

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
58.com			5,864	164,192	0.019%
Aalberts			2,731	98,206	0.012%
ABB			15,970	406,019	0.048%
Abbott Laboratories	1.15	1/30/28	190,000	191,087	0.023%
AbbVie	2.95	11/21/26	145,000	157,346	0.019%
AbbVie	3.6	5/14/25	240,000	265,314	0.031%
AbbVie	4.5	5/14/35	30,000	36,326	0.004%
AbbVie			29,207	2,558,241	0.304%
Abcam			25,832	406,692	0.048%
Abn Amro Bank			10,316	86,237	0.010%
Acadia Realty Trust, REIT			5,734	60,207	0.007%
Acerinox			37,944	311,121	0.037%
Adecco			1,756	92,656	0.011%
Adidas			1,569	506,699	0.060%
Advanced Micro Devices			11,878	973,877	0.116%
Adyen			267	492,480	0.058%
Aedas Homes SAU			17,632	378,601	0.045%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	150,000	149,993	0.018%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	150,000	152,655	0.018%
AES			25,405	460,085	0.055%
AGCO			311	23,098	0.003%
Agilent Technologies	3.88	7/15/23	65,000	70,404	0.008%
Agilent Technologies			9,922	1,001,527	0.119%
Agnico Eagle Mines			1,103	87,880	0.010%
AHS Hospital	5.02	7/1/45	20,000	27,444	0.003%
Aia	3.6	4/9/29	265,000	298,990	0.035%
Aia	0.75	9/20/21	295,000	294,630	0.035%
AIA Group			232,400	2,310,079	0.274%
Aida Engineering			8,900	61,224	0.007%
AIG Global Funding	3.35	6/25/21	130,000	132,878	0.016%
Air Arabia			254,522	77,777	0.009%
Airbus			2,615	189,656	0.023%
Air Lease	3.5	1/15/22	75,000	76,761	0.009%
Air Lease	2.5	3/1/21	85,000	85,347	0.010%
Air Lease	3.63	4/1/27	45,000	44,222	0.005%
Air Liquide			7,759	1,229,884	0.146%
Airports of Thailand			91,300	162,791	0.019%
Air Products & Chemicals			446	132,846	0.016%
Aixtron			23,968	289,189	0.034%
AJ Bell			22,189	128,823	0.015%
Aker BP			946	14,788	0.002%
Akzo Nobel			4,388	443,500	0.053%
Alamos Gold			472	4,158	0.000%
Alcon			13,248	751,105	0.089%
Alcon Finance	2.6	5/27/30	235,000	248,386	0.029%
Alexander & Baldwin, REIT			1,137	12,746	0.002%
Alexandria Real Estate Equities	4	1/15/24	30,000	33,152	0.004%
Alexandria Real Estate, REIT			845	135,200	0.016%
Alexion Pharmaceuticals			2,556	292,483	0.035%
Alibaba Group Holding			40,320	1,480,192	0.176%
Alibaba Group Holding, ADR			26,680	7,843,386	0.931%
Align Technology			17	5,565	0.001%
Alphabet Class A			404	592,102	0.070%
Alphabet Class C			7,060	10,375,376	1.231%
Al Rajhi Bank			13,027	228,330	0.027%
Alrosa			22,250	21,104	0.003%
Altria	4.75	5/5/21	20,000	20,507	0.002%
Altria	2.35	5/6/25	40,000	42,235	0.005%
Altus Group			5,224	217,073	0.026%
Amadeus IT			17,395	966,055	0.115%
Amazon.com	2.8	8/22/24	50,000	54,137	0.006%
Amazon.com	3.88	8/22/37	150,000	186,735	0.022%
Amazon.com			3,869	12,182,436	1.446%
Ambea			16,731	112,715	0.013%
Ambu			10,593	298,293	0.035%

Amcors			51,003	564,193	0.067%
Ameren			13,270	1,049,392	0.125%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	24,555	20,270	0.002%
American Airlines 2015-1 Class A Pass Through Trust	3.38	5/1/27	26,333	21,593	0.003%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	178,568	166,965	0.020%
American Campus Communities Operating Partnership	3.63	11/15/27	230,000	245,354	0.029%
American Campus Communities, REIT			9,803	342,321	0.041%
American Electric Power			740	35,931	0.004%
American Electric Power			1,936	158,229	0.019%
American International	3.3	3/1/21	270,000	272,469	0.032%
American International Group			71,772	1,975,883	0.234%
Amplifon			17,611	629,780	0.075%
Ams			10,327	233,466	0.028%
Analog Devices			3,897	454,936	0.054%
Anglo American			3,617	87,509	0.010%
Anglo American Capital	2.63	9/10/30	200,000	198,804	0.024%
Anglo American Platinum			452	31,294	0.004%
AngloGold Ashanti			1,728	45,204	0.005%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide	4.9	2/1/46	90,000	110,050	0.013%
Anheuser-Busch InBev SA/NV			6,426	345,981	0.041%
Anhui Conch Cement			77,500	536,787	0.064%
Anhui Conch Cement			17,800	145,314	0.017%
Anthem	2.5	11/21/20	50,000	50,150	0.006%
Anthem	4.65	1/15/43	20,000	25,072	0.003%
Anthem	4.1	3/1/28	130,000	150,863	0.018%
Anthem			4,904	1,317,165	0.156%
Antofagasta			29,739	392,474	0.047%
Aon	2.2	11/15/22	195,000	201,913	0.024%
Aon	3.88	12/15/25	25,000	28,537	0.003%
Aon	2.8	3/15/21	65,000	65,569	0.008%
Appalachian Power	4.45	6/1/45	40,000	48,618	0.006%
Apple	3.2	5/11/27	300,000	340,499	0.040%
Apple	3.2	5/13/25	260,000	290,218	0.034%
Apple			60,665	7,025,614	0.834%
Applied Materials			29,657	1,763,109	0.209%
Aptiv	4.15	3/15/24	15,000	16,487	0.002%
Aptiv			120	11,002	0.001%
ArcelorMittal			2,688	35,760	0.004%
Argenx, ADR			1,421	373,041	0.044%
Aruhi			10,500	185,687	0.022%
Asahi Group Holdings			2,200	76,676	0.009%
Asahi Kasei			29,000	252,985	0.030%
Ascendis Pharma, ADR			624	96,296	0.011%
Ascential			78,574	298,162	0.035%
Ashford Hospitality Trust 2018-ASHF	1.05	4/15/35	140,209	133,598	0.016%
Ashtead			15,965	574,925	0.068%
Asics			7,500	104,862	0.012%
ASML Holding			1,213	447,925	0.053%
ASML Holding			5,310	1,961,382	0.233%
ASOS			16,161	1,073,030	0.127%
Assa Abloy			20,979	490,492	0.058%
Astellas Pharma			59,600	888,433	0.105%
Astra International			690,100	207,783	0.025%
AstraZeneca			7,553	825,278	0.098%
AstraZeneca, ADR			8,182	448,374	0.053%
Atlas Copco			500	20,867	0.002%
Atlassian			712	129,434	0.015%
Atrium Hotel Portfolio Trust 2017-ATRM	1.08	12/15/36	150,000	143,982	0.017%
AT&T	2.75	6/1/31	215,000	226,063	0.027%
AT&T	3	6/30/22	150,000	155,943	0.019%
Aumann			1,357	17,853	0.002%
Ausgrid Finance Pty	3.85	5/1/23	105,000	110,902	0.013%
Australia & New Zealand Banking			14,127	176,249	0.021%
Autoliv			2,440	179,524	0.021%
AutoZone	3.13	4/21/26	170,000	185,410	0.022%
AutoZone	3.75	6/1/27	70,000	79,969	0.009%
AvalonBay Communities, REIT			1,451	216,692	0.026%
Avanza Holding Bank			10,532	206,995	0.025%
Avery Dennison			249	31,832	0.004%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	150,000	152,235	0.018%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	105,000	109,808	0.013%
Aviva			41,173	152,330	0.018%

Avolon Holdings Funding	5.25	5/15/24	215,000	215,000	0.026%
Avolon Holdings Funding	3.95	7/1/24	70,000	66,588	0.008%
AXA			43,526	805,583	0.096%
Axis Bank			28,004	161,764	0.019%
B2Gold			3,794	24,704	0.003%
Bafang Electric Suzhou			8,700	203,461	0.024%
Baidu	3.88	9/29/23	210,000	225,570	0.027%
Baidu, ADR			4,301	544,464	0.065%
Ball			658	54,693	0.006%
Baltimore Gas & Electric	3.35	7/1/23	225,000	240,134	0.028%
Banca Mediolanum			17,588	126,639	0.015%
Banco Comercial Portugues			335,163	31,591	0.004%
Banco Santander	3.85	4/12/23	200,000	213,477	0.025%
Banco Santander	3.49	5/28/30	200,000	218,042	0.026%
Banco Santander Chile, ADR			24,668	341,898	0.041%
Bank Central Asia			323,700	590,884	0.070%
Bank of America	4.45	3/3/26	50,000	57,426	0.007%
Bank of America	3.55	3/5/24	100,000	106,230	0.013%
Bank of America	3.5	4/19/26	400,000	448,039	0.053%
Bank of America	4.24	4/24/38	120,000	146,269	0.017%
Bank of America	0.88	6/25/22	250,000	250,917	0.030%
Bank of America			107,602	2,592,132	0.308%
Bank of Montreal	3.1	4/13/21	215,000	218,226	0.026%
Bank of Nova Scotia	3.13	4/20/21	205,000	208,168	0.025%
Barco			3,889	81,605	0.010%
Barrick Gold			7,563	212,426	0.025%
Barry Callebaut			431	959,994	0.114%
BASF			5,955	362,638	0.043%
Bausch Health			24,709	383,978	0.046%
Bawag			19,518	705,670	0.084%
Bayer			16,312	1,006,354	0.119%
Bayer US Finance II	3.5	6/25/21	310,000	316,024	0.037%
BBCMS 2019-BWAY Mortgage Trust	2.31	11/25/34	50,000	46,265	0.005%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	161,664	0.019%
Becton Dickinson And	2.82	5/20/30	115,000	123,526	0.015%
Becton Dickinson And	3.7	6/6/27	183,000	206,416	0.024%
Becton, Dickinson & Company			3,758	874,411	0.104%
Beijing Enterprises Holdings			28,500	85,918	0.010%
Beijing Shunxin Agriculture			14,900	132,193	0.016%
Benefit One			4,700	119,068	0.014%
Benesse Holdings			3,100	79,791	0.009%
Berkshire Hathaway	2.75	3/15/23	35,000	36,844	0.004%
Berkshire Hathaway Energy	5.15	11/15/43	25,000	33,911	0.004%
Bharti Infratel			27,365	64,783	0.008%
Bhp			12,782	272,694	0.032%
Bhp			39,677	1,025,000	0.122%
BIM Birlisik Magazalar			16,698	149,717	0.018%
Biogen	3.63	9/15/22	90,000	95,478	0.011%
Biogen			262	74,324	0.009%
BioMerieux			681	106,598	0.013%
Blackstone Hedge Fund Solutions			52,665	63,051,220	7.481%
BlueScope Steel			900	8,292	0.001%
Blue Star			8,250	71,315	0.008%
BM&FBOVESPA			41,000	402,415	0.048%
BMW US Capital	2.95	4/14/22	295,000	305,672	0.036%
BNP Paribas			15,372	556,078	0.066%
Boardwalk Pipelines	4.95	12/15/24	10,000	10,922	0.001%
Boa Vista Servicios			30,127	77,840	0.009%
Boliden			4,606	136,663	0.016%
Boohoo			24,386	117,729	0.014%
Booking Holdings	3.65	3/15/25	30,000	33,069	0.004%
Booking Holdings			337	576,499	0.068%
Boral Finance Pty	3	11/1/22	10,000	10,261	0.001%
Borregaard			1,193	18,331	0.002%
Boston Properties, REIT			216	17,345	0.002%
Boston Scientific			31,539	1,205,105	0.143%
BP, ADR			8,500	148,410	0.018%
BP Capital Markets America	1.75	8/10/30	180,000	179,262	0.021%
Bpce	4.5	3/15/25	400,000	442,284	0.052%
Bpce	4	9/12/23	265,000	287,948	0.034%
Brembo			25,407	254,074	0.030%
Brenntag			1,767	112,350	0.013%

Bridgestone			3,000	94,827	0.011%
Bright Horizons Family Solutions			1,178	179,103	0.021%
Bristol-Myers Squibb	2.9	7/26/24	255,000	276,541	0.033%
Bristol-Myers Squibb	3.55	8/15/22	250,000	264,445	0.031%
British American Tobacco			4,300	154,247	0.018%
Brixmor Operating Partnership	3.9	3/15/27	25,000	26,392	0.003%
Brixmor Operating Partnership	4.05	7/1/30	80,000	85,572	0.010%
Brixmor Operating Partnership	3.88	8/15/22	20,000	20,698	0.002%
Broadcom			5,620	2,047,478	0.243%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	135,000	135,453	0.016%
Brunello Cucinelli			2,293	69,913	0.008%
BTG Hotels			26,373	69,091	0.008%
BT Group			78,800	99,810	0.012%
Bucher Industries			53	20,189	0.002%
Bunzl			5,228	168,794	0.020%
Burberry			26,682	534,822	0.063%
Burlington Northern Santa Fe	3.05	9/1/22	65,000	67,975	0.008%
Cabot Microelectronics			112	15,995	0.002%
Cactus			777	14,911	0.002%
CAE			5,078	74,289	0.009%
Cairn Homes			101,324	92,367	0.011%
Camden Property Trust, REIT			1,879	167,193	0.020%
Cameron LNG	3.7	1/15/39	30,000	33,688	0.004%
Cameron LNG	2.9	7/15/31	40,000	43,951	0.005%
Canadian Apartment Properties REIT			809	28,221	0.003%
Canadian Natural Resources	2.95	1/15/23	175,000	181,781	0.022%
Canadian Natural Resources	2.95	7/15/30	110,000	110,222	0.013%
Canadian Pacific Railway			303	92,242	0.011%
CANCOM			1,426	73,657	0.009%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	100,000	102,051	0.012%
Capcom			2,600	145,102	0.017%
Capital One Financial	3.2	1/30/23	230,000	243,081	0.029%
Capital One Financial	3.45	4/30/21	135,000	137,003	0.016%
Capital One Financial			20,580	1,478,879	0.175%
Capitec Bank Holdings			3,021	186,067	0.022%
Cardinal Health	3.41	6/15/27	125,000	138,752	0.016%
Cardinal Health	3.75	9/15/25	80,000	89,369	0.011%
Carel Industries			12,200	257,855	0.031%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	7,287	7,330	0.001%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	47,924	48,639	0.006%
Carvana			1,768	394,370	0.047%
Caterpillar			9,053	1,350,255	0.160%
Caterpillar Financial Services	3.15	9/7/21	250,000	256,785	0.030%
Cboe Global Markets			4,109	360,524	0.043%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	25,000	26,880	0.003%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	55,000	61,875	0.007%
CD 2017-CD3 Mortgage Trust	3.98	2/10/50	110,000	119,157	0.014%
Cellnex Telecom			10,569	641,570	0.076%
Celulosa Arauco Y Constitucion	5.5	11/2/47	250,000	278,324	0.033%
Centamin			1,411	3,684	0.000%
Centene			5,234	305,299	0.036%
Centerra Gold			483	5,619	0.001%
Centra Health	4.7	1/1/48	385,000	446,803	0.053%
Central Japan Railway			1,400	200,676	0.024%
Ceridian HCM Holding			3,815	315,310	0.037%
CF Industries			1,007	30,925	0.004%
Challenger Ltd/Australia			24,923	69,355	0.008%
ChampionX			1,909	15,253	0.002%
Charles Schwab			1,934	70,069	0.008%
Charter Communications			1,201	749,832	0.089%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	250,000	276,938	0.033%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	50,000	57,717	0.007%
Chevron			844	60,768	0.007%
China Feihe			82,000	191,710	0.023%
China Mengniu Dairy			253,000	1,193,337	0.142%
China Merchants Bank			46,500	220,662	0.026%
China Resources Beer Holdings			64,000	393,081	0.047%
China Steel			43,000	30,455	0.004%
Chipotle Mexican Grill			274	340,777	0.040%
Chubb			2,287	265,566	0.032%
Chugai Pharmaceutical			5,600	251,303	0.030%
Cia De Distribucion Integral Logista			5,708	97,435	0.012%

Cie Automotive			4,077	76,929	0.009%
Cigna	3.25	4/15/25	250,000	274,903	0.033%
Cigna	3.75	7/15/23	117,000	126,447	0.015%
Cigna			3,836	649,857	0.077%
Cintas			611	203,359	0.024%
Citibank NA	3.4	7/23/21	250,000	255,908	0.030%
Citigroup	3.89	1/10/28	315,000	356,254	0.042%
Citigroup	4.08	4/23/29	100,000	114,941	0.014%
Citigroup	4.45	9/29/27	70,000	81,028	0.010%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	25,000	27,976	0.003%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	100,000	113,699	0.013%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	100,000	106,453	0.013%
City of Los Angeles department of Airports	7.05	5/15/40	15,000	23,994	0.003%
CK Hutchison Holdings			59,760	362,131	0.043%
Clarivate			15,857	491,408	0.058%
Clicks Group			16,639	220,277	0.026%
Clorox			2,030	426,645	0.051%
Close Brothers			3,966	52,167	0.006%
CME Group			5,818	973,410	0.116%
CMS Energy	4.88	3/1/44	25,000	32,975	0.004%
Cnh Equipment Trust 2017	2.08	2/15/23	16,700	16,819	0.002%
Cnh Equipment Trust 2019	2.35	4/15/27	170,000	173,079	0.021%
Cnh Industrial			19,675	152,174	0.018%
Coca-Cola			8,457	417,522	0.050%
Cochlear			1,175	167,871	0.020%
Codemasters Group Holdings			16,880	79,301	0.009%
Comcast	1.95	1/15/31	155,000	159,022	0.019%
Comcast	2.65	2/1/30	225,000	245,490	0.029%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	40,000	44,750	0.005%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	60,000	66,348	0.008%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	100,000	112,279	0.013%
CommonSpirit Health	2.76	10/1/24	95,000	99,330	0.012%
CommonSpirit Health	2.95	11/1/22	25,000	26,115	0.003%
Compania de Minas Buenaventura, ADR			1,646	20,114	0.002%
Compass Group			14,074	211,417	0.025%
Concho Resources	3.75	10/1/27	25,000	26,938	0.003%
Concho Resources			1,234	54,444	0.006%
ConocoPhillips			1,916	62,921	0.007%
Continental Resources			1,501	18,432	0.002%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	250,000	253,753	0.030%
Cooper Companies			1,276	430,165	0.051%
Corbion			8,883	408,493	0.048%
Corp Nacional del Cobre de Chile	3.15	1/14/30	200,000	213,095	0.025%
Corp Nacional del Cobre de Chile	3	9/30/29	220,000	232,850	0.028%
CoStar Group			718	609,230	0.072%
Country Garden Services Holdings			90,000	584,503	0.069%
County of Miami-Dade FL Transit System	5.62	7/1/40	160,000	225,942	0.027%
County of Miami-Dade FL Water & Sewer System Revenue	3.49	10/1/42	90,000	96,505	0.011%
Coupa Software			152	41,684	0.005%
Covestro			6,639	329,230	0.039%
CP ALL			450,900	859,945	0.102%
Credicorp			4,637	574,942	0.068%
Credit Agricole SA/London	3.75	4/24/23	250,000	268,058	0.032%
Credit Suisse	3	12/14/23	250,000	259,963	0.031%
CRH America Finance	3.95	4/4/28	400,000	454,966	0.054%
Croda International			2,521	203,359	0.024%
Crown Castle International	4.75	5/15/47	30,000	37,189	0.004%
Crown Castle International	3.7	6/15/26	40,000	44,595	0.005%
Crown Castle Towers	3.72	7/15/23	125,000	130,884	0.016%
CSL			623	128,691	0.015%
CSPC Pharmaceutical			133,600	260,794	0.031%
CubeSmart, REIT			3,580	115,670	0.014%
Cummins			1,662	350,948	0.042%
CVS Health	3.5	7/20/22	40,000	41,909	0.005%
CVS Health	3.25	8/15/29	225,000	246,918	0.029%
CVS Health	2.7	8/21/40	40,000	38,235	0.005%
CVS Health			418	24,411	0.003%
CyberAgent			9,000	555,764	0.066%
CyrusOne, REIT			300	21,009	0.002%
Daiichi Sankyo			4,200	128,931	0.015%
Daikin Industries			2,700	498,891	0.059%
Daimler			3,292	177,588	0.021%

Daimler Finance North America	2.3	2/12/21	150,000	150,921	0.018%
Daio Paper			26,900	383,786	0.046%
DAIWA OFFICE INVESTMENT			15	85,839	0.010%
Danaher			24,107	5,190,960	0.616%
Danske Bank	3.24	12/20/25	335,000	356,520	0.042%
Dassault Aviation			345	291,027	0.035%
Davide Campari-Milano			45,528	496,915	0.059%
DBS Group			9,400	138,193	0.016%
DCC			4,999	386,988	0.046%
Dcp Midstream Operating	3.88	3/15/23	25,000	24,563	0.003%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	21,249	21,379	0.003%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	50,315	50,899	0.006%
Deere			9,725	2,155,352	0.256%
de Longhi			8,930	305,340	0.036%
Delta Air Lines	3.8	4/19/23	75,000	72,563	0.009%
Demae-Can			6,500	173,474	0.021%
Denka			2,000	60,898	0.007%
Denso			5,700	249,841	0.030%
Derwent London			2,671	88,436	0.010%
Descartes Systems			3,528	200,968	0.024%
Deutsche Wohnen			1,435	71,721	0.009%
Devon Energy			1,993	18,854	0.002%
Diageo			10,153	348,744	0.041%
Diamondback Energy	2.88	12/1/24	270,000	273,375	0.032%
Diamondback Energy			674	20,301	0.002%
DiaSorin			726	146,066	0.017%
DIC			9,000	224,999	0.027%
Digital Realty Trust, REIT			580	85,121	0.010%
Direct Line Insurance			23,198	80,908	0.010%
DIRTT Environmental Solutions			30,667	47,905	0.006%
Disco			1,200	293,406	0.035%
Discover Financial Services	3.85	11/21/22	95,000	101,257	0.012%
Discover Financial Services	3.75	3/4/25	15,000	16,335	0.002%
DKSH Holding			2,480	172,769	0.020%
DNB			28,650	399,112	0.047%
DocuSign			2,376	511,410	0.061%
Dollar General			3,398	712,289	0.085%
Dollar Tree			98	8,951	0.001%
Dominion Energy			730	57,619	0.007%
Domino's Pizza			65	27,643	0.003%
Domtar			818	21,489	0.003%
Douglas Emmett, REIT			4,090	102,659	0.012%
Dow Chemical	3.15	5/15/24	90,000	97,080	0.012%
Downer EDI			40,670	129,267	0.015%
Draper Esprit			26,261	185,883	0.022%
Dr Lal PathLabs			1,556	39,746	0.005%
DS Smith			4,687	17,807	0.002%
Duke Energy			1,835	162,508	0.019%
DuPont de Nemours			8,889	493,162	0.059%
EastGroup Properties, REIT			399	51,603	0.006%
Eaton Vance	3.63	6/15/23	15,000	15,849	0.002%
Ecolab	3.25	12/1/27	265,000	300,137	0.036%
Edenred			2,737	122,882	0.015%
Edison International			1,176	59,788	0.007%
Edita Food Industries SAE, GDR			7,020	19,678	0.002%
Edwards Lifesciences			71	5,667	0.001%
Elanco Animal Health	4.91	8/27/21	30,000	30,787	0.004%
Elanco Animal Health			14,482	404,482	0.048%
Electricite de France			12,343	130,386	0.015%
Electric Power development			16,200	249,873	0.030%
Electronic Arts			157	20,474	0.002%
Elekta			41,961	527,302	0.063%
Element Fleet Management			36,770	305,968	0.036%
Eli Lilly And			4,562	675,267	0.080%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	79,495	80,831	0.010%
Enbridge			31,250	912,500	0.108%
Endeavour Mining			211	5,253	0.001%
Enel Finance International	4.25	9/14/23	215,000	234,877	0.028%
Energias do Brasil			26,736	83,361	0.010%
Energy Transfer Operating	5.25	4/15/29	120,000	128,850	0.015%
Engie			44,318	592,248	0.070%
Eni	4	9/12/23	295,000	319,659	0.038%

Eni			12,357	96,584	0.011%
En-Japan			1,900	48,082	0.006%
ENN Energy Holdings			17,100	187,643	0.022%
Entegris			430	31,966	0.004%
Entergy			5,131	505,557	0.060%
EOG Resources			4,773	171,542	0.020%
Epiroc			2,508	34,813	0.004%
Epiroc			27,663	400,733	0.048%
EPR Properties, REIT			140	3,850	0.000%
Eq			6,592	127,915	0.015%
Equifax			4,521	709,345	0.084%
Equinix, REIT			246	186,992	0.022%
Equinor			26,227	371,575	0.044%
Equitable Holdings	3.9	4/20/23	45,000	48,266	0.006%
Equitable Holdings			66,402	1,211,172	0.144%
Equity LifeStyle Properties, REIT			1,244	76,257	0.009%
Equity Residential, REIT			2,499	128,274	0.015%
ERO Copper			1,920	27,988	0.003%
Erste Group Bank			25,572	535,491	0.064%
Escorts			10,537	189,534	0.022%
Essex Portfolio	2.65	3/15/32	135,000	142,497	0.017%
Essex Property Trust, REIT			678	136,136	0.016%
EssilorLuxottica			6,807	926,686	0.110%
Essity			5,481	185,046	0.022%
E*TRADE Financial			22,802	1,141,240	0.135%
Etsy			641	77,965	0.009%
Eurofins Scientific			487	385,788	0.046%
Euronet Worldwide			3,182	289,880	0.034%
European Investment Bank	1.63	12/15/20	65,000	65,159	0.008%
Eutelsat Communications			7,516	73,204	0.009%
Eversource Energy	3.3	1/15/28	15,000	16,753	0.002%
Evolution Mining			7,550	31,540	0.004%
Evotec			17,858	470,817	0.056%
Exact Sciences			942	96,037	0.011%
Experian Finance	2.75	3/8/30	200,000	216,521	0.026%
Express Scripts Holding	2.6	11/30/20	145,000	145,508	0.017%
ExxonMobil			2,076	71,269	0.008%
Ezaki Glico			5,800	259,358	0.031%
Fabege			1,684	23,289	0.003%
Facebook			21,571	5,649,445	0.670%
Fancl			6,900	225,312	0.027%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	128,906	127,422	0.015%
FANUC			2,600	498,980	0.059%
Farfetch			3,439	86,525	0.010%
Fast Retailing			600	377,053	0.045%
Federal Realty Investment Trust	2.55	1/15/21	60,000	60,266	0.007%
Federal Realty Investment Trust, REIT			525	38,556	0.005%
FedEx			2,997	753,805	0.089%
Ferrari			2,885	529,455	0.063%
Fidelity National Information Services	4.25	5/15/28	135,000	161,916	0.019%
Fidelity National Information Services			11,270	1,659,057	0.197%
Fifth Third Bancorp	4.3	1/16/24	65,000	71,796	0.009%
Fifth Third Bank NA	3.35	7/26/21	250,000	255,762	0.030%
FinecoBank Banca Fineco			39,342	541,889	0.064%
First Abu Dhabi Bank			125,702	387,885	0.046%
First Derivatives			5,367	229,127	0.027%
FirstEnergy	7.38	11/15/31	60,000	83,802	0.010%
FirstEnergy Transmission	4.35	1/15/25	65,000	71,084	0.008%
First Industrial Realty, REIT			271	10,786	0.001%
First Quantum Minerals			2,116	18,863	0.002%
FirstRand			102,960	252,651	0.030%
Fiserv	3.2	7/1/26	100,000	111,067	0.013%
Fiserv			8,955	922,813	0.109%
Fisher & Paykel Healthcare			20,424	450,769	0.053%
Florida development Finance	4.11	4/1/50	390,000	401,213	0.048%
Florida Gas Transmission	3.88	7/15/22	20,000	20,823	0.002%
Florida Gas Transmission	4.35	7/15/25	215,000	243,956	0.029%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	165,000	162,535	0.019%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	205,000	223,383	0.027%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	205,000	205,582	0.024%
Ford Motor Credit	3.47	4/5/21	200,000	199,750	0.024%
Fortescue Metals			3,750	44,055	0.005%

Fortive			5,024	382,879	0.045%
Fosun International			92,000	107,771	0.013%
Franco-Nevada			2,109	294,710	0.035%
Frasers Centrepoint Trust			12,000	21,215	0.003%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	30,753	33,121	0.004%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	9,099	9,385	0.001%
Freee KK			5,100	386,771	0.046%
Freeport-McMoRan			4,136	64,687	0.008%
Fresenius			7,815	355,384	0.042%
Frontier developments			1,639	57,466	0.007%
FTI Consulting			3,194	338,468	0.040%
Fujitec			20,700	443,335	0.053%
Fujitsu			2,200	300,559	0.036%
Fujitsu General			15,300	445,227	0.053%
Fukuoka Financial			5,700	95,805	0.011%
Funding Circle Holdings			74,146	76,325	0.009%
Fuyao Glass Industry			26,300	125,592	0.015%
Galapagos			1,559	221,021	0.026%
Galaxy Entertainment			9,000	60,846	0.007%
Galp Energia Sgps			44,854	416,045	0.049%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	37,714	38,830	0.005%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	77,036	78,556	0.009%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	82,628	83,564	0.010%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	99,655	101,541	0.012%
GE			264,193	1,645,922	0.195%
GEA Group			3,973	139,208	0.017%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	200,000	210,159	0.025%
Gecina			135	17,797	0.002%
General Motors	4	4/1/25	55,000	59,613	0.007%
General Motors			17,183	508,445	0.060%
General Motors Financial	3.55	7/8/22	205,000	212,004	0.025%
Genus			4,176	207,095	0.025%
George Washington University	4.3	9/15/44	15,000	18,414	0.002%
Georgia Capital			4,563	21,583	0.003%
Gerdau			4,958	18,443	0.002%
Getinge			5,350	116,410	0.014%
Gilead Sciences	3.25	9/1/22	20,000	20,946	0.002%
GlaxoSmithKline, ADR			20,270	762,963	0.091%
Glencore			29,582	61,329	0.007%
Global Payments			11,018	1,956,576	0.232%
GM Financial Automobile Leasing Trust 2018-2	3.16	4/20/22	10,650	10,664	0.001%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	72,395	73,347	0.009%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	90,000	90,781	0.011%
GMO Payment Gateway			1,700	182,109	0.022%
Gold Fields			3,667	44,861	0.005%
Goldman Sachs	6.75	10/1/37	10,000	14,471	0.002%
Goldman Sachs	3.5	1/23/25	300,000	328,390	0.039%
Goldman Sachs	3.85	1/26/27	115,000	129,039	0.015%
Goldman Sachs	3	4/26/22	125,000	126,708	0.015%
Goldman Sachs	5.15	5/22/45	15,000	19,619	0.002%
Goldman Sachs			5,180	1,041,025	0.124%
Goodman Group			3,779	48,928	0.006%
GoodRx Holdings			298	16,569	0.002%
Grainger			5,110	19,552	0.002%
Graphic Packaging Holding			1,424	20,064	0.002%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	6,676	6,690	0.001%
Great Portland Estates			84,269	650,278	0.077%
Great Wolf Trust 2019-WOLF	1.79	12/15/36	70,000	64,401	0.008%
Gree Electric Appliances Inc of Zhuhai			142,600	1,123,215	0.133%
Greentown Service			144,000	178,449	0.021%
Grifols			12,883	370,455	0.044%
Grupo Aeroportuario del Sureste, ADR			2,219	257,471	0.031%
Grupo Mexico			8,600	21,889	0.003%
Grupo Sbf			12,300	55,566	0.007%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	175,000	184,480	0.022%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	25,000	27,846	0.003%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	65,000	75,786	0.009%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	110,000	115,825	0.014%
GVS			9,040	121,988	0.014%
Hackensack Meridian Health	4.21	7/1/48	155,000	192,114	0.023%
Haier Electronics			58,000	210,861	0.025%
Halliburton			16,750	201,838	0.024%

Hamamatsu Photonics KK			8,300	419,454	0.050%
Hang Lung Properties			18,000	45,874	0.005%
Hangzhou Hikvision Digital Technology			78,600	442,588	0.053%
Hanwa			5,700	114,099	0.014%
Hardee s Funding	4.25	6/20/48	44,100	44,317	0.005%
Hardee s Funding	4.96	6/20/48	107,800	111,457	0.013%
Harley-Davidson Financial Services	3.55	5/21/21	200,000	202,735	0.024%
Hartford Financial Services			14,183	522,785	0.062%
Hasbro	3	11/19/24	150,000	159,215	0.019%
HCA	4.13	6/15/29	235,000	265,550	0.032%
HCA Healthcare			21,411	2,669,523	0.317%
HDFC Bank			43,915	644,305	0.076%
Headhunter, ADR			4,000	97,920	0.012%
Healthcare Realty Trust	3.63	1/15/28	30,000	32,832	0.004%
Healthcare Realty Trust, REIT			2,620	78,914	0.009%
Healthcare Trust of America, REIT			2,857	74,282	0.009%
Healthpeak Properties	2.88	1/15/31	45,000	47,682	0.006%
Heidelbergcement			1,634	99,848	0.012%
Heiwa Real Estate			6,100	168,540	0.020%
Helios Towers			84,713	170,356	0.020%
Hengan International Group			20,500	150,061	0.018%
Hera			52,872	194,956	0.023%
Hess			340	13,916	0.002%
Hexagon			3,060	231,131	0.027%
High Street Funding Trust I	4.11	2/15/28	100,000	112,208	0.013%
Highwoods Properties, REIT			709	23,801	0.003%
Hikari Tsushin			1,300	310,166	0.037%
Hilton Worldwide Holdings			11,842	1,010,359	0.120%
Hiscox			23,228	268,028	0.032%
Hitachi			7,000	237,016	0.028%
Hitachi Metals			9,500	146,491	0.017%
Home Depot			1,221	339,084	0.040%
HomeServe			39,798	634,176	0.075%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	41,632	41,775	0.005%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	74,761	75,812	0.009%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	82,356	82,274	0.010%
Honda Motor			4,600	109,238	0.013%
Honeywell International			9,678	1,593,096	0.189%
Hong Kong Exchanges and Clearing			3,900	183,587	0.022%
Hongkong Land Holdings			25,600	95,376	0.011%
Hope Education			664,000	204,294	0.024%
Horiba			1,800	94,143	0.011%
Hoshino Resorts REIT			70	352,990	0.042%
Hoshizaki			9,600	766,045	0.091%
Host Hotels & Resorts, REIT			976	10,531	0.001%
Housing Development Finance			57,880	1,366,354	0.162%
Howden Joinery			48,009	365,403	0.043%
HSBC Holdings	2.85	6/4/31	280,000	289,450	0.034%
HSBC Holdings			20,867	81,637	0.010%
Huazhu, ADR			912	39,435	0.005%
Huhtamaki			2,497	123,060	0.015%
Humana			2,290	947,808	0.112%
Huntsman			1,151	25,564	0.003%
Husqvarna			36,353	399,744	0.047%
Hyatt Hotels	3.38	7/15/23	30,000	30,730	0.004%
Hypoport			287	179,781	0.021%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	30,379	30,667	0.004%
Hyundai Capital America	1.8	10/15/25	55,000	54,625	0.006%
Hyundai Capital America	3.45	3/12/21	170,000	171,897	0.020%
Iberdrola			72,985	898,348	0.107%
Iberdrola, ADR			75	3,712	0.000%
ICICI Bank, ADR			8,600	84,538	0.010%
IDEC			5,000	90,605	0.011%
IDP Education			9,404	129,459	0.015%
IGO			63,606	191,692	0.023%
Iguatemi Empresa de Shopping Centers			11,800	64,611	0.008%
IHS Markit			180	14,132	0.002%
Imcd			2,271	270,103	0.032%
Impala Platinum			6,884	59,813	0.007%
Imperial Brands			7,169	126,630	0.015%
Impro Precision Industries			225,000	61,835	0.007%
Incitec Pivot			65,010	95,253	0.011%

Incyte			2,662	238,888	0.028%
Indiana University Health Inc Obligated	3.97	11/1/48	145,000	183,281	0.022%
Indra Sistemas			6,446	45,847	0.005%
Industrial & Infrastructure Fund Invstmt			119	203,932	0.024%
Industrias Penoles			1,617	26,066	0.003%
Infineon Technologies			42,145	1,187,897	0.141%
Info Edge India			1,173	57,712	0.007%
Informa			13,128	63,627	0.008%
Infosys			52,090	714,647	0.085%
Ing Groep	3.55	4/9/24	255,000	277,243	0.033%
ING Groep			74,129	529,052	0.063%
Inmobiliaria Colonial SocimiSA			24,231	199,994	0.024%
Instone Real Estate			5,479	126,923	0.015%
Integrated Diagnostics Holdings			18,379	66,113	0.008%
Intercontinental Exchange	3.75	12/1/25	75,000	84,690	0.010%
Intercontinental Exchange	3.45	9/21/23	275,000	297,629	0.035%
Intercontinental Exchange			3,861	386,293	0.046%
InterContinental Hotels			6,288	330,062	0.039%
Intermediate Capital			15,249	234,529	0.028%
International Paper	5	9/15/35	35,000	45,570	0.005%
International Paper			30,875	1,251,673	0.149%
Interpublic Group of	3.5	10/1/20	30,000	30,002	0.004%
Interpublic Group of	4	3/15/22	55,000	57,425	0.007%
Intertrust			6,589	112,160	0.013%
Intesa Sanpaolo			73,643	138,554	0.016%
Intuit			5,394	1,759,577	0.209%
Intuitive Surgical			1,865	1,323,292	0.157%
Investec			15,707	28,907	0.003%
IP			41,096	41,229	0.005%
Ipsen			1,800	188,162	0.022%
IQE			216,500	142,894	0.017%
Itau Unibanco Holding			268,846	1,082,393	0.128%
ITC Holdings	2.7	11/15/22	95,000	99,066	0.012%
Jacobs Engineering Group			8,778	814,335	0.097%
Japan Tobacco			7,400	135,004	0.016%
Jason Furniture Hangzhou			20,880	185,593	0.022%
JBG SMITH Properties, REIT			2,142	57,277	0.007%
Jeronimo Martins			46,818	752,855	0.089%
JFE Holdings			2,000	14,004	0.002%
JGC Holdings			8,000	82,977	0.010%
Jiajiayue			16,893	89,673	0.011%
Jiangsu Hengrui Medicine			14,800	196,010	0.023%
Jimmy Johns Funding	3.61	7/30/47	24,250	24,556	0.003%
JINS Holdings			1,600	126,331	0.015%
JMDC			2,400	106,055	0.013%
JobsOhio Beverage System	3.99	1/1/29	15,000	17,234	0.002%
John deere Capital	2.35	1/8/21	75,000	75,417	0.009%
Johnson Controls International			17,614	719,532	0.085%
Johnson Matthey			19,627	596,427	0.071%
JOYY, ADR			4,743	382,618	0.045%
JPMBB Commercial Mortgage Securities Trust 2015-C30	3.82	7/15/48	65,000	72,974	0.009%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	50,000	55,982	0.007%
JPMorgan Chase	3.56	4/23/24	125,000	133,544	0.016%
JPMorgan Chase	3.38	5/1/23	410,000	434,447	0.052%
JPMorgan Chase	3.88	7/24/38	160,000	189,043	0.022%
JPMorgan Chase			12,103	1,165,156	0.138%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	173,739	178,769	0.021%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	146,713	150,138	0.018%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	67,148	69,138	0.008%
JP Morgan Mortgage Trust 2020-INV1	1	8/25/50	37,771	37,631	0.004%
JS Global Lifestyle			201,500	364,256	0.043%
Julius Baer			14,446	613,556	0.073%
Just Eat Takeaway			1,782	199,490	0.024%
Kansai Paint			12,900	320,629	0.038%
Kansas City Southern	2.88	11/15/29	55,000	58,234	0.007%
Kansas City Southern	4.3	5/15/43	25,000	26,091	0.003%
Kansas City Southern			299	54,068	0.006%
Kao			1,500	112,606	0.013%
KBC			3,812	191,158	0.023%
Kelt Exploration			5,362	5,758	0.001%
Kendrion			2,187	38,464	0.005%
Kennametal			549	15,888	0.002%

Kentucky Utilities	4.38	10/1/45	65,000	81,029	0.010%
Kering			376	249,418	0.030%
Keurig Dr Pepper	3.55	5/25/21	265,000	270,439	0.032%
KeyBank NA/Cleveland OH	3.35	6/15/21	260,000	265,463	0.031%
KeyCorp	2.25	4/6/27	90,000	95,174	0.011%
Keyence			1,500	701,219	0.083%
Keysight Technologies	4.55	10/30/24	230,000	259,429	0.031%
Keysight Technologies			5,182	511,878	0.061%
Keywords Studios			8,779	245,996	0.029%
Kilroy Realty	4.38	10/1/25	15,000	16,567	0.002%
Kilroy Realty	3.45	12/15/24	40,000	41,933	0.005%
Kilroy Realty	4.25	8/15/29	25,000	28,182	0.003%
Kilroy Realty, REIT			1,016	52,791	0.006%
Kimco Realty	3.4	11/1/22	20,000	21,073	0.003%
Kingfisher			88,162	337,697	0.040%
Kinross Gold			4,893	43,177	0.005%
Kion			8,233	703,013	0.083%
Kirin Holdings			14,000	262,956	0.031%
Kirkland Lake Gold			2,553	124,625	0.015%
KLA			53	10,268	0.001%
Knaus Tabbert			1,584	116,073	0.014%
Knorr-Bremse			5,825	685,965	0.081%
Koito Manufacturing			1,700	86,744	0.010%
Kojamo			1,830	39,304	0.005%
Komercni Banka			5,599	117,975	0.014%
Koninklijke DSM			5,271	867,778	0.103%
Koninklijke Philips			28,898	1,364,547	0.162%
Koninklijke Vopak			5,874	330,612	0.039%
Kosmos Energy			8,760	8,546	0.001%
Kotak Mahindra Bank			10,421	179,715	0.021%
KT			5,021	98,245	0.012%
KT, ADR			9,568	91,948	0.011%
Kubota			24,000	430,013	0.051%
Kweichow Moutai			3,130	770,112	0.091%
Kyowa Kirin			6,400	182,124	0.022%
L3Harris Technologies	4.85	4/27/35	50,000	65,887	0.008%
L3Harris Technologies			27	4,586	0.001%
Laboratorios Farmaceuticos Rovi			6,376	234,977	0.028%
Lam Research			895	296,916	0.035%
Largan Precision			8,000	936,876	0.111%
Legrand			2,548	202,948	0.024%
Lennar			10,130	827,418	0.098%
Leonardo			15,407	89,987	0.011%
LG Household & Health Care			1,304	1,609,208	0.191%
Liberty Mutual	4.25	6/15/23	10,000	10,957	0.001%
Liberty Mutual	4.85	8/1/44	20,000	23,858	0.003%
Life Storage	4	6/15/29	145,000	164,839	0.020%
Lightspeed POS			1,047	33,544	0.004%
Linde			13,074	3,113,312	0.369%
Linde			1,353	319,893	0.038%
Li Ning			37,500	176,449	0.021%
Littelfuse			1,567	277,892	0.033%
Live Nation Entertainment			5,637	303,722	0.036%
Lloyds Banking Group			922,555	313,192	0.037%
LM Ericsson			41,356	452,569	0.054%
Lojas Renner			34,921	247,051	0.029%
London Stock Exchange			6,542	750,481	0.089%
Lonza Group			1,275	786,848	0.093%
L'Oreal			1,464	476,431	0.057%
Lowe's			309	51,251	0.006%
lululemon athletica			1,108	364,942	0.043%
Lundin Energy			6,498	128,861	0.015%
Lundin Mining			10,112	56,425	0.007%
Luthai Textile			34,314	17,699	0.002%
LVMH Moet Hennessy Louis Vuitton			156	72,993	0.009%
LYB International Finance II BV	3.5	3/2/27	300,000	332,584	0.039%
Mabuchi Motor			2,500	97,051	0.012%
Macquarie Group			3,594	311,544	0.037%
Maeda			17,300	126,791	0.015%
Magna International			23,728	1,085,556	0.129%
Magnetite XXIII	1.54	10/25/32	255,000	253,645	0.030%
Magnolia Oil & Gas			3,104	16,048	0.002%

Mail.Ru, GDR			9,189	251,426	0.030%
Manulife Financial			6,500	90,406	0.011%
Mapletree Industrial Trust			19,700	46,675	0.006%
Marcopolo			140,000	66,561	0.008%
Marriott			8,660	801,743	0.095%
Marsh & McLennan	3.3	3/14/23	10,000	10,599	0.001%
Marsh & McLennan	3.5	6/3/24	115,000	125,596	0.015%
Marsh & McLennan			9,760	1,119,472	0.133%
Maruti Suzuki India			3,465	317,166	0.038%
Marvell Technology Group			10,164	403,511	0.048%
Maryland Economic development	4.75	6/1/42	175,000	188,183	0.022%
Maryland HHEFA	4.67	7/1/36	20,000	25,007	0.003%
MasterCard			6,763	2,287,044	0.271%
Match			4,058	449,018	0.053%
Matsumotokiyo Holdings			5,700	207,833	0.025%
Maxim Integrated Products			13,135	888,057	0.105%
McDonald s	1.45	9/1/25	65,000	66,852	0.008%
McDonald's			10,318	2,264,698	0.269%
Media do Holdings			900	65,465	0.008%
MediaTek			8,000	169,512	0.020%
Medley			2,100	101,463	0.012%
MedStar Health	3.63	8/15/49	130,000	141,986	0.017%
Medtronic			8,058	837,387	0.099%
Meggitt			75,450	250,383	0.030%
Meituan Dianping			5,700	179,557	0.021%
Melrose Industries			164,329	243,678	0.029%
MercadoLibre			975	1,055,418	0.125%
Mercari			1,400	64,699	0.008%
METAWATER			5,800	126,880	0.015%
MetLife			29,873	1,110,379	0.132%
Metropolitan Transportation Authority	5.87	11/15/39	15,000	17,449	0.002%
MGM Resorts International			20,313	441,808	0.052%
Microchip Technology	3.92	6/1/21	40,000	40,871	0.005%
Micron Technology	4.19	2/15/27	100,000	114,000	0.014%
Micron Technology	2.5	4/24/23	85,000	88,242	0.010%
Micron Technology			30,559	1,435,051	0.170%
Microsoft	4.2	11/3/35	90,000	118,088	0.014%
Microsoft			51,520	10,836,202	1.286%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	110,000	124,539	0.015%
Middleby			7,707	691,395	0.082%
Midea			23,300	249,823	0.030%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	95,539	99,396	0.012%
Mips			1,350	60,123	0.007%
Mirvac Group			22,849	35,818	0.004%
Mississippi Power	3.95	3/30/28	170,000	194,164	0.023%
Mitsubishi Corporation			8,300	198,664	0.024%
Mitsubishi Electric			93,100	1,263,293	0.150%
Mitsubishi Estate			10,100	152,991	0.018%
Mitsubishi Motors			26,100	57,632	0.007%
Mitsubishi Ufj Financial	3.54	7/26/21	300,000	307,778	0.037%
Mitsubishi UFJ Financial			95,500	381,129	0.045%
Mitsubishi UFJ Lease & Finance			24,900	115,694	0.014%
Mitsui Fudosan			30,000	522,051	0.062%
Mitsui Fudosan Logistics Park			8	38,229	0.005%
Mitsui Mining & Smelting			6,200	150,756	0.018%
Miura			8,700	426,726	0.051%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	37,636	37,902	0.004%
MMC Norilsk Nickel			196	47,345	0.006%
Modec			7,500	116,871	0.014%
Molina Healthcare			2,251	412,023	0.049%
Moncler			6,885	281,746	0.033%
Mondi			24,260	512,971	0.061%
Money Forward			1,600	115,809	0.014%
Morgan Stanley	3.13	1/23/23	485,000	512,907	0.061%
Morgan Stanley	4.3	1/27/45	45,000	57,083	0.007%
Morgan Stanley	4.1	5/22/23	200,000	216,275	0.026%
Morgan Stanley	3.97	7/22/38	135,000	158,401	0.019%
Morgan Stanley			72,821	3,520,895	0.418%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.1	5/15/46	20,000	20,921	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,000	21,093	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	35,000	38,790	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.75	12/15/47	85,000	95,411	0.011%

Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	155,000	172,355	0.020%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	25,000	26,914	0.003%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	130,000	105,615	0.013%
Mori Hills REIT Investment			8	10,413	0.001%
Morphosys			2,547	322,298	0.038%
Motorola Solutions			2,269	355,802	0.042%
Mplx	1.34	9/9/22	210,000	209,475	0.025%
MSCI			222	79,205	0.009%
M&T Bank	3.55	7/26/23	345,000	375,576	0.045%
Munich Re			4,429	1,125,935	0.134%
Municipal Electric Authority of Georgia	6.66	4/1/57	128,000	193,720	0.023%
Murata Manufacturing			11,700	760,818	0.090%
Musashi Seimitsu Industry			10,100	106,885	0.013%
MVW 2019-2	2.22	10/20/38	79,532	81,191	0.010%
MyoKardia			224	30,538	0.004%
Nakanishi			6,500	116,135	0.014%
Naked Wines			14,824	84,051	0.010%
Naspers			5,205	919,327	0.109%
National Bank of Canada			10,724	532,676	0.063%
National Bank of Kuwait			53,987	153,886	0.018%
National Fuel Gas Company			522	21,188	0.003%
National Grid			66,544	764,338	0.091%
National Retail Properties, REIT			157	5,418	0.001%
National Rural Utilities Cooperative Finance	2.9	3/15/21	145,000	146,741	0.017%
Natwest	4.52	6/25/24	300,000	322,679	0.038%
NatWest Markets	2.38	5/21/23	240,000	247,694	0.029%
NAVER			6,399	1,626,121	0.193%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	130,000	134,233	0.016%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	125,000	129,360	0.015%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	192,111	196,651	0.023%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	100,000	100,161	0.012%
Nestle			17,522	2,085,329	0.247%
Netcompany			3,004	249,139	0.030%
Netflix			4,352	2,176,131	0.258%
NET One Systems			11,400	517,957	0.061%
Network International Holdings			106,487	374,529	0.044%
Neuberger Berman Loan Advisers CLO 38	1.55	10/20/32	250,000	250,000	0.030%
Newcrest Mining			3,244	73,561	0.009%
Newmont			3,253	206,403	0.024%
New Orleans Hotel Trust 2019-HNLA	1.74	4/15/32	100,000	91,048	0.011%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	139,411	142,975	0.017%
New York Life Global Funding	3.25	8/6/21	135,000	138,453	0.016%
New York State dormitory Authority	5.63	3/15/39	15,000	20,153	0.002%
Next			5,131	393,381	0.047%
Nextage			20,600	225,439	0.027%
NEXTDC			18,334	162,698	0.019%
NextEra Energy			879	41,260	0.005%
NextEra Energy			17,186	4,770,146	0.566%
NGK Spark Plug			5,700	99,524	0.012%
Nifco			3,600	98,341	0.012%
Nike			2,171	272,547	0.032%
Ninety One			11,002	28,848	0.003%
Nintendo			400	226,677	0.027%
Nippon Accommodations Fund			6	34,630	0.004%
Nippon Ceramic			7,200	179,953	0.021%
Nippon Paint Holdings			1,400	144,125	0.017%
Nippon Prologis REIT			11	37,095	0.004%
Nippon Seiki			16,600	181,795	0.022%
Nippon Shokubai			1,900	101,325	0.012%
Nippon Soda			3,400	97,323	0.012%
Nippon Steel			3,200	30,209	0.004%
Nippon Telegraph & Telephone			84,900	1,733,376	0.206%
Nipro			14,200	165,793	0.020%
NiSource	3.95	3/30/48	105,000	122,540	0.015%
NiSource	3.49	5/15/27	215,000	239,115	0.028%
NiSource			13,017	286,374	0.034%
Nissan Motor Acceptance	3.65	9/21/21	110,000	112,179	0.013%
Nitto Boseki			2,100	89,801	0.011%
NOF			3,200	126,112	0.015%
Nokia			34,701	135,816	0.016%
Nordea Bank Abp	1	6/9/23	205,000	207,364	0.025%
Nordea Bank Abp			33,472	254,345	0.030%

Norfolk Southern			7,416	1,586,950	0.188%
Norma			12,830	397,584	0.047%
Norsk Hydro			14,937	41,230	0.005%
Norham Platinum			4,632	47,080	0.006%
Northern Star Resources			12,201	120,900	0.014%
Northern Trust	3.95	10/30/25	25,000	28,930	0.003%
Northrop Grumman			23	7,256	0.001%
Northwestern University	2.64	12/1/50	140,000	146,220	0.017%
Novartis			15,558	1,350,813	0.160%
Novo Nordisk			1,981	137,253	0.016%
NTPC			167,760	194,213	0.023%
NTT Data			25,700	328,891	0.039%
Nucor	3.95	5/1/28	130,000	151,314	0.018%
Nucor	2.7	6/1/30	70,000	75,065	0.009%
Nucor			623	27,948	0.003%
NVIDIA			5,569	3,014,054	0.358%
NXP Semiconductors			22,999	2,870,505	0.341%
Obara Group			3,800	128,125	0.015%
OBX 2019-EXP3 Trust	1.25	10/25/59	74,513	75,378	0.009%
Ocado			17,944	634,669	0.075%
Occidental Petroleum	3.4	4/15/26	75,000	60,000	0.007%
Occidental Petroleum	2.9	8/15/24	210,000	177,450	0.021%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	50,000	55,047	0.007%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	50,000	56,349	0.007%
Omron			2,800	218,921	0.026%
oOh media			85,648	75,542	0.009%
Oracle	2.4	9/15/23	300,000	315,566	0.037%
Orange			8,802	91,678	0.011%
O Reilly Automotive	3.8	9/1/22	125,000	131,784	0.016%
O Reilly Automotive	3.6	9/1/27	145,000	164,817	0.020%
O'Reilly Automotive			1,607	740,956	0.088%
Orica			1,318	14,674	0.002%
Oriental Land			1,000	140,245	0.017%
ORIX			15,200	189,852	0.023%
Osisko Gold Royalties			463	5,477	0.001%
Otis Worldwide			4,714	294,248	0.035%
OTP Bank			12,866	387,250	0.046%
Otsuka Holdings			19,600	830,360	0.099%
Outsourcing			9,200	85,373	0.010%
OZ Minerals			11,964	122,078	0.014%
PACCAR Financial	3.1	5/10/21	175,000	178,026	0.021%
Pacific Gas & Electric	2.1	8/1/27	125,000	120,903	0.014%
Packaging Corp of America	3.65	9/15/24	15,000	16,437	0.002%
Packaging Corporation of America			16,086	1,754,178	0.208%
PageSeguro Digital			6,027	227,278	0.027%
PALTAC			2,000	101,161	0.012%
Panama Government International Bond	6.7	1/26/36	25,000	36,389	0.004%
Pan American Silver			806	25,913	0.003%
Panasonic	2.54	7/19/22	200,000	205,998	0.024%
Panasonic			22,200	189,101	0.022%
Pan Pacific International Holdings			9,200	214,252	0.025%
Parker-Hannifin			80	16,187	0.002%
Parsley Energy			894	8,368	0.001%
Partners Group Holding			217	199,597	0.024%
Paycom Software			340	105,842	0.013%
PayPal Holdings	2.4	10/1/24	345,000	366,157	0.043%
PayPal Holdings			11,131	2,193,141	0.260%
Pebblebrook Hotel Trust, REIT			299	3,746	0.000%
PepsiCo			475	65,835	0.008%
Perrigo Finance Unlimited	4.38	3/15/26	200,000	223,485	0.027%
Perseus Mining			19,051	18,902	0.002%
Persimmon			6,846	218,172	0.026%
Persol Holdings			23,400	382,220	0.045%
Petronet LNG			19,332	57,673	0.007%
Philadelphia Authority for Industrial development	3.96	4/15/26	5,000	5,411	0.001%
Philip Morris International			16,964	1,272,130	0.151%
PICC Property & Casualty			448,000	314,701	0.037%
Pigeon			1,900	84,894	0.010%
Ping An Insurance			128,000	1,328,749	0.158%
Pioneer Natural Resources			740	63,633	0.008%
Planet Fitness			8,344	514,157	0.061%
Planet Fitness Master Issuer	4.26	9/5/48	200,900	200,938	0.024%

Playtech			49,673	231,912	0.028%
PNC Financial Services	3.3	3/8/22	20,000	20,777	0.002%
PNC Financial Services Group			3,738	410,844	0.049%
Pola Orbis Holdings			3,100	58,451	0.007%
Polycab India			7,694	85,705	0.010%
Polymetal International			1,049	22,945	0.003%
Polypipe			16,867	94,102	0.011%
Polyus PJSC			171	35,793	0.004%
Port Authority of New York & New Jersey	5.31	8/1/46	20,000	22,508	0.003%
Porto Seguro			12,000	102,929	0.012%
POSCO			686	114,846	0.014%
Powszechny Zaklad Ubezpieczen			17,783	114,116	0.014%
PPD			1,107	40,948	0.005%
PPG Industries			7,437	907,909	0.108%
President Chain Store			39,000	354,983	0.042%
President & Fellows of Harvard College	3.62	10/1/37	25,000	30,270	0.004%
Pricoa Global Funding I	3.45	9/1/23	270,000	291,837	0.035%
Principal Financial	3.4	5/15/25	35,000	38,773	0.005%
Principal Financial	2.13	6/15/30	160,000	165,468	0.020%
Principal Financial	3.3	9/15/22	25,000	26,317	0.003%
Principal Financial Group			5,017	202,035	0.024%
Prologis	2.13	4/15/27	30,000	31,782	0.004%
Prologis, REIT			42,249	4,251,094	0.504%
Prosus			6,432	593,694	0.070%
Protective Life Global Funding	1.08	6/9/23	205,000	207,667	0.025%
Providence Health & Services Obligated	4.38	10/1/23	25,000	27,725	0.003%
Province of Alberta Canada	3.3	3/15/28	135,000	156,908	0.019%
Province of Alberta Canada	2.2	7/26/22	130,000	134,355	0.016%
Province of British Columbia Canada	2	10/23/22	15,000	15,520	0.002%
Province of Manitoba Canada	2.6	4/16/24	270,000	289,782	0.034%
Province of New Brunswick Canada	3.63	2/24/28	250,000	293,630	0.035%
Province of Ontario Canada	2.55	2/12/21	115,000	116,008	0.014%
Province of Quebec Canada	2.88	10/16/24	50,000	54,709	0.006%
Prysmian			28,719	833,650	0.099%
PS Business Parks, REIT			375	45,896	0.005%
PSP Swiss Property			474	57,260	0.007%
Public Service Enterprise			13,966	766,873	0.091%
Public Storage, REIT			664	147,886	0.018%
Quaker Chemical			199	35,762	0.004%
Qualcomm			33,530	3,945,810	0.468%
QUALCOMM	3.25	5/20/27	107,000	119,919	0.014%
QVC	4.85	4/1/24	20,000	20,900	0.002%
Raia Drogasil			122,410	513,538	0.061%
Rayonier, REIT			1,394	36,857	0.004%
RealPage			9,492	547,119	0.065%
Realty Income, REIT			278	16,889	0.002%
Reckitt Benckiser			4,959	483,531	0.057%
Recruit Holdings			16,200	643,389	0.076%
Regency Centers	4.13	3/15/28	35,000	39,032	0.005%
Regency Centers, REIT			1,496	56,878	0.007%
Regis Resources			560	2,036	0.000%
Reinsurance Group of America	5	6/1/21	20,000	20,595	0.002%
REI - SECURITY LENDING COLLATERAL			385,098	3,850,982	0.457%
Reliance Steel & Aluminum			586	59,795	0.007%
RELX			21,461	477,683	0.057%
RELX Capital	3.5	3/16/23	45,000	47,803	0.006%
RELX Capital	3	5/22/30	100,000	109,292	0.013%
Renesas Electronics			14,300	104,957	0.012%
Renishaw			2,913	210,629	0.025%
Republic of Poland Government International Bond	3.25	4/6/26	55,000	62,146	0.007%
Republic Services	3.38	11/15/27	230,000	261,030	0.031%
Rexford Industrial Realty, REIT			1,275	58,344	0.007%
Rightmove			12,060	97,498	0.012%
Rio Tinto			4,181	251,582	0.030%
Rio Tinto			1,761	120,279	0.014%
Roche Holding			8,183	2,803,009	0.333%
Rockwell Automation			3,798	838,143	0.099%
Rockwool International			982	376,789	0.045%
Rolls-Royce			24,969	41,457	0.005%
Roper Technologies	3	12/15/20	50,000	50,119	0.006%
Roper Technologies	3.8	12/15/26	50,000	57,604	0.007%
Roper Technologies	2.95	9/15/29	60,000	65,838	0.008%

Roper Technologies			2,809	1,109,864	0.132%
Ross Stores			17,309	1,615,276	0.192%
Rotork			32,369	117,358	0.014%
Round One			13,500	108,407	0.013%
Royal Dutch Shell			14,799	179,469	0.021%
Royal Dutch Shell, ADR			5,290	128,124	0.015%
Royalty Pharma			4,150	174,591	0.021%
RPM			644	53,349	0.006%
Ryohin Keikaku			4,900	81,420	0.010%
Sabine Pass Liquefaction	4.2	3/15/28	50,000	54,260	0.006%
Safran			2,268	223,143	0.026%
Sakata INX			10,200	102,351	0.012%
Sakata Seed			1,900	68,218	0.008%
Salesforce.com			7,623	1,915,812	0.227%
Sampo			25,535	1,011,265	0.120%
Samsonite International			73,500	74,633	0.009%
Samsung Electronics			11,477	493,982	0.059%
Samsung Electronics			84,029	4,171,549	0.495%
Sanderson Farms			335	39,520	0.005%
Sandstorm Gold			701	5,917	0.001%
Sanlam			46,746	144,085	0.017%
Sanofi			16,711	1,674,650	0.199%
Sansan			4,400	284,928	0.034%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	100,000	101,960	0.012%
Sanwa Holdings			14,500	153,749	0.018%
SAP			11,610	1,807,899	0.215%
Saracen Mineral Holdings			2,868	10,782	0.001%
Sarana Menara Nusantara			2,350,300	164,146	0.019%
Sartorius			103	42,217	0.005%
Saudi Arabian Oil	2.88	4/16/24	245,000	257,328	0.031%
SBA Tower Trust	2.84	1/15/25	250,000	262,954	0.031%
Sberbank of Russia, ADR			136,974	1,599,098	0.190%
Scentre			123,815	197,132	0.023%
Schlumberger			1,782	27,728	0.003%
Schneider Electric			150	18,645	0.002%
Scout24 Holding			11,524	1,005,210	0.119%
Sea, ADR			7,593	1,169,626	0.139%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	13,133	13,099	0.002%
Seattle Genetics			279	54,598	0.006%
SEB			3,526	573,582	0.068%
Segro			24,698	296,811	0.035%
Sempra Energy			215	20,839	0.002%
Sempra Energy			26,712	3,161,632	0.375%
Sensirion Holding			1,983	103,757	0.012%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	25,379	25,587	0.003%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	52,322	53,817	0.006%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	37,053	37,112	0.004%
ServiceNow	1.4	9/1/30	235,000	227,935	0.027%
ServiceNow			4,317	2,093,745	0.248%
Seven Generations Energy			34,411	92,776	0.011%
Seven & i Holdings			15,200	472,266	0.056%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	64,524	65,244	0.008%
Shaftesbury			1,333	8,546	0.001%
Shandong Sinocera Functional Material			23,200	127,406	0.015%
Shandong Weigao Group Medical Polymer			84,000	168,069	0.020%
Shanghai International Airport			17,600	178,769	0.021%
Shell International Finance BV	3.25	5/11/25	75,000	82,876	0.010%
Sherwin-Williams			179	124,716	0.015%
Shimadzu			8,400	255,666	0.030%
Shin-Etsu Chemical			200	26,171	0.003%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	300,000	317,988	0.038%
Shop Apotheke Europe			1,786	311,115	0.037%
Shopify			584	597,219	0.071%
Shopify			79	80,815	0.010%
Shoprite Holdings			43,768	357,028	0.042%
Shriram Transport Finance			9,294	78,328	0.009%
Shurgard Self Storage Europe Sarl			944	41,180	0.005%
Sibanye Stillwater			12,214	33,899	0.004%
Siemens			14,109	1,781,823	0.211%
Siemens Energy			7,055	190,235	0.023%
Siemens Healthineers			5,990	268,883	0.032%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	10,149	10,159	0.001%

Sierra Timeshare 2018-2 Receivables Funding	3.5	6/20/35	61,963	64,404	0.008%
Silergy			2,000	118,574	0.014%
Silgan Holdings			586	21,547	0.003%
Simon Property	3.38	10/1/24	45,000	48,591	0.006%
Simon Property Group, REIT			1,034	66,879	0.008%
Sino Biopharmaceutical			257,000	281,426	0.033%
Sinopharm			20,000	42,264	0.005%
SITC International Holdings			121,000	167,641	0.020%
SK Hynix			7,576	543,069	0.064%
SL Green Realty, REIT			2,023	93,807	0.011%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	315,000	333,196	0.040%
Smb Private Education Loan Trust 2016	2.7	5/15/31	130,838	133,975	0.016%
Smb Private Education Loan Trust 2017	2.88	9/15/34	230,000	238,039	0.028%
Smb Private Education Loan Trust 2018	3.6	1/15/37	86,855	92,373	0.011%
Smb Private Education Loan Trust 2020	1.29	7/15/53	140,000	140,012	0.017%
SMC			400	223,135	0.026%
SMCP SAS			9,580	43,221	0.005%
SM Investments			34,081	621,544	0.074%
Smith & Nephew			27,010	529,111	0.063%
Smiths Group			7,301	129,153	0.015%
SMS			13,400	389,090	0.046%
Snap Inc.			44,504	1,161,999	0.138%
Snowflake Computing			200	50,200	0.006%
Softbank Corp			20,800	232,426	0.028%
SOFTBANK GROUP CORP			17,800	1,101,368	0.131%
Solasto			28,900	378,785	0.045%
Sompo Holdings			4,600	158,807	0.019%
Sonic Capital	4.03	2/20/48	49,083	50,952	0.006%
Sony			4,000	306,568	0.036%
South32			278,646	413,527	0.049%
South Carolina Public Service Authority	2.39	12/1/23	25,000	26,234	0.003%
Southern			5,038	231,411	0.027%
Southern Company			17,762	963,056	0.114%
Southern Copper			6,814	308,470	0.037%
Spectra Energy Partners	3.38	10/15/26	40,000	43,751	0.005%
Spectra Energy Partners	4.75	3/15/24	170,000	189,395	0.022%
S&P Global			1,138	410,363	0.049%
Spie			5,596	100,287	0.012%
Spin Master			6,858	148,022	0.018%
Spirax Sarco Engineering			1,220	173,731	0.021%
Spirit Realty Capital, REIT			169	5,704	0.001%
Splunk			3,966	746,124	0.089%
Spotify Technology			1,066	258,580	0.031%
Ssp			19,376	44,933	0.005%
SSR Mining			139	2,594	0.000%
Standard Chartered			14,700	67,644	0.008%
Stanley Black & Decker			4,146	672,481	0.080%
Stanley Electric			22,700	654,194	0.078%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	73,088	74,157	0.009%
State Board of Administration Finance	2.64	7/1/21	45,000	45,790	0.005%
State Grid Overseas Investment 2016	3.75	5/2/23	215,000	230,247	0.027%
State of California	7.63	3/1/40	35,000	60,588	0.007%
State of Wisconsin	3.95	5/1/36	110,000	123,908	0.015%
State Street	3.1	5/15/23	25,000	26,650	0.003%
State Street			327	19,401	0.002%
Steadfast			54,717	127,208	0.015%
Steel Dynamics			738	21,129	0.003%
StoneCo			22,174	1,172,783	0.139%
Stora Enso			34,353	537,699	0.064%
Storebrand			38,695	203,830	0.024%
Stroer SE & Co KGaA			2,313	179,671	0.021%
Stryker			8,169	1,702,175	0.202%
Sumitomo Corporation			32,500	391,771	0.046%
Sumitomo Densetsu			8,100	190,418	0.023%
Sumitomo Electric Industries			19,600	220,644	0.026%
Sumitomo Metal Mining			600	18,609	0.002%
Sumitomo Mitsui Financial	3.75	7/19/23	340,000	368,177	0.044%
Sumitomo Mitsui Trust Holdings			5,300	141,000	0.017%
Sumitomo Rubber Industries			7,400	68,740	0.008%
Sumitomo Seika Chemicals			5,000	161,601	0.019%
Summit Industrial Income REIT			4,705	45,370	0.005%
Sun Communities, REIT			5,373	755,498	0.090%

Suncor Energy	3.1	5/15/25	70,000	75,245	0.009%
Suncorp			14,798	90,335	0.011%
Sun Hung Kai Properties			5,083	65,502	0.008%
Sun Life Financial			13,430	547,266	0.065%
Sunny Optical Technology			12,500	194,154	0.023%
Sunstone Hotel Investors, REIT			5,926	47,052	0.006%
Suzano			4,957	40,047	0.005%
Suzuki Motor			24,500	1,049,528	0.125%
Svenska Cellulosa			1,578	21,634	0.003%
Svenska Handelsbanken	3.35	5/24/21	100,000	101,992	0.012%
Svenska Handelsbanken			29,593	247,598	0.029%
Swedbank			39,575	619,571	0.074%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	50,000	52,022	0.006%
Syncona			37,285	119,707	0.014%
Synopsys			6,424	1,374,608	0.163%
Taiwan Semiconductor Manufacturing			394,000	5,927,367	0.703%
Taiwan Semiconductor Manufacturing, ADR			3,567	289,177	0.034%
Taiwan Union Technology			31,000	120,668	0.014%
Taiyo Yuden			2,200	69,296	0.008%
Takeda Pharmaceutical			24,846	888,069	0.105%
Takeda Pharmaceutical, ADR			7,461	133,104	0.016%
Takuma			5,800	99,325	0.012%
TAL Education, ADR			7,304	555,396	0.066%
Tata Consultancy			3,819	128,724	0.015%
TC Energy			21,253	893,051	0.106%
TC Energy			3,250	136,439	0.016%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	130,000	151,942	0.018%
TeamLease Services			2,657	78,997	0.009%
Teamviewer			2,326	114,719	0.014%
Tecan			983	488,861	0.058%
TechnoPro Holdings			5,700	356,886	0.042%
Teck Resources			1,188	16,537	0.002%
TE Connectivity			879	85,913	0.010%
Telecom Italia			250,140	101,000	0.012%
Telefonica Deutschland Holding			28,921	73,915	0.009%
Teleperformance			1,973	608,284	0.072%
Temenos			927	124,593	0.015%
Tenaris			3,597	17,921	0.002%
Tenaris, ADR			21,953	216,237	0.026%
Tencent Holdings	2.99	1/19/23	200,000	208,691	0.025%
Tencent Holdings			87,954	5,940,711	0.705%
Tencent Music Entertainment, ADR			11,800	174,286	0.021%
Terreno Realty, REIT			1,492	81,702	0.010%
Terumo			1,600	63,704	0.008%
Tesla			30	12,870	0.002%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	15,000	14,963	0.002%
Texas A&M University	3.33	5/15/39	250,000	272,475	0.032%
Texas Instruments	1.38	3/12/25	45,000	46,562	0.006%
Texas Instruments			14,004	1,999,631	0.237%
Thales			13,158	986,168	0.117%
Thermo Fisher Scientific			8,186	3,614,283	0.429%
THG Holdings			29,659	228,935	0.027%
THK			8,300	208,874	0.025%
Thomson Reuters	3.35	5/15/26	10,000	10,994	0.001%
Thule			11,736	387,282	0.046%
ThyssenKrupp			1,826	9,188	0.001%
Tikehau Capital SCA			4,786	121,131	0.014%
Time Warner Cable	6.55	5/1/37	13,000	17,201	0.002%
Time Warner Cable	6.75	6/15/39	13,000	17,765	0.002%
Time Warner Cable	4	9/1/21	10,000	10,217	0.001%
TJX			9,442	525,447	0.062%
T-Mobile US			6,252	714,979	0.085%
Tmx			1,753	180,283	0.021%
Tokio Marine Holdings			8,500	371,914	0.044%
Tokyo Electron			1,700	444,133	0.053%
Tokyo Tatemono			9,600	117,952	0.014%
Torex Gold Resources			263	3,719	0.000%
Toro			327	27,452	0.003%
Toromont Industries			304	18,191	0.002%
Toronto-Dominion Bank	1.15	6/12/25	145,000	147,076	0.017%
Toronto-Dominion Bank	3.5	7/19/23	235,000	254,949	0.030%
Torrent Pharmaceuticals			4,791	182,065	0.022%

Tosoh			2,400	38,966	0.005%
Total			25,638	880,480	0.104%
Total Capital International	2.43	1/10/25	275,000	292,207	0.035%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	23,334	23,539	0.003%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	77,433	80,515	0.010%
Towd Point Mortgage Trust 2018-1	3	1/25/58	59,634	62,199	0.007%
Toyota Motor	3.18	7/20/21	295,000	301,749	0.036%
Toyota Motor			12,600	836,262	0.099%
Toyota Motor Credit	2.95	4/13/21	250,000	253,231	0.030%
Toyo Tire			9,300	150,647	0.018%
Trainline			62,788	292,843	0.035%
TransCanada PipeLines	2.5	8/1/22	20,000	20,621	0.002%
Transmissora Alianca de Energia Eletrica			17,087	85,315	0.010%
Transurban Finance Co Pty	4.13	2/2/26	15,000	16,722	0.002%
Transurban Finance Co Pty	2.45	3/16/31	140,000	142,521	0.017%
Treasury Wine Estates			25,114	161,364	0.019%
Trelleborg			6,115	107,985	0.013%
Trinity Health	4.13	12/1/45	25,000	30,071	0.004%
Trip.Com, ADR			9,807	305,390	0.036%
TRP Dynamic Global Bd - I			3,959,118	38,403,447	4.557%
TRP Emerg Markets Local Currency Bd			3,627,175	21,255,247	2.522%
TRP Inst Emerging Markets Bd - Inst			3,916,972	31,374,946	3.723%
TRP Inst Floating Rate - Inst			1,218,574	11,552,083	1.371%
TRP Institutional High Yield - Inst			2,289,487	19,346,168	2.296%
TRP International Bond - I			2,399,154	22,576,038	2.679%
TRP International Bond (USD Hgd) - I			585,294	5,981,709	0.710%
TRP Treasury Reserve	0.12		36,594,544	36,594,544	4.342%
TRP Ultra Short-Term Bond - I			6,051,577	30,802,524	3.655%
Truist Bank	3.5	8/2/22	350,000	358,299	0.043%
Tsingtao Brewery			40,000	327,317	0.039%
Twilio			122	30,145	0.004%
Tyman			29,004	83,243	0.010%
Tyson Foods			20,661	1,228,916	0.146%
Ubs	1.36	1/30/27	300,000	299,561	0.036%
UBS			15,752	175,996	0.021%
Ulta Beauty			1,090	244,138	0.029%
Ultragenyx Pharmaceutical			2,110	173,421	0.021%
Umicore			5,083	211,426	0.025%
Unilever			17,551	1,082,081	0.128%
Unilever			8,820	535,618	0.064%
Unilever Capital	3	3/7/22	150,000	155,586	0.018%
Union Pacific	4.75	9/15/41	10,000	13,064	0.002%
Union Pacific			6,897	1,357,812	0.161%
Uni-President Enterprises			57,910	125,419	0.015%
UNITE			22,520	243,503	0.029%
United Airlines 2014-2 Class A Pass Through Trust	3.75	9/3/26	3,591	3,307	0.000%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	313,344	264,243	0.031%
United Airlines Holdings			7,581	263,440	0.031%
Unitedhealth	2	5/15/30	85,000	88,763	0.011%
Unitedhealth	3.75	7/15/25	40,000	45,585	0.005%
UnitedHealth Group			11,948	3,725,028	0.442%
United Overseas Bank	3.2	4/23/21	200,000	202,921	0.024%
United Overseas Bank			29,200	411,346	0.049%
United Rentals			3,913	682,819	0.081%
Universal Robina			98,890	274,265	0.033%
University of California	4.6	5/15/31	25,000	30,250	0.004%
University of California	5.77	5/15/43	15,000	21,802	0.003%
UPM-Kymmene			795	24,197	0.003%
UPS			9,859	1,642,805	0.195%
Urban Edge Properties, REIT			1,424	13,841	0.002%
U.S. Treasury Bonds	3.13	11/15/41	410,000	553,884	0.066%
U.S. Treasury Bonds	2.75	11/15/42	65,000	83,230	0.010%
U.S. Treasury Bonds	3	11/15/44	395,000	527,819	0.063%
U.S. Treasury Bonds	3	11/15/45	435,000	584,395	0.069%
U.S. Treasury Bonds	3.5	2/15/39	850,000	1,192,656	0.142%
U.S. Treasury Bonds	2.5	2/15/45	145,000	178,441	0.021%
U.S. Treasury Bonds	3	2/15/47	220,000	297,619	0.035%
U.S. Treasury Bonds	3	2/15/48	740,000	1,005,359	0.119%
U.S. Treasury Bonds	2	2/15/50	1,500,000	1,696,406	0.201%
U.S. Treasury Bonds	1.13	5/15/40	1,190,000	1,171,592	0.139%
U.S. Treasury Bonds	1.25	5/15/50	525,000	497,438	0.059%
U.S. Treasury Bonds	2.13	8/15/21	10,000	10,173	0.001%

U.S. Treasury Bonds	0.63	8/15/30	295,000	293,295	0.035%
U.S. Treasury Bonds	3.13	8/15/44	610,000	830,172	0.099%
U.S. Treasury Bonds	2.88	8/15/45	570,000	748,838	0.089%
U.S. Treasury Bonds	2.75	8/15/47	5,915,000	7,678,409	0.911%
U.S. Treasury Bonds	3	8/15/48	150,000	204,445	0.024%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	1,168,431	1,238,720	0.147%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	1,274,722	1,312,964	0.156%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	697,363	740,512	0.088%
U.S. Treasury Inflation Indexed Bonds	2	1/15/26	202,343	238,133	0.028%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	1,617,123	1,780,098	0.211%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	35,867	43,640	0.005%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	199,683	223,832	0.027%
U.S. Treasury Inflation Indexed Bonds	2.5	1/15/29	498,413	650,195	0.077%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/41	44,960	69,716	0.008%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	110,079	138,184	0.016%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	810,622	996,179	0.118%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	134,521	190,893	0.023%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	202,190	272,167	0.032%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	176,031	233,516	0.028%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	115,578	158,938	0.019%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	139,005	193,391	0.023%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	206,599	243,173	0.029%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	829,414	843,669	0.100%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	1,141,173	1,193,061	0.142%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	1,579,883	1,680,600	0.199%
U.S. Treasury Inflation Indexed Bonds	3.63	4/15/28	1,092,537	1,495,410	0.177%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	1,642,743	1,684,325	0.200%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	1,007,600	1,056,405	0.125%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	1,270,136	1,377,105	0.163%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	863,663	935,725	0.111%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	114,394	127,031	0.015%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	270,439	311,343	0.037%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	1,012,930	1,132,266	0.134%
U.S. Treasury Notes	1.13	2/28/22	2,000,000	2,028,125	0.241%
U.S. Treasury Notes	0.38	3/31/22	540,000	541,856	0.064%
U.S. Treasury Notes	0.13	4/30/22	300,000	299,953	0.036%
U.S. Treasury Notes	0.25	5/31/25	2,770,000	2,769,134	0.329%
U.S. Treasury Notes	0.13	8/31/22	370,000	369,942	0.044%
U.S. Treasury Notes	1.88	9/30/22	25,000	25,867	0.003%
UT			11,900	406,362	0.048%
Vale			12,594	132,715	0.016%
Valero Energy	2.85	4/15/25	260,000	272,322	0.032%
Valmet			9,417	232,292	0.028%
Vanguard International Semiconductor			65,000	217,448	0.026%
Van Lanschot Kempen			4,239	77,970	0.009%
Veeva Systems			698	196,271	0.023%
Ventas Realty LP / Ventas Capital	3.25	8/15/22	20,000	20,774	0.002%
Verallia SASU			12,134	322,347	0.038%
VEREIT, REIT			1,018	6,617	0.001%
Verizon Communications	2.63	8/15/26	230,000	250,928	0.030%
Verizon Communications	5.15	9/15/23	25,000	28,343	0.003%
Vertex Pharmaceuticals			4,505	1,225,901	0.145%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	44,862	45,150	0.005%
Verus Securitization Trust 2019-4	2.64	11/25/59	151,496	154,450	0.018%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	180,836	185,336	0.022%
Victrix			7,106	167,852	0.020%
Vipshop Holdings, ADR			5,239	81,938	0.010%
Virginia Commonwealth University Health System Authority	4.96	1/1/44	25,000	32,549	0.004%
Visa	4.15	12/14/35	90,000	116,374	0.014%
Visa	2.15	9/15/22	90,000	93,144	0.011%
Visa			18,770	3,753,437	0.445%
Vistra Operations	3.55	7/15/24	135,000	143,100	0.017%
Vodafone	3.75	1/16/24	180,000	196,362	0.023%
Vodafone			135,965	180,213	0.021%
Vodafone, ADR			17,905	240,285	0.029%
Voestalpine			553	14,575	0.002%
Volkswagen			987	158,820	0.019%
Volkswagen Group of America Finance	2.7	9/26/22	330,000	341,752	0.041%
VT Holdings			14,200	55,038	0.007%
Walmart	3.4	6/26/23	300,000	323,875	0.038%
Wal-Mart de Mexico			141,593	338,814	0.040%
Walt Disney	4.5	2/15/21	20,000	20,310	0.002%

Walt Disney				8,398	1,042,024	0.124%
WANDisco				9,990	58,810	0.007%
Waste Connections				1,366	141,791	0.017%
Watches Of Switzerland				25,325	109,461	0.013%
Weibo	3.5	7/5/24		255,000	268,723	0.032%
Weir Group				5,566	89,602	0.011%
Welcia Holdings				5,600	246,147	0.029%
Wells Fargo	3.07	1/24/23		465,000	479,460	0.057%
Wells Fargo	3.5	3/8/22		95,000	99,153	0.012%
Wells Fargo				28,719	675,184	0.080%
Wells Fargo Commercial Mortgage Trust 2015-C30	3.66	9/15/58		41,000	45,716	0.005%
Wells Fargo Commercial Mortgage Trust 2015-C31	3.7	11/15/48		100,000	111,830	0.013%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.77	7/15/58		75,000	83,371	0.010%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.67	12/15/52		155,000	167,946	0.020%
Welltower, REIT				10,216	562,799	0.067%
Western Midstream Operating	4	7/1/22		20,000	20,000	0.002%
West Fraser Timber				384	17,840	0.002%
Westlake Chemical				553	34,961	0.004%
Westrock				23,963	832,475	0.099%
Weyerhaeuser, REIT				33,638	959,356	0.114%
Wheaton Precious Metals				2,017	98,960	0.012%
Williams Companies				69,865	1,372,847	0.163%
Willis North America	3.6	5/15/24		40,000	43,681	0.005%
Willis North America	4.5	9/15/28		160,000	188,842	0.022%
Willis Towers Watson				1,295	270,422	0.032%
Wilmar International				80,400	261,046	0.031%
Wiwynn				6,000	136,373	0.016%
Wix.com				6,870	1,750,820	0.208%
Woodside Finance	3.7	3/15/28		67,000	71,271	0.008%
Woodside Finance	4.5	3/4/29		105,000	117,651	0.014%
Workday				2,127	457,582	0.054%
World Omni Automobile Lease Securitization Trust 2018	3.06	5/15/23		260,000	260,347	0.031%
Worley				38,395	267,603	0.032%
WP Carey	3.85	7/15/29		215,000	230,866	0.027%
WP Carey, REIT				447	29,127	0.003%
WPP				47,974	376,787	0.045%
WPP Finance 2010	3.63	9/7/22		290,000	304,479	0.036%
WPX Energy				2,121	10,393	0.001%
X5 Retail Group, GDR				10,424	385,228	0.046%
XCEL Energy				371	25,603	0.003%
Xero				1,750	127,654	0.015%
XP				10,977	457,631	0.054%
Yamana Gold				4,465	25,384	0.003%
Yandex				3,697	241,229	0.029%
Yellow Hat				8,400	140,437	0.017%
Yifeng Pharmacy Chain				41,320	604,059	0.072%
YouGov				21,158	231,311	0.027%
Yum! Brands				21,784	1,988,879	0.236%
Zalando				14,318	1,337,737	0.159%
Z Holdings				96,100	641,893	0.076%
Zhongji Innolight				13,700	101,793	0.012%
Zhongsheng Group Holdings				25,000	157,263	0.019%
Zijin Mining				40,000	25,570	0.003%
Zimmer Biomet Holdings				2,579	351,105	0.042%
Zoetis				1,148	189,845	0.023%
Zoom Video Communications				1,471	691,532	0.082%
Zurich Insurance Group				3,300	1,150,760	0.137%
Zur Rose				838	199,785	0.024%
Miscellaneous Securities ‡					937,406	
Total Investments in Securities					843,865,729	

‡ 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	USD	3,202,666	AUD	(4,331,000)	10/02/2020	100,572	0.012%
JP MORGAN CHASE BANK	USD	4,775,060	CHF	(4,297,000)	10/02/2020	109,468	0.013%
JP MORGAN CHASE BANK	USD	1,126,782	DKK	(7,011,000)	10/02/2020	22,633	0.003%
JP MORGAN CHASE BANK	USD	15,187,323	EUR	(12,692,000)	10/02/2020	305,896	0.036%
JP MORGAN CHASE BANK	USD	6,323,718	GBP	(4,721,000)	10/02/2020	231,887	0.028%
JP MORGAN CHASE BANK	USD	147,102	ILS	(493,000)	10/02/2020	3,187	0.000%
JP MORGAN CHASE BANK	USD	11,485,767	JPY	(1,217,682,000)	10/02/2020	(60,326)	-0.007%
JP MORGAN CHASE BANK	USD	280,576	NOK	(2,435,000)	10/02/2020	19,519	0.002%
JP MORGAN CHASE BANK	USD	154,055	NZD	(228,000)	10/02/2020	3,221	0.000%
JP MORGAN CHASE BANK	USD	1,526,985	SEK	(13,169,000)	10/02/2020	56,519	0.007%

JP MORGAN CHASE BANK	USD	486,069	SGD	(661,000)	10/02/2020	1,836	0.000%
JP MORGAN CHASE BANK	USD	1,476,070	HKD	(11,443,000)	10/06/2020	(399)	0.000%
JP MORGAN CHASE BANK	USD	106	HKD	(818)	10/09/2020	-	0.000%
JP MORGAN CHASE BANK	USD	156	HKD	(1,206)	10/13/2020	0	0.000%
JP MORGAN CHASE BANK	USD	209	HKD	(1,622)	10/13/2020	-	0.000%
MORGAN STANLEY & COMPANY LLC	AUD	4,331,000	USD	(3,103,595)	10/02/2020	(1,500)	0.000%
MORGAN STANLEY & COMPANY LLC	CHF	4,297,000	USD	(4,675,734)	10/02/2020	(10,142)	-0.001%
MORGAN STANLEY & COMPANY LLC	DKK	7,011,000	USD	(1,104,321)	10/02/2020	(172)	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	12,692,000	USD	(14,885,178)	10/02/2020	(3,750)	0.000%
MORGAN STANLEY & COMPANY LLC	GBP	4,721,000	USD	(6,102,365)	10/02/2020	(10,534)	-0.001%
MORGAN STANLEY & COMPANY LLC	ILS	493,000	USD	(144,169)	10/02/2020	(254)	0.000%
MORGAN STANLEY & COMPANY LLC	JPY	1,217,682,000	USD	(11,536,542)	10/02/2020	9,552	0.001%
MORGAN STANLEY & COMPANY LLC	NOK	2,435,000	USD	(260,314)	10/02/2020	743	0.000%
MORGAN STANLEY & COMPANY LLC	NZD	228,000	USD	(150,754)	10/02/2020	80	0.000%
MORGAN STANLEY & COMPANY LLC	SEK	13,169,000	USD	(1,471,002)	10/02/2020	(537)	0.000%
MORGAN STANLEY & COMPANY LLC	SGD	661,000	USD	(484,320)	10/02/2020	(88)	0.000%
MORGAN STANLEY & COMPANY LLC	HKD	11,443,000	USD	(1,476,554)	10/06/2020	(85)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	3,085,159	AUD	(4,305,000)	11/03/2020	1,456	0.000%
MORGAN STANLEY & COMPANY LLC	USD	4,787,692	CHF	(4,396,000)	11/03/2020	10,278	0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,170,101	DKK	(7,425,000)	11/03/2020	125	0.000%
MORGAN STANLEY & COMPANY LLC	USD	14,775,284	EUR	(12,590,000)	11/03/2020	3,785	0.000%
MORGAN STANLEY & COMPANY LLC	USD	6,129,211	GBP	(4,741,000)	11/03/2020	10,607	0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,402,440	HKD	(10,871,000)	11/03/2020	(68)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	133,101	ILS	(455,000)	11/03/2020	238	0.000%
MORGAN STANLEY & COMPANY LLC	USD	258,398	NOK	(2,417,000)	11/03/2020	(740)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	141,496	NZD	(214,000)	11/03/2020	(75)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,540,079	SEK	(13,783,000)	11/03/2020	549	0.000%
MORGAN STANLEY & COMPANY LLC	USD	478,420	SGD	(653,000)	11/03/2020	34	0.000%
MORGAN STANLEY & COMPANY LLC	USD	12,063,640	JPY	(1,272,860,000)	11/04/2020	(10,033)	-0.001%

Total Forward Currency Exchange Contracts

793,481

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FTCH 10/16/2020 C 25 OTC	25.00	10/16/2020	(3)	(462)	0.000%
FTCH 10/16/2020 C 26 OTC	26.00	10/16/2020	(5)	(525)	0.000%
iShares iBoxx High Yield Corporate Bond ETF	82.00	12/18/2020	(580)	(98,600)	(0.012%)
iShares iBoxx High Yield Corporate Bond ETF	84.00	10/16/2020	(1,030)	(100,940)	(0.012%)
NXPI 01/15/2021 C 145 OTC	145.00	1/15/2021	(1)	(478)	0.000%
NXPI 01/15/2021 C 150 OTC	150.00	1/15/2021	(3)	(1,028)	0.000%
SPX 01/15/2021 C 3700	3,700.00	1/15/2021	(20)	(97,200)	(0.012%)
SPX 01/15/2021 P 3000	3,000.00	1/15/2021	(20)	(174,600)	(0.021%)
SPX 10/20 P3200	3,200.00	10/16/2020	(38)	(80,750)	(0.010%)
SPX 11/20/2020 C 3625	3,625.00	11/20/2020	(28)	(64,680)	(0.008%)
SPX 11/20/2020 P 3100	3,100.00	11/20/2020	(14)	(81,200)	(0.010%)
US BOND FUTR OPTN Nov20C 180	180.00	10/23/2020	(38)	(9,500)	(0.001%)
US BOND FUTR OPTN Nov20P 171	171.00	10/23/2020	(38)	(5,938)	(0.001%)

Total Options

(715,900)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 12/20	602	12/18/2020	45,282,440	(281,613)	5.373%
FVZ0 5YR US NOTE FUT DEC 20	45	12/31/2020	5,671,406	4,858	0.673%
MSCI EAFE FUT 12/20	(61)	12/18/2020	(5,652,260)	138,644	(0.671%)
S&P500 EMINI FUT 12/20	(63)	12/18/2020	(10,558,800)	(153,915)	(1.253%)
TUZ0 2YR US NOTE FUT DEC 20	11	12/31/2020	2,430,570	622	0.288%
TYZ0 UST 10YR FUT DEC 20	(9)	12/21/2020	(1,255,781)	(1,341)	(0.149%)
USZ0 UST 30YR FUT DEC 20	33	12/21/2020	5,817,281	(18,112)	0.690%
UXYZ0 UST 10YR ULTRA FUT DEC 20	(18)	12/21/2020	(2,878,594)	(7,180)	(0.342%)
WNZ0 ULTRA US BOND FUT DEC 20	5	12/21/2020	1,109,063	(8,027)	0.132%

Total Futures Contracts

(326,063)

NET ASSETS

842,777,639

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares

13.86

(\$728,680,242 / 52,593,525 Shares Outstanding)

Global Allocation Fund - Advisor Class Shares

13.73

(\$10,517,105 / 766,020 Shares Outstanding)

(\$103,580,293 / 7,450,918 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
AED	United Arab Emirates Dirham
AFA	Afghanistan Afghani
ALL	Albania Lek
AMD	Armenian Dram
ANG	Netherlands Antillian Guilder
AOA	Angolan Kwanza
ARS	Argentine Peso
AUD	Australian Dollar
AZM	Azerbaijan Manat
BAM	Bosnia and Herzegovina Convertible Mark
BBD	Bardados Dollar
BDT	Bandladesh Taka
BGN	Bulgarian Lev
BHD	Bahraini Dinar
BMD	Bermudian Dollar
BOB	Bolivian Boliviano
BRL	Brazilian Real
BSD	Bahamian Dollar
BWP	Botswana Pula
BYR	Belarusian Ruble
BZD	Belize Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
CNY	China Yuan Renminbi
COP	Columbian Peso
CRC	Costa Rican Colon
CUP	Cuban Peso
CYP	Cyprus Pound
CZK	Czech Koruna
DOP	Dominican Peso
DZD	Algerian Dinar
ECS	Ecuador Sucre
EEK	Estonian Kroon
EGP	Egyptian Pound
ETB	Ethiopian Birr
EUR	Euro
FJD	Fiji Dollar
FKP	Falkland Islands Pound
GBP	British Pound
GHC	Ghanaian Cedi
GIP	Gibraltar Pound
GTQ	Guatemalan Quetzal
GYD	Guyanese Dollar
HKD	Hong Kong Dollar
HNL	Honduran Lempira
HNL	Honduran Lempira
HRK	Croatian Kuna
HTG	Haitian Gourde
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli New Shekel
INR	Indian Rupee
IQD	Iraqi Dinar
IRR	Iranian Rial
ISK	Iceland Krona
JMD	Jamaican Dollar
JOD	Jordanian Dinar
JPY	Japanese Yen
KES	Kenyan Shilling
KHR	Cambodian Riel
KPW	North Korean Won
LBP	Lebanese Pound
LKR	Sri Lanka Rupee
LRD	Liberian Dollar
LTL	Lithuanian Litas
LVL	Latvian Lats
LYD	Libyan Dinar
MAD	Moroccan Dirham
MDL	Moldovan Leu
MGA	Malagasy Franc
MOP	Macau Pataca
MRO	Mauritanian Ouguiya
MTL	Maltese Lira
MUR	Mauritius Rupee
MWK	Malawi Kwacha
MXN	Mexican Peso
MYR	Malaysian Ringgit
MZM	Mozambican Metical
NAD	Namibian Dollar
NGN	Nigerian Naira
NIO	Nicaraguan Cordoba Oro
NOK	Norwegian Kroner
NPR	Nepalese Rupee
NZD	New Zealand Dollar
OMR	Omani Rial
PAB	Panamanian Balboa
PEN	Peruvian Nuevo Sol
PGK	Papua New Guinea Kina
PHP	Philippine Peso
PKR	Pakistan Rupee
PLN	Polish Zloty
PYG	Guarani
QAR	Qatari Rial
RON	Romanian Leu
RSD	Serbian Dinar
RUB	Russian Rouble
RWF	Rwandan Franc
SAR	Saudi Riyal
SDD	Sudanese Dinar
SEK	Swedish Krona
SGD	Singapore Dollar
SIT	Slovenian Tolar
SKK	Slovak Koruna
SLL	Sierra Leonean Leone
SOS	Somali Shilling
SVC	El Salvador Colon
SZL	Swazi Lilangeni
THB	Thai Baht
TND	Tunisian Dinar
TRY	Turkish Lira
TTD	Trinidad and Tobago Dollar
TWD	Taiwan Dollar
TZS	Tanzanian Shilling
UAG	Ukrainian Hryvni
UGX	Uganda Shilling
USD	U.S. Dollar
UYU	Uruguayan Peso
VEB	Venezuelan Bolivar
VND	Vietnamese Dong
XAF	CFA Franc BEAC
XCD	East Caribbean Dollar
XOF	CFA Franc BCEAO
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.