

Portfolio of Investments

| Investments in Securities | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|---|----------|----------|----------------|------------|-----------------|
| 1MDB Global Investments | 4.4 | 3/9/23 | 4,500,000 | 4,310,948 | 0.361% |
| 280 Park Avenue 2017-280P Mortgage Trust | 3.11 | 9/15/34 | 995,000 | 995,009 | 0.083% |
| ABJA Investment Co Pte | 5.45 | 1/24/28 | 2,500,000 | 2,442,346 | 0.204% |
| Ado Properties | 1.5 | 7/26/24 | 4,200,000 | 4,584,215 | 0.384% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.88 | 1/16/24 | 1,320,000 | 1,420,650 | 0.119% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.45 | 4/3/26 | 1,950,000 | 2,074,313 | 0.174% |
| Aib | 4.26 | 4/10/25 | 2,920,000 | 3,029,106 | 0.254% |
| Albania Government International Bond | 3.5 | 10/9/25 | 1,500,000 | 1,759,016 | 0.147% |
| Albania Government International Bond | 3.5 | 10/9/25 | 1,490,000 | 1,747,289 | 0.146% |
| Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons | 5.75 | 3/15/25 | 1,660,000 | 1,709,800 | 0.143% |
| Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons | 7.5 | 3/15/26 | 1,885,000 | 2,108,844 | 0.177% |
| Altice Financing | 7.5 | 5/15/26 | 1,500,000 | 1,590,000 | 0.133% |
| Altice Finco | 8.13 | 1/15/24 | 10,000 | 10,325 | 0.001% |
| Altice France SA/France | 3.38 | 1/15/28 | 885,000 | 979,792 | 0.082% |
| Altice France SA/France | 5.88 | 2/1/27 | 1,700,000 | 2,050,258 | 0.172% |
| Altice Luxembourg | 7.63 | 2/15/25 | 1,605,000 | 1,665,188 | 0.139% |
| Altice Luxembourg | 7.25 | 5/15/22 | 869,627 | 967,047 | 0.081% |
| Altice Luxembourg | 7.75 | 5/15/22 | 85,000 | 86,806 | 0.007% |
| Altria | 1 | 2/15/23 | 3,950,000 | 4,377,303 | 0.366% |
| Americredit Automobile Receivables Trust 2016-4 | 2.74 | 12/8/22 | 565,000 | 568,080 | 0.048% |
| Americredit Automobile Receivables Trust 2018-1 | 3.82 | 3/18/24 | 1,265,000 | 1,312,943 | 0.110% |
| Angel Oak Mortgage Trust I LLC 2019-1 | 3.92 | 11/25/48 | 1,903,473 | 1,933,233 | 0.162% |
| Angel Oak Mortgage Trust I LLC 2019-2 | 4.07 | 3/25/49 | 2,815,000 | 2,888,827 | 0.242% |
| Applebee S Funding Llc / Ihop Funding | 4.19 | 6/7/49 | 1,590,000 | 1,626,347 | 0.136% |
| Ardagh Packaging Finance PLC / Ardagh Holdings USA | 6.75 | 5/15/24 | 900,000 | 1,030,850 | 0.086% |
| Argentine Republic Government International Bond | 3.38 | 1/15/23 | 2,400,000 | 1,016,770 | 0.085% |
| Argentine Republic Government International Bond | 7.5 | 4/22/26 | 2,472,000 | 1,103,155 | 0.092% |
| Arion Banki HF | 1 | 3/20/23 | 2,949,000 | 3,232,692 | 0.271% |
| Arqiva Broadcast Finance | 6.75 | 9/30/23 | 1,160,000 | 1,519,392 | 0.127% |
| Ashford Hospitality Trust 2018-ASHF | 3.43 | 4/15/35 | 500,000 | 498,592 | 0.042% |
| Asurion | 8.54 | 8/4/25 | 2,360,000 | 2,396,580 | 0.201% |
| Avantor | 4.75 | 10/1/24 | 2,490,000 | 2,896,826 | 0.242% |
| Avantor | 9 | 10/1/25 | 3,705,000 | 4,158,863 | 0.348% |
| Avis Budget Rental Car Funding AESOP | 4.53 | 3/20/23 | 990,000 | 1,020,041 | 0.085% |
| Avolon Holdings Funding | 4.38 | 5/1/26 | 1,120,000 | 1,160,076 | 0.097% |
| Axtel SAB de CV | 6.38 | 11/14/24 | 2,350,000 | 2,426,399 | 0.203% |
| Bahamas Government International Bond | 6 | 11/21/28 | 1,140,000 | 1,211,261 | 0.101% |
| Baidu | 4.38 | 3/29/28 | 2,000,000 | 2,171,851 | 0.182% |
| Baidu | 3.88 | 9/29/23 | 1,155,000 | 1,203,394 | 0.101% |
| Banco Comercial Portugues | 4.5 | 12/7/27 | 2,800,000 | 3,160,151 | 0.265% |
| Banco De Bogota | 4.38 | 8/3/27 | 1,200,000 | 1,281,012 | 0.107% |
| Banco De Bogota | 4.38 | 8/3/27 | 1,000,000 | 1,066,260 | 0.089% |
| Banco Santander | 6.75 | 7/25/68 | 2,000,000 | 2,366,159 | 0.198% |
| Barclays | 7.88 | 12/15/67 | 2,235,000 | 2,364,541 | 0.198% |
| Barings CLO Ltd 2016-II | 3.36 | 7/20/28 | 1,520,000 | 1,520,405 | 0.127% |
| Bausch Health | 9 | 12/15/25 | 715,000 | 802,588 | 0.067% |
| Bausch Health Americas | 8.5 | 1/31/27 | 1,815,000 | 2,035,069 | 0.170% |
| Bayview Opportunity Master Fund IVa Trust 2017-SPL5 | 3.5 | 6/28/57 | 196,435 | 199,764 | 0.017% |
| Becton Dickinson Euro Finance Sarl | 1.21 | 6/4/26 | 4,060,000 | 4,565,271 | 0.382% |
| Benefit Street Partners CLO IV | 4.03 | 1/20/29 | 1,050,000 | 1,050,046 | 0.088% |
| Bermuda Government International Bond | 4.75 | 2/15/29 | 4,610,000 | 5,243,875 | 0.439% |
| B&G Foods | 5.25 | 4/1/25 | 1,520,000 | 1,554,200 | 0.130% |
| B&G Foods | 5.25 | 9/15/27 | 1,065,000 | 1,087,631 | 0.091% |
| BlueMountain CLO 2012-2 | 3.19 | 11/20/28 | 3,730,000 | 3,731,032 | 0.312% |
| Bonos de la Tesoreria de la Republica en pesos | 4 | 3/1/23 | 10,200,000,000 | 14,879,642 | 1.246% |
| Bonos de la Tesoreria de la Republica en pesos | 4.7 | 9/1/30 | 6,875,000,000 | 11,120,589 | 0.931% |
| Brazil Notas do Tesouro Nacional Serie F | 10 | 1/1/23 | 64,530,000 | 17,266,293 | 1.445% |
| Bristol-Myers Squibb | 3.2 | 6/15/26 | 4,050,000 | 4,239,297 | 0.355% |
| Bundesobligation | 0 | 10/13/23 | 4,500,000 | 5,070,624 | 0.424% |
| Bunge Finance Europe BV | 1.85 | 6/16/23 | 3,980,000 | 4,503,946 | 0.377% |
| BX Trust 2018-GW | 3.25 | 5/15/35 | 1,040,000 | 1,039,992 | 0.087% |
| Cabot Financial Luxembourg | 7.5 | 10/1/23 | 2,540,000 | 3,233,065 | 0.271% |
| Canadian Government Bond | 1.5 | 6/1/23 | 13,930,000 | 10,528,908 | 0.881% |
| Cantor Commercial Real Estate Lending 2019-CF1 | 4.14 | 5/15/52 | 1,055,000 | 1,088,026 | 0.091% |
| Capital One Financial | 0.8 | 6/12/24 | 1,750,000 | 1,943,756 | 0.163% |

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|---|-------|----------|-----------------|------------|--------|
| CarMax Auto Owner Trust 2017-1 | 3.43 | 7/17/23 | 625,000 | 633,613 | 0.053% |
| CBAM 2019-9 | 4.01 | 2/12/30 | 2,120,000 | 2,114,888 | 0.177% |
| CGGS Commercial Mortgage Trust 2018-WSS | 3.13 | 2/15/37 | 550,000 | 547,589 | 0.046% |
| Charter Communications Operating | 4.05 | 4/30/25 | 4,974,684 | 5,002,044 | 0.419% |
| China development Bank | 3.68 | 2/26/26 | 80,000,000 | 11,212,676 | 0.939% |
| China development Bank | 4.88 | 2/9/28 | 10,000,000 | 1,510,247 | 0.126% |
| China development Bank | 4.24 | 8/24/27 | 30,000,000 | 4,332,816 | 0.363% |
| China Government Bond | 3.13 | 4/13/22 | 30,000,000 | 4,245,558 | 0.355% |
| China Government Bond | 4 | 6/24/69 | 10,000,000 | 1,428,382 | 0.120% |
| China Government Bond | 3.25 | 6/6/26 | 50,000,000 | 7,040,373 | 0.589% |
| China Government Bond | 3.6 | 9/6/25 | 10,000,000 | 1,437,323 | 0.120% |
| Cigna | 4.13 | 11/15/25 | 3,435,000 | 3,705,482 | 0.310% |
| CIT Bank NA | 2.97 | 9/27/25 | 4,690,000 | 4,695,863 | 0.393% |
| Citgo Holding | 9.25 | 8/1/24 | 2,700,000 | 2,848,500 | 0.238% |
| Citigroup Commercial Mortgage Trust 2015-P1 | 4.43 | 9/15/48 | 560,000 | 605,958 | 0.051% |
| COLT 2018-1 Mortgage Loan Trust | 3.08 | 2/25/48 | 47,208 | 47,184 | 0.004% |
| COLT 2019-1 Mortgage Loan Trust | 4.01 | 3/25/49 | 2,137,229 | 2,169,286 | 0.182% |
| COLT 2019-2 Mortgage Loan Trust | 3.54 | 5/25/49 | 2,183,592 | 2,220,982 | 0.186% |
| Comcast | 3.38 | 8/15/25 | 2,970,000 | 3,136,406 | 0.263% |
| COMM 2014-CR14 Mortgage Trust | 4.79 | 2/10/47 | 1,390,000 | 1,512,179 | 0.127% |
| COMM 2015-CCRE25 Mortgage Trust | 4.69 | 8/10/48 | 950,000 | 1,003,270 | 0.084% |
| COMM 2015-PC1 Mortgage Trust | 4.58 | 7/10/50 | 1,500,000 | 1,612,231 | 0.135% |
| Connecticut Avenue Securities Trust 2018-R07 | 4.42 | 4/25/31 | 3,020,000 | 3,049,365 | 0.255% |
| Consolidated Energy Finance | 6.5 | 5/15/26 | 1,785,000 | 1,749,300 | 0.146% |
| Constellium | 6.63 | 3/1/25 | 2,695,000 | 2,809,538 | 0.235% |
| Country Garden Holdings | 8 | 1/27/24 | 1,400,000 | 1,523,335 | 0.128% |
| Credit Agricole SA/London | 3.25 | 10/4/24 | 2,225,000 | 2,286,599 | 0.191% |
| Credit Suisse Mortgage Capital Certificates 2019-ICE4 | 4.18 | 5/15/36 | 2,555,000 | 2,561,390 | 0.214% |
| Croatia Government International Bond | 3.88 | 5/30/22 | 2,275,000 | 2,736,722 | 0.229% |
| CSAIL 2016-C6 Commercial Mortgage Trust | 4.91 | 1/15/49 | 1,065,000 | 1,156,519 | 0.097% |
| CSC Holdings | 6.5 | 2/1/29 | 2,315,000 | 2,569,650 | 0.215% |
| CVS Health | 3.7 | 3/9/23 | 3,290,000 | 3,423,883 | 0.287% |
| CVS Health | 3 | 8/15/26 | 400,000 | 401,402 | 0.034% |
| C&W Senior Financing DAC | 7.5 | 10/15/26 | 1,450,000 | 1,533,375 | 0.128% |
| C&W Senior Financing DAC | 6.88 | 9/15/27 | 1,615,000 | 1,679,600 | 0.141% |
| Cyprus Government International Bond | 4.25 | 11/4/25 | 2,155,000 | 2,916,075 | 0.244% |
| Cyprus Government International Bond | 2.75 | 2/26/34 | 917,000 | 1,246,121 | 0.104% |
| Cyprus Government International Bond | 2.75 | 5/3/49 | 1,080,000 | 1,546,822 | 0.129% |
| Cyprus Government International Bond | 3.88 | 5/6/22 | 2,870,000 | 3,450,682 | 0.289% |
| Cyprus Government International Bond | 2.38 | 9/25/28 | 9,713,000 | 12,380,219 | 1.036% |
| Danske Bank | 5.38 | 1/12/24 | 3,120,000 | 3,419,773 | 0.286% |
| Danske Bank | 2 | 9/8/21 | 1,745,000 | 1,730,323 | 0.145% |
| Dcp Midstream Operating | 5.85 | 5/21/43 | 535,000 | 482,838 | 0.040% |
| Dcp Midstream Operating | 6.75 | 9/15/37 | 355,000 | 372,750 | 0.031% |
| Deephaven Residential Mortgage Trust 2018-3 | 4.36 | 8/25/58 | 1,680,000 | 1,712,461 | 0.143% |
| Deephaven Residential Mortgage Trust 2019-2 | 3.76 | 4/25/59 | 833,926 | 841,379 | 0.070% |
| Deephaven Residential Mortgage Trust 2019-2 | 3.92 | 4/25/59 | 1,190,000 | 1,209,925 | 0.101% |
| DH Europe Finance II Sarl | 0.45 | 3/18/28 | 900,000 | 979,042 | 0.082% |
| DH Europe Finance II Sarl | 0.75 | 9/18/31 | 1,245,000 | 1,357,196 | 0.114% |
| Diamondback Energy | 5.38 | 5/31/25 | 2,800,000 | 2,919,000 | 0.244% |
| Diamond Sports Group Llc / Diamond Sports Finance | 5.38 | 8/15/26 | 1,690,000 | 1,753,375 | 0.147% |
| Ecopetrol | 4.13 | 1/16/25 | 2,800,000 | 2,961,980 | 0.248% |
| eG Global Finance | 4.38 | 2/7/25 | 1,015,000 | 1,073,003 | 0.090% |
| Egypt Government Bond | 17.15 | 7/5/26 | 54,000,000 | 3,786,952 | 0.317% |
| Egypt Treasury Bills | 15.77 | 11/12/19 | 12,000,000 | 723,432 | 0.061% |
| Egypt Treasury Bills | 15.21 | 11/26/19 | 2,600,000 | 155,820 | 0.013% |
| Egypt Treasury Bills | 15 | 1/14/20 | 27,600,000 | 1,620,945 | 0.136% |
| Egypt Treasury Bills | 16.73 | 11/5/19 | 99,500,000 | 6,037,175 | 0.505% |
| Egypt Treasury Bills | 14.91 | 1/28/20 | 26,900,000 | 1,570,822 | 0.131% |
| Egypt Treasury Bills | 15.46 | 1/7/20 | 55,200,000 | 3,260,461 | 0.273% |
| El Salvador Government International Bond | 7.38 | 12/1/19 | 7,450,000 | 7,487,250 | 0.627% |
| Emirates Airline | 4.5 | 2/6/25 | 2,448,765 | 2,499,393 | 0.209% |
| Empresa Nacional De Telecomunicaciones | 4.88 | 10/30/24 | 2,750,000 | 2,913,125 | 0.244% |
| Enel Chile | 4.88 | 6/12/28 | 1,500,000 | 1,692,375 | 0.142% |
| Energizer Gamma Acquisition BV | 4.63 | 7/15/26 | 1,535,000 | 1,764,446 | 0.148% |
| Eskom Holdings SOC | 5.75 | 1/26/21 | 6,650,000 | 6,713,734 | 0.562% |
| Eskom Holdings SOC | 7.13 | 2/11/25 | 1,675,000 | 1,728,645 | 0.145% |
| Eskom Holdings SOC | 6.75 | 8/6/23 | 1,500,000 | 1,544,471 | 0.129% |
| European Bank for Reconstruction & development | 6.25 | 7/25/22 | 123,500,000,000 | 8,561,478 | 0.717% |
| European Investment Bank | 1.25 | 5/12/25 | 100,500,000 | 10,925,899 | 0.915% |
| Export-Import Bank of India | 3.88 | 10/2/19 | 1,550,000 | 1,550,002 | 0.130% |
| Export-Import Bank of India | 8.38 | 7/24/25 | 49,000,000 | 718,574 | 0.060% |

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| Fannie Mae Connecticut Avenue Securities | 4.57 | 12/25/30 | 1,670,000 | 1,698,693 | 0.142% |
| Federal Home Loan Mortgage | 5.5 | 10/1/38 | 7,656 | 8,646 | 0.001% |
| Federal Home Loan Mortgage | 4.5 | 10/1/39 | 7,469 | 8,095 | 0.001% |
| Federal Home Loan Mortgage | 4 | 10/1/40 | 16,267 | 17,389 | 0.001% |
| Federal Home Loan Mortgage | 4 | 10/1/40 | 10,923 | 11,677 | 0.001% |
| Federal Home Loan Mortgage | 5 | 11/1/36 | 26,048 | 28,786 | 0.002% |
| Federal Home Loan Mortgage | 4 | 11/1/40 | 10,249 | 10,954 | 0.001% |
| Federal Home Loan Mortgage | 4 | 1/1/41 | 5,625 | 6,013 | 0.001% |
| Federal Home Loan Mortgage | 4.5 | 12/1/39 | 10,558 | 11,442 | 0.001% |
| Federal Home Loan Mortgage | 4 | 12/1/40 | 3,420 | 3,655 | 0.000% |
| Federal Home Loan Mortgage | 4 | 12/1/40 | 85,125 | 90,997 | 0.008% |
| Federal Home Loan Mortgage | 4 | 12/1/41 | 31,550 | 33,735 | 0.003% |
| Federal Home Loan Mortgage | 4 | 2/1/41 | 220,739 | 235,920 | 0.020% |
| Federal Home Loan Mortgage | 5 | 4/1/40 | 966 | 1,069 | 0.000% |
| Federal Home Loan Mortgage | 4.5 | 5/1/42 | 15,399 | 16,720 | 0.001% |
| Federal Home Loan Mortgage | 4.5 | 6/1/39 | 18,076 | 19,594 | 0.002% |
| Federal Home Loan Mortgage | 5 | 7/1/40 | 5,915 | 6,535 | 0.001% |
| Federal Home Loan Mortgage | 5 | 8/1/40 | 10,708 | 11,837 | 0.001% |
| Federal Home Loan Mortgage | 5 | 8/1/40 | 35,085 | 38,800 | 0.003% |
| Federal Home Loan Mortgage | 4.5 | 8/1/40 | 3,338 | 3,619 | 0.000% |
| Federal Home Loan Mortgage | 4.5 | 8/1/40 | 12,719 | 13,787 | 0.001% |
| Federal National Mortgage Assn. | 5 | 10/1/34 | 107,597 | 118,784 | 0.010% |
| Federal National Mortgage Assn. | 6 | 10/1/38 | 48,737 | 56,101 | 0.005% |
| Federal National Mortgage Assn. | 3 | 11/1/33 | 328,042 | 337,656 | 0.028% |
| Federal National Mortgage Assn. | 5.5 | 11/1/35 | 23,336 | 26,502 | 0.002% |
| Federal National Mortgage Assn. | 5 | 11/1/35 | 46,373 | 51,211 | 0.004% |
| Federal National Mortgage Assn. | 4.5 | 11/1/39 | 19,579 | 21,197 | 0.002% |
| Federal National Mortgage Assn. | 3.5 | 11/1/45 | 556,702 | 579,928 | 0.049% |
| Federal National Mortgage Assn. | 3.5 | 11/1/48 | 1,961,226 | 2,025,211 | 0.170% |
| Federal National Mortgage Assn. | 3 | 1/1/27 | 27,657,000 | 28,269,559 | 2.366% |
| Federal National Mortgage Assn. | 5 | 1/1/34 | 650,000 | 696,770 | 0.058% |
| Federal National Mortgage Assn. | 5.5 | 1/1/39 | 2,697 | 3,044 | 0.000% |
| Federal National Mortgage Assn. | 4 | 1/1/41 | 45,861 | 49,000 | 0.004% |
| Federal National Mortgage Assn. | 4.5 | 1/1/42 | 8,730 | 9,451 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 1/1/44 | 108,864 | 117,245 | 0.010% |
| Federal National Mortgage Assn. | 3.5 | 1/1/46 | 111,486 | 116,692 | 0.010% |
| Federal National Mortgage Assn. | 3.5 | 1/1/46 | 518,684 | 540,371 | 0.045% |
| Federal National Mortgage Assn. | 3.5 | 1/1/46 | 868,465 | 904,818 | 0.076% |
| Federal National Mortgage Assn. | 3 | 12/1/32 | 1,369,804 | 1,406,010 | 0.118% |
| Federal National Mortgage Assn. | 5.5 | 12/1/35 | 15,678 | 17,732 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 12/1/39 | 36,969 | 40,051 | 0.003% |
| Federal National Mortgage Assn. | 4 | 12/1/41 | 16,946 | 18,106 | 0.002% |
| Federal National Mortgage Assn. | 3.5 | 12/1/45 | 1,187,316 | 1,236,924 | 0.104% |
| Federal National Mortgage Assn. | 3.5 | 12/1/45 | 233,797 | 242,128 | 0.020% |
| Federal National Mortgage Assn. | 3 | 2/1/33 | 2,362,183 | 2,421,228 | 0.203% |
| Federal National Mortgage Assn. | 5 | 2/1/34 | 24,220 | 26,741 | 0.002% |
| Federal National Mortgage Assn. | 6 | 2/1/37 | 34,233 | 39,302 | 0.003% |
| Federal National Mortgage Assn. | 5.5 | 2/1/38 | 20,772 | 23,495 | 0.002% |
| Federal National Mortgage Assn. | 5.5 | 2/1/38 | 6,229 | 7,044 | 0.001% |
| Federal National Mortgage Assn. | 6 | 2/1/39 | 11,402 | 13,125 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 2/1/40 | 87,116 | 94,386 | 0.008% |
| Federal National Mortgage Assn. | 4 | 2/1/41 | 26,184 | 27,976 | 0.002% |
| Federal National Mortgage Assn. | 4 | 2/1/41 | 71,284 | 76,157 | 0.006% |
| Federal National Mortgage Assn. | 5 | 2/1/42 | 7,251 | 7,988 | 0.001% |
| Federal National Mortgage Assn. | 4 | 2/1/42 | 33,231 | 35,509 | 0.003% |
| Federal National Mortgage Assn. | 3.5 | 2/1/47 | 3,156,297 | 3,270,927 | 0.274% |
| Federal National Mortgage Assn. | 5 | 3/1/34 | 22,343 | 24,667 | 0.002% |
| Federal National Mortgage Assn. | 5.5 | 3/1/36 | 21,886 | 24,756 | 0.002% |
| Federal National Mortgage Assn. | 6 | 3/1/37 | 13,526 | 15,570 | 0.001% |
| Federal National Mortgage Assn. | 4 | 3/1/41 | 40,769 | 43,554 | 0.004% |
| Federal National Mortgage Assn. | 4.5 | 3/1/46 | 103,893 | 111,856 | 0.009% |
| Federal National Mortgage Assn. | 5.5 | 4/1/35 | 3,359 | 3,800 | 0.000% |
| Federal National Mortgage Assn. | 6 | 4/1/35 | 63,017 | 72,490 | 0.006% |
| Federal National Mortgage Assn. | 5.5 | 4/1/36 | 43,842 | 49,583 | 0.004% |
| Federal National Mortgage Assn. | 5 | 4/1/40 | 84,691 | 93,573 | 0.008% |
| Federal National Mortgage Assn. | 5.5 | 5/1/35 | 372,557 | 423,202 | 0.035% |
| Federal National Mortgage Assn. | 6 | 5/1/38 | 9,343 | 10,755 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 5/1/40 | 29,507 | 31,964 | 0.003% |
| Federal National Mortgage Assn. | 4.5 | 5/1/41 | 89,165 | 96,606 | 0.008% |
| Federal National Mortgage Assn. | 4 | 5/1/42 | 25,187 | 26,912 | 0.002% |
| Federal National Mortgage Assn. | 5.5 | 5/1/44 | 477,968 | 539,944 | 0.045% |
| Federal National Mortgage Assn. | 3.5 | 5/1/47 | 3,178,419 | 3,304,136 | 0.277% |

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| Federal National Mortgage Assn. | 5 | 6/1/35 | 24,395 | 26,936 | 0.002% |
| Federal National Mortgage Assn. | 5.5 | 6/1/38 | 68,034 | 76,767 | 0.006% |
| Federal National Mortgage Assn. | 5 | 6/1/40 | 16,578 | 18,309 | 0.002% |
| Federal National Mortgage Assn. | 5 | 6/1/41 | 7,291 | 8,041 | 0.001% |
| Federal National Mortgage Assn. | 5 | 7/1/33 | 13,603 | 15,016 | 0.001% |
| Federal National Mortgage Assn. | 5 | 7/1/35 | 155,606 | 171,789 | 0.014% |
| Federal National Mortgage Assn. | 5 | 7/1/35 | 57,714 | 63,720 | 0.005% |
| Federal National Mortgage Assn. | 5 | 7/1/37 | 33,981 | 37,515 | 0.003% |
| Federal National Mortgage Assn. | 4.5 | 7/1/39 | 18,720 | 20,273 | 0.002% |
| Federal National Mortgage Assn. | 4.5 | 7/1/46 | 298,403 | 320,795 | 0.027% |
| Federal National Mortgage Assn. | 5 | 7/1/47 | 2,530,290 | 2,793,058 | 0.234% |
| Federal National Mortgage Assn. | 6.5 | 8/1/37 | 29,478 | 34,130 | 0.003% |
| Federal National Mortgage Assn. | 5.5 | 8/1/37 | 933 | 1,055 | 0.000% |
| Federal National Mortgage Assn. | 6 | 8/1/37 | 12,118 | 13,940 | 0.001% |
| Federal National Mortgage Assn. | 5.5 | 8/1/37 | 1,878 | 2,124 | 0.000% |
| Federal National Mortgage Assn. | 4.5 | 8/1/39 | 25,198 | 27,280 | 0.002% |
| Federal National Mortgage Assn. | 4.5 | 8/1/40 | 49,035 | 53,129 | 0.004% |
| Federal National Mortgage Assn. | 3.5 | 8/1/46 | 2,106,773 | 2,216,110 | 0.186% |
| Federal National Mortgage Assn. | 4 | 8/1/47 | 620,824 | 650,416 | 0.054% |
| Federal National Mortgage Assn. | 4 | 8/1/47 | 1,469,489 | 1,551,755 | 0.130% |
| Federal National Mortgage Assn. | 4 | 8/1/49 | 618,094 | 642,239 | 0.054% |
| Federal National Mortgage Assn. | 3 | 9/1/32 | 494,740 | 507,218 | 0.042% |
| Federal National Mortgage Assn. | 6.5 | 9/1/36 | 15,518 | 18,100 | 0.002% |
| Federal National Mortgage Assn. | 4.5 | 9/1/39 | 33,721 | 36,515 | 0.003% |
| Federal National Mortgage Assn. | 4.5 | 9/1/42 | 15,566 | 16,859 | 0.001% |
| Federal National Mortgage Assn. | 3.5 | 9/1/46 | 606,347 | 631,432 | 0.053% |
| Federal National Mortgage Assn. | 5 | 9/1/48 | 2,768,039 | 2,968,563 | 0.248% |
| Federal National Mortgage Assn. | 4.5 | 9/1/48 | 11,248,886 | 12,122,431 | 1.015% |
| Fidelity National Information Services | 2.6 | 5/21/25 | 3,890,000 | 5,043,259 | 0.422% |
| First Abu Dhabi Bank PJSC | 5.25 | 12/17/67 | 1,700,000 | 1,720,485 | 0.144% |
| FirstRand Bank | 6.25 | 4/23/28 | 3,100,000 | 3,294,107 | 0.276% |
| Ford Credit Auto Owner Trust 2019-REV1 | 3.82 | 7/15/30 | 2,170,000 | 2,294,489 | 0.192% |
| Ford Motor Credit | 3.81 | 10/12/21 | 2,310,000 | 2,329,536 | 0.195% |
| Ford Motor Credit | 3.34 | 3/18/21 | 3,375,000 | 3,388,476 | 0.284% |
| Freddie Mac STACR Trust 2019-DNA3 | 4.07 | 7/25/49 | 1,570,000 | 1,575,281 | 0.132% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 5.05 | 7/25/28 | 107,278 | 108,003 | 0.009% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 3.07 | 7/25/30 | 4,165,000 | 4,157,087 | 0.348% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 4.16 | 8/25/48 | 920,000 | 919,051 | 0.077% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 3.12 | 9/25/30 | 4,165,000 | 4,161,252 | 0.348% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 3.98 | 9/25/47 | 675,000 | 669,944 | 0.056% |
| Freddie Mac Whole Loan Securities Trust | 3.59 | 12/25/46 | 1,200,382 | 1,206,195 | 0.101% |
| Freddie Mac Whole Loan Securities Trust 2017-SC02 | 3.85 | 5/25/47 | 373,832 | 376,189 | 0.031% |
| French Republic Government Bond OAT | 0 | 3/25/24 | 5,800,000 | 6,506,959 | 0.545% |
| French Republic Government Bond OAT | 2 | 5/25/48 | 3,460,000 | 5,299,347 | 0.444% |
| Galton Funding Mortgage Trust 2017-1 | 3.5 | 11/25/57 | 869,372 | 876,899 | 0.073% |
| Ge Capital European Funding Unlimited | 2.63 | 3/15/23 | 3,330,000 | 3,864,560 | 0.323% |
| Ge Capital International Funding Co Unlimited | 4.42 | 11/15/35 | 1,620,000 | 1,698,538 | 0.142% |
| General Electric | 3.45 | 5/15/24 | 2,280,000 | 2,342,230 | 0.196% |
| General Electric | 0.88 | 5/17/25 | 700,000 | 767,309 | 0.064% |
| General Electric | 5 | 6/15/68 | 1,235,000 | 1,171,706 | 0.098% |
| Globo Comunicacao E Participacoes | 5.13 | 3/31/27 | 3,200,000 | 3,292,000 | 0.276% |
| Globo Comunicacao E Participacoes | 4.84 | 6/8/25 | 500,000 | 521,250 | 0.044% |
| Golub Capital Partners CLO 39B | 3.43 | 10/20/28 | 1,940,000 | 1,936,533 | 0.162% |
| Government National Mortgage Assn. | 4 | 10/20/48 | 1,852,153 | 1,926,144 | 0.161% |
| Government National Mortgage Assn. | 4 | 11/20/40 | 338,652 | 360,835 | 0.030% |
| Government National Mortgage Assn. | 5 | 11/20/47 | 1,007,503 | 1,081,727 | 0.091% |
| Government National Mortgage Assn. | 4.5 | 1/1/35 | 307,000 | 320,863 | 0.027% |
| Government National Mortgage Assn. | 4.5 | 1/1/36 | 308,000 | 321,619 | 0.027% |
| Government National Mortgage Assn. | 4 | 1/1/40 | 187,000 | 194,476 | 0.016% |
| Government National Mortgage Assn. | 4 | 1/1/40 | 378,000 | 393,002 | 0.033% |
| Government National Mortgage Assn. | 5 | 1/20/48 | 300,248 | 321,650 | 0.027% |
| Government National Mortgage Assn. | 3.5 | 12/20/45 | 260,051 | 272,596 | 0.023% |
| Government National Mortgage Assn. | 3.5 | 2/20/48 | 5,246,545 | 5,505,043 | 0.461% |
| Government National Mortgage Assn. | 5 | 3/20/41 | 8,550 | 9,446 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 3/20/46 | 522,818 | 546,724 | 0.046% |
| Government National Mortgage Assn. | 4.5 | 3/20/47 | 133,696 | 141,426 | 0.012% |
| Government National Mortgage Assn. | 3.5 | 4/20/46 | 408,455 | 427,279 | 0.036% |
| Government National Mortgage Assn. | 3.5 | 5/20/46 | 325,782 | 340,252 | 0.028% |
| Government National Mortgage Assn. | 4 | 5/20/47 | 3,112,176 | 3,260,431 | 0.273% |
| Government National Mortgage Assn. | 3.5 | 6/20/43 | 584,475 | 620,811 | 0.052% |
| Government National Mortgage Assn. | 3.5 | 6/20/46 | 153,177 | 159,858 | 0.013% |
| Government National Mortgage Assn. | 4 | 6/20/47 | 1,005,759 | 1,053,156 | 0.088% |

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|---|------|----------|----------------|------------|--------|
| Government National Mortgage Assn. | 5 | 6/20/49 | 1,492,704 | 1,584,055 | 0.133% |
| Government National Mortgage Assn. | 3.5 | 7/20/42 | 666,116 | 707,522 | 0.059% |
| Government National Mortgage Assn. | 3.5 | 7/20/46 | 65,455 | 68,285 | 0.006% |
| Government National Mortgage Assn. | 4.5 | 7/20/47 | 41,118 | 43,440 | 0.004% |
| Government National Mortgage Assn. | 4.5 | 8/20/47 | 452,977 | 476,100 | 0.040% |
| Government National Mortgage Assn. | 5 | 8/20/47 | 62,945 | 67,597 | 0.006% |
| Government National Mortgage Assn. | 3.5 | 9/15/41 | 58,926 | 62,015 | 0.005% |
| Government National Mortgage Assn. | 4 | 9/20/40 | 18,850 | 20,081 | 0.002% |
| Government National Mortgage Assn. | 4.5 | 9/20/47 | 374,778 | 393,892 | 0.033% |
| Government National Mortgage Association | 4.5 | 11/20/39 | 7,449 | 105 | 0.000% |
| Government National Mortgage Association | 4.5 | 12/20/39 | 47,561 | 1,533 | 0.000% |
| Government National Mortgage Association | 4 | 2/20/43 | 91,980 | 12,050 | 0.001% |
| Great Wolf Trust 2017-WOLF | 3.35 | 9/15/34 | 1,325,000 | 1,324,579 | 0.111% |
| HDFC Bank | 8.1 | 3/22/25 | 150,000,000 | 2,104,135 | 0.176% |
| Hertz | 7.13 | 8/1/26 | 2,760,000 | 2,880,750 | 0.241% |
| Hill-Rom Holdings | 4.38 | 9/15/27 | 750,000 | 765,000 | 0.064% |
| Hilton Grand Vacations Trust 2014 | 1.77 | 11/25/26 | 104,906 | 104,493 | 0.009% |
| Hilton Grand Vacations Trust 2017 | 2.96 | 12/26/28 | 224,069 | 224,470 | 0.019% |
| Hilton Orlando Trust 2018-ORL | 3.08 | 12/15/34 | 940,000 | 939,110 | 0.079% |
| Homeward Opportunities Fund I Trust 2019-1 | 3.61 | 1/25/59 | 1,174,579 | 1,183,634 | 0.099% |
| Homeward Opportunities Fund I Trust 2019-1 | 3.95 | 1/25/59 | 1,075,000 | 1,092,122 | 0.091% |
| Homeward Opportunities Fund I Trust 2019-2 | 4.09 | 9/25/59 | 2,250,000 | 2,245,061 | 0.188% |
| Housing development Finance | 6.88 | 4/30/20 | 180,000,000 | 2,559,331 | 0.214% |
| ICTSI Treasury BV | 4.63 | 1/16/23 | 600,000 | 627,300 | 0.053% |
| ICTSI Treasury BV | 5.88 | 9/17/25 | 2,300,000 | 2,533,172 | 0.212% |
| India Government Bond | 9.15 | 11/14/24 | 870,000,000 | 13,669,847 | 1.144% |
| India Government Bond | 8.12 | 12/10/20 | 163,000,000 | 2,363,854 | 0.198% |
| India Government Bond | 8.24 | 2/15/27 | 270,000,000 | 4,116,785 | 0.345% |
| India Government Bond | 8.4 | 7/28/24 | 94,540,000 | 1,438,843 | 0.120% |
| Indonesia Treasury Bond | 9 | 3/15/29 | 37,052,000,000 | 2,896,242 | 0.242% |
| Indonesia Treasury Bond | 8.13 | 5/15/24 | 95,000,000,000 | 7,084,678 | 0.593% |
| Intelsat Jackson Holdings | 8.5 | 10/15/24 | 1,200,000 | 1,209,000 | 0.101% |
| Intelsat Jackson Holdings | 9.5 | 9/30/22 | 2,255,000 | 2,621,438 | 0.219% |
| InTown Hotel Portfolio Trust 2018-STAY | 3.28 | 1/15/33 | 2,030,000 | 2,028,713 | 0.170% |
| Islandsbanki HF | 1.13 | 4/12/22 | 3,350,000 | 3,711,337 | 0.311% |
| Israel Chemicals | 6.38 | 5/31/38 | 2,500,000 | 3,062,500 | 0.256% |
| Israel Government Bond - Fixed | 5.5 | 1/31/42 | 35,165,000 | 16,837,046 | 1.409% |
| Israel Government Bond - Fixed | 1.75 | 8/31/25 | 27,145,000 | 8,342,550 | 0.698% |
| Italy Buoni Poliennali del Tesoro | 2.15 | 12/15/21 | 8,765,000 | 10,046,146 | 0.841% |
| Italy Buoni Poliennali del Tesoro | 2.8 | 3/1/67 | 7,850,000 | 10,146,960 | 0.849% |
| Japan Government Five Year Bond | 0.1 | 3/20/22 | 1,800,000,000 | 16,827,357 | 1.409% |
| Japan Government Thirty Year Bond | 0.6 | 12/20/46 | 252,700,000 | 2,501,245 | 0.209% |
| Japan Government Twenty Year Bond | 1.2 | 12/20/34 | 213,600,000 | 2,323,790 | 0.195% |
| Japan Government Twenty Year Bond | 0.6 | 6/20/37 | 1,106,000,000 | 11,064,398 | 0.926% |
| JPMBB Commercial Mortgage Securities Trust 2015-C28 | 3.99 | 10/15/48 | 1,105,000 | 1,165,059 | 0.098% |
| JPMCC Commercial Mortgage Securities Trust 2017-JP5 | 3.88 | 3/15/50 | 655,000 | 708,321 | 0.059% |
| Kfc Holding | 3.79 | 4/3/25 | 4,974,747 | 4,978,877 | 0.417% |
| Korea Treasury Bond | 1.88 | 3/10/24 | 24,200,000,000 | 20,665,392 | 1.730% |
| Kraton Polymers LLC / Kraton Polymers Capital | 5.25 | 5/15/26 | 2,145,000 | 2,453,048 | 0.205% |
| Kronos Inc/MA | 10.5 | 11/1/24 | 1,940,000 | 1,966,675 | 0.165% |
| Landsbankinn HF | 1 | 5/30/23 | 3,450,000 | 3,780,421 | 0.316% |
| Las Vegas Sands | 3.2 | 8/8/24 | 1,965,000 | 2,001,909 | 0.168% |
| Leaseplan | 7.38 | 11/29/67 | 1,485,000 | 1,735,929 | 0.145% |
| Level 3 Parent | 4.29 | 2/22/24 | 5,000,000 | 5,007,300 | 0.419% |
| LHC3 | 4.13 | 8/15/24 | 2,205,000 | 2,498,905 | 0.209% |
| Louvre Bidco SAS | 4.25 | 9/30/24 | 1,515,000 | 1,675,504 | 0.140% |
| Madison Park Funding XXXIII | 3.43 | 10/15/32 | 2,385,000 | 2,385,000 | 0.200% |
| Madison Park Funding XXXVII | 3.6 | 7/15/32 | 700,000 | 700,432 | 0.059% |
| Malaysia Government Bond | 4.74 | 3/15/46 | 17,475,000 | 4,786,776 | 0.401% |
| Malaysia Government Bond | 4.92 | 7/6/48 | 1,370,000 | 384,642 | 0.032% |
| Malaysia Government Bond | 3.8 | 8/17/23 | 67,200,000 | 16,380,390 | 1.371% |
| Marriott Ownership Resorts | 4.69 | 8/29/25 | 4,962,438 | 4,983,131 | 0.417% |
| MDC Partners | 6.5 | 5/1/24 | 1,950,000 | 1,776,938 | 0.149% |
| Mexican Bonos | 8 | 12/7/23 | 312,000,000 | 16,565,217 | 1.387% |
| Mexican Bonos | 6.5 | 6/9/22 | 470,000,000 | 23,714,589 | 1.985% |
| Microchip Technology | 4.05 | 5/29/25 | 4,666,090 | 4,673,369 | 0.391% |
| Micron Technology | 4.66 | 2/15/30 | 5,770,000 | 6,000,800 | 0.502% |
| Micron Technology | 4.64 | 2/6/24 | 3,200,000 | 3,400,000 | 0.285% |
| Mill City Mortgage Loan Trust 2016-1 | 2.5 | 4/25/57 | 72,713 | 72,824 | 0.006% |
| Mill City Mortgage Loan Trust 2018-1 | 3.25 | 5/25/62 | 715,106 | 729,351 | 0.061% |
| Minerva Luxembourg | 6.5 | 9/20/26 | 2,700,000 | 2,818,665 | 0.236% |
| mo Fisher Scientific | 0.88 | 10/1/31 | 1,320,000 | 1,451,760 | 0.122% |

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|---|-------|----------|-------------|------------|--------|
| mo Fisher Scientific | 0.13 | 3/1/25 | 980,000 | 1,066,542 | 0.089% |
| Morgan Stanley | 4.1 | 5/22/23 | 3,575,000 | 3,766,062 | 0.315% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 | 4.32 | 11/15/52 | 535,000 | 569,404 | 0.048% |
| Mriya Farming | 0 | 12/31/25 | 292,700 | 17,037 | 0.001% |
| Mriya Farming | | | 773 | 10 | 0.000% |
| Mriya Farming | | | 127,586 | 1,391 | 0.000% |
| MTN Mauritius Investments | 4.76 | 11/11/24 | 3,225,000 | 3,273,698 | 0.274% |
| MVW Owner Trust 2013-1 | 2.15 | 4/22/30 | 35,156 | 35,091 | 0.003% |
| MVW Owner Trust 2014-1 | 2.25 | 9/22/31 | 56,649 | 56,552 | 0.005% |
| MVW Owner Trust 2017-1 | 2.75 | 12/20/34 | 130,936 | 130,809 | 0.011% |
| MVW Owner Trust 2017-1 | 2.99 | 12/20/34 | 158,112 | 157,332 | 0.013% |
| Navient Private Education Loan Trust 2017 | 3.91 | 12/16/58 | 805,000 | 844,972 | 0.071% |
| Netflix | 4.63 | 5/15/29 | 2,250,000 | 2,725,127 | 0.228% |
| New Residential Mortgage Loan Trust 2018-NQM1 | 4.09 | 11/25/48 | 1,506,284 | 1,531,360 | 0.128% |
| New Residential Mortgage Loan Trust 2019-NQM1 | 3.93 | 1/25/49 | 1,402,118 | 1,421,375 | 0.119% |
| New Residential Mortgage Loan Trust 2019-NQM2 | 3.7 | 4/25/49 | 2,461,962 | 2,493,682 | 0.209% |
| NGL Energy Partners LP / NGL Energy Finance | 7.5 | 4/15/26 | 1,750,000 | 1,758,750 | 0.147% |
| NTPC | 7.25 | 5/3/22 | 50,000,000 | 709,393 | 0.059% |
| NTPC | 7.38 | 8/10/21 | 60,000,000 | 842,438 | 0.071% |
| Occidental Petroleum | 3.2 | 8/15/26 | 350,000 | 352,790 | 0.030% |
| Occidental Petroleum | 4.4 | 8/15/49 | 515,000 | 526,561 | 0.044% |
| OZLM VIII | 4.1 | 10/17/29 | 1,670,000 | 1,668,683 | 0.140% |
| Panther BF Aggregator 2 LP / Panther Finance | 6.25 | 5/15/26 | 1,125,000 | 1,179,844 | 0.099% |
| Peru LNG Srl | 5.38 | 3/22/30 | 2,300,000 | 2,397,750 | 0.201% |
| Perusahaan Gas Negara | 5.13 | 5/16/24 | 2,125,000 | 2,318,538 | 0.194% |
| Perusahaan Gas Negara | 5.13 | 5/16/24 | 200,000 | 218,215 | 0.018% |
| Perusahaan Listrik Negara PT | 5.45 | 5/21/28 | 1,900,000 | 2,191,452 | 0.183% |
| Petroleos De Venezuela | 9 | 11/17/21 | 510,000 | 44,625 | 0.004% |
| Petroleos De Venezuela | 12.75 | 2/17/22 | 15,000 | 1,313 | 0.000% |
| Petroleos De Venezuela | 6 | 5/16/24 | 770,000 | 67,375 | 0.006% |
| Petroleos Mexicanos | 7.69 | 1/23/50 | 1,180,000 | 1,233,454 | 0.103% |
| Petroleos Mexicanos | 6.5 | 3/13/27 | 3,455,000 | 3,605,293 | 0.302% |
| Petroleos Mexicanos | 2.5 | 8/21/21 | 1,400,000 | 1,566,327 | 0.131% |
| QEP Resources | 5.25 | 5/1/23 | 305,000 | 281,363 | 0.024% |
| QVC | 5.13 | 7/2/22 | 2,010,000 | 2,110,462 | 0.177% |
| REI - SECURITY LENDING COLLATERAL | | | 2,004,114 | 20,041,137 | 1.678% |
| Republic of South Africa Government Bond | 10.5 | 12/21/26 | 203,860,000 | 15,032,740 | 1.258% |
| Republic of South Africa Government Bond | 7.75 | 2/28/23 | 101,180,000 | 6,743,886 | 0.565% |
| Romania Government Bond | 5 | 2/12/29 | 4,460,000 | 1,093,486 | 0.092% |
| Romania Government Bond | 4.25 | 6/28/23 | 42,795,000 | 10,042,833 | 0.841% |
| Romania Government Bond | 5.8 | 7/26/27 | 21,440,000 | 5,495,756 | 0.460% |
| Romanian Government International Bond | 2.88 | 3/11/29 | 696,000 | 858,289 | 0.072% |
| Santander Drive Auto Receivables Trust 2015-2 | 4.02 | 9/15/22 | 1,750,000 | 1,751,242 | 0.147% |
| Santander Drive Auto Receivables Trust 2018-2 | 3.88 | 2/15/24 | 2,245,000 | 2,285,733 | 0.191% |
| SASOL Financing USA | 5.88 | 3/27/24 | 2,950,000 | 3,189,180 | 0.267% |
| Saudi Arabian Oil | 3.5 | 4/16/29 | 1,500,000 | 1,566,883 | 0.131% |
| Saudi Arabian Oil | 4.38 | 4/16/49 | 1,000,000 | 1,094,873 | 0.092% |
| SBA Tower Trust | 2.84 | 1/15/25 | 3,585,000 | 3,589,771 | 0.300% |
| Seasoned Credit Risk Transfer Trust Series 2017-2 | 4 | 8/25/56 | 740,000 | 743,223 | 0.062% |
| Sequoia Mortgage Trust 2018-CH3 | 4.5 | 8/25/48 | 942,929 | 973,535 | 0.081% |
| Sequoia Mortgage Trust 2018-CH4 | 4.5 | 10/25/48 | 1,004,379 | 1,036,736 | 0.087% |
| Serbia International Bond | 1.5 | 6/26/29 | 2,460,000 | 2,797,708 | 0.234% |
| Serbia Treasury Bonds | 10 | 2/5/22 | 507,100,000 | 5,547,239 | 0.464% |
| Serbia Treasury Bonds | 5.75 | 7/21/23 | 786,110,000 | 8,208,477 | 0.687% |
| Seven Generations Energy | 6.75 | 5/1/23 | 275,000 | 280,156 | 0.023% |
| Seven Generations Energy | 5.38 | 9/30/25 | 4,760,000 | 4,700,500 | 0.393% |
| Shimao Property Holdings | 6.13 | 2/21/24 | 2,800,000 | 2,971,099 | 0.249% |
| Sierra Timeshare 2015-1 Receivables Funding | 2.4 | 3/22/32 | 10,389 | 10,386 | 0.001% |
| Sigma Alimentos SA de CV | 4.13 | 5/2/26 | 2,800,000 | 2,901,528 | 0.243% |
| Sigma Holdco BV | 5.75 | 5/15/26 | 2,015,000 | 2,172,845 | 0.182% |
| Slovenia Government Bond | 1.5 | 3/25/35 | 1,525,000 | 1,942,538 | 0.163% |
| SMART ABS Series 2016-2US Trust | 2.05 | 12/14/22 | 840,000 | 836,532 | 0.070% |
| SM Investments | 4.88 | 6/10/24 | 2,300,000 | 2,411,533 | 0.202% |
| Solera LLC / Solera Finance | 10.5 | 3/1/24 | 1,110,000 | 1,171,050 | 0.098% |
| Southwick Park CLO | 3.47 | 7/20/32 | 2,820,000 | 2,817,755 | 0.236% |
| Sri Lanka Government International Bond | 6.25 | 7/27/21 | 1,600,000 | 1,626,354 | 0.136% |
| Sri Lanka Treasury Bills | 9.57 | 10/25/19 | 600,000,000 | 3,278,417 | 0.274% |
| Sri Lanka Treasury Bills | 9.55 | 11/29/19 | 77,000,000 | 417,668 | 0.035% |
| Sri Lanka Treasury Bills | 9.43 | 1/24/20 | 209,000,000 | 1,120,519 | 0.094% |
| Sri Lanka Treasury Bills | 9.54 | 12/6/19 | 38,000,000 | 205,907 | 0.017% |
| Sri Lanka Treasury Bills | 9.41 | 2/28/20 | 264,000,000 | 1,407,408 | 0.118% |
| Starwood Mortgage Residential Trust 2019-1 | 3.3 | 6/25/49 | 2,624,856 | 2,630,213 | 0.220% |

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| Starwood Mortgage Residential Trust 2019-IMC1 | 4.09 | 2/25/49 | 1,425,000 | 1,457,415 | 0.122% |
| Summer BidCo BV | 9 | 11/15/25 | 1,500,000 | 1,718,737 | 0.144% |
| Summit Materials | 4.04 | 11/21/24 | 4,974,684 | 4,979,360 | 0.417% |
| Suzano Austria GmbH | 6 | 1/15/29 | 2,825,000 | 3,077,838 | 0.258% |
| Synchrony Financial | 2.85 | 7/25/22 | 1,565,000 | 1,578,116 | 0.132% |
| Syngenta Finance | 3.93 | 4/23/21 | 1,420,000 | 1,445,225 | 0.121% |
| Tallgrass Energy Partners LP / Tallgrass Energy Finance | 5.5 | 1/15/28 | 3,010,000 | 2,934,750 | 0.246% |
| Targa Resources Partners LP / Targa Resources Partners Finance | 6.88 | 1/15/29 | 2,515,000 | 2,747,638 | 0.230% |
| Tesla Energy Operations Inc/DE | 1.63 | 11/1/19 | 1,737,000 | 1,719,402 | 0.144% |
| Thailand Government Bond | 2.13 | 12/17/26 | 183,000,000 | 6,265,490 | 0.524% |
| Thailand Government Bond | 4.88 | 6/22/29 | 142,500,000 | 6,096,064 | 0.510% |
| T-Mobile USA Inc | | | 1,725,000 | 22,339 | 0.002% |
| Towd Point Mortgage Trust 2015-3 | 3 | 3/25/54 | 114,145 | 114,456 | 0.010% |
| Towd Point Mortgage Trust 2017-1 | 3.75 | 10/25/56 | 1,035,000 | 1,076,798 | 0.090% |
| Towd Point Mortgage Trust 2017-4 | 2.75 | 6/25/57 | 735,038 | 740,708 | 0.062% |
| Towd Point Mortgage Trust 2017-6 | 2.75 | 10/25/57 | 737,416 | 744,422 | 0.062% |
| Towd Point Mortgage Trust 2019-1 | 3.75 | 3/25/58 | 1,138,378 | 1,193,912 | 0.100% |
| Transcanada Trust | 4.65 | 5/18/77 | 3,585,000 | 2,610,473 | 0.219% |
| Trivium Packaging Finance BV | 3.75 | 8/15/26 | 270,000 | 311,180 | 0.026% |
| TRP Government Reserve | 2 | | 124,106,674 | 124,106,674 | 10.389% |
| Turk Telekomunikasyon | 6.88 | 2/28/25 | 3,100,000 | 3,269,477 | 0.274% |
| UniCredit | 9.25 | 6/3/68 | 1,810,000 | 2,273,671 | 0.190% |
| United Airlines 2019-2 Class AA Pass Through Trust | 2.7 | 5/1/32 | 1,630,000 | 1,625,426 | 0.136% |
| United Kingdom Gilt | 1.63 | 10/22/71 | 2,515,000 | 4,100,392 | 0.343% |
| U.S. Treasury Bill | 1.84 | 2/13/20 | 6,583,000 | 6,539,058 | 0.547% |
| U.S. Treasury Bonds | 3.13 | 11/15/28 | 1,900,000 | 2,133,641 | 0.179% |
| U.S. Treasury Bonds | 2.25 | 8/15/49 | 1,800,000 | 1,853,156 | 0.155% |
| U.S. Treasury Inflation Indexed Bonds | 0.75 | 2/15/45 | 3,404,875 | 3,582,567 | 0.300% |
| U.S. Treasury Notes | 2.25 | 3/31/26 | 21,700,000 | 22,547,656 | 1.887% |
| Venezuela Government International Bond | 7.75 | 10/13/20 | 400,000 | 45,000 | 0.004% |
| Venezuela Government International Bond | 6 | 12/9/20 | 205,000 | 23,063 | 0.002% |
| Verus Securitization Trust 2018-3 | 4.6 | 10/25/58 | 2,050,000 | 2,102,956 | 0.176% |
| Verus Securitization Trust 2019-1 | 3.84 | 2/25/59 | 2,626,312 | 2,655,244 | 0.222% |
| Verus Securitization Trust 2019-INV1 | 4.99 | 12/25/59 | 2,365,000 | 2,393,634 | 0.200% |
| Victoria | 5.25 | 7/15/24 | 1,535,000 | 1,720,411 | 0.144% |
| Vietnam Government International Bond | 6.75 | 1/29/20 | 1,450,000 | 1,472,109 | 0.123% |
| Virgin Media Receivables Financing Notes II DAC | 5.75 | 4/15/23 | 1,365,000 | 1,721,158 | 0.144% |
| Virgin Media Secured Finance | 5.13 | 1/15/25 | 1,350,000 | 1,713,930 | 0.143% |
| Virgin Media Secured Finance | 4.88 | 1/15/27 | 1,880,000 | 2,401,160 | 0.201% |
| Vistra Operations | 4.04 | 8/4/23 | 3,404,002 | 3,413,942 | 0.286% |
| Volkswagen Group of America Finance | 2.7 | 9/26/22 | 1,760,000 | 1,767,913 | 0.148% |
| Woodside Finance | 4.5 | 3/4/29 | 4,485,000 | 4,863,476 | 0.407% |
| WPX Energy | 5.25 | 10/15/27 | 1,465,000 | 1,472,325 | 0.123% |
| Yanlord Land HK | 6.75 | 4/23/23 | 1,200,000 | 1,242,622 | 0.104% |
| Zayo Group LLC / Zayo Capital | 5.75 | 1/15/27 | 2,230,000 | 2,277,388 | 0.191% |
| Zayo Group LLC / Zayo Capital | 6.38 | 5/15/25 | 1,820,000 | 1,872,325 | 0.157% |

Total Investments in Securities **1,226,239,981**

| Forwards Contracts | Currency Bought | Receive | Currency Sold | Deliver | Settlement | Unrealized G/L | % of Net Assets |
|-----------------------------|-----------------|----------------|---------------|------------------|------------|----------------|-----------------|
| BARCLAYS | USD | 3,286,887 | ZAR | (51,360,565) | 01/10/2020 | (59,898) | -0.005% |
| BARCLAYS | USD | 3,741,252 | IDR | (53,885,250,000) | 01/16/2020 | (5,545) | 0.000% |
| BARCLAYS | USD | 3,740,732 | IDR | (53,885,247,817) | 01/16/2020 | (6,065) | -0.001% |
| BARCLAYS | USD | 5,237,903 | KRW | (6,227,961,000) | 01/16/2020 | 27,716 | 0.002% |
| BARCLAYS | USD | 5,231,471 | KRW | (6,227,961,000) | 01/16/2020 | 21,284 | 0.002% |
| BARCLAYS | IDR | 53,885,247,817 | USD | (3,798,749) | 10/04/2019 | (3,711) | 0.000% |
| BARCLAYS | IDR | 53,885,250,000 | USD | (3,798,749) | 10/04/2019 | (3,711) | 0.000% |
| BARCLAYS | KRW | 6,227,961,000 | USD | (5,223,047) | 10/11/2019 | (19,230) | -0.002% |
| BARCLAYS | KRW | 6,227,961,000 | USD | (5,216,048) | 10/11/2019 | (12,231) | -0.001% |
| BARCLAYS | USD | 2,510,863 | EUR | (2,281,325) | 11/22/2019 | 14,557 | 0.001% |
| BNP PARIBAS SECURITIES CORP | BRL | 12,143,895 | USD | (2,909,972) | 10/02/2019 | 12,346 | 0.001% |
| BNP PARIBAS SECURITIES CORP | BRL | 2,002,000 | USD | (526,496) | 10/02/2019 | (44,733) | -0.004% |
| BNP PARIBAS SECURITIES CORP | BRL | 48,123,000 | USD | (11,830,931) | 10/02/2019 | (250,569) | -0.021% |
| BNP PARIBAS SECURITIES CORP | USD | 11,555,806 | BRL | (48,123,000) | 10/02/2019 | (24,556) | -0.002% |
| BNP PARIBAS SECURITIES CORP | USD | 2,916,121 | BRL | (12,143,895) | 10/02/2019 | (6,197) | -0.001% |
| BNP PARIBAS SECURITIES CORP | USD | 480,742 | BRL | (2,002,000) | 10/02/2019 | (1,022) | 0.000% |
| BNP PARIBAS SECURITIES CORP | RON | 4,901,224 | USD | (1,162,171) | 10/18/2019 | (36,503) | -0.003% |
| BNP PARIBAS SECURITIES CORP | RON | 1,791,000 | USD | (421,471) | 10/18/2019 | (10,131) | -0.001% |
| BNP PARIBAS SECURITIES CORP | RON | 1,567,113 | USD | (365,213) | 10/18/2019 | (5,293) | 0.000% |
| BNP PARIBAS SECURITIES CORP | USD | 2,142,249 | RON | (9,051,000) | 10/18/2019 | 63,499 | 0.005% |
| BNP PARIBAS SECURITIES CORP | JPY | 250,916,000 | USD | (2,322,619) | 10/25/2019 | 2,141 | 0.000% |
| BNP PARIBAS SECURITIES CORP | PLN | 1,643,000 | USD | (426,540) | 11/15/2019 | (16,574) | -0.001% |

| | | | | | | | |
|------------------------------------|-----|----------------|-----|------------------|------------|-----------|---------|
| BNP PARIBAS SECURITIES CORP | EUR | 470,371 | USD | (522,700) | 11/22/2019 | (8,003) | -0.001% |
| BNP PARIBAS SECURITIES CORP | USD | 23,144,797 | EUR | (20,708,819) | 11/22/2019 | 484,471 | 0.041% |
| BNP PARIBAS SECURITIES CORP | USD | 4,048,133 | MXN | (80,470,819) | 11/22/2019 | 5,970 | 0.000% |
| BNP PARIBAS SECURITIES CORP | USD | 4,025,412 | MXN | (80,470,000) | 11/22/2019 | (16,710) | -0.001% |
| BNP PARIBAS SECURITIES CORP | USD | 2,899,481 | BRL | (12,143,895) | 12/03/2019 | (11,609) | -0.001% |
| BNP PARIBAS SECURITIES CORP | MYR | 1,443,000 | USD | (343,694) | 12/06/2019 | 214 | 0.000% |
| BNP PARIBAS SECURITIES CORP | MYR | 1,690,608 | USD | (404,065) | 12/06/2019 | (1,144) | 0.000% |
| BNP PARIBAS SECURITIES CORP | USD | 4,486,938 | CLP | (3,216,013,000) | 12/06/2019 | 70,320 | 0.006% |
| BNP PARIBAS SECURITIES CORP | USD | 4,480,375 | CLP | (3,216,013,000) | 12/06/2019 | 63,757 | 0.005% |
| BNP PARIBAS SECURITIES CORP | USD | 4,446,675 | CLP | (3,216,013,000) | 12/06/2019 | 30,057 | 0.003% |
| BNP PARIBAS SECURITIES CORP | USD | 2,999,041 | MYR | (12,655,352) | 12/06/2019 | (17,094) | -0.001% |
| BNP PARIBAS SECURITIES CORP | USD | 1,257,922 | THB | (38,590,526) | 12/06/2019 | (5,409) | 0.000% |
| BNP PARIBAS SECURITIES CORP | USD | 900,398 | ZAR | (13,927,000) | 12/13/2019 | (10,424) | -0.001% |
| BNP PARIBAS SECURITIES CORP | USD | 3,325,951 | ZAR | (51,361,000) | 12/13/2019 | (33,045) | -0.003% |
| BNP PARIBAS SECURITIES CORP | ZAR | 181,035,000 | USD | (12,011,597) | 12/13/2019 | (171,956) | -0.014% |
| BANK OF AMERICA | USD | 3,322,896 | ZAR | (51,361,000) | 01/10/2020 | (23,918) | -0.002% |
| BANK OF AMERICA | USD | 3,323,863 | ZAR | (51,361,000) | 01/10/2020 | (22,950) | -0.002% |
| BANK OF AMERICA | USD | 3,053,198 | KRW | (3,589,950,000) | 10/11/2019 | 53,590 | 0.004% |
| BANK OF AMERICA | USD | 3,067,290 | CNH | (21,652,000) | 12/06/2019 | 40,082 | 0.003% |
| BANK OF AMERICA | USD | 3,987,596 | CNH | (28,148,440) | 12/06/2019 | 52,108 | 0.004% |
| BANK OF AMERICA | USD | 3,046,819 | CNH | (21,651,000) | 12/06/2019 | 19,750 | 0.002% |
| BANK OF AMERICA | USD | 3,348,720 | ZAR | (51,361,000) | 12/13/2019 | (10,275) | -0.001% |
| BANK OF AMERICA | USD | 3,329,940 | ZAR | (51,361,000) | 12/13/2019 | (29,055) | -0.002% |
| JP MORGAN CHASE BANK | USD | 5,221,514 | KRW | (6,227,961,000) | 01/16/2020 | 11,328 | 0.001% |
| JP MORGAN CHASE BANK | BRL | 12,144,000 | USD | (2,911,881) | 10/02/2019 | 10,462 | 0.001% |
| JP MORGAN CHASE BANK | BRL | 1,401,000 | USD | (336,423) | 10/02/2019 | 715 | 0.000% |
| JP MORGAN CHASE BANK | USD | 362,559 | BRL | (1,401,000) | 10/02/2019 | 25,421 | 0.002% |
| JP MORGAN CHASE BANK | USD | 2,916,146 | BRL | (12,144,000) | 10/02/2019 | (6,197) | -0.001% |
| JP MORGAN CHASE BANK | KRW | 6,227,961,000 | USD | (5,206,455) | 10/11/2019 | (2,638) | 0.000% |
| JP MORGAN CHASE BANK | RON | 5,827,691 | USD | (1,378,470) | 10/18/2019 | (40,020) | -0.003% |
| JP MORGAN CHASE BANK | RON | 882,000 | USD | (205,439) | 10/18/2019 | (2,869) | 0.000% |
| JP MORGAN CHASE BANK | RON | 3,234,000 | USD | (743,471) | 10/18/2019 | (716) | 0.000% |
| JP MORGAN CHASE BANK | RSD | 83,878,000 | USD | (796,411) | 10/18/2019 | (17,922) | -0.002% |
| JP MORGAN CHASE BANK | RSD | 52,349,000 | USD | (487,103) | 10/18/2019 | (1,242) | 0.000% |
| JP MORGAN CHASE BANK | USD | 1,325,014 | RON | (5,572,614) | 10/18/2019 | 45,147 | 0.004% |
| JP MORGAN CHASE BANK | CAD | 390,000 | USD | (296,391) | 10/25/2019 | (1,899) | 0.000% |
| JP MORGAN CHASE BANK | JPY | 1,639,949,911 | USD | (15,240,320) | 10/25/2019 | (46,034) | -0.004% |
| JP MORGAN CHASE BANK | JPY | 60,417,000 | USD | (559,773) | 10/25/2019 | (4) | 0.000% |
| JP MORGAN CHASE BANK | USD | 1,416,491 | JPY | (149,013,430) | 10/25/2019 | 35,868 | 0.003% |
| JP MORGAN CHASE BANK | PLN | 901,000 | USD | (227,209) | 11/15/2019 | (2,388) | 0.000% |
| JP MORGAN CHASE BANK | EUR | 1,143,000 | USD | (1,250,653) | 11/22/2019 | 58 | 0.000% |
| JP MORGAN CHASE BANK | USD | 1,156,489 | EUR | (1,044,000) | 11/22/2019 | 14,107 | 0.001% |
| JP MORGAN CHASE BANK | USD | 698,657 | GBP | (572,000) | 11/22/2019 | (6,114) | -0.001% |
| JP MORGAN CHASE BANK | USD | 4,074,781 | MXN | (80,470,000) | 11/22/2019 | 32,659 | 0.003% |
| JP MORGAN CHASE BANK | USD | 4,027,528 | MXN | (80,470,000) | 11/22/2019 | (14,595) | -0.001% |
| JP MORGAN CHASE BANK | USD | 600,823 | MXN | (12,219,000) | 11/22/2019 | (12,954) | -0.001% |
| JP MORGAN CHASE BANK | USD | 5,614,859 | SEK | (53,294,000) | 11/22/2019 | 182,426 | 0.015% |
| JP MORGAN CHASE BANK | USD | 2,901,238 | BRL | (12,144,000) | 12/03/2019 | (9,877) | -0.001% |
| JP MORGAN CHASE BANK | USD | 4,470,099 | CLP | (3,216,013,000) | 12/06/2019 | 53,482 | 0.004% |
| JP MORGAN CHASE BANK | USD | 4,483,623 | CLP | (3,216,013,122) | 12/06/2019 | 67,005 | 0.006% |
| CANADIAN IMPERIAL BANK OF COMMERCE | EUR | 225,836 | USD | (252,325) | 11/22/2019 | (5,207) | 0.000% |
| CITIBANK N A | USD | 7,692,418 | ILS | (26,895,000) | 01/14/2020 | (89,744) | -0.008% |
| CITIBANK N A | USD | 7,713,718 | ILS | (26,896,191) | 01/14/2020 | (68,788) | -0.006% |
| CITIBANK N A | USD | 3,753,500 | IDR | (53,885,250,000) | 01/16/2020 | 6,703 | 0.001% |
| CITIBANK N A | BRL | 38,178,566 | USD | (9,167,843) | 10/02/2019 | 19,482 | 0.002% |
| CITIBANK N A | USD | 9,362,081 | BRL | (38,178,566) | 10/02/2019 | 174,756 | 0.015% |
| CITIBANK N A | IDR | 53,885,250,000 | USD | (3,812,186) | 10/04/2019 | (17,148) | -0.001% |
| CITIBANK N A | USD | 13,935,504 | INR | (964,511,041) | 10/04/2019 | 327,035 | 0.027% |
| CITIBANK N A | USD | 3,288,508 | KRW | (3,872,448,000) | 10/11/2019 | 52,857 | 0.004% |
| CITIBANK N A | USD | 1,288,091 | KRW | (1,556,400,000) | 10/11/2019 | (12,370) | -0.001% |
| CITIBANK N A | RON | 15,517,455 | USD | (3,680,436) | 10/18/2019 | (116,531) | -0.010% |
| CITIBANK N A | RON | 10,562,818 | USD | (2,501,852) | 10/18/2019 | (75,881) | -0.006% |
| CITIBANK N A | RON | 1,243,520 | USD | (293,679) | 10/18/2019 | (8,079) | -0.001% |
| CITIBANK N A | RON | 5,089,986 | USD | (1,186,906) | 10/18/2019 | (17,885) | -0.001% |
| CITIBANK N A | RON | 1,572,572 | USD | (364,195) | 10/18/2019 | (3,022) | 0.000% |
| CITIBANK N A | RON | 12,140,626 | USD | (2,815,805) | 10/18/2019 | (27,459) | -0.002% |
| CITIBANK N A | USD | 2,140,577 | RON | (9,051,000) | 10/18/2019 | 61,827 | 0.005% |
| CITIBANK N A | USD | 2,149,932 | RON | (9,051,000) | 10/18/2019 | 71,182 | 0.006% |
| CITIBANK N A | USD | 3,625,989 | RSD | (380,474,973) | 10/18/2019 | 94,724 | 0.008% |
| CITIBANK N A | JPY | 3,241,187,058 | USD | (30,178,608) | 10/25/2019 | (148,714) | -0.012% |
| CITIBANK N A | JPY | 157,422,000 | USD | (1,465,036) | 10/25/2019 | (6,506) | -0.001% |
| CITIBANK N A | USD | 6,726,383 | CAD | (8,752,000) | 10/25/2019 | 117,697 | 0.010% |

| | | | | | | | |
|---------------------------------|-----|----------------|-----|------------------|------------|-----------|---------|
| CITIBANK N A | USD | 34,783,006 | JPY | (3,694,630,000) | 10/25/2019 | 551,921 | 0.046% |
| CITIBANK N A | ILS | 123,491,000 | USD | (35,299,481) | 11/12/2019 | 306,455 | 0.026% |
| CITIBANK N A | USD | 925,568 | ILS | (3,207,000) | 11/12/2019 | 899 | 0.000% |
| CITIBANK N A | PLN | 1,644,000 | USD | (426,150) | 11/15/2019 | (15,934) | -0.001% |
| CITIBANK N A | EUR | 776,848 | USD | (861,566) | 11/22/2019 | (11,512) | -0.001% |
| CITIBANK N A | GBP | 2,344,492 | USD | (2,890,589) | 11/22/2019 | (1,901) | 0.000% |
| CITIBANK N A | USD | 2,465,113 | EUR | (2,214,810) | 11/22/2019 | 41,590 | 0.003% |
| CITIBANK N A | USD | 1,628,073 | EUR | (1,464,587) | 11/22/2019 | 25,470 | 0.002% |
| CITIBANK N A | USD | 11,477,837 | GBP | (9,475,166) | 11/22/2019 | (196,675) | -0.016% |
| CITIBANK N A | USD | 4,076,205 | MXN | (80,470,000) | 11/22/2019 | 34,083 | 0.003% |
| CITIBANK N A | USD | 424,730 | MXN | (8,383,000) | 11/22/2019 | 3,640 | 0.000% |
| CITIBANK N A | USD | 3,044,646 | CNH | (21,652,000) | 12/06/2019 | 17,438 | 0.001% |
| CITIBANK N A | USD | 1,260,385 | THB | (38,593,000) | 12/06/2019 | (3,027) | 0.000% |
| CITIBANK N A | USD | 1,260,777 | THB | (38,593,000) | 12/06/2019 | (2,636) | 0.000% |
| CITIBANK N A | USD | 3,294,737 | ZAR | (51,361,000) | 12/13/2019 | (64,259) | -0.005% |
| CITIBANK N A | USD | 3,337,123 | ZAR | (51,361,000) | 12/13/2019 | (21,872) | -0.002% |
| CITIBANK N A | ZAR | 3,921,824 | USD | (265,920) | 12/13/2019 | (9,434) | -0.001% |
| CREDIT SUISSE FIRST BOSTON | USD | 3,768,463 | IDR | (53,885,250,000) | 01/16/2020 | 21,666 | 0.002% |
| CREDIT SUISSE FIRST BOSTON | USD | 3,741,291 | IDR | (53,885,250,000) | 01/16/2020 | (5,506) | 0.000% |
| CREDIT SUISSE FIRST BOSTON | IDR | 53,885,250,000 | USD | (3,825,176) | 10/04/2019 | (30,138) | -0.003% |
| CREDIT SUISSE FIRST BOSTON | IDR | 53,885,250,000 | USD | (3,800,088) | 10/04/2019 | (5,050) | 0.000% |
| CREDIT SUISSE FIRST BOSTON | CLP | 350,940,000 | USD | (498,593) | 12/06/2019 | (16,640) | -0.001% |
| GOLDMAN SACHS & CO | USD | 5,209,548 | KRW | (6,227,962,000) | 01/16/2020 | (640) | 0.000% |
| GOLDMAN SACHS & CO | KRW | 6,227,962,000 | USD | (5,194,774) | 10/11/2019 | 9,044 | 0.001% |
| GOLDMAN SACHS & CO | USD | 23,138,994 | EUR | (20,709,000) | 11/22/2019 | 478,470 | 0.040% |
| GOLDMAN SACHS & CO | USD | 4,027,931 | MXN | (80,470,000) | 11/22/2019 | (14,191) | -0.001% |
| GOLDMAN SACHS & CO | USD | 3,042,528 | CNH | (21,652,000) | 12/06/2019 | 15,320 | 0.001% |
| GOLDMAN SACHS & CO | USD | 3,042,528 | CNH | (21,652,000) | 12/06/2019 | 15,320 | 0.001% |
| HSBC SECURITIES INC | USD | 3,296,471 | ZAR | (51,361,000) | 01/10/2020 | (50,342) | -0.004% |
| HSBC SECURITIES INC | IDR | 11,184,950,000 | USD | (792,079) | 10/04/2019 | (4,344) | 0.000% |
| HSBC SECURITIES INC | USD | 3,064,878 | IDR | (44,125,965,250) | 10/04/2019 | (42,832) | -0.004% |
| HSBC SECURITIES INC | USD | 6,186,042 | IDR | (88,251,930,500) | 10/04/2019 | (29,377) | -0.002% |
| HSBC SECURITIES INC | USD | 3,080,938 | IDR | (44,125,965,250) | 10/04/2019 | (26,771) | -0.002% |
| HSBC SECURITIES INC | USD | 3,352,769 | KRW | (3,872,448,000) | 10/11/2019 | 117,118 | 0.010% |
| HSBC SECURITIES INC | USD | 3,326,502 | KRW | (3,872,448,000) | 10/11/2019 | 90,851 | 0.008% |
| HSBC SECURITIES INC | USD | 4,051,455 | MXN | (80,470,000) | 11/22/2019 | 9,333 | 0.001% |
| HSBC SECURITIES INC | USD | 4,485,061 | CLP | (3,216,013,000) | 12/06/2019 | 68,443 | 0.006% |
| HSBC SECURITIES INC | USD | 3,062,518 | CNH | (21,652,000) | 12/06/2019 | 35,309 | 0.003% |
| HSBC SECURITIES INC | USD | 3,062,518 | CNH | (21,652,000) | 12/06/2019 | 35,309 | 0.003% |
| HSBC SECURITIES INC | USD | 2,737,553 | CNH | (19,487,000) | 12/06/2019 | 13,038 | 0.001% |
| HSBC SECURITIES INC | USD | 2,737,553 | CNH | (19,487,000) | 12/06/2019 | 13,038 | 0.001% |
| HSBC SECURITIES INC | USD | 2,737,553 | CNH | (19,487,000) | 12/06/2019 | 13,038 | 0.001% |
| HSBC SECURITIES INC | USD | 3,001,376 | MYR | (12,655,000) | 12/06/2019 | (14,675) | -0.001% |
| HSBC SECURITIES INC | USD | 3,001,376 | MYR | (12,655,000) | 12/06/2019 | (14,675) | -0.001% |
| HSBC SECURITIES INC | USD | 3,000,735 | MYR | (12,655,000) | 12/06/2019 | (15,316) | -0.001% |
| HSBC SECURITIES INC | USD | 3,000,735 | MYR | (12,655,000) | 12/06/2019 | (15,316) | -0.001% |
| HSBC SECURITIES INC | USD | 1,263,894 | THB | (38,593,000) | 12/06/2019 | 482 | 0.000% |
| HSBC SECURITIES INC | USD | 1,261,127 | THB | (38,593,000) | 12/06/2019 | (2,285) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 29,536,209 | INR | (2,128,674,597) | 01/16/2020 | (186,903) | -0.016% |
| MORGAN STANLEY & COMPANY LLC | BRL | 4,062,000 | USD | (975,411) | 10/02/2019 | 2,073 | 0.000% |
| MORGAN STANLEY & COMPANY LLC | BRL | 38,179,000 | USD | (9,167,947) | 10/02/2019 | 19,482 | 0.002% |
| MORGAN STANLEY & COMPANY LLC | BRL | 7,407,671 | USD | (1,853,076) | 10/02/2019 | (70,487) | -0.006% |
| MORGAN STANLEY & COMPANY LLC | USD | 9,335,860 | BRL | (38,179,000) | 10/02/2019 | 148,431 | 0.012% |
| MORGAN STANLEY & COMPANY LLC | USD | 1,035,274 | BRL | (4,062,000) | 10/02/2019 | 57,790 | 0.005% |
| MORGAN STANLEY & COMPANY LLC | USD | 1,778,809 | BRL | (7,407,671) | 10/02/2019 | (3,780) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | INR | 2,128,674,597 | USD | (29,947,589) | 10/04/2019 | 86,285 | 0.007% |
| MORGAN STANLEY & COMPANY LLC | USD | 3,291,218 | KRW | (3,872,447,000) | 10/11/2019 | 55,568 | 0.005% |
| MORGAN STANLEY & COMPANY LLC | USD | 3,315,452 | KRW | (3,872,448,000) | 10/11/2019 | 79,801 | 0.007% |
| MORGAN STANLEY & COMPANY LLC | USD | 2,142,540 | RON | (9,048,159) | 10/18/2019 | 64,442 | 0.005% |
| MORGAN STANLEY & COMPANY LLC | JPY | 100,456,000 | USD | (930,760) | 10/25/2019 | (26) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 6,715,228 | CAD | (8,752,226) | 10/25/2019 | 106,372 | 0.009% |
| RBC DOMINION SECURITIES INC | USD | 13,866,897 | INR | (964,512,000) | 10/04/2019 | 258,414 | 0.022% |
| RBC DOMINION SECURITIES INC | USD | 923,142 | INR | (64,223,000) | 10/04/2019 | 17,008 | 0.001% |
| STATE STREET GLOBAL MARKETS LLC | USD | 3,312,651 | ZAR | (51,361,000) | 01/10/2020 | (34,162) | -0.003% |
| STATE STREET GLOBAL MARKETS LLC | USD | 7,694,398 | ILS | (26,895,000) | 01/14/2020 | (87,763) | -0.007% |
| STATE STREET GLOBAL MARKETS LLC | USD | 2,140,577 | RON | (9,051,000) | 10/18/2019 | 61,827 | 0.005% |
| STATE STREET GLOBAL MARKETS LLC | USD | 2,148,656 | RON | (9,051,000) | 10/18/2019 | 69,906 | 0.006% |
| STATE STREET GLOBAL MARKETS LLC | EUR | 207,363 | USD | (230,112) | 11/22/2019 | (3,208) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | EUR | 2,703,135 | USD | (2,990,858) | 11/22/2019 | (32,992) | -0.003% |
| STATE STREET GLOBAL MARKETS LLC | USD | 23,145,414 | EUR | (20,709,000) | 11/22/2019 | 484,889 | 0.041% |
| STATE STREET GLOBAL MARKETS LLC | USD | 1,890,241 | EUR | (1,704,300) | 11/22/2019 | 25,335 | 0.002% |
| STATE STREET GLOBAL MARKETS LLC | USD | 2,818,743 | EUR | (2,552,250) | 11/22/2019 | 25,980 | 0.002% |

| | | | | | | | |
|---------------------------------|-----|-------------|-----|-------------------|------------|-----------|---------|
| STATE STREET GLOBAL MARKETS LLC | USD | 1,739,559 | EUR | (1,572,633) | 11/22/2019 | 18,727 | 0.002% |
| STATE STREET GLOBAL MARKETS LLC | USD | 4,807,371 | EUR | (4,321,070) | 11/22/2019 | 79,103 | 0.007% |
| STATE STREET GLOBAL MARKETS LLC | USD | 5,622,464 | SEK | (53,294,491) | 11/22/2019 | 189,980 | 0.016% |
| STATE STREET GLOBAL MARKETS LLC | USD | 3,068,377 | CNH | (21,652,000) | 12/06/2019 | 41,168 | 0.003% |
| STANDARD CHARTERED SECURITIES | KRW | 204,837,430 | USD | (171,995) | 01/16/2020 | (632) | 0.000% |
| STANDARD CHARTERED SECURITIES | USD | 7,270,573 | IDR | (104,107,336,817) | 10/04/2019 | (61,512) | -0.005% |
| STANDARD CHARTERED SECURITIES | USD | 1,947,267 | INR | (135,428,556) | 10/04/2019 | 36,480 | 0.003% |
| STANDARD CHARTERED SECURITIES | USD | 342,203 | KRW | (403,256,000) | 10/11/2019 | 5,260 | 0.000% |
| UBS SECURITIES LLC | USD | 60,824,552 | EUR | (52,913,000) | 06/19/2020 | 2,081,635 | 0.174% |
| UBS SECURITIES LLC | USD | 5,346,537 | GBP | (4,200,000) | 06/19/2020 | 136,767 | 0.011% |
| UBS SECURITIES LLC | USD | 5,333,076 | GBP | (4,200,000) | 06/19/2020 | 123,306 | 0.010% |
| UBS SECURITIES LLC | USD | 1,017,158 | ILS | (3,593,270) | 11/12/2019 | (18,883) | -0.002% |
| UBS SECURITIES LLC | EUR | 1,007,469 | USD | (1,117,266) | 11/22/2019 | (14,858) | -0.001% |
| UBS SECURITIES LLC | USD | 12,877,632 | EUR | (11,609,000) | 11/22/2019 | 174,651 | 0.015% |

Total Forward Currency Exchange Contracts **5,973,836**

| Options | Strike Price(\$) | Exercise Date | Shares/Par | Value (\$) | % of Net Assets |
|---------------------------------------|------------------|---------------|------------|------------|-----------------|
| FXO AUD CALL/USD PUT 0.695 11/04/2019 | 0.70 | 11/4/2019 | 47,000,000 | 48,410 | 0.004% |
| FXO USD PUT/BRL CALL 4.00 12/02/2019 | 4.00 | 12/2/2019 | 35,000,000 | 210,126 | 0.018% |

Total Options **258,536**

| Swap Contracts | Notional Amount | Market Value | % of Net Assets |
|-----------------------------------|-----------------|--------------|-----------------|
| PLN IRS 02/12/2028 PAY FIX | (5,024,499) | (149,783) | (0.013%) |
| PLN IRS 02/13/2018 PAY FIX | (13,189,310) | (390,328) | (0.033%) |
| PLN IRS 02/14/2028 PAY FIX | (9,986,191) | (297,392) | (0.025%) |
| GREECE CDS 06/20/2024 | (1,100,000) | (46,977) | (0.004%) |
| GREECE CDS 06/20/2024 | (1,100,000) | (46,977) | (0.004%) |
| GREECE CDS 12/20/2021 | 2,070,000 | (2,627) | 0.000% |
| GREECE CDS 12/20/2020 | 2,070,000 | 8,297 | 0.001% |
| GREECE CDS 06/20/2022 | 3,400,000 | (25,976) | (0.002%) |
| GREECE CDS 06/20/2024 | (2,200,000) | (93,953) | (0.008%) |
| CMBX BBB- CDSI S10 PRC 11/17/2059 | (21,500,000) | 713,069 | 0.060% |
| CMBX.NA.AAA.12 08/17/2061 | (22,625,000) | 73,260 | 0.006% |
| CMBX.NA.AAA.12 08/17/2061 | (32,630,000) | 105,656 | 0.009% |
| USD IRS 06/26/2048 PAY FIX | (3,920,000) | (1,170,210) | (0.098%) |
| ITRX XOVER CDSI S31 5Y 06/20/2024 | (58,700,000) | 6,383,983 | 0.534% |
| USD IRS 09/23/2029 PAY FIX | (52,800,000) | (436,286) | (0.037%) |
| USD IRS 09/23/2021 REC FIX | 278,000,000 | 359,454 | 0.030% |
| PLN IRS 09/24/2029 PAY FIX | (23,200,000) | (33,729) | (0.003%) |
| USD IRS 09/18/2021 REC FIX | 200,000,000 | 361,200 | 0.030% |

Total Swap Contracts **5,310,681**

| Futures Contracts | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|---------------------------------|-----------|------------|----------------|----------------|-----------------|
| CNZ9 CAN 10YR BOND FUT DEC 19 | 290 | 12/18/2019 | 31,214,100 | (399,687) | 2.613% |
| KAAZ9 KOREA 10YR BND FUT DEC 19 | 158 | 12/17/2019 | 17,545,575 | (148,879) | 1.469% |
| KEZ9 KOREA 3YR BND FUT DEC 19 | 197 | 12/17/2019 | 18,253,154 | (71,474) | 1.528% |
| TUZ9 2YR US NOTE FUT DEC 19 | 1,857 | 12/31/2019 | 400,183,500 | (129,177) | 33.498% |
| TYZ9 UST 10YR FUT DEC 19 | 515 | 12/19/2019 | 67,110,938 | (672,647) | 5.618% |
| UXYZ9 UST 10YR ULTRA FUT DEC 19 | 408 | 12/19/2019 | 58,101,750 | (912,206) | 4.863% |
| XMZ9 AUST 10Y BOND FUT DEC 19 | 247 | 12/16/2019 | 24,565,013 | (160,135) | 2.056% |

Total Futures Contracts **(2,494,203)**

NET ASSETS 1,194,650,636

NET ASSET VALUE PER SHARE

Global Multi-Sector Bond Fund Shares **11.61**
(\$978,181,249 / 84,223,400 Shares Outstanding)

Global Multi-Sector Bond Fund - Advisor Class Shares **11.63**
(\$17,678,299 / 1,520,573 Shares Outstanding)

Global Multi-Sector Bond Fund - I Class Shares **11.62**
(\$198,791,088 / 17,114,361 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 | Guyan Dollar |
| HKD | Hong Kong Dollar |
| 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 | Moldavan 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 | Nicarguan 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.