

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	10,500,000	10,590,062	0.630%
2020 Cash Mandatory Exchangeable Trust			925	1,161,637	0.069%
280 Park Avenue 2017-280P Mortgage Trust	1.15	9/15/34	995,000	995,001	0.059%
AbbVie	4.25	11/21/49	3,580,000	4,292,470	0.255%
ABJA Investment Co Pte	5.95	7/31/24	7,450,000	8,067,233	0.480%
Acwa Power Management & Investments One	5.95	12/15/39	5,294,329	6,300,569	0.375%
Adani Ports & Special Economic Zone	4.38	7/3/29	6,050,000	6,346,653	0.378%
Adaro Indonesia PT	4.25	10/31/24	3,309,000	3,422,333	0.204%
Adler	1.5	7/26/24	4,200,000	4,882,041	0.291%
ADMI	3.25	12/23/27	2,807,963	2,774,632	0.165%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	4,065,000	4,355,643	0.259%
Aes Gener	7.13	3/26/79	6,325,000	6,779,799	0.404%
Akbank TAS	5.13	3/31/25	4,075,000	4,105,563	0.244%
Albania Government International Bond	3.5	10/9/25	1,500,000	1,899,305	0.113%
Albania Government International Bond	3.5	10/9/25	1,490,000	1,886,643	0.112%
Albania Government International Bond	3.5	6/16/27	1,635,000	2,087,690	0.124%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	775,000	833,125	0.050%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.75	3/15/25	266,000	271,985	0.016%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	1,885,000	2,064,075	0.123%
Alcoa Nederland Holding BV	5.5	12/15/27	1,565,000	1,694,113	0.101%
Alen 2021-ACEN Mortgage Trust	2.32	4/15/34	2,940,000	2,940,876	0.175%
Allianz	3.38	9/18/69	2,300,000	2,972,675	0.177%
Altice Financing	5	1/15/28	2,580,000	2,538,075	0.151%
Altice France Holding	4	2/15/28	1,505,000	1,713,368	0.102%
Altice France SA/France	3.38	1/15/28	885,000	1,022,094	0.061%
Altice France SA/France	3.38	1/15/28	640,000	739,142	0.044%
Altice France SA/France	5.88	2/1/27	1,700,000	2,134,686	0.127%
Altice France SA/France	4.15	8/14/26	3,045,340	3,037,179	0.181%
American Airlines Inc/AAAdvantage Loyalty IP	5.5	4/20/26	2,865,000	3,036,900	0.181%
Americredit Automobile Receivables Trust 2018-1	3.82	3/18/24	1,265,000	1,314,854	0.078%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	1,980,000	1,995,935	0.119%
Amwins	7.75	7/1/26	410,000	434,600	0.026%
Angel Oak Mortgage Trust 2021-2	2.34	4/25/66	1,830,000	1,818,744	0.108%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	597,907	606,016	0.036%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	2,815,000	2,850,925	0.170%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	1,578,075	1,617,416	0.096%
Arconic	6.13	2/15/28	2,660,000	2,852,850	0.170%
Ares LVIII CLO	1.46	1/15/33	1,480,000	1,481,426	0.088%
Arion Banki HF	1	3/20/23	2,949,000	3,546,291	0.211%
Ashford Hospitality Trust 2018-ASHF	1.47	4/15/35	500,000	498,606	0.030%
Ashland Services BV	2	1/30/28	1,955,000	2,348,124	0.140%
Ashland Services BV	2	1/30/28	480,000	576,522	0.034%
Astrazeneca Finance	1.75	5/28/28	2,320,000	2,318,801	0.138%
Astrazeneca Finance	2.25	5/28/31	380,000	383,440	0.023%
Asurion	5.35	1/31/28	1,292,848	1,302,002	0.077%
athenahealth	4.41	2/11/26	503,738	504,841	0.030%
AT&T	3.55	9/15/55	1,755,000	1,761,776	0.105%
Audacy Capital	6.75	3/31/29	2,295,000	2,375,325	0.141%
Australia Government Bond	3	3/21/47	26,272,000	22,580,855	1.344%
Autostrade per I Italia	2	12/4/28	5,340,000	6,585,245	0.392%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	3,437,500	3,462,914	0.206%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	990,000	1,005,723	0.060%
Avis Budget Rental Car Funding AESOP	3.34	8/20/26	5,000,000	4,999,876	0.298%
Azalea Topco	4.5	7/25/26	1,150,000	1,151,438	0.069%
Banco Comercial Portugues	4.5	12/7/27	2,800,000	3,423,853	0.204%
Banco De Bogota	4.38	8/3/27	4,725,000	4,996,522	0.297%
Banco De Bogota	4.38	8/3/27	1,000,000	1,057,465	0.063%
Banco de Credito del Peru	3.13	7/1/30	1,415,000	1,409,199	0.084%
Banco de Credito del Peru	3.25	9/30/31	2,785,000	2,764,739	0.165%
Bancolumbia	4.63	12/18/29	7,750,000	7,885,703	0.469%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	4,120,000	4,282,616	0.255%
Bank of America	2.69	4/22/32	3,895,000	3,999,378	0.238%
Barings CLO Ltd 2016-II	1.27	7/20/28	1,180,110	1,180,335	0.070%
Bausch Health	9	12/15/25	715,000	765,944	0.046%
Bausch Health	7.25	5/30/29	1,890,000	1,937,250	0.115%

Bausch Health Americas	8.5	1/31/27	875,000	951,563	0.057%
BBCMS 2020-BID Mortgage Trust	2.21	10/15/37	2,945,000	2,972,534	0.177%
BBVA Bancomer SA/Texas	5.88	9/13/34	7,100,000	7,782,133	0.463%
Bellring Brands	4.75	10/21/24	2,161,031	2,174,278	0.129%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	2,714,000	3,020,170	0.180%
Benefit Street Partners CLO IV	1.74	1/20/32	5,885,000	5,869,413	0.349%
Benefit Street Partners CLO XI	1.68	4/15/29	6,995,000	6,938,819	0.413%
Bermuda Government International Bond	3.72	1/25/27	1,870,000	2,052,325	0.122%
Bermuda Government International Bond	4.75	2/15/29	3,905,000	4,556,940	0.271%
BFLD 2019-DPLO	1.61	10/15/34	1,830,000	1,829,426	0.109%
Bnp Paribas	1.32	1/13/27	2,830,000	2,786,755	0.166%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	26,655,000,000	36,652,573	2.182%
Braskem Netherlands Finance BV	4.5	1/31/30	3,900,000	4,073,394	0.242%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	41,396,000	8,783,077	0.523%
Brf	4.88	1/24/30	5,400,000	5,677,479	0.338%
Brixmor Operating Partnership	4.13	6/15/26	3,200,000	3,561,510	0.212%
BX Commercial Mortgage Trust 2020-BXLP	2.07	12/15/36	2,717,367	2,717,365	0.162%
BX Commercial Mortgage Trust 2020-BXLP	2.57	12/15/36	2,033,173	2,031,953	0.121%
BX Trust 2018-GW	1.29	5/15/35	1,040,000	1,040,954	0.062%
BX Trust 2018-GW	1.84	5/15/35	3,000,000	3,001,820	0.179%
BX Trust 2021-VIEW	4.08	6/15/23	2,615,000	2,614,992	0.156%
Canadian Government Real Return Bond	4	12/1/31	7,369,488	8,727,635	0.519%
Cano Health	5.25	11/23/27	831,743	832,092	0.050%
Cantor Commercial Real Estate Lending 2019-CF1	4.14	5/15/52	1,055,000	1,063,078	0.063%
Capital Projects Finance Authority/FL	4	10/1/24	8,430,000	8,391,048	0.499%
Carnival	10.5	2/1/26	1,530,000	1,788,188	0.106%
CBAM 2019-9	1.46	2/12/30	2,120,000	2,120,133	0.126%
CCI Buyer	4.75	12/17/27	1,960,088	1,962,185	0.117%
CCO Holdings LLC / CCO Holdings Capital	4.75	3/1/30	2,190,000	2,310,450	0.138%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	480,000	522,600	0.031%
CD 2016-CD1 Mortgage Trust	2.93	8/10/49	2,490,000	2,617,843	0.156%
Cemex SAB de CV	5.45	11/19/29	6,700,000	7,387,521	0.440%
Charter Communications Operating	1.86	2/1/27	4,887,627	4,850,969	0.289%
Cheniere Energy	4.63	10/15/28	3,965,000	4,173,163	0.248%
Cheniere Energy	4.25	3/15/45	2,615,000	2,216,286	0.132%
China development Bank	3.7	10/20/30	20,000,000	3,139,019	0.187%
China development Bank	3.43	1/14/27	140,000,000	21,743,129	1.294%
China development Bank	3.3	3/3/26	30,000,000	4,658,703	0.277%
China development Bank	3.65	5/21/29	40,000,000	6,251,105	0.372%
China development Bank	3.5	8/13/26	50,000,000	7,808,964	0.465%
China Government Bond	3.02	10/22/25	10,000,000	1,554,761	0.093%
China Government Bond	3.13	11/21/29	50,000,000	7,739,484	0.461%
China Government Bond	3.28	12/3/27	30,000,000	4,709,895	0.280%
China Government Bond	3.12	12/5/26	260,000,000	40,539,852	2.413%
China Government Bond	4	6/24/69	10,000,000	1,628,446	0.097%
China Government Bond	2.85	6/4/27	40,000,000	6,125,034	0.365%
Chobani Llc / Chobani Finance	4.63	11/15/28	1,785,000	1,845,244	0.110%
CIFI Holdings	6.45	11/7/24	3,400,000	3,602,401	0.214%
Cigna	2.4	3/15/30	1,375,000	1,403,142	0.084%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	3,350,000	3,434,313	0.204%
Citigroup Commercial Mortgage Trust 2015-P1	4.46	9/15/48	560,000	606,482	0.036%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	6,110,000	5,723,601	0.341%
Clarios Global Lp / Clarios Us Finance	4.38	5/15/26	3,995,000	4,896,947	0.291%
Clear Channel Worldwide Holdings	5.13	8/15/27	2,105,000	2,152,363	0.128%
Colorado Health Facilities Authority	3.36	12/1/30	3,955,000	4,008,125	0.239%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	1,562,000	1,586,566	0.094%
COMM 2014-CR14 Mortgage Trust	4.76	2/10/47	1,390,000	1,493,931	0.089%
COMM 2015-PC1 Mortgage Trust	4.46	7/10/50	1,500,000	1,632,386	0.097%
COMM 2017-PANW Mortgage Trust	3.71	10/10/29	4,340,000	4,493,048	0.267%
Commonwealth of Puerto Rico	5.13	7/1/31	945,000	864,675	0.051%
Commonwealth of Puerto Rico	5.5	7/1/31	1,895,000	1,698,394	0.101%
Commonwealth of Puerto Rico	8	7/1/35	1,970,000	1,630,175	0.097%
Commonwealth of Puerto Rico	5.25	7/1/37	1,960,000	1,803,200	0.107%
Commonwealth of Puerto Rico	6	7/1/39	2,250,000	2,044,688	0.122%
Continental Resources Inc/OK	4.38	1/15/28	575,000	633,938	0.038%
Continental Resources Inc/OK	5.75	1/15/31	820,000	979,900	0.058%
CoreLogic	7	6/4/29	1,385,000	1,391,925	0.083%
Country Garden Holdings	5.63	1/14/30	700,000	759,701	0.045%
Country Garden Holdings	4.8	8/6/30	6,100,000	6,367,295	0.379%
CPI Holdco	3.85	11/4/26	4,192,535	4,194,799	0.250%
Credit Agricole SA/London	3.25	10/4/24	2,225,000	2,381,435	0.142%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	2.22	5/15/36	2,555,000	2,559,811	0.152%

Croatia Government International Bond	1.13	3/4/33	2,262,000	2,667,616	0.159%
Croatia Government International Bond	1.13	6/19/29	2,115,000	2,583,574	0.154%
CSAIL 2016-C6 Commercial Mortgage Trust	5.1	1/15/49	1,065,000	1,137,727	0.068%
CSC Holdings	6.5	2/1/29	2,315,000	2,563,863	0.153%
CSMC 2020-TMIC	3.25	12/15/35	3,575,000	3,638,034	0.217%
CVS Health	5.05	3/25/48	2,185,000	2,829,018	0.168%
CVS Health	3.75	4/1/30	1,215,000	1,360,041	0.081%
CVS Health	3	8/15/26	400,000	431,005	0.026%
C&W Senior Financing DAC	7.5	10/15/26	2,150,000	2,264,842	0.135%
C&W Senior Financing DAC	6.88	9/15/27	4,015,000	4,298,258	0.256%
Cyprus Government International Bond	1.25	1/21/40	120,000	144,911	0.009%
Cyprus Government International Bond	2.75	2/26/34	917,000	1,351,228	0.080%
Cyprus Government International Bond	2.75	5/3/49	3,081,000	4,912,843	0.292%
Cyprus Government International Bond	2.38	9/25/28	10,363,000	14,243,920	0.848%
Dar Al-Arkan Sukuk	6.88	3/21/23	4,282,000	4,467,882	0.266%
Dave & Buster s	7.63	11/1/25	1,380,000	1,481,775	0.088%
DC office Trust 2019-MTC	3.17	9/15/45	1,455,000	1,450,006	0.086%
Deephaven Residential Mortgage Trust 2021-2	3.17	4/25/66	470,000	469,326	0.028%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	20,008,924	28,504,151	1.697%
Dominican Republic International Bond	5.3	1/21/41	6,795,000	6,795,068	0.404%
DRIVEN BRANDS FUNDING	4.74	4/20/48	3,569,600	3,795,484	0.226%
DRIVEN BRANDS FUNDING	3.79	7/20/50	1,895,675	1,984,791	0.118%
Edison International	3.13	11/15/22	475,000	489,221	0.029%
Edison International	3.55	11/15/24	2,270,000	2,414,356	0.144%
Edison International	4.95	4/15/25	160,000	177,157	0.011%
Egypt Government International Bond	5.88	2/16/31	1,836,000	1,788,723	0.106%
Egypt Treasury Bills	12.47	7/13/21	67,150,000	4,277,565	0.255%
Egypt Treasury Bills	12.46	9/14/21	132,750,000	8,272,437	0.492%
Ellington Financial Mortgage Trust 2020-1	5.24	5/25/65	1,280,000	1,337,795	0.080%
Enact Holdings	6.5	8/15/25	1,260,000	1,382,850	0.082%
Engineered Machinery Holdings	7.25	5/21/29	430,000	434,300	0.026%
Equate Petrochemical BV	2.63	4/28/28	2,470,000	2,500,628	0.149%
European Bank for Reconstruction & development	6.25	7/25/22	123,500,000,000	8,641,167	0.514%
Export-Import Bank of India	8.38	7/24/25	49,000,000	723,758	0.043%
Export Import Bank of Thailand	1.46	10/15/25	2,376,000	2,377,901	0.142%
Fannie Mae Connecticut Avenue Securities	2.64	12/25/30	1,206,276	1,227,795	0.073%
Fannie Mae Connecticut Avenue Securities	2.44	1/25/31	1,848,587	1,870,744	0.111%
Federal Home Loan Mortgage	5.5	10/1/38	4,940	5,749	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	4,133	4,563	0.000%
Federal Home Loan Mortgage	4	10/1/40	11,345	12,466	0.001%
Federal Home Loan Mortgage	4	10/1/40	3,866	4,213	0.000%
Federal Home Loan Mortgage	5	11/1/36	16,103	18,439	0.001%
Federal Home Loan Mortgage	4	11/1/40	5,501	6,013	0.000%
Federal Home Loan Mortgage	4	1/1/41	2,969	3,245	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	5,055	5,573	0.000%
Federal Home Loan Mortgage	4	12/1/40	1,821	1,989	0.000%
Federal Home Loan Mortgage	4	12/1/40	47,646	51,923	0.003%
Federal Home Loan Mortgage	4	12/1/41	15,447	16,911	0.001%
Federal Home Loan Mortgage	4	2/1/41	130,081	142,431	0.008%
Federal Home Loan Mortgage	5	4/1/40	551	631	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	10,633	11,888	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	10,134	11,271	0.001%
Federal Home Loan Mortgage	5	7/1/40	3,635	4,165	0.000%
Federal Home Loan Mortgage	5	8/1/40	5,576	6,299	0.000%
Federal Home Loan Mortgage	5	8/1/40	21,467	24,461	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	1,834	2,042	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	6,907	7,681	0.000%
Federal National Mortgage Assn.	5	10/1/34	68,222	77,499	0.005%
Federal National Mortgage Assn.	6	10/1/38	34,618	41,081	0.002%
Federal National Mortgage Assn.	4	10/1/47	1,599,911	1,717,619	0.102%
Federal National Mortgage Assn.	3.5	10/1/49	617,786	650,297	0.039%
Federal National Mortgage Assn.	5.5	11/1/35	15,648	18,129	0.001%
Federal National Mortgage Assn.	5	11/1/35	29,819	34,113	0.002%
Federal National Mortgage Assn.	4.5	11/1/39	10,592	11,770	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	219,192	234,470	0.014%
Federal National Mortgage Assn.	3.5	11/1/47	331,696	350,882	0.021%
Federal National Mortgage Assn.	3.5	11/1/48	695,554	734,058	0.044%
Federal National Mortgage Assn.	4.5	11/1/49	6,131	6,598	0.000%
Federal National Mortgage Assn.	2.5	11/1/50	2,814,763	2,914,034	0.173%
Federal National Mortgage Assn.	5.5	1/1/39	1,791	2,085	0.000%
Federal National Mortgage Assn.	4	1/1/41	26,679	29,202	0.002%
Federal National Mortgage Assn.	4.5	1/1/42	4,934	5,493	0.000%

Federal National Mortgage Assn.	2.5	1/1/44	17,995,000	18,612,172	1.108%
Federal National Mortgage Assn.	4.5	1/1/44	56,024	61,785	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	64,269	69,479	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	211,111	225,753	0.013%
Federal National Mortgage Assn.	3.5	1/1/46	385,459	411,363	0.024%
Federal National Mortgage Assn.	3.5	1/1/46	1,904,458	2,036,898	0.121%
Federal National Mortgage Assn.	4.5	1/1/50	101,353	109,464	0.007%
Federal National Mortgage Assn.	2.5	1/1/51	7,138,330	7,390,084	0.440%
Federal National Mortgage Assn.	5.5	12/1/35	10,386	12,028	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	19,858	22,064	0.001%
Federal National Mortgage Assn.	5	12/1/41	636,361	706,537	0.042%
Federal National Mortgage Assn.	4	12/1/41	9,638	10,541	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	480,902	514,386	0.031%
Federal National Mortgage Assn.	3.5	12/1/45	93,954	100,789	0.006%
Federal National Mortgage Assn.	4	12/1/49	46,573	49,594	0.003%
Federal National Mortgage Assn.	2.5	12/1/50	123,661	128,023	0.008%
Federal National Mortgage Assn.	2.5	12/1/50	1,027,978	1,064,233	0.063%
Federal National Mortgage Assn.	5	2/1/34	15,894	17,766	0.001%
Federal National Mortgage Assn.	6	2/1/37	22,446	26,636	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	13,898	16,101	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	4,111	4,763	0.000%
Federal National Mortgage Assn.	6	2/1/39	7,939	9,422	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	48,748	54,169	0.003%
Federal National Mortgage Assn.	4	2/1/41	13,532	14,793	0.001%
Federal National Mortgage Assn.	4	2/1/41	37,888	41,404	0.002%
Federal National Mortgage Assn.	5	2/1/42	4,570	5,195	0.000%
Federal National Mortgage Assn.	4	2/1/42	18,722	20,491	0.001%
Federal National Mortgage Assn.	3.5	2/1/46	324,974	347,532	0.021%
Federal National Mortgage Assn.	3.5	2/1/48	10,139,671	10,905,332	0.649%
Federal National Mortgage Assn.	3.5	2/1/50	1,041,498	1,096,390	0.065%
Federal National Mortgage Assn.	2.5	2/1/51	294,430	304,814	0.018%
Federal National Mortgage Assn.	5	3/1/34	15,069	16,859	0.001%
Federal National Mortgage Assn.	5.5	3/1/36	13,949	16,155	0.001%
Federal National Mortgage Assn.	6	3/1/37	9,065	10,757	0.001%
Federal National Mortgage Assn.	4	3/1/41	21,964	24,004	0.001%
Federal National Mortgage Assn.	4.5	3/1/46	56,458	62,609	0.004%
Federal National Mortgage Assn.	4.5	3/1/49	884,796	952,430	0.057%
Federal National Mortgage Assn.	5.5	4/1/35	2,101	2,434	0.000%
Federal National Mortgage Assn.	6	4/1/35	43,432	50,244	0.003%
Federal National Mortgage Assn.	5.5	4/1/36	28,777	33,338	0.002%
Federal National Mortgage Assn.	5	4/1/40	48,721	55,458	0.003%
Federal National Mortgage Assn.	5.5	5/1/35	246,959	287,249	0.017%
Federal National Mortgage Assn.	6	5/1/38	6,410	7,601	0.000%
Federal National Mortgage Assn.	4.5	5/1/40	15,806	17,546	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	49,331	54,781	0.003%
Federal National Mortgage Assn.	4	5/1/42	15,238	16,753	0.001%
Federal National Mortgage Assn.	5.5	5/1/44	323,286	373,988	0.022%
Federal National Mortgage Assn.	3.5	5/1/47	1,432,244	1,524,940	0.091%
Federal National Mortgage Assn.	4.5	5/1/50	193,488	209,277	0.012%
Federal National Mortgage Assn.	5	6/1/35	15,452	17,649	0.001%
Federal National Mortgage Assn.	5.5	6/1/38	45,367	52,789	0.003%
Federal National Mortgage Assn.	5	6/1/40	10,582	12,123	0.001%
Federal National Mortgage Assn.	5	6/1/40	190,729	216,669	0.013%
Federal National Mortgage Assn.	5	6/1/41	3,940	4,489	0.000%
Federal National Mortgage Assn.	2.5	6/1/51	1,590,000	1,649,379	0.098%
Federal National Mortgage Assn.	5	7/1/33	8,797	10,014	0.001%
Federal National Mortgage Assn.	5	7/1/35	101,493	115,714	0.007%
Federal National Mortgage Assn.	5	7/1/35	37,923	43,354	0.003%
Federal National Mortgage Assn.	5	7/1/37	22,674	25,802	0.002%
Federal National Mortgage Assn.	4.5	7/1/39	9,410	10,383	0.001%
Federal National Mortgage Assn.	5	7/1/45	1,416,226	1,609,347	0.096%
Federal National Mortgage Assn.	4.5	7/1/46	174,243	192,222	0.011%
Federal National Mortgage Assn.	5	7/1/47	1,575,612	1,802,570	0.107%
Federal National Mortgage Assn.	3.5	7/1/50	211,037	223,362	0.013%
Federal National Mortgage Assn.	6.5	8/1/37	20,071	23,776	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	635	735	0.000%
Federal National Mortgage Assn.	6	8/1/37	8,197	9,727	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,219	1,412	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	13,329	14,809	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	26,484	29,396	0.002%
Federal National Mortgage Assn.	4	8/1/47	240,472	257,132	0.015%
Federal National Mortgage Assn.	4	8/1/47	791,426	859,722	0.051%

Federal National Mortgage Assn.	4.5	8/1/48	153,901	165,871	0.010%
Federal National Mortgage Assn.	6.5	9/1/36	10,638	12,538	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	19,526	21,697	0.001%
Federal National Mortgage Assn.	4.5	9/1/42	9,213	10,241	0.001%
Federal National Mortgage Assn.	3.5	9/1/46	253,808	271,041	0.016%
Federal National Mortgage Assn.	4.5	9/1/48	3,842,012	4,191,539	0.249%
Florida development Finance	2.6	4/1/26	2,340,000	2,373,926	0.141%
FNMA 30 YR TBA JUL	4.5	1/1/35	5,570,000	5,992,102	0.357%
FNMA 30 YR TBA JUL	4	1/1/41	6,105,000	6,500,871	0.387%
FNMA 30 YR TBA JUL	3	1/1/43	10,975,000	11,439,937	0.681%
FOCUS Brands Funding	5.18	10/30/48	2,208,375	2,288,274	0.136%
Ford Credit Floorplan Master Owner Trust	1.87	9/15/27	2,500,000	2,508,280	0.149%
Freddie Mac REMICS	4.5	5/25/50	931,781	151,600	0.009%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.14	11/25/49	1,200,605	1,204,799	0.072%
Freddie Mac STACR REMIC Trust 2020-DNA4	3.84	8/25/50	999,611	1,010,376	0.060%
Freddie Mac STACR REMIC Trust 2020-DNA6	2.02	12/25/50	1,345,000	1,359,311	0.081%
Freddie Mac STACR REMIC Trust 2020-HQA3	3.69	7/25/50	1,573,219	1,592,776	0.095%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.24	9/25/50	778,232	787,056	0.047%
Freddie Mac STACR REMIC Trust 2021-DNA3	2.12	10/25/33	1,220,000	1,246,117	0.074%
Freddie Mac STACR REMIC Trust 2021-HQA1	2.27	8/25/33	6,995,000	7,086,933	0.422%
Freddie Mac Stacr Trust 2019-HQA1	2.44	2/25/49	4,698,964	4,747,409	0.283%
Freddie Mac STACR Trust 2019-HQA2	2.14	4/25/49	1,630,161	1,643,003	0.098%
Freddie Mac Structured Agency Credit Risk debt Notes	4.74	10/25/28	2,839,566	2,965,897	0.177%
Freddie Mac Structured Agency Credit Risk debt Notes	5.24	11/25/28	3,329,914	3,487,202	0.208%
Freddie Mac Structured Agency Credit Risk debt Notes	3.42	8/25/33	3,585,000	3,691,780	0.220%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	2,280,000	2,460,080	0.146%
FWD Securitization Trust 2020-INV1	2.85	1/25/50	3,591,000	3,622,608	0.216%
Gainwell Acquisition	4.75	10/1/27	1,765,564	1,769,536	0.105%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	317,038	321,260	0.019%
Globo Comunicacao E Participacoes	4.88	1/22/30	800,000	828,636	0.049%
Globo Comunicacao E Participacoes	5.13	3/31/27	3,200,000	3,347,264	0.199%
Golub Capital Partners CLO 39B	1.34	10/20/28	1,333,535	1,333,834	0.079%
Government National Mortgage Assn.	3.5	10/20/46	8,031,486	8,565,448	0.510%
Government National Mortgage Assn.	4	10/20/50	1,395,001	1,476,980	0.088%
Government National Mortgage Assn.	4	11/20/40	183,715	200,993	0.012%
Government National Mortgage Assn.	5	11/20/47	474,334	519,176	0.031%
Government National Mortgage Assn.	2.5	1/1/43	16,575,000	17,152,535	1.021%
Government National Mortgage Assn.	3	1/1/43	4,725,000	4,929,965	0.293%
Government National Mortgage Assn.	5	1/20/48	132,128	144,311	0.009%
Government National Mortgage Assn.	3.5	2/20/48	1,918,248	2,058,437	0.123%
Government National Mortgage Assn.	5	3/20/41	5,223	5,914	0.000%
Government National Mortgage Assn.	3.5	3/20/46	169,796	180,915	0.011%
Government National Mortgage Assn.	4.5	3/20/47	59,460	64,419	0.004%
Government National Mortgage Assn.	3	3/20/50	322,819	331,728	0.020%
Government National Mortgage Assn.	4	5/20/47	1,212,417	1,297,667	0.077%
Government National Mortgage Assn.	5	5/20/48	124,847	134,690	0.008%
Government National Mortgage Assn.	4	6/20/47	398,132	426,483	0.025%
Government National Mortgage Assn.	5	6/20/49	347,515	374,764	0.022%
Government National Mortgage Assn.	4.5	7/20/47	17,593	19,041	0.001%
Government National Mortgage Assn.	4.5	8/20/47	183,703	198,393	0.012%
Government National Mortgage Assn.	5	8/20/47	29,322	32,183	0.002%
Government National Mortgage Assn.	4	9/20/40	9,992	10,933	0.001%
Government National Mortgage Assn.	4.5	9/20/47	148,044	159,446	0.009%
Government National Mortgage Assn.	3	9/20/49	468,295	481,219	0.029%
Government National Mortgage Association	4.5	12/20/39	5,304	125	0.000%
Government National Mortgage Association	4	2/20/43	49,809	7,207	0.000%
Great Lakes Water Authority Sewage Disposal System Revenue	3.06	7/1/39	2,330,000	2,489,605	0.148%
Great Wolf Trust 2019-WOLF	2.81	12/15/36	1,955,000	1,918,186	0.114%
Great Wolf Trust 2019-WOLF	3.2	12/15/36	6,150,000	6,033,887	0.359%
Gtlk Europe Capital DAC	4.65	3/10/27	3,900,000	4,091,393	0.244%
Guatemala Government Bond	5.38	4/24/32	1,805,000	2,100,569	0.125%
Hardee s Funding	3.98	12/20/50	1,223,850	1,295,103	0.077%
Hellenic Republic Government Bond	0.75	6/18/31	4,285,000	5,047,137	0.300%
Hillenbrand	3.75	3/1/31	1,645,000	1,628,550	0.097%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	119,947	122,402	0.007%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	1,120,032	1,225,113	0.073%
Hilton Orlando Trust 2018-ORL	1.27	12/15/34	2,145,000	2,146,278	0.128%
Howard Hughes	4.13	2/1/29	2,150,000	2,150,000	0.128%
Howard University	4.76	10/1/51	1,505,000	1,658,838	0.099%
HPS Loan Management 11-2017	2.13	5/6/30	7,190,000	7,099,144	0.423%
HSBC Holdings	4.95	3/31/30	1,550,000	1,856,505	0.111%
HTA Group Ltd/Mauritius	7	12/18/25	1,700,000	1,815,413	0.108%

HTA Group Ltd/Mauritius	7	12/18/25	1,760,000	1,879,486	0.112%
ICICI Bank Ltd/Dubai	3.8	12/14/27	3,725,000	4,012,154	0.239%
iHeartCommunications	5.25	8/15/27	3,180,000	3,327,075	0.198%
Indonesia Treasury Bond	9	3/15/29	57,493,000,000	4,599,440	0.274%
Intelsat Jackson Holdings	6.5	7/13/22	135,000	135,760	0.008%
Intelsat Jackson Holdings	9.5	9/30/22	1,085,000	1,277,588	0.076%
InTown Hotel Portfolio Trust 2018-STAY	1.57	1/15/33	2,030,000	2,034,598	0.121%
Invesco Senior Loan ETF			1,500,000	33,225,000	1.978%
Iqera Group SAS	4.25	9/30/24	1,515,000	1,795,118	0.107%
Israel Government Bond - Fixed	5.5	1/31/42	36,610,000	17,794,860	1.059%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	7,860,502	10,052,646	0.598%
Ivory Coast Government International Bond	4.88	1/30/32	1,285,000	1,526,431	0.091%
Japanese Government CPI Linked Bond	0.2	3/10/30	405,862,449	3,826,896	0.228%
Jerrold Finco	5.25	1/15/27	1,710,000	2,442,462	0.145%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.88	3/15/50	655,000	723,297	0.043%
JPMorgan Chase	2.96	5/13/31	2,875,000	3,011,402	0.179%
Kernel Holding	6.5	10/17/24	3,525,000	3,793,958	0.226%
Kfc Holding	1.83	3/15/28	4,125,029	4,123,544	0.245%
Kuwait Projects Co SPC	4.5	2/23/27	3,600,000	3,579,962	0.213%
Lamar Funding	3.96	5/7/25	3,335,000	3,354,360	0.200%
Landsbankinn HF	1	5/30/23	3,450,000	4,159,318	0.248%
L Brands	7.5	6/15/29	2,045,000	2,407,988	0.143%
LCPR Senior Secured Financing DAC	6.75	10/15/27	3,240,000	3,480,071	0.207%
LCPR Senior Secured Financing DAC	5.13	7/15/29	2,740,000	2,818,775	0.168%
Leaseplan	7.38	11/29/69	2,590,000	3,431,946	0.204%
Legacy LifePoint Health	6.75	4/15/25	2,165,000	2,300,313	0.137%
Level 3 Financing	1.85	3/1/27	3,373,278	3,319,508	0.198%
Leviathan Bond	6.13	6/30/25	4,025,000	4,417,438	0.263%
LSEGA Financing	2.5	4/6/31	3,565,000	3,652,899	0.217%
Lundin Energy Finance BV	2	7/15/26	2,925,000	2,931,230	0.174%
Madison IAQ	4.13	6/30/28	1,150,000	1,161,500	0.069%
Madison Park Funding XXXIII	1.51	10/15/32	2,385,000	2,392,373	0.142%
Madison Park Funding XXXVII	1.48	7/15/32	280,000	280,085	0.017%
Magnetite XXIII	1.48	10/25/32	2,205,000	2,208,157	0.131%
Magnetite XXV	2.35	1/25/32	1,410,000	1,412,793	0.084%
Malaysia Government Bond	4.64	11/7/33	16,903,000	4,424,518	0.263%
Malaysia Government Bond	3.84	4/15/33	9,800,000	2,399,597	0.143%
Malaysia Government Bond	4.07	6/15/50	54,120,000	12,531,363	0.746%
Manhattan West 2020-1MW Mortgage Trust	2.41	9/10/39	1,185,000	1,175,718	0.070%
Manila Water	4.38	7/30/30	4,800,000	5,196,343	0.309%
Marriott International Inc/MD	5.75	5/1/25	2,900,000	3,337,784	0.199%
Marriott International Inc/MD	4.63	6/15/30	2,660,000	3,063,142	0.182%
MDC Partners	7.5	5/1/24	1,950,000	1,974,375	0.118%
MercadoLibre	2	8/15/28	570,000	2,010,379	0.120%
Methanex	5.25	12/15/29	1,005,000	1,082,888	0.064%
Metropolitan Pier & Exposition Authority	3.96	12/15/26	2,020,000	2,124,230	0.126%
Mexican Bonos	8.5	5/31/29	187,805,000	10,376,625	0.618%
Mexico City Airport Trust	5.5	7/31/47	4,400,000	4,466,220	0.266%
MGIC Investment	5.25	8/15/28	515,000	543,325	0.032%
Montgomery County IDA/PA	2.94	11/15/27	5,890,000	5,932,290	0.353%
Morgan Stanley	3.22	4/22/42	1,120,000	1,186,694	0.071%
Morgan Stanley	1.59	5/4/27	1,785,000	1,790,466	0.107%
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	4.32	11/15/52	535,000	574,836	0.034%
Mriya Farming			773	11	0.000%
Mriya Farming			127,586	1,513	0.000%
MVW 2020-1	4.21	10/20/37	852,191	902,395	0.054%
MVW Owner Trust 2017-1	2.75	12/20/34	63,873	65,083	0.004%
MVW Owner Trust 2017-1	2.99	12/20/34	77,129	78,234	0.005%
N/A	2.98	7/15/34	2,505,000	2,505,000	0.149%
Navient	6.75	6/15/26	2,440,000	2,723,650	0.162%
Navient Private Education Loan Trust 2017	3.91	12/16/58	805,000	820,823	0.049%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	5,390,000	5,470,670	0.326%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	2,365,000	2,372,026	0.141%
Navient Private Education Refi Loan Trust 2020-D	3.33	5/15/69	2,005,000	2,067,038	0.123%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	6,090,000	6,293,129	0.375%
Navient Private Education Refi Loan Trust 2021	2.24	5/15/69	1,955,000	1,966,976	0.117%
NBN	2.63	5/5/31	4,724,000	4,839,086	0.288%
Netflix	4.63	5/15/29	2,250,000	3,330,493	0.198%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	2,300,000	2,338,604	0.139%
New York City IDA	2.68	3/1/33	1,560,000	1,573,421	0.094%
Nexa Resources	6.5	1/18/28	3,875,000	4,382,606	0.261%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	2,605,000	2,728,738	0.162%

NTPC	7.25	5/3/22	50,000,000	681,706	0.041%
NTPC	7.38	8/10/21	60,000,000	805,564	0.048%
OBX 2021-NQM1 Trust	2.22	2/25/66	1,095,000	1,092,752	0.065%
Occidental Petroleum	2.7	2/15/23	94,000	96,115	0.006%
Occidental Petroleum	8.88	7/15/30	1,410,000	1,880,588	0.112%
Occidental Petroleum	6.63	9/1/30	3,070,000	3,676,325	0.219%
OCP CLO 2021-21	3.14	7/20/34	2,275,000	2,269,335	0.135%
OmGrid Funding	5.2	5/16/27	1,865,000	1,931,208	0.115%
Option Care Health	3.85	8/6/26	2,353,056	2,352,561	0.140%
Orsted	2.13	5/17/27	2,675,000	3,890,154	0.232%
Oryx Funding	5.8	2/3/31	1,090,000	1,153,525	0.069%
OZLM VIII	1.99	10/17/29	1,670,000	1,669,685	0.099%
Pacific Gas & Electric	4.55	7/1/30	502,000	536,140	0.032%
Pacific Gas & Electric	4.95	7/1/50	2,395,000	2,456,966	0.146%
Pacific Gas & Electric	2.1	8/1/27	1,675,000	1,626,289	0.097%
Peraton	4.5	2/1/28	1,122,188	1,124,522	0.067%
Peraton	8.5	2/1/29	520,000	530,400	0.032%
Perrigo Finance Unlimited	3.15	6/15/30	4,585,000	4,674,545	0.278%
Petroleos De Venezuela	9	11/17/21	510,000	23,205	0.001%
Petroleos De Venezuela	12.75	2/17/22	15,000	681	0.000%
Petroleos De Venezuela	6	5/16/24	770,000	34,650	0.002%
Petroleos Mexicanos	6.84	1/23/30	3,450,000	3,559,538	0.212%
Petroleos Mexicanos	6.5	3/13/27	3,455,000	3,651,071	0.217%
PetSmart Inc / PetSmart Finance	4.75	2/15/28	750,000	780,000	0.046%
PLT VII Finance Sarl	4.63	1/5/26	565,000	693,782	0.041%
Qatar Government International Bond	3.75	4/16/30	2,470,000	2,800,054	0.167%
Qatar Petroleum	3.13	7/12/41	8,930,000	8,897,048	0.530%
Range Resources	9.25	2/1/26	2,115,000	2,331,788	0.139%
RealPage	7.25	4/23/29	690,000	709,838	0.042%
REI - SECURITY LENDING COLLATERAL			7,106,402	71,064,023	4.230%
Republic of Ghana Government Bonds	20.75	1/16/23	42,005,000	7,588,026	0.452%
Republic of South Africa Government Bond	10.5	12/21/26	163,209,000	13,003,003	0.774%
Republic of South Africa Government Bond	8	1/31/30	21,880,000	1,454,497	0.087%
Republic of South Africa Government Bond	7	2/28/31	156,255,000	9,396,090	0.559%
Republic of South Africa Government Bond	8.25	3/31/32	68,803,000	4,404,849	0.262%
Romanian Government International Bond	1.38	12/2/29	295,000	349,436	0.021%
Romanian Government International Bond	2	1/28/32	1,045,000	1,255,217	0.075%
Romanian Government International Bond	2	1/28/32	3,990,000	4,792,647	0.285%
Romanian Government International Bond	2.88	3/11/29	696,000	915,091	0.054%
Romanian Government International Bond	3.62	5/26/30	5,390,000	7,403,126	0.441%
Romanian Government International Bond	2.12	7/16/31	5,218,000	6,397,007	0.381%
Royal Caribbean Cruises	5.25	11/15/22	680,000	702,100	0.042%
Royal Caribbean Cruises	11.5	6/1/25	1,605,000	1,849,763	0.110%
Russian Federal Bond - ofZ	8.5	9/17/31	620,000,000	9,356,595	0.557%
Sabre GBLB	4.75	12/17/27	3,213,850	3,229,919	0.192%
SA Global Sukuk	0.95	6/17/24	2,635,000	2,634,499	0.157%
SA Global Sukuk	1.6	6/17/26	1,282,000	1,282,462	0.076%
Santander Consumer Auto Receivables Trust 2020	2.14	12/15/26	2,010,000	2,034,513	0.121%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	1,360,000	1,376,816	0.082%
SBA Tower Trust	2.84	1/15/25	3,585,000	3,779,458	0.225%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	740,000	751,547	0.045%
Senegal Government International Bond	4.75	3/13/28	1,075,000	1,332,647	0.079%
Sequoia Mortgage Trust 2017-2	3.58	2/25/47	3,601,694	3,690,418	0.220%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	234,149	239,855	0.014%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	208,160	210,677	0.013%
Serbia International Bond	2.13	12/1/30	941,000	893,950	0.053%
Serbia International Bond	1.5	6/26/29	1,350,000	1,616,213	0.096%
Serbia Treasury Bonds	4.5	8/20/32	1,689,080,000	18,842,588	1.122%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	747,819	751,877	0.045%
Shimao Group Holdings	3.45	1/11/31	3,181,000	2,971,875	0.177%
Shimao Group Holdings	5.6	7/15/26	4,000,000	4,210,705	0.251%
Singapore Government Bond	2.88	7/1/29	5,820,000	4,820,641	0.287%
SM Investments	4.88	6/10/24	2,300,000	2,494,020	0.148%
Southern California Edison	2.95	2/1/51	1,985,000	1,800,222	0.107%
Sprint Capital	6.88	11/15/28	1,220,000	1,564,650	0.093%
Sprint Capital	8.75	3/15/32	1,520,000	2,310,400	0.138%
Sri Lanka Government International Bond	6.25	7/27/21	1,600,000	1,576,000	0.094%
Standard Chartered	2.82	1/30/26	7,205,000	7,552,483	0.450%
Starvest Emerging Markets CBO I	3.35	6/25/56	2,300,000	2,299,995	0.137%
Starwood Mortgage Residential Trust 2018-IMC2	4.38	10/25/48	1,838,002	1,860,933	0.111%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	1,942,139	1,950,433	0.116%
Starwood Mortgage Residential Trust 2020-INV	1.59	11/25/55	1,068,551	1,068,511	0.064%

State of Illinois	7.1	7/1/35	3,000,000	3,958,094	0.236%
State of Illinois	7.35	7/1/35	7,675,000	9,914,860	0.590%
Summit Materials	2.1	11/21/24	4,886,076	4,865,701	0.290%
Surgery Center Holdings	10	4/15/27	1,160,000	1,274,550	0.076%
Symphony CLO XX	2.53	1/16/32	3,190,000	3,202,303	0.191%
Tacala Investment	8.25	2/4/28	455,000	455,287	0.027%
Taconic Park CLO	2.09	1/20/29	3,460,000	3,453,081	0.206%
Targa Resources			3,130	3,389,013	0.202%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	2,515,000	2,829,375	0.168%
Tenet Healthcare	7.5	4/1/25	1,395,000	1,501,369	0.089%
Tenneco	7.88	1/15/29	2,000,000	2,252,500	0.134%
Teva Pharmaceutical Finance Netherlands III BV	7.13	1/31/25	1,400,000	1,541,750	0.092%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	1,690,000	1,791,400	0.107%
Thailand Government Bond	1.6	12/17/29	33,850,000	1,058,824	0.063%
Thailand Government Bond	1.59	12/17/35	347,890,000	10,073,614	0.600%
Thailand Government Bond	3.78	6/25/32	79,570,000	2,950,830	0.176%
Times China Holdings	6.75	7/16/23	4,275,000	4,392,567	0.261%
TK Elevator Midco GmbH	4.38	7/15/27	740,000	916,037	0.055%
T-Mobile USA	3.5	4/15/31	2,890,000	2,968,279	0.177%
Tobacco Settlement Finance Authority	4.88	6/1/49	2,940,000	3,054,037	0.182%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	13,230,000	13,897,856	0.827%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,035,000	1,093,372	0.065%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	439,442	450,065	0.027%
Towd Point Mortgage Trust 2019-1	3.72	3/25/58	768,017	808,858	0.048%
Tower Bersama Infrastructure	2.75	1/20/26	6,800,000	6,889,682	0.410%
Townsquare Media	6.88	2/1/26	1,955,000	2,086,963	0.124%
TransDigm	8	12/15/25	1,270,000	1,370,013	0.082%
Trivium Packaging Finance BV	3.75	8/15/26	270,000	324,551	0.019%
TRP Government Reserve	0.03		48,466,507	48,466,507	2.885%
UKG	7.5	5/3/27	2,420,000	2,458,309	0.146%
United Airlines	4.38	4/15/26	785,000	812,475	0.048%
United Airlines	4.63	4/15/29	515,000	533,025	0.032%
United Airlines 2018-1 Class AA Pass Through Trust	3.5	3/1/30	2,456,906	2,567,922	0.153%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	1,566,602	1,565,912	0.093%
United Kingdom Gilt	0.63	10/22/50	3,350,000	3,934,313	0.234%
United Kingdom Gilt	4.75	12/7/30	24,296,000	45,936,312	2.734%
Univision Communications	6.63	6/1/27	2,640,000	2,854,500	0.170%
U.S. Treasury Bill	0.06	12/30/21	13,473,000	13,469,254	0.802%
U.S. Treasury Bonds	1.13	2/15/31	44,272,000	42,985,345	2.559%
U.S. Treasury Bonds	1.63	5/15/31	8,477,000	8,608,129	0.512%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	29,670,796	31,951,738	1.902%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	16,060,674	17,839,895	1.062%
Venezuela Government International Bond	7.75	10/13/21	400,000	43,000	0.003%
Venezuela Government International Bond	6	12/9/21	205,000	20,295	0.001%
Verizon Communications	2.55	3/21/31	2,735,000	2,787,936	0.166%
Verus Securitization Trust 2020-INV1	5.5	3/25/60	530,000	563,267	0.034%
Verus Securitization Trust 2021-R1	2.34	10/25/63	3,155,000	3,169,392	0.189%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	1,560,000	1,632,940	0.097%
Vista Point Securitization Trust 2020-2	4.9	4/25/65	1,920,000	2,019,921	0.120%
Vistra Operations	4.38	5/1/29	2,690,000	2,703,450	0.161%
Vivo Energy Investments BV	5.13	9/24/27	4,095,000	4,391,888	0.261%
VNdo Trust 2016-350P	4.03	1/10/35	3,825,000	3,927,827	0.234%
VTR Comunicaciones	4.38	4/15/29	7,800,000	7,808,970	0.465%
Wells Fargo	5.01	4/4/51	2,430,000	3,329,285	0.198%
Westlake Chemical	1.63	7/17/29	3,000,000	3,717,540	0.221%
Woof Holdings	4.5	12/21/27	2,284,275	2,282,379	0.136%
Woof Holdings	8	12/21/28	1,530,000	1,545,300	0.092%
Yanlord Land HK	6.8	2/27/24	4,250,000	4,473,125	0.266%
ZAXBY S FUNDING	3.24	7/30/51	7,965,000	7,965,000	0.474%
Ziggo BV	2.88	1/15/30	3,355,000	3,978,191	0.237%

Total Investments in Securities **1,788,456,270**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
GOLDMAN SACHS & CO	THB	1,497,769	USD	(47,067)	09/10/2021	(348)	0.000%
Barclays Bank PLC - Wholesale (SING)	INR	70,000,000	USD	(935,891)	07/09/2021	4,758	0.000%
Barclays Bank PLC - Wholesale (SING)	INR	105,710,927	USD	(1,413,342)	07/09/2021	7,186	0.000%
Barclays Bank PLC - Wholesale (SING)	INR	852,100,002	USD	(11,389,427)	07/09/2021	60,966	0.004%
Barclays Bank PLC - Wholesale (SING)	USD	3,390,865	IDR	(49,788,065,838)	07/09/2021	(34,907)	-0.002%
Barclays Bank PLC - Wholesale (SING)	USD	13,771,681	INR	(1,013,182,541)	07/09/2021	156,685	0.009%
Barclays Bank PLC - Wholesale (SING)	USD	243,931	THB	(7,728,945)	09/10/2021	2,849	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	1,892,142	ZAR	(27,240,219)	09/17/2021	3,703	0.000%

BNP PARIBAS SECURITIES CORP	USD	1,851,055	RUB	(133,214,670)	07/09/2021	32,132	0.002%
BNP PARIBAS SECURITIES CORP	USD	700,012	RSD	(68,333,595)	07/16/2021	11,104	0.001%
BNP PARIBAS SECURITIES CORP	USD	746,772	RSD	(72,534,000)	07/16/2021	15,518	0.001%
BNP PARIBAS SECURITIES CORP	USD	388,674	RSD	(38,203,669)	07/16/2021	3,522	0.000%
BNP PARIBAS SECURITIES CORP	ZAR	3,314,567	USD	(232,602)	07/16/2021	(949)	0.000%
BNP PARIBAS SECURITIES CORP	JPY	69,469,000	USD	(635,215)	07/21/2021	(9,795)	-0.001%
BNP PARIBAS SECURITIES CORP	AUD	668,000	USD	(516,728)	07/23/2021	(15,702)	-0.001%
BNP PARIBAS SECURITIES CORP	AUD	573,000	USD	(439,030)	07/23/2021	(9,257)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	2,099,439	BRL	(11,193,097)	09/02/2021	(133,664)	-0.008%
BNP PARIBAS SECURITIES CORP	USD	5,622,665	CLP	(4,119,332,840)	09/10/2021	24,249	0.001%
BNP PARIBAS SECURITIES CORP	USD	6,768,403	CLP	(4,909,799,412)	09/10/2021	95,697	0.006%
BNP PARIBAS SECURITIES CORP	USD	204,685	MYR	(848,094)	09/10/2021	880	0.000%
BNP PARIBAS SECURITIES CORP	ZAR	5,385,755	USD	(374,926)	09/17/2021	(1,557)	0.000%
BNP PARIBAS SECURITIES CORP	USD	3,006,051	CLP	(2,170,999,857)	10/08/2021	58,403	0.003%
BNP PARIBAS SECURITIES CORP	USD	6,960,610	CLP	(5,140,724,000)	10/08/2021	(19,142)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	17,555,628	CNH	(113,144,270)	10/15/2021	194,731	0.012%
BANK OF AMERICA	INR	158,604,398	USD	(2,110,785)	07/09/2021	20,517	0.001%
BANK OF AMERICA	MYR	4,087,477	USD	(987,647)	09/10/2021	(5,388)	0.000%
BANK OF AMERICA	USD	35,144,521	CNH	(226,288,539)	10/15/2021	422,726	0.025%
JP MORGAN CHASE BANK	KRW	735,289,000	USD	(658,430)	07/09/2021	(6,173)	0.000%
JP MORGAN CHASE BANK	USD	469,807	ILS	(1,523,755)	07/15/2021	2,363	0.000%
JP MORGAN CHASE BANK	USD	511,402	ILS	(1,678,317)	07/15/2021	(3,456)	0.000%
JP MORGAN CHASE BANK	CZK	20,945,000	USD	(943,003)	07/16/2021	30,799	0.002%
JP MORGAN CHASE BANK	MXN	14,109,000	USD	(693,786)	07/16/2021	12,614	0.001%
JP MORGAN CHASE BANK	MXN	13,276,000	USD	(662,053)	07/16/2021	2,641	0.000%
JP MORGAN CHASE BANK	USD	734,309	RSD	(70,940,615)	07/16/2021	19,119	0.001%
JP MORGAN CHASE BANK	USD	233,901	ZAR	(3,314,567)	07/16/2021	2,247	0.000%
JP MORGAN CHASE BANK	JPY	76,485,000	USD	(700,289)	07/21/2021	(11,705)	-0.001%
JP MORGAN CHASE BANK	JPY	1,716,963,000	USD	(15,727,382)	07/21/2021	(269,807)	-0.016%
JP MORGAN CHASE BANK	JPY	108,585,000	USD	(987,601)	07/21/2021	(10,025)	-0.001%
JP MORGAN CHASE BANK	JPY	106,258,000	USD	(957,317)	07/21/2021	(691)	0.000%
JP MORGAN CHASE BANK	USD	620,041	AUD	(826,000)	07/23/2021	509	0.000%
JP MORGAN CHASE BANK	USD	171,528	AUD	(223,628)	07/23/2021	3,798	0.000%
JP MORGAN CHASE BANK	EUR	1,342,000	USD	(1,592,941)	08/20/2021	(21)	0.000%
JP MORGAN CHASE BANK	GBP	857,000	USD	(1,183,821)	08/20/2021	1,811	0.000%
JP MORGAN CHASE BANK	GBP	577,030	USD	(816,560)	08/20/2021	(18,257)	-0.001%
JP MORGAN CHASE BANK	MYR	10,561,403	USD	(2,550,540)	09/10/2021	(12,534)	-0.001%
JP MORGAN CHASE BANK	THB	2,683,877	USD	(85,238)	09/10/2021	(1,522)	0.000%
JP MORGAN CHASE BANK	USD	2,525,566	CNH	(16,401,000)	09/17/2021	4,085	0.000%
JP MORGAN CHASE BANK	USD	5,073,672	SGD	(6,735,579)	09/17/2021	64,748	0.004%
JP MORGAN CHASE BANK	USD	940,865	ZAR	(13,573,000)	09/17/2021	(89)	0.000%
JP MORGAN CHASE BANK	CZK	28,404,000	USD	(1,319,945)	10/15/2021	(402)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	JPY	57,090,000	USD	(525,181)	07/21/2021	(11,208)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	JPY	61,786,000	USD	(565,218)	07/21/2021	(8,968)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1,159,000	USD	(927,684)	07/23/2021	7,284	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	169,108	AUD	(223,320)	07/23/2021	1,609	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	16,223,690	CAD	(19,536,000)	07/23/2021	463,956	0.028%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	15,769,865	CAD	(19,513,000)	07/23/2021	28,685	0.002%
CITIBANK N A	RUB	1,114,660,000	USD	(14,579,295)	07/09/2021	640,353	0.038%
CITIBANK N A	USD	571,354	RUB	(43,776,000)	07/09/2021	(26,367)	-0.002%
CITIBANK N A	USD	14,229,598	RUB	(1,070,884,000)	07/09/2021	(392,329)	-0.023%
CITIBANK N A	ILS	25,198,378	USD	(7,768,885)	07/15/2021	(38,759)	-0.002%
CITIBANK N A	ILS	54,608,000	USD	(16,785,248)	07/15/2021	(33,109)	-0.002%
CITIBANK N A	USD	12,464,501	ILS	(40,470,764)	07/15/2021	49,253	0.003%
CITIBANK N A	USD	3,930,290	ILS	(12,773,236)	07/15/2021	11,835	0.001%
CITIBANK N A	USD	24,332,204	ILS	(80,167,311)	07/15/2021	(260,785)	-0.016%
CITIBANK N A	TRY	30,537,000	USD	(3,528,861)	07/16/2021	(50,865)	-0.003%
CITIBANK N A	USD	8,410,488	MXN	(166,346,000)	07/16/2021	81,985	0.005%
CITIBANK N A	USD	567,008	MXN	(11,474,107)	07/16/2021	(7,470)	0.000%
CITIBANK N A	USD	11,992,525	RSD	(1,204,529,182)	07/16/2021	(150,977)	-0.009%
CITIBANK N A	USD	3,997,508	RSD	(401,509,727)	07/16/2021	(50,326)	-0.003%
CITIBANK N A	USD	3,588,577	TRY	(30,537,000)	07/16/2021	110,581	0.007%
CITIBANK N A	JPY	1,160,347,093	USD	(10,699,601)	07/21/2021	(253,160)	-0.015%
CITIBANK N A	USD	3,884,715	JPY	(425,155,971)	07/21/2021	57,096	0.003%
CITIBANK N A	USD	8,099,046	JPY	(890,638,370)	07/21/2021	80,755	0.005%
CITIBANK N A	AUD	20,880,000	USD	(16,382,239)	07/23/2021	(721,424)	-0.043%
CITIBANK N A	USD	32,569,151	AUD	(43,188,000)	07/23/2021	176,465	0.011%
CITIBANK N A	EUR	1,185,910	USD	(1,446,587)	08/20/2021	(38,942)	-0.002%
CITIBANK N A	GBP	11,568,000	USD	(16,449,807)	08/20/2021	(445,841)	-0.027%
CITIBANK N A	USD	33,411,486	EUR	(27,471,468)	08/20/2021	803,556	0.048%
CITIBANK N A	USD	628,771	EUR	(517,683)	08/20/2021	14,295	0.001%
CITIBANK N A	USD	1,811,509	GBP	(1,278,369)	08/20/2021	42,925	0.003%

CITIBANK N A	USD	2,055,036	BRL	(11,081,166)	09/02/2021	(155,736)	-0.009%
CITIBANK N A	USD	14,055,314	ZAR	(193,550,104)	10/15/2021	687,602	0.041%
DEUTSCHE BANK	INR	110,762,711	USD	(1,506,310)	07/09/2021	(17,897)	-0.001%
DEUTSCHE BANK	EUR	162,977	USD	(199,092)	08/20/2021	(5,643)	0.000%
DEUTSCHE BANK	MYR	3,285,000	USD	(788,962)	09/10/2021	455	0.000%
GOLDMAN SACHS & CO	IDR	111,454,669,000	USD	(7,750,807)	07/09/2021	(81,936)	-0.005%
GOLDMAN SACHS & CO	KRW	8,516,901,000	USD	(7,646,019)	07/09/2021	(90,875)	-0.005%
GOLDMAN SACHS & CO	USD	5,082,144	IDR	(74,682,098,756)	07/09/2021	(56,514)	-0.003%
GOLDMAN SACHS & CO	USD	5,179,389	THB	(161,726,429)	09/10/2021	134,792	0.008%
GOLDMAN SACHS & CO	USD	1,730,897	THB	(54,133,805)	09/10/2021	42,346	0.003%
GOLDMAN SACHS & CO	USD	17,530,604	CNH	(113,144,270)	10/15/2021	169,707	0.010%
HSBC SECURITIES INC	IDR	34,750,793,109	USD	(2,388,371)	07/09/2021	2,730	0.000%
HSBC SECURITIES INC	INR	80,000,000	USD	(1,062,826)	07/09/2021	12,202	0.001%
HSBC SECURITIES INC	INR	70,556,359	USD	(934,138)	07/09/2021	13,988	0.001%
HSBC SECURITIES INC	INR	53,546,397	USD	(719,226)	07/09/2021	322	0.000%
HSBC SECURITIES INC	KRW	995,881,000	USD	(893,247)	07/09/2021	(9,824)	-0.001%
HSBC SECURITIES INC	RUB	694,785,390	USD	(9,484,089)	07/09/2021	2,561	0.000%
HSBC SECURITIES INC	USD	5,611,693	IDR	(82,980,109,728)	07/09/2021	(97,926)	-0.006%
HSBC SECURITIES INC	USD	9,524,374	INR	(703,494,079)	07/09/2021	70,926	0.004%
HSBC SECURITIES INC	MXN	80,078,291	USD	(3,940,085)	07/16/2021	69,223	0.004%
HSBC SECURITIES INC	CAD	5,975,141	USD	(4,769,391)	07/23/2021	50,768	0.003%
HSBC SECURITIES INC	USD	164,797	AUD	(212,094)	07/23/2021	5,718	0.000%
HSBC SECURITIES INC	USD	4,851,438	AUD	(6,269,595)	07/23/2021	148,997	0.009%
HSBC SECURITIES INC	USD	449,216	EUR	(368,820)	08/20/2021	11,435	0.001%
HSBC SECURITIES INC	MYR	1,099,989	USD	(264,147)	09/10/2021	190	0.000%
HSBC SECURITIES INC	USD	1,736,171	THB	(54,133,805)	09/10/2021	47,620	0.003%
HSBC SECURITIES INC	USD	35,243,038	CNH	(226,288,500)	09/17/2021	453,561	0.027%
HSBC SECURITIES INC	USD	35,223,838	CNH	(226,288,500)	09/17/2021	434,361	0.026%
HSBC SECURITIES INC	USD	2,359,665	IDR	(34,750,793,109)	10/08/2021	2,359	0.000%
HSBC SECURITIES INC	USD	711,504	INR	(53,546,397)	10/08/2021	127	0.000%
HSBC SECURITIES INC	USD	9,346,176	RUB	(694,785,390)	10/08/2021	(4,544)	0.000%
MORGAN STANLEY & COMPANY LLC	IDR	24,344,485,509	USD	(1,677,773)	07/09/2021	(2,700)	0.000%
MORGAN STANLEY & COMPANY LLC	KRW	20,920,499,000	USD	(18,459,155)	07/09/2021	98,932	0.006%
MORGAN STANLEY & COMPANY LLC	CAD	17,925,422	USD	(14,301,551)	07/23/2021	158,925	0.009%
MORGAN STANLEY & COMPANY LLC	USD	33,403,519	EUR	(27,471,468)	08/20/2021	795,590	0.047%
MORGAN STANLEY & COMPANY LLC	USD	879,499	CLP	(630,072,962)	09/10/2021	23,193	0.001%
MORGAN STANLEY & COMPANY LLC	USD	5,393,235	CLP	(3,896,666,410)	10/08/2021	102,586	0.006%
MORGAN STANLEY & COMPANY LLC	USD	1,659,022	IDR	(24,344,485,509)	10/08/2021	7,623	0.000%
NATWEST BANK PLC	KRW	855,229,000	USD	(759,340)	07/09/2021	(686)	0.000%
RBC DOMINION SECURITIES INC	USD	413,073	AUD	(530,567)	07/23/2021	15,127	0.001%
RBC DOMINION SECURITIES INC	USD	185,325	EUR	(151,009)	08/20/2021	6,081	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	336,631	ILS	(1,103,200)	07/15/2021	(1,799)	0.000%
STATE STREET GLOBAL MARKETS LLC	MXN	26,692,764	USD	(1,313,224)	07/16/2021	23,212	0.001%
STATE STREET GLOBAL MARKETS LLC	JPY	969,902,755	USD	(8,914,892)	07/21/2021	(182,994)	-0.011%
STATE STREET GLOBAL MARKETS LLC	JPY	3,669,376,000	USD	(33,328,026)	07/21/2021	(293,152)	-0.017%
STATE STREET GLOBAL MARKETS LLC	CAD	3,783,921	USD	(3,114,523)	07/23/2021	(62,026)	-0.004%
STATE STREET GLOBAL MARKETS LLC	USD	252,941	AUD	(326,130)	07/23/2021	8,331	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	335,042	AUD	(426,719)	07/23/2021	14,986	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	496,373	CAD	(625,982)	07/23/2021	(8,609)	-0.001%
STATE STREET GLOBAL MARKETS LLC	PLN	2,854,000	USD	(762,527)	08/13/2021	(13,903)	-0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	5,715,000	USD	(6,808,626)	08/20/2021	(25,067)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	32,913,078	EUR	(27,061,446)	08/20/2021	791,834	0.047%
STATE STREET GLOBAL MARKETS LLC	USD	1,002,056	EUR	(838,676)	08/20/2021	6,570	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,488,647	EUR	(2,082,329)	08/20/2021	16,975	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,063,275	GBP	(751,605)	08/20/2021	23,453	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	38,548,779	GBP	(27,344,892)	08/20/2021	717,975	0.043%
STANDARD CHARTERED SECURITIES	MYR	3,990,540	USD	(965,438)	09/10/2021	(6,473)	0.000%
STANDARD CHARTERED SECURITIES	MYR	8,078,017	USD	(1,949,799)	09/10/2021	(8,575)	-0.001%
STANDARD CHARTERED SECURITIES	MYR	537,968	USD	(129,913)	09/10/2021	(634)	0.000%
STANDARD CHARTERED SECURITIES	CNH	1,494,064	USD	(229,968)	09/17/2021	(272)	0.000%
UBS SECURITIES LLC	USD	7,625,659	KRW	(8,614,401,931)	07/09/2021	(15,976)	-0.001%
UBS SECURITIES LLC	USD	7,812,832	RUB	(561,570,720)	07/09/2021	145,105	0.009%
UBS SECURITIES LLC	CZK	283,194,000	USD	(13,072,403)	07/16/2021	94,217	0.006%
UBS SECURITIES LLC	MXN	153,417,000	USD	(7,663,111)	07/16/2021	18,071	0.001%
UBS SECURITIES LLC	MXN	184,212,000	USD	(8,991,296)	07/16/2021	231,710	0.014%
UBS SECURITIES LLC	USD	7,111,678	CZK	(152,069,000)	07/16/2021	41,490	0.002%
UBS SECURITIES LLC	USD	7,095,630	CZK	(152,070,000)	07/16/2021	25,396	0.002%
UBS SECURITIES LLC	JPY	1,163,781,152	USD	(10,702,420)	07/21/2021	(225,063)	-0.013%
UBS SECURITIES LLC	USD	8,099,399	JPY	(890,638,370)	07/21/2021	81,108	0.005%
UBS SECURITIES LLC	USD	7,979,891	JPY	(877,345,260)	07/21/2021	81,276	0.005%
UBS SECURITIES LLC	EUR	13,866,000	USD	(16,543,428)	08/20/2021	(84,840)	-0.005%
UBS SECURITIES LLC	USD	174,730	EUR	(143,657)	08/20/2021	4,212	0.000%

UBS SECURITIES LLC	USD	2,094,441	BRL	(11,249,062)	09/02/2021	(149,828)	-0.009%
UBS SECURITIES LLC	USD	2,095,826	BRL	(11,249,062)	09/02/2021	(148,443)	-0.009%
UBS SECURITIES LLC	USD	2,882,948	CLP	(2,104,199,748)	09/10/2021	23,217	0.001%
UBS SECURITIES LLC	USD	5,658,455	THB	(177,460,450)	09/10/2021	123,079	0.007%
UBS SECURITIES LLC	USD	14,137,541	ZAR	(193,550,000)	09/17/2021	719,612	0.043%
UBS SECURITIES LLC	ZAR	8,596,337	USD	(596,518)	09/17/2021	(574)	0.000%
UBS SECURITIES LLC	KRW	305,997,184	USD	(271,403)	10/08/2021	(706)	0.000%
UBS SECURITIES LLC	KRW	831,538,816	USD	(737,530)	10/08/2021	(1,920)	0.000%
UBS SECURITIES LLC	KRW	8,614,401,931	USD	(7,623,365)	10/08/2021	(2,742)	0.000%
UBS SECURITIES LLC	RUB	1,195,593,000	USD	(16,416,216)	10/08/2021	(325,413)	-0.019%
UBS SECURITIES LLC	USD	7,039,069	CLP	(5,065,666,335)	10/08/2021	161,226	0.010%
UBS SECURITIES LLC	CZK	152,070,000	USD	(7,092,023)	10/15/2021	(27,423)	-0.002%
UBS SECURITIES LLC	CZK	152,069,000	USD	(7,104,368)	11/12/2021	(41,612)	-0.002%

Total Forward Currency Exchange Contracts **5,545,854**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR CALL/USD PUT 1.2299 07/30/2021	1.23	7/30/2021	82,600,000	10,902	0.001%
FXO EUR CALL/USD PUT 1.2517 09/09/2021	1.25	9/9/2021	(82,600,000)	(23,208)	(0.001%)

Total Options **(12,306)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
HYBB CDSI S35 5Y PRC 12/20/2025	12,210,000	1,799,571	0.107%
HYBB CDSI S35 5Y PRC 12/20/2025	12,475,000	1,838,628	0.109%
HYBB CDSI S35 5Y PRC 12/20/2025	3,695,000	544,588	0.032%
PLN IRS 02/12/2028 PAY FIX	(5,024,499)	(132,689)	(0.008%)
PLN IRS 02/13/2018 PAY FIX	(13,189,310)	(345,883)	(0.021%)
PLN IRS 02/14/2028 PAY FIX	(9,986,191)	(263,433)	(0.016%)
GREECE CDS 12/20/2025	2,905,000	45,966	0.003%
GREECE CDS 06/20/2026	4,000,000	58,844	0.004%
GREECE CDS 12/20/2024	2,737,000	46,012	0.003%
GREECE CDS 12/20/2024	1,369,000	23,014	0.001%
GREECE CDS 12/20/2024	1,368,000	22,997	0.001%
GREECE CDS 06/20/2025	1,348,000	22,863	0.001%
GREECE CDS 06/20/2025	674,000	11,432	0.001%
GREECE CDS 06/20/2025	854,000	14,485	0.001%
GREECE CDS 06/20/2024	1,100,000	18,325	0.001%
GREECE CDS 06/20/2024	1,100,000	18,325	0.001%
GREECE CDS 12/20/2024	952,000	16,004	0.001%
GREECE CDS 12/20/2024	3,200,000	53,795	0.003%
GREECE CDS 12/20/2029	2,100,000	(14,402)	(0.001%)
GREECE CDS 12/20/2029	2,100,000	(14,402)	(0.001%)
GREECE CDS 12/20/2021	2,070,000	8,735	0.001%
GREECE CDS 06/20/2022	3,400,000	27,805	0.002%
GREECE CDS 06/20/2024	2,200,000	36,650	0.002%
CMBX AAA CDSI S13 PRC 12/16/2072	32,750,000	209,633	0.012%
USD IRS 06/26/2048 PAY FIX	(3,920,000)	(1,127,204)	(0.067%)
USD ZCIS 5/7/28 REC CPI	31,900,000	(68,585)	(0.004%)
USD ZCIS 6/22/25 REC CPI	33,200,000	210,886	0.013%
PLN IRS 11/05/2029 PAY FIX	(4,594,821)	(11,632)	(0.001%)
CZK IRS 02/21/2022 REC FIX	789,752,000	344,409	0.020%
PLN IRS 10/22/2029 PAY FIX	(15,882,353)	(32,481)	(0.002%)
FI TRS USD REC IBXLLTR 09/20/21	30,230,000	125,058	0.007%
HYBB CDSI S35 5Y PRC 12/20/2025	3,500,000	515,848	0.031%
FI TRS USD REC IBXLLTR 09/20/21	2,400,000	(4,557)	0.000%
PLN IRS 11/07/2029 PAY FIX	(4,525,898)	(17,063)	(0.001%)
PLN IRS 11/06/2029 PAY FIX	(4,594,821)	(11,608)	(0.001%)
CZK IRS 05/07/2031 PAY FIX	(23,925,000)	(2,732)	0.000%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(11,632)	(0.001%)
PLN IRS 06/28/2023 PAY FIX	(130,090,000)	(77,344)	(0.005%)
CZK IRS 02/20/2022 REC FIX	657,046,000	289,255	0.017%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(13,536)	(0.001%)
USD ZCIS 5/7/26 REC CPI	2,695,000	(340)	0.000%
CZK IRS 02/20/2030 PAY FIX	(124,481,000)	86,531	0.005%
MXN IRS 05/04/2027 REC FIX	53,000,000	(157,625)	(0.009%)
USD ZCIS 2/5/26 REC CPI	28,450,000	809,033	0.048%
CZK IRS 02/21/2030 PAY FIX	(130,032,000)	89,096	0.005%
PLN IRS 09/24/2029 PAY FIX	(23,200,000)	(20,164)	(0.001%)
PLN IRS 06/28/2023 PAY FIX	(230,973,000)	(144,532)	(0.009%)
USD ZCIS 6/17/26 REC CPI	1,500,000	6,617	0.000%
PLN IRS 10/22/2029 PAY FIX	(11,117,647)	(23,883)	(0.001%)
USD ZCIS 6/25/28 REC CPI	1,500,000	4,649	0.000%
CZK IRS 01/29/2031 PAY FIX	(50,950,000)	134,507	0.008%
PLN IRS 06/28/2023 PAY FIX	(154,587,000)	(96,733)	(0.006%)
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(11,870)	(0.001%)
CNY IRS 06/28/2026 REC FIX	46,715,000	(1,251)	0.000%

Total Swap Contracts **4,827,977**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNU1 CAN 10YR BOND FUT SEP 21	6	9/21/2021	704,356	(12,343)	0.042%
FVU1 US 5YR NOTE CBT FUT SEP 21	204	9/30/2021	25,179,657	30,107	1.499%
G U1 LONG GILT FUT SEPT 21	(157)	9/28/2021	(27,820,515)	470,967	(1.656%)
IKU1 EURO BTP FUT SEPT 21	(11)	9/8/2021	(1,974,878)	40,160	(0.118%)
KAU1 KOREA 10YR BND FUT SEP 21	118	9/17/2021	13,180,500	(195,863)	0.785%
KEU1 KOREA 3YR BND FUT SEP 21	182	9/17/2021	17,772,535	(310,887)	1.058%

OEU1 EURO BOBL FUT SEPT 21	397	9/8/2021	63,150,140	(622,516)	3.759%
RXU1 EURO BUND FUTURE SEP 21	34	9/8/2021	6,958,858	(165,432)	0.414%
TUU1 US 2YR NOTE CBT SEP 21	16	9/30/2021	3,525,125	(151)	0.210%
UBU1 EURO BUXL 30Y FUT SEPT 21	(46)	9/8/2021	(11,085,624)	54,979	(0.660%)
USU1 US LONG BOND FUT SEP 21	7	9/21/2021	1,125,250	5,896	0.067%
UXYU1 UST 10YR ULTRA FUT SEP 21	(54)	9/21/2021	(7,948,969)	(36,743)	(0.473%)
WNU1 ULTRA US BOND FUT SEP 21	87	9/21/2021	16,763,813	403,565	0.998%

Total Futures Contracts **(338,262)**

NET ASSETS 1,680,054,365

NET ASSET VALUE PER SHARE

Global Multi-Sector Bond Fund Shares **11.85**
(\$1,360,900,963 / 114,883,276 Shares Outstanding)

Global Multi-Sector Bond Fund - Advisor Class Shares **11.86**
(\$20,016,456 / 1,687,991 Shares Outstanding)

Global Multi-Sector Bond Fund - I Class Shares **11.85**
(\$299,136,946 / 25,251,084 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EER	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	Guyanan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	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 Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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