

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	4,277,792	0.390%
280 Park Avenue 2017-280P Mortgage Trust	3.47	9/15/34	995,000	995,613	0.091%
ABJA Investment Co Pte	5.45	1/24/28	2,500,000	2,399,064	0.219%
Ado Properties	1.5	7/26/24	4,200,000	4,688,662	0.428%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	1,320,000	1,415,700	0.129%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	1,950,000	2,049,938	0.187%
Aib	4.26	4/10/25	2,920,000	3,003,360	0.274%
Albania Government International Bond	3.5	10/9/25	1,490,000	1,800,483	0.164%
Albertsons Cos Llc / Safeway Inc / New Albertsons Lp / Albertson S	5.75	3/15/25	1,660,000	1,670,375	0.152%
Albertsons Cos Llc / Safeway Inc / New Albertsons Lp / Albertson S	7.5	3/15/26	1,885,000	2,012,238	0.183%
Altice Financing	7.5	5/15/26	1,500,000	1,507,500	0.137%
Altice Finco	8.13	1/15/24	10,000	10,238	0.001%
Altice Luxembourg	7.63	2/15/25	1,605,000	1,506,694	0.137%
Altice Luxembourg	7.25	5/15/22	869,627	1,013,811	0.092%
Altice Luxembourg	7.75	5/15/22	85,000	86,381	0.008%
Altria	1	2/15/23	3,950,000	4,590,988	0.419%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	565,000	567,100	0.052%
Americredit Automobile Receivables Trust 2018-1	3.82	3/18/24	1,265,000	1,300,730	0.119%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	2,094,831	2,136,377	0.195%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	2,815,000	2,899,686	0.264%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	2,100,000	2,115,259	0.193%
AppLovin	5.9	8/15/25	1,271,805	1,267,836	0.116%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	6.75	5/15/24	900,000	1,097,760	0.100%
Argentine Republic Government International Bond	3.38	1/15/23	3,950,000	3,513,287	0.320%
Argentine Republic Government International Bond	7.5	4/22/26	3,532,000	2,981,043	0.272%
Arqiva Broadcast Finance	6.75	9/30/23	1,160,000	1,580,348	0.144%
Ashford Hospitality Trust 2018-ASHF	3.79	4/15/35	500,000	499,997	0.046%
Asurion	8.9	8/4/25	2,360,000	2,390,987	0.218%
Avantor	4.75	10/1/24	2,490,000	3,030,963	0.276%
Avantor	9	10/1/25	3,705,000	4,121,813	0.376%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	990,000	1,017,839	0.093%
Avolon Holdings Funding	4.38	5/1/26	1,120,000	1,152,476	0.105%
Axtel SAB de CV	6.38	11/14/24	2,350,000	2,402,899	0.219%
Bahamas Government International Bond	6	11/21/28	1,140,000	1,235,272	0.113%
Baidu	4.38	3/29/28	2,000,000	2,111,554	0.193%
Baidu	3.88	9/29/23	1,155,000	1,198,539	0.109%
Banco Comercial Portugues	4.5	12/7/27	2,800,000	3,215,910	0.293%
Banco De Bogota	4.38	8/3/27	1,000,000	1,031,260	0.094%
Bank of East Asia	5.5	6/2/68	2,050,000	2,047,766	0.187%
Barings CLO Ltd 2016-II	3.67	7/20/28	1,520,000	1,517,607	0.138%
Bausch Health	9	12/15/25	715,000	797,225	0.073%
Bausch Health	6.5	3/15/22	500,000	518,125	0.047%
Bausch Health	7	3/15/24	360,000	381,600	0.035%
Bausch Health Americas	8.5	1/31/27	1,815,000	1,991,963	0.182%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	208,037	211,748	0.019%
Becton Dickinson Euro Finance Sarl	1.21	6/4/26	4,060,000	4,703,235	0.429%
Benefit Street Partners CLO IV	4.34	1/20/29	1,050,000	1,050,074	0.096%
Bermuda Government International Bond	4.75	2/15/29	4,610,000	5,099,813	0.465%
B&G Foods	5.25	4/1/25	1,520,000	1,535,200	0.140%
BlueMountain CLO 2012-2	3.57	11/20/28	3,730,000	3,714,333	0.339%
Bonos de la Tesoreria de la Republica en pesos	4	3/1/23	10,200,000,000	15,736,292	1.435%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	6,875,000,000	11,393,542	1.039%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/23	64,530,000	18,472,696	1.684%
Bristol-Myers Squibb	3.2	6/15/26	4,050,000	4,196,549	0.383%
Bundesobligation	0	10/13/23	4,500,000	5,274,962	0.481%
Bunge Finance Europe BV	1.85	6/16/23	3,980,000	4,681,115	0.427%
Bway Holding	4.75	4/15/24	1,525,000	1,781,817	0.162%
BX Commercial Mortgage Trust 2019-IMC	4.54	4/15/34	1,655,000	1,661,213	0.151%
BX Trust 2018-GW	3.61	5/15/35	1,040,000	1,039,985	0.095%
Cabot Financial Luxembourg	7.5	10/1/23	2,540,000	3,330,518	0.304%
Canadian Government Bond	1.5	6/1/23	13,930,000	10,675,855	0.973%
Cantor Commercial Real Estate Lending 2019-CF1	4.14	5/15/52	1,055,000	1,077,486	0.098%
Capital One Financial	0.8	6/12/24	1,750,000	2,002,163	0.183%
CarMax Auto Owner Trust 2017-1	3.43	7/17/23	625,000	631,216	0.058%
CBAM 2019-9	4.01	2/12/30	2,120,000	2,121,313	0.193%

CGGS Commercial Mortgage Trust 2018-WSS	3.49	2/15/37	550,000	549,990	0.050%
Charter Communications Operating	4.33	4/30/25	4,987,342	4,979,861	0.454%
Cheniere Corpus Christi Holdings	7	6/30/24	1,690,000	1,943,500	0.177%
China development Bank	3.68	2/26/26	80,000,000	11,632,435	1.061%
China development Bank	4.88	2/9/28	10,000,000	1,570,244	0.143%
China development Bank	4.24	8/24/27	20,000,000	3,004,596	0.274%
China Government Bond	3.13	4/13/22	30,000,000	4,396,148	0.401%
China Government Bond	4	6/24/69	5,710,000	831,356	0.076%
China Government Bond	3.6	9/6/25	10,000,000	1,487,524	0.136%
Cigna	4.13	11/15/25	3,435,000	3,648,393	0.333%
Citigroup Commercial Mortgage Trust 2015-P1	4.43	9/15/48	560,000	592,260	0.054%
Colfax	6	2/15/24	855,000	905,231	0.083%
Colfax	6.38	2/15/26	1,290,000	1,381,913	0.126%
COLT 2018-1 Mortgage Loan Trust	3.08	2/25/48	59,910	59,760	0.005%
COLT 2019-1 Mortgage Loan Trust	4.01	3/25/49	2,432,590	2,472,953	0.225%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	2,444,404	2,482,695	0.226%
Comcast	3.38	8/15/25	2,970,000	3,105,340	0.283%
COMM 2015-CCRE25 Mortgage Trust	4.69	8/10/48	950,000	987,372	0.090%
COMM 2015-PC1 Mortgage Trust	4.59	7/10/50	1,500,000	1,590,640	0.145%
Commercial Mortgage PTCs	4.79	2/10/47	1,390,000	1,485,688	0.135%
Consolidated Energy Finance	6.5	5/15/26	1,785,000	1,771,613	0.162%
Constellium	6.63	3/1/25	2,695,000	2,802,800	0.256%
Constellium	5.75	5/15/24	1,005,000	1,031,381	0.094%
Credit Agricole SA/London	3.25	10/4/24	2,225,000	2,259,775	0.206%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	4.54	5/15/36	2,555,000	2,563,799	0.234%
Croatia Government International Bond	3.88	5/30/22	1,775,000	2,246,073	0.205%
CSAIL 2016-C6 Commercial Mortgage Trust	4.91	1/15/49	1,065,000	1,135,193	0.104%
CSC Holdings	10.88	10/15/25	1,248,000	1,427,400	0.130%
CSC Holdings	6.5	2/1/29	2,315,000	2,520,456	0.230%
Ctrip.com International	1.25	9/15/22	1,530,000	1,527,808	0.139%
CVS Health	3.7	3/9/23	3,290,000	3,394,869	0.310%
C&W Senior Financing DAC	7.5	10/15/26	1,450,000	1,515,250	0.138%
C&W Senior Financing DAC	6.88	9/15/27	1,615,000	1,675,724	0.153%
Cyprus Government International Bond	4.25	11/4/25	2,155,000	3,052,257	0.278%
Cyprus Government International Bond	2.75	2/26/34	917,000	1,276,718	0.116%
Cyprus Government International Bond	2.75	5/3/49	350,000	491,563	0.045%
Cyprus Government International Bond	3.88	5/6/22	2,870,000	3,614,595	0.330%
Cyprus Government International Bond	2.38	9/25/28	9,713,000	12,743,101	1.162%
DAE Funding	5.75	11/15/23	1,155,000	1,215,638	0.111%
Danske Bank	2	9/8/21	5,255,000	5,168,345	0.471%
Dcp Midstream Operating	5.85	5/21/43	535,000	501,563	0.046%
Dcp Midstream Operating	6.75	9/15/37	355,000	379,850	0.035%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	1,680,000	1,707,360	0.156%
Deephave Residential Mortgage Trust 2019-2	3.76	4/25/59	948,314	958,356	0.087%
Deephave Residential Mortgage Trust 2019-2	3.92	4/25/59	1,190,000	1,216,344	0.111%
Douglas GmbH	6.25	7/15/22	2,645,000	2,824,134	0.258%
eG Global Finance	4.38	2/7/25	1,015,000	1,149,228	0.105%
Egypt Government Bond	17.15	7/5/26	54,000,000	3,440,412	0.314%
Egypt Treasury Bills	16.47	7/30/19	90,400,000	5,390,191	0.491%
Egypt Treasury Bills	16.07	7/9/19	4,000,000	238,549	0.022%
Egypt Treasury Bills	16.62	8/13/19	105,500,000	6,249,813	0.570%
Egypt Treasury Bills	16.35	9/24/19	10,000,000	574,962	0.052%
El Salvador Government International Bond	7.38	12/1/19	7,450,000	7,529,231	0.687%
Emirates Airline	4.5	2/6/25	2,671,389	2,713,743	0.247%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	2,750,000	2,907,284	0.265%
Enel Chile	4.88	6/12/28	1,500,000	1,642,500	0.150%
Energizer Gamma Acquisition BV	4.63	7/15/26	1,535,000	1,827,118	0.167%
Eni	4.25	5/9/29	4,365,000	4,581,107	0.418%
Eskom Holdings SOC	5.75	1/26/21	4,550,000	4,599,413	0.419%
Eskom Holdings SOC	7.13	2/11/25	1,675,000	1,760,038	0.160%
Eskom Holdings SOC	6.75	8/6/23	1,500,000	1,574,847	0.144%
European Bank for Reconstruction & development	6.25	7/25/22	123,500,000,000	8,613,486	0.785%
European Investment Bank	1.25	5/12/25	78,000,000	8,932,813	0.815%
Export-Import Bank of India	3.88	10/2/19	1,550,000	1,554,616	0.142%
Export-Import Bank of India	8.38	7/24/25	49,000,000	730,872	0.067%
Federal Home Loan Mortgage	5.5	10/1/38	7,936	8,625	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	7,898	8,484	0.001%
Federal Home Loan Mortgage	4	10/1/40	16,397	17,301	0.002%
Federal Home Loan Mortgage	4	10/1/40	11,010	11,617	0.001%
Federal Home Loan Mortgage	5	11/1/36	27,339	29,891	0.003%
Federal Home Loan Mortgage	4	11/1/40	10,653	11,239	0.001%
Federal Home Loan Mortgage	4	1/1/41	5,882	6,206	0.001%

Federal Home Loan Mortgage	4.5	12/1/39	10,966	11,782	0.001%
Federal Home Loan Mortgage	4	12/1/40	3,552	3,748	0.000%
Federal Home Loan Mortgage	4	12/1/40	89,109	94,056	0.009%
Federal Home Loan Mortgage	4	12/1/41	33,298	35,132	0.003%
Federal Home Loan Mortgage	4	2/1/41	240,551	253,777	0.023%
Federal Home Loan Mortgage	5	4/1/40	1,015	1,104	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	15,801	16,984	0.002%
Federal Home Loan Mortgage	4.5	6/1/39	18,973	20,388	0.002%
Federal Home Loan Mortgage	5	7/1/40	6,346	6,900	0.001%
Federal Home Loan Mortgage	5	8/1/40	10,967	11,924	0.001%
Federal Home Loan Mortgage	5	8/1/40	36,285	39,450	0.004%
Federal Home Loan Mortgage	4.5	8/1/40	3,500	3,762	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	13,330	14,325	0.001%
Federal National Mortgage Assn.	5	10/1/34	65,090	70,657	0.006%
Federal National Mortgage Assn.	6	10/1/38	50,536	57,226	0.005%
Federal National Mortgage Assn.	3	11/1/33	343,360	351,255	0.032%
Federal National Mortgage Assn.	5.5	11/1/35	24,692	27,545	0.003%
Federal National Mortgage Assn.	5	11/1/35	25,601	27,976	0.003%
Federal National Mortgage Assn.	4.5	11/1/39	20,764	22,288	0.002%
Federal National Mortgage Assn.	3.5	11/1/45	579,649	597,645	0.054%
Federal National Mortgage Assn.	3	1/1/27	30,500,000	31,091,113	2.835%
Federal National Mortgage Assn.	5	1/1/34	650,000	686,927	0.063%
Federal National Mortgage Assn.	5.5	1/1/39	2,805	3,103	0.000%
Federal National Mortgage Assn.	3.5	1/1/41	640,000	654,100	0.060%
Federal National Mortgage Assn.	4	1/1/41	635,000	656,146	0.060%
Federal National Mortgage Assn.	4	1/1/41	47,468	50,051	0.005%
Federal National Mortgage Assn.	4.5	1/1/42	9,075	9,740	0.001%
Federal National Mortgage Assn.	4.5	1/1/44	114,858	122,498	0.011%
Federal National Mortgage Assn.	3.5	1/1/46	117,015	121,224	0.011%
Federal National Mortgage Assn.	3.5	1/1/46	542,893	559,748	0.051%
Federal National Mortgage Assn.	3.5	1/1/46	891,978	919,662	0.084%
Federal National Mortgage Assn.	3	12/1/32	1,449,259	1,481,193	0.135%
Federal National Mortgage Assn.	5.5	12/1/35	16,383	18,198	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	38,796	41,666	0.004%
Federal National Mortgage Assn.	4	12/1/41	17,385	18,328	0.002%
Federal National Mortgage Assn.	3.5	12/1/45	1,251,815	1,290,680	0.118%
Federal National Mortgage Assn.	3.5	12/1/45	245,632	253,258	0.023%
Federal National Mortgage Assn.	3	2/1/33	2,476,459	2,530,319	0.231%
Federal National Mortgage Assn.	5	2/1/34	25,258	27,437	0.003%
Federal National Mortgage Assn.	6	2/1/37	37,309	42,307	0.004%
Federal National Mortgage Assn.	5.5	2/1/38	21,822	24,238	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	6,533	7,257	0.001%
Federal National Mortgage Assn.	6	2/1/39	11,930	13,528	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	90,509	97,203	0.009%
Federal National Mortgage Assn.	4	2/1/41	27,436	28,928	0.003%
Federal National Mortgage Assn.	4	2/1/41	73,515	77,515	0.007%
Federal National Mortgage Assn.	5	2/1/42	7,597	8,248	0.001%
Federal National Mortgage Assn.	4	2/1/42	34,966	36,869	0.003%
Federal National Mortgage Assn.	3.5	2/1/47	3,315,875	3,412,605	0.311%
Federal National Mortgage Assn.	5	3/1/34	23,411	25,430	0.002%
Federal National Mortgage Assn.	5.5	3/1/36	22,809	25,338	0.002%
Federal National Mortgage Assn.	6	3/1/37	14,027	15,904	0.001%
Federal National Mortgage Assn.	4	3/1/41	42,499	44,810	0.004%
Federal National Mortgage Assn.	4.5	3/1/46	109,258	116,424	0.011%
Federal National Mortgage Assn.	5.5	4/1/35	3,522	3,930	0.000%
Federal National Mortgage Assn.	6	4/1/35	66,371	75,256	0.007%
Federal National Mortgage Assn.	5.5	4/1/36	46,184	51,295	0.005%
Federal National Mortgage Assn.	5	4/1/40	88,436	96,079	0.009%
Federal National Mortgage Assn.	5.5	5/1/35	390,175	435,343	0.040%
Federal National Mortgage Assn.	6	5/1/38	9,780	11,090	0.001%
Federal National Mortgage Assn.	4.5	5/1/40	30,961	33,250	0.003%
Federal National Mortgage Assn.	4.5	5/1/41	93,281	100,180	0.009%
Federal National Mortgage Assn.	4	5/1/42	25,872	27,280	0.002%
Federal National Mortgage Assn.	5.5	5/1/44	501,009	555,725	0.051%
Federal National Mortgage Assn.	5	6/1/35	12,641	13,815	0.001%
Federal National Mortgage Assn.	5.5	6/1/38	71,036	78,256	0.007%
Federal National Mortgage Assn.	5	6/1/40	17,314	18,811	0.002%
Federal National Mortgage Assn.	5	6/1/41	7,572	8,220	0.001%
Federal National Mortgage Assn.	5	7/1/33	14,160	15,370	0.001%
Federal National Mortgage Assn.	5	7/1/35	163,188	177,843	0.016%
Federal National Mortgage Assn.	5	7/1/35	60,497	66,107	0.006%
Federal National Mortgage Assn.	5	7/1/37	26,845	29,143	0.003%

Federal National Mortgage Assn.	4.5	7/1/39	19,971	21,437	0.002%
Federal National Mortgage Assn.	4.5	7/1/46	312,774	332,551	0.030%
Federal National Mortgage Assn.	6.5	8/1/37	30,762	36,364	0.003%
Federal National Mortgage Assn.	5.5	8/1/37	977	1,085	0.000%
Federal National Mortgage Assn.	6	8/1/37	12,679	14,371	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,969	2,187	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	26,413	28,351	0.003%
Federal National Mortgage Assn.	4.5	8/1/40	51,501	55,309	0.005%
Federal National Mortgage Assn.	3.5	8/1/46	2,224,249	2,308,635	0.211%
Federal National Mortgage Assn.	4	8/1/47	657,699	685,287	0.062%
Federal National Mortgage Assn.	4	8/1/47	1,568,480	1,641,646	0.150%
Federal National Mortgage Assn.	3	9/1/32	522,889	534,396	0.049%
Federal National Mortgage Assn.	6.5	9/1/36	16,317	19,396	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	35,484	38,089	0.003%
Federal National Mortgage Assn.	4.5	9/1/42	16,420	17,633	0.002%
Federal National Mortgage Assn.	5	9/1/48	3,062,711	3,247,277	0.296%
Federal National Mortgage Assn.	4.5	9/1/48	11,678,860	12,469,925	1.137%
Fidelity National Information Services	2.6	5/21/25	3,890,000	5,073,752	0.463%
First Abu Dhabi Bank PJSC	5.25	12/17/67	1,700,000	1,718,173	0.157%
FirstRand Bank	6.25	4/23/28	3,100,000	3,246,940	0.296%
Fiserv	0.38	7/1/23	760,000	865,752	0.079%
Fiserv	3	7/1/31	2,173,000	2,792,560	0.255%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,170,000	2,262,381	0.206%
Ford Motor Credit	3.81	10/12/21	2,310,000	2,341,753	0.214%
Ford Motor Credit	3.34	3/18/21	3,375,000	3,389,421	0.309%
Freddie Mac Structured Agency Credit Risk debt Notes	5.3	7/25/28	147,809	149,554	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	920,000	902,794	0.082%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	675,000	655,063	0.060%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	1,296,555	1,304,477	0.119%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.86	5/25/47	422,524	426,408	0.039%
French Republic Government Bond OAT	0	3/25/24	5,800,000	6,757,422	0.616%
French Republic Government Bond OAT	2	5/25/48	3,300,000	4,835,007	0.441%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	954,450	956,120	0.087%
Ge Capital European Funding Unlimited	2.63	3/15/23	3,330,000	4,094,427	0.373%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	1,620,000	1,602,556	0.146%
General Electric	0.88	5/17/25	700,000	791,943	0.072%
Globo Comunicacao E Participacoes	5.13	3/31/27	3,200,000	3,232,032	0.295%
Globo Comunicacao E Participacoes	4.84	6/8/25	500,000	515,005	0.047%
Golub Capital Partners CLO 39B	3.74	10/20/28	1,940,000	1,936,259	0.177%
Government National Mortgage Assn.	4	10/20/48	2,163,724	2,242,871	0.205%
Government National Mortgage Assn.	4	11/20/40	356,513	377,570	0.034%
Government National Mortgage Assn.	5	11/20/47	1,101,404	1,173,181	0.107%
Government National Mortgage Assn.	4.5	1/1/38	630,000	656,664	0.060%
Government National Mortgage Assn.	5	1/20/48	334,154	349,432	0.032%
Government National Mortgage Assn.	4	12/20/48	571,782	592,697	0.054%
Government National Mortgage Assn.	3.5	2/20/48	5,400,383	5,569,748	0.508%
Government National Mortgage Assn.	5	3/20/41	8,969	9,832	0.001%
Government National Mortgage Assn.	4.5	3/20/47	145,613	153,918	0.014%
Government National Mortgage Assn.	4	5/20/47	3,378,410	3,524,349	0.321%
Government National Mortgage Assn.	3.5	6/20/43	611,059	636,956	0.058%
Government National Mortgage Assn.	4	6/20/47	1,093,853	1,140,966	0.104%
Government National Mortgage Assn.	5	6/20/49	1,505,000	1,581,067	0.144%
Government National Mortgage Assn.	3.5	7/20/42	698,119	728,471	0.066%
Government National Mortgage Assn.	4.5	7/20/47	44,934	47,176	0.004%
Government National Mortgage Assn.	4.5	8/20/47	498,769	523,664	0.048%
Government National Mortgage Assn.	5	8/20/47	68,076	72,525	0.007%
Government National Mortgage Assn.	3.5	9/15/41	61,765	64,103	0.006%
Government National Mortgage Assn.	4	9/20/40	19,788	20,956	0.002%
Government National Mortgage Assn.	4.5	9/20/47	407,531	427,872	0.039%
Government National Mortgage Association	4.5	11/20/39	9,237	215	0.000%
Government National Mortgage Association	4.5	12/20/39	59,768	2,530	0.000%
Government National Mortgage Association	4	2/20/43	96,380	15,973	0.001%
Great Wolf Trust 2017-WOLF	3.71	9/15/34	1,325,000	1,324,982	0.121%
HDFC Bank	8.1	3/22/25	150,000,000	2,172,023	0.198%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	118,696	118,106	0.011%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	244,319	245,392	0.022%
Hilton Orlando Trust 2018-ORL	3.44	12/15/34	940,000	939,688	0.086%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	1,326,432	1,343,334	0.122%
Homeward Opportunities Fund I Trust 2019-1	3.95	1/25/59	1,075,000	1,090,632	0.099%
Housing development Finance	6.88	4/30/20	180,000,000	2,611,334	0.238%
ICTSI Treasury BV	4.63	1/16/23	600,000	616,800	0.056%
ICTSI Treasury BV	5.88	9/17/25	2,300,000	2,477,892	0.226%

India Government Bond	9.15	11/14/24	800,000,000	12,735,794	1.161%
India Government Bond	8.12	12/10/20	163,000,000	2,423,482	0.221%
India Government Bond	8.24	2/15/27	220,000,000	3,413,582	0.311%
India Government Bond	8.4	7/28/24	94,540,000	1,459,719	0.133%
Indonesia Treasury Bond	9	3/15/29	37,052,000,000	2,902,401	0.265%
Indonesia Treasury Bond	8.13	5/15/24	95,000,000,000	7,101,044	0.647%
Intelsat Jackson Holdings	9.5	9/30/22	2,255,000	2,621,438	0.239%
InTown Hotel Portfolio Trust 2018-STAY	3.64	1/15/33	745,000	741,402	0.068%
Israel Chemicals	6.38	5/31/38	2,500,000	2,807,455	0.256%
Israel Government Bond - Fixed	5.5	1/31/42	24,775,000	10,426,335	0.951%
Israel Government Bond - Fixed	1.75	8/31/25	27,145,000	7,890,462	0.719%
Italy Buoni Poliennali del Tesoro	2.15	12/15/21	8,765,000	10,347,426	0.944%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	7,850,000	8,320,755	0.759%
Japan Government Five Year Bond	0.1	3/20/22	1,800,000,000	16,845,355	1.536%
Japan Government Thirty Year Bond	0.6	12/20/46	252,700,000	2,506,937	0.229%
Japan Government Twenty Year Bond	1.2	12/20/34	213,600,000	2,322,844	0.212%
Japan Government Twenty Year Bond	0.6	6/20/37	970,000,000	9,686,865	0.883%
Japan Treasury Discount Bill	-0.14	9/9/19	1,640,000,000	15,214,847	1.387%
JPMBB Commercial Mortgage Securities Trust 2015-C28	3.99	10/15/48	1,105,000	1,149,507	0.105%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.88	3/15/50	655,000	692,278	0.063%
Kfc Holding	4.13	4/3/25	4,974,747	4,955,296	0.452%
Korea Treasury Bond	1.88	3/10/24	19,200,000,000	16,904,553	1.541%
Kraton Polymers LLC / Kraton Polymers Capital	5.25	5/15/26	2,145,000	2,517,277	0.230%
Kronos Inc/MA	10.83	11/1/24	1,940,000	2,001,847	0.183%
Latvia Government International Bond	1.88	2/19/49	1,224,000	1,550,258	0.141%
Lebanon Government International Bond	6.38	3/9/20	1,800,000	1,765,757	0.161%
Level 3 Parent	4.65	2/22/24	5,000,000	4,957,500	0.452%
LHC3	4.13	8/15/24	4,125,000	4,790,447	0.437%
LSF10 Wolverine Investments SCA	5	3/15/24	2,035,000	2,365,532	0.216%
Madison Park Funding XXXVII	3.88	7/15/32	700,000	699,644	0.064%
Malaysia Government Bond	4.74	3/15/46	15,475,000	3,965,341	0.362%
Malaysia Government Bond	3.8	8/17/23	67,200,000	16,481,130	1.503%
Marriott Ownership Resorts	4.65	8/29/25	5,000,000	4,995,850	0.456%
Mexican Bonos	8	12/7/23	568,000,000	30,246,971	2.758%
Microchip Technology	4.41	5/29/25	4,666,090	4,635,481	0.423%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	81,399	81,318	0.007%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	753,633	763,913	0.070%
Minerva Luxembourg	6.5	9/20/26	2,700,000	2,821,905	0.257%
Morgan Stanley	4.1	5/22/23	3,575,000	3,750,186	0.342%
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	4.33	11/15/52	535,000	555,911	0.051%
Mriya Farming	0	12/31/25	292,700	17,101	0.002%
Mriya Farming			773	10	0.000%
Mriya Farming			127,586	1,451	0.000%
MTN Mauritius Investments	4.76	11/11/24	3,225,000	3,244,334	0.296%
MVW Owner Trust 2013-1	2.15	4/22/30	39,651	39,507	0.004%
MVW Owner Trust 2014-1	2.25	9/22/31	62,816	62,641	0.006%
MVW Owner Trust 2017-1	2.75	12/20/34	147,200	146,684	0.013%
MVW Owner Trust 2017-1	2.99	12/20/34	177,751	176,404	0.016%
Navient Private Education Loan Trust 2017	3.91	12/16/58	805,000	829,534	0.076%
Netflix	4.63	5/15/29	2,250,000	2,894,019	0.264%
New Residential Mortgage Loan Trust 2018-NQM1	4.09	11/25/48	1,657,003	1,704,376	0.155%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	1,598,089	1,631,755	0.149%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	2,696,888	2,735,292	0.249%
NRG Energy	5.75	1/15/28	290,000	312,475	0.028%
NRG Energy	7.25	5/15/26	1,900,000	2,092,375	0.191%
NTPC	7.25	5/3/22	50,000,000	714,819	0.065%
NTPC	7.38	8/10/21	60,000,000	864,301	0.079%
Oci	5	4/15/23	1,445,000	1,737,046	0.158%
Odyssey Europe Holdco Sarl	8	5/15/23	2,150,000	2,373,085	0.216%
OZLM VIII	4.39	10/17/29	1,670,000	1,663,320	0.152%
Panther BF Aggregator 2 LP / Panther Finance	6.25	5/15/26	1,125,000	1,170,000	0.107%
Peru LNG Srl	5.38	3/22/30	2,300,000	2,480,550	0.226%
Perusahaan Gas Negara	5.13	5/16/24	2,125,000	2,287,479	0.209%
Perusahaan Gas Negara	5.13	5/16/24	200,000	215,292	0.020%
Perusahaan Listrik Negara PT	5.45	5/21/28	1,900,000	2,108,081	0.192%
Petroleos De Venezuela	9	11/17/21	510,000	122,400	0.011%
Petroleos De Venezuela	12.75	2/17/22	15,000	3,750	0.000%
Petroleos De Venezuela	6	5/16/24	770,000	123,200	0.011%
Petroleos Mexicanos	6.5	3/13/27	3,455,000	3,415,959	0.311%
Petroleos Mexicanos	2.5	8/21/21	1,400,000	1,598,021	0.146%
Post Holdings	8	7/15/25	490,000	525,525	0.048%
Prime Security Services Borrower LLC / Prime Finance	9.25	5/15/23	378,000	396,900	0.036%

QVC	5.13	7/2/22	2,010,000	2,078,549	0.190%
REI - SECURITY LENDING COLLATERAL			2,285,100	22,851,003	2.084%
Republic of Lithuania	1.63	6/19/49	918,000	1,095,258	0.100%
Republic of South Africa Government Bond	10.5	12/21/26	190,860,000	15,327,068	1.398%
Republic of South Africa Government Bond	7.75	2/28/23	101,180,000	7,296,669	0.665%
Romania Government Bond	5	2/12/29	29,660,000	7,318,963	0.667%
Romania Government Bond	5.85	4/26/23	11,700,000	2,994,706	0.273%
Romania Government Bond	4.25	6/28/23	42,795,000	10,359,992	0.945%
Romania Government Bond	5.8	7/26/27	31,650,000	8,259,213	0.753%
Romanian Government International Bond	2.88	3/11/29	696,000	878,587	0.080%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	1,750,000	1,755,525	0.160%
Santander Drive Auto Receivables Trust 2018-2	3.88	2/15/24	2,245,000	2,299,862	0.210%
SASOL Financing USA	5.88	3/27/24	2,950,000	3,197,442	0.292%
Saudi Arabian Oil	3.5	4/16/29	1,500,000	1,519,869	0.139%
Saudi Arabian Oil	4.38	4/16/49	1,000,000	1,014,512	0.093%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	740,000	742,318	0.068%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	1,111,558	1,150,380	0.105%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	1,178,757	1,235,707	0.113%
Serbia International Bond	1.5	6/26/29	2,460,000	2,796,648	0.255%
Serbia Treasury Bonds	10	2/5/22	507,100,000	5,730,491	0.523%
Serbia Treasury Bonds	5.75	7/21/23	786,110,000	8,342,939	0.761%
Seven Generations Energy	6.75	5/1/23	275,000	279,813	0.026%
Seven Generations Energy	5.38	9/30/25	1,760,000	1,694,000	0.154%
Shimao Property Holdings	6.13	2/21/24	2,800,000	2,951,095	0.269%
Sierra Timeshare 2015-1 Receivables Funding	2.4	3/22/32	11,541	11,517	0.001%
Sigma Holdco BV	5.75	5/15/26	3,580,000	3,833,978	0.350%
Sirius XM Radio	4.63	7/15/24	1,350,000	1,380,375	0.126%
SLIde 2018-FUN	4.69	6/15/31	1,851,946	1,866,995	0.170%
Slovenia Government Bond	1.5	3/25/35	1,525,000	1,942,680	0.177%
SMART ABS Series 2016-2US Trust	2.05	12/14/22	840,000	835,354	0.076%
SM Investments	4.88	6/10/24	2,300,000	2,395,368	0.218%
Sri Lanka Government International Bond	6.25	7/27/21	1,600,000	1,622,599	0.148%
Sri Lanka Treasury Bills	9.57	10/25/19	600,000,000	3,312,260	0.302%
Sri Lanka Treasury Bills	7.91	11/29/19	77,000,000	421,680	0.038%
Sri Lanka Treasury Bills	9.43	1/24/20	209,000,000	1,130,055	0.103%
Sri Lanka Treasury Bills	9.54	12/6/19	38,000,000	207,865	0.019%
Sri Lanka Treasury Bills	9.41	2/28/20	264,000,000	1,418,736	0.129%
Starwood Mortgage Residential Trust 2019-IMC1	4.09	2/25/49	1,425,000	1,480,088	0.135%
Summit Materials	4.4	11/21/24	4,987,342	4,956,171	0.452%
Suzano Austria GmbH	6	1/15/29	2,825,000	3,086,313	0.281%
Syngenta Finance	3.93	4/23/21	1,420,000	1,445,067	0.132%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	2,515,000	2,785,363	0.254%
Tesla Energy Operations Inc/DE	1.63	11/1/19	1,737,000	1,680,299	0.153%
Thailand Government Bond	2.13	12/17/26	168,000,000	5,532,206	0.504%
Thailand Government Bond	4.88	6/22/29	135,500,000	5,513,323	0.503%
T-Mobile USA Inc			1,725,000	22,339	0.002%
Towd Point Mortgage Trust 2015-3	3	3/25/54	131,500	131,871	0.012%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,035,000	1,069,271	0.097%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	771,946	775,369	0.071%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	769,485	775,202	0.071%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	1,182,094	1,233,969	0.113%
Transcanada Trust	4.65	5/18/77	3,585,000	2,604,371	0.237%
TRP Government Reserve	2.46		109,395,555	109,395,555	9.975%
Turk Telekomunikasyon	6.88	2/28/25	3,100,000	3,129,004	0.285%
United Kingdom Gilt	1.63	10/22/71	2,415,000	3,382,527	0.308%
U.S. Treasury Bill	2.08	9/12/19	8,299,000	8,264,165	0.754%
U.S. Treasury Bonds	3.13	11/15/28	1,900,000	2,082,875	0.190%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/45	3,391,281	3,354,189	0.306%
U.S. Treasury Notes	2.25	3/31/26	18,000,000	18,430,313	1.681%
Venezuela Government International Bond	7.75	10/13/19	400,000	106,500	0.010%
Venezuela Government International Bond	6	12/9/20	205,000	55,606	0.005%
Vereit Operating Partnership	3.95	8/15/27	990,000	1,020,031	0.093%
Verus Securitization Trust 2018-3	4.6	10/25/58	2,050,000	2,131,071	0.194%
Verus Securitization Trust 2019-1	3.84	2/25/59	2,970,968	3,016,849	0.275%
Verus Securitization Trust 2019-INV1	4.99	12/25/59	2,365,000	2,400,212	0.219%
Vietnam Government International Bond	6.75	1/29/20	1,450,000	1,483,025	0.135%
Virgin Media Receivables Financing Notes II DAC	5.75	4/15/23	1,365,000	1,790,103	0.163%
Virgin Media Secured Finance	5.13	1/15/25	1,350,000	1,774,958	0.162%
Virgin Media Secured Finance	4.88	1/15/27	1,880,000	2,452,168	0.224%
Vistra Energy	8.13	1/30/26	1,710,000	1,838,250	0.168%
Vistra Operations	4.4	8/4/23	3,404,002	3,397,637	0.310%
Woodside Finance	4.5	3/4/29	4,485,000	4,723,252	0.431%

Yanlord Land HK	6.75	4/23/23	1,200,000	1,226,553	0.112%
Zayo Group LLC / Zayo Capital	5.75	1/15/27	2,230,000	2,263,450	0.206%
Zayo Group LLC / Zayo Capital	6.38	5/15/25	1,820,000	1,854,125	0.169%

Total Investments in Securities 1,128,227,635

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	288,799	INR	(20,330,000)	07/12/2019	(5,287)	0.000%
BARCLAYS	USD	3,856,435	INR	(269,082,774)	07/12/2019	(36,012)	-0.003%
BARCLAYS	USD	11,760,326	KRW	(13,614,929,000)	07/12/2019	(23,445)	-0.002%
BARCLAYS	USD	1,910,523	RON	(8,101,000)	07/19/2019	(38,995)	-0.004%
BARCLAYS	USD	1,910,748	RON	(8,101,000)	07/19/2019	(38,770)	-0.004%
BARCLAYS	USD	4,061,490	TRY	(24,949,000)	07/23/2019	(186,233)	-0.017%
BARCLAYS	USD	5,034,057	GBP	(3,910,075)	07/26/2019	61,250	0.006%
BARCLAYS	USD	2,129,088	SEK	(20,286,000)	08/16/2019	(63,503)	-0.006%
BARCLAYS	USD	539,349	MXN	(10,401,014)	08/23/2019	2,596	0.000%
BARCLAYS	USD	354,719	CLP	(249,208,000)	09/06/2019	(13,208)	-0.001%
BNP PARIBAS SECURITIES CORP	JPY	102,205,000	USD	(937,367)	07/26/2019	12,723	0.001%
BNP PARIBAS SECURITIES CORP	USD	214,235	EUR	(187,596)	08/23/2019	(59)	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,970,162	MXN	(57,775,000)	08/23/2019	(11,363)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	6,315,225	CLP	(4,424,636,000)	09/06/2019	(217,242)	-0.020%
BNP PARIBAS SECURITIES CORP	USD	6,320,185	CLP	(4,424,635,122)	09/06/2019	(212,281)	-0.019%
BNP PARIBAS SECURITIES CORP	USD	276,401	CNH	(1,911,000)	09/06/2019	(1,633)	0.000%
BNP PARIBAS SECURITIES CORP	USD	275,967	CNH	(1,908,000)	09/06/2019	(1,630)	0.000%
BNP PARIBAS SECURITIES CORP	USD	275,967	CNH	(1,908,000)	09/06/2019	(1,630)	0.000%
BNP PARIBAS SECURITIES CORP	USD	275,967	CNH	(1,908,000)	09/06/2019	(1,630)	0.000%
BANK OF AMERICA	IDR	36,896,431,819	USD	(2,579,809)	07/12/2019	27,688	0.003%
BANK OF AMERICA	IDR	3,418,842,735	USD	(237,866)	07/12/2019	3,746	0.000%
BANK OF AMERICA	USD	4,046,604	GBP	(3,100,000)	07/26/2019	104,045	0.009%
BANK OF AMERICA	PLN	1,077,000	USD	(281,753)	08/16/2019	7,064	0.001%
BANK OF AMERICA	USD	1,995,117	EUR	(1,748,968)	08/23/2019	(2,766)	0.000%
BANK OF AMERICA	USD	1,378,297	THB	(43,743,000)	09/06/2019	(50,474)	-0.005%
BANK OF AMERICA	USD	1,378,297	THB	(43,743,000)	09/06/2019	(50,474)	-0.005%
JP MORGAN CHASE BANK	RON	2,074,000	USD	(491,081)	07/19/2019	8,030	0.001%
JP MORGAN CHASE BANK	RSD	53,920,000	USD	(513,793)	07/19/2019	6,197	0.001%
JP MORGAN CHASE BANK	RSD	137,906,051	USD	(1,332,040)	07/19/2019	(2,112)	0.000%
JP MORGAN CHASE BANK	RUB	364,995,229	USD	(5,780,358)	07/19/2019	(23,668)	-0.002%
JP MORGAN CHASE BANK	USD	1,908,167	RON	(8,101,695)	07/19/2019	(41,519)	-0.004%
JP MORGAN CHASE BANK	JPY	1,097,000,000	USD	(9,984,909)	07/26/2019	212,721	0.019%
JP MORGAN CHASE BANK	JPY	64,935,000	USD	(600,274)	07/26/2019	3,357	0.000%
JP MORGAN CHASE BANK	JPY	218,461,000	USD	(2,031,836)	07/26/2019	(1,039)	0.000%
JP MORGAN CHASE BANK	USD	2,769,863	GBP	(2,177,885)	07/26/2019	43	0.000%
JP MORGAN CHASE BANK	USD	2,129,876	SEK	(20,286,000)	08/16/2019	(62,715)	-0.006%
JP MORGAN CHASE BANK	USD	162,396	SEK	(1,537,000)	08/16/2019	(3,729)	0.000%
JP MORGAN CHASE BANK	EUR	1,743,000	USD	(1,992,976)	08/23/2019	(1,910)	0.000%
JP MORGAN CHASE BANK	USD	208,794	EUR	(185,018)	08/23/2019	(2,557)	0.000%
JP MORGAN CHASE BANK	USD	507,832	GBP	(398,000)	08/23/2019	1,050	0.000%
JP MORGAN CHASE BANK	USD	459,967	MXN	(9,147,000)	08/23/2019	(12,071)	-0.001%
JP MORGAN CHASE BANK	CNH	155,691,000	USD	(22,695,825)	09/06/2019	(44,133)	-0.004%
JP MORGAN CHASE BANK	USD	944,792	CLP	(641,221,000)	09/06/2019	(1,897)	0.000%
JP MORGAN CHASE BANK	USD	275,285	CNH	(1,908,000)	09/06/2019	(2,313)	0.000%
JP MORGAN CHASE BANK	USD	275,285	CNH	(1,908,000)	09/06/2019	(2,313)	0.000%
JP MORGAN CHASE BANK	USD	5,192,692	CNH	(36,000,000)	09/06/2019	(44,996)	-0.004%
JP MORGAN CHASE BANK	USD	1,183,719	MYR	(4,976,000)	09/06/2019	(19,789)	-0.002%
JP MORGAN CHASE BANK	USD	1,183,719	MYR	(4,976,000)	09/06/2019	(19,789)	-0.002%
JP MORGAN CHASE BANK	USD	346,296	ILS	(1,230,000)	09/12/2019	26	0.000%
JP MORGAN CHASE BANK	USD	505,675	ZAR	(7,198,000)	09/13/2019	(446)	0.000%
JP MORGAN CHASE BANK	USD	362,559	BRL	(1,401,000)	10/02/2019	1,057	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	10,106,820	CAD	(13,601,000)	07/26/2019	(286,302)	-0.026%
CITIBANK N A	USD	6,453,828	IDR	(93,168,904,000)	07/12/2019	(130,485)	-0.012%
CITIBANK N A	USD	6,453,828	IDR	(93,168,904,378)	07/12/2019	(130,485)	-0.012%
CITIBANK N A	RON	684,450	USD	(160,661)	07/19/2019	4,053	0.000%
CITIBANK N A	RON	1,540,000	USD	(361,573)	07/19/2019	9,031	0.001%
CITIBANK N A	USD	596,244	RON	(2,545,364)	07/19/2019	(16,302)	-0.001%
CITIBANK N A	USD	2,632,154	RON	(11,185,338)	07/19/2019	(59,615)	-0.005%
CITIBANK N A	USD	1,934,523	RSD	(202,235,024)	07/19/2019	(15,776)	-0.001%
CITIBANK N A	USD	1,927,323	RSD	(202,234,000)	07/19/2019	(22,966)	-0.002%
CITIBANK N A	USD	1,926,956	RSD	(202,234,000)	07/19/2019	(23,333)	-0.002%
CITIBANK N A	TRY	24,949,000	USD	(4,281,032)	07/23/2019	(33,309)	-0.003%
CITIBANK N A	CAD	2,365,642	USD	(1,758,218)	07/26/2019	49,473	0.005%
CITIBANK N A	JPY	1,038,551,695	USD	(9,359,399)	07/26/2019	294,900	0.027%
CITIBANK N A	USD	17,936,778	GBP	(13,723,940)	07/26/2019	482,764	0.044%



CITIBANK N A	PLN	1,078,000	USD	(282,364)	08/16/2019	6,721	0.001%
CITIBANK N A	USD	2,122,093	SEK	(20,286,000)	08/16/2019	(70,498)	-0.006%
CITIBANK N A	USD	2,127,499	SEK	(20,285,366)	08/16/2019	(65,023)	-0.006%
CITIBANK N A	EUR	1,571,532	USD	(1,768,265)	08/23/2019	26,930	0.002%
CITIBANK N A	EUR	1,097,436	USD	(1,234,997)	08/23/2019	18,627	0.002%
CITIBANK N A	EUR	3,462,000	USD	(3,903,180)	08/23/2019	51,537	0.005%
CITIBANK N A	EUR	1,266,358	USD	(1,435,810)	08/23/2019	10,778	0.001%
CITIBANK N A	EUR	854,133	USD	(965,728)	08/23/2019	9,967	0.001%
CITIBANK N A	EUR	9,588,049	USD	(10,811,046)	08/23/2019	141,588	0.013%
CITIBANK N A	MXN	8,250,000	USD	(413,534)	08/23/2019	12,214	0.001%
CITIBANK N A	MXN	22,972,444	USD	(1,187,526)	08/23/2019	(2,014)	0.000%
CITIBANK N A	USD	37,089,072	EUR	(32,862,000)	08/23/2019	(449,896)	-0.041%
CITIBANK N A	USD	1,121,573	EUR	(997,546)	08/23/2019	(17,945)	-0.002%
CITIBANK N A	USD	3,604,068	EUR	(3,199,914)	08/23/2019	(51,262)	-0.005%
CITIBANK N A	USD	2,777,320	EUR	(2,433,161)	08/23/2019	(2,132)	0.000%
CITIBANK N A	USD	1,486,236	EUR	(1,304,523)	08/23/2019	(3,948)	0.000%
CITIBANK N A	USD	2,981,916	MXN	(57,771,940)	08/23/2019	549	0.000%
CITIBANK N A	USD	2,968,865	MXN	(57,775,000)	08/23/2019	(12,661)	-0.001%
CITIBANK N A	USD	1,376,939	THB	(43,741,226)	09/06/2019	(51,773)	-0.005%
CITIBANK N A	USD	1,376,995	THB	(43,743,000)	09/06/2019	(51,775)	-0.005%
CITIBANK N A	USD	5,821,395	ILS	(20,886,000)	09/12/2019	(58,438)	-0.005%
CITIBANK N A	USD	587,473	ILS	(2,102,580)	09/12/2019	(4,446)	0.000%
CITIBANK N A	USD	5,679,689	ZAR	(85,427,000)	09/13/2019	(327,030)	-0.030%
CITIBANK N A	USD	9,362,081	BRL	(38,178,566)	10/02/2019	(489,177)	-0.045%
CREDIT SUISSE FIRST BOSTON	USD	6,124,557	INR	(428,810,841)	07/12/2019	(78,454)	-0.007%
CREDIT SUISSE FIRST BOSTON	USD	6,124,559	INR	(428,811,000)	07/12/2019	(78,454)	-0.007%
GOLDMAN SACHS & CO	IDR	6,715,351,000	USD	(466,441)	07/12/2019	8,138	0.001%
GOLDMAN SACHS & CO	IDR	12,298,096,027	USD	(857,309)	07/12/2019	11,806	0.001%
GOLDMAN SACHS & CO	USD	4,966,137	KRW	(5,747,310,000)	07/12/2019	(8,181)	-0.001%
GOLDMAN SACHS & CO	USD	5,035,754	CNH	(35,000,000)	09/06/2019	(56,443)	-0.005%
GOLDMAN SACHS & CO	USD	5,035,754	CNH	(35,000,000)	09/06/2019	(56,443)	-0.005%
GOLDMAN SACHS & CO	USD	5,036,478	CNH	(35,000,000)	09/06/2019	(55,718)	-0.005%
GOLDMAN SACHS & CO	USD	5,036,478	CNH	(35,000,000)	09/06/2019	(55,718)	-0.005%
HSBC SECURITIES INC	IDR	44,762,729,980	USD	(3,130,918)	07/12/2019	32,496	0.003%
HSBC SECURITIES INC	USD	1,519,707	IDR	(21,860,980,000)	07/12/2019	(25,224)	-0.002%
HSBC SECURITIES INC	USD	3,305,518	INR	(232,163,067)	07/12/2019	(52,863)	-0.005%
HSBC SECURITIES INC	USD	8,791,826	INR	(611,383,597)	07/12/2019	(52,211)	-0.005%
HSBC SECURITIES INC	USD	1,910,208	RON	(8,101,000)	07/19/2019	(39,311)	-0.004%
HSBC SECURITIES INC	USD	1,914,632	RON	(8,101,000)	07/19/2019	(34,886)	-0.003%
HSBC SECURITIES INC	USD	15,134,789	JPY	(1,640,564,160)	07/26/2019	(115,773)	-0.011%
HSBC SECURITIES INC	MXN	74,578,000	USD	(3,853,708)	08/23/2019	(5,050)	0.000%
HSBC SECURITIES INC	USD	4,429,513	EUR	(3,953,999)	08/23/2019	(87,225)	-0.008%
HSBC SECURITIES INC	MYR	1,773,000	USD	(425,895)	09/06/2019	2,927	0.000%
HSBC SECURITIES INC	USD	274,749	CNH	(1,908,000)	09/06/2019	(2,849)	0.000%
HSBC SECURITIES INC	USD	1,188,355	MYR	(4,975,525)	09/06/2019	(15,038)	-0.001%
HSBC SECURITIES INC	USD	1,188,469	MYR	(4,976,000)	09/06/2019	(15,039)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,913,818	RON	(8,101,000)	07/19/2019	(35,701)	-0.003%
MORGAN STANLEY & COMPANY LLC	JPY	150,145,000	USD	(1,356,956)	07/26/2019	38,780	0.004%
MORGAN STANLEY & COMPANY LLC	USD	2,967,569	MXN	(57,775,000)	08/23/2019	(13,957)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	2,959,557	MXN	(57,775,000)	08/23/2019	(21,968)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	2,970,040	MXN	(57,775,000)	08/23/2019	(11,485)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	6,372,342	CLP	(4,424,636,000)	09/06/2019	(160,125)	-0.015%
MORGAN STANLEY & COMPANY LLC	USD	6,352,490	CLP	(4,424,636,000)	09/06/2019	(179,978)	-0.016%
MORGAN STANLEY & COMPANY LLC	BRL	7,407,671	USD	(1,853,076)	10/02/2019	58,334	0.005%
MORGAN STANLEY & COMPANY LLC	USD	9,335,860	BRL	(38,179,000)	10/02/2019	(515,510)	-0.047%
MORGAN STANLEY & COMPANY LLC	USD	1,035,274	BRL	(4,062,000)	10/02/2019	(12,849)	-0.001%
STATE STREET GLOBAL MARKETS LLC	GBP	3,650,023	USD	(4,585,257)	07/26/2019	56,817	0.005%
STATE STREET GLOBAL MARKETS LLC	GBP	586,389	USD	(770,174)	07/26/2019	(24,409)	-0.002%
STATE STREET GLOBAL MARKETS LLC	GBP	1,760,323	USD	(2,246,322)	07/26/2019	(7,555)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	4,865,585	CAD	(6,506,868)	07/26/2019	(106,599)	-0.010%
STATE STREET GLOBAL MARKETS LLC	EUR	659,115	USD	(743,953)	08/23/2019	8,967	0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	146,673	USD	(165,180)	08/23/2019	2,368	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	995,905	USD	(1,120,920)	08/23/2019	16,723	0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	9,014,542	USD	(10,120,419)	08/23/2019	177,086	0.016%
STATE STREET GLOBAL MARKETS LLC	USD	37,102,512	EUR	(32,862,000)	08/23/2019	(436,455)	-0.040%
STATE STREET GLOBAL MARKETS LLC	USD	37,141,947	EUR	(32,862,000)	08/23/2019	(397,021)	-0.036%
STATE STREET GLOBAL MARKETS LLC	USD	1,145,485	EUR	(1,015,000)	08/23/2019	(13,971)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	37,182,074	EUR	(32,861,450)	08/23/2019	(356,266)	-0.032%
STATE STREET GLOBAL MARKETS LLC	USD	176,004	EUR	(155,747)	08/23/2019	(1,909)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,968,148	MXN	(57,775,000)	08/23/2019	(13,377)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	5,814,021	ILS	(20,884,546)	09/12/2019	(65,402)	-0.006%
STATE STREET GLOBAL MARKETS LLC	USD	5,817,503	ILS	(20,886,000)	09/12/2019	(62,330)	-0.006%



STANDARD CHARTERED SECURITIES	EUR	5,593,000	USD	(6,315,037)	08/23/2019	73,967	0.007%
SOCIETE GENERALE	RSD	34,402,000	USD	(328,828)	07/19/2019	2,935	0.000%
UBS SECURITIES LLC	USD	60,824,552	EUR	(52,913,000)	06/19/2020	(899,637)	-0.082%
UBS SECURITIES LLC	USD	5,346,537	GBP	(4,200,000)	06/19/2020	(52,397)	-0.005%
UBS SECURITIES LLC	USD	5,333,076	GBP	(4,200,000)	06/19/2020	(65,858)	-0.006%
UBS SECURITIES LLC	RON	1,917,000	USD	(448,841)	07/19/2019	12,488	0.001%
UBS SECURITIES LLC	USD	5,563,891	RUB	(364,995,229)	07/19/2019	(192,800)	-0.018%
UBS SECURITIES LLC	CAD	238,000	USD	(177,220)	07/26/2019	4,646	0.000%
UBS SECURITIES LLC	JPY	2,205,454,000	USD	(20,171,159)	07/26/2019	330,577	0.030%
UBS SECURITIES LLC	USD	316,603	GBP	(244,000)	07/26/2019	6,286	0.001%
UBS SECURITIES LLC	EUR	317,060	USD	(356,587)	08/23/2019	5,598	0.001%
UBS SECURITIES LLC	EUR	52,913,000	USD	(59,544,057)	08/23/2019	899,598	0.082%
UBS SECURITIES LLC	EUR	1,098,381	USD	(1,236,674)	08/23/2019	18,030	0.002%
UBS SECURITIES LLC	EUR	841,569	USD	(945,469)	08/23/2019	15,874	0.001%
UBS SECURITIES LLC	EUR	878,937	USD	(1,006,207)	08/23/2019	(2,178)	0.000%
UBS SECURITIES LLC	GBP	4,200,000	USD	(5,294,100)	08/23/2019	53,860	0.005%
UBS SECURITIES LLC	GBP	4,200,000	USD	(5,280,954)	08/23/2019	67,006	0.006%
UBS SECURITIES LLC	USD	1,454,445	EUR	(1,282,472)	08/23/2019	(10,550)	-0.001%
UBS SECURITIES LLC	USD	2,982,059	MXN	(57,775,000)	08/23/2019	533	0.000%
UBS SECURITIES LLC	USD	5,640,178	ZAR	(85,427,830)	09/13/2019	(366,600)	-0.033%

Total Forward Currency Exchange Contracts

(5,005,422)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
ITRX XOVER S31 5Y PAY 262.5 09/18/2019	262.50	9/18/2019	6,313,084	68,055	0.006%
ITRX XOVER S31 5Y PAY 312.5 09/18/2019	312.50	9/18/2019	(6,313,084)	(26,234)	(0.002%)
ITRX XOVER S31 5Y REC 237.5 09/18/2019	237.50	9/18/2019	(6,313,084)	(16,259)	(0.001%)
ITRX XOVER S31 PAY 262.5 09/18/2019	262.50	9/18/2019	19,300,000	208,056	0.019%
ITRX XOVER S31 PAY 262.5 09/18/2019	262.50	9/18/2019	5,771,963	62,222	0.006%
ITRX XOVER S31 PAY 262.5 09/18/2019	262.50	9/18/2019	7,214,953	77,778	0.007%
ITRX XOVER S31 PAY 312.5 09/18/2019	312.50	9/18/2019	(19,300,000)	(80,200)	(0.007%)
ITRX XOVER S31 PAY 312.5 09/18/2019	312.50	9/18/2019	(5,771,963)	(23,985)	(0.002%)
ITRX XOVER S31 PAY 312.5 09/18/2019	312.50	9/18/2019	(7,214,953)	(29,981)	(0.003%)
ITRX XOVER S31 REC 237.5 09/18/2019	237.50	9/18/2019	(19,300,000)	(49,707)	(0.005%)
ITRX XOVER S31 REC 237.5 09/18/2019	237.50	9/18/2019	(5,771,963)	(14,866)	(0.001%)
ITRX XOVER S31 REC 237.5 09/18/2019	237.50	9/18/2019	(7,214,953)	(18,582)	(0.002%)

Total Options

156,297

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 02/12/2028 PAY FIX	(5,024,499)	(118,575)	(0.011%)
PLN IRS 02/13/2018 PAY FIX	(13,189,310)	(308,130)	(0.028%)
PLN IRS 02/14/2028 PAY FIX	(9,986,191)	(235,315)	(0.021%)
GREECE CDS 12/20/2021	2,070,000	(27,724)	(0.003%)
GREECE CDS 12/20/2020	2,070,000	(2,679)	0.000%
GREECE CDS 06/20/2022	3,400,000	(75,330)	(0.007%)
CMBX BBB- CDSI S10 PRC 11/17/2059	(21,500,000)	689,269	0.063%
CMBX.NA.AAA.12 08/17/2061	(22,625,000)	35,702	0.003%
CMBX.NA.AAA.12 08/17/2061	(32,630,000)	51,490	0.005%
USD IRS 06/26/2048 PAY FIX	(3,920,000)	(686,819)	(0.063%)
CDX HY CDSI S32 5Y PRC 06/20/2024	(21,000,000)	(1,581,489)	(0.144%)
CDX HY CDSI S32 5Y PRC 06/20/2024	(51,500,000)	(3,878,414)	(0.354%)
ITRX XOVER CDSI S31 5Y 06/20/2024	(9,500,000)	(1,223,959)	(0.112%)
ITRX XOVER CDSI S31 5Y 06/20/2024	(28,500,000)	(3,671,878)	(0.335%)

Total Swap Contracts

(11,033,852)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNU9 CAN 10YR BOND FUT SEP 19	253	9/19/2019	27,613,524	932,518	2.518%
KAAU9 KOREA 10YR BND FUT SEP 19	134	9/17/2019	15,231,888	364,121	1.389%
KEU9 KOREA 3YR BND FUT SEP 19	176	9/17/2019	16,827,957	390,054	1.534%
TUU9 US 2YR NOTE CBT SEPT 19	1,222	9/30/2019	262,949,579	457,005	23.977%
TYU9 UST 10YR NOTE FUT SEPT19	495	9/19/2019	63,344,531	556,016	5.776%
UXYU9 UST 10YR ULTRA FUT SEP 19	1,263	9/19/2019	174,451,875	4,655,519	15.907%
XMU9 AUST 10Y BOND FUT SEP 19	342	9/16/2019	34,490,554	659,948	3.145%

Total Futures Contracts

8,015,181

NET ASSETS

1,096,690,830

NET ASSET VALUE PER SHARE

Global Multi-Sector Bond Fund Shares

11.47

(\$915,543,038 / 79,815,527 Shares Outstanding)

Global Multi-Sector Bond Fund - Advisor Class Shares

11.48

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.