

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	4,223,354	0.438%
280 Park Avenue 2017-280P Mortgage Trust	3.56	9/15/34	995,000	993,749	0.103%
ABJA Investment Co Pte	5.45	1/24/28	2,500,000	2,367,308	0.246%
Acrisure	6.88	11/22/23	1,190,932	1,181,750	0.123%
Ado Properties	1.5	7/26/24	2,600,000	2,880,282	0.299%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	1,320,000	1,367,850	0.142%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	1,950,000	1,954,875	0.203%
Albania Government International Bond	3.5	10/9/25	1,490,000	1,744,739	0.181%
Albertsons Cos Llc / Safeway Inc / New Albertsons Lp / Albertson S	7.5	3/15/26	1,885,000	1,934,481	0.201%
Alexandria Real Estate Equities	3.95	1/15/28	1,710,000	1,721,106	0.179%
Altice Finco	8.13	1/15/24	10,000	10,125	0.001%
Altice France SA/France	5.88	2/1/27	1,875,000	2,172,342	0.225%
Altice France SA/France	8.13	2/1/27	2,300,000	2,323,000	0.241%
Altice Luxembourg	7.25	5/15/22	4,055,000	4,595,160	0.477%
Altice Luxembourg	7.75	5/15/22	400,000	399,000	0.041%
Altria	1	2/15/23	3,950,000	4,462,526	0.463%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	565,000	562,407	0.058%
Americredit Automobile Receivables Trust 2018-1	3.82	3/18/24	1,265,000	1,287,680	0.134%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	2,339,492	2,361,979	0.245%
Angel Oak Mortgage Trust I LLC 2019-1	5.4	11/25/48	605,000	621,356	0.064%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	2,815,000	2,815,000	0.292%
Anglo American Capital	3.5	3/28/22	3,565,000	4,337,738	0.450%
ArcelorMittal	4.55	3/11/26	1,665,000	1,698,300	0.176%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	6.75	5/15/24	900,000	1,069,226	0.111%
Argentine Republic Government International Bond	3.38	1/15/23	3,950,000	3,568,541	0.370%
Argentine Republic Government International Bond	7.5	4/22/26	3,532,000	3,006,174	0.312%
Arqiva Broadcast Finance	6.75	9/30/23	1,160,000	1,605,398	0.167%
Ashford Hospitality Trust 2018-ASHF	3.88	4/15/35	500,000	498,119	0.052%
Asurion	9	8/4/25	2,360,000	2,388,509	0.248%
Avantor	4.75	10/1/24	1,105,000	1,287,597	0.134%
Avantor	9	10/1/25	2,220,000	2,403,150	0.249%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	990,000	1,002,278	0.104%
Axtel SAB de CV	6.38	11/14/24	2,350,000	2,358,108	0.245%
Bahamas Government International Bond	6	11/21/28	1,140,000	1,201,560	0.125%
Baidu	4.38	3/29/28	1,200,000	1,238,324	0.128%
Baidu	3.88	9/29/23	3,355,000	3,428,941	0.356%
Banco Comercial Portugues	4.5	12/7/27	2,800,000	3,013,614	0.313%
Banco De Bogota	4.38	8/3/27	1,000,000	988,760	0.103%
Banco do Brasil SA/Cayman	9	12/18/67	1,000,000	1,059,950	0.110%
Bank of East Asia	5.5	6/2/67	1,500,000	1,499,130	0.155%
Barings CLO Ltd 2016-II	3.84	7/20/28	1,520,000	1,518,276	0.157%
Bausch Health	9	12/15/25	715,000	777,563	0.081%
Bausch Health	6.5	3/15/22	500,000	516,875	0.054%
Bausch Health	7	3/15/24	360,000	379,800	0.039%
Bausch Health Americas	8.5	1/31/27	1,725,000	1,828,500	0.190%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	220,474	221,172	0.023%
BBVA Bancomer SA/Texas	5.35	11/12/29	1,500,000	1,446,030	0.150%
BCP Raptor	6.88	6/24/24	1,190,909	1,115,739	0.116%
Bermuda Government International Bond	4.75	2/15/29	1,460,000	1,545,775	0.160%
B&G Foods	5.25	4/1/25	1,520,000	1,463,000	0.152%
Blackstone Property Partners Europe Holdings Sarl	2	2/15/24	1,054,000	1,206,994	0.125%
BlueMountain CLO 2012-2	3.69	11/20/28	3,730,000	3,712,291	0.385%
Boardwalk Pipelines	5.95	6/1/26	2,165,000	2,295,216	0.238%
Boardwalk Pipelines	4.45	7/15/27	105,000	102,916	0.011%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	5,500,000,000	8,508,172	0.882%
Booking Holdings	2.38	9/23/24	600,000	737,929	0.077%
Boral Finance Pty	3	11/1/22	245,000	240,327	0.025%
Boral Finance Pty	3.75	5/1/28	340,000	331,310	0.034%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/21	20,100,000	5,353,797	0.555%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/23	40,530,000	10,934,420	1.134%
Brixmor Operating Partnership	3.9	3/15/27	580,000	568,655	0.059%
Bunge Finance Europe BV	1.85	6/16/23	3,980,000	4,539,457	0.471%
Bway Holding	4.75	4/15/24	1,525,000	1,740,836	0.181%
BX Trust 2017-IMC	4.73	10/15/32	1,620,000	1,612,865	0.167%
BX Trust 2018-GW	3.7	5/15/35	1,040,000	1,033,477	0.107%

Cabot Financial Luxembourg	7.5	10/1/23	2,540,000	3,235,954	0.336%
Caixabank	2.75	7/14/28	1,100,000	1,248,467	0.129%
Canadian Government Bond	1.5	6/1/23	13,930,000	10,410,782	1.080%
CarMax Auto Owner Trust 2017-1	3.43	7/17/23	625,000	626,873	0.065%
CBAM 2019-9	4.01	2/12/30	2,120,000	2,118,373	0.220%
CCC Information Services	9.25	4/28/25	785,000	778,131	0.081%
CGGS Commercial Mortgage Trust 2018-WSS	3.58	2/15/37	550,000	545,859	0.057%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	3,570,000	3,714,146	0.385%
Cheniere Corpus Christi Holdings	7	6/30/24	1,690,000	1,905,475	0.198%
China Government Bond	3.13	4/13/22	22,420,000	3,372,572	0.350%
China Government Bond	3.6	9/6/25	5,900,000	904,918	0.094%
Cigna	4.13	11/15/25	3,435,000	3,552,869	0.369%
Cirsa Finance International Sarl	6.25	12/20/23	3,850,000	4,556,376	0.473%
Citigroup Commercial Mortgage Trust 2015-P1	4.29	9/15/48	560,000	577,845	0.060%
Codere Finance 2 Luxembourg	6.75	11/1/21	3,000,000	3,307,030	0.343%
Colfax	6	2/15/24	855,000	889,200	0.092%
Colfax	6.38	2/15/26	1,290,000	1,369,013	0.142%
Colombia Government International Bond	4	2/26/24	1,200,000	1,238,712	0.128%
COLT 2017-1 Mortgage Loan Trust	3.07	5/27/47	43,247	43,104	0.004%
COLT 2018-1 Mortgage Loan Trust	3.08	2/25/48	74,871	74,557	0.008%
COLT 2018-4 Mortgage Loan Trust	4.72	12/28/48	4,510,000	4,694,324	0.487%
COLT 2019-1 Mortgage Loan Trust	4.01	3/25/49	2,605,158	2,622,029	0.272%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	2,605,000	2,605,000	0.270%
Comcast	3.38	8/15/25	2,970,000	3,001,149	0.311%
COMM 2015-CCRE25 Mortgage Trust	4.54	8/10/48	950,000	965,218	0.100%
COMM 2015-PC1 Mortgage Trust	4.44	7/10/50	1,500,000	1,544,111	0.160%
Commercial Mortgage PTCs	4.64	2/10/47	1,390,000	1,459,405	0.151%
Connecticut Avenue Securities Trust 2018-R07	4.89	4/25/31	1,200,000	1,211,230	0.126%
Consolidated Energy Finance	6.5	5/15/26	1,785,000	1,771,613	0.184%
Constellium	6.63	3/1/25	2,695,000	2,748,900	0.285%
Constellium	5.75	5/15/24	1,005,000	1,002,488	0.104%
CRCC Yupeng	3.95	2/1/68	1,440,000	1,443,593	0.150%
Credit Agricole SA/London	3.25	10/4/24	2,225,000	2,188,459	0.227%
Credit Suisse Group Funding Guernsey	1.25	4/14/22	600,000	690,236	0.072%
CSAIL 2016-C6 Commercial Mortgage Trust	4.75	1/15/49	1,065,000	1,106,870	0.115%
CSC Holdings	10.88	10/15/25	1,248,000	1,439,880	0.149%
CSC Holdings	6.5	2/1/29	2,315,000	2,465,475	0.256%
Ctrip.com International	1.25	9/15/22	1,530,000	1,551,451	0.161%
CVS Health	3.7	3/9/23	3,290,000	3,340,426	0.346%
C&W Senior Financing DAC	7.5	10/15/26	650,000	671,125	0.070%
C&W Senior Financing DAC	6.88	9/15/27	1,615,000	1,627,113	0.169%
Cyprus Government International Bond	4.25	11/4/25	2,155,000	2,909,054	0.302%
Cyprus Government International Bond	2.75	2/26/34	917,000	1,096,180	0.114%
Cyprus Government International Bond	3.88	5/6/22	2,870,000	3,581,238	0.371%
Cyprus Government International Bond	2.38	9/25/28	9,713,000	11,690,553	1.213%
DAE Funding	5.25	11/15/21	1,315,000	1,344,588	0.139%
DAE Funding	5.75	11/15/23	1,155,000	1,189,650	0.123%
Dana Financing Luxembourg Sarl	5.75	4/15/25	255,000	255,000	0.026%
Danske Bank	2	9/8/21	6,755,000	6,513,502	0.676%
Darling Global Finance BV	3.63	5/15/26	1,480,000	1,718,919	0.178%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	1,680,000	1,682,722	0.175%
Drax Finco	6.63	11/1/25	350,000	352,625	0.037%
Drax Finco	4.25	5/1/22	500,000	649,750	0.067%
Egypt Government Bond	17.15	7/5/26	54,000,000	3,279,978	0.340%
Egypt Treasury Bills	16.47	7/30/19	90,400,000	4,936,051	0.512%
Egypt Treasury Bills	16.07	7/9/19	4,000,000	220,447	0.023%
Egypt Treasury Bills	16.62	8/13/19	105,500,000	5,779,391	0.599%
Elanco Animal Health	3.91	8/27/21	800,000	812,941	0.084%
El Salvador Government International Bond	7.38	12/1/19	4,150,000	4,199,323	0.436%
Emirates Airline	4.5	2/6/25	2,671,389	2,674,728	0.277%
Emirates NBD Tier 1	5.75	11/30/67	2,000,000	2,001,000	0.208%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	2,750,000	2,819,295	0.292%
Encapsys	10	11/7/25	540,000	513,000	0.053%
Enel Chile	4.88	6/12/28	1,500,000	1,585,650	0.164%
Energizer Gamma Acquisition BV	4.63	7/15/26	1,535,000	1,765,992	0.183%
Equate Petrochemical BV	4.25	11/3/26	2,000,000	2,023,688	0.210%
Equate Petrochemical BV	4.25	11/3/26	680,000	688,054	0.071%
Eskom Holdings SOC	5.75	1/26/21	2,070,000	2,045,419	0.212%
Eskom Holdings SOC	7.13	2/11/25	1,675,000	1,660,389	0.172%
Europcar Mobility	4.13	11/15/24	800,000	897,970	0.093%
European Bank for Reconstruction & development	6.25	7/25/22	123,500,000,000	8,357,238	0.867%
European Investment Bank	1.25	5/12/25	78,000,000	8,767,313	0.909%

EVOCA	7	10/15/23	1,980,000	2,345,189	0.243%
Export-Import Bank of India	3.88	10/2/19	1,550,000	1,556,887	0.161%
Export-Import Bank of India	8.38	7/24/25	49,000,000	719,201	0.075%
Fannie Mae Connecticut Avenue Securities	4.64	10/25/30	1,645,000	1,642,750	0.170%
Federal Home Loan Mortgage	5.5	10/1/38	8,251	9,022	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	8,401	8,895	0.001%
Federal Home Loan Mortgage	4	10/1/40	16,529	17,065	0.002%
Federal Home Loan Mortgage	4	10/1/40	11,882	12,335	0.001%
Federal Home Loan Mortgage	5	11/1/36	28,741	30,970	0.003%
Federal Home Loan Mortgage	4	11/1/40	11,024	11,444	0.001%
Federal Home Loan Mortgage	4	1/1/41	6,072	6,304	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	11,376	12,044	0.001%
Federal Home Loan Mortgage	4	12/1/40	3,697	3,838	0.000%
Federal Home Loan Mortgage	4	12/1/40	91,235	95,091	0.010%
Federal Home Loan Mortgage	4	12/1/41	34,399	35,711	0.004%
Federal Home Loan Mortgage	4	2/1/41	256,511	266,274	0.028%
Federal Home Loan Mortgage	5	4/1/40	1,069	1,154	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	16,258	17,054	0.002%
Federal Home Loan Mortgage	4.5	6/1/39	19,696	20,856	0.002%
Federal Home Loan Mortgage	5	7/1/40	6,520	7,044	0.001%
Federal Home Loan Mortgage	5	8/1/40	11,416	12,333	0.001%
Federal Home Loan Mortgage	5	8/1/40	37,385	40,387	0.004%
Federal Home Loan Mortgage	4.5	8/1/40	3,638	3,852	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	13,862	14,680	0.002%
Federal National Mortgage Assn.	5	10/1/34	67,307	72,418	0.008%
Federal National Mortgage Assn.	6	10/1/38	53,741	59,319	0.006%
Federal National Mortgage Assn.	5.5	11/1/35	25,546	28,097	0.003%
Federal National Mortgage Assn.	5	11/1/35	26,975	29,036	0.003%
Federal National Mortgage Assn.	4.5	11/1/39	21,684	22,916	0.002%
Federal National Mortgage Assn.	3.5	11/1/45	598,216	608,727	0.063%
Federal National Mortgage Assn.	4.5	11/1/48	1,319,996	1,380,281	0.143%
Federal National Mortgage Assn.	3	1/1/27	2,480,000	2,502,608	0.260%
Federal National Mortgage Assn.	5	1/1/34	650,000	687,261	0.071%
Federal National Mortgage Assn.	5.5	1/1/39	2,947	3,228	0.000%
Federal National Mortgage Assn.	4	1/1/41	49,120	50,952	0.005%
Federal National Mortgage Assn.	4.5	1/1/42	9,474	10,011	0.001%
Federal National Mortgage Assn.	3	1/1/43	385,000	382,970	0.040%
Federal National Mortgage Assn.	4.5	1/1/44	118,709	125,070	0.013%
Federal National Mortgage Assn.	3.5	1/1/46	121,890	124,381	0.013%
Federal National Mortgage Assn.	3.5	1/1/46	560,064	569,905	0.059%
Federal National Mortgage Assn.	3.5	1/1/46	929,251	945,577	0.098%
Federal National Mortgage Assn.	5.5	12/1/35	17,091	18,806	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	40,325	42,635	0.004%
Federal National Mortgage Assn.	4	12/1/41	18,029	18,701	0.002%
Federal National Mortgage Assn.	3.5	12/1/45	1,292,976	1,315,695	0.136%
Federal National Mortgage Assn.	3.5	12/1/45	254,054	258,518	0.027%
Federal National Mortgage Assn.	3	12/1/46	649,803	647,929	0.067%
Federal National Mortgage Assn.	5	2/1/34	26,495	28,510	0.003%
Federal National Mortgage Assn.	6	2/1/37	38,404	42,053	0.004%
Federal National Mortgage Assn.	5.5	2/1/38	22,847	25,128	0.003%
Federal National Mortgage Assn.	5.5	2/1/38	6,814	7,495	0.001%
Federal National Mortgage Assn.	6	2/1/39	12,527	13,829	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	94,972	100,413	0.010%
Federal National Mortgage Assn.	4	2/1/41	28,377	29,435	0.003%
Federal National Mortgage Assn.	4	2/1/41	75,712	78,536	0.008%
Federal National Mortgage Assn.	5	2/1/42	7,911	8,530	0.001%
Federal National Mortgage Assn.	4	2/1/42	36,670	38,037	0.004%
Federal National Mortgage Assn.	3.5	2/1/47	3,430,408	3,486,099	0.362%
Federal National Mortgage Assn.	5	3/1/34	24,573	26,519	0.003%
Federal National Mortgage Assn.	5.5	3/1/36	23,496	25,846	0.003%
Federal National Mortgage Assn.	6	3/1/37	14,656	16,173	0.002%
Federal National Mortgage Assn.	4	3/1/41	44,178	45,826	0.005%
Federal National Mortgage Assn.	4.5	3/1/46	113,732	119,819	0.012%
Federal National Mortgage Assn.	3.5	3/1/48	9,291,500	9,443,600	0.980%
Federal National Mortgage Assn.	5.5	4/1/35	3,619	3,981	0.000%
Federal National Mortgage Assn.	6	4/1/35	69,398	76,627	0.008%
Federal National Mortgage Assn.	5.5	4/1/36	48,324	53,150	0.006%
Federal National Mortgage Assn.	5	4/1/40	92,216	99,477	0.010%
Federal National Mortgage Assn.	5.5	5/1/35	403,919	444,320	0.046%
Federal National Mortgage Assn.	6	5/1/38	10,202	11,182	0.001%
Federal National Mortgage Assn.	4.5	5/1/40	32,177	34,020	0.004%
Federal National Mortgage Assn.	4.5	5/1/41	97,233	102,804	0.011%

Federal National Mortgage Assn.	4	5/1/42	26,441	27,426	0.003%
Federal National Mortgage Assn.	5.5	5/1/44	524,218	575,892	0.060%
Federal National Mortgage Assn.	5	6/1/35	13,193	14,193	0.001%
Federal National Mortgage Assn.	5.5	6/1/38	74,663	81,495	0.008%
Federal National Mortgage Assn.	5	6/1/40	18,014	19,474	0.002%
Federal National Mortgage Assn.	5	6/1/41	7,960	8,583	0.001%
Federal National Mortgage Assn.	3.5	6/1/48	6,829,990	6,937,343	0.720%
Federal National Mortgage Assn.	4	6/1/48	2,302,861	2,374,681	0.246%
Federal National Mortgage Assn.	5	7/1/33	14,751	15,870	0.002%
Federal National Mortgage Assn.	5	7/1/35	170,378	183,322	0.019%
Federal National Mortgage Assn.	5	7/1/35	63,355	68,159	0.007%
Federal National Mortgage Assn.	5	7/1/37	27,937	30,060	0.003%
Federal National Mortgage Assn.	4.5	7/1/39	20,600	21,770	0.002%
Federal National Mortgage Assn.	4.5	7/1/46	328,568	346,097	0.036%
Federal National Mortgage Assn.	4	7/1/48	1,371,895	1,414,470	0.147%
Federal National Mortgage Assn.	6.5	8/1/37	31,275	35,472	0.004%
Federal National Mortgage Assn.	5.5	8/1/37	1,017	1,119	0.000%
Federal National Mortgage Assn.	6	8/1/37	13,321	14,701	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	2,065	2,271	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	27,394	28,951	0.003%
Federal National Mortgage Assn.	4.5	8/1/40	53,864	56,949	0.006%
Federal National Mortgage Assn.	3.5	8/1/46	2,339,530	2,387,150	0.248%
Federal National Mortgage Assn.	4	8/1/47	4,772,715	4,932,917	0.512%
Federal National Mortgage Assn.	4	8/1/47	1,599,479	1,656,172	0.172%
Federal National Mortgage Assn.	6.5	9/1/36	17,057	19,791	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	36,770	38,858	0.004%
Federal National Mortgage Assn.	4.5	9/1/42	16,892	17,839	0.002%
Federal National Mortgage Assn.	5	9/1/48	3,312,404	3,506,768	0.364%
Federal National Mortgage Assn.	4.5	9/1/48	18,677,141	19,771,668	2.051%
First Abu Dhabi Bank PJSC	5.25	12/17/67	1,700,000	1,711,645	0.178%
FirstRand Bank	6.25	4/23/28	2,100,000	2,144,709	0.222%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,170,000	2,200,287	0.228%
Ford Motor Credit	3.81	10/12/21	2,310,000	2,285,045	0.237%
Ford Motor Credit	3.34	3/18/21	3,375,000	3,320,305	0.344%
Freddie Mac Structured Agency Credit Risk debt Notes	5.39	7/25/28	181,278	184,427	0.019%
Freddie Mac Structured Agency Credit Risk debt Notes	4.17	8/25/48	920,000	872,698	0.091%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	675,000	637,519	0.066%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	1,329,023	1,328,843	0.138%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.86	5/25/47	457,273	459,465	0.048%
French Republic Government Bond OAT	0	3/25/24	5,800,000	6,592,713	0.684%
French Republic Government Bond OAT	2	5/25/48	2,950,000	3,877,695	0.402%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	1,004,133	995,154	0.103%
Ge Capital European Funding Unlimited	2.63	3/15/23	3,330,000	3,974,551	0.412%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	2,505,000	2,319,951	0.241%
General Electric	0.88	5/17/25	700,000	761,688	0.079%
General Motors Financial	5.1	1/17/24	2,110,000	2,192,948	0.227%
Globo Comunicacao E Participacoes	5.13	3/31/27	3,200,000	3,108,000	0.322%
Globo Comunicacao E Participacoes	4.84	6/8/25	500,000	493,500	0.051%
GMF Floorplan Owner Revolving Trust	2.85	5/17/21	100,000	99,980	0.010%
Goldman Sachs	5.75	1/24/22	1,925,000	2,064,514	0.214%
Golub Capital Partners CLO 39B	3.61	10/20/28	1,940,000	1,930,613	0.200%
Government National Mortgage Assn.	4	10/20/48	4,484,845	4,634,011	0.481%
Government National Mortgage Assn.	5	10/20/48	348,483	364,860	0.038%
Government National Mortgage Assn.	4	11/20/40	371,069	386,531	0.040%
Government National Mortgage Assn.	3	11/20/46	19,126,679	19,253,730	1.997%
Government National Mortgage Assn.	5	11/20/47	1,194,362	1,263,111	0.131%
Government National Mortgage Assn.	5	1/20/48	366,042	382,519	0.040%
Government National Mortgage Assn.	4	12/20/48	581,744	601,093	0.062%
Government National Mortgage Assn.	5	12/20/48	11,441,334	12,000,784	1.245%
Government National Mortgage Assn.	3	2/20/48	388,809	390,790	0.041%
Government National Mortgage Assn.	3.5	2/20/48	5,526,402	5,640,228	0.585%
Government National Mortgage Assn.	3.5	2/20/49	1,920,194	1,963,042	0.204%
Government National Mortgage Assn.	5	3/20/41	9,426	10,083	0.001%
Government National Mortgage Assn.	4.5	3/20/47	157,943	165,466	0.017%
Government National Mortgage Assn.	5.5	3/20/48	1,778,045	1,879,671	0.195%
Government National Mortgage Assn.	4	5/20/47	3,556,660	3,674,955	0.381%
Government National Mortgage Assn.	3.5	6/20/43	633,971	650,099	0.067%
Government National Mortgage Assn.	4	6/20/47	1,147,213	1,185,370	0.123%
Government National Mortgage Assn.	3.5	7/20/42	727,043	745,543	0.077%
Government National Mortgage Assn.	3	7/20/47	1,179,297	1,186,064	0.123%
Government National Mortgage Assn.	4.5	7/20/47	48,022	49,885	0.005%
Government National Mortgage Assn.	4.5	8/20/47	535,230	555,993	0.058%

Government National Mortgage Assn.	5	8/20/47	73,588	77,419	0.008%
Government National Mortgage Assn.	3.5	9/15/41	64,151	65,884	0.007%
Government National Mortgage Assn.	4	9/20/40	20,636	21,523	0.002%
Government National Mortgage Assn.	4.5	9/20/47	442,120	459,271	0.048%
Government National Mortgage Assn.	5	9/20/48	1,265,206	1,328,081	0.138%
Government National Mortgage Association	4.5	11/20/39	11,032	369	0.000%
Government National Mortgage Association	4.5	12/20/39	70,192	3,480	0.000%
Government National Mortgage Association	4	2/20/43	100,374	18,716	0.002%
Great Wolf Trust 2017-WOLF	3.95	9/15/34	1,325,000	1,323,314	0.137%
HBOS	5.37	6/30/21	100,000	123,669	0.013%
HDFC Bank	8.1	3/22/25	150,000,000	2,141,331	0.222%
Hess	5.8	4/1/47	1,500,000	1,561,298	0.162%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	133,202	131,854	0.014%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	263,920	260,150	0.027%
Hilton Orlando Trust 2018-ORL	3.53	12/15/34	940,000	934,095	0.097%
HOF 2019-1 A3 144A	3.61	1/25/59	1,395,000	1,395,000	0.145%
HOF 2019-1 M1 144A	3.95	1/25/59	1,075,000	1,075,000	0.112%
Housing development Finance	6.88	4/30/20	180,000,000	2,594,996	0.269%
Iceland Bondco	4.63	3/15/25	1,980,000	2,235,849	0.232%
ICTSI Treasury BV	5.88	9/17/25	900,000	944,443	0.098%
India Government Bond	8.12	12/10/20	163,000,000	2,414,118	0.250%
India Government Bond	8.24	2/15/27	220,000,000	3,318,499	0.344%
India Government Bond	8.4	7/28/24	94,540,000	1,448,362	0.150%
Indonesia Treasury Bond	9	3/15/29	37,052,000,000	2,837,202	0.294%
Indonesia Treasury Bond	8.13	5/15/24	95,000,000,000	6,964,954	0.722%
Indonesia Treasury Bond	8.75	5/15/31	61,700,000,000	4,636,248	0.481%
Ineos Group Holdings	5.38	8/1/24	2,000,000	2,308,483	0.239%
Inmobiliaria Colonial Socimi	2.73	6/5/23	800,000	966,872	0.100%
Intelsat Jackson Holdings	8.5	10/15/24	785,000	763,413	0.079%
Intelsat Jackson Holdings	9.5	9/30/22	2,255,000	2,601,706	0.270%
InTown Hotel Portfolio Trust 2018-STAY	3.73	1/15/33	745,000	740,868	0.077%
Intralot Capital Luxembourg	5.25	9/15/24	800,000	519,123	0.054%
Iridium Communications	10.25	4/15/23	2,065,000	2,271,500	0.236%
Irsa Propiedades Comerciales	8.75	3/23/23	1,100,000	1,065,504	0.111%
Israel Chemicals	6.38	5/31/38	2,500,000	2,698,923	0.280%
Israel Government Bond - Fixed	5.5	1/31/42	20,775,000	8,353,287	0.866%
Israel Government Bond - Fixed	1.75	8/31/25	25,145,000	7,084,952	0.735%
Italy Buoni Poliennali del Tesoro	2.15	12/15/21	8,765,000	10,161,650	1.054%
Italy Buoni Poliennali del Tesoro	4.25	3/1/20	8,655,000	10,078,736	1.045%
Japan Government Five Year Bond	0.1	3/20/22	1,800,000,000	16,382,875	1.699%
Japan Government Thirty Year Bond	0.6	12/20/46	817,700,000	7,609,192	0.789%
Japan Government Twenty Year Bond	1.2	12/20/34	213,600,000	2,234,175	0.232%
Japan Government Twenty Year Bond	0.6	6/20/37	970,000,000	9,259,242	0.960%
JPMBB Commercial Mortgage Securities Trust 2015-C28	3.99	10/15/48	1,105,000	1,123,997	0.117%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.88	3/15/50	655,000	674,700	0.070%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	3.4	8/15/49	185,000	182,495	0.019%
Kraton Polymers LLC / Kraton Polymers Capital	5.25	5/15/26	2,145,000	2,436,363	0.253%
Kronos Inc/MA	10.99	11/1/24	1,940,000	1,965,472	0.204%
Lebanon Government International Bond	6.38	3/9/20	1,800,000	1,742,753	0.181%
LHC3	4.13	8/15/24	2,000,000	2,267,382	0.235%
Loxam SAS	6	4/15/25	800,000	942,696	0.098%
Loxam SAS	7	7/23/22	909,000	1,057,730	0.110%
LSF10 Wolverine Investments SCA	5	3/15/24	2,035,000	2,296,012	0.238%
Malaysia Government Bond	4.74	3/15/46	12,175,000	3,022,305	0.313%
Malaysia Government Bond	3.8	8/17/23	60,000,000	14,808,573	1.536%
Mexican Bonos	8	12/7/23	508,000,000	26,366,980	2.735%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	88,168	87,383	0.009%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	788,134	785,272	0.081%
Minerva Luxembourg	6.5	9/20/26	2,700,000	2,689,605	0.279%
Morgan Stanley	4.1	5/22/23	3,575,000	3,680,312	0.382%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	4.59	1/15/49	1,580,000	1,610,658	0.167%
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	4.19	11/15/52	535,000	531,934	0.055%
MPH Acquisition Holdings	7.13	6/1/24	1,255,000	1,251,863	0.130%
Mriya Farming	0	12/31/25	292,700	17,101	0.002%
Mriya Farming			773	10	0.000%
Mriya Farming			127,586	1,431	0.000%
MTN Mauritius Investments	4.76	11/11/24	1,500,000	1,428,354	0.148%
MVW Owner Trust 2013-1	2.15	4/22/30	44,446	44,104	0.005%
MVW Owner Trust 2014-1	2.25	9/22/31	68,618	67,833	0.007%
MVW Owner Trust 2017-1	2.75	12/20/34	166,630	163,987	0.017%
MVW Owner Trust 2017-1	2.99	12/20/34	201,213	197,479	0.020%
Nasdaq	1.75	3/28/29	1,489,000	1,673,567	0.174%

Navient Private Education Loan Trust 2017	3.91	12/16/58	805,000	801,934	0.083%
Netflix	4.63	5/15/29	2,250,000	2,691,085	0.279%
Newco GB SAS	8	12/15/22	1,975,000	2,282,219	0.237%
New Residential Mortgage Loan Trust 2018-NQM1	4.09	11/25/48	1,784,939	1,816,037	0.188%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	1,750,039	1,765,752	0.183%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	2,820,000	2,831,128	0.294%
NRG Energy	5.75	1/15/28	290,000	307,400	0.032%
NRG Energy	7.25	5/15/26	1,900,000	2,090,000	0.217%
NTPC	7.25	5/3/22	50,000,000	705,694	0.073%
NTPC	7.38	8/10/21	60,000,000	850,657	0.088%
NXP BV / NXP Funding	4.88	3/1/24	4,575,000	4,826,625	0.501%
Oci	5	4/15/23	1,445,000	1,706,814	0.177%
Odyssey Europe Holdco Sarl	8	5/15/23	2,150,000	2,343,038	0.243%
OZLM VIII	4.26	10/17/29	1,995,000	1,984,080	0.206%
Panther BF Aggregator 2 LP / Panther Finance	6.25	5/15/26	1,125,000	1,150,313	0.119%
Paprec Holding	4	3/31/25	1,425,000	1,350,686	0.140%
Perusahaan Gas Negara Persero	5.13	5/16/24	1,200,000	1,265,526	0.131%
Perusahaan Gas Negara Persero	5.13	5/16/24	200,000	210,921	0.022%
Petrobras Global Finance BV	7.38	1/17/27	2,990,000	3,306,193	0.343%
Petroleos De Venezuela	9	11/17/21	510,000	140,148	0.015%
Petroleos De Venezuela	12.75	2/17/22	15,000	4,215	0.000%
Petroleos De Venezuela	6	5/16/24	770,000	179,795	0.019%
Petroleos Mexicanos	4.88	2/21/28	3,075,000	3,516,109	0.365%
Petroleos Mexicanos	6.5	3/13/27	3,455,000	3,478,183	0.361%
Petroleos Mexicanos	8	5/3/19	3,300,000	3,318,150	0.344%
Petroleos Mexicanos	2.5	8/21/21	1,400,000	1,598,003	0.166%
Pinnacle Bidco	6.38	2/15/25	500,000	668,342	0.069%
Post Holdings	8	7/15/25	490,000	522,463	0.054%
Prime Security Services Borrower LLC / Prime Finance	9.25	5/15/23	940,000	988,175	0.102%
QVC	5.13	7/2/22	2,010,000	2,103,455	0.218%
Refinitiv US Holdings	8.25	11/15/26	1,180,000	1,159,350	0.120%
Refinitiv US Holdings	6.25	5/15/26	1,160,000	1,175,950	0.122%
REI - SECURITY LENDING COLLATERAL			1,572,680	15,726,805	1.631%
Republic of South Africa Government Bond	7.25	1/15/20	12,600,000	877,099	0.091%
Republic of South Africa Government Bond	10.5	12/21/26	175,860,000	13,454,516	1.396%
Republic of South Africa Government Bond	6.75	3/31/21	90,000,000	6,222,888	0.645%
Romania Government Bond	5	2/12/29	16,160,000	3,836,037	0.398%
Romania Government Bond	5.85	4/26/23	11,700,000	2,928,883	0.304%
Romania Government Bond	4.25	6/28/23	42,795,000	10,107,435	1.048%
Romania Government Bond	5.8	7/26/27	31,650,000	8,071,845	0.837%
Russian Federal Bond - ofZ	7.6	7/20/22	350,200,000	5,299,834	0.550%
Sabine Pass Liquefaction	5	3/15/27	1,095,000	1,160,700	0.120%
Sabine Pass Liquefaction	5.75	5/15/24	1,160,000	1,277,450	0.133%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	1,750,000	1,758,438	0.182%
Santander Drive Auto Receivables Trust 2018-2	3.88	2/15/24	2,245,000	2,276,835	0.236%
SBA Tower Trust	2.9	10/15/19	645,000	644,444	0.067%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	740,000	726,810	0.075%
Second Pakistan International Sukuk	6.75	12/3/19	1,670,000	1,688,788	0.175%
Sempra Energy	2.9	2/1/23	2,050,000	2,012,604	0.209%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	1,249,382	1,281,155	0.133%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	1,357,696	1,400,826	0.145%
Serbia Treasury Bonds	10	2/5/22	507,100,000	5,648,797	0.586%
Serbia Treasury Bonds	5.75	7/21/23	906,110,000	9,284,195	0.963%
Seven Generations Energy	6.75	5/1/23	275,000	282,219	0.029%
Seven Generations Energy	5.38	9/30/25	1,760,000	1,718,200	0.178%
SF Holding Investment	4.13	7/26/23	1,470,000	1,503,491	0.156%
Shimao Property Holdings	6.13	2/21/24	1,400,000	1,433,939	0.149%
Sierra Timeshare 2015-1 Receivables Funding	2.4	3/22/32	12,879	12,823	0.001%
Sigma Holdco BV	5.75	5/15/26	2,200,000	2,307,352	0.239%
Sirius XM Radio	5	8/1/27	40,000	40,000	0.004%
Sky	1.88	11/24/23	600,000	721,203	0.075%
SLIde 2018-FUN	4.78	6/15/31	1,864,631	1,868,104	0.194%
Slovenia Government Bond	1.5	3/25/35	1,525,000	1,779,022	0.185%
SMART ABS Series 2016-2US Trust	2.05	12/14/22	840,000	827,592	0.086%
SM Investments	4.88	6/10/24	2,300,000	2,360,681	0.245%
Solera LLC / Solera Finance	10.5	3/1/24	2,007,000	2,175,086	0.226%
Southern California Edison	5.95	2/1/38	280,000	319,612	0.033%
Southern California Edison	4.2	3/1/29	680,000	689,842	0.072%
Southern California Edison	4.13	3/1/48	2,000,000	1,910,542	0.198%
Springleaf Finance	6.13	3/15/24	1,540,000	1,570,800	0.163%
Sprint	7.25	9/15/21	1,655,000	1,733,613	0.180%
Sri Lanka Treasury Bills	9.57	10/25/19	600,000,000	3,239,005	0.336%

Sri Lanka Treasury Bills	9.55	11/29/19	77,000,000	411,488	0.043%
Sri Lanka Treasury Bills	9.43	1/24/20	209,000,000	1,099,252	0.114%
Sri Lanka Treasury Bills	9.54	12/6/19	38,000,000	202,786	0.021%
Sri Lanka Treasury Bills	9.41	2/28/20	264,000,000	1,378,163	0.143%
StandardAero Aviation Holdings	6.24	7/7/22	669,592	670,014	0.069%
Starwood Mortgage Residential Trust 2019-IMC1	4.09	4/25/49	1,425,000	1,425,000	0.148%
Syngenta Finance	3.93	4/23/21	1,420,000	1,429,710	0.148%
Takeda Pharmaceutical	2.25	11/21/26	2,555,000	3,088,292	0.320%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	2,515,000	2,738,206	0.284%
TBG Global Pte	5.25	2/10/22	1,200,000	1,204,925	0.125%
TDF Infrastructure SAS	2.5	4/7/26	800,000	914,060	0.095%
Tesla	5.3	8/15/25	2,710,000	2,344,150	0.243%
Tesla Energy Operations Inc/DE	1.63	11/1/19	1,737,000	1,683,492	0.175%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	645,000	643,606	0.067%
Thailand Government Bond	2.13	12/17/26	143,000,000	4,444,004	0.461%
Thailand Government Bond	4.88	6/22/29	105,500,000	4,011,490	0.416%
Towd Point Mortgage Trust 2015-3	3	3/25/54	146,846	145,905	0.015%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,035,000	1,037,031	0.108%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	811,334	798,237	0.083%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	803,555	788,983	0.082%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	1,219,789	1,238,889	0.129%
Transcanada Trust	4.65	5/18/77	6,085,000	4,296,451	0.446%
TRP Government Reserve	2.49		42,159,996	42,159,996	4.373%
Tullow Oil	7	3/1/25	2,650,000	2,675,043	0.277%
Turkey Government International Bond	6.25	9/26/22	1,250,000	1,236,200	0.128%
Turkiye Garanti Bankasi	6.25	4/20/21	1,750,000	1,708,924	0.177%
Turk Telekomunikasyon	6.88	2/28/25	2,500,000	2,401,053	0.249%
Ubs Group Funding Switzerland	4.13	9/24/25	490,000	504,705	0.052%
United Kingdom Gilt	1.63	10/22/71	2,415,000	3,378,823	0.350%
Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH	5	1/15/25	550,000	562,469	0.058%
U.S. Treasury Bill	2.44	5/23/19	3,962,000	3,948,551	0.410%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/45	3,340,375	3,213,023	0.333%
Venezuela Government International Bond	7.75	10/13/19	400,000	116,500	0.012%
Venezuela Government International Bond	6	12/9/20	205,000	60,731	0.006%
Vereit Operating Partnership	3.95	8/15/27	990,000	973,229	0.101%
Verus Securitization Trust 2018-3	4.6	10/25/58	2,050,000	2,155,491	0.224%
Verus Securitization Trust 2019-1	3.84	2/25/59	3,183,978	3,207,449	0.333%
Verus Securitization Trust 2019-INV1	4.99	12/25/59	2,365,000	2,365,000	0.245%
Vietnam Government International Bond	6.75	1/29/20	1,450,000	1,492,587	0.155%
Virgin Media Receivables Financing Notes II DAC	5.75	4/15/23	1,365,000	1,805,890	0.187%
Virgin Media Secured Finance	5.13	1/15/25	1,350,000	1,791,408	0.186%
Virgin Media Secured Finance	4.88	1/15/27	1,880,000	2,425,038	0.252%
Vistra Energy	8.13	1/30/26	1,710,000	1,863,900	0.193%
Woodside Finance	3.7	3/15/28	1,261,000	1,216,937	0.126%
Woodside Finance	4.5	3/4/29	4,485,000	4,568,856	0.474%
Woodside Finance	3.65	3/5/25	145,000	144,145	0.015%
Woodside Finance	3.7	9/15/26	603,000	592,900	0.061%
Yanlord Land HK	6.75	4/23/23	1,200,000	1,224,899	0.127%
Yuzhou Properties	7.9	5/11/21	1,500,000	1,553,066	0.161%
Zayo Group LLC / Zayo Capital	6.38	5/15/25	1,820,000	1,829,100	0.190%

Total Investments in Securities **981,305,207**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	CLP	829,140,000	USD	(1,220,760)	04/05/2019	(2,329)	0.000%
BARCLAYS	USD	468,888	THB	(14,830,000)	04/05/2019	1,501	0.000%
BARCLAYS	USD	468,762	THB	(14,826,000)	04/05/2019	1,501	0.000%
BARCLAYS	USD	1,629,657	ZAR	(22,354,000)	04/05/2019	81,645	0.008%
BARCLAYS	USD	1,664,557	ZAR	(22,354,000)	04/05/2019	116,545	0.012%
BARCLAYS	USD	2,671,667	RON	(10,863,000)	04/18/2019	121,048	0.013%
BARCLAYS	USD	1,220,526	CLP	(829,140,000)	06/07/2019	2,098	0.000%
BARCLAYS	USD	4,061,490	TRY	(24,949,000)	07/23/2019	(8,489)	-0.001%
BNP PARIBAS SECURITIES CORP	BRL	6,650,819	USD	(1,706,782)	04/02/2019	(8,550)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	1,781,628	BRL	(6,650,819)	04/02/2019	83,396	0.009%
BNP PARIBAS SECURITIES CORP	CLP	829,140,000	USD	(1,213,257)	04/05/2019	5,174	0.001%
BNP PARIBAS SECURITIES CORP	USD	1,570,604	CLP	(1,083,638,000)	04/05/2019	(21,815)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	1,632,298	ZAR	(22,354,000)	04/05/2019	84,287	0.009%
BNP PARIBAS SECURITIES CORP	USD	1,664,235	ZAR	(22,354,000)	04/05/2019	116,223	0.012%
BNP PARIBAS SECURITIES CORP	USD	2,671,897	RON	(10,863,000)	04/18/2019	121,278	0.013%
BNP PARIBAS SECURITIES CORP	CAD	8,832,661	USD	(6,722,515)	04/26/2019	(108,413)	-0.011%
BNP PARIBAS SECURITIES CORP	USD	20,282,538	EUR	(17,845,000)	05/24/2019	169,490	0.018%
BNP PARIBAS SECURITIES CORP	USD	3,532,377	MXN	(69,460,317)	05/24/2019	(13,710)	-0.001%

BNP PARIBAS SECURITIES CORP	USD	1,213,168	CLP	(829,140,000)	06/07/2019	(5,260)	-0.001%
BANK OF AMERICA	THB	25,659,000	USD	(808,667)	04/05/2019	11	0.000%
BANK OF AMERICA	THB	25,659,000	USD	(808,667)	04/05/2019	11	0.000%
BANK OF AMERICA	USD	468,296	THB	(14,830,000)	04/05/2019	909	0.000%
BANK OF AMERICA	USD	468,296	THB	(14,830,000)	04/05/2019	909	0.000%
BANK OF AMERICA	USD	468,296	THB	(14,830,000)	04/05/2019	909	0.000%
BANK OF AMERICA	USD	2,669,763	RON	(10,862,196)	04/18/2019	119,332	0.012%
BANK OF AMERICA	USD	7,111,242	SEK	(65,392,845)	05/17/2019	51,904	0.005%
BANK OF AMERICA	USD	3,527,449	MXN	(69,459,000)	05/24/2019	(18,571)	-0.002%
BANK OF AMERICA	USD	809,049	THB	(25,659,000)	06/14/2019	(1,096)	0.000%
BANK OF AMERICA	USD	809,049	THB	(25,659,000)	06/14/2019	(1,096)	0.000%
JP MORGAN CHASE BANK	CLP	829,140,000	USD	(1,222,019)	04/05/2019	(3,588)	0.000%
JP MORGAN CHASE BANK	THB	25,659,760	USD	(805,897)	04/05/2019	2,805	0.000%
JP MORGAN CHASE BANK	THB	25,659,000	USD	(813,023)	04/05/2019	(4,345)	0.000%
JP MORGAN CHASE BANK	USD	1,580,407	CLP	(1,083,638,000)	04/05/2019	(12,011)	-0.001%
JP MORGAN CHASE BANK	USD	1,559,752	CLP	(1,083,638,000)	04/05/2019	(32,666)	-0.003%
JP MORGAN CHASE BANK	USD	1,560,202	CLP	(1,083,638,000)	04/05/2019	(32,217)	-0.003%
JP MORGAN CHASE BANK	USD	943,130	MYR	(3,879,000)	04/05/2019	(7,102)	-0.001%
JP MORGAN CHASE BANK	USD	943,130	MYR	(3,879,000)	04/05/2019	(7,102)	-0.001%
JP MORGAN CHASE BANK	USD	1,670,130	ZAR	(22,353,017)	04/05/2019	122,186	0.013%
JP MORGAN CHASE BANK	USD	5,150,509	RUB	(347,878,229)	04/12/2019	(139,431)	-0.014%
JP MORGAN CHASE BANK	USD	258,704	RUB	(17,117,000)	04/12/2019	(1,582)	0.000%
JP MORGAN CHASE BANK	RON	1,351,000	USD	(320,465)	04/18/2019	(3,252)	0.000%
JP MORGAN CHASE BANK	RSD	47,692,000	USD	(454,210)	04/18/2019	(507)	0.000%
JP MORGAN CHASE BANK	RSD	50,171,000	USD	(486,294)	04/18/2019	(9,009)	-0.001%
JP MORGAN CHASE BANK	RSD	34,868,000	USD	(332,869)	04/18/2019	(1,163)	0.000%
JP MORGAN CHASE BANK	USD	2,042,855	RON	(8,603,894)	04/18/2019	22,672	0.002%
JP MORGAN CHASE BANK	EUR	195,282	USD	(223,578)	05/24/2019	(3,476)	0.000%
JP MORGAN CHASE BANK	USD	1,972,218	EUR	(1,732,893)	05/24/2019	19,079	0.002%
JP MORGAN CHASE BANK	USD	4,360,255	EUR	(3,810,790)	05/24/2019	65,125	0.007%
JP MORGAN CHASE BANK	USD	1,046,162	EUR	(916,111)	05/24/2019	13,616	0.001%
JP MORGAN CHASE BANK	USD	1,221,893	CLP	(829,140,000)	06/07/2019	3,465	0.000%
JP MORGAN CHASE BANK	USD	813,513	THB	(25,659,000)	06/14/2019	3,367	0.000%
JP MORGAN CHASE BANK	USD	806,150	THB	(25,659,760)	06/14/2019	(4,019)	0.000%
CITIBANK N A	CNY	2,854,000	USD	(426,709)	04/04/2019	(2,018)	0.000%
CITIBANK N A	USD	4,762,092	CNY	(32,022,000)	04/04/2019	(2,966)	0.000%
CITIBANK N A	IDR	93,168,904,378	USD	(6,549,659)	04/05/2019	(14,619)	-0.002%
CITIBANK N A	IDR	93,168,904,000	USD	(6,549,659)	04/05/2019	(14,619)	-0.002%
CITIBANK N A	IDR	15,659,596,000	USD	(1,114,499)	04/05/2019	(16,105)	-0.002%
CITIBANK N A	USD	467,897	THB	(14,830,000)	04/05/2019	510	0.000%
CITIBANK N A	USD	467,897	THB	(14,830,000)	04/05/2019	510	0.000%
CITIBANK N A	USD	467,897	THB	(14,830,000)	04/05/2019	510	0.000%
CITIBANK N A	ZAR	86,084,000	USD	(5,873,836)	04/05/2019	87,471	0.009%
CITIBANK N A	RON	1,729,000	USD	(416,185)	04/18/2019	(10,218)	-0.001%
CITIBANK N A	RON	3,056,000	USD	(719,542)	04/18/2019	(1,997)	0.000%
CITIBANK N A	RON	1,108,000	USD	(265,438)	04/18/2019	(5,281)	-0.001%
CITIBANK N A	RSD	50,682,110	USD	(483,423)	04/18/2019	(1,275)	0.000%
CITIBANK N A	USD	1,977,278	RSD	(203,541,000)	04/18/2019	40,955	0.004%
CITIBANK N A	USD	1,977,278	RSD	(203,541,000)	04/18/2019	40,955	0.004%
CITIBANK N A	USD	1,977,278	RSD	(203,541,000)	04/18/2019	40,955	0.004%
CITIBANK N A	USD	1,977,260	RSD	(203,539,134)	04/18/2019	40,955	0.004%
CITIBANK N A	CAD	686,000	USD	(513,676)	04/26/2019	17	0.000%
CITIBANK N A	GBP	2,759,562	USD	(3,671,465)	04/26/2019	(72,345)	-0.008%
CITIBANK N A	JPY	130,239,000	USD	(1,174,854)	04/26/2019	3,148	0.000%
CITIBANK N A	JPY	4,328,295,183	USD	(39,890,835)	04/26/2019	(741,721)	-0.077%
CITIBANK N A	JPY	283,763,000	USD	(2,584,320)	04/26/2019	(17,704)	-0.002%
CITIBANK N A	USD	26,994,522	JPY	(2,993,378,000)	04/26/2019	(80,363)	-0.008%
CITIBANK N A	PLN	1,077,000	USD	(282,603)	05/17/2019	(1,652)	0.000%
CITIBANK N A	USD	324,385	EUR	(285,274)	05/24/2019	2,854	0.000%
CITIBANK N A	USD	20,346,155	EUR	(17,845,000)	05/24/2019	233,107	0.024%
CITIBANK N A	USD	5,669,061	EUR	(4,979,412)	05/24/2019	56,780	0.006%
CITIBANK N A	USD	1,457,045	EUR	(1,271,000)	05/24/2019	24,505	0.003%
CITIBANK N A	USD	2,782,974	EUR	(2,445,130)	05/24/2019	27,074	0.003%
CITIBANK N A	CNH	32,022,000	USD	(4,753,712)	06/06/2019	8,539	0.001%
CITIBANK N A	USD	1,934,732	ILS	(6,935,000)	06/12/2019	15,760	0.002%
CITIBANK N A	USD	1,930,531	ILS	(6,935,000)	06/12/2019	11,559	0.001%
CITIBANK N A	USD	1,930,531	ILS	(6,935,000)	06/12/2019	11,559	0.001%
CITIBANK N A	USD	5,823,412	ZAR	(86,084,000)	06/14/2019	(88,061)	-0.009%
CITIBANK N A	USD	6,453,828	IDR	(93,168,904,000)	07/12/2019	14,235	0.001%
CITIBANK N A	USD	6,453,828	IDR	(93,168,904,378)	07/12/2019	14,235	0.001%
CITIBANK N A	TRY	24,949,000	USD	(4,281,032)	07/23/2019	(211,053)	-0.022%
CREDIT SUISSE FIRST BOSTON	INR	428,810,841	USD	(6,204,758)	04/05/2019	(23,644)	-0.002%

CREDIT SUISSE FIRST BOSTON	INR	428,811,000	USD	(6,204,761)	04/05/2019	(23,644)	-0.002%
CREDIT SUISSE FIRST BOSTON	USD	6,124,557	INR	(428,810,841)	07/12/2019	29,254	0.003%
CREDIT SUISSE FIRST BOSTON	USD	6,124,559	INR	(428,811,000)	07/12/2019	29,254	0.003%
DEUTSCHE BANK	MYR	1,501,000	USD	(367,757)	04/05/2019	(60)	0.000%
DEUTSCHE BANK	USD	3,636,139	INR	(260,493,000)	04/05/2019	(118,750)	-0.012%
DEUTSCHE BANK	USD	3,635,885	INR	(260,493,000)	04/05/2019	(119,004)	-0.012%
DEUTSCHE BANK	USD	3,636,139	INR	(260,493,000)	04/05/2019	(118,750)	-0.012%
GOLDMAN SACHS & CO	THB	8,598,000	USD	(275,066)	04/05/2019	(4,088)	0.000%
GOLDMAN SACHS & CO	USD	2,429,492	IDR	(34,719,863,736)	04/05/2019	(5,824)	-0.001%
GOLDMAN SACHS & CO	JPY	110,501,000	USD	(1,002,506)	04/26/2019	(3,032)	0.000%
GOLDMAN SACHS & CO	USD	2,550,491	CNH	(17,200,000)	06/06/2019	(7,459)	-0.001%
HSBC SECURITIES INC	BRL	28,870,638	USD	(7,408,997)	04/02/2019	(37,113)	-0.004%
HSBC SECURITIES INC	USD	7,422,903	BRL	(28,870,638)	04/02/2019	51,019	0.005%
HSBC SECURITIES INC	IDR	11,684,030,000	USD	(826,661)	04/05/2019	(7,122)	-0.001%
HSBC SECURITIES INC	USD	979,075	IDR	(13,948,877,268)	04/05/2019	675	0.000%
HSBC SECURITIES INC	USD	7,883,682	IDR	(112,713,000,000)	04/05/2019	(22,217)	-0.002%
HSBC SECURITIES INC	USD	2,442,081	IDR	(34,831,407,979)	04/05/2019	(1,058)	0.000%
HSBC SECURITIES INC	USD	942,970	MYR	(3,879,000)	04/05/2019	(7,262)	-0.001%
HSBC SECURITIES INC	USD	942,970	MYR	(3,879,000)	04/05/2019	(7,262)	-0.001%
HSBC SECURITIES INC	USD	536,648	EUR	(474,972)	05/24/2019	1,308	0.000%
HSBC SECURITIES INC	USD	3,305,518	INR	(232,163,067)	07/12/2019	5,452	0.001%
MORGAN STANLEY & COMPANY LLC	BRL	28,871,000	USD	(7,409,090)	04/02/2019	(37,114)	-0.004%
MORGAN STANLEY & COMPANY LLC	USD	7,427,770	BRL	(28,871,000)	04/02/2019	55,794	0.006%
MORGAN STANLEY & COMPANY LLC	CLP	829,137,000	USD	(1,218,961)	04/05/2019	(534)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,632,084	ZAR	(22,354,000)	04/05/2019	84,072	0.009%
MORGAN STANLEY & COMPANY LLC	USD	1,663,714	ZAR	(22,354,000)	04/05/2019	115,703	0.012%
MORGAN STANLEY & COMPANY LLC	USD	1,218,835	CLP	(829,137,000)	06/07/2019	411	0.000%
RBC DOMINION SECURITIES INC	INR	444,841,544	USD	(6,470,422)	04/05/2019	(58,232)	-0.006%
RBC DOMINION SECURITIES INC	USD	1,230,594	IDR	(17,468,285,395)	04/05/2019	5,336	0.001%
RBC DOMINION SECURITIES INC	USD	16,422,393	JPY	(1,815,805,971)	04/26/2019	(1,439)	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	567,181	USD	(429,845)	04/26/2019	(5,127)	-0.001%
STATE STREET GLOBAL MARKETS LLC	CAD	547,000	USD	(412,874)	04/26/2019	(3,268)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,729,988	GBP	(1,321,367)	04/26/2019	6,613	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	236,664	GBP	(181,000)	04/26/2019	597	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	7,269,960	GBP	(5,509,610)	04/26/2019	84,127	0.009%
STATE STREET GLOBAL MARKETS LLC	USD	9,527,812	GBP	(7,339,483)	04/26/2019	(44,608)	-0.005%
STATE STREET GLOBAL MARKETS LLC	USD	2,778,490	GBP	(2,132,042)	04/26/2019	(2,196)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,710,025	SEK	(15,750,521)	05/17/2019	9,713	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,345,122	EUR	(2,072,792)	05/24/2019	8,885	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	20,259,928	EUR	(17,845,000)	05/24/2019	146,880	0.015%
STATE STREET GLOBAL MARKETS LLC	USD	20,331,741	EUR	(17,843,579)	05/24/2019	220,295	0.023%
STATE STREET GLOBAL MARKETS LLC	USD	2,097,612	EUR	(1,833,884)	05/24/2019	30,646	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	2,193,249	EUR	(1,923,660)	05/24/2019	25,097	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	10,663,073	EUR	(9,352,080)	05/24/2019	122,371	0.013%
STATE STREET GLOBAL MARKETS LLC	USD	4,910,839	EUR	(4,319,728)	05/24/2019	42,086	0.004%
STATE STREET GLOBAL MARKETS LLC	USD	849,291	EUR	(746,300)	05/24/2019	8,139	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,351,204	EUR	(2,065,750)	05/24/2019	22,903	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	3,589,326	MXN	(69,765,663)	05/24/2019	27,650	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	1,932,401	ILS	(6,935,000)	06/12/2019	13,428	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,932,401	ILS	(6,935,000)	06/12/2019	13,428	0.001%
STANDARD CHARTERED SECURITIES	BRL	64,392,457	USD	(16,630,283)	04/02/2019	(188,191)	-0.020%
STANDARD CHARTERED SECURITIES	USD	16,524,869	BRL	(64,392,457)	04/02/2019	82,777	0.009%
STANDARD CHARTERED SECURITIES	CNY	29,168,000	USD	(4,230,925)	04/04/2019	109,440	0.011%
STANDARD CHARTERED SECURITIES	MYR	930,000	USD	(227,031)	04/05/2019	789	0.000%
STANDARD CHARTERED SECURITIES	MYR	3,393,000	USD	(833,497)	04/05/2019	(2,320)	0.000%
STANDARD CHARTERED SECURITIES	MYR	3,393,000	USD	(833,497)	04/05/2019	(2,320)	0.000%
STANDARD CHARTERED SECURITIES	MYR	3,393,000	USD	(833,497)	04/05/2019	(2,320)	0.000%
STANDARD CHARTERED SECURITIES	MYR	3,393,000	USD	(834,091)	04/05/2019	(2,914)	0.000%
STANDARD CHARTERED SECURITIES	MYR	3,391,803	USD	(833,797)	04/05/2019	(2,913)	0.000%
STANDARD CHARTERED SECURITIES	USD	3,633,932	INR	(260,493,000)	04/05/2019	(120,956)	-0.013%
STANDARD CHARTERED SECURITIES	USD	3,633,910	INR	(260,491,386)	04/05/2019	(120,956)	-0.013%
STANDARD CHARTERED SECURITIES	USD	946,893	MYR	(3,878,803)	04/05/2019	(3,291)	0.000%
STANDARD CHARTERED SECURITIES	USD	574,270	THB	(18,257,760)	04/05/2019	(1,148)	0.000%
STANDARD CHARTERED SECURITIES	JPY	198,762,000	USD	(1,838,715)	04/26/2019	(40,928)	-0.004%
STANDARD CHARTERED SECURITIES	PLN	1,078,000	USD	(282,473)	05/17/2019	(1,260)	0.000%
STANDARD CHARTERED SECURITIES	USD	3,540,070	MXN	(69,459,000)	05/24/2019	(5,950)	-0.001%
STANDARD CHARTERED SECURITIES	USD	16,558,865	BRL	(64,392,457)	06/04/2019	192,641	0.020%
STANDARD CHARTERED SECURITIES	USD	832,148	MYR	(3,393,000)	06/14/2019	580	0.000%
STANDARD CHARTERED SECURITIES	USD	832,148	MYR	(3,393,000)	06/14/2019	580	0.000%
STANDARD CHARTERED SECURITIES	USD	832,148	MYR	(3,393,000)	06/14/2019	580	0.000%
STANDARD CHARTERED SECURITIES	USD	832,406	MYR	(3,391,803)	06/14/2019	1,131	0.000%
STANDARD CHARTERED SECURITIES	USD	832,699	MYR	(3,393,000)	06/14/2019	1,131	0.000%

SOCIETE GENERALE	RSD	24,046,000	USD	(231,731)	04/18/2019	(2,977)	0.000%
UBS SECURITIES LLC	CLP	1,070,000,000	USD	(1,607,572)	04/05/2019	(35,195)	-0.004%
UBS SECURITIES LLC	CLP	829,140,000	USD	(1,228,811)	04/05/2019	(10,380)	-0.001%
UBS SECURITIES LLC	CLP	829,140,000	USD	(1,250,117)	04/05/2019	(31,686)	-0.003%
UBS SECURITIES LLC	CLP	829,140,000	USD	(1,250,117)	04/05/2019	(31,686)	-0.003%
UBS SECURITIES LLC	THB	25,659,000	USD	(813,049)	04/05/2019	(4,371)	0.000%
UBS SECURITIES LLC	USD	570,603	CLP	(372,147,000)	04/05/2019	23,728	0.002%
UBS SECURITIES LLC	USD	1,557,892	CLP	(1,083,640,000)	04/05/2019	(34,530)	-0.004%
UBS SECURITIES LLC	USD	1,557,889	CLP	(1,083,638,000)	04/05/2019	(34,530)	-0.004%
UBS SECURITIES LLC	USD	2,013,561	ZAR	(28,108,858)	04/05/2019	67,026	0.007%
UBS SECURITIES LLC	ZAR	86,084,874	USD	(5,873,495)	04/05/2019	87,873	0.009%
UBS SECURITIES LLC	ZAR	12,417,000	USD	(873,878)	04/05/2019	(14,003)	-0.001%
UBS SECURITIES LLC	RON	1,370,000	USD	(330,859)	04/18/2019	(9,184)	-0.001%
UBS SECURITIES LLC	USD	2,672,792	RON	(10,863,000)	04/18/2019	122,173	0.013%
UBS SECURITIES LLC	USD	1,237,234	RON	(5,165,605)	04/18/2019	24,356	0.003%
UBS SECURITIES LLC	CAD	471,664	USD	(354,775)	04/26/2019	(1,581)	0.000%
UBS SECURITIES LLC	JPY	73,464,000	USD	(664,180)	04/26/2019	297	0.000%
UBS SECURITIES LLC	USD	13,671,993	CAD	(18,081,375)	04/26/2019	132,240	0.014%
UBS SECURITIES LLC	USD	2,934,364	EUR	(2,601,411)	05/24/2019	2,320	0.000%
UBS SECURITIES LLC	USD	384,408	EUR	(341,000)	05/24/2019	67	0.000%
UBS SECURITIES LLC	USD	20,362,644	EUR	(17,845,000)	05/24/2019	249,596	0.026%
UBS SECURITIES LLC	USD	2,835,497	EUR	(2,473,813)	05/24/2019	47,269	0.005%
UBS SECURITIES LLC	USD	3,557,804	MXN	(69,459,000)	05/24/2019	11,783	0.001%
UBS SECURITIES LLC	USD	3,557,804	MXN	(69,459,000)	05/24/2019	11,783	0.001%
UBS SECURITIES LLC	USD	1,228,574	CLP	(829,140,000)	06/07/2019	10,146	0.001%
UBS SECURITIES LLC	USD	1,249,928	CLP	(829,140,000)	06/07/2019	31,500	0.003%
UBS SECURITIES LLC	USD	1,249,928	CLP	(829,140,000)	06/07/2019	31,500	0.003%
UBS SECURITIES LLC	USD	1,938,315	ILS	(6,935,000)	06/12/2019	19,342	0.002%
UBS SECURITIES LLC	USD	1,933,155	ILS	(6,935,000)	06/12/2019	14,182	0.001%
UBS SECURITIES LLC	USD	1,933,845	ILS	(6,937,476)	06/12/2019	14,187	0.001%
UBS SECURITIES LLC	USD	813,500	THB	(25,659,000)	06/14/2019	3,354	0.000%
UBS SECURITIES LLC	USD	5,824,022	ZAR	(86,084,874)	06/14/2019	(87,510)	-0.009%
UBS SECURITIES LLC	ZAR	7,550,000	USD	(519,405)	06/14/2019	(939)	0.000%

Total Forward Currency Exchange Contracts

1,276,547

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
PLN IRS 02/13/2018	(13,189,310)	(266,012)	-0.028%
PLN IRS 02/12/2028	(5,024,499)	(102,517)	-0.011%
PLN IRS 02/14/2028	(9,986,191)	(203,422)	-0.021%
GREECE CDS 12/20/2020	2,070,000	(33,946)	-0.004%
CZK IRS 03/29/2024	(586,055,504)	(54,782)	-0.006%
CZK IRS 03/27/2024	(51,229,508)	(6,147)	-0.001%
CZK IRS 04/01/2024	(29,302,775)	2,058	0.000%
CZK IRS 04/01/2024	(29,302,776)	(1,076)	0.000%
CZK IRS 04/01/2024	(29,302,775)	1,431	0.000%
CZK IRS 04/02/2024	(62,512,587)	(1,021)	0.000%
CZK IRS 04/01/2024	(29,302,775)	805	0.000%
CZK IRS 04/01/2024	(29,302,775)	(1,233)	0.000%
CZK IRS 03/28/2024	(153,688,525)	(18,540)	-0.002%
ITRX XOVER CDSI S30 V2 5Y 12/20/2023	19,733,200	2,160,858	0.224%
ITRX XOVER CDSI S30 V2 5Y 12/20/2023	14,296,703	1,565,542	0.162%
ITRX XOVER CDSI S30 V2 5Y 12/20/2023	14,207,904	1,555,818	0.161%
USD IRS 06/26/2048	(3,920,000)	(362,976)	-0.038%
GREECE CDS 12/20/2021	2,070,000	(83,220)	-0.009%
CDX IG CDSI S31 5YR 12/20/2023	41,200,000	799,239	0.083%
CDX IG CDSI S31 5YR 12/20/2023	41,200,000	799,239	0.083%

Total Swap Contracts

5,750,096

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNM9 CAN 10YR BOND FUT JUN19	(8)	6/19/2019	(832,357)	(5,229)	(0.086%)
FVM9 5YR US NOTE FUT JUN 19	(51)	6/28/2019	(5,907,235)	(51,870)	(0.613%)
JBM9 JPN 10Y BOND (OSE) JUN 19	(14)	6/13/2019	(19,362,267)	(250,125)	(2.008%)
KAAM9 KOREA 10YR BND FUT JUN19	20	6/18/2019	2,270,637	28,396	0.236%
KEM9 KOREA 3YR BND FUT JUN19	176	6/18/2019	17,007,700	50,848	1.764%
TUM9 2YR US NOTE FUT JUN 19	157	6/28/2019	33,455,719	117,905	3.470%
TYM9 UST 10YR FUT JUN 19	(35)	6/19/2019	(4,347,656)	(61,300)	(0.451%)
UXYM9 UST 10YR ULTRA FUT JUN19	(33)	6/19/2019	(4,381,781)	(98,531)	(0.454%)
XMM9 AUST 10Y BOND FUT JUN19	177	6/17/2019	17,413,645	461,433	1.806%

Total Futures Contracts

191,528

NET ASSETS

964,104,333

NET ASSET VALUE PER SHARE

Global Multi-Sector Bond Fund Shares

11.22

(\$799,584,160 / 71,289,246 Shares Outstanding)

Global Multi-Sector Bond Fund - Advisor Class Shares

11.23

(\$16,688,643 / 1,486,396 Shares Outstanding)

Global Multi-Sector Bond Fund - I Class Shares

11.22

(\$147,831,529 / 13,179,128 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	LTN	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	Bangladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan 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 Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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