

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	6,500,000	6,532,072	0.436%
2020 Cash Mandatory Exchangeable Trust			925	1,038,152	0.069%
280 Park Avenue 2017-280P Mortgage Trust	1.19	9/15/34	995,000	995,300	0.066%
AbbVie	4.25	11/21/49	3,580,000	4,066,404	0.272%
ABJA Investment Co Pte	5.95	7/31/24	6,750,000	7,311,668	0.488%
Acwa Power Management & Investments One	5.95	12/15/39	4,100,000	4,735,828	0.316%
Adani Ports & Special Economic Zone	4.38	7/3/29	6,050,000	6,343,665	0.424%
Adaro Indonesia PT	4.25	10/31/24	3,309,000	3,358,635	0.224%
Adler	1.5	7/26/24	4,200,000	4,830,823	0.323%
ADMI	3.75	12/23/27	2,815,000	2,787,638	0.186%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	4,065,000	4,364,074	0.291%
Aes Gener	7.13	3/26/79	6,325,000	6,804,846	0.454%
Aib	4.26	4/10/25	2,920,000	3,166,057	0.211%
Akbank TAS	5.13	3/31/25	3,275,000	3,172,394	0.212%
Aker BP	3	1/15/25	2,961,000	3,064,635	0.205%
Albania Government International Bond	3.5	10/9/25	1,500,000	1,868,287	0.125%
Albania Government International Bond	3.5	10/9/25	1,490,000	1,855,832	0.124%
Albania Government International Bond	3.5	6/16/27	1,635,000	2,046,039	0.137%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.75	3/15/25	266,000	273,315	0.018%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	1,885,000	2,071,144	0.138%
Alcoa Nederland Holding BV	5.5	12/15/27	1,565,000	1,676,506	0.112%
Alen 2021-ACEN Mortgage Trust	2.36	4/15/34	2,940,000	2,940,878	0.196%
Allianz	3.38	9/18/69	2,300,000	2,958,435	0.198%
Altice Financing	5	1/15/28	2,580,000	2,538,075	0.170%
Altice Financing	7.5	5/15/26	1,500,000	1,563,750	0.104%
Altice France Holding	4	2/15/28	1,505,000	1,657,413	0.111%
Altice France SA/France	3.38	1/15/28	885,000	1,011,302	0.068%
Altice France SA/France	3.38	1/15/28	640,000	731,337	0.049%
Altice France SA/France	5.88	2/1/27	1,700,000	2,122,775	0.142%
Altice France SA/France	4.2	8/14/26	3,053,149	3,042,463	0.203%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	2,865,000	2,976,019	0.199%
American Airlines Inc/AAdvantage Loyalty IP	5.75	4/20/29	1,195,000	1,272,675	0.085%
Americredit Automobile Receivables Trust 2018-1	3.82	3/18/24	1,265,000	1,324,550	0.088%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	1,980,000	1,988,961	0.133%
Amwins	7.75	7/1/26	410,000	437,675	0.029%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	787,675	802,899	0.054%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	2,815,000	2,906,484	0.194%
Apple	2.65	5/11/50	1,790,000	1,625,209	0.109%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	1,582,050	1,624,607	0.109%
Arconic	6.13	2/15/28	2,660,000	2,832,900	0.189%
Ares LVIII CLO	1.46	1/15/33	1,480,000	1,481,402	0.099%
Arion Banki HF	1	3/20/23	2,949,000	3,507,608	0.234%
Ashford Hospitality Trust 2018-ASHF	1.51	4/15/35	500,000	495,028	0.033%
Ashland Services BV	2	1/30/28	1,955,000	2,274,404	0.152%
Ashland Services BV	2	1/30/28	480,000	558,422	0.037%
Asurion	5.38	1/31/28	1,292,848	1,315,473	0.088%
athenahealth	4.7	2/11/26	505,000	505,419	0.034%
Australia Government Bond	3	3/21/47	24,118,000	19,360,985	1.293%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	4,125,000	4,181,841	0.279%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	990,000	1,012,310	0.068%
Banco Comercial Portugues	4.5	12/7/27	2,800,000	3,254,829	0.217%
Banco De Bogota	4.38	8/3/27	4,725,000	5,005,878	0.334%
Banco De Bogota	4.38	8/3/27	1,000,000	1,059,445	0.071%
Bancolumbia	4.63	12/18/29	6,950,000	7,044,694	0.470%
Banco Santander	2.75	12/3/30	3,800,000	3,611,197	0.241%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	4,120,000	4,155,638	0.278%
Barings CLO Ltd 2016-II	1.3	7/20/28	1,444,754	1,444,941	0.097%
Bausch Health	9	12/15/25	715,000	775,775	0.052%
Bausch Health	7.25	5/30/29	1,890,000	2,107,350	0.141%
Bausch Health Americas	8.5	1/31/27	875,000	971,250	0.065%
BBCMS 2020-BID Mortgage Trust	2.25	10/15/37	2,945,000	2,959,757	0.198%
BBVA Bancomer SA/Texas	5.88	9/13/34	6,200,000	6,765,161	0.452%
Bellring Brands	4.75	10/21/24	2,191,593	2,201,631	0.147%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	2,714,000	2,987,269	0.200%
Benefit Street Partners CLO IV	1.77	1/20/32	5,885,000	5,872,902	0.392%

Benefit Street Partners CLO XI	1.74	4/15/29	6,995,000	6,927,311	0.463%
Bermuda Government International Bond	3.72	1/25/27	1,870,000	2,047,650	0.137%
Bermuda Government International Bond	4.75	2/15/29	3,640,000	4,222,946	0.282%
BFLD 2019-DPLO	1.65	10/15/34	1,830,000	1,823,043	0.122%
B&G Foods	5.25	9/15/27	1,065,000	1,099,613	0.073%
Bnp Paribas	1.32	1/13/27	2,830,000	2,768,564	0.185%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	24,435,000,000	37,243,042	2.487%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	41,396,000	7,760,433	0.518%
Brf	4.88	1/24/30	5,400,000	5,517,180	0.368%
Brixmor Operating Partnership	4.13	6/15/26	3,200,000	3,535,565	0.236%
Bulgaria Government International Bond	1.38	9/23/50	2,493,000	2,854,364	0.191%
BX Commercial Mortgage Trust 2020-BXLP	2.11	12/15/36	2,794,336	2,790,975	0.186%
BX Commercial Mortgage Trust 2020-BXLP	2.61	12/15/36	2,090,762	2,088,248	0.139%
BX Trust 2018-GW	1.33	5/15/35	1,040,000	1,039,041	0.069%
BX Trust 2018-GW	1.88	5/15/35	3,000,000	2,996,334	0.200%
Canadian Government Real Return Bond	4	12/1/31	6,835,686	7,957,725	0.531%
Cano Health	5.5	11/23/27	2,166,024	2,164,681	0.145%
Cantor Commercial Real Estate Lending 2019-CF1	4.14	5/15/52	1,055,000	1,053,873	0.070%
Capital Projects Finance Authority/FL	4	10/1/24	8,430,000	8,393,012	0.561%
CBAM 2019-9	1.52	2/12/30	2,120,000	2,120,079	0.142%
CCI Buyer	4.75	12/17/27	1,965,000	1,966,847	0.131%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	2,140,000	2,137,325	0.143%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	480,000	513,600	0.034%
CD 2016-CD1 Mortgage Trust	2.93	8/10/49	2,490,000	2,603,112	0.174%
Cemex SAB de CV	5.45	11/19/29	6,700,000	7,352,681	0.491%
Charter Communications Operating	1.9	2/1/27	4,900,063	4,873,113	0.325%
Cheniere Energy	4.63	10/15/28	3,965,000	4,113,688	0.275%
Cheniere Energy	4.25	3/15/45	2,615,000	2,144,718	0.143%
China development Bank	3.43	1/14/27	140,000,000	21,251,587	1.419%
China development Bank	3.65	5/21/29	40,000,000	6,110,196	0.408%
China development Bank	3.5	8/13/26	50,000,000	7,649,300	0.511%
China Government Bond	3.02	10/22/25	10,000,000	1,526,110	0.102%
China Government Bond	3.13	11/21/29	50,000,000	7,567,506	0.505%
China Government Bond	3.28	12/3/27	30,000,000	4,606,502	0.308%
China Government Bond	3.12	12/5/26	260,000,000	39,748,401	2.655%
China Government Bond	4	6/24/69	10,000,000	1,602,595	0.107%
China Government Bond	2.85	6/4/27	40,000,000	5,983,495	0.400%
Chobani Llc / Chobani Finance	4.63	11/15/28	1,400,000	1,431,500	0.096%
CIFI Holdings	6.45	11/7/24	3,400,000	3,637,922	0.243%
Cigna	2.4	3/15/30	1,375,000	1,362,750	0.091%
Cigna	2.38	3/15/31	1,695,000	1,659,425	0.111%
Cigna	3.4	3/15/51	3,155,000	3,126,163	0.209%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	3,350,000	3,419,880	0.228%
Citigroup Commercial Mortgage Trust 2015-P1	4.32	9/15/48	560,000	603,763	0.040%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	6,110,000	5,572,223	0.372%
Clarios Global Lp / Clarios Us Finance	4.38	5/15/26	3,995,000	4,848,909	0.324%
Clear Channel Worldwide Holdings	5.13	8/15/27	2,105,000	2,118,156	0.141%
Colorado Health Facilities Authority	3.36	12/1/30	3,955,000	3,943,879	0.263%
COLT 2019-2 Mortgage Loan Trust	0	5/25/49	831,201	830,418	0.055%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	1,562,000	1,617,385	0.108%
COMM 2014-CR14 Mortgage Trust	4.62	2/10/47	1,390,000	1,507,163	0.101%
COMM 2015-PC1 Mortgage Trust	4.32	7/10/50	1,500,000	1,604,570	0.107%
COMM 2017-PANW Mortgage Trust	3.54	10/10/29	4,340,000	4,492,726	0.300%
Commonwealth of Puerto Rico	5.13	7/1/31	945,000	826,875	0.055%
Commonwealth of Puerto Rico	5.5	7/1/31	1,895,000	1,624,963	0.109%
Commonwealth of Puerto Rico	8	7/1/35	1,970,000	1,546,450	0.103%
Commonwealth of Puerto Rico	5.25	7/1/37	1,960,000	1,722,350	0.115%
Commonwealth of Puerto Rico	6	7/1/39	2,250,000	1,951,875	0.130%
Continental Resources Inc/OK	4.38	1/15/28	575,000	605,188	0.040%
Continental Resources Inc/OK	5.75	1/15/31	820,000	922,500	0.062%
Continental Resources Inc/OK	4.9	6/1/44	700,000	698,250	0.047%
Country Garden Holdings	4.8	8/6/30	6,100,000	6,404,248	0.428%
CPI Holdco	4.11	11/4/26	2,713,149	2,709,079	0.181%
Credit Agricole SA/London	3.25	10/4/24	2,225,000	2,387,639	0.159%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	2.26	5/15/36	2,555,000	2,558,886	0.171%
Croatia Government International Bond	1.13	3/4/33	2,262,000	2,661,640	0.178%
Croatia Government International Bond	1.13	6/19/29	1,115,000	1,346,793	0.090%
CSAIL 2016-C6 Commercial Mortgage Trust	4.95	1/15/49	1,065,000	1,110,335	0.074%
CSC Holdings	6.5	2/1/29	2,315,000	2,546,500	0.170%
CSMC 2020-TMIC	3.25	12/15/35	3,575,000	3,610,472	0.241%
Csn Resources	7.63	4/17/26	3,800,000	4,046,601	0.270%
CVS Health	3.75	4/1/30	1,215,000	1,324,644	0.088%

CVS Health	3	8/15/26	400,000	426,121	0.028%
C&W Senior Financing DAC	7.5	10/15/26	2,150,000	2,282,558	0.152%
C&W Senior Financing DAC	6.88	9/15/27	4,015,000	4,288,522	0.286%
Cyprus Government International Bond	1.25	1/21/40	120,000	147,983	0.010%
Cyprus Government International Bond	2.75	2/26/34	917,000	1,351,896	0.090%
Cyprus Government International Bond	2.75	5/3/49	2,481,000	4,017,133	0.268%
Cyprus Government International Bond	2.38	9/25/28	10,363,000	14,128,718	0.944%
Danske Bank	2	9/8/21	1,745,000	1,757,421	0.117%
Dave & Buster s	7.63	11/1/25	1,380,000	1,473,150	0.098%
DC office Trust 2019-MTC	3.07	9/15/45	1,455,000	1,395,953	0.093%
Dcp Midstream Operating	5.85	5/21/43	535,000	476,150	0.032%
Dcp Midstream Operating	6.75	9/15/37	355,000	394,938	0.026%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	474,399	475,546	0.032%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	1,190,000	1,203,276	0.080%
Diamondback Energy	2.88	12/1/24	1,885,000	1,986,319	0.133%
Dominican Republic International Bond	5.3	1/21/41	5,995,000	5,912,569	0.395%
DRIVEN BRANDS FUNDING	4.74	4/20/48	3,578,800	3,799,898	0.254%
DRIVEN BRANDS FUNDING	3.79	7/20/50	1,900,450	1,983,994	0.133%
Edison International	3.13	11/15/22	475,000	491,011	0.033%
Edison International	3.55	11/15/24	2,270,000	2,429,647	0.162%
Edison International	4.95	4/15/25	160,000	177,787	0.012%
Egypt Government International Bond	5.88	2/16/31	1,836,000	1,724,665	0.115%
Egypt Treasury Bills	11.34	6/15/21	115,275,000	7,170,202	0.479%
Ellington Financial Mortgage Trust 2020-1	5.24	5/25/65	1,280,000	1,356,340	0.091%
Entercom Media	6.75	3/31/29	2,295,000	2,369,588	0.158%
EQT	8.5	2/1/30	1,080,000	1,371,600	0.092%
European Bank for Reconstruction & development	6.25	7/25/22	123,500,000,000	8,582,761	0.573%
Export-Import Bank of India	8.38	7/24/25	49,000,000	736,728	0.049%
Export Import Bank of Thailand	1.46	10/15/25	2,376,000	2,363,925	0.158%
Fannie Mae Connecticut Avenue Securities	2.66	12/25/30	1,214,906	1,217,213	0.081%
Fannie Mae Connecticut Avenue Securities	2.46	1/25/31	1,862,940	1,862,938	0.124%
Federal Home Loan Mortgage	5.5	10/1/38	5,373	6,316	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	4,589	5,112	0.000%
Federal Home Loan Mortgage	4	10/1/40	11,441	12,672	0.001%
Federal Home Loan Mortgage	4	10/1/40	5,802	6,386	0.000%
Federal Home Loan Mortgage	5	11/1/36	17,250	20,065	0.001%
Federal Home Loan Mortgage	4	11/1/40	6,098	6,712	0.000%
Federal Home Loan Mortgage	4	1/1/41	3,340	3,676	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	5,636	6,279	0.000%
Federal Home Loan Mortgage	4	12/1/40	2,096	2,307	0.000%
Federal Home Loan Mortgage	4	12/1/40	56,114	62,152	0.004%
Federal Home Loan Mortgage	4	12/1/41	17,481	19,265	0.001%
Federal Home Loan Mortgage	4	2/1/41	155,090	171,710	0.011%
Federal Home Loan Mortgage	5	4/1/40	615	715	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	10,759	12,161	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	11,341	12,748	0.001%
Federal Home Loan Mortgage	5	7/1/40	3,762	4,348	0.000%
Federal Home Loan Mortgage	5	8/1/40	6,296	7,264	0.000%
Federal Home Loan Mortgage	5	8/1/40	23,844	27,717	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	2,034	2,280	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	7,697	8,637	0.001%
Federal National Mortgage Assn.	5	10/1/34	73,595	84,704	0.006%
Federal National Mortgage Assn.	6	10/1/38	36,977	44,193	0.003%
Federal National Mortgage Assn.	4	10/1/47	1,923,651	2,075,929	0.139%
Federal National Mortgage Assn.	3.5	10/1/49	746,924	788,669	0.053%
Federal National Mortgage Assn.	5.5	11/1/35	16,772	19,627	0.001%
Federal National Mortgage Assn.	5	11/1/35	32,199	37,412	0.002%
Federal National Mortgage Assn.	4.5	11/1/39	11,852	13,289	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	262,727	281,052	0.019%
Federal National Mortgage Assn.	3.5	11/1/48	850,432	900,088	0.060%
Federal National Mortgage Assn.	4.5	11/1/49	7,806	8,496	0.001%
Federal National Mortgage Assn.	2.5	11/1/50	2,912,136	2,993,991	0.200%
Federal National Mortgage Assn.	5.5	1/1/39	1,937	2,277	0.000%
Federal National Mortgage Assn.	4	1/1/41	29,294	32,272	0.002%
Federal National Mortgage Assn.	4.5	1/1/42	5,538	6,229	0.000%
Federal National Mortgage Assn.	2.5	1/1/44	3,420,000	3,509,508	0.234%
Federal National Mortgage Assn.	4.5	1/1/44	63,226	70,877	0.005%
Federal National Mortgage Assn.	3.5	1/1/46	68,796	74,015	0.005%
Federal National Mortgage Assn.	3.5	1/1/46	255,926	274,501	0.018%
Federal National Mortgage Assn.	3.5	1/1/46	432,427	462,947	0.031%
Federal National Mortgage Assn.	4.5	1/1/50	126,664	138,197	0.009%
Federal National Mortgage Assn.	4	1/1/50	555,149	595,887	0.040%

Federal National Mortgage Assn.	5.5	12/1/35	11,128	13,015	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	22,117	24,795	0.002%
Federal National Mortgage Assn.	5	12/1/41	694,878	784,161	0.052%
Federal National Mortgage Assn.	4	12/1/41	10,609	11,681	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	573,733	615,526	0.041%
Federal National Mortgage Assn.	3.5	12/1/45	112,087	120,611	0.008%
Federal National Mortgage Assn.	4	12/1/49	57,284	61,440	0.004%
Federal National Mortgage Assn.	2.5	12/1/50	127,257	130,708	0.009%
Federal National Mortgage Assn.	2.5	12/1/50	1,052,135	1,080,674	0.072%
Federal National Mortgage Assn.	5	2/1/34	17,033	19,311	0.001%
Federal National Mortgage Assn.	6	2/1/37	23,963	28,638	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	15,011	17,567	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	4,439	5,195	0.000%
Federal National Mortgage Assn.	6	2/1/39	8,682	10,376	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	55,143	62,152	0.004%
Federal National Mortgage Assn.	4	2/1/41	15,256	16,761	0.001%
Federal National Mortgage Assn.	4	2/1/41	43,400	47,813	0.003%
Federal National Mortgage Assn.	5	2/1/42	5,050	5,875	0.000%
Federal National Mortgage Assn.	4	2/1/42	20,807	22,927	0.002%
Federal National Mortgage Assn.	3.5	2/1/50	1,304,380	1,377,827	0.092%
Federal National Mortgage Assn.	5	3/1/34	16,047	18,518	0.001%
Federal National Mortgage Assn.	5.5	3/1/36	15,220	17,804	0.001%
Federal National Mortgage Assn.	6	3/1/37	9,714	11,609	0.001%
Federal National Mortgage Assn.	4	3/1/41	25,203	27,766	0.002%
Federal National Mortgage Assn.	4.5	3/1/46	63,901	71,514	0.005%
Federal National Mortgage Assn.	4.5	3/1/49	1,117,295	1,215,959	0.081%
Federal National Mortgage Assn.	5.5	4/1/35	2,287	2,676	0.000%
Federal National Mortgage Assn.	6	4/1/35	46,381	55,423	0.004%
Federal National Mortgage Assn.	5.5	4/1/36	31,061	36,345	0.002%
Federal National Mortgage Assn.	5	4/1/40	56,303	65,519	0.004%
Federal National Mortgage Assn.	5.5	5/1/35	270,245	317,459	0.021%
Federal National Mortgage Assn.	6	5/1/38	6,829	8,118	0.001%
Federal National Mortgage Assn.	4.5	5/1/40	18,026	20,222	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	55,574	62,258	0.004%
Federal National Mortgage Assn.	4	5/1/42	16,591	18,279	0.001%
Federal National Mortgage Assn.	5.5	5/1/44	347,351	406,331	0.027%
Federal National Mortgage Assn.	3.5	5/1/47	1,696,908	1,810,629	0.121%
Federal National Mortgage Assn.	4.5	5/1/50	237,572	259,492	0.017%
Federal National Mortgage Assn.	5	6/1/35	16,956	19,681	0.001%
Federal National Mortgage Assn.	5.5	6/1/38	49,255	57,887	0.004%
Federal National Mortgage Assn.	5	6/1/40	11,513	13,397	0.001%
Federal National Mortgage Assn.	5	6/1/40	208,919	240,880	0.016%
Federal National Mortgage Assn.	5	6/1/41	4,349	5,059	0.000%
Federal National Mortgage Assn.	5	7/1/33	9,654	11,140	0.001%
Federal National Mortgage Assn.	5	7/1/35	109,518	126,733	0.008%
Federal National Mortgage Assn.	5	7/1/35	40,896	47,495	0.003%
Federal National Mortgage Assn.	5	7/1/37	24,228	27,950	0.002%
Federal National Mortgage Assn.	4.5	7/1/39	10,974	12,218	0.001%
Federal National Mortgage Assn.	5	7/1/45	1,611,731	1,865,946	0.125%
Federal National Mortgage Assn.	4.5	7/1/46	182,730	203,649	0.014%
Federal National Mortgage Assn.	5	7/1/47	1,731,482	2,012,235	0.134%
Federal National Mortgage Assn.	3.5	7/1/50	252,928	268,791	0.018%
Federal National Mortgage Assn.	6.5	8/1/37	21,585	25,608	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	678	793	0.000%
Federal National Mortgage Assn.	6	8/1/37	8,822	10,543	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,325	1,551	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	14,909	16,714	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	30,046	33,644	0.002%
Federal National Mortgage Assn.	4	8/1/47	286,775	309,971	0.021%
Federal National Mortgage Assn.	4	8/1/47	881,668	962,570	0.064%
Federal National Mortgage Assn.	4.5	8/1/48	193,494	210,814	0.014%
Federal National Mortgage Assn.	6.5	9/1/36	11,654	13,746	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	21,855	24,505	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	10,202	11,450	0.001%
Federal National Mortgage Assn.	3.5	9/1/46	293,296	314,068	0.021%
Federal National Mortgage Assn.	4.5	9/1/48	4,463,477	4,928,239	0.329%
Florida development Finance	2.6	4/1/26	2,340,000	2,365,314	0.158%
Ford Credit Floorplan Master Owner Trust	1.87	9/15/27	2,500,000	2,497,649	0.167%
Freddie Mac REMICS	4.5	5/25/50	1,026,152	171,710	0.011%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.16	11/25/49	1,746,682	1,746,681	0.117%
Freddie Mac STACR REMIC Trust 2020-DNA4	3.86	8/25/50	1,375,000	1,387,276	0.093%
Freddie Mac STACR REMIC Trust 2020-DNA6	2.02	12/25/50	1,345,000	1,339,199	0.089%

Freddie Mac STACR REMIC Trust 2020-HQA3	3.71	7/25/50	2,265,106	2,283,829	0.153%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.26	9/25/50	940,000	947,123	0.063%
Freddie Mac STACR REMIC Trust 2021-HQA1	2.27	8/25/33	6,995,000	6,916,290	0.462%
Freddie Mac Stacr Trust 2019-HQA1	2.46	2/25/49	4,698,964	4,707,082	0.314%
Freddie Mac STACR Trust 2019-HQA2	2.16	4/25/49	1,630,161	1,626,081	0.109%
Freddie Mac Structured Agency Credit Risk debt Notes	4.76	10/25/28	2,870,053	3,003,173	0.201%
Freddie Mac Structured Agency Credit Risk debt Notes	5.26	11/25/28	3,363,448	3,503,298	0.234%
Freddie Mac Structured Agency Credit Risk debt Notes	3.42	8/25/33	3,585,000	3,549,151	0.237%
Freddie Mac Structured Agency Credit Risk debt Notes	4.15	8/25/48	130,948	130,635	0.009%
FREMF 2019-K94 Mortgage Trust	3.97	7/25/52	2,280,000	2,347,545	0.157%
French Republic Government Bond OAT	0.7	7/25/30	11,251,734	16,101,747	1.075%
FWD Securitization Trust 2020-INV1	2.85	1/25/50	3,135,000	3,171,495	0.212%
Gainwell Acquisition	4.75	10/1/27	1,765,575	1,756,747	0.117%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	413,901	421,674	0.028%
General Electric	4.35	5/1/50	3,950,000	4,385,049	0.293%
General Electric	3.51	6/15/69	1,235,000	1,167,075	0.078%
Genworth Mortgage Holdings	6.5	8/15/25	1,260,000	1,357,650	0.091%
Globo Comunicacao E Participacoes	5.13	3/31/27	3,200,000	3,297,296	0.220%
Golub Capital Partners CLO 39B	1.37	10/20/28	1,470,914	1,471,059	0.098%
Government National Mortgage Assn.	4	11/20/40	204,956	226,974	0.015%
Government National Mortgage Assn.	5	11/20/47	543,423	604,900	0.040%
Government National Mortgage Assn.	4	1/1/41	1,395,000	1,491,124	0.100%
Government National Mortgage Assn.	2.5	1/1/43	3,065,000	3,156,351	0.211%
Government National Mortgage Assn.	5	1/20/48	150,635	166,392	0.011%
Government National Mortgage Assn.	3.5	2/20/48	2,129,692	2,289,734	0.153%
Government National Mortgage Assn.	5	3/20/41	5,693	6,542	0.000%
Government National Mortgage Assn.	4.5	3/20/47	69,242	76,072	0.005%
Government National Mortgage Assn.	3	3/20/50	454,382	466,296	0.031%
Government National Mortgage Assn.	4	5/20/47	1,468,903	1,589,492	0.106%
Government National Mortgage Assn.	5	5/20/48	150,359	164,815	0.011%
Government National Mortgage Assn.	4	6/20/47	477,208	517,113	0.035%
Government National Mortgage Assn.	5	6/20/49	430,500	471,657	0.032%
Government National Mortgage Assn.	4.5	7/20/47	20,732	22,644	0.002%
Government National Mortgage Assn.	4.5	8/20/47	215,738	236,283	0.016%
Government National Mortgage Assn.	5	8/20/47	33,776	37,765	0.003%
Government National Mortgage Assn.	4	9/20/40	11,160	12,360	0.001%
Government National Mortgage Assn.	4.5	9/20/47	175,444	192,141	0.013%
Government National Mortgage Assn.	3	9/20/49	671,336	688,935	0.046%
Government National Mortgage Association	4.5	12/20/39	8,172	226	0.000%
Government National Mortgage Association	4	2/20/43	55,837	8,348	0.001%
Great Lakes Water Authority Sewage Disposal System Revenue	3.06	7/1/39	2,330,000	2,372,115	0.158%
Great Wolf Trust 2019-WOLF	3.24	12/15/36	6,150,000	5,872,364	0.392%
Guatemala Government Bond	5.38	4/24/32	1,805,000	2,053,188	0.137%
Guatemala Government Bond	6.13	6/1/50	3,350,000	3,894,409	0.260%
Guatemala Government Bond	6.13	6/1/50	755,000	877,695	0.059%
Hardee s Funding	3.98	12/20/50	1,226,925	1,266,297	0.085%
HDFC Bank	8.1	3/22/25	150,000,000	2,147,957	0.143%
Health & Happiness H&H International Holdings	5.63	10/24/24	980,000	1,020,257	0.068%
Hellenic Republic Government Bond	0.75	6/18/31	4,285,000	4,971,582	0.332%
Hess	5.8	4/1/47	2,930,000	3,464,725	0.231%
Hillenbrand	3.75	3/1/31	1,645,000	1,601,819	0.107%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	132,957	135,414	0.009%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	1,183,035	1,315,499	0.088%
Hilton Orlando Trust 2018-ORL	1.31	12/15/34	2,145,000	2,142,417	0.143%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	836,962	844,394	0.056%
Homeward Opportunities Fund I Trust 2019-1	3.95	1/25/59	1,075,000	1,098,662	0.073%
Howard Hughes	4.13	2/1/29	2,150,000	2,101,625	0.140%
Howard University	4.76	10/1/51	1,505,000	1,569,840	0.105%
HPS Loan Management 11-2017	2.14	5/6/30	7,190,000	7,097,029	0.474%
HSBC Holdings	4.95	3/31/30	1,550,000	1,800,426	0.120%
HTA Group Ltd/Mauritius	7	12/18/25	1,760,000	1,876,072	0.125%
ICICI Bank Ltd/Dubai	3.8	12/14/27	5,500,000	5,855,869	0.391%
ICTSI Treasury BV	5.88	9/17/25	3,075,000	3,596,765	0.240%
iHeartCommunications	5.25	8/15/27	2,080,000	2,124,200	0.142%
India Government Bond	9.15	11/14/24	621,320,000	9,521,175	0.636%
India Government Bond	8.24	2/15/27	355,000,000	5,345,605	0.357%
Indonesia Treasury Bond	9	3/15/29	57,493,000,000	4,509,628	0.301%
Infrastrutture Wireless Italiane	1.88	7/8/26	5,020,000	6,120,254	0.409%
Intelsat Jackson Holdings	9.5	9/30/22	1,085,000	1,289,794	0.086%
International Game Technology	4.13	4/15/26	945,000	978,075	0.065%
InTown Hotel Portfolio Trust 2018-STAY	1.61	1/15/33	2,030,000	2,022,383	0.135%
Ireland Government Bond	1.7	5/15/37	1,729,000	2,451,975	0.164%

Islandsbanki HF	1.13	4/12/22	3,350,000	3,975,413	0.266%
Israel Government Bond - Fixed	5.5	1/31/42	49,495,000	23,925,948	1.598%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	2,601,000	3,791,255	0.253%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	6,842,515	8,727,570	0.583%
Ivory Coast Government International Bond	4.88	1/30/32	1,285,000	1,472,886	0.098%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.88	3/15/50	655,000	715,279	0.048%
JPMorgan Chase	2.96	5/13/31	2,875,000	2,921,403	0.195%
Kernel Holding	6.5	10/17/24	3,525,000	3,752,151	0.251%
Kfc Holding	1.86	3/15/28	290,000	289,759	0.019%
Kfc Holding	1.86	4/3/25	3,845,367	3,840,560	0.256%
Klabin Austria GmbH	3.2	1/12/31	840,000	799,970	0.053%
Kuwait Projects Co SPC	4.5	2/23/27	3,600,000	3,500,827	0.234%
Lamar Funding	3.96	5/7/25	3,335,000	3,347,066	0.224%
Landsbankinn HF	1	5/30/23	3,450,000	4,115,160	0.275%
LCPR Senior Secured Financing DAC	6.75	10/15/27	3,240,000	3,448,669	0.230%
LCPR Senior Secured Financing DAC	5.13	7/15/29	2,740,000	2,784,525	0.186%
Leaseplan	7.38	11/29/69	2,590,000	3,306,853	0.221%
Legacy LifePoint Health	6.75	4/15/25	2,165,000	2,300,313	0.154%
Level 3 Financing	1.9	3/1/27	3,373,278	3,326,896	0.222%
Leviathan Bond	6.13	6/30/25	4,025,000	4,362,094	0.291%
Louvre Bidco SAS	4.25	9/30/24	1,515,000	1,773,247	0.118%
LSEGA Financing	2.5	4/6/31	3,565,000	3,523,892	0.235%
Madison Park Funding XXXIII	1.57	10/15/32	2,385,000	2,395,715	0.160%
Madison Park Funding XXXVII	1.54	7/15/32	280,000	280,467	0.019%
Magnetite XXIII	1.52	10/25/32	2,205,000	2,210,650	0.148%
Magnetite XXV	2.35	1/25/32	1,410,000	1,413,988	0.094%
Malaysia Government Bond	4.64	11/7/33	10,393,000	2,655,996	0.177%
Malaysia Government Bond	3.84	4/15/33	9,800,000	2,353,040	0.157%
Malaysia Government Bond	4.07	6/15/50	52,325,000	11,897,447	0.795%
Manhattan West 2020-1MW Mortgage Trust	2.33	9/10/39	1,185,000	1,155,333	0.077%
Manila Water	4.38	7/30/30	4,800,000	5,053,169	0.337%
Marriott International Inc/MD	5.75	5/1/25	5,535,000	6,344,494	0.424%
Marriott International Inc/MD	4.63	6/15/30	2,660,000	2,970,095	0.198%
Marriott Ownership Resorts	1.87	8/29/25	4,368,240	4,237,193	0.283%
Marsh & McLennan	2.25	11/15/30	1,880,000	1,839,900	0.123%
Mauser Packaging Solutions Holding	7.25	4/15/25	3,500,000	3,495,625	0.233%
MDC Partners	7.5	5/1/24	1,950,000	1,974,375	0.132%
Medtronic Global Holdings SCA	0.38	10/15/28	1,516,000	1,782,258	0.119%
MercadoLibre	2	8/15/28	570,000	1,910,093	0.128%
Methanex	5.65	12/1/44	1,585,000	1,570,619	0.105%
Methanex	5.25	12/15/29	1,005,000	1,036,406	0.069%
Metropolitan Pier & Exposition Authority	3.96	12/15/26	2,020,000	2,112,407	0.141%
Mexican Bonos	8.5	5/31/29	177,955,000	9,781,736	0.653%
Mexico City Airport Trust	5.5	7/31/47	4,400,000	4,378,000	0.292%
MGIC Investment	5.25	8/15/28	515,000	534,313	0.036%
Mohawk Capital Finance	1.75	6/12/27	1,100,000	1,374,424	0.092%
Montgomery County IDA/PA	2.94	11/15/27	5,890,000	5,763,543	0.385%
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	4.18	11/15/52	535,000	568,869	0.038%
Mriya Farming			773	11	0.000%
Mriya Farming			127,586	1,496	0.000%
MVW 2020-1	4.21	10/20/37	932,819	985,761	0.066%
MVW Owner Trust 2014-1	2.25	9/22/31	28,643	28,687	0.002%
MVW Owner Trust 2017-1	2.75	12/20/34	71,782	73,242	0.005%
MVW Owner Trust 2017-1	2.99	12/20/34	86,681	88,006	0.006%
Navient	6.75	6/15/26	2,440,000	2,644,350	0.177%
Navient Private Education Loan Trust 2017	3.91	12/16/58	805,000	822,083	0.055%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	5,390,000	5,360,355	0.358%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	2,365,000	2,372,182	0.158%
Navient Private Education Refi Loan Trust 2020-D	3.33	5/15/69	2,005,000	2,066,600	0.138%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	6,090,000	6,040,871	0.403%
Navient Private Education Refi Loan Trust 2021	2.24	5/15/69	1,955,000	1,899,487	0.127%
Netflix	4.63	5/15/29	2,250,000	3,272,044	0.219%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	2,300,000	2,324,709	0.155%
New York City IDA	2.68	3/1/33	1,560,000	1,522,760	0.102%
Nexa Resources	6.5	1/18/28	3,125,000	3,593,656	0.240%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	2,265,000	2,321,625	0.155%
Nissan Motor	3.52	9/17/25	600,000	633,920	0.042%
Nissan Motor	4.35	9/17/27	3,360,000	3,648,832	0.244%
NTPC	7.25	5/3/22	50,000,000	688,892	0.046%
NTPC	7.38	8/10/21	60,000,000	823,158	0.055%
NTT Finance	1.59	4/3/28	5,025,000	4,892,812	0.327%
NTT Finance	2.07	4/3/31	1,020,000	1,003,995	0.067%

OBX 2021-NQM1 Trust	2.22	2/25/66	1,095,000	1,094,970	0.073%
Occidental Petroleum	2.7	2/15/23	94,000	93,413	0.006%
Occidental Petroleum	8.88	7/15/30	1,410,000	1,773,075	0.118%
Occidental Petroleum	6.63	9/1/30	3,070,000	3,438,400	0.230%
OmGrid Funding	5.2	5/16/27	965,000	995,349	0.066%
Option Care Health	3.88	8/6/26	2,359,028	2,348,719	0.157%
Oryx Funding	5.8	2/3/31	1,090,000	1,130,194	0.075%
OZLM VIII	2.02	10/17/29	1,670,000	1,669,997	0.112%
Pacific Gas & Electric	4.55	7/1/30	502,000	544,307	0.036%
Pacific Gas & Electric	4.95	7/1/50	2,395,000	2,462,867	0.164%
Pacific Gas & Electric	2.1	8/1/27	1,675,000	1,640,024	0.110%
Paraguay Government International Bond	5.4	3/30/50	830,000	939,153	0.063%
Peraton	4.5	2/1/28	1,125,000	1,124,066	0.075%
Peraton	8.5	2/1/29	520,000	527,800	0.035%
Perrigo Finance Unlimited	3.15	6/15/30	4,585,000	4,486,092	0.300%
Petroleos De Venezuela	9	11/17/21	510,000	24,098	0.002%
Petroleos De Venezuela	12.75	2/17/22	15,000	709	0.000%
Petroleos De Venezuela	6	5/16/24	770,000	36,629	0.002%
Petroleos Mexicanos	6.84	1/23/30	3,450,000	3,507,805	0.234%
Petroleos Mexicanos	6.5	3/13/27	3,455,000	3,616,107	0.242%
PetSmart Inc / PetSmart Finance	4.75	2/15/28	750,000	766,875	0.051%
PetSmart Inc / PetSmart Finance	7.75	2/15/29	1,400,000	1,505,000	0.101%
PLT VII Finance Sarl	4.63	1/5/26	565,000	690,851	0.046%
Qatar Government International Bond	3.75	4/16/30	1,020,000	1,142,400	0.076%
Range Resources	9.25	2/1/26	2,115,000	2,297,419	0.153%
RealPage	7.25	2/17/29	645,000	661,125	0.044%
REI - SECURITY LENDING COLLATERAL			5,719,866	57,198,657	3.820%
Republic of Ghana Government Bonds	20.75	1/16/23	36,875,000	6,784,790	0.453%
Republic of South Africa Government Bond	10.5	12/21/26	148,769,000	11,455,011	0.765%
Republic of South Africa Government Bond	8.25	3/31/32	68,803,000	4,032,029	0.269%
Republic of South Africa Government Bond - CPI Linked	2.6	3/31/28	33,069,453	2,156,236	0.144%
Romanian Government International Bond	1.38	12/2/29	295,000	344,346	0.023%
Romanian Government International Bond	2	1/28/32	1,045,000	1,231,795	0.082%
Romanian Government International Bond	2	1/28/32	3,465,000	4,084,373	0.273%
Romanian Government International Bond	2.88	3/11/29	696,000	903,152	0.060%
Romanian Government International Bond	3.62	5/26/30	4,680,000	6,303,030	0.421%
Romanian Government International Bond	2.12	7/16/31	5,218,000	6,264,650	0.418%
Royal Caribbean Cruises	5.25	11/15/22	680,000	698,700	0.047%
Royal Caribbean Cruises	11.5	6/1/25	1,605,000	1,865,813	0.125%
Sabre GBLB	4.75	12/17/27	3,221,925	3,252,147	0.217%
Santander Consumer Auto Receivables Trust 2020	2.14	12/15/26	2,010,000	2,035,902	0.136%
Santander Drive Auto Receivables Trust 2020-2	1.46	9/15/25	2,595,000	2,629,923	0.176%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	1,360,000	1,368,102	0.091%
SBA Tower Trust	2.84	1/15/25	3,585,000	3,761,812	0.251%
Scientific Games International	2.86	8/14/24	4,332,995	4,246,032	0.284%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	740,000	756,793	0.051%
Senegal Government International Bond	4.75	3/13/28	1,075,000	1,283,092	0.086%
Sequoia Mortgage Trust 2017-2	3.59	2/25/47	3,629,435	3,687,847	0.246%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	327,461	337,552	0.023%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	291,337	296,151	0.020%
Serbia International Bond	2.13	12/1/30	941,000	870,049	0.058%
Serbia International Bond	1.5	6/26/29	1,350,000	1,589,451	0.106%
Serbia Treasury Bonds	4.5	8/20/32	1,463,170,000	16,286,671	1.088%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	747,819	756,466	0.051%
Shimao Group Holdings	3.45	1/11/31	3,181,000	3,053,728	0.204%
Shimao Group Holdings	5.6	7/15/26	3,300,000	3,562,047	0.238%
Singapore Government Bond	2.88	7/1/29	5,320,000	4,348,384	0.290%
SM Investments	4.88	6/10/24	2,300,000	2,478,843	0.166%
Southern California Edison	2.95	2/1/51	1,985,000	1,740,903	0.116%
Southwick Park CLO	1.52	7/20/32	2,820,000	2,822,169	0.188%
Spain Government Bond	0	1/31/25	2,174,000	2,584,913	0.173%
Sprint Capital	8.75	3/15/32	1,520,000	2,247,700	0.150%
Sri Lanka Government International Bond	6.25	7/27/21	1,600,000	1,548,656	0.103%
Starwood Mortgage Residential Trust 2018-IMC2	4.38	10/25/48	1,838,002	1,870,789	0.125%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	1,942,139	1,950,750	0.130%
Starwood Mortgage Residential Trust 2019-IMC1	4.09	2/25/49	1,425,000	1,447,227	0.097%
Starwood Mortgage Residential Trust 2020-INV	1.59	11/25/55	1,281,842	1,283,331	0.086%
State of Illinois	7.1	7/1/35	2,655,000	3,285,419	0.219%
State of Illinois	7.35	7/1/35	7,675,000	9,530,265	0.636%
Summer BidCo BV	9.75	11/15/25	1,714,706	2,060,282	0.138%
Summit Materials	2.15	11/21/24	4,898,734	4,877,327	0.326%
Surgery Center Holdings	10	4/15/27	1,160,000	1,278,900	0.085%

Symphony CLO XX	2.57	1/16/32	3,190,000	3,199,188	0.214%
Syngenta Finance	3.93	4/23/21	1,420,000	1,421,396	0.095%
Tacala Investment	8.25	2/4/28	455,000	452,443	0.030%
Taconic Park CLO	2.12	1/20/29	3,460,000	3,418,907	0.228%
Targa Resources			3,130	3,321,083	0.222%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	2,515,000	2,769,644	0.185%
Tenet Healthcare	7.5	4/1/25	1,395,000	1,499,625	0.100%
Thailand Government Bond	1.6	12/17/29	33,850,000	1,072,297	0.072%
Thailand Government Bond	1.59	12/17/35	318,620,000	9,168,149	0.612%
Thailand Government Bond	3.78	6/25/32	66,020,000	2,476,060	0.165%
Times China Holdings	6.75	7/16/23	6,700,000	6,981,957	0.466%
T-Mobile USA	3.5	4/15/31	2,890,000	2,893,613	0.193%
Tobacco Settlement Finance Authority	4.88	6/1/49	2,940,000	2,985,526	0.199%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	13,555,000	14,225,563	0.950%
Towd Point Mortgage Trust 2015-3	3	3/25/54	3,079	3,078	0.000%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,035,000	1,110,542	0.074%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	494,903	508,928	0.034%
Towd Point Mortgage Trust 2019-1	3.73	3/25/58	836,339	886,090	0.059%
Tower Bersama Infrastructure	2.75	1/20/26	6,800,000	6,833,973	0.456%
Townsquare Media	6.88	2/1/26	260,000	276,900	0.018%
Transcanada Trust	4.65	5/18/77	3,585,000	2,909,764	0.194%
TransDigm	8	12/15/25	1,270,000	1,381,125	0.092%
Trivium Packaging Finance BV	3.75	8/15/26	270,000	324,507	0.022%
TRP Government Reserve	0.04		14,656,807	14,656,807	0.979%
UKG	7.5	5/3/27	2,420,000	2,474,450	0.165%
United Airlines 2018-1 Class AA Pass Through Trust	3.5	3/1/30	2,456,906	2,455,363	0.164%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	1,605,927	1,566,718	0.105%
United Kingdom Gilt	0.63	10/22/50	3,150,000	3,522,709	0.235%
United Kingdom Gilt	4.75	12/7/30	24,000,000	45,010,739	3.006%
U.S. Treasury Bill	0.06	6/17/21	13,473,000	13,472,568	0.900%
U.S. Treasury Bonds	1.13	2/15/31	40,641,000	38,399,395	2.565%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	24,159,274	26,197,713	1.750%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	13,360,280	14,861,224	0.993%
Venezuela Government International Bond	7.75	10/13/21	400,000	40,000	0.003%
Venezuela Government International Bond	6	12/9/21	205,000	20,705	0.001%
Verizon Communications	2.88	11/20/50	1,930,000	1,715,629	0.115%
Verizon Communications	2.55	3/21/31	2,735,000	2,730,561	0.182%
Verizon Communications	3.55	3/22/51	1,795,000	1,783,492	0.119%
Verizon Communications	3.7	3/22/61	2,925,000	2,873,944	0.192%
Vertical Midco GmbH	4.38	7/15/27	740,000	911,266	0.061%
Verus Securitization Trust 2020-INV1	5.5	3/25/60	530,000	570,468	0.038%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	1,560,000	1,628,548	0.109%
Vista Point Securitization Trust 2020-2	4.9	4/25/65	1,920,000	2,006,955	0.134%
Vivo Energy Investments BV	5.13	9/24/27	3,395,000	3,641,138	0.243%
VNdo Trust 2016-350P	3.9	1/10/35	3,825,000	3,863,692	0.258%
VTR Comunicaciones	4.38	4/15/29	6,600,000	6,646,200	0.444%
Westlake Chemical	1.63	7/17/29	3,000,000	3,652,914	0.244%
Woof Holdings	4.5	12/21/27	2,290,000	2,278,550	0.152%
Woof Holdings	8	12/21/28	1,460,000	1,480,075	0.099%
Yanlord Land HK	6.8	2/27/24	4,250,000	4,483,728	0.299%
Ziggo BV	2.88	1/15/30	3,355,000	3,944,245	0.263%

Total Investments in Securities **1,526,597,103**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	INR	1,013,182,541	USD	(13,953,760)	04/09/2021	(121,468)	-0.008%
Barclays Bank PLC - Wholesale (SING)	USD	8,795,933	BRL	(48,306,386)	06/02/2021	250,199	0.017%
Barclays Bank PLC - Wholesale (SING)	USD	5,390,247	CLP	(3,798,345,364)	06/11/2021	115,600	0.008%
Barclays Bank PLC - Wholesale (SING)	USD	9,290,489	THB	(287,187,590)	06/11/2021	102,960	0.007%
Barclays Bank PLC - Wholesale (SING)	USD	13,771,681	INR	(1,013,182,541)	07/09/2021	135,507	0.009%
BNP PARIBAS SECURITIES CORP	CZK	20,889,000	USD	(981,715)	04/16/2021	(43,131)	-0.003%
BNP PARIBAS SECURITIES CORP	MXN	110,274,000	USD	(5,261,502)	04/16/2021	124,281	0.008%
BNP PARIBAS SECURITIES CORP	MXN	110,274,000	USD	(5,287,053)	04/16/2021	98,729	0.007%
BNP PARIBAS SECURITIES CORP	USD	488,099	RSD	(48,226,633)	04/16/2021	7,099	0.000%
BNP PARIBAS SECURITIES CORP	USD	315,186	RSD	(31,067,908)	04/16/2021	5,323	0.000%
BNP PARIBAS SECURITIES CORP	USD	703,031	AUD	(911,000)	04/23/2021	10,991	0.001%
BNP PARIBAS SECURITIES CORP	USD	290,065	AUD	(377,000)	04/23/2021	3,677	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,797,921	EUR	(2,313,431)	05/21/2021	82,034	0.005%
BNP PARIBAS SECURITIES CORP	CLP	537,379,200	USD	(745,180)	06/11/2021	1,062	0.000%
BNP PARIBAS SECURITIES CORP	USD	3,437,970	CLP	(2,429,132,297)	06/11/2021	64,708	0.004%
BNP PARIBAS SECURITIES CORP	USD	13,444,672	CLP	(9,487,904,973)	06/11/2021	269,106	0.018%
BANK OF AMERICA	USD	15,109,370	INR	(1,118,093,357)	04/09/2021	(155,198)	-0.010%

BANK OF AMERICA	USD	972,269	MXN	(19,623,326)	04/16/2021	13,866	0.001%
BANK OF AMERICA	USD	362,349	AUD	(468,588)	04/23/2021	6,387	0.000%
BANK OF AMERICA	USD	152,952	AUD	(200,871)	04/23/2021	360	0.000%
BANK OF AMERICA	USD	302,913	EUR	(253,341)	05/21/2021	5,500	0.000%
BANK OF AMERICA	USD	373,223	EUR	(308,765)	05/21/2021	10,744	0.001%
BANK OF AMERICA	USD	402,431	SGD	(542,291)	06/18/2021	(556)	0.000%
JP MORGAN CHASE BANK	CZK	24,065,000	USD	(1,116,511)	04/16/2021	(35,223)	-0.002%
JP MORGAN CHASE BANK	USD	1,144,026	MXN	(23,424,706)	04/16/2021	(36)	0.000%
JP MORGAN CHASE BANK	USD	496,736	MXN	(10,439,000)	04/16/2021	(13,105)	-0.001%
JP MORGAN CHASE BANK	USD	828,138	RSD	(80,561,227)	04/16/2021	24,641	0.002%
JP MORGAN CHASE BANK	USD	479,180	ILS	(1,556,817)	04/19/2021	13,427	0.001%
JP MORGAN CHASE BANK	USD	295,374	ILS	(962,004)	04/19/2021	7,572	0.001%
JP MORGAN CHASE BANK	USD	199,261	ILS	(650,218)	04/19/2021	4,735	0.000%
JP MORGAN CHASE BANK	AUD	28,250,000	USD	(21,898,129)	04/23/2021	(438,026)	-0.029%
JP MORGAN CHASE BANK	AUD	3,802,000	USD	(2,944,866)	04/23/2021	(56,678)	-0.004%
JP MORGAN CHASE BANK	CAD	398,000	USD	(316,715)	04/23/2021	3	0.000%
JP MORGAN CHASE BANK	JPY	57,318,000	USD	(518,722)	04/23/2021	(932)	0.000%
JP MORGAN CHASE BANK	USD	143,731	AUD	(185,532)	04/23/2021	2,792	0.000%
JP MORGAN CHASE BANK	USD	1,591,152	PLN	(5,925,000)	05/14/2021	91,583	0.006%
JP MORGAN CHASE BANK	EUR	647,000	USD	(767,671)	05/21/2021	(8,116)	-0.001%
JP MORGAN CHASE BANK	EUR	1,817,000	USD	(2,209,646)	05/21/2021	(76,552)	-0.005%
JP MORGAN CHASE BANK	GBP	447,000	USD	(621,819)	05/21/2021	(5,488)	0.000%
JP MORGAN CHASE BANK	USD	1,361,959	EUR	(1,124,985)	05/21/2021	41,266	0.003%
JP MORGAN CHASE BANK	MYR	5,386,182	USD	(1,303,781)	06/11/2021	(4,691)	0.000%
JP MORGAN CHASE BANK	USD	4,596,964	CNH	(30,100,000)	06/18/2021	39,265	0.003%
JP MORGAN CHASE BANK	USD	870,380	CNH	(5,684,000)	06/18/2021	9,717	0.001%
JP MORGAN CHASE BANK	CZK	20,945,000	USD	(943,003)	07/16/2021	(1,809)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	MXN	308,438,000	USD	(15,073,845)	04/16/2021	(9,733)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	19,100,000	USD	(15,113,892)	04/23/2021	85,385	0.006%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	18,458,000	USD	(14,451,621)	04/23/2021	236,770	0.016%
CITIBANK N A	RUB	43,776,000	USD	(578,054)	04/09/2021	355	0.000%
CITIBANK N A	MXN	236,301,000	USD	(11,357,131)	04/16/2021	183,811	0.012%
CITIBANK N A	RSD	1,204,529,182	USD	(12,029,653)	04/16/2021	(15,997)	-0.001%
CITIBANK N A	RSD	401,509,727	USD	(4,009,884)	04/16/2021	(5,332)	0.000%
CITIBANK N A	RSD	31,267,693	USD	(322,830)	04/16/2021	(10,974)	-0.001%
CITIBANK N A	TRY	54,942,000	USD	(7,529,808)	04/16/2021	(957,784)	-0.064%
CITIBANK N A	USD	15,404,553	RSD	(1,477,450,836)	04/16/2021	668,849	0.045%
CITIBANK N A	USD	3,010,176	TRY	(24,405,000)	04/16/2021	90,911	0.006%
CITIBANK N A	ILS	3,306,000	USD	(1,009,199)	04/19/2021	(20,143)	-0.001%
CITIBANK N A	USD	22,733,624	ILS	(72,765,785)	04/19/2021	964,281	0.064%
CITIBANK N A	USD	307,796	ILS	(1,015,910)	04/19/2021	3,866	0.000%
CITIBANK N A	USD	1,814,825	ILS	(5,963,970)	04/19/2021	30,584	0.002%
CITIBANK N A	AUD	25,788,000	USD	(19,897,348)	04/23/2021	(307,502)	-0.021%
CITIBANK N A	AUD	941,000	USD	(716,826)	04/23/2021	(1,995)	0.000%
CITIBANK N A	USD	321,389	CAD	(402,108)	04/23/2021	1,402	0.000%
CITIBANK N A	USD	459,018	CAD	(583,511)	04/23/2021	(5,325)	0.000%
CITIBANK N A	EUR	448,000	USD	(526,709)	05/21/2021	(773)	0.000%
CITIBANK N A	EUR	11,903,000	USD	(14,027,935)	05/21/2021	(54,230)	-0.004%
CITIBANK N A	GBP	309,606	USD	(425,679)	05/21/2021	1,210	0.000%
CITIBANK N A	USD	828,195	EUR	(692,637)	05/21/2021	15,063	0.001%
CITIBANK N A	USD	1,095,655	THB	(33,781,888)	06/11/2021	14,926	0.001%
CITIBANK N A	USD	12,841,123	CNH	(83,557,184)	06/18/2021	189,014	0.013%
CITIBANK N A	USD	12,776,957	CNH	(83,376,036)	06/18/2021	152,278	0.010%
CITIBANK N A	USD	1,615,332	CNH	(10,649,000)	06/18/2021	2,875	0.000%
CITIBANK N A	USD	14,229,598	RUB	(1,070,884,000)	07/09/2021	236,314	0.016%
CITIBANK N A	USD	571,354	RUB	(43,776,000)	07/09/2021	(669)	0.000%
CITIBANK N A	USD	11,992,525	RSD	(1,204,529,182)	07/16/2021	(18,893)	-0.001%
CITIBANK N A	USD	3,997,508	RSD	(401,509,727)	07/16/2021	(6,298)	0.000%
DEUTSCHE BANK	INR	476,679,849	USD	(6,496,577)	04/09/2021	11,209	0.001%
DEUTSCHE BANK	USD	2,340,641	IDR	(33,220,714,388)	04/09/2021	58,450	0.004%
DEUTSCHE BANK	BRL	3,534,000	USD	(622,320)	06/02/2021	2,869	0.000%
DEUTSCHE BANK	USD	564,038	CLP	(398,283,873)	06/11/2021	10,953	0.001%
DEUTSCHE BANK	USD	382,763	CLP	(279,317,648)	06/11/2021	(5,117)	0.000%
DEUTSCHE BANK	USD	2,706,317	MYR	(11,139,201)	06/11/2021	19,658	0.001%
DEUTSCHE BANK	INR	110,762,711	USD	(1,506,310)	07/09/2021	(15,582)	-0.001%
GOLDMAN SACHS & CO	USD	15,092,034	INR	(1,118,093,357)	04/09/2021	(172,534)	-0.012%
GOLDMAN SACHS & CO	USD	733,519	MXN	(15,182,913)	04/16/2021	(8,014)	-0.001%
GOLDMAN SACHS & CO	USD	225,929	AUD	(290,512)	04/23/2021	5,241	0.000%
GOLDMAN SACHS & CO	USD	8,347,160	CNH	(54,495,271)	06/18/2021	95,565	0.006%
HSBC SECURITIES INC	INR	42,830,246	USD	(579,570)	04/09/2021	5,162	0.000%
HSBC SECURITIES INC	INR	703,494,079	USD	(9,650,125)	04/09/2021	(45,798)	-0.003%
HSBC SECURITIES INC	RUB	74,740,000	USD	(978,741)	04/09/2021	8,792	0.001%

HSBC SECURITIES INC	AUD	354,795	USD	(269,900)	04/23/2021	(380)	0.000%
HSBC SECURITIES INC	GBP	783,279	USD	(1,093,012)	05/21/2021	(13,016)	-0.001%
HSBC SECURITIES INC	USD	431,402	EUR	(358,000)	05/21/2021	11,123	0.001%
HSBC SECURITIES INC	USD	79,006,632	EUR	(65,039,684)	05/21/2021	2,652,315	0.177%
HSBC SECURITIES INC	USD	46,686,541	GBP	(33,429,527)	05/21/2021	593,424	0.040%
HSBC SECURITIES INC	MYR	6,324,000	USD	(1,522,205)	06/11/2021	3,078	0.000%
HSBC SECURITIES INC	MYR	6,289,154	USD	(1,526,679)	06/11/2021	(9,801)	-0.001%
HSBC SECURITIES INC	USD	2,377,451	MYR	(9,797,953)	06/11/2021	14,288	0.001%
HSBC SECURITIES INC	USD	1,085,671	THB	(33,485,770)	06/11/2021	14,414	0.001%
HSBC SECURITIES INC	USD	25,711,430	CNH	(167,445,688)	06/18/2021	357,044	0.024%
HSBC SECURITIES INC	USD	28,731,604	CNH	(187,271,303)	06/18/2021	375,252	0.025%
HSBC SECURITIES INC	USD	9,524,374	INR	(703,494,079)	07/09/2021	56,221	0.004%
MORGAN STANLEY & COMPANY LLC	USD	18,458,178	KRW	(20,920,499,000)	04/09/2021	(46,777)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	203,270	ILS	(671,582)	04/19/2021	2,353	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,455,311	THB	(44,867,253)	06/11/2021	19,946	0.001%
MORGAN STANLEY & COMPANY LLC	USD	25,593,605	CNH	(166,848,549)	06/18/2021	329,637	0.022%
MORGAN STANLEY & COMPANY LLC	KRW	20,920,499,000	USD	(18,459,155)	07/09/2021	94,448	0.006%
RBC DOMINION SECURITIES INC	USD	231,874	AUD	(299,068)	04/23/2021	4,687	0.000%
RBC DOMINION SECURITIES INC	USD	148,446	AUD	(191,959)	04/23/2021	2,625	0.000%
RBC DOMINION SECURITIES INC	USD	2,896,270	CAD	(3,684,983)	04/23/2021	(36,142)	-0.002%
RBC DOMINION SECURITIES INC	USD	7,603,380	CNH	(49,543,047)	06/18/2021	101,643	0.007%
STATE STREET GLOBAL MARKETS LLC	MXN	10,480,000	USD	(511,989)	04/16/2021	(145)	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	2,008,082	USD	(2,358,323)	05/21/2021	(904)	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	2,362,097	USD	(2,848,430)	05/21/2021	(75,411)	-0.005%
STATE STREET GLOBAL MARKETS LLC	EUR	9,424,081	USD	(11,438,102)	05/21/2021	(374,560)	-0.025%
STATE STREET GLOBAL MARKETS LLC	EUR	10,210,661	USD	(12,502,761)	05/21/2021	(515,801)	-0.034%
STATE STREET GLOBAL MARKETS LLC	GBP	604,000	USD	(833,385)	05/21/2021	(581)	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	6,525,315	USD	(9,077,757)	05/21/2021	(80,558)	-0.005%
STANDARD CHARTERED SECURITIES	KRW	16,719,176,000	USD	(14,780,375)	04/09/2021	8,354	0.001%
STANDARD CHARTERED SECURITIES	KRW	4,201,323,000	USD	(3,737,832)	04/09/2021	(21,606)	-0.001%
STANDARD CHARTERED SECURITIES	MYR	28,122,133	USD	(6,942,879)	06/11/2021	(160,115)	-0.011%
STANDARD CHARTERED SECURITIES	MYR	3,184,000	USD	(786,464)	06/11/2021	(18,517)	-0.001%
UBS SECURITIES LLC	RUB	1,263,499,000	USD	(16,761,727)	04/09/2021	(67,217)	-0.004%
UBS SECURITIES LLC	USD	3,224,347	IDR	(46,133,001,545)	04/09/2021	55,109	0.004%
UBS SECURITIES LLC	USD	2,339,502	IDR	(33,220,714,389)	04/09/2021	57,311	0.004%
UBS SECURITIES LLC	USD	6,693,181	IDR	(94,875,844,000)	04/09/2021	175,416	0.012%
UBS SECURITIES LLC	USD	18,660,622	RUB	(1,382,015,000)	04/09/2021	400,169	0.027%
UBS SECURITIES LLC	CZK	67,517,340	USD	(3,172,174)	04/16/2021	(138,486)	-0.009%
UBS SECURITIES LLC	CZK	68,540,330	USD	(3,220,237)	04/16/2021	(140,585)	-0.009%
UBS SECURITIES LLC	CZK	68,540,330	USD	(3,220,237)	04/16/2021	(140,585)	-0.009%
UBS SECURITIES LLC	CZK	17,688,000	USD	(826,674)	04/16/2021	(31,917)	-0.002%
UBS SECURITIES LLC	CZK	15,954,000	USD	(750,535)	04/16/2021	(33,690)	-0.002%
UBS SECURITIES LLC	MXN	10,201,000	USD	(500,624)	04/16/2021	(2,407)	0.000%
UBS SECURITIES LLC	USD	13,067,276	CZK	(283,194,000)	04/16/2021	342,809	0.023%
UBS SECURITIES LLC	USD	29,870,399	MXN	(610,527,000)	04/16/2021	52,260	0.003%
UBS SECURITIES LLC	ILS	112,975	USD	(34,291)	04/19/2021	(492)	0.000%
UBS SECURITIES LLC	JPY	3,236,713,000	USD	(29,753,916)	04/23/2021	(514,629)	-0.034%
UBS SECURITIES LLC	USD	58,973,799	AUD	(76,485,051)	04/23/2021	871,955	0.058%
UBS SECURITIES LLC	USD	998,597	AUD	(1,301,000)	04/23/2021	10,293	0.001%
UBS SECURITIES LLC	USD	217,613	AUD	(285,490)	04/23/2021	741	0.000%
UBS SECURITIES LLC	USD	2,738,559	AUD	(3,503,808)	04/23/2021	76,892	0.005%
UBS SECURITIES LLC	USD	6,427,907	CAD	(8,116,107)	04/23/2021	(30,677)	-0.002%
UBS SECURITIES LLC	USD	997,104	CAD	(1,268,728)	04/23/2021	(12,516)	-0.001%
UBS SECURITIES LLC	PLN	11,327,000	USD	(3,039,696)	05/14/2021	(172,925)	-0.012%
UBS SECURITIES LLC	EUR	10,371,000	USD	(12,354,288)	05/21/2021	(179,096)	-0.012%
UBS SECURITIES LLC	EUR	3,138,434	USD	(3,688,865)	05/21/2021	(4,453)	0.000%
UBS SECURITIES LLC	EUR	1,173,748	USD	(1,405,200)	05/21/2021	(27,260)	-0.002%
UBS SECURITIES LLC	EUR	11,674,000	USD	(13,947,780)	05/21/2021	(242,912)	-0.016%
UBS SECURITIES LLC	EUR	3,460,245	USD	(4,199,135)	05/21/2021	(136,929)	-0.009%
UBS SECURITIES LLC	USD	7,839,204	EUR	(6,453,082)	05/21/2021	263,511	0.018%
UBS SECURITIES LLC	USD	78,838,894	EUR	(65,039,684)	05/21/2021	2,484,578	0.166%
UBS SECURITIES LLC	USD	77,572,370	EUR	(64,068,943)	05/21/2021	2,357,670	0.157%
UBS SECURITIES LLC	CLP	682,574,000	USD	(945,459)	06/11/2021	2,411	0.000%
UBS SECURITIES LLC	CLP	630,959,000	USD	(878,773)	06/11/2021	(2,579)	0.000%
UBS SECURITIES LLC	USD	3,560,241	CLP	(2,537,508,259)	06/11/2021	36,481	0.002%
UBS SECURITIES LLC	USD	3,204,217	CLP	(2,283,757,433)	06/11/2021	32,833	0.002%
UBS SECURITIES LLC	USD	3,494,839	CLP	(2,466,458,028)	06/11/2021	69,744	0.005%
UBS SECURITIES LLC	USD	3,346,704	CLP	(2,371,976,243)	06/11/2021	52,813	0.004%
UBS SECURITIES LLC	USD	4,171,217	SGD	(5,630,275)	06/18/2021	(12,746)	-0.001%
UBS SECURITIES LLC	USD	46,634,571	ZAR	(706,537,074)	06/18/2021	(734,341)	-0.049%
UBS SECURITIES LLC	ZAR	108,225,000	USD	(7,184,013)	06/18/2021	71,800	0.005%
UBS SECURITIES LLC	ZAR	221,056,000	USD	(14,634,140)	06/18/2021	186,289	0.012%

UBS SECURITIES LLC	ZAR	108,225,000	USD	(7,209,713)	06/18/2021	46,100	0.003%
UBS SECURITIES LLC	CZK	283,194,000	USD	(13,072,403)	07/16/2021	(346,665)	-0.023%

Total Forward Currency Exchange Contracts **9,975,840**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO USD PUT/JPY CALL 103.83 04/30/2021	103.83	4/30/2021	72,630,000	5,593	0.000%

Total Options **5,593**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
HYBB CDSI S35 5Y PRC 12/20/2025	12,210,000	1,689,302	0.113%
HYBB CDSI S35 5Y PRC 12/20/2025	12,475,000	1,725,966	0.115%
BRAZIL CDS 06/20/2026	7,400,000	(443,275)	(0.030%)
BRAZIL CDS 06/20/2026	7,400,000	(443,275)	(0.030%)
PLN IRS 02/12/2028 PAY FIX	(5,024,499)	(135,081)	(0.009%)
PLN IRS 02/13/2018 PAY FIX	(13,189,310)	(352,132)	(0.024%)
PLN IRS 02/14/2028 PAY FIX	(9,986,191)	(268,211)	(0.018%)
GREECE CDS 12/20/2025	2,905,000	38,337	0.003%
GREECE CDS 12/20/2024	2,737,000	42,254	0.003%
GREECE CDS 12/20/2024	1,369,000	21,135	0.001%
GREECE CDS 12/20/2024	1,368,000	21,119	0.001%
GREECE CDS 06/20/2025	1,348,000	20,223	0.001%
GREECE CDS 06/20/2025	674,000	10,111	0.001%
GREECE CDS 06/20/2025	854,000	12,812	0.001%
GREECE CDS 06/20/2024	1,100,000	17,471	0.001%
GREECE CDS 06/20/2024	1,100,000	17,471	0.001%
GREECE CDS 12/20/2024	952,000	14,697	0.001%
GREECE CDS 12/20/2024	3,200,000	49,402	0.003%
GREECE CDS 12/20/2029	2,100,000	(26,216)	(0.002%)
GREECE CDS 12/20/2029	2,100,000	(26,216)	(0.002%)
GREECE CDS 12/20/2021	2,070,000	13,134	0.001%
GREECE CDS 06/20/2022	3,400,000	34,065	0.002%
GREECE CDS 06/20/2024	2,200,000	34,943	0.002%
CMBX AAA CDSI S13 PRC 12/16/2072	32,750,000	138,140	0.009%
USD IRS 06/26/2048 PAY FIX	(3,920,000)	(709,696)	(0.047%)
PLN IRS 11/05/2029 PAY FIX	(4,594,821)	(6,055)	0.000%
CZK IRS 02/21/2022 REC FIX	789,752,000	540,427	0.036%
PLN IRS 10/22/2029 PAY FIX	(15,882,353)	(13,958)	(0.001%)
FI TRS USD REC IBXLLTR 09/20/21	30,230,000	(95,277)	(0.006%)
HYBB CDSI S35 5Y PRC 12/20/2025	3,500,000	484,239	0.032%
PLN IRS 11/07/2029 PAY FIX	(4,525,898)	(11,538)	(0.001%)
FI TRS USD REC IBXLLTR 06/20/21	13,375,000	200,397	0.013%
PLN IRS 11/06/2029 PAY FIX	(4,594,821)	(6,031)	0.000%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(6,055)	0.000%
CZK IRS 02/20/2022 REC FIX	657,046,000	454,015	0.030%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(7,954)	(0.001%)
PLN IRS 04/02/2031 PAY FIX	(17,780,000)	0	0.000%
CZK IRS 02/20/2030 PAY FIX	(124,481,000)	49,577	0.003%
FI TRS USD REC IBXLLTR 06/20/21	1,910,000	(8,372)	(0.001%)
MXN IRS 05/04/2027 REC FIX	53,000,000	(107,714)	(0.007%)
USD ZCIS 2/5/26 REC CPI	28,450,000	378,584	0.025%
CZK IRS 02/21/2030 PAY FIX	(130,032,000)	50,637	0.003%
FI TRS USD REC IBXLLTR 06/20/21	13,255,000	138,622	0.009%
PLN IRS 09/24/2029 PAY FIX	(23,200,000)	4,773	0.000%
PLN IRS 10/22/2029 PAY FIX	(11,117,647)	(10,915)	(0.001%)
USD ZCIS 1/22/31 REC CPI	27,905,000	572,136	0.038%
PLN IRS 02/27/2030 PAY FIX	(15,500,000)	26,294	0.002%
CZK IRS 01/29/2031 PAY FIX	(50,950,000)	123,777	0.008%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(6,292)	0.000%

Total Swap Contracts **4,239,791**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	(133)	6/30/2021	(16,411,993)	80,831	(1.096%)
G M1 LONG GILT FUT JUN 21	107	6/28/2021	18,820,826	(231,622)	1.257%
IKM1 EURO BTP FUT JUN 21	42	6/8/2021	7,354,025	(83,368)	0.491%
KAAM1 KOREA 10YR BND FUT JUN 21	103	6/15/2021	11,476,298	27,100	0.766%
KEM1 KOREA 3YR BND FUT JUN 21	1,094	6/15/2021	107,094,553	392,107	7.152%
OATM1 EURO OAT FUT JUN 21	49	6/8/2021	9,306,019	(253,945)	0.622%
OEM1 EURO BOBL FUT JUN 21	408	6/8/2021	64,630,593	(1,551,658)	4.316%
RXM1 EURO BUND FUTURE JUN 21	80	6/8/2021	16,068,804	(280,079)	1.073%
UBM1 EURO BUXL 30Y FUT JUN 21	(46)	6/8/2021	(11,114,663)	422,721	(0.742%)
USM1 UST 20YR FUT JUN 21	(19)	6/21/2021	(2,937,281)	118,278	(0.196%)
UXYM1 UST 10YR ULTRA FUT JUN 21	176	6/21/2021	25,289,000	(295,134)	1.689%
WNM1 ULTRA US BOND FUT JUN 21	133	6/21/2021	24,102,094	(957,659)	1.610%

Total Futures Contracts **(2,612,427)**

NET ASSETS **1,497,311,143**

NET ASSET VALUE PER SHARE

Global Multi-Sector Bond Fund Shares **11.78**
(\$1,246,726,267 / 105,848,882 Shares Outstanding)

Global Multi-Sector Bond Fund - Advisor Class Shares **11.79**

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	EES	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	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	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvnai
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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