

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	6,500,000	5,719,949	0.517%
280 Park Avenue 2017-280P Mortgage Trust	1.78	9/15/34	995,000	907,843	0.082%
AbbVie	2.95	11/21/26	8,650,000	8,867,911	0.801%
ABJA Investment Co Pte	5.45	1/24/28	2,500,000	1,864,310	0.168%
Ado Properties	1.5	7/26/24	4,200,000	4,106,708	0.371%
Aes Gener	7.13	3/26/79	5,500,000	4,334,698	0.392%
Aib	4.26	4/10/25	2,920,000	2,808,526	0.254%
Aker BP	3	1/15/25	4,254,000	3,371,295	0.305%
Aker BP	3.75	1/15/30	2,615,000	1,928,563	0.174%
Albania Government International Bond	3.5	10/9/25	1,500,000	1,741,165	0.157%
Albania Government International Bond	3.5	10/9/25	1,490,000	1,729,557	0.156%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.75	3/15/25	1,660,000	1,678,675	0.152%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	1,885,000	2,009,881	0.182%
Allianz	3.38	9/18/68	5,600,000	6,299,768	0.569%
Altice Financing	5	1/15/28	2,580,000	2,309,100	0.209%
Altice Financing	7.5	5/15/26	1,500,000	1,458,750	0.132%
Altice France SA/France	3.38	1/15/28	885,000	910,544	0.082%
Altice France SA/France	3.38	1/15/28	640,000	658,479	0.059%
Altice France SA/France	5.88	2/1/27	1,700,000	1,902,905	0.172%
Altice France SA/France	4.7	8/14/26	3,084,383	2,922,453	0.264%
AMC Entertainment Holdings	5.88	11/15/26	1,335,000	554,025	0.050%
Americredit Automobile Receivables Trust 2018-1	3.82	3/18/24	1,265,000	1,226,003	0.111%
Amwins	7.75	7/1/26	410,000	401,800	0.036%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	1,499,529	1,448,711	0.131%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	2,815,000	2,648,789	0.239%
Antero Resources	5.13	12/1/22	2,150,000	1,161,000	0.105%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	1,590,000	1,446,105	0.131%
Arconic	6.13	2/15/28	1,450,000	1,480,813	0.134%
Argentine Republic Government International Bond	3.38	1/15/23	2,400,000	688,210	0.062%
Arion Banki HF	1	3/20/23	2,949,000	3,159,726	0.285%
Ashford Hospitality Trust 2018-ASHF	2.1	4/15/35	500,000	404,349	0.037%
Ashland Services BV	2	1/30/28	1,955,000	1,863,995	0.168%
Ashland Services BV	2	1/30/28	480,000	457,475	0.041%
Asurion	7.49	8/4/25	2,360,000	2,150,550	0.194%
Australia Government Bond	3	3/21/47	17,171,000	13,675,858	1.235%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	4,125,000	4,120,907	0.372%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	990,000	975,483	0.088%
Avolon Holdings Funding	2.88	2/15/25	3,400,000	2,588,250	0.234%
Avolon Holdings Funding	3.25	2/15/27	2,540,000	1,984,375	0.179%
Avolon Holdings Funding	4.38	5/1/26	1,120,000	883,400	0.080%
Axtel SAB de CV	6.38	11/14/24	5,450,000	4,533,174	0.409%
Bahamas Government International Bond	6	11/21/28	1,140,000	1,001,538	0.090%
Banco Comercial Portugues	4.5	12/7/27	2,800,000	2,308,371	0.209%
Banco De Bogota	4.38	8/3/27	1,200,000	1,081,749	0.098%
Banco De Bogota	4.38	8/3/27	1,000,000	901,458	0.081%
Banco Santander	6.75	7/25/68	2,000,000	1,982,464	0.179%
Barclays	7.88	12/15/68	2,235,000	2,061,788	0.186%
Barings CLO Ltd 2016-II	2.9	7/20/28	1,520,000	1,491,100	0.135%
Bausch Health	9	12/15/25	715,000	752,538	0.068%
Bausch Health	7.25	5/30/29	1,890,000	1,946,700	0.176%
Bausch Health Americas	8.5	1/31/27	875,000	910,000	0.082%
BBVA Bancomer SA/Texas	5.88	9/13/34	6,200,000	5,208,310	0.470%
BCP Raptor	5.24	6/24/24	3,261,029	1,369,632	0.124%
Bellring Brands	6	10/21/24	2,414,438	2,251,463	0.203%
Benefit Street Partners CLO IV	3.57	1/20/29	1,050,000	973,342	0.088%
Benefit Street Partners CLO XI	3.33	4/15/29	6,995,000	6,995,000	0.632%
Bermuda Government International Bond	4.75	2/15/29	4,610,000	4,695,481	0.424%
BFLD 2019-DPLO	2.24	10/15/34	1,830,000	1,412,097	0.128%
B&G Foods	5.25	4/1/25	1,520,000	1,497,200	0.135%
B&G Foods	5.25	9/15/27	1,065,000	1,033,050	0.093%
BLUEMOUNTAIN CLO 2012-2	2.74	11/20/28	3,730,000	3,653,082	0.330%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	21,830,000,000	27,964,046	2.526%
Braskem Finance	7.38	1/4/69	5,900,000	5,075,800	0.459%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	41,396,000	8,980,431	0.811%
Brf	4.88	1/24/30	5,400,000	4,560,300	0.412%

Brixmor Operating Partnership	4.13	6/15/26	3,200,000	3,315,274	0.299%
Buckeye Partners	4.27	11/1/26	1,550,000	1,413,600	0.128%
Bunge Finance Europe BV	1.85	6/16/23	5,757,000	6,321,462	0.571%
BX Commercial Mortgage Trust 2020-BXLP	3.2	12/15/36	2,095,000	1,734,042	0.157%
BX Trust 2018-GW	1.92	5/15/35	1,040,000	863,159	0.078%
Cabot Financial Luxembourg	7.5	10/1/23	2,540,000	2,924,239	0.264%
Cantor Commercial Real Estate Lending 2019-CF1	4.14	5/15/52	1,055,000	853,348	0.077%
CarMax Auto Owner Trust 2017-1	3.43	7/17/23	625,000	627,493	0.057%
CBAM 2019-9	3.11	2/12/30	2,120,000	2,033,787	0.184%
CCC Information Services	3.74	4/29/24	4,383,170	3,976,148	0.359%
Cemex SAB de CV	5.45	11/19/29	6,700,000	5,462,175	0.493%
Centene	4.25	12/15/27	970,000	950,600	0.086%
Centene	4.63	12/15/29	890,000	894,450	0.081%
Centene	5.38	8/15/26	1,315,000	1,341,300	0.121%
Centrais Eletricas Brasileiras	4.63	2/4/30	1,370,000	1,218,615	0.110%
Charter Communications Operating	2.74	2/1/27	4,949,810	4,731,177	0.427%
China development Bank	4.88	2/9/28	10,000,000	1,577,159	0.142%
China development Bank	3.65	5/21/29	40,000,000	5,878,473	0.531%
China development Bank	4.24	8/24/27	30,000,000	4,535,929	0.410%
China Evergrande	6.25	6/28/21	5,500,000	4,785,096	0.432%
China Government Bond	3.13	11/21/29	20,000,000	2,950,868	0.267%
China Government Bond	4	6/24/69	10,000,000	1,615,030	0.146%
China Government Bond	3.25	6/6/26	40,000,000	5,856,311	0.529%
CIFI Holdings	5.5	1/23/22	4,239,000	4,005,770	0.362%
CIFI Holdings	7.63	2/28/23	961,000	927,306	0.084%
Cigna	4.13	11/15/25	3,435,000	3,639,441	0.329%
Cigna	2.4	3/15/30	1,375,000	1,296,647	0.117%
Citigroup Commercial Mortgage Trust 2015-P1	4.31	9/15/48	560,000	549,800	0.050%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	6,110,000	3,365,212	0.304%
COLT 2019-1 Mortgage Loan Trust	4.01	3/25/49	1,381,625	1,369,935	0.124%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	1,481,746	1,447,001	0.131%
Comcast	3.1	4/1/25	575,000	612,736	0.055%
Comcast	3.4	4/1/30	1,525,000	1,646,277	0.149%
COMM 2014-CR14 Mortgage Trust	4.63	2/10/47	1,390,000	1,413,466	0.128%
COMM 2015-CCRE25 Mortgage Trust	4.54	8/10/48	950,000	811,952	0.073%
COMM 2015-PC1 Mortgage Trust	4.43	7/10/50	1,500,000	1,472,791	0.133%
Connecticut Avenue Securities Trust 2018-R07	3.35	4/25/31	2,470,788	2,112,356	0.191%
Connecticut Avenue Securities Trust 2019-R06	3.05	9/25/39	2,995,000	2,315,530	0.209%
Consolidated Energy Finance	6.5	5/15/26	1,505,000	1,264,200	0.114%
Constellium	6.63	3/1/25	2,695,000	2,401,919	0.217%
Country Garden Holdings	8	1/27/24	5,250,000	5,394,507	0.487%
Credit Agricole SA/London	3.25	10/4/24	2,225,000	2,220,109	0.201%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	2.85	5/15/36	2,555,000	2,145,616	0.194%
Croatia Government International Bond	3.88	5/30/22	2,275,000	2,632,471	0.238%
Crown Castle International	3.3	7/1/30	800,000	793,440	0.072%
Crown Castle International	4.15	7/1/50	520,000	514,280	0.046%
CSAIL 2016-C6 Commercial Mortgage Trust	4.92	1/15/49	1,065,000	912,912	0.082%
CSC Holdings	6.5	2/1/29	2,315,000	2,471,263	0.223%
Csn Resources	7.63	4/17/26	6,300,000	4,137,557	0.374%
CVS Health	3.7	3/9/23	3,290,000	3,409,522	0.308%
CVS Health	3.75	4/1/30	1,215,000	1,250,568	0.113%
CVS Health	3	8/15/26	400,000	399,847	0.036%
C&W Senior Financing DAC	7.5	10/15/26	1,450,000	1,338,397	0.121%
C&W Senior Financing DAC	6.88	9/15/27	4,015,000	3,490,912	0.315%
Cyprus Government International Bond	4.25	11/4/25	2,155,000	2,807,109	0.254%
Cyprus Government International Bond	1.25	1/21/40	120,000	124,109	0.011%
Cyprus Government International Bond	2.75	2/26/34	917,000	1,172,682	0.106%
Cyprus Government International Bond	2.75	5/3/49	1,080,000	1,466,725	0.132%
Cyprus Government International Bond	3.88	5/6/22	2,870,000	3,371,071	0.305%
Cyprus Government International Bond	2.38	9/25/28	10,363,000	12,556,523	1.134%
Danske Bank	5.38	1/12/24	3,120,000	3,275,292	0.296%
Danske Bank	2	9/8/21	1,745,000	1,740,009	0.157%
DC office Trust 2019-MTC	3.17	9/15/45	1,455,000	1,310,412	0.118%
Dcp Midstream Operating	5.85	5/21/43	535,000	235,400	0.021%
Dcp Midstream Operating	6.75	9/15/37	355,000	175,725	0.016%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	1,680,000	1,616,490	0.146%
Deephave Residential Mortgage Trust 2019-2	3.76	4/25/59	593,847	577,842	0.052%
Deephave Residential Mortgage Trust 2019-2	3.92	4/25/59	1,190,000	1,121,105	0.101%
DH Europe Finance II Sarl	0.45	3/18/28	900,000	887,319	0.080%
DH Europe Finance II Sarl	0.75	9/18/31	1,245,000	1,192,726	0.108%
Diamondback Energy	2.88	12/1/24	1,885,000	1,338,350	0.121%
Diamondback Energy	3.25	12/1/26	1,295,000	912,975	0.082%

Diamondback Energy	5.38	5/31/25	2,800,000	2,072,000	0.187%
Ecolab	4.8	3/24/30	1,950,000	2,219,049	0.200%
Edison International	3.13	11/15/22	475,000	492,469	0.044%
Edison International	3.55	11/15/24	2,270,000	2,254,678	0.204%
Edison International	4.95	4/15/25	160,000	159,632	0.014%
eG Global Finance	4.38	2/7/25	1,015,000	823,553	0.074%
Emirates Airline	4.5	2/6/25	5,130,840	4,923,046	0.445%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	2,750,000	2,652,637	0.240%
Empresa Nacional De Telecomunicaciones	4.75	8/1/26	2,600,000	2,472,943	0.223%
Energizer Gamma Acquisition BV	4.63	7/15/26	1,535,000	1,524,622	0.138%
Energy Transfer Operating	2.9	5/15/25	895,000	758,513	0.069%
Energy Transfer Operating	3.75	5/15/30	1,970,000	1,539,063	0.139%
EQT	6.13	2/1/25	1,490,000	1,132,400	0.102%
EQT	7	2/1/30	1,080,000	783,000	0.071%
Eskom Holdings SOC	5.75	1/26/21	6,650,000	5,685,750	0.514%
Eskom Holdings SOC	6.75	8/6/23	3,175,000	2,382,838	0.215%
European Bank for Reconstruction & development	6.25	7/25/22	123,500,000,000	7,519,946	0.679%
Export-Import Bank of India	8.38	7/24/25	49,000,000	694,691	0.063%
Fannie Mae Connecticut Avenue Securities	3.5	12/25/30	1,634,197	1,339,501	0.121%
Fannie Mae Connecticut Avenue Securities	3.3	1/25/31	2,385,000	2,002,931	0.181%
Federal Home Loan Mortgage	5.5	10/1/38	6,976	7,906	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	6,651	7,287	0.001%
Federal Home Loan Mortgage	4	10/1/40	14,183	15,333	0.001%
Federal Home Loan Mortgage	4	10/1/40	10,713	11,579	0.001%
Federal Home Loan Mortgage	5	11/1/36	23,311	25,942	0.002%
Federal Home Loan Mortgage	4	11/1/40	9,099	9,838	0.001%
Federal Home Loan Mortgage	4	1/1/41	5,079	5,490	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	8,962	9,800	0.001%
Federal Home Loan Mortgage	4	12/1/40	3,062	3,310	0.000%
Federal Home Loan Mortgage	4	12/1/40	75,907	82,418	0.007%
Federal Home Loan Mortgage	4	12/1/41	28,600	30,926	0.003%
Federal Home Loan Mortgage	4	2/1/41	204,070	220,539	0.020%
Federal Home Loan Mortgage	5	4/1/40	857	950	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	13,729	15,038	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	16,483	18,056	0.002%
Federal Home Loan Mortgage	5	7/1/40	5,305	5,884	0.001%
Federal Home Loan Mortgage	5	8/1/40	9,458	10,486	0.001%
Federal Home Loan Mortgage	5	8/1/40	32,326	35,845	0.003%
Federal Home Loan Mortgage	4.5	8/1/40	3,014	3,299	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	11,476	12,558	0.001%
Federal National Mortgage Assn.	5	10/1/34	97,788	108,359	0.010%
Federal National Mortgage Assn.	6	10/1/38	44,252	50,906	0.005%
Federal National Mortgage Assn.	4	10/1/47	4,503,869	4,850,337	0.438%
Federal National Mortgage Assn.	3.5	10/1/49	1,336,079	1,413,021	0.128%
Federal National Mortgage Assn.	4.5	10/1/49	262,627	282,870	0.026%
Federal National Mortgage Assn.	3	11/1/33	299,387	315,165	0.028%
Federal National Mortgage Assn.	5.5	11/1/35	21,355	24,211	0.002%
Federal National Mortgage Assn.	5	11/1/35	41,307	45,963	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	17,279	18,916	0.002%
Federal National Mortgage Assn.	3.5	11/1/45	497,334	530,112	0.048%
Federal National Mortgage Assn.	3.5	11/1/48	1,735,820	1,840,100	0.166%
Federal National Mortgage Assn.	4.5	11/1/49	14,396	15,480	0.001%
Federal National Mortgage Assn.	5	1/1/34	1,815,000	1,959,846	0.177%
Federal National Mortgage Assn.	4.5	1/1/35	1,280,000	1,377,600	0.124%
Federal National Mortgage Assn.	3	1/1/35	8,259,268	8,698,412	0.786%
Federal National Mortgage Assn.	3	1/1/35	18,584,962	19,573,070	1.768%
Federal National Mortgage Assn.	4	1/1/39	1,610,000	1,719,018	0.155%
Federal National Mortgage Assn.	5.5	1/1/39	2,464	2,792	0.000%
Federal National Mortgage Assn.	4	1/1/41	42,248	45,717	0.004%
Federal National Mortgage Assn.	4.5	1/1/42	7,865	8,610	0.001%
Federal National Mortgage Assn.	4.5	1/1/44	96,816	105,697	0.010%
Federal National Mortgage Assn.	3.5	1/1/46	98,943	105,685	0.010%
Federal National Mortgage Assn.	3.5	1/1/46	464,618	495,299	0.045%
Federal National Mortgage Assn.	3.5	1/1/46	800,973	853,856	0.077%
Federal National Mortgage Assn.	4.5	1/1/50	292,541	314,532	0.028%
Federal National Mortgage Assn.	3	12/1/32	1,237,037	1,298,156	0.117%
Federal National Mortgage Assn.	5.5	12/1/35	14,300	16,168	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	33,106	36,271	0.003%
Federal National Mortgage Assn.	4	12/1/41	15,654	16,937	0.002%
Federal National Mortgage Assn.	3.5	12/1/45	1,065,350	1,135,657	0.103%
Federal National Mortgage Assn.	3.5	12/1/45	209,629	221,923	0.020%
Federal National Mortgage Assn.	3.5	12/1/49	671,407	708,893	0.064%

Federal National Mortgage Assn.	4.5	12/1/49	731,846	788,362	0.071%
Federal National Mortgage Assn.	4	12/1/49	88,555	94,688	0.009%
Federal National Mortgage Assn.	3	2/1/33	2,120,354	2,226,485	0.201%
Federal National Mortgage Assn.	5	2/1/34	21,894	24,264	0.002%
Federal National Mortgage Assn.	6	2/1/37	30,388	34,966	0.003%
Federal National Mortgage Assn.	5.5	2/1/38	18,962	21,504	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	5,736	6,504	0.001%
Federal National Mortgage Assn.	6	2/1/39	10,598	12,203	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	78,282	85,776	0.008%
Federal National Mortgage Assn.	4	2/1/41	23,324	25,236	0.002%
Federal National Mortgage Assn.	4	2/1/41	64,390	69,674	0.006%
Federal National Mortgage Assn.	5	2/1/42	6,634	7,352	0.001%
Federal National Mortgage Assn.	4	2/1/42	30,482	32,990	0.003%
Federal National Mortgage Assn.	3.5	2/1/47	2,810,348	2,980,863	0.269%
Federal National Mortgage Assn.	3.5	2/1/50	1,983,961	2,099,243	0.190%
Federal National Mortgage Assn.	5	3/1/34	20,389	22,594	0.002%
Federal National Mortgage Assn.	5.5	3/1/36	19,831	22,483	0.002%
Federal National Mortgage Assn.	6	3/1/37	12,131	13,965	0.001%
Federal National Mortgage Assn.	4	3/1/41	37,028	40,072	0.004%
Federal National Mortgage Assn.	4.5	3/1/46	92,229	100,696	0.009%
Federal National Mortgage Assn.	4.5	3/1/49	2,381,868	2,560,391	0.231%
Federal National Mortgage Assn.	5.5	4/1/35	3,056	3,462	0.000%
Federal National Mortgage Assn.	6	4/1/35	57,756	66,458	0.006%
Federal National Mortgage Assn.	5.5	4/1/36	39,850	45,174	0.004%
Federal National Mortgage Assn.	5	4/1/40	76,261	84,551	0.008%
Federal National Mortgage Assn.	5.5	5/1/35	341,375	388,278	0.035%
Federal National Mortgage Assn.	6	5/1/38	8,448	9,725	0.001%
Federal National Mortgage Assn.	4.5	5/1/40	25,976	28,456	0.003%
Federal National Mortgage Assn.	4.5	5/1/41	80,279	87,967	0.008%
Federal National Mortgage Assn.	4	5/1/42	23,130	25,035	0.002%
Federal National Mortgage Assn.	5.5	5/1/44	436,372	494,021	0.045%
Federal National Mortgage Assn.	3.5	5/1/47	2,835,126	3,013,267	0.272%
Federal National Mortgage Assn.	5	6/1/35	21,775	24,130	0.002%
Federal National Mortgage Assn.	5.5	6/1/38	62,095	70,344	0.006%
Federal National Mortgage Assn.	5	6/1/40	14,685	16,347	0.001%
Federal National Mortgage Assn.	5	6/1/41	6,221	6,885	0.001%
Federal National Mortgage Assn.	4	6/1/49	1,107,572	1,181,924	0.107%
Federal National Mortgage Assn.	5	7/1/33	12,390	13,728	0.001%
Federal National Mortgage Assn.	5	7/1/35	141,332	156,615	0.014%
Federal National Mortgage Assn.	5	7/1/35	52,535	58,215	0.005%
Federal National Mortgage Assn.	5	7/1/37	30,761	34,088	0.003%
Federal National Mortgage Assn.	4.5	7/1/39	16,615	18,194	0.002%
Federal National Mortgage Assn.	4.5	7/1/46	266,783	290,832	0.026%
Federal National Mortgage Assn.	5	7/1/47	2,290,029	2,545,067	0.230%
Federal National Mortgage Assn.	6.5	8/1/37	24,807	29,251	0.003%
Federal National Mortgage Assn.	5.5	8/1/37	860	974	0.000%
Federal National Mortgage Assn.	6	8/1/37	11,157	12,844	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,704	1,932	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	22,262	24,371	0.002%
Federal National Mortgage Assn.	4.5	8/1/40	43,950	48,158	0.004%
Federal National Mortgage Assn.	4	8/1/47	542,082	578,011	0.052%
Federal National Mortgage Assn.	4	8/1/47	1,325,053	1,435,129	0.130%
Federal National Mortgage Assn.	4.5	8/1/48	495,849	533,503	0.048%
Federal National Mortgage Assn.	4.5	8/1/48	377,637	407,203	0.037%
Federal National Mortgage Assn.	5	8/1/49	536,450	578,849	0.052%
Federal National Mortgage Assn.	3	9/1/32	440,240	462,315	0.042%
Federal National Mortgage Assn.	3	9/1/34	3,399,225	3,576,084	0.323%
Federal National Mortgage Assn.	6.5	9/1/36	14,180	16,613	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	30,465	33,358	0.003%
Federal National Mortgage Assn.	4.5	9/1/42	14,125	15,478	0.001%
Federal National Mortgage Assn.	3.5	9/1/46	542,919	578,305	0.052%
Federal National Mortgage Assn.	5	9/1/48	2,231,335	2,410,264	0.218%
Federal National Mortgage Assn.	4.5	9/1/48	9,826,295	10,712,552	0.968%
FirstRand Bank	6.25	4/23/28	3,100,000	2,795,992	0.253%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,170,000	2,216,981	0.200%
Ford Motor Credit	3.81	10/12/21	2,310,000	2,205,637	0.199%
Ford Motor Credit	3.34	3/18/21	3,375,000	3,223,108	0.291%
Freddie Mac STACR Trust 2019-DNA3	3.68	7/25/49	1,521,993	1,240,094	0.112%
Freddie Mac Structured Agency Credit Risk debt Notes	4.15	8/25/48	920,000	768,203	0.069%
FWD Securitization Trust 2020-INV1	2.85	1/25/50	3,135,000	2,495,637	0.225%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	688,575	680,873	0.062%
Ge Capital European Funding Unlimited	2.63	3/15/23	3,330,000	3,690,839	0.333%

General Electric	5	6/15/68	1,235,000	1,003,438	0.091%
Ghana Government International Bond	7.88	2/11/35	3,450,000	2,446,050	0.221%
Globo Comunicacao E Participacoes	5.13	3/31/27	5,100,000	4,571,933	0.413%
Globo Comunicacao E Participacoes	4.84	6/8/25	500,000	457,628	0.041%
Golub Capital Partners CLO 39B	2.97	10/20/28	1,940,000	1,889,846	0.171%
Government National Mortgage Assn.	4	10/20/48	1,377,637	1,472,972	0.133%
Government National Mortgage Assn.	4	11/20/40	305,285	332,823	0.030%
Government National Mortgage Assn.	5	11/20/47	840,340	910,296	0.082%
Government National Mortgage Assn.	4	11/20/49	1,060,138	1,127,139	0.102%
Government National Mortgage Assn.	4.5	1/1/36	625,000	663,403	0.060%
Government National Mortgage Assn.	5	1/20/48	237,769	256,678	0.023%
Government National Mortgage Assn.	3.5	12/20/45	230,308	244,800	0.022%
Government National Mortgage Assn.	3.5	2/20/48	4,905,060	5,265,445	0.476%
Government National Mortgage Assn.	5	3/20/41	7,791	8,608	0.001%
Government National Mortgage Assn.	3.5	3/20/46	457,947	486,736	0.044%
Government National Mortgage Assn.	4.5	3/20/47	112,014	121,383	0.011%
Government National Mortgage Assn.	3.5	4/20/46	357,040	380,217	0.034%
Government National Mortgage Assn.	3.5	5/20/46	284,738	302,596	0.027%
Government National Mortgage Assn.	4	5/20/47	2,575,822	2,760,537	0.249%
Government National Mortgage Assn.	5	5/20/48	265,165	286,247	0.026%
Government National Mortgage Assn.	3.5	6/20/43	534,012	570,923	0.052%
Government National Mortgage Assn.	3.5	6/20/46	133,697	142,087	0.013%
Government National Mortgage Assn.	4	6/20/47	833,050	896,304	0.081%
Government National Mortgage Assn.	5	6/20/49	864,839	920,296	0.083%
Government National Mortgage Assn.	3.5	7/20/42	609,447	651,581	0.059%
Government National Mortgage Assn.	3.5	7/20/46	57,086	60,987	0.006%
Government National Mortgage Assn.	4.5	7/20/47	34,107	36,868	0.003%
Government National Mortgage Assn.	4.5	8/20/47	371,900	402,019	0.036%
Government National Mortgage Assn.	5	8/20/47	53,639	58,113	0.005%
Government National Mortgage Assn.	4	8/20/49	569,909	605,609	0.055%
Government National Mortgage Assn.	3.5	9/15/41	54,091	58,311	0.005%
Government National Mortgage Assn.	4	9/20/40	16,993	18,524	0.002%
Government National Mortgage Assn.	4.5	9/20/47	299,316	321,891	0.029%
Government National Mortgage Assn.	3	9/20/49	2,108,919	2,213,320	0.200%
Government National Mortgage Association	4.5	11/20/39	3,754	35	0.000%
Government National Mortgage Association	4.5	12/20/39	31,364	971	0.000%
Government National Mortgage Association	4	2/20/43	83,518	11,519	0.001%
Great Wolf Trust 2019-WOLF	3.84	12/15/36	6,150,000	4,021,660	0.363%
Hasbro	3.55	11/19/26	2,375,000	2,292,127	0.207%
HCA	5.38	2/1/25	355,000	362,988	0.033%
HDFC Bank	8.1	3/22/25	150,000,000	2,007,568	0.181%
Health & Happiness H&H International Holdings	5.63	10/24/24	980,000	916,310	0.083%
Hertz	7.13	8/1/26	2,760,000	1,393,800	0.126%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	80,682	80,017	0.007%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	188,929	185,432	0.017%
Hilton Orlando Trust 2018-ORL	1.75	12/15/34	940,000	773,034	0.070%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	926,413	891,304	0.081%
Homeward Opportunities Fund I Trust 2019-1	3.95	1/25/59	1,075,000	987,847	0.089%
Homeward Opportunities Fund I Trust 2019-2	4.09	9/25/59	2,250,000	1,873,972	0.169%
Homeward Opportunities Fund I Trust 2019-3	3.52	11/25/59	3,135,000	2,782,626	0.251%
Honeywell International	0.75	3/10/32	4,455,000	4,478,437	0.405%
Housing development Finance	6.88	4/30/20	180,000,000	2,396,053	0.216%
HPS Loan Management 11-2017	3.59	5/6/30	7,190,000	5,844,291	0.528%
HSBC Holdings	4.95	3/31/30	1,550,000	1,708,999	0.154%
Hughes Satellite Systems	7.63	6/15/21	210,000	212,100	0.019%
Hyundai Capital America	2.38	2/10/23	5,160,000	4,867,413	0.440%
ICTSI Treasury BV	4.63	1/16/23	600,000	611,062	0.055%
ICTSI Treasury BV	5.88	9/17/25	4,600,000	4,932,751	0.446%
India Government Bond	9.15	11/14/24	621,320,000	9,272,762	0.838%
India Government Bond	8.24	2/15/27	355,000,000	5,143,074	0.465%
Indonesia Treasury Bond	9	3/15/29	57,493,000,000	3,722,624	0.336%
Indonesia Treasury Bond	8.13	5/15/24	110,000,000,000	6,957,112	0.628%
Intelsat Jackson Holdings	6.63	1/2/24	780,000	719,550	0.065%
Intelsat Jackson Holdings	9.5	9/30/22	1,085,000	1,095,850	0.099%
Intesa Sanpaolo	7	7/19/68	1,215,000	1,175,871	0.106%
InTown Hotel Portfolio Trust 2018-STAY	1.95	1/15/33	2,030,000	1,776,493	0.160%
Islandsbanki HF	1.13	4/12/22	3,350,000	3,660,430	0.331%
Israel Government Bond - Fixed	5.5	1/31/42	35,807,000	16,413,773	1.483%
Israel Government Bond - Fixed	1.75	8/31/25	30,377,000	9,020,376	0.815%
Israel Government International Bond	3.88	7/3/50	1,660,000	1,660,000	0.150%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	2,310,000	2,683,992	0.242%
Japan Government Thirty Year Bond	0.6	12/20/46	252,700,000	2,458,940	0.222%

Japan Government Twenty Year Bond	1.2	12/20/34	76,900,000	811,768	0.073%
Japan Government Twenty Year Bond	0.6	6/20/37	1,156,000,000	11,282,087	1.019%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.88	3/15/50	655,000	671,494	0.061%
KazMunayGas National Co JSC	4.75	4/19/27	5,200,000	5,006,622	0.452%
Kfc Holding	2.36	4/3/25	4,949,495	4,664,899	0.421%
Kraton Polymers LLC / Kraton Polymers Capital	5.25	5/15/26	1,375,000	1,182,012	0.107%
Kronos Inc/MA	10.01	11/1/24	2,420,000	2,216,720	0.200%
Landsbankinn HF	1	5/30/23	3,450,000	3,682,981	0.333%
Latam Finance	7	3/1/26	5,400,000	2,489,535	0.225%
LCPR Senior Secured Financing DAC	6.75	10/15/27	2,140,000	2,105,225	0.190%
Leaseplan	2.88	10/24/24	8,500,000	8,357,404	0.755%
Leaseplan	7.38	11/29/68	2,590,000	2,303,063	0.208%
Level 3 Financing	2.74	3/1/27	3,373,278	3,137,149	0.283%
LHC3	4.13	8/15/24	2,205,000	2,033,041	0.184%
Loire Finco Luxembourg Sarl	2.87	3/13/27	1,465,000	1,368,771	0.124%
Louvre Bidco SAS	4.25	9/30/24	1,515,000	1,468,432	0.133%
Madison Park Funding XXXIII	3.17	10/15/32	2,385,000	2,278,269	0.206%
Madison Park Funding XXXVII	3.13	7/15/32	700,000	667,142	0.060%
Magnetite XXIII	3.17	10/25/32	2,205,000	2,103,762	0.190%
Marriott Ownership Resorts	3.35	8/29/25	4,962,500	4,317,375	0.390%
Mauser Packaging Solutions Holding	7.25	4/15/25	3,500,000	2,695,000	0.243%
McDonald s	4.2	4/1/50	890,000	990,974	0.090%
MDC Partners	6.5	5/1/24	1,950,000	1,443,000	0.130%
MercadoLibre	2	8/15/28	900,000	1,165,122	0.105%
Mexican Bonos	10	12/5/24	92,310,000	4,400,801	0.398%
Mexico City Airport Trust	5.5	7/31/47	1,400,000	1,195,873	0.108%
MHP	7.75	5/10/24	1,550,000	1,318,452	0.119%
Microchip Technology	2.99	5/29/25	4,666,090	4,479,447	0.405%
Micron Technology	4.66	2/15/30	2,490,000	2,614,500	0.236%
Micron Technology	4.64	2/6/24	3,200,000	3,232,000	0.292%
Minerva Luxembourg	6.5	9/20/26	2,700,000	2,481,185	0.224%
mo Fisher Scientific	0.88	10/1/31	1,320,000	1,249,436	0.113%
mo Fisher Scientific	0.13	3/1/25	980,000	1,014,825	0.092%
mo Fisher Scientific	4.13	3/25/25	705,000	751,683	0.068%
Morgan Stanley	4.1	5/22/23	3,575,000	3,691,298	0.333%
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	4.18	11/15/52	535,000	420,292	0.038%
Mriya Farming	0	12/31/25	292,700	4,377	0.000%
Mriya Farming			773	10	0.000%
Mriya Farming			127,586	1,407	0.000%
MTN Mauritius Investments	4.76	11/11/24	3,225,000	2,902,500	0.262%
MVW Owner Trust 2013-1	2.15	4/22/30	27,253	27,233	0.002%
MVW Owner Trust 2014-1	2.25	9/22/31	46,308	45,745	0.004%
MVW Owner Trust 2017-1	2.75	12/20/34	106,486	103,396	0.009%
MVW Owner Trust 2017-1	2.99	12/20/34	128,586	124,853	0.011%
Nabors Industries	4.63	9/15/21	208,000	131,820	0.012%
Navient	7.25	1/25/22	165,000	162,938	0.015%
Navient Private Education Loan Trust 2017	3.91	12/16/58	805,000	843,229	0.076%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	5,390,000	5,350,114	0.483%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	2,365,000	2,364,419	0.214%
Netflix	4.63	5/15/29	2,250,000	2,529,742	0.229%
Neuberger Berman CLO XVII	3.62	4/22/29	6,900,000	5,688,928	0.514%
New Residential Mortgage Loan Trust 2018-NQM1	4.09	11/25/48	1,239,383	1,235,264	0.112%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	1,021,594	1,010,921	0.091%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	2,013,970	1,995,508	0.180%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	2,300,000	1,870,801	0.169%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	1,750,000	612,500	0.055%
NTPC	7.25	5/3/22	50,000,000	645,995	0.058%
NTPC	7.38	8/10/21	60,000,000	785,191	0.071%
Occidental Petroleum	3.2	8/15/26	350,000	169,750	0.015%
Occidental Petroleum	4.4	8/15/49	515,000	221,450	0.020%
OZLM VIII	3.64	10/17/29	1,670,000	1,548,925	0.140%
Oztel Holdings SPC	6.63	4/24/28	6,100,000	4,440,288	0.401%
Panther BF Aggregator 2 LP / Panther Finance	4.38	5/15/26	3,995,000	3,635,023	0.328%
Paraguay Government International Bond	5.4	3/30/50	3,350,000	3,417,034	0.309%
Perusahaan Gas Negara	5.13	5/16/24	2,125,000	2,093,014	0.189%
Perusahaan Gas Negara	5.13	5/16/24	200,000	196,990	0.018%
Petrobras Global Finance BV	6	1/27/28	5,900,000	5,746,895	0.519%
Petroleos De Venezuela	9	11/17/21	510,000	35,700	0.003%
Petroleos De Venezuela	12.75	2/17/22	15,000	1,050	0.000%
Petroleos De Venezuela	6	5/16/24	770,000	53,900	0.005%
Petroleos Mexicanos	6.5	3/13/27	3,455,000	2,586,560	0.234%
Portugal Obrigacoes do Tesouro OT	4.1	2/15/45	4,098,000	6,855,461	0.619%

QEP Resources	5.25	5/1/23	315,000	116,550	0.011%
QVC	5.13	7/2/22	2,010,000	1,668,300	0.151%
REI - SECURITY LENDING COLLATERAL			5,026,589	50,265,890	4.541%
Republic of South Africa Government Bond	10.5	12/21/26	203,860,000	11,640,497	1.052%
Republic of South Africa Government Bond	8	1/31/30	49,648,000	2,279,136	0.206%
Republic of South Africa Government Bond	7.75	2/28/23	101,180,000	5,762,601	0.521%
Romania Government Bond	5	2/12/29	47,350,000	10,931,881	0.988%
Romania Government Bond	5.8	7/26/27	28,940,000	7,191,562	0.650%
Romanian Government International Bond	2	1/28/32	1,045,000	1,037,746	0.094%
Romanian Government International Bond	2.88	3/11/29	696,000	801,232	0.072%
Romanian Government International Bond	2.38	4/19/27	5,470,000	6,120,946	0.553%
Saudi Arabian Oil	3.5	4/16/29	4,400,000	4,359,335	0.394%
Saudi Arabian Oil	4.38	4/16/49	1,000,000	998,493	0.090%
SBA Tower Trust	2.84	1/15/25	3,585,000	3,440,400	0.311%
Scientific Games International	4.25	8/14/24	4,377,665	3,516,710	0.318%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	740,000	679,556	0.061%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	702,773	707,581	0.064%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	657,346	658,692	0.060%
Serbia International Bond	1.5	6/26/29	2,460,000	2,491,744	0.225%
Serbia Treasury Bonds	10	2/5/22	507,100,000	5,416,524	0.489%
Serbia Treasury Bonds	5.75	7/21/23	385,620,000	3,992,697	0.361%
Seven Generations Energy	6.75	5/1/23	275,000	188,375	0.017%
Seven Generations Energy	5.38	9/30/25	4,760,000	2,594,200	0.234%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	909,574	877,912	0.079%
Shimao Property Holdings	6.13	2/21/24	5,300,000	5,246,811	0.474%
Shriram Transport Finance	5.1	7/16/23	6,700,000	4,691,980	0.424%
Sigma Alimentos SA de CV	4.13	5/2/26	5,560,000	5,198,892	0.470%
Sigma Holdco BV	5.75	5/15/26	2,555,000	2,553,084	0.231%
SMART ABS Series 2016-2US Trust	2.05	12/14/22	812,801	812,635	0.073%
SM Investments	4.88	6/10/24	2,300,000	2,415,091	0.218%
Solera LLC / Solera Finance	10.5	3/1/24	4,555,000	4,463,900	0.403%
Southern California Edison	2.25	6/1/30	2,050,000	1,726,118	0.156%
Southwick Park CLO	3.12	7/20/32	2,820,000	2,686,428	0.243%
Spain Government Bond	0.6	10/31/29	9,928,000	10,930,764	0.987%
Sprint	7.88	9/15/23	2,009,000	2,204,878	0.199%
Sri Lanka Government International Bond	6.25	10/4/20	2,000,000	1,350,429	0.122%
Sri Lanka Government International Bond	6.25	7/27/21	1,600,000	1,035,984	0.094%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	2,175,719	2,161,511	0.195%
Starwood Mortgage Residential Trust 2019-IMC1	4.09	2/25/49	1,425,000	1,108,406	0.100%
Starwood Mortgage Residential Trust 2019-INV1	3.66	9/27/49	2,065,000	1,709,705	0.154%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	3,940,000	3,362,085	0.304%
State Street	3.15	3/30/31	760,000	780,993	0.071%
Summer BidCo BV	9	11/15/25	3,300,000	3,262,986	0.295%
Summit Materials	2.99	11/21/24	4,949,367	4,286,152	0.387%
Synchrony Financial	2.85	7/25/22	1,565,000	1,490,079	0.135%
Syngenta Finance	3.93	4/23/21	1,420,000	1,357,875	0.123%
Tacala Investment	4.49	2/5/27	3,079,478	2,437,931	0.220%
Taconic Park CLO	3.73	1/20/29	3,460,000	3,014,575	0.272%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	1/15/28	3,010,000	1,565,200	0.141%
Targa Resources			3,130	1,863,159	0.168%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	2,515,000	2,062,300	0.186%
Telecom Argentina	6.5	6/15/21	6,596,000	5,615,884	0.507%
Telefonica Europe BV	2.88	9/24/68	4,200,000	3,954,726	0.357%
Tenet Healthcare	6.88	11/15/31	1,350,000	1,161,000	0.105%
T-Mobile USA Inc			1,725,000	22,339	0.002%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	6,830,000	5,900,642	0.533%
Towd Point Mortgage Trust 2015-3	3	3/25/54	83,482	83,205	0.008%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,035,000	970,235	0.088%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	668,673	669,139	0.060%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	1,041,902	1,069,610	0.097%
Transcanada Trust	4.65	5/18/77	3,585,000	2,295,872	0.207%
Trivium Packaging Finance BV	3.75	8/15/26	270,000	270,715	0.024%
TRP Government Reserve	0.95		313,976	313,976	0.028%
Turk Telekomunikasyon	6.88	2/28/25	3,100,000	2,936,320	0.265%
UniCredit	9.25	6/3/68	2,915,000	3,022,058	0.273%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	1,630,000	1,579,964	0.143%
U.S. Treasury Bill	1.04	5/21/20	42,108,000	42,103,029	3.803%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	11,762,928	11,851,150	1.071%
Venezuela Government International Bond	7.75	10/13/20	400,000	40,000	0.004%
Venezuela Government International Bond	6	12/9/20	205,000	20,500	0.002%
Versant Health Holdco	4.45	12/2/24	4,373,903	3,669,704	0.331%
Verus Securitization Trust 2018-3	4.6	10/25/58	2,050,000	1,970,730	0.178%

Verus Securitization Trust 2019-1	3.84	2/25/59	2,003,740	1,944,414	0.176%
Verus Securitization Trust 2019-4	3.86	11/25/59	2,625,000	2,203,298	0.199%
Verus Securitization Trust 2019-INV1	4.99	12/25/59	2,365,000	2,134,380	0.193%
Verus Securitization Trust 2019-INV3	4.79	11/25/59	1,075,000	913,945	0.083%
Verus Securitization Trust 2020-1	3.62	1/25/60	1,150,000	975,617	0.088%
Victoria	5.25	7/15/24	1,890,000	1,530,739	0.138%
Victoria	5.25	7/15/24	1,535,000	1,243,220	0.112%
Virgin Media Receivables Financing Notes II DAC	5.75	4/15/23	1,365,000	1,630,679	0.147%
Virgin Media Secured Finance	4.88	1/15/27	1,880,000	2,151,881	0.194%
Vistra Operations	3.7	1/30/27	2,180,000	1,967,450	0.178%
Volkswagen Group of America Finance	2.7	9/26/22	1,760,000	1,689,975	0.153%
Walgreens Boots Alliance	2.13	11/20/26	5,650,000	6,163,155	0.557%
Westlake Chemical	1.63	7/17/29	3,000,000	2,936,572	0.265%
Woodside Finance	4.5	3/4/29	2,785,000	2,536,144	0.229%
WW International	8.63	12/1/25	2,830,000	2,426,725	0.219%
Yanlord Land HK	6.75	4/23/23	6,750,000	6,277,090	0.567%
YPSO FINANCE BIS 144A	4	2/15/28	1,505,000	1,377,688	0.124%
Yum Brands	7.75	4/1/25	795,000	835,744	0.075%
Ziggo BV	2.88	1/15/30	2,775,000	2,796,577	0.253%

Total Investments in Securities **1,144,701,247**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
CITIBANK	MXN	230,770,057	USD	(12,204,761)	04/17/2020	(2,502,126)	-0.226%
BARCLAYS	USD	25,022,139	INR	(1,821,611,750)	04/09/2020	996,352	0.090%
BARCLAYS	USD	6,083,134	CLP	(4,897,835,263)	06/05/2020	350,643	0.032%
BARCLAYS	USD	6,128,869	CLP	(4,972,044,890)	06/05/2020	309,522	0.028%
BNP PARIBAS SECURITIES CORP	TRY	39,965,000	USD	(6,664,054)	04/07/2020	(633,955)	-0.057%
BNP PARIBAS SECURITIES CORP	INR	486,553,000	USD	(6,748,776)	04/09/2020	(331,482)	-0.030%
BNP PARIBAS SECURITIES CORP	CZK	14,482,000	USD	(624,601)	04/16/2020	(41,915)	-0.004%
BNP PARIBAS SECURITIES CORP	USD	322,507	RON	(1,391,364)	04/16/2020	5,503	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,889,833	RON	(12,520,000)	04/16/2020	37,312	0.003%
BNP PARIBAS SECURITIES CORP	USD	10,929,029	RON	(47,656,033)	04/16/2020	71,213	0.006%
BNP PARIBAS SECURITIES CORP	MXN	13,661,000	USD	(685,793)	04/17/2020	(111,422)	-0.010%
BNP PARIBAS SECURITIES CORP	USD	819,260	CAD	(1,166,000)	04/24/2020	(9,526)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	20,710,605	JPY	(2,302,153,000)	04/24/2020	(727,657)	-0.066%
BNP PARIBAS SECURITIES CORP	PLN	5,093,000	USD	(1,227,673)	05/15/2020	3,128	0.000%
BNP PARIBAS SECURITIES CORP	PLN	2,473,000	USD	(635,070)	05/15/2020	(37,432)	-0.003%
BNP PARIBAS SECURITIES CORP	EUR	6,279,000	USD	(7,046,868)	05/22/2020	(107,698)	-0.010%
BNP PARIBAS SECURITIES CORP	USD	3,261,832	BRL	(14,167,769)	06/02/2020	546,677	0.049%
BNP PARIBAS SECURITIES CORP	USD	1,512,854	BRL	(6,611,625)	06/02/2020	245,782	0.022%
BNP PARIBAS SECURITIES CORP	USD	2,981,058	BRL	(13,091,018)	06/02/2020	472,255	0.043%
BNP PARIBAS SECURITIES CORP	USD	7,722,232	BRL	(34,123,000)	06/02/2020	1,182,795	0.107%
BNP PARIBAS SECURITIES CORP	CLP	2,613,909,933	USD	(3,045,778)	06/05/2020	13,576	0.001%
BNP PARIBAS SECURITIES CORP	MYR	8,088,541	USD	(1,866,730)	06/05/2020	5,632	0.001%
BNP PARIBAS SECURITIES CORP	USD	6,282,109	CLP	(5,066,520,596)	06/05/2020	352,186	0.032%
BNP PARIBAS SECURITIES CORP	USD	6,135,816	CLP	(4,947,308,347)	06/05/2020	345,421	0.031%
BNP PARIBAS SECURITIES CORP	USD	6,114,582	CLP	(4,947,308,347)	06/05/2020	324,187	0.029%
BANK OF AMERICA	USD	10,527,228	IDR	(147,465,414,659)	04/09/2020	1,494,457	0.135%
BANK OF AMERICA	USD	69,968	KRW	(80,770,660)	04/09/2020	3,625	0.000%
BANK OF AMERICA	CZK	314,410,000	USD	(13,828,851)	04/16/2020	(1,178,495)	-0.106%
BANK OF AMERICA	USD	1,227,925	CZK	(30,353,076)	04/16/2020	6,662	0.001%
BANK OF AMERICA	USD	1,126,305	CZK	(28,104,700)	04/16/2020	(4,493)	0.000%
BANK OF AMERICA	ILS	14,550,452	USD	(4,217,033)	04/23/2020	(105,210)	-0.010%
BANK OF AMERICA	USD	1,680,825	JPY	(184,022,590)	04/24/2020	(32,843)	-0.003%
BANK OF AMERICA	USD	15,247,069	CNH	(107,383,582)	06/12/2020	119,638	0.011%
BANK OF AMERICA	USD	13,924,117	EUR	(12,532,000)	06/19/2020	60,411	0.005%
BANK OF AMERICA	CZK	28,104,700	USD	(1,128,793)	07/17/2020	3,824	0.000%
BANK OF AMERICA	CZK	30,353,076	USD	(1,230,414)	07/17/2020	(7,187)	-0.001%
JP MORGAN CHASE BANK	KRW	671,117,000	USD	(542,461)	04/09/2020	8,778	0.001%
JP MORGAN CHASE BANK	USD	735,330	IDR	(10,141,673,000)	04/09/2020	114,117	0.010%
JP MORGAN CHASE BANK	RON	2,367,500	USD	(538,004)	04/16/2020	1,401	0.000%
JP MORGAN CHASE BANK	RSD	80,777,000	USD	(763,019)	04/16/2020	(4,973)	0.000%
JP MORGAN CHASE BANK	MXN	6,982,000	USD	(365,212)	04/17/2020	(71,657)	-0.006%
JP MORGAN CHASE BANK	ILS	1,672,000	USD	(487,170)	04/23/2020	(14,678)	-0.001%
JP MORGAN CHASE BANK	ILS	2,754,000	USD	(801,733)	04/23/2020	(23,478)	-0.002%
JP MORGAN CHASE BANK	ILS	2,075,447	USD	(610,082)	04/23/2020	(23,580)	-0.002%
JP MORGAN CHASE BANK	AUD	5,571,000	USD	(3,277,531)	04/24/2020	149,684	0.014%
JP MORGAN CHASE BANK	AUD	39,809,787	USD	(26,008,132)	04/24/2020	(1,517,608)	-0.137%
JP MORGAN CHASE BANK	JPY	79,278,000	USD	(713,838)	04/24/2020	24,420	0.002%
JP MORGAN CHASE BANK	JPY	713,535,000	USD	(6,641,446)	04/24/2020	3,183	0.000%
JP MORGAN CHASE BANK	JPY	132,245,000	USD	(1,225,629)	04/24/2020	5,872	0.001%

JP MORGAN CHASE BANK	USD	250,998	CAD	(332,000)	04/24/2020	15,014	0.001%
JP MORGAN CHASE BANK	EUR	1,977,000	USD	(2,209,796)	05/22/2020	(24,935)	-0.002%
JP MORGAN CHASE BANK	USD	252,429	EUR	(227,620)	05/22/2020	877	0.000%
JP MORGAN CHASE BANK	USD	41,738,286	EUR	(37,387,000)	05/22/2020	420,439	0.038%
JP MORGAN CHASE BANK	USD	3,323,910	BRL	(15,004,128)	06/02/2020	448,472	0.041%
JP MORGAN CHASE BANK	USD	1,162,901	THB	(36,890,127)	06/05/2020	38,502	0.003%
JP MORGAN CHASE BANK	USD	1,164,629	THB	(36,944,933)	06/05/2020	38,559	0.003%
JP MORGAN CHASE BANK	CNH	41,981,125	USD	(5,906,346)	06/12/2020	7,655	0.001%
JP MORGAN CHASE BANK	USD	2,978,605	CNH	(21,108,000)	06/12/2020	5,060	0.000%
JP MORGAN CHASE BANK	USD	4,306,156	CNH	(30,350,000)	06/12/2020	30,665	0.003%
JP MORGAN CHASE BANK	USD	3,258,925	EUR	(2,917,000)	06/19/2020	31,952	0.003%
JP MORGAN CHASE BANK	USD	361,110	GBP	(273,000)	06/19/2020	21,548	0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	AUD	3,691,000	USD	(2,238,758)	04/24/2020	31,903	0.003%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	27,596,000	USD	(20,813,535)	04/24/2020	(1,198,445)	-0.108%
CANADIAN IMPERIAL BANK OF COMMERCE	JPY	307,807,000	USD	(2,795,399)	04/24/2020	70,982	0.006%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	9,969,488	CAD	(13,576,000)	04/24/2020	319,739	0.029%
CITIBANK N A	USD	6,577,518	TRY	(39,965,000)	04/07/2020	547,419	0.049%
CITIBANK N A	USD	46,771	KRW	(54,261,721)	04/09/2020	2,202	0.000%
CITIBANK N A	USD	62,996	KRW	(73,666,549)	04/09/2020	2,488	0.000%
CITIBANK N A	RSD	458,707,492	USD	(4,234,353)	04/16/2020	70,356	0.006%
CITIBANK N A	RSD	50,682,110	USD	(468,628)	04/16/2020	6,995	0.001%
CITIBANK N A	USD	1,591,075	RSD	(168,112,973)	04/16/2020	13,430	0.001%
CITIBANK N A	USD	2,272,521	RSD	(248,841,000)	04/16/2020	(62,711)	-0.006%
CITIBANK N A	ILS	8,229,000	USD	(2,269,819)	04/23/2020	55,621	0.005%
CITIBANK N A	ILS	9,700,301	USD	(2,812,660)	04/23/2020	(71,445)	-0.006%
CITIBANK N A	ILS	2,955,000	USD	(858,015)	04/23/2020	(22,960)	-0.002%
CITIBANK N A	ILS	81,652,873	USD	(23,091,876)	04/23/2020	(17,530)	-0.002%
CITIBANK N A	USD	2,308,306	ILS	(7,926,032)	04/23/2020	68,483	0.006%
CITIBANK N A	USD	21,034,125	ILS	(71,952,000)	04/23/2020	701,156	0.063%
CITIBANK N A	USD	21,328,475	ILS	(73,573,000)	04/23/2020	537,426	0.049%
CITIBANK N A	USD	570,213	ILS	(2,018,000)	04/23/2020	(55)	0.000%
CITIBANK N A	AUD	10,989,000	USD	(6,680,982)	04/24/2020	79,324	0.007%
CITIBANK N A	AUD	1,927,000	USD	(1,148,396)	04/24/2020	37,073	0.003%
CITIBANK N A	AUD	11,054,000	USD	(6,640,746)	04/24/2020	159,548	0.014%
CITIBANK N A	AUD	10,621,000	USD	(6,534,931)	04/24/2020	(1,014)	0.000%
CITIBANK N A	JPY	732,366,000	USD	(6,680,709)	04/24/2020	139,279	0.013%
CITIBANK N A	JPY	367,050,000	USD	(3,321,359)	04/24/2020	96,709	0.009%
CITIBANK N A	JPY	2,299,489,000	USD	(21,242,196)	04/24/2020	171,259	0.015%
CITIBANK N A	USD	8,541,858	AUD	(13,470,200)	04/24/2020	255,146	0.023%
CITIBANK N A	USD	4,697,570	AUD	(7,671,356)	04/24/2020	(21,760)	-0.002%
CITIBANK N A	USD	13,203,750	CAD	(17,251,399)	04/24/2020	941,547	0.085%
CITIBANK N A	USD	8,592,690	CAD	(12,217,000)	04/24/2020	(91,089)	-0.008%
CITIBANK N A	USD	966,503	JPY	(103,866,602)	04/24/2020	(730)	0.000%
CITIBANK N A	USD	1,340,866	JPY	(146,641,137)	04/24/2020	(24,695)	-0.002%
CITIBANK N A	USD	27,228,085	JPY	(2,974,799,000)	04/24/2020	(474,037)	-0.043%
CITIBANK N A	PLN	3,403,000	USD	(864,071)	05/15/2020	(41,685)	-0.004%
CITIBANK N A	EUR	14,075,000	USD	(15,301,777)	05/22/2020	253,060	0.023%
CITIBANK N A	EUR	6,440,000	USD	(7,009,637)	05/22/2020	107,460	0.010%
CITIBANK N A	EUR	11,378,000	USD	(12,821,254)	05/22/2020	(246,978)	-0.022%
CITIBANK N A	EUR	9,501,000	USD	(10,674,183)	05/22/2020	(174,254)	-0.016%
CITIBANK N A	GBP	5,543,000	USD	(6,819,387)	05/22/2020	72,625	0.007%
CITIBANK N A	GBP	5,171,000	USD	(6,426,589)	05/22/2020	2,888	0.000%
CITIBANK N A	GBP	2,799,000	USD	(3,337,416)	05/22/2020	142,783	0.013%
CITIBANK N A	GBP	5,320,000	USD	(6,633,066)	05/22/2020	(18,327)	-0.002%
CITIBANK N A	SEK	70,430,774	USD	(6,997,871)	05/22/2020	129,958	0.012%
CITIBANK N A	USD	170,942	EUR	(152,389)	05/22/2020	2,531	0.000%
CITIBANK N A	USD	1,688,364	EUR	(1,565,010)	05/22/2020	(41,190)	-0.004%
CITIBANK N A	USD	9,720,062	SEK	(93,463,740)	05/22/2020	261,219	0.024%
CITIBANK N A	USD	9,720,062	SEK	(93,463,740)	05/22/2020	261,219	0.024%
CITIBANK N A	CNH	291,967,000	USD	(42,078,055)	06/12/2020	(947,832)	-0.086%
CITIBANK N A	GBP	3,228,208	USD	(4,170,097)	06/19/2020	(154,795)	-0.014%
CITIBANK N A	USD	23,163,936	ILS	(81,652,873)	07/16/2020	(13,047)	-0.001%
CREDIT SUISSE FIRST BOSTON	USD	10,539,266	IDR	(147,465,414,660)	04/09/2020	1,506,495	0.136%
CREDIT SUISSE FIRST BOSTON	USD	2,742,478	EUR	(2,526,000)	05/22/2020	(49,104)	-0.004%
CREDIT SUISSE FIRST BOSTON	BRL	31,836,011	USD	(7,038,849)	06/02/2020	(937,698)	-0.085%
CREDIT SUISSE FIRST BOSTON	CLP	2,292,934,376	USD	(2,753,945)	06/05/2020	(70,264)	-0.006%
DEUTSCHE BANK	USD	1,329,495	CZK	(32,920,946)	04/16/2020	4,913	0.000%
DEUTSCHE BANK	USD	3,966,299	CZK	(98,762,839)	04/16/2020	(7,445)	-0.001%
DEUTSCHE BANK	AUD	6,744,476	USD	(4,024,186)	04/24/2020	124,938	0.011%
DEUTSCHE BANK	USD	594,257	EUR	(533,043)	05/22/2020	5,170	0.000%
DEUTSCHE BANK	MYR	6,448,791	USD	(1,554,487)	06/05/2020	(61,700)	-0.006%
DEUTSCHE BANK	USD	1,315,947	MYR	(5,465,259)	06/05/2020	50,831	0.005%

DEUTSCHE BANK	CZK	98,762,839	USD	(3,972,996)	07/17/2020	7,140	0.001%
DEUTSCHE BANK	CZK	32,920,946	USD	(1,332,408)	07/17/2020	(5,696)	-0.001%
GOLDMAN SACHS & CO	IDR	38,454,414,026	USD	(2,351,952)	04/09/2020	3,515	0.000%
GOLDMAN SACHS & CO	IDR	118,439,595,202	USD	(7,204,355)	04/09/2020	50,484	0.005%
GOLDMAN SACHS & CO	KRW	3,123,239,000	USD	(2,548,335)	04/09/2020	17,017	0.002%
GOLDMAN SACHS & CO	KRW	1,373,480,000	USD	(1,120,476)	04/09/2020	7,666	0.001%
GOLDMAN SACHS & CO	USD	1,086,609	IDR	(15,380,947,904)	04/09/2020	144,472	0.013%
GOLDMAN SACHS & CO	USD	2,053,037	CZK	(47,845,000)	04/16/2020	127,983	0.012%
GOLDMAN SACHS & CO	USD	13,525,895	MXN	(275,020,000)	04/17/2020	1,962,789	0.177%
GOLDMAN SACHS & CO	CAD	14,291,417	USD	(10,636,945)	04/24/2020	(478,682)	-0.043%
GOLDMAN SACHS & CO	USD	506,209	CAD	(733,000)	04/24/2020	(14,804)	-0.001%
GOLDMAN SACHS & CO	USD	1,680,794	JPY	(183,954,459)	04/24/2020	(32,239)	-0.003%
GOLDMAN SACHS & CO	EUR	6,667,626	USD	(7,382,562)	05/22/2020	(13,906)	-0.001%
GOLDMAN SACHS & CO	SEK	49,117,000	USD	(4,871,101)	05/22/2020	99,703	0.009%
GOLDMAN SACHS & CO	USD	579,431	EUR	(512,498)	05/22/2020	13,049	0.001%
GOLDMAN SACHS & CO	USD	290,410	EUR	(256,753)	05/22/2020	6,663	0.001%
GOLDMAN SACHS & CO	BRL	14,445,702	USD	(3,206,807)	06/02/2020	(438,388)	-0.040%
GOLDMAN SACHS & CO	THB	271,805,776	USD	(8,493,931)	06/05/2020	(209,379)	-0.019%
GOLDMAN SACHS & CO	THB	39,706,006	USD	(1,231,576)	06/05/2020	(21,350)	-0.002%
GOLDMAN SACHS & CO	USD	2,331,661	THB	(74,111,858)	06/05/2020	72,756	0.007%
GOLDMAN SACHS & CO	USD	4,682,799	THB	(148,712,823)	06/05/2020	150,081	0.014%
GOLDMAN SACHS & CO	USD	2,604,629	THB	(81,694,183)	06/05/2020	114,617	0.010%
GOLDMAN SACHS & CO	CNH	45,948,910	USD	(6,492,831)	06/12/2020	(19,878)	-0.002%
GOLDMAN SACHS & CO	USD	2,304,039	IDR	(38,454,414,026)	07/10/2020	(13,463)	-0.001%
GOLDMAN SACHS & CO	USD	7,065,958	IDR	(118,439,595,202)	07/10/2020	(71,948)	-0.006%
HSBC SECURITIES INC	KRW	2,765,092,000	USD	(2,263,130)	04/09/2020	8,049	0.001%
HSBC SECURITIES INC	RUB	89,391,000	USD	(1,131,388)	04/17/2020	8,144	0.001%
HSBC SECURITIES INC	USD	1,375,287	MXN	(26,359,418)	04/17/2020	267,016	0.024%
HSBC SECURITIES INC	USD	1,151,686	RUB	(89,391,000)	04/17/2020	12,154	0.001%
HSBC SECURITIES INC	AUD	9,829,000	USD	(6,035,497)	04/24/2020	11,190	0.001%
HSBC SECURITIES INC	USD	899,931	AUD	(1,426,989)	04/24/2020	22,063	0.002%
HSBC SECURITIES INC	MYR	6,015,093	USD	(1,373,309)	06/05/2020	19,084	0.002%
HSBC SECURITIES INC	MYR	37,297,948	USD	(8,809,568)	06/05/2020	(175,717)	-0.016%
HSBC SECURITIES INC	THB	193,592,429	USD	(5,931,141)	06/05/2020	(30,507)	-0.003%
HSBC SECURITIES INC	USD	1,447,914	THB	(45,887,305)	06/05/2020	49,284	0.004%
HSBC SECURITIES INC	CNH	147,678,000	USD	(21,021,001)	06/12/2020	(217,181)	-0.020%
HSBC SECURITIES INC	USD	3,955,782	CNH	(27,840,000)	06/12/2020	33,882	0.003%
HSBC SECURITIES INC	USD	10,777,351	CNH	(75,926,439)	06/12/2020	81,377	0.007%
MORGAN STANLEY & COMPANY LLC	ILS	7,352,507	USD	(2,018,312)	04/23/2020	59,439	0.005%
MORGAN STANLEY & COMPANY LLC	ILS	14,550,452	USD	(4,221,254)	04/23/2020	(109,431)	-0.010%
MORGAN STANLEY & COMPANY LLC	USD	1,524,352	JPY	(166,694,626)	04/24/2020	(27,953)	-0.003%
MORGAN STANLEY & COMPANY LLC	BRL	5,720,000	USD	(1,127,316)	06/02/2020	(31,117)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	1,515,003	BRL	(6,611,625)	06/02/2020	247,931	0.022%
MORGAN STANLEY & COMPANY LLC	CLP	2,613,909,933	USD	(3,035,724)	06/05/2020	23,631	0.002%
MORGAN STANLEY & COMPANY LLC	CLP	10,798,502,276	USD	(12,700,684)	06/05/2020	(61,975)	-0.006%
MORGAN STANLEY & COMPANY LLC	CLP	1,096,560,000	USD	(1,337,431)	06/05/2020	(54,003)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	3,472,722	CLP	(2,821,412,993)	06/05/2020	170,503	0.015%
MORGAN STANLEY & COMPANY LLC	USD	2,371,492	THB	(74,958,133)	06/05/2020	86,793	0.008%
MORGAN STANLEY & COMPANY LLC	USD	6,553,760	CNH	(46,338,358)	06/12/2020	25,943	0.002%
RBC DOMINION SECURITIES INC	JPY	23,944,000	USD	(221,566)	04/24/2020	1,407	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,147,120	MXN	(59,749,340)	04/17/2020	634,983	0.057%
STATE STREET GLOBAL MARKETS LLC	JPY	1,864,834,212	USD	(17,749,098)	04/24/2020	(383,265)	-0.035%
STATE STREET GLOBAL MARKETS LLC	EUR	4,370,314	USD	(4,777,620)	05/22/2020	52,186	0.005%
STATE STREET GLOBAL MARKETS LLC	SEK	67,379,705	USD	(6,555,020)	05/22/2020	264,031	0.024%
STATE STREET GLOBAL MARKETS LLC	USD	2,897,661	EUR	(2,604,621)	05/22/2020	19,191	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	2,485,202	EUR	(2,189,242)	05/22/2020	65,785	0.006%
STATE STREET GLOBAL MARKETS LLC	USD	2,996,330	EUR	(2,794,828)	05/22/2020	(92,345)	-0.008%
STATE STREET GLOBAL MARKETS LLC	USD	23,409,859	EUR	(21,471,419)	05/22/2020	(319,052)	-0.029%
STATE STREET GLOBAL MARKETS LLC	USD	93,725,407	EUR	(85,885,676)	05/22/2020	(1,190,238)	-0.108%
STATE STREET GLOBAL MARKETS LLC	USD	3,584,724	EUR	(3,249,424)	05/22/2020	(6,342)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	84,682	GBP	(64,878)	05/22/2020	4,015	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	973,887	GBP	(746,092)	05/22/2020	46,217	0.004%
STATE STREET GLOBAL MARKETS LLC	USD	1,536,256	BRL	(6,743,858)	06/02/2020	243,843	0.022%
STANDARD CHARTERED SECURITIES	EUR	7,274,912	USD	(7,885,997)	05/22/2020	153,795	0.014%
STANDARD CHARTERED SECURITIES	USD	662,879	EUR	(584,212)	05/22/2020	17,243	0.002%
STANDARD CHARTERED SECURITIES	USD	4,991,079	MYR	(20,736,435)	06/05/2020	190,941	0.017%
UBS SECURITIES LLC	KRW	1,401,906,000	USD	(1,132,515)	04/09/2020	18,976	0.002%
UBS SECURITIES LLC	KRW	1,753,598,000	USD	(1,437,493)	04/09/2020	2,869	0.000%
UBS SECURITIES LLC	RON	47,745,701	USD	(10,836,137)	04/16/2020	42,108	0.004%
UBS SECURITIES LLC	RON	2,282,000	USD	(527,820)	04/16/2020	(7,895)	-0.001%
UBS SECURITIES LLC	USD	1,171,522	CZK	(29,047,894)	04/16/2020	2,774	0.000%
UBS SECURITIES LLC	USD	1,161,040	CZK	(28,936,599)	04/16/2020	(3,231)	0.000%

UBS SECURITIES LLC	USD	1,321,702	CZK	(32,920,946)	04/16/2020	(2,880)	0.000%
UBS SECURITIES LLC	USD	3,413,105	RON	(14,804,000)	04/16/2020	40,203	0.004%
UBS SECURITIES LLC	USD	1,859,898	RON	(8,195,000)	04/16/2020	(7,227)	-0.001%
UBS SECURITIES LLC	ILS	7,959,000	USD	(2,168,369)	04/23/2020	80,770	0.007%
UBS SECURITIES LLC	AUD	1,941,000	USD	(1,129,891)	04/24/2020	64,190	0.006%
UBS SECURITIES LLC	JPY	735,955,000	USD	(6,801,234)	04/24/2020	52,175	0.005%
UBS SECURITIES LLC	JPY	702,955,000	USD	(6,523,278)	04/24/2020	22,826	0.002%
UBS SECURITIES LLC	JPY	155,708,209	USD	(1,408,979)	04/24/2020	41,018	0.004%
UBS SECURITIES LLC	USD	31,104,142	AUD	(46,991,497)	04/24/2020	2,195,513	0.198%
UBS SECURITIES LLC	USD	530,328	JPY	(58,870,000)	04/24/2020	(17,885)	-0.002%
UBS SECURITIES LLC	EUR	2,569,000	USD	(2,797,394)	05/22/2020	41,709	0.004%
UBS SECURITIES LLC	EUR	3,352,271	USD	(3,655,642)	05/22/2020	49,085	0.004%
UBS SECURITIES LLC	EUR	7,098,156	USD	(7,831,964)	05/22/2020	12,488	0.001%
UBS SECURITIES LLC	EUR	6,149,556	USD	(6,718,821)	05/22/2020	77,296	0.007%
UBS SECURITIES LLC	EUR	10,620,164	USD	(11,349,557)	05/22/2020	387,205	0.035%
UBS SECURITIES LLC	EUR	2,437,207	USD	(2,735,775)	05/22/2020	(42,321)	-0.004%
UBS SECURITIES LLC	GBP	5,594,000	USD	(6,704,829)	05/22/2020	250,595	0.023%
UBS SECURITIES LLC	GBP	810,969	USD	(1,046,442)	05/22/2020	(38,106)	-0.003%
UBS SECURITIES LLC	USD	22,625,720	EUR	(20,236,823)	05/22/2020	261,209	0.024%
UBS SECURITIES LLC	USD	6,481,690	EUR	(5,765,043)	05/22/2020	110,514	0.010%
UBS SECURITIES LLC	USD	702,260	EUR	(624,805)	05/22/2020	11,763	0.001%
UBS SECURITIES LLC	USD	3,824,608	EUR	(3,369,253)	05/22/2020	101,113	0.009%
UBS SECURITIES LLC	USD	655,078	EUR	(596,000)	05/22/2020	(3,585)	0.000%
UBS SECURITIES LLC	USD	48,085	EUR	(43,605)	05/22/2020	(105)	0.000%
UBS SECURITIES LLC	USD	2,459,504	EUR	(2,254,073)	05/22/2020	(31,560)	-0.003%
UBS SECURITIES LLC	USD	2,468,938	EUR	(2,236,000)	05/22/2020	(2,154)	0.000%
UBS SECURITIES LLC	USD	6,133,481	CLP	(4,972,044,889)	06/05/2020	314,134	0.028%
UBS SECURITIES LLC	USD	17,443,976	CNH	(122,573,061)	06/12/2020	176,760	0.016%
UBS SECURITIES LLC	USD	5,842,576	CNH	(41,725,000)	06/12/2020	(35,344)	-0.003%
UBS SECURITIES LLC	USD	24,188,072	ZAR	(386,010,938)	06/12/2020	2,814,408	0.254%
UBS SECURITIES LLC	ZAR	27,996,000	USD	(1,608,966)	06/12/2020	(58,810)	-0.005%
UBS SECURITIES LLC	EUR	3,065,000	USD	(3,415,605)	06/19/2020	(24,905)	-0.002%
UBS SECURITIES LLC	GBP	2,540,000	USD	(3,030,830)	06/19/2020	128,467	0.012%
UBS SECURITIES LLC	USD	60,824,552	EUR	(52,913,000)	06/19/2020	2,288,781	0.207%
UBS SECURITIES LLC	USD	5,346,537	GBP	(4,200,000)	06/19/2020	122,503	0.011%
UBS SECURITIES LLC	USD	5,333,076	GBP	(4,200,000)	06/19/2020	109,042	0.010%
UBS SECURITIES LLC	CZK	28,936,599	USD	(1,163,140)	07/17/2020	3,003	0.000%
UBS SECURITIES LLC	CZK	32,920,946	USD	(1,324,627)	07/17/2020	2,085	0.000%
UBS SECURITIES LLC	CZK	29,047,894	USD	(1,174,127)	07/17/2020	(3,498)	0.000%
UBS SECURITIES LLC	USD	3,094,891	CZK	(77,233,000)	07/17/2020	(17,594)	-0.002%

Total Forward Currency Exchange Contracts

14,395,718

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO USD PUT/BRL CALL 4.23 05/26/2020	4.23	5/26/2020	37,900,000	177	0.000%
ITRX XOVER S32 PAY 337.5 05/20/2020	337.50	5/20/2020	(95,500,000)	(10,138,173)	(0.916%)
ITRX XOVER S32 REC 300 05/20/2020	300.00	5/20/2020	95,500,000	107,145	0.010%

Total Options

(10,030,851)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
GENERAL ELECTRIC CO CDS 12/20/2020	(135,000)	(353)	0.000%
GENERAL ELECTRIC CO CDS 12/20/2024	(3,200,000)	(162,157)	(0.015%)
GENERAL ELECTRIC CO CDS 12/20/2020	(1,795,000)	(4,699)	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(1,265,000)	(3,312)	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(65,000)	(170)	0.000%
PLN IRS 02/12/2028 PAY FIX	(5,024,499)	(200,789)	(0.018%)
PLN IRS 02/13/2018 PAY FIX	(13,189,310)	(524,307)	(0.047%)
PLN IRS 02/14/2028 PAY FIX	(9,986,191)	(398,699)	(0.036%)
GREECE CDS 12/20/2024	(2,737,000)	(110,058)	(0.010%)
GREECE CDS 12/20/2024	(1,369,000)	(55,049)	(0.005%)
GREECE CDS 12/20/2024	(1,368,000)	(55,009)	(0.005%)
GREECE CDS 06/20/2025	(1,348,000)	(64,696)	(0.006%)
GREECE CDS 06/20/2025	(674,000)	(32,348)	(0.003%)
GREECE CDS 06/20/2025	(854,000)	(40,987)	(0.004%)
GREECE CDS 06/20/2024	(1,100,000)	(35,385)	(0.003%)
GREECE CDS 06/20/2024	(1,100,000)	(35,385)	(0.003%)
GREECE CDS 12/20/2024	(952,000)	(38,281)	(0.003%)
GREECE CDS 12/20/2024	(3,200,000)	(128,675)	(0.012%)
GREECE CDS 12/20/2029	(2,100,000)	(229,893)	(0.021%)
GREECE CDS 12/20/2029	(2,100,000)	(229,893)	(0.021%)
GREECE CDS 12/20/2021	2,070,000	(8,415)	(0.001%)
GREECE CDS 12/20/2020	2,070,000	4,643	0.000%
GREECE CDS 06/20/2022	3,400,000	(25,656)	(0.002%)
GREECE CDS 06/20/2024	(2,200,000)	(70,770)	(0.006%)
CMBX AAA CDSI S13 PRC 12/16/2072	(32,750,000)	(1,259,827)	(0.114%)
USD IRS 06/26/2048 PAY FIX	(3,920,000)	(2,112,657)	(0.191%)
CZK IRS 02/14/2030 PAY FIX	(275,528,000)	(995,808)	(0.090%)
PLN IRS 11/05/2029 PAY FIX	(4,594,821)	(77,346)	(0.007%)

CZK IRS 02/21/2022 REC FIX	789,752,000	760,750	0.069%
CZK IRS 02/20/2022 REC FIX	747,045,000	723,639	0.065%
PLN IRS 10/22/2029 PAY FIX	(15,882,353)	(258,553)	(0.023%)
CZK IRS 02/12/2030 PAY FIX	(358,187,000)	(1,136,879)	(0.103%)
CZK IRS 02/19/2022 REC FIX	747,046,000	30,780,394	2.780%
PLN IRS 11/07/2029 PAY FIX	(4,525,898)	(82,357)	(0.007%)
FI TRS REC IBXLLTR 09/20/2020	137,536	(2,378,448)	(0.215%)
PLN IRS 11/06/2029 PAY FIX	(4,594,821)	(77,333)	(0.007%)
CZK IRS 02/19/2030 PAY FIX	(124,481,000)	(5,471,529)	(0.494%)
CZK IRS 02/14/2022 REC FIX	1,651,486,000	1,579,412	0.143%
CZK IRS 02/20/2030 PAY FIX	(124,480,000)	(466,074)	(0.042%)
FI TRS REC IBXLLTR 06/20/2020	124,259	(2,465,702)	(0.223%)
USD IRS 09/23/2029 PAY FIX	(52,800,000)	(4,680,984)	(0.423%)
CDX IG CDSI S33 5Y 12/20/2024	32,700,000	(118,766)	(0.011%)
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(77,346)	(0.007%)
CZK IRS 02/13/2022 REC FIX	825,743,000	781,368	0.071%
CZK IRS 02/20/2022 REC FIX	747,046,000	729,470	0.066%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(79,437)	(0.007%)
CZK IRS 02/13/2030 PAY FIX	110,211,000	(363,300)	(0.033%)
CZK IRS 02/20/2030 PAY FIX	(124,481,000)	(455,831)	(0.041%)
CZK IRS 02/21/2030 PAY FIX	(130,032,000)	(477,424)	(0.043%)
PLN IRS 09/24/2029 PAY FIX	(23,200,000)	(346,383)	(0.031%)
USD IRS 10/22/2024 PAY FIX	(13,300,000)	(654,865)	(0.059%)
PLN IRS 10/22/2029 PAY FIX	(11,117,647)	(182,248)	(0.016%)
PLN IRS 02/27/2030 PAY FIX	(15,500,000)	(3,964,434)	(0.358%)
ITRX EUR CDSI S32 5Y 12/20/2024	(64,850,000)	148,271	0.013%
CZK IRS 02/12/2022 REC FIX	2,091,882,000	2,003,197	0.181%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(77,607)	(0.007%)
		(21,298,980)	(1.924%)

Total Swap Contracts **(14,503,960)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNM0 CAN 10YR BOND FUT JUN 20	(172)	6/19/2020	(17,983,429)	279,546	(1.624%)
G M0 LONG GILT FUT JUN 20	117	6/26/2020	19,791,862	(939,303)	1.788%
IKM0 EURO BTP FUT JUN 20	155	6/8/2020	24,173,983	1,912,962	2.184%
KAAM0 KOREA 10YR BND FUT JUN 20	292	6/16/2020	31,566,271	(170,726)	2.851%
KEM0 KOREA 3YR BND FUT JUN 20	542	6/16/2020	49,580,745	321,707	4.479%
RXM0 EURO BUND FUTURE JUN 20	(14)	6/8/2020	(2,663,659)	(112,237)	(0.241%)
TUM0 2YR US NOTE FUT JUN 20	5,030	6/30/2020	1,108,525,544	13,440,843	100.136%
TYM0 UST 10YR FUT JUN 20	(1,297)	6/19/2020	(179,877,688)	(2,862,495)	(16.249%)
UBM0 EURO BUXL 30Y FUT JUN 20	(50)	6/8/2020	(11,574,942)	571,245	(1.046%)
WNM0 ULTRA US BOND FUT JUN 20	(15)	6/19/2020	(3,328,125)	(354,865)	(0.301%)
XMM0 AUST 10Y BOND FUT JUN 20	604	6/15/2020	55,955,039	(1,332,526)	5.055%

Total Futures Contracts **10,754,153**

NET ASSETS 1,107,019,123

NET ASSET VALUE PER SHARE

Global Multi-Sector Bond Fund Shares **10.37**
(\$896,576,469 / 86,469,338 Shares Outstanding)

Global Multi-Sector Bond Fund - Advisor Class Shares **10.38**
(\$16,052,461 / 1,546,593 Shares Outstanding)

Global Multi-Sector Bond Fund - I Class Shares **10.37**
(\$194,390,193 / 18,746,187 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 Bardados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bandladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYP Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO 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 Hryvnai
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Columbian Peso	JOD Jordanian Dinar	PGK Papua New Guinea Kina	VND Vietnamese Dong
CRC Costa Rican Colon	JPY Japanese Yen	PHP Philippine Peso	XAF CFA Franc BEAC
CUP Cuban Peso	KES Kenyan Shilling	PKR Pakistan Rupee	XCD East Caribbean Dollar
CYP Cyprus Pound	KHR Cambodian Riel	PLN Polish Zloty	XOF CFA Franc BCEAO
CZK Czech Koruna	KPW North Korean Won	PYG Guarani	YER Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.