

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	10,545,334	0.588%
2020 Cash Mandatory Exchangeable Trust			925	1,041,839	0.058%
280 Park Avenue 2017-280P Mortgage Trust	1.16	9/15/34	995,000	994,986	0.055%
AAdvantage Loyalty IP	5.5	4/20/28	2,500,000	2,583,675	0.144%
AbbVie	4.25	11/21/49	3,580,000	4,290,999	0.239%
ABJA Investment Co Pte	5.95	7/31/24	7,450,000	8,083,250	0.451%
Acwa Power Management & Investments One	5.95	12/15/39	5,294,329	6,406,138	0.357%
Adani Ports & Special Economic Zone	4.38	7/3/29	3,950,000	4,158,169	0.232%
Adler	1.5	7/26/24	4,200,000	4,268,029	0.238%
ADMI	3.63	12/23/27	2,800,925	2,776,417	0.155%
ADMI	4	12/23/27	380,000	379,525	0.021%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	4,065,000	4,329,766	0.241%
Aes Andes	7.13	3/26/79	6,325,000	6,723,981	0.375%
Agile Group Holdings	5.5	5/17/26	1,550,000	1,437,775	0.080%
Air Canada	4.25	8/11/28	2,290,000	2,297,626	0.128%
Air Canada	4.63	8/15/29	735,000	578,843	0.032%
Akbank TAS	5.13	3/31/25	4,075,000	4,084,373	0.228%
Albania Government International Bond	3.5	10/9/25	1,500,000	1,859,126	0.104%
Albania Government International Bond	3.5	10/9/25	1,490,000	1,846,732	0.103%
Albania Government International Bond	3.5	6/16/27	1,635,000	2,042,744	0.114%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	775,000	825,375	0.046%
Alcoa Nederland Holding BV	5.5	12/15/27	1,565,000	1,672,594	0.093%
Alen 2021-ACEN Mortgage Trust	2.33	4/15/34	2,940,000	2,947,373	0.164%
Allianz	3.38	9/18/70	2,300,000	2,884,002	0.161%
Altice Financing	5	1/15/28	2,580,000	2,451,000	0.137%
Altice Financing	5.75	8/15/29	2,715,000	2,630,156	0.147%
Altice France Holding	4	2/15/28	1,505,000	1,641,524	0.092%
Altice France SA/France	3.38	1/15/28	885,000	986,533	0.055%
Altice France SA/France	3.38	1/15/28	640,000	713,425	0.040%
Altice France SA/France	5.88	2/1/27	1,700,000	2,059,069	0.115%
Altice France SA/France	4.12	8/14/26	3,037,532	3,024,865	0.169%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	2,865,000	3,011,831	0.168%
Americredit Automobile Receivables Trust 2018-1	3.82	3/18/24	1,265,000	1,302,939	0.073%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	1,980,000	1,997,353	0.111%
Amphenol	2.2	9/15/31	2,085,000	2,069,287	0.115%
Angel Oak Mortgage Trust 2021-2	2.34	4/25/66	1,830,000	1,804,037	0.101%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	428,783	432,899	0.024%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	2,815,000	2,848,516	0.159%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	1,574,100	1,601,694	0.089%
Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	1,515,000	1,301,382	0.073%
Arconic	6.13	2/15/28	2,660,000	2,806,300	0.156%
Ares LVIII CLO	1.35	1/15/33	1,480,000	1,480,758	0.083%
Arion Banki HF	1	3/20/23	2,949,000	3,467,757	0.193%
Ashford Hospitality Trust 2018-ASHF	1.48	4/15/35	500,000	496,246	0.028%
Astrazeneca Finance	1.75	5/28/28	2,320,000	2,333,897	0.130%
Astrazeneca Finance	2.25	5/28/31	380,000	386,231	0.022%
Asurion	5.33	1/30/29	3,350,000	3,332,413	0.186%
Asurion	5.33	1/31/28	1,292,848	1,288,272	0.072%
athenahealth	4.38	2/11/26	502,475	503,480	0.028%
AT&T	3.55	9/15/55	1,755,000	1,732,174	0.097%
Audacy Capital	6.75	3/31/29	2,295,000	2,315,081	0.129%
Australia Government Bond	3	3/21/47	14,335,000	11,674,677	0.651%
Autostrade per l Italia	2	12/4/28	5,340,000	6,491,466	0.362%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	1,375,000	1,379,479	0.077%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	990,000	998,658	0.056%
Avis Budget Rental Car Funding AESOP	3.34	8/20/26	5,000,000	4,994,346	0.278%
Azalea Topco	4.5	7/24/26	1,147,125	1,148,559	0.064%
Bahrain Government International Bond	7.38	5/14/30	11,760,000	13,067,594	0.728%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	3.85	9/15/38	3,330,000	3,329,991	0.186%
Banco Comercial Portugues	4.5	12/7/27	2,800,000	3,348,790	0.187%
Banco De Bogota	4.38	8/3/27	7,225,000	7,542,972	0.420%
Banco De Bogota	4.38	8/3/27	1,000,000	1,044,010	0.058%
Bancolumbia	4.63	12/18/29	7,750,000	7,860,321	0.438%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	4,120,000	4,206,932	0.235%
Bank of America	2.69	4/22/32	3,895,000	3,970,438	0.221%

Bank of America	2.3	7/21/32	4,225,000	4,162,681	0.232%
Barings CLO Ltd 2016-II	1.21	7/20/28	1,169,837	1,169,758	0.065%
Bath & Body Works	7.5	6/15/29	2,045,000	2,323,631	0.130%
BBCMS 2020-BID Mortgage Trust	2.22	10/15/37	2,945,000	2,962,421	0.165%
BBVA Bancomer SA/Texas	5.88	9/13/34	7,100,000	7,725,368	0.431%
Becton Dickinson Euro Finance Sarl	0.33	8/13/28	1,255,000	1,438,698	0.080%
Bellring Brands	4.75	10/21/24	2,130,468	2,137,925	0.119%
Benefit Street Partners CLO IV	1.68	1/20/32	5,885,000	5,869,433	0.327%
Benefit Street Partners CLO XI	1.63	4/15/29	6,995,000	6,996,399	0.390%
Bermuda Government International Bond	3.72	1/25/27	1,670,000	1,837,017	0.102%
Bermuda Government International Bond	4.75	2/15/29	3,630,000	4,223,687	0.235%
BFLD 2019-DPLO	1.62	10/15/34	1,830,000	1,825,402	0.102%
Bnp Paribas	1.32	1/13/27	2,830,000	2,783,381	0.155%
Bnp Paribas	2.16	9/15/29	1,320,000	1,308,864	0.073%
Bonos de la Tesoreria de la Republica en pesos	5	10/1/28	4,175,000,000	5,022,900	0.280%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	26,655,000,000	31,052,480	1.731%
Braskem Netherlands Finance BV	4.5	1/31/30	8,100,000	8,628,525	0.481%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	41,396,000	7,570,660	0.422%
Brf	4.88	1/24/30	5,400,000	5,413,500	0.302%
Brixmor Operating Partnership	4.13	6/15/26	3,200,000	3,532,960	0.197%
BX Commercial Mortgage Trust 2020-BXLP	2.08	12/15/36	2,580,468	2,582,889	0.144%
BX Commercial Mortgage Trust 2020-BXLP	2.58	12/15/36	1,930,743	1,928,423	0.107%
BX Trust 2018-GW	1.3	5/15/35	1,040,000	1,038,725	0.058%
BX Trust 2018-GW	1.85	5/15/35	3,000,000	2,996,324	0.167%
BX Trust 2021-VIEW	4.01	6/15/23	2,615,000	2,614,993	0.146%
CAFL 2021-RTL1 Issuer	3.1	3/26/29	2,220,000	2,219,944	0.124%
Canadian Government Real Return Bond	4	12/1/31	17,143,105	19,600,066	1.093%
Cano Health	6.25	10/1/28	835,000	843,350	0.047%
Cano Health	5.25	11/23/27	1,051,091	1,051,532	0.059%
Cantor Commercial Real Estate Lending 2019-CF1	4.14	5/15/52	1,055,000	1,058,070	0.059%
Capital Projects Finance Authority/FL	4	10/1/24	8,430,000	8,394,602	0.468%
Carnival	10.5	2/1/26	1,530,000	1,774,800	0.099%
CBAM 2019-9	1.41	2/12/30	2,120,000	2,120,113	0.118%
CCI Buyer	4.75	12/17/27	2,409,035	2,415,563	0.135%
CCO Holdings LLC / CCO Holdings Capital	4.75	3/1/30	2,190,000	2,285,813	0.127%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	480,000	519,600	0.029%
CD 2016-CD1 Mortgage Trust	2.93	8/10/49	2,490,000	2,603,485	0.145%
Cemex SAB de CV	5.45	11/19/29	3,900,000	4,231,500	0.236%
Centene	2.63	8/1/31	6,085,000	6,016,544	0.335%
Charter Communications Operating	1.84	2/1/27	4,875,190	4,843,355	0.270%
Cheniere Energy	4.63	10/15/28	3,965,000	4,168,206	0.232%
Cheniere Energy	4.25	3/15/45	2,615,000	2,264,227	0.126%
China development Bank	3.7	10/20/30	20,000,000	3,188,664	0.178%
China development Bank	3.43	1/14/27	140,000,000	22,011,147	1.227%
China development Bank	3.07	3/10/30	80,000,000	12,156,038	0.678%
China development Bank	3.3	3/3/26	30,000,000	4,707,260	0.262%
China development Bank	3.65	5/21/29	40,000,000	6,343,056	0.354%
China development Bank	4.04	7/6/28	40,000,000	6,475,080	0.361%
China development Bank	3.5	8/13/26	50,000,000	7,887,798	0.440%
China Government Bond	3.02	10/22/25	10,000,000	1,567,504	0.087%
China Government Bond	3.13	11/21/29	50,000,000	7,845,733	0.437%
China Government Bond	3.12	12/5/26	260,000,000	40,992,049	2.285%
China Government Bond	3.01	5/13/28	29,000,000	4,530,548	0.253%
China Government Bond	4	6/24/69	10,000,000	1,712,593	0.095%
China Government Bond	2.85	6/4/27	40,000,000	6,196,669	0.345%
Chobani Llc / Chobani Finance	4.63	11/15/28	1,785,000	1,847,475	0.103%
CIFI Holdings	6.45	11/7/24	3,400,000	3,412,274	0.190%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	3,350,000	3,421,233	0.191%
Citigroup Commercial Mortgage Trust 2015-P1	4.46	9/15/48	560,000	607,115	0.034%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	6,110,000	5,677,348	0.316%
City Brewing	4.25	4/5/28	1,200,000	1,187,496	0.066%
Clear Channel Worldwide Holdings	5.13	8/15/27	2,105,000	2,176,044	0.121%
Colorado Health Facilities Authority	3.36	12/1/30	3,955,000	4,063,160	0.226%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	1,562,000	1,584,616	0.088%
COLT 2021-3 Mortgage Loan Trust	2.3	9/27/66	1,725,000	1,714,440	0.096%
COMM 2014-CR14 Mortgage Trust	4.75	2/10/47	1,390,000	1,482,478	0.083%
COMM 2015-PC1 Mortgage Trust	4.46	7/10/50	1,500,000	1,623,380	0.090%
COMM 2017-PANW Mortgage Trust	3.71	10/10/29	4,340,000	4,476,710	0.250%
Commonwealth of Puerto Rico	5.13	7/1/31	945,000	911,925	0.051%
Commonwealth of Puerto Rico	5.5	7/1/31	1,895,000	1,819,200	0.101%
Commonwealth of Puerto Rico	8	7/1/35	1,970,000	1,699,125	0.095%
Commonwealth of Puerto Rico	5.25	7/1/37	1,960,000	1,908,550	0.106%

Commonwealth of Puerto Rico	6	7/1/39	2,250,000	2,160,000	0.120%
Continental Resources Inc/OK	4.38	1/15/28	575,000	633,938	0.035%
Continental Resources Inc/OK	5.75	1/15/31	820,000	988,100	0.055%
CoreLogic	4	6/2/28	4,330,000	4,324,588	0.241%
CoreLogic	7	6/4/29	1,385,000	1,412,700	0.079%
Country Garden Holdings	5.63	1/14/30	700,000	717,500	0.040%
Country Garden Holdings	4.8	8/6/30	8,250,000	8,166,465	0.455%
CPI Holdco	3.83	11/4/26	6,087,085	6,083,311	0.339%
CP Iris Holdco I	4.25	9/21/28	1,555,000	1,552,403	0.087%
CP Iris Holdco I	7.5	9/7/29	1,830,000	1,811,700	0.101%
Credit Agricole SA/London	3.25	10/4/24	2,225,000	2,372,273	0.132%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	2.23	5/15/36	2,555,000	2,559,089	0.143%
Croatia Government International Bond	1.13	3/4/33	2,262,000	2,612,458	0.146%
Croatia Government International Bond	1.13	6/19/29	2,115,000	2,529,388	0.141%
CSAIL 2016-C6 Commercial Mortgage Trust	5.09	1/15/49	1,065,000	1,128,819	0.063%
CSC Holdings	6.5	2/1/29	2,315,000	2,508,881	0.140%
CSMC 2020-TMIC	3.25	12/15/35	3,575,000	3,642,155	0.203%
CVS Health	5.05	3/25/48	2,185,000	2,815,580	0.157%
CVS Health	3.75	4/1/30	1,215,000	1,349,310	0.075%
CVS Health	3	8/15/26	400,000	428,654	0.024%
C&W Senior Financing DAC	6.88	9/15/27	4,015,000	4,225,788	0.236%
Cyprus Government International Bond	1.25	1/21/40	120,000	144,041	0.008%
Cyprus Government International Bond	2.75	2/26/34	917,000	1,320,419	0.074%
Cyprus Government International Bond	2.75	5/3/49	3,228,000	5,028,115	0.280%
Cyprus Government International Bond	2.38	9/25/28	9,323,000	12,487,119	0.696%
Czech Republic Government Bond	2.4	9/17/25	117,510,000	5,450,643	0.304%
Dar Al-Arkan Sukuk	6.88	3/21/23	4,282,000	4,442,318	0.248%
Dave & Buster s	7.63	11/1/25	1,242,000	1,325,835	0.074%
DC office Trust 2019-MTC	3.17	9/15/45	1,455,000	1,445,804	0.081%
Deephaven Residential Mortgage Trust 2021-2	3.17	4/25/66	470,000	465,794	0.026%
Deutsche Bundesrepublik Inflation Linked Bond	0.1	4/15/26	14,852,911	19,169,149	1.069%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	21,164,820	30,297,451	1.689%
Dominican Republic International Bond	5.3	1/21/41	4,500,000	4,461,795	0.249%
Dominican Republic International Bond	5.3	1/21/41	6,795,000	6,737,310	0.376%
Dominican Republic International Bond	4.5	1/30/30	1,500,000	1,530,015	0.085%
DRIVEN BRANDS FUNDING	4.74	4/20/48	3,560,400	3,765,885	0.210%
DRIVEN BRANDS FUNDING	3.79	7/20/50	1,890,900	1,973,105	0.110%
Edison International	3.13	11/15/22	475,000	486,276	0.027%
Edison International	3.55	11/15/24	2,270,000	2,403,242	0.134%
Edison International	4.95	4/15/25	160,000	175,815	0.010%
Egypt Government International Bond	5.88	2/16/31	1,836,000	1,692,401	0.094%
Egypt Treasury Bills	12.43	10/12/21	67,150,000	4,268,335	0.238%
Egypt Treasury Bills	11.58	10/26/21	79,925,000	5,060,663	0.282%
Egypt Treasury Bills	11.82	11/30/21	132,750,000	8,309,685	0.463%
Ellington Financial Mortgage Trust 2020-1	5.24	5/25/65	1,280,000	1,327,686	0.074%
Enact Holdings	6.5	8/15/25	1,260,000	1,374,975	0.077%
Engineered Machinery Holdings	4.5	5/19/28	1,565,000	1,560,430	0.087%
Engineered Machinery Holdings	7.25	5/21/29	430,000	433,225	0.024%
Engineered Machinery Holdings	6.75	5/21/29	2,583,729	2,603,107	0.145%
Equate Petrochemical BV	2.63	4/28/28	2,470,000	2,490,064	0.139%
European Bank for Reconstruction & development	6.25	7/25/22	123,500,000,000	8,729,002	0.487%
Export Import Bank of Thailand	1.46	10/15/25	2,376,000	2,373,194	0.132%
Fannie Mae Connecticut Avenue Securities	2.64	12/25/30	1,197,730	1,218,823	0.068%
Fannie Mae Connecticut Avenue Securities	2.44	1/25/31	1,834,284	1,860,916	0.104%
Federal Home Loan Mortgage	5.5	10/1/38	4,608	5,379	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	3,860	4,328	0.000%
Federal Home Loan Mortgage	4	10/1/40	8,505	9,198	0.001%
Federal Home Loan Mortgage	4	10/1/40	3,828	4,196	0.000%
Federal Home Loan Mortgage	5	11/1/36	14,914	17,013	0.001%
Federal Home Loan Mortgage	4	11/1/40	5,088	5,629	0.000%
Federal Home Loan Mortgage	4	1/1/41	2,647	2,919	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	4,734	5,310	0.000%
Federal Home Loan Mortgage	4	12/1/40	1,665	1,834	0.000%
Federal Home Loan Mortgage	4	12/1/40	42,872	47,210	0.003%
Federal Home Loan Mortgage	4	12/1/41	14,016	15,457	0.001%
Federal Home Loan Mortgage	4	2/1/41	116,685	128,086	0.007%
Federal Home Loan Mortgage	5	4/1/40	501	570	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	10,065	11,307	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	9,169	10,248	0.001%
Federal Home Loan Mortgage	5	7/1/40	3,070	3,492	0.000%
Federal Home Loan Mortgage	5	8/1/40	5,139	5,837	0.000%
Federal Home Loan Mortgage	5	8/1/40	20,070	22,929	0.001%

Federal Home Loan Mortgage	4.5	8/1/40	1,648	1,840	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	6,183	6,910	0.000%
Federal National Mortgage Assn.	5	10/1/34	62,684	71,152	0.004%
Federal National Mortgage Assn.	6	10/1/38	32,240	38,098	0.002%
Federal National Mortgage Assn.	4	10/1/47	1,369,198	1,480,576	0.083%
Federal National Mortgage Assn.	2.5	10/1/51	8,705,000	8,986,820	0.501%
Federal National Mortgage Assn.	5.5	11/1/35	14,683	17,066	0.001%
Federal National Mortgage Assn.	5	11/1/35	27,813	31,702	0.002%
Federal National Mortgage Assn.	4.5	11/1/39	9,511	10,622	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	196,294	211,017	0.012%
Federal National Mortgage Assn.	3.5	11/1/47	283,798	302,092	0.017%
Federal National Mortgage Assn.	3.5	11/1/48	599,697	638,559	0.036%
Federal National Mortgage Assn.	4.5	11/1/49	4,991	5,397	0.000%
Federal National Mortgage Assn.	5.5	1/1/39	1,675	1,955	0.000%
Federal National Mortgage Assn.	4	1/1/40	6,105,000	6,540,816	0.365%
Federal National Mortgage Assn.	4	1/1/41	24,367	26,952	0.002%
Federal National Mortgage Assn.	3	1/1/42	10,975,000	11,483,880	0.640%
Federal National Mortgage Assn.	4.5	1/1/42	4,448	4,960	0.000%
Federal National Mortgage Assn.	2.5	1/1/44	84,395,000	87,015,861	4.851%
Federal National Mortgage Assn.	4.5	1/1/44	51,260	57,212	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	57,144	61,987	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	187,866	201,866	0.011%
Federal National Mortgage Assn.	3.5	1/1/46	357,055	384,419	0.021%
Federal National Mortgage Assn.	3.5	1/1/46	1,696,216	1,812,257	0.101%
Federal National Mortgage Assn.	2	1/1/50	7,230,000	7,236,496	0.403%
Federal National Mortgage Assn.	4.5	1/1/50	95,194	103,385	0.006%
Federal National Mortgage Assn.	5.5	12/1/35	9,688	11,219	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	17,585	19,637	0.001%
Federal National Mortgage Assn.	5	12/1/41	568,320	627,570	0.035%
Federal National Mortgage Assn.	4	12/1/41	8,870	9,803	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	425,737	457,619	0.026%
Federal National Mortgage Assn.	3.5	12/1/45	83,852	89,779	0.005%
Federal National Mortgage Assn.	4	12/1/49	38,962	41,726	0.002%
Federal National Mortgage Assn.	5	2/1/34	14,978	16,715	0.001%
Federal National Mortgage Assn.	6	2/1/37	21,489	25,392	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	13,025	15,139	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	3,823	4,443	0.000%
Federal National Mortgage Assn.	6	2/1/39	7,331	8,663	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	44,225	49,390	0.003%
Federal National Mortgage Assn.	4	2/1/41	12,377	13,629	0.001%
Federal National Mortgage Assn.	4	2/1/41	33,255	36,612	0.002%
Federal National Mortgage Assn.	5	2/1/42	4,167	4,752	0.000%
Federal National Mortgage Assn.	4	2/1/42	17,203	19,027	0.001%
Federal National Mortgage Assn.	3.5	2/1/46	289,833	311,522	0.017%
Federal National Mortgage Assn.	3.5	2/1/48	9,526,721	10,293,450	0.574%
Federal National Mortgage Assn.	5	3/1/34	14,111	15,763	0.001%
Federal National Mortgage Assn.	5.5	3/1/36	12,963	15,061	0.001%
Federal National Mortgage Assn.	6	3/1/37	8,525	10,073	0.001%
Federal National Mortgage Assn.	4	3/1/41	20,210	22,284	0.001%
Federal National Mortgage Assn.	4.5	3/1/46	50,587	56,395	0.003%
Federal National Mortgage Assn.	4.5	3/1/49	738,277	798,469	0.045%
Federal National Mortgage Assn.	5.5	4/1/35	1,905	2,211	0.000%
Federal National Mortgage Assn.	6	4/1/35	40,854	47,311	0.003%
Federal National Mortgage Assn.	5.5	4/1/36	26,604	30,918	0.002%
Federal National Mortgage Assn.	5	4/1/40	42,845	48,442	0.003%
Federal National Mortgage Assn.	5.5	5/1/35	229,014	266,748	0.015%
Federal National Mortgage Assn.	6	5/1/38	5,952	7,034	0.000%
Federal National Mortgage Assn.	4.5	5/1/40	14,377	16,040	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	45,033	50,174	0.003%
Federal National Mortgage Assn.	4	5/1/42	13,485	14,867	0.001%
Federal National Mortgage Assn.	5.5	5/1/44	302,663	350,637	0.020%
Federal National Mortgage Assn.	3.5	5/1/47	1,273,888	1,363,472	0.076%
Federal National Mortgage Assn.	4.5	5/1/50	161,978	176,054	0.010%
Federal National Mortgage Assn.	5	6/1/35	14,211	16,176	0.001%
Federal National Mortgage Assn.	5.5	6/1/38	41,936	48,955	0.003%
Federal National Mortgage Assn.	5	6/1/40	9,669	11,061	0.001%
Federal National Mortgage Assn.	5	6/1/40	171,418	194,940	0.011%
Federal National Mortgage Assn.	5	6/1/41	3,392	3,840	0.000%
Federal National Mortgage Assn.	2.5	6/1/51	1,562,380	1,619,025	0.090%
Federal National Mortgage Assn.	5	7/1/33	8,136	9,252	0.001%
Federal National Mortgage Assn.	5	7/1/35	94,932	107,945	0.006%
Federal National Mortgage Assn.	5	7/1/35	35,424	40,352	0.002%

Federal National Mortgage Assn.	5	7/1/37	21,137	24,020	0.001%
Federal National Mortgage Assn.	4.5	7/1/39	8,050	8,926	0.000%
Federal National Mortgage Assn.	5	7/1/45	1,206,531	1,361,997	0.076%
Federal National Mortgage Assn.	4.5	7/1/46	156,061	173,033	0.010%
Federal National Mortgage Assn.	5	7/1/47	1,454,016	1,660,954	0.093%
Federal National Mortgage Assn.	3.5	7/1/50	184,793	196,442	0.011%
Federal National Mortgage Assn.	2.5	7/1/51	1,198,722	1,243,431	0.069%
Federal National Mortgage Assn.	6.5	8/1/37	16,503	19,376	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	577	670	0.000%
Federal National Mortgage Assn.	6	8/1/37	7,551	8,923	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,126	1,309	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	12,117	13,530	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	23,773	26,517	0.001%
Federal National Mortgage Assn.	4	8/1/47	209,467	226,057	0.013%
Federal National Mortgage Assn.	4	8/1/47	708,765	775,427	0.043%
Federal National Mortgage Assn.	4.5	8/1/48	125,046	135,506	0.008%
Federal National Mortgage Assn.	2.5	8/1/51	2,470,988	2,551,563	0.142%
Federal National Mortgage Assn.	6.5	9/1/36	9,743	11,433	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	17,516	19,562	0.001%
Federal National Mortgage Assn.	4.5	9/1/42	7,780	8,645	0.000%
Federal National Mortgage Assn.	3.5	9/1/46	231,582	248,452	0.014%
Federal National Mortgage Assn.	3.5	9/1/47	3,574,561	3,807,648	0.212%
Federal National Mortgage Assn.	4.5	9/1/48	3,391,305	3,721,576	0.207%
Florida development Finance	2.6	4/1/26	2,340,000	2,388,369	0.133%
FNMA 30 YR TBA OCT	4.5	1/1/35	5,570,000	6,023,871	0.336%
FOCUS Brands Funding	5.18	10/30/48	2,202,713	2,334,833	0.130%
Ford Credit Floorplan Master Owner Trust	1.87	9/15/27	2,500,000	2,497,790	0.139%
Fraport AG Frankfurt Airport Services Worldwide	1.88	3/31/28	4,455,000	5,354,276	0.298%
Freddie Mac REMICS	4.5	5/25/50	860,104	142,451	0.008%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.14	11/25/49	828,106	830,193	0.046%
Freddie Mac STACR REMIC Trust 2020-DNA4	3.84	8/25/50	656,989	662,794	0.037%
Freddie Mac STACR REMIC Trust 2020-DNA6	2.05	12/25/50	1,345,000	1,355,767	0.076%
Freddie Mac STACR REMIC Trust 2020-HQA3	3.69	7/25/50	1,053,771	1,063,610	0.059%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.24	9/25/50	520,639	524,270	0.029%
Freddie Mac STACR REMIC Trust 2021-DNA3	2.15	10/25/33	1,220,000	1,244,779	0.069%
Freddie Mac STACR REMIC Trust 2021-HQA1	2.3	8/25/33	6,995,000	7,078,284	0.395%
Freddie Mac Stacr Trust 2019-HQA1	2.44	2/25/49	4,698,964	4,750,579	0.265%
Freddie Mac STACR Trust 2019-HQA2	2.14	4/25/49	1,630,161	1,639,972	0.091%
Freddie Mac Structured Agency Credit Risk debt Notes	4.74	10/25/28	2,656,931	2,757,604	0.154%
Freddie Mac Structured Agency Credit Risk debt Notes	5.24	11/25/28	3,073,418	3,171,895	0.177%
Freddie Mac Structured Agency Credit Risk debt Notes	3.45	8/25/33	3,585,000	3,715,376	0.207%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	2,280,000	2,440,149	0.136%
FWD Securitization Trust 2020-INV1	2.85	1/25/50	3,591,000	3,598,295	0.201%
Gainwell Acquisition	4.75	10/1/27	1,761,128	1,763,699	0.098%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	225,597	227,907	0.013%
Globo Comunicacao E Participacoes	4.88	1/22/30	800,000	793,876	0.044%
Globo Comunicacao E Participacoes	5.13	3/31/27	3,200,000	3,264,928	0.182%
Golub Capital Partners CLO 39B	1.28	10/20/28	1,253,041	1,253,290	0.070%
Government National Mortgage Assn.	3	10/20/45	744,388	784,444	0.044%
Government National Mortgage Assn.	3.5	10/20/46	6,913,937	7,357,424	0.410%
Government National Mortgage Assn.	4	10/20/50	1,129,756	1,203,113	0.067%
Government National Mortgage Assn.	2.5	10/20/51	19,313,000	19,901,820	1.109%
Government National Mortgage Assn.	4	11/20/40	166,974	183,033	0.010%
Government National Mortgage Assn.	5	11/20/47	406,114	444,523	0.025%
Government National Mortgage Assn.	2	1/1/50	1,685,000	1,709,288	0.095%
Government National Mortgage Assn.	5	1/20/48	113,183	124,290	0.007%
Government National Mortgage Assn.	3.5	2/20/48	1,733,196	1,862,809	0.104%
Government National Mortgage Assn.	5	3/20/41	4,889	5,575	0.000%
Government National Mortgage Assn.	3.5	3/20/46	148,024	157,451	0.009%
Government National Mortgage Assn.	4.5	3/20/47	51,154	55,437	0.003%
Government National Mortgage Assn.	3	3/20/50	236,019	242,839	0.014%
Government National Mortgage Assn.	3.5	5/20/46	1,095,080	1,163,658	0.065%
Government National Mortgage Assn.	4	5/20/47	1,032,421	1,106,058	0.062%
Government National Mortgage Assn.	5	5/20/48	101,771	110,167	0.006%
Government National Mortgage Assn.	4	6/20/47	336,777	361,122	0.020%
Government National Mortgage Assn.	5	6/20/49	276,483	298,396	0.017%
Government National Mortgage Assn.	3.5	7/20/46	178,815	189,807	0.011%
Government National Mortgage Assn.	4.5	7/20/47	14,950	16,195	0.001%
Government National Mortgage Assn.	3	7/20/51	6,030,641	6,308,279	0.352%
Government National Mortgage Assn.	4.5	8/20/47	155,262	168,201	0.009%
Government National Mortgage Assn.	5	8/20/47	25,148	27,654	0.002%
Government National Mortgage Assn.	2.5	8/20/51	18,866,176	19,477,171	1.086%

Government National Mortgage Assn.	4	9/20/40	8,966	9,814	0.001%
Government National Mortgage Assn.	3.5	9/20/46	396,105	420,910	0.023%
Government National Mortgage Assn.	4.5	9/20/47	125,758	136,241	0.008%
Government National Mortgage Assn.	3	9/20/49	356,283	366,578	0.020%
Government National Mortgage Association	4.5	12/20/39	3,638	74	0.000%
Government National Mortgage Association	4	2/20/43	45,245	5,606	0.000%
Gran Colombia Gold	6.88	8/9/26	2,655,000	2,664,956	0.149%
Great Wolf Trust 2019-WOLF	2.82	12/15/36	1,955,000	1,918,212	0.107%
Great Wolf Trust 2019-WOLF	3.22	12/15/36	6,150,000	6,026,886	0.336%
Gtlk Europe Capital DAC	4.65	3/10/27	3,900,000	4,090,593	0.228%
Guatemala Government Bond	5.38	4/24/32	1,805,000	2,055,444	0.115%
Hardee s Funding	3.98	12/20/50	1,220,775	1,293,844	0.072%
Hillenbrand	3.75	3/1/31	1,645,000	1,632,663	0.091%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	108,292	110,300	0.006%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	1,060,420	1,179,954	0.066%
Hilton Orlando Trust 2018-ORL	1.28	12/15/34	2,145,000	2,143,638	0.119%
Howard Hughes	4.13	2/1/29	2,150,000	2,155,375	0.120%
Howard University	4.76	10/1/51	1,505,000	1,636,311	0.091%
HPS Loan Management 11-2017	2.07	5/6/30	7,190,000	7,168,430	0.400%
HSBC Holdings	4.95	3/31/30	1,550,000	1,843,933	0.103%
HTA Group Ltd/Mauritius	7	12/18/25	2,150,000	2,267,842	0.126%
HTA Group Ltd/Mauritius	7	12/18/25	1,760,000	1,856,466	0.103%
Hungary Government International Bond	2.13	9/22/31	4,210,000	4,152,113	0.231%
iHeartCommunications	5.25	8/15/27	3,180,000	3,299,250	0.184%
Indonesia Treasury Bond	9	3/15/29	68,675,000,000	5,613,956	0.313%
Intelsat Jackson Holdings	0	7/13/22	174,018	175,033	0.010%
Intelsat Jackson Holdings	9.5	9/30/22	920,000	1,085,600	0.061%
InTown Hotel Portfolio Trust 2018-STAY	1.58	1/15/33	2,030,000	2,032,430	0.113%
Invesco CLO	2.98	7/15/34	2,505,000	2,496,056	0.139%
Invesco Senior Loan ETF			2,011,100	44,465,421	2.479%
Iqera Group SAS	4.25	9/30/24	1,515,000	1,755,216	0.098%
Israel Government Bond - Fixed	5.5	1/31/42	38,324,000	18,615,271	1.038%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	8,747,023	11,146,433	0.621%
Ivory Coast Government International Bond	4.88	1/30/32	1,285,000	1,453,654	0.081%
Ivory Coast Government International Bond	5.25	3/22/30	1,075,000	1,295,030	0.072%
Jaguar Land Rover Automotive	5.88	1/15/28	2,505,000	2,517,525	0.140%
Japanese Government CPI Linked Bond	0.2	3/10/30	470,982,283	4,453,966	0.248%
Japanese Government CPI Linked Bond	0.01	3/10/31	553,928,970	5,096,774	0.284%
Jerrold Finco	5.25	1/15/27	1,710,000	2,397,299	0.134%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.88	3/15/50	655,000	717,670	0.040%
JPMorgan Chase	2.96	5/13/31	2,875,000	2,986,556	0.166%
Kaisa Group Holdings	11.25	4/9/22	5,000,000	4,500,000	0.251%
Kernel Holding	6.5	10/17/24	3,525,000	3,745,877	0.209%
Kfc Holding	1.84	3/15/28	4,114,690	4,109,547	0.229%
KWG Group Holdings	5.95	8/10/25	4,000,000	3,615,808	0.202%
Lamar Funding	3.96	5/7/25	3,335,000	3,344,231	0.186%
Landsbankinn HF	1	5/30/23	3,450,000	4,067,370	0.227%
LCPR Senior Secured Financing DAC	6.75	10/15/27	3,690,000	3,934,795	0.219%
LCPR Senior Secured Financing DAC	5.13	7/15/29	2,740,000	2,811,925	0.157%
Leaseplan	7.38	11/29/69	2,590,000	3,356,392	0.187%
Legacy LifePoint Health	6.75	4/15/25	2,165,000	2,273,250	0.127%
Level 3 Financing	1.83	3/1/27	3,373,278	3,330,505	0.186%
Leviathan Bond	6.13	6/30/25	4,025,000	4,357,063	0.243%
LSEGA Financing	2.5	4/6/31	3,565,000	3,629,355	0.202%
Madison IAQ	3.75	6/21/28	270,000	269,549	0.015%
Madison IAQ	4.13	6/30/28	1,150,000	1,150,000	0.064%
Madison Park Funding XXXIII	1.46	10/15/32	2,385,000	2,388,912	0.133%
Magnetite XXIII	1.43	10/25/32	2,205,000	2,205,575	0.123%
Malaysia Government Bond	4.64	11/7/33	16,903,000	4,342,009	0.242%
Malaysia Government Bond	3.84	4/15/33	9,800,000	2,350,377	0.131%
Malaysia Government Bond	4.07	6/15/50	59,010,000	13,596,487	0.758%
Manhattan West 2020-1MW Mortgage Trust	2.41	9/10/39	1,185,000	1,173,141	0.065%
Manila Water	4.38	7/30/30	4,800,000	5,051,852	0.282%
Marriott International Inc/MD	5.75	5/1/25	306,000	349,532	0.019%
Marriott International Inc/MD	4.63	6/15/30	2,660,000	3,039,654	0.169%
MercadoLibre	2	8/15/28	720,000	2,757,398	0.154%
Metalsa SA de CV	3.75	5/4/31	7,800,000	7,638,189	0.426%
Metropolitan Pier & Exposition Authority	3.96	12/15/26	2,020,000	2,134,833	0.119%
Mexican Bonos	8.5	5/31/29	253,305,000	13,140,489	0.732%
MGIC Investment	5.25	8/15/28	515,000	548,475	0.031%
Minejesa Capital BV	5.63	8/10/37	3,850,000	4,072,338	0.227%
Montgomery County IDA/PA	2.94	11/15/27	5,890,000	5,911,272	0.330%

Morgan Stanley	3.22	4/22/42	1,120,000	1,172,619	0.065%
Morgan Stanley	1.59	5/4/27	1,785,000	1,789,632	0.100%
Morgan Stanley Eaton Vance Clo 2021-1	3.23	10/20/34	1,325,000	1,325,000	0.074%
Mozart Borrower	3.75	9/30/28	1,185,000	1,179,075	0.066%
Mozart debt Merger Sub	5.25	10/1/29	370,000	370,000	0.021%
Mriya Farming			773	10	0.000%
Mriya Farming			127,586	1,478	0.000%
MVW 2020-1	4.21	10/20/37	750,301	787,982	0.044%
MVW Owner Trust 2017-1	2.75	12/20/34	57,004	57,968	0.003%
MVW Owner Trust 2017-1	2.99	12/20/34	68,835	69,717	0.004%
Navient Private Education Loan Trust 2017	3.91	12/16/58	805,000	819,230	0.046%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	5,390,000	5,478,864	0.305%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	2,365,000	2,370,800	0.132%
Navient Private Education Refi Loan Trust 2020-D	3.33	5/15/69	2,005,000	2,103,106	0.117%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	6,090,000	6,268,905	0.349%
Navient Private Education Refi Loan Trust 2021	2.24	5/15/69	1,955,000	1,951,341	0.109%
NBN	2.63	5/5/31	4,724,000	4,788,827	0.267%
Netflix	4.63	5/15/29	2,250,000	3,264,114	0.182%
New Enterprise Stone & Lime	5.25	7/15/28	600,000	606,750	0.034%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	2,300,000	2,318,549	0.129%
Nexa Resources	6.5	1/18/28	3,875,000	4,259,633	0.237%
Nexstar Media	2.59	9/18/26	4,350,000	4,343,475	0.242%
NTPC	7.25	5/3/22	50,000,000	682,530	0.038%
NYACK Park CLO	2.92	10/20/34	6,310,000	6,286,751	0.350%
OBX 2021-NQM1 Trust	2.22	2/25/66	1,095,000	1,089,533	0.061%
Occidental Petroleum	8.88	7/15/30	1,410,000	1,914,075	0.107%
Occidental Petroleum	6.63	9/1/30	3,070,000	3,776,100	0.210%
OCP CLO 2020-19	6.63	10/20/34	4,260,000	4,238,974	0.236%
OCP CLO 2021-21	3.14	7/20/34	2,275,000	2,269,484	0.127%
OmGrid Funding	5.2	5/16/27	1,865,000	1,941,114	0.108%
Option Care Health	3.83	8/6/26	4,072,692	4,070,656	0.227%
Orsted	2.13	5/17/27	2,675,000	3,765,299	0.210%
Oryx Funding	5.8	2/3/31	1,090,000	1,156,322	0.064%
OZLM VIII	1.93	10/17/29	1,670,000	1,669,709	0.093%
Pacific Gas & Electric	4.55	7/1/30	502,000	540,845	0.030%
Pacific Gas & Electric	4.95	7/1/50	2,395,000	2,531,644	0.141%
Pacific Gas & Electric	2.1	8/1/27	1,675,000	1,635,346	0.091%
Peraton	4.5	2/1/28	1,119,375	1,119,554	0.062%
Peraton	8.5	2/1/29	520,000	529,750	0.030%
Petroleos De Venezuela	9	11/17/21	510,000	30,600	0.002%
Petroleos De Venezuela	12.75	2/17/22	15,000	900	0.000%
Petroleos De Venezuela	6	5/16/24	770,000	46,200	0.003%
Petroleos Mexicanos	6.84	1/23/30	3,450,000	3,568,059	0.199%
Petroleos Mexicanos	6.5	3/13/27	3,455,000	3,653,663	0.204%
PetSmart Inc / PetSmart Finance	4.75	2/15/28	750,000	775,313	0.043%
PetVet Care Centers	4.25	2/14/25	1,735,573	1,735,034	0.097%
PGT Innovations	4.38	10/1/29	890,000	896,675	0.050%
Phoenix Newco	4	8/11/28	1,895,000	1,895,303	0.106%
Playtika Holding	2.83	3/13/28	4,319,148	4,315,693	0.241%
PLT VII Finance Sarl	4.63	1/5/26	565,000	674,850	0.038%
Pro Mach	5	8/31/28	2,430,348	2,440,774	0.136%
Pro Mach	5	8/31/28	394,653	396,346	0.022%
Qatar Petroleum	3.13	7/12/41	8,930,000	8,942,770	0.499%
Range Resources	9.25	2/1/26	2,115,000	2,294,775	0.128%
RealPage	7.25	4/23/29	690,000	703,800	0.039%
REI - SECURITY LENDING COLLATERAL			3,696,927	36,969,270	2.061%
Republic of South Africa Government Bond	10.5	12/21/26	115,189,000	8,595,526	0.479%
Republic of South Africa Government Bond	8	1/31/30	71,395,000	4,409,716	0.246%
Republic of South Africa Government Bond	7	2/28/31	50,355,000	2,815,065	0.157%
Romanian Government International Bond	2	1/28/32	1,045,000	1,179,328	0.066%
Romanian Government International Bond	2	1/28/32	4,440,000	5,010,732	0.279%
Romanian Government International Bond	3.62	5/26/30	5,390,000	7,039,678	0.392%
Romanian Government International Bond	2.12	7/16/31	5,667,000	6,564,698	0.366%
Royal Caribbean Cruises	5.25	11/15/22	680,000	697,850	0.039%
Royal Caribbean Cruises	5.5	8/31/26	1,595,000	1,642,850	0.092%
Santander Consumer Auto Receivables Trust 2020	2.14	12/15/26	2,010,000	2,040,387	0.114%
SBA Tower Trust	2.84	1/15/25	3,585,000	3,717,871	0.207%
Sea	0.25	9/15/26	1,800,000	1,825,380	0.102%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	740,000	752,680	0.042%
SeaWorld Parks & Entertainment	3.5	8/25/28	2,135,000	2,125,670	0.118%
Sequoia Mortgage Trust 2017-2	3.59	2/25/47	3,573,664	3,617,492	0.202%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	163,008	165,792	0.009%

Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	147,480	149,005	0.008%
Serbia International Bond	2.13	12/1/30	941,000	882,508	0.049%
Serbia International Bond	1.5	6/26/29	1,350,000	1,547,123	0.086%
Serbia Treasury Bonds	4.5	8/20/32	1,590,420,000	16,911,315	0.943%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	747,819	750,741	0.042%
Shimao Group Holdings	3.45	1/11/31	3,181,000	2,848,330	0.159%
Shimao Group Holdings	5.6	7/15/26	4,850,000	4,814,262	0.268%
Shutterfly	5.75	10/1/26	4,260,000	4,261,065	0.238%
Singapore Government Bond	2.88	7/1/29	5,820,000	4,741,641	0.264%
Southern California Edison	2.95	2/1/51	1,985,000	1,808,402	0.101%
Sprint Capital	8.75	3/15/32	1,520,000	2,280,000	0.127%
Standard Chartered	2.82	1/30/26	7,205,000	7,494,886	0.418%
Starwood Mortgage Residential Trust 2018-IMC2	4.38	10/25/48	1,838,002	1,856,866	0.104%
Starwood Mortgage Residential Trust 2020-INV	1.59	11/25/55	865,596	866,455	0.048%
Starwood Mortgage Residential Trust 2021-3	3.35	6/25/56	2,300,000	2,295,082	0.128%
State of Illinois	7.1	7/1/35	3,000,000	3,899,444	0.217%
State of Illinois	7.35	7/1/35	2,225,000	2,824,520	0.157%
Summit Materials	2.08	11/21/24	4,873,418	4,862,745	0.271%
Symphony CLO XX	2.48	1/16/32	3,190,000	3,196,532	0.178%
Tacala Investment	8.25	2/4/28	455,000	451,815	0.025%
Targa Resources			3,130	3,383,396	0.189%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	2,515,000	2,810,513	0.157%
Tenet Healthcare	6.13	10/1/28	4,335,000	4,551,750	0.254%
Tenneco	7.88	1/15/29	2,000,000	2,230,000	0.124%
Teva Pharmaceutical Finance Netherlands III BV	7.13	1/31/25	1,400,000	1,529,500	0.085%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	1,690,000	1,770,275	0.099%
Times China Holdings	6.2	3/22/26	5,000,000	4,541,375	0.253%
Times China Holdings	6.75	7/16/23	4,275,000	4,149,970	0.231%
TK Elevator Midco GmbH	4.38	7/15/27	740,000	894,603	0.050%
TK Elevator US Newco	4	7/30/27	3,455,000	3,459,802	0.193%
T-Mobile USA	3.5	4/15/31	2,890,000	3,041,055	0.170%
Tobacco Settlement Finance Authority	4.88	6/1/49	2,940,000	3,050,750	0.170%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	13,230,000	13,814,754	0.770%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,035,000	1,097,071	0.061%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	381,671	389,052	0.022%
Towd Point Mortgage Trust 2019-1	3.71	3/25/58	711,016	748,852	0.042%
Tower Bersama Infrastructure	2.75	1/20/26	6,800,000	6,904,160	0.385%
Townsquare Media	6.88	2/1/26	1,955,000	2,060,081	0.115%
Trivium Packaging Finance BV	3.75	8/15/26	270,000	319,929	0.018%
TRP Government Reserve	0.05		68,788,079	68,788,079	3.834%
UFC Holdings	3.5	4/29/26	4,318,251	4,306,246	0.240%
UKG	7.5	5/3/27	2,615,000	2,656,395	0.148%
UKG	4	5/4/26	1,720,666	1,722,954	0.096%
United Airlines	4.38	4/15/26	785,000	806,588	0.045%
United Airlines	4.63	4/15/29	515,000	531,738	0.030%
United Airlines 2018-1 Class AA Pass Through Trust	3.5	3/1/30	2,387,986	2,515,244	0.140%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	1,566,602	1,582,575	0.088%
United Kingdom Inflation-Linked Gilt	0.75	3/22/34	3,433,486	6,933,212	0.386%
Univision Communications	6.63	6/1/27	5,275,000	5,710,188	0.318%
U.S. Treasury Bill	0.04	12/30/21	3,303,000	3,302,670	0.184%
U.S. Treasury Bonds	1.13	2/15/31	4,006,000	3,880,813	0.216%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	35,274,064	37,627,506	2.097%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	18,581,968	20,509,848	1.143%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	11,338,126	12,978,611	0.723%
Venezuela Government International Bond	7.75	10/13/22	400,000	42,000	0.002%
Venezuela Government International Bond	6	12/9/21	205,000	19,988	0.001%
Venture Global Calcasieu Pass	3.88	8/15/29	555,000	570,956	0.032%
Venture Global Calcasieu Pass	4.13	8/15/31	665,000	692,431	0.039%
Verde Bidco	4.63	10/1/26	465,000	547,935	0.031%
Verizon Communications	2.55	3/21/31	2,735,000	2,763,862	0.154%
Verus Securitization Trust 2020-INV1	5.5	3/25/60	530,000	560,383	0.031%
Verus Securitization Trust 2021-R1	2.34	10/25/63	3,155,000	3,175,917	0.177%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	1,560,000	1,613,676	0.090%
Vista Point Securitization Trust 2020-2	4.9	4/25/65	1,920,000	2,001,268	0.112%
Vistra Operations	4.38	5/1/29	2,925,000	2,932,313	0.163%
Vivo Energy Investments BV	5.13	9/24/27	4,095,000	4,340,905	0.242%
Vmed O2 UK Financing I	4.75	7/15/31	950,000	969,000	0.054%
VNdo Trust 2016-350P	4.03	1/10/35	3,825,000	3,908,947	0.218%
VTR Comunicaciones	4.38	4/15/29	7,800,000	8,048,313	0.449%
Waystar Technologies	4.08	10/22/26	1,375,000	1,375,000	0.077%
Wells Fargo	5.01	4/4/51	2,430,000	3,264,139	0.182%
Westlake Chemical	1.63	7/17/29	3,000,000	3,668,715	0.205%



Woof Holdings	4.5	12/21/27	2,278,550	2,279,985	0.127%
Woof Holdings	8	12/21/28	1,530,000	1,542,439	0.086%
WR Grace Holdings	4.25	9/22/28	725,000	727,269	0.041%
Yanlord Land HK	6.8	2/27/24	4,250,000	4,265,523	0.238%
Zambia Government Bond	11	1/25/26	61,000,000	2,695,873	0.150%
Zambia Government Bond	12	6/17/26	61,000,000	2,725,106	0.152%
ZAXBY S FUNDING	3.24	7/30/51	7,965,000	8,094,869	0.451%
ZH Trust 2021-1	2.25	2/18/27	3,220,000	3,219,998	0.179%
ZH Trust 2021-1	3.26	2/18/27	3,000,000	3,012,188	0.168%
Ziggo BV	2.88	1/15/30	3,355,000	3,920,269	0.219%

Total Investments in Securities **1,894,515,887**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	27,376,992	CNH	(178,292,658)	01/21/2022	(27,434)	-0.002%
Barclays Bank PLC - Wholesale (SING)	USD	1,610,861	INR	(121,024,000)	10/08/2021	(17,830)	-0.001%
Barclays Bank PLC - Wholesale (SING)	CNH	178,292,658	USD	(27,580,270)	10/15/2021	37,440	0.002%
BNP PARIBAS SECURITIES CORP	USD	6,960,610	CLP	(5,140,724,000)	10/08/2021	625,381	0.035%
BNP PARIBAS SECURITIES CORP	USD	3,006,051	CLP	(2,170,999,857)	10/08/2021	330,594	0.018%
BNP PARIBAS SECURITIES CORP	MXN	9,265,000	USD	(459,539)	10/15/2021	(11,678)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	17,555,628	CNH	(113,144,270)	10/15/2021	29,468	0.002%
BNP PARIBAS SECURITIES CORP	CAD	806,000	USD	(638,569)	10/22/2021	(2,239)	0.000%
BNP PARIBAS SECURITIES CORP	GBP	477,000	USD	(655,520)	11/19/2021	(12,790)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	31,554,555	EUR	(26,743,301)	11/19/2021	546,465	0.030%
BNP PARIBAS SECURITIES CORP	USD	3,993,459	BRL	(21,375,948)	12/02/2021	109,814	0.006%
BNP PARIBAS SECURITIES CORP	USD	3,177,746	CLP	(2,474,256,937)	12/10/2021	146,051	0.008%
BNP PARIBAS SECURITIES CORP	USD	3,220,187	CLP	(2,486,628,222)	12/10/2021	173,332	0.010%
BNP PARIBAS SECURITIES CORP	USD	3,183,414	CLP	(2,486,628,222)	12/10/2021	136,560	0.008%
BNP PARIBAS SECURITIES CORP	USD	3,175,990	CLP	(2,449,514,367)	12/10/2021	174,612	0.010%
BNP PARIBAS SECURITIES CORP	USD	3,192,672	CLP	(2,474,256,937)	12/10/2021	160,976	0.009%
BANK OF AMERICA	USD	20,923,501	CNH	(136,318,700)	01/21/2022	(29,329)	-0.002%
BANK OF AMERICA	USD	1,174,739	IDR	(17,306,253,224)	10/08/2021	(33,172)	-0.002%
BANK OF AMERICA	USD	11,959,375	KRW	(13,650,903,000)	10/08/2021	432,208	0.024%
BANK OF AMERICA	CNH	136,318,700	USD	(21,075,866)	10/15/2021	40,036	0.002%
BANK OF AMERICA	USD	35,144,521	CNH	(226,288,539)	10/15/2021	92,201	0.005%
BANK OF AMERICA	EUR	1,297,000	USD	(1,524,057)	11/19/2021	(20,223)	-0.001%
BANK OF AMERICA	USD	763,548	EUR	(645,003)	11/19/2021	15,686	0.001%
BANK OF AMERICA	MYR	3,394,000	USD	(810,507)	12/10/2021	(3,042)	0.000%
BANK OF AMERICA	USD	13,958,087	CNH	(90,868,543)	12/17/2021	(47,483)	-0.003%
JP MORGAN CHASE BANK	CZK	28,404,000	USD	(1,319,945)	10/15/2021	(22,209)	-0.001%
JP MORGAN CHASE BANK	CZK	12,458,000	USD	(578,495)	10/15/2021	(9,308)	-0.001%
JP MORGAN CHASE BANK	MXN	19,456,000	USD	(945,435)	10/15/2021	(4,951)	0.000%
JP MORGAN CHASE BANK	USD	353,903	CNH	(2,292,000)	10/15/2021	(1,131)	0.000%
JP MORGAN CHASE BANK	USD	11,930,441	CNH	(77,600,000)	10/15/2021	(89,877)	-0.005%
JP MORGAN CHASE BANK	USD	768,544	ILS	(2,462,000)	10/20/2021	4,790	0.000%
JP MORGAN CHASE BANK	AUD	1,281,000	USD	(925,594)	10/22/2021	592	0.000%
JP MORGAN CHASE BANK	CAD	1,009,000	USD	(796,535)	10/22/2021	61	0.000%
JP MORGAN CHASE BANK	USD	1,697,022	PLN	(6,742,000)	11/12/2021	2,086	0.000%
JP MORGAN CHASE BANK	EUR	673,000	USD	(790,379)	11/19/2021	(10,055)	-0.001%
JP MORGAN CHASE BANK	EUR	1,161,000	USD	(1,346,883)	11/19/2021	(737)	0.000%
JP MORGAN CHASE BANK	GBP	523,000	USD	(714,550)	11/19/2021	(9,838)	-0.001%
JP MORGAN CHASE BANK	GBP	1,388,000	USD	(1,871,923)	11/19/2021	(1,675)	0.000%
JP MORGAN CHASE BANK	USD	1,621,403	CNH	(10,520,000)	12/17/2021	(45)	0.000%
JP MORGAN CHASE BANK	USD	6,365,597	CNH	(41,400,000)	12/17/2021	(15,385)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	699,848	CNH	(4,557,000)	10/15/2021	(6,036)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	EUR	690,000	USD	(818,232)	11/19/2021	(18,197)	-0.001%
CITIBANK N A	KRW	11,786,631,425	USD	(10,426,495)	10/08/2021	(473,566)	-0.026%
CITIBANK N A	RUB	78,116,000	USD	(1,056,184)	10/08/2021	15,733	0.001%
CITIBANK N A	CZK	14,400,000	USD	(669,792)	10/15/2021	(11,878)	-0.001%
CITIBANK N A	MXN	15,352,000	USD	(765,529)	10/15/2021	(23,429)	-0.001%
CITIBANK N A	USD	2,155,331	CZK	(46,619,800)	10/15/2021	25,342	0.001%
CITIBANK N A	USD	3,001,276	MXN	(60,175,291)	10/15/2021	92,462	0.005%
CITIBANK N A	USD	633,157	MXN	(12,684,670)	10/15/2021	19,993	0.001%
CITIBANK N A	USD	9,318,456	RSD	(928,025,000)	10/15/2021	177,501	0.010%
CITIBANK N A	USD	14,055,314	ZAR	(193,550,104)	10/15/2021	1,228,112	0.068%
CITIBANK N A	USD	237,841	ILS	(777,550)	10/20/2021	(3,368)	0.000%
CITIBANK N A	USD	17,771,226	ILS	(57,910,205)	10/20/2021	(193,504)	-0.011%
CITIBANK N A	USD	624,226	ILS	(2,017,188)	10/20/2021	(1,540)	0.000%
CITIBANK N A	AUD	6,105,758	USD	(4,515,098)	10/22/2021	(100,524)	-0.006%
CITIBANK N A	CAD	686,000	USD	(549,413)	10/22/2021	(7,822)	0.000%
CITIBANK N A	JPY	343,121,760	USD	(3,121,394)	10/22/2021	(37,949)	-0.002%
CITIBANK N A	USD	5,119,480	JPY	(564,212,296)	10/22/2021	49,216	0.003%

CITIBANK N A	PLN	5,675,000	USD	(1,474,869)	11/12/2021	(48,177)	-0.003%
CITIBANK N A	USD	9,291,408	RSD	(928,025,789)	11/12/2021	152,713	0.009%
CITIBANK N A	USD	1,473,296	EUR	(1,255,000)	11/19/2021	18,159	0.001%
CITIBANK N A	USD	604,912	EUR	(515,403)	11/19/2021	7,317	0.000%
CITIBANK N A	USD	15,529,229	EUR	(13,172,074)	11/19/2021	256,588	0.014%
CITIBANK N A	USD	17,922,586	EUR	(15,158,303)	11/19/2021	346,969	0.019%
CITIBANK N A	USD	3,965,724	GBP	(2,864,774)	11/19/2021	105,609	0.006%
DEUTSCHE BANK	USD	960,263	IDR	(13,661,664,410)	10/08/2021	6,731	0.000%
DEUTSCHE BANK	USD	9,494,953	KRW	(10,925,841,920)	10/08/2021	268,896	0.015%
DEUTSCHE BANK	RSD	35,764,769	USD	(356,962)	10/15/2021	(4,682)	0.000%
DEUTSCHE BANK	USD	1,566,836	CZK	(33,937,689)	11/12/2021	17,918	0.001%
DEUTSCHE BANK	EUR	1,073,521	USD	(1,260,617)	11/19/2021	(15,900)	-0.001%
GOLDMAN SACHS & CO	USD	13,927,142	CNH	(90,811,930)	01/21/2022	(31,082)	-0.002%
GOLDMAN SACHS & CO	IDR	190,851,642,000	USD	(13,051,309)	10/08/2021	269,409	0.015%
GOLDMAN SACHS & CO	CNH	90,811,930	USD	(14,031,510)	10/15/2021	35,349	0.002%
GOLDMAN SACHS & CO	RSD	111,787,979	USD	(1,123,723)	10/15/2021	(22,623)	-0.001%
GOLDMAN SACHS & CO	USD	17,530,604	CNH	(113,144,270)	10/15/2021	4,444	0.000%
GOLDMAN SACHS & CO	USD	25,665,753	AUD	(35,122,000)	10/22/2021	271,910	0.015%
GOLDMAN SACHS & CO	USD	267,867	EUR	(229,566)	11/19/2021	1,692	0.000%
GOLDMAN SACHS & CO	USD	3,956,970	BRL	(21,375,948)	12/02/2021	73,325	0.004%
GOLDMAN SACHS & CO	USD	16,046,642	CNH	(104,338,475)	12/17/2021	(35,049)	-0.002%
HSBC SECURITIES INC	IDR	12,252,161,000	USD	(843,464)	10/08/2021	11,690	0.001%
HSBC SECURITIES INC	INR	56,389,701	USD	(751,602)	10/08/2021	7,267	0.000%
HSBC SECURITIES INC	KRW	11,622,765,644	USD	(10,241,856)	10/08/2021	(427,299)	-0.024%
HSBC SECURITIES INC	USD	2,359,665	IDR	(34,750,793,109)	10/08/2021	(65,808)	-0.004%
HSBC SECURITIES INC	USD	711,504	INR	(53,546,397)	10/08/2021	(9,101)	-0.001%
HSBC SECURITIES INC	USD	1,249,098	INR	(94,371,826)	10/08/2021	(20,920)	-0.001%
HSBC SECURITIES INC	USD	4,065,026	KRW	(4,682,503,680)	10/08/2021	111,002	0.006%
HSBC SECURITIES INC	USD	3,387,522	KRW	(3,902,086,400)	10/08/2021	92,501	0.005%
HSBC SECURITIES INC	USD	9,346,176	RUB	(694,785,390)	10/08/2021	(187,750)	-0.010%
HSBC SECURITIES INC	USD	133,127	ZAR	(1,933,059)	10/15/2021	5,016	0.000%
HSBC SECURITIES INC	AUD	2,804,344	USD	(2,055,004)	10/22/2021	(27,412)	-0.002%
HSBC SECURITIES INC	USD	586,121	CAD	(735,000)	10/22/2021	5,845	0.000%
HSBC SECURITIES INC	GBP	14,525,993	USD	(19,844,984)	11/19/2021	(272,060)	-0.015%
HSBC SECURITIES INC	GBP	19,478,996	USD	(27,003,794)	11/19/2021	(756,990)	-0.042%
HSBC SECURITIES INC	USD	6,625,557	GBP	(4,792,342)	11/19/2021	168,157	0.009%
HSBC SECURITIES INC	USD	134,206	THB	(4,358,489)	12/09/2021	5,444	0.000%
HSBC SECURITIES INC	MYR	20,981,379	USD	(5,037,788)	12/10/2021	(46,113)	-0.003%
HSBC SECURITIES INC	MYR	10,334,112	USD	(2,475,236)	12/10/2021	(16,650)	-0.001%
HSBC SECURITIES INC	USD	447,828	MYR	(1,868,426)	12/10/2021	3,311	0.000%
HSBC SECURITIES INC	USD	13,011,959	CNH	(84,441,107)	12/17/2021	(2,950)	0.000%
HSBC SECURITIES INC	USD	6,639,347	CNH	(43,179,654)	12/17/2021	(15,934)	-0.001%
HSBC SECURITIES INC	USD	10,475,845	CNH	(68,108,708)	12/17/2021	(21,751)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	3,672,845	CLP	(3,009,162,202)	01/07/2022	(5,290)	0.000%
MORGAN STANLEY & COMPANY LLC	CLP	3,009,162,202	USD	(3,703,584)	10/08/2021	4,791	0.000%
MORGAN STANLEY & COMPANY LLC	USD	5,393,235	CLP	(3,896,666,410)	10/08/2021	591,134	0.033%
MORGAN STANLEY & COMPANY LLC	USD	1,659,022	IDR	(24,344,485,509)	10/08/2021	(40,131)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	1,337,845	IDR	(19,594,073,480)	10/08/2021	(29,747)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	399,475	CAD	(506,005)	10/22/2021	(11)	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	2,537,202	USD	(2,974,136)	11/19/2021	(32,323)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	31,614,192	EUR	(26,743,301)	11/19/2021	606,102	0.034%
MORGAN STANLEY & COMPANY LLC	USD	15,525,673	EUR	(13,172,074)	11/19/2021	253,032	0.014%
MORGAN STANLEY & COMPANY LLC	THB	34,043,544	USD	(1,015,476)	12/09/2021	(9,727)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	3,214,765	CLP	(2,533,877,585)	12/10/2021	110,016	0.006%
MORGAN STANLEY & COMPANY LLC	USD	1,489,129	CLP	(1,187,580,704)	12/10/2021	33,992	0.002%
RBC DOMINION SECURITIES INC	MXN	12,106,000	USD	(605,451)	10/15/2021	(20,259)	-0.001%
RBC DOMINION SECURITIES INC	USD	867,926	CAD	(1,084,854)	10/22/2021	11,444	0.001%
RBC DOMINION SECURITIES INC	USD	607,537	JPY	(66,576,750)	10/22/2021	9,248	0.001%
RBC DOMINION SECURITIES INC	GBP	408,000	USD	(562,899)	11/19/2021	(13,143)	-0.001%
STATE STREET GLOBAL MARKETS LLC	MXN	293,964,947	USD	(14,587,238)	10/15/2021	(377,264)	-0.021%
STATE STREET GLOBAL MARKETS LLC	AUD	6,975,871	USD	(5,140,909)	10/22/2021	(97,228)	-0.005%
STATE STREET GLOBAL MARKETS LLC	CAD	20,421,501	USD	(15,987,947)	10/22/2021	134,642	0.008%
STATE STREET GLOBAL MARKETS LLC	JPY	169,000,269	USD	(1,537,784)	10/22/2021	(19,072)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	5,032,104	CAD	(6,409,986)	10/22/2021	(28,521)	-0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	4,279,421	USD	(5,039,628)	11/19/2021	(77,762)	-0.004%
STATE STREET GLOBAL MARKETS LLC	GBP	745,300	USD	(1,021,243)	11/19/2021	(16,994)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	315,136	EUR	(265,267)	11/19/2021	7,567	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	5,013,531	SGD	(6,735,579)	12/17/2021	53,723	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	3,428,416	ZAR	(49,348,968)	12/17/2021	186,594	0.010%
STANDARD CHARTERED SECURITIES	INR	89,660,000	USD	(1,201,220)	10/08/2021	5,388	0.000%
STANDARD CHARTERED SECURITIES	CAD	800,000	USD	(634,440)	10/22/2021	(2,847)	0.000%
STANDARD CHARTERED SECURITIES	JPY	40,424,000	USD	(367,774)	10/22/2021	(4,505)	0.000%

STANDARD CHARTERED SECURITIES	GBP	478,000	USD	(663,430)	11/19/2021	(19,353)	-0.001%
STANDARD CHARTERED SECURITIES	USD	13,698,807	CNH	(88,837,450)	12/17/2021	6,290	0.000%
UBS SECURITIES LLC	USD	3,884,850	CLP	(3,134,543,960)	01/07/2022	53,459	0.003%
UBS SECURITIES LLC	USD	3,082,597	CLP	(2,507,635,168)	01/07/2022	17,484	0.001%
UBS SECURITIES LLC	RUB	1,276,615,665	USD	(17,232,109)	01/21/2022	(58,022)	-0.003%
UBS SECURITIES LLC	USD	20,180,144	CNH	(131,602,790)	01/21/2022	(47,828)	-0.003%
UBS SECURITIES LLC	CLP	3,134,543,960	USD	(3,914,346)	10/08/2021	(51,455)	-0.003%
UBS SECURITIES LLC	CLP	2,507,635,168	USD	(3,107,542)	10/08/2021	(17,229)	-0.001%
UBS SECURITIES LLC	CLP	601,336,800	USD	(757,256)	10/08/2021	(16,192)	-0.001%
UBS SECURITIES LLC	KRW	305,997,184	USD	(271,403)	10/08/2021	(13,011)	-0.001%
UBS SECURITIES LLC	KRW	831,538,816	USD	(737,530)	10/08/2021	(35,358)	-0.002%
UBS SECURITIES LLC	KRW	8,614,401,931	USD	(7,623,365)	10/08/2021	(349,146)	-0.019%
UBS SECURITIES LLC	RUB	697,692,055	USD	(9,349,934)	10/08/2021	223,878	0.012%
UBS SECURITIES LLC	RUB	1,195,593,000	USD	(16,416,216)	10/08/2021	(10,150)	-0.001%
UBS SECURITIES LLC	USD	7,039,069	CLP	(5,065,666,335)	10/08/2021	796,338	0.044%
UBS SECURITIES LLC	USD	17,560,041	RUB	(1,276,615,665)	10/08/2021	42,172	0.002%
UBS SECURITIES LLC	CNH	131,602,790	USD	(20,329,465)	10/15/2021	55,938	0.003%
UBS SECURITIES LLC	CZK	152,070,000	USD	(7,092,023)	10/15/2021	(144,174)	-0.008%
UBS SECURITIES LLC	USD	1,997,617	CZK	(43,326,513)	10/15/2021	18,094	0.001%
UBS SECURITIES LLC	AUD	2,268,269	USD	(1,653,505)	10/22/2021	(13,505)	-0.001%
UBS SECURITIES LLC	USD	5,031,188	CAD	(6,409,986)	10/22/2021	(29,437)	-0.002%
UBS SECURITIES LLC	CZK	152,069,000	USD	(7,104,368)	11/12/2021	(163,934)	-0.009%
UBS SECURITIES LLC	PLN	2,854,000	USD	(734,658)	11/12/2021	(17,164)	-0.001%
UBS SECURITIES LLC	EUR	4,205,412	USD	(4,941,044)	11/19/2021	(64,989)	-0.004%
UBS SECURITIES LLC	EUR	686,542	USD	(806,600)	11/19/2021	(10,575)	-0.001%
UBS SECURITIES LLC	USD	5,412,859	EUR	(4,607,665)	11/19/2021	70,404	0.004%
UBS SECURITIES LLC	USD	367,510	THB	(11,872,543)	12/09/2021	16,759	0.001%
UBS SECURITIES LLC	USD	73,182	THB	(2,377,970)	12/09/2021	2,929	0.000%
WESTPAC BANKING CORP	USD	367,315	AUD	(500,600)	10/22/2021	5,372	0.000%

Total Forward Currency Exchange Contracts

5,117,924

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO AUD CALL/USD PUT 0.76 10/20/2021	0.76	10/20/2021	85,100,000	6,765	0.000%
FXO AUD PUT/USD CALL 0.72 10/20/2021	0.72	10/20/2021	(34,000,000)	(237,559)	(0.013%)
US BOND FUTR OPTN dec21P 157	157.00	11/26/2021	1,097	1,405,531	0.078%

Total Options

1,174,738

Swap Contracts	Notional Amount	Market Value	% of Net Assets
HYBB CDSI S35 5Y PRC 12/20/2025	12,210,000	1,725,639	0.096%
HYBB CDSI S35 5Y PRC 12/20/2025	12,475,000	1,763,092	0.098%
HYBB CDSI S35 5Y PRC 12/20/2025	3,695,000	522,214	0.029%
HYBB CDSI S35 5Y PRC 12/20/2025	3,525,000	498,188	0.028%
PLN IRS 02/12/2028 PAY FIX	(5,024,499)	(88,398)	(0.005%)
PLN IRS 02/13/2018 PAY FIX	(13,189,310)	(229,852)	(0.013%)
PLN IRS 02/14/2028 PAY FIX	(9,986,191)	(175,482)	(0.010%)
GREECE CDS 12/20/2025	2,905,000	46,983	0.003%
GREECE CDS 06/20/2026	5,920,000	85,248	0.005%
GREECE CDS 12/20/2024	2,737,000	46,669	0.003%
GREECE CDS 12/20/2024	1,369,000	23,343	0.001%
GREECE CDS 12/20/2024	1,368,000	23,326	0.001%
GREECE CDS 06/20/2025	1,348,000	22,390	0.001%
GREECE CDS 06/20/2025	674,000	11,195	0.001%
GREECE CDS 06/20/2025	854,000	14,185	0.001%
GREECE CDS 06/20/2024	1,100,000	17,688	0.001%
GREECE CDS 06/20/2024	1,100,000	17,688	0.001%
GREECE CDS 12/20/2024	952,000	16,233	0.001%
GREECE CDS 12/20/2024	3,200,000	54,563	0.003%
GREECE CDS 12/20/2029	2,100,000	(15,832)	(0.001%)
GREECE CDS 12/20/2029	2,100,000	(15,832)	(0.001%)
GREECE CDS 12/20/2021	2,070,000	4,173	0.000%
GREECE CDS 06/20/2022	3,400,000	21,665	0.001%
GREECE CDS 06/20/2024	2,200,000	35,376	0.002%
CMBX AAA CDSI S13 PRC 12/16/2072	32,750,000	66,319	0.004%
USD IRS 06/26/2048 PAY FIX	(3,920,000)	(1,038,079)	(0.058%)
USD ZCIS 5/7/28 REC CPI	31,900,000	791,088	0.044%
USD ZCIS 6/22/25 REC CPI	33,200,000	900,218	0.050%
PLN IRS 11/05/2029 PAY FIX	(4,594,821)	27,731	0.002%
CZK IRS 02/21/2022 REC FIX	789,752,000	148,446	0.008%
PLN IRS 10/22/2029 PAY FIX	(15,882,353)	102,077	0.006%
PLN IRS 08/11/2023 PAY FIX	(22,800,000)	26,674	0.001%
HYBB CDSI S35 5Y PRC 12/20/2025	3,500,000	494,655	0.028%
PLN IRS 11/07/2029 PAY FIX	(4,525,898)	22,220	0.001%
PLN IRS 11/06/2029 PAY FIX	(4,594,821)	27,780	0.002%
CZK IRS 08/25/2031 PAY FIX	(53,000,000)	109,000	0.006%
FI TRS USD REC IBXLLTR 03/20/22	17,845,000	29,483	0.002%
CZK IRS 05/07/2031 PAY FIX	(23,925,000)	53,060	0.003%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	27,731	0.002%
PLN IRS 10/01/2023 PAY FIX	(38,550,000)	22,080	0.001%
PLN IRS 06/28/2023 PAY FIX	(130,090,000)	111,045	0.006%
CZK IRS 02/20/2022 REC FIX	657,046,000	125,304	0.007%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	25,991	0.001%

USD ZCIS 5/7/26 REC CPI	2,695,000	61,718	0.003%
CZK IRS 02/20/2030 PAY FIX	(124,481,000)	347,882	0.019%
MXN IRS 05/04/2027 REC FIX	53,000,000	(196,956)	(0.011%)
USD ZCIS 2/5/26 REC CPI	28,450,000	1,436,611	0.080%
CZK IRS 02/21/2030 PAY FIX	(130,032,000)	362,295	0.020%
PLN IRS 09/24/2029 PAY FIX	(23,200,000)	171,571	0.010%
USD ZCIS 9/8/25 REC CPI	1,600,000	5,858	0.000%
PLN IRS 06/28/2023 PAY FIX	(230,973,000)	191,120	0.011%
USD ZCIS 6/17/26 REC CPI	1,500,000	40,862	0.002%
PLN IRS 10/22/2029 PAY FIX	(11,117,647)	70,405	0.004%
USD ZCIS 9/8/26 REC CPI	1,400,000	7,041	0.000%
USD ZCIS 6/25/28 REC CPI	1,500,000	44,778	0.002%
CZK IRS 01/29/2031 PAY FIX	(50,950,000)	236,241	0.013%
PLN IRS 06/28/2023 PAY FIX	(154,587,000)	127,914	0.007%
FI TRS USD REC IBXLLTR 03/20/22	18,005,000	41,517	0.002%
PLN IRS 08/11/2031 PAY FIX	(3,750,000)	40,121	0.002%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	27,514	0.002%

Total Swap Contracts **9,513,777**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	81	12/31/2021	9,942,117	14,440	0.554%
G Z1 LONG GILT FUT DEC 21	57	12/29/2021	9,611,745	(315,643)	0.536%
IKZ1 EURO BTP FUT DEC 21	(10)	12/8/2021	(1,760,113)	65,714	(0.098%)
KAZ1 KOREA 10YR BND FUT DEC 21	128	12/21/2021	13,428,108	(357,988)	0.749%
KEZ1 KOREA 3YR BND FUT DEC 21	183	12/21/2021	16,908,953	(227,359)	0.943%
OEZ1 EURO BOBL FUT DEC 21	448	12/8/2021	70,020,682	(2,082,840)	3.903%
RXZ1 EURO BUND FUT DEC 21	(128)	12/8/2021	(25,179,008)	984,557	(1.404%)
TUZ1 2YR US NOTE FUT DEC 21	14	12/31/2021	3,080,766	(1,989)	0.172%
TYZ1 UST 10YR FUT DEC 21	(104)	12/21/2021	(13,687,376)	160,706	(0.763%)
UBZ1 EURO BUXL 30Y FUT DEC 21	(56)	12/8/2021	(13,190,178)	734,510	(0.735%)
USZ1 UST 30YR FUT DEC 21	(116)	12/21/2021	(18,469,375)	157,835	(1.030%)
UXYZ1 UST 10YR ULTRA FUT DEC 21	317	12/21/2021	46,044,250	(322,131)	2.567%
WNZ1 ULTRA US BOND FUT DEC 21	(44)	12/21/2021	(8,406,750)	232,313	(0.469%)

Total Futures Contracts **(957,875)**

**NET ASSETS** **1,793,927,284**

**NET ASSET VALUE PER SHARE**

<b>Global Multi-Sector Bond Fund Shares</b> (\$1,438,596,449 / 121,960,886 Shares Outstanding)	<b>11.80</b>
<b>Global Multi-Sector Bond Fund - Advisor Class Shares</b> (\$19,873,495 / 1,683,103 Shares Outstanding)	<b>11.81</b>
<b>Global Multi-Sector Bond Fund - I Class Shares</b> (\$335,457,339 / 28,437,724 Shares Outstanding)	<b>11.80</b>

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC Revenue Anticipation Certificate
- RAN Revenue Anticipation Note
- RAW Revenue Anticipation Warrant
- REIT Real Estate Investment Trust
- RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end

STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)  
TAN Tax Anticipation Note  
TAW Tax Anticipation Warrant  
TBA To Be Announced purchase commitment  
TDFA Trade & Deposit Facility Agreement  
TECP Tax-Exempt Commercial Paper  
TRAN Tax Revenue Anticipation Note  
VR Variable Rate; rate shown is effective rate at period end  
VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEK Estonian Kroon	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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYP 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 Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvni
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Columbian Peso	JOD Jordanian Dinar	PGK Papua New Guinea Kina	VND Vietnamese Dong
CRC Costa Rican Colon	JPY Japanese Yen	PHP Philippine Peso	XAF CFA Franc BEAC
CUP Cuban Peso	KES Kenyan Shilling	PKR Pakistan Rupee	XCD East Caribbean Dollar
CYP Cyprus Pound	KHR Cambodian Riel	PLN Polish Zloty	XOF CFA Franc BCEAO
CZK Czech Koruna	KPW North Korean Won	PYG Guarani	YER Yemeni Rial

#### Important Information

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