

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	6,500,000	6,624,761	0.487%
280 Park Avenue 2017-280P Mortgage Trust	1.24	9/15/34	995,000	994,393	0.073%
AbbVie	4.25	11/21/49	1,580,000	1,968,046	0.145%
ABJA Investment Co Pte	5.95	7/31/24	4,600,000	4,943,919	0.363%
Acwa Power Management & Investments One	5.95	12/15/39	4,100,000	4,914,014	0.361%
Adani Ports & Special Economic Zone	4.38	7/3/29	5,400,000	5,867,849	0.431%
Adaro Indonesia PT	4.25	10/31/24	3,309,000	3,416,543	0.251%
Adler	1.5	7/26/24	4,200,000	5,027,234	0.370%
ADMI	4.75	12/23/27	2,815,000	2,814,296	0.207%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	4,065,000	4,388,294	0.323%
Aes Gener	7.13	3/26/79	5,500,000	6,118,750	0.450%
Aib	4.26	4/10/25	2,920,000	3,190,024	0.235%
Akbank T.A.S.	5.13	3/31/25	3,275,000	3,324,125	0.244%
Aker BP	3	1/15/25	2,961,000	3,064,635	0.225%
Albania Government International Bond	3.5	10/9/25	1,500,000	1,951,155	0.143%
Albania Government International Bond	3.5	10/9/25	1,490,000	1,938,148	0.142%
Albania Government International Bond	3.5	6/16/27	1,635,000	2,138,414	0.157%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.75	3/15/25	1,328,000	1,367,840	0.101%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	1,885,000	2,099,419	0.154%
Alcoa Nederland Holding BV	5.5	12/15/27	1,565,000	1,703,894	0.125%
Allianz	3.38	9/18/69	2,300,000	3,085,127	0.227%
Altice Financing	5	1/15/28	2,580,000	2,631,600	0.193%
Altice Financing	7.5	5/15/26	1,500,000	1,578,750	0.116%
Altice France Holding	4	2/15/28	1,505,000	1,748,474	0.129%
Altice France SA/France	3.38	1/15/28	885,000	1,068,003	0.079%
Altice France SA/France	3.38	1/15/28	640,000	772,341	0.057%
Altice France SA/France	5.88	2/1/27	1,700,000	2,208,038	0.162%
Altice France SA/France	4.15	8/14/26	3,060,957	3,043,112	0.224%
American Airlines 2016-3 Class AA Pass Through Trust	3	10/15/28	1,393,047	1,362,746	0.100%
Americredit Automobile Receivables Trust 2018-1	3.82	3/18/24	1,265,000	1,330,515	0.098%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	1,980,000	1,986,823	0.146%
Amwins	7.75	7/1/26	410,000	438,700	0.032%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	934,606	957,061	0.070%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	2,815,000	2,919,616	0.215%
Apple	2.65	5/11/50	1,790,000	1,892,868	0.139%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	1,586,025	1,564,328	0.115%
Arconic	6.13	2/15/28	2,660,000	2,859,500	0.210%
Ares LVIII CLO	1.43	1/15/33	1,480,000	1,480,000	0.109%
Argentine Republic Government International Bond	1	7/9/29	60,486	26,281	0.002%
Argentine Republic Government International Bond	0.13	7/9/30	2,759,844	1,123,257	0.083%
Arion Banki HF	1	3/20/23	2,949,000	3,651,822	0.268%
Ashford Hospitality Trust 2018-ASHF	1.56	4/15/35	500,000	462,921	0.034%
Ashland Services BV	2	1/30/28	1,955,000	2,377,158	0.175%
Ashland Services BV	2	1/30/28	480,000	583,650	0.043%
Asurion	6.65	8/4/25	2,216,970	2,230,826	0.164%
AT&T	2.3	6/1/27	1,175,000	1,252,471	0.092%
AT&T	3.5	9/15/53	1,300,000	1,303,431	0.096%
Australia Government Bond	3	3/21/47	18,871,000	17,922,563	1.318%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	4,125,000	4,179,632	0.307%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	990,000	1,006,674	0.074%
B2W Digital Lux Sarl	4.38	12/20/30	2,650,000	2,746,063	0.202%
Bahamas Government International Bond	8.95	10/15/32	3,830,000	4,184,275	0.308%
Bahamas Government International Bond	6	11/21/28	1,140,000	1,100,100	0.081%
Banco Comercial Portugues	4.5	12/7/27	2,800,000	3,382,138	0.249%
Banco De Bogota	4.38	8/3/27	3,900,000	4,309,539	0.317%
Banco De Bogota	4.38	8/3/27	1,000,000	1,105,010	0.081%
Bancolumbia	4.63	12/18/29	6,250,000	6,578,188	0.484%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	4,120,000	4,297,753	0.316%
Barings CLO Ltd 2016-II	1.3	7/20/28	1,520,000	1,518,731	0.112%
Bausch Health	9	12/15/25	715,000	790,969	0.058%
Bausch Health	7.25	5/30/29	1,890,000	2,126,250	0.156%
Bausch Health Americas	8.5	1/31/27	875,000	973,438	0.072%
BBCMS 2020-BID Mortgage Trust	2.3	10/15/37	2,945,000	2,945,927	0.217%
BBVA Bancomer SA/Texas	5.88	9/13/34	6,200,000	7,078,478	0.520%
Becton Dickinson And	2.82	5/20/30	1,405,000	1,543,619	0.113%

Becton Dickinson And	3.79	5/20/50	1,785,000	2,112,257	0.155%
Bellring Brands	6	10/21/24	2,222,156	2,228,822	0.164%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	2,714,000	3,108,061	0.229%
Benefit Street Partners CLO XI	1.74	4/15/29	6,995,000	6,908,421	0.508%
Bermuda Government International Bond	3.72	1/25/27	1,870,000	2,108,444	0.155%
Bermuda Government International Bond	4.75	2/15/29	4,080,000	4,981,925	0.366%
BFLD 2019-DPLO	1.7	10/15/34	1,830,000	1,772,742	0.130%
B&G Foods	5.25	9/15/27	1,065,000	1,130,231	0.083%
Blackstone Mortgage Trust	4.38	5/5/22	2,867,000	2,870,612	0.211%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	21,830,000,000	36,104,506	2.655%
Braskem Finance	7.38	1/4/70	5,900,000	6,058,150	0.445%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	41,396,000	9,217,094	0.678%
Brf	4.88	1/24/30	5,400,000	5,869,179	0.432%
Brinker International	3.88	5/15/23	610,000	610,000	0.045%
Brimor Operating Partnership	4.13	6/15/26	3,200,000	3,624,602	0.266%
Buckeye Partners	2.9	11/1/26	1,538,375	1,535,252	0.113%
Bulgaria Government International Bond	0.38	9/23/30	1,625,000	2,004,070	0.147%
Bulgaria Government International Bond	1.38	9/23/50	2,493,000	3,151,407	0.232%
BX Commercial Mortgage Trust 2020-BXLP	2.16	12/15/36	2,797,440	2,730,820	0.201%
BX Commercial Mortgage Trust 2020-BXLP	2.66	12/15/36	2,093,084	2,046,383	0.150%
BX Trust 2018-GW	1.38	5/15/35	1,040,000	1,010,015	0.074%
Cano Health	5.5	12/15/27	2,170,000	2,161,863	0.159%
Cantor Commercial Real Estate Lending 2019-CF1	4.14	5/15/52	1,055,000	1,042,436	0.077%
Capital Projects Finance Authority/FL	4	10/1/24	8,430,000	8,433,119	0.620%
CarMax Auto Owner Trust 2017-1	3.43	7/17/23	625,000	628,412	0.046%
CBAM 2019-9	1.52	2/12/30	2,120,000	2,119,489	0.156%
CCC Information Services	4	4/29/24	4,349,366	4,333,056	0.319%
CCI Buyer	4.75	12/17/27	1,965,000	1,961,718	0.144%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	2,900,000	3,055,875	0.225%
CD 2016-CD1 Mortgage Trust	2.93	8/10/49	2,490,000	2,627,776	0.193%
Cemex SAB de CV	5.45	11/19/29	6,700,000	7,381,792	0.543%
Centene	4.25	12/15/27	970,000	1,028,200	0.076%
Centene	4.63	12/15/29	890,000	987,900	0.073%
Charter Communications Operating	1.9	2/1/27	4,912,500	4,879,979	0.359%
Cheniere Energy	4.63	10/15/28	3,965,000	4,183,075	0.308%
Cheniere Energy	4.25	3/15/45	2,615,000	2,053,716	0.151%
China development Bank	3.43	1/14/27	140,000,000	21,416,196	1.575%
China development Bank	3.65	5/21/29	40,000,000	6,127,435	0.451%
China development Bank	3.5	8/13/26	50,000,000	7,686,520	0.565%
China Government Bond	3.13	11/21/29	50,000,000	7,588,187	0.558%
China Government Bond	3.12	12/5/26	40,000,000	6,117,155	0.450%
China Government Bond	4	6/24/69	10,000,000	1,588,747	0.117%
Cigna	4.13	11/15/25	3,435,000	3,948,220	0.290%
Cigna	2.4	3/15/30	1,375,000	1,459,110	0.107%
Cikarang Listrindo	4.95	9/14/26	991,000	1,035,595	0.076%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	3,350,000	3,405,418	0.250%
Citigroup Commercial Mortgage Trust 2015-P1	4.32	9/15/48	560,000	613,150	0.045%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	6,110,000	5,456,858	0.401%
City of Houston TX Airport System Revenue	1.05	7/1/23	265,000	265,917	0.020%
City of Houston TX Airport System Revenue	1.27	7/1/24	870,000	875,951	0.064%
City of Houston TX Airport System Revenue	1.37	7/1/25	3,270,000	3,301,915	0.243%
Clarios Global Lp / Clarios Us Finance	4.38	5/15/26	3,995,000	5,053,603	0.372%
Colorado Health Facilities Authority	3.36	12/1/30	3,955,000	4,091,962	0.301%
COLT 2019-1 Mortgage Loan Trust	4.01	3/25/49	916,739	921,353	0.068%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	921,128	926,863	0.068%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	1,562,000	1,601,044	0.118%
COMM 2014-CR14 Mortgage Trust	4.62	2/10/47	1,390,000	1,518,696	0.112%
COMM 2015-PC1 Mortgage Trust	4.43	7/10/50	1,500,000	1,595,495	0.117%
COMM 2017-PANW Mortgage Trust	3.54	10/10/29	4,340,000	4,517,622	0.332%
Continental Resources Inc/OK	4.38	1/15/28	575,000	587,219	0.043%
Continental Resources Inc/OK	5.75	1/15/31	820,000	910,200	0.067%
Continental Resources Inc/OK	4.9	6/1/44	700,000	689,500	0.051%
Country Garden Holdings	8	1/27/24	5,250,000	5,680,514	0.418%
Credit Agricole SA/London	3.25	10/4/24	2,225,000	2,423,670	0.178%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	2.31	5/15/36	2,555,000	2,540,010	0.187%
CSAIL 2016-C6 Commercial Mortgage Trust	4.95	1/15/49	1,065,000	1,102,870	0.081%
CSC Holdings	6.5	2/1/29	2,315,000	2,607,269	0.192%
CSMC 2020-TMIC	3.25	12/15/35	3,575,000	3,588,575	0.264%
CVS Health	3.75	4/1/30	1,215,000	1,413,755	0.104%
CVS Health	3	8/15/26	400,000	441,335	0.032%
C&W Senior Financing DAC	7.5	10/15/26	1,450,000	1,546,824	0.114%
C&W Senior Financing DAC	6.88	9/15/27	4,015,000	4,341,701	0.319%

Cyprus Government International Bond	1.25	1/21/40	120,000	159,655	0.012%
Cyprus Government International Bond	2.75	2/26/34	917,000	1,441,094	0.106%
Cyprus Government International Bond	2.75	5/3/49	1,784,000	3,167,727	0.233%
Cyprus Government International Bond	2.38	9/25/28	10,363,000	14,846,967	1.092%
Danske Bank	2	9/8/21	1,745,000	1,764,753	0.130%
Dave & Buster s	7.63	11/1/25	1,380,000	1,445,550	0.106%
DC office Trust 2019-MTC	3.07	9/15/45	1,455,000	1,448,335	0.106%
Dcp Midstream Operating	5.85	5/21/43	535,000	460,100	0.034%
Dcp Midstream Operating	6.75	9/15/37	355,000	392,275	0.029%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	1,680,000	1,704,742	0.125%
Deephave Residential Mortgage Trust 2019-2	3.76	4/25/59	474,399	480,123	0.035%
Deephave Residential Mortgage Trust 2019-2	3.92	4/25/59	1,190,000	1,199,774	0.088%
Delta Air Lines Inc / SkyMiles IP	4.75	10/20/28	1,980,000	2,160,675	0.159%
Diamondback Energy	2.88	12/1/24	1,885,000	1,981,606	0.146%
Diamondback Energy	5.38	5/31/25	2,800,000	2,901,500	0.213%
Diamond BC BV	5.63	8/15/25	1,580,000	1,943,120	0.143%
DPL	4.13	7/1/25	975,000	1,050,563	0.077%
DRIVEN BRANDS FUNDING	4.74	4/20/48	3,588,000	3,802,096	0.280%
DRIVEN BRANDS FUNDING	3.79	7/20/50	1,905,225	1,981,396	0.146%
Edison International	3.13	11/15/22	475,000	493,096	0.036%
Edison International	3.55	11/15/24	2,270,000	2,452,356	0.180%
Edison International	4.95	4/15/25	160,000	182,127	0.013%
eG Global Finance	4.38	2/7/25	1,015,000	1,217,110	0.089%
Egypt Treasury Bills	12.56	1/12/21	31,625,000	2,008,963	0.148%
Egypt Treasury Bills	11.74	6/15/21	64,700,000	3,904,729	0.287%
Ellington Financial Mortgage Trust 2020-1	5.24	5/25/65	1,280,000	1,361,479	0.100%
EQT	5	1/15/29	595,000	627,725	0.046%
EQT	8.75	2/1/30	1,080,000	1,323,000	0.097%
Eskom Holdings SOC	5.75	1/26/21	6,650,000	6,639,360	0.488%
European Bank for Reconstruction & development	6.25	7/25/22	123,500,000,000	9,031,058	0.664%
Expedia	6.25	5/1/25	795,000	921,803	0.068%
Expedia	7	5/1/25	660,000	730,272	0.054%
Export-Import Bank of India	8.38	7/24/25	49,000,000	753,311	0.055%
Export Import Bank of Thailand	1.46	10/15/25	2,376,000	2,406,525	0.177%
Fannie Mae Connecticut Avenue Securities	2.7	12/25/30	1,223,808	1,226,899	0.090%
Fannie Mae Connecticut Avenue Securities	2.5	1/25/31	1,877,604	1,879,989	0.138%
Federal Home Loan Mortgage	5.5	10/1/38	5,741	6,749	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	5,299	5,949	0.000%
Federal Home Loan Mortgage	4	10/1/40	11,533	12,714	0.001%
Federal Home Loan Mortgage	4	10/1/40	6,264	6,841	0.001%
Federal Home Loan Mortgage	5	11/1/36	18,962	22,048	0.002%
Federal Home Loan Mortgage	4	11/1/40	7,034	7,742	0.001%
Federal Home Loan Mortgage	4	1/1/41	3,785	4,153	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	7,310	8,210	0.001%
Federal Home Loan Mortgage	4	12/1/40	2,374	2,616	0.000%
Federal Home Loan Mortgage	4	12/1/40	62,756	69,362	0.005%
Federal Home Loan Mortgage	4	12/1/41	19,276	21,018	0.002%
Federal Home Loan Mortgage	4	2/1/41	165,072	181,688	0.013%
Federal Home Loan Mortgage	5	4/1/40	668	776	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	11,476	12,920	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	12,515	14,049	0.001%
Federal Home Loan Mortgage	5	7/1/40	4,103	4,750	0.000%
Federal Home Loan Mortgage	5	8/1/40	7,348	8,497	0.001%
Federal Home Loan Mortgage	5	8/1/40	26,249	30,507	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	2,236	2,501	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	8,462	9,471	0.001%
Federal National Mortgage Assn.	5	10/1/34	80,343	92,602	0.007%
Federal National Mortgage Assn.	6	10/1/38	39,407	46,949	0.003%
Federal National Mortgage Assn.	4	10/1/47	2,306,300	2,477,803	0.182%
Federal National Mortgage Assn.	3.5	10/1/49	898,562	949,107	0.070%
Federal National Mortgage Assn.	5.5	11/1/35	17,954	21,081	0.002%
Federal National Mortgage Assn.	5	11/1/35	35,101	40,754	0.003%
Federal National Mortgage Assn.	4.5	11/1/39	13,185	14,803	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	313,457	335,574	0.025%
Federal National Mortgage Assn.	3.5	11/1/48	1,031,575	1,090,763	0.080%
Federal National Mortgage Assn.	4.5	11/1/49	9,056	9,814	0.001%
Federal National Mortgage Assn.	5.5	1/1/39	2,051	2,411	0.000%
Federal National Mortgage Assn.	4	1/1/41	32,875	36,222	0.003%
Federal National Mortgage Assn.	3	1/1/42	3,735,000	3,912,683	0.288%
Federal National Mortgage Assn.	4.5	1/1/42	6,005	6,734	0.000%
Federal National Mortgage Assn.	2.5	1/1/44	5,285,000	5,570,301	0.410%
Federal National Mortgage Assn.	4.5	1/1/44	72,136	80,687	0.006%

Federal National Mortgage Assn.	3.5	1/1/46	76,816	83,364	0.006%
Federal National Mortgage Assn.	3.5	1/1/46	298,674	319,669	0.024%
Federal National Mortgage Assn.	3.5	1/1/46	515,434	551,745	0.041%
Federal National Mortgage Assn.	2	1/1/50	2,725,000	2,830,271	0.208%
Federal National Mortgage Assn.	4.5	1/1/50	156,434	169,603	0.012%
Federal National Mortgage Assn.	4	1/1/50	674,765	721,260	0.053%
Federal National Mortgage Assn.	5.5	12/1/35	11,891	13,909	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	24,925	27,888	0.002%
Federal National Mortgage Assn.	5	12/1/41	737,784	856,539	0.063%
Federal National Mortgage Assn.	4	12/1/41	11,934	13,084	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	672,214	719,555	0.053%
Federal National Mortgage Assn.	3.5	12/1/45	132,491	142,443	0.010%
Federal National Mortgage Assn.	4	12/1/49	67,090	71,654	0.005%
Federal National Mortgage Assn.	5	2/1/34	18,243	21,047	0.002%
Federal National Mortgage Assn.	6	2/1/37	25,370	30,380	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	16,069	18,883	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	4,770	5,605	0.000%
Federal National Mortgage Assn.	6	2/1/39	9,175	10,901	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	60,561	67,996	0.005%
Federal National Mortgage Assn.	4	2/1/41	17,202	18,839	0.001%
Federal National Mortgage Assn.	4	2/1/41	48,932	53,634	0.004%
Federal National Mortgage Assn.	5	2/1/42	5,645	6,554	0.000%
Federal National Mortgage Assn.	4	2/1/42	23,460	25,732	0.002%
Federal National Mortgage Assn.	3.5	2/1/50	1,607,386	1,697,995	0.125%
Federal National Mortgage Assn.	5	3/1/34	17,070	19,699	0.001%
Federal National Mortgage Assn.	5.5	3/1/36	15,818	18,560	0.001%
Federal National Mortgage Assn.	6	3/1/37	10,388	12,441	0.001%
Federal National Mortgage Assn.	4	3/1/41	28,212	30,933	0.002%
Federal National Mortgage Assn.	4.5	3/1/46	71,219	79,738	0.006%
Federal National Mortgage Assn.	4.5	3/1/49	1,395,293	1,510,991	0.111%
Federal National Mortgage Assn.	5.5	4/1/35	2,454	2,881	0.000%
Federal National Mortgage Assn.	6	4/1/35	49,125	59,030	0.004%
Federal National Mortgage Assn.	5.5	4/1/36	33,312	39,150	0.003%
Federal National Mortgage Assn.	5	4/1/40	61,023	70,945	0.005%
Federal National Mortgage Assn.	5.5	5/1/35	286,806	337,930	0.025%
Federal National Mortgage Assn.	6	5/1/38	7,242	8,556	0.001%
Federal National Mortgage Assn.	4.5	5/1/40	19,689	22,015	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	61,517	68,756	0.005%
Federal National Mortgage Assn.	4	5/1/42	18,523	20,417	0.002%
Federal National Mortgage Assn.	5.5	5/1/44	369,611	433,677	0.032%
Federal National Mortgage Assn.	3.5	5/1/47	2,006,051	2,141,391	0.157%
Federal National Mortgage Assn.	4.5	5/1/50	294,490	319,145	0.023%
Federal National Mortgage Assn.	3.5	5/1/50	450,628	476,167	0.035%
Federal National Mortgage Assn.	5	6/1/35	18,064	20,975	0.002%
Federal National Mortgage Assn.	5.5	6/1/38	52,450	61,659	0.005%
Federal National Mortgage Assn.	5	6/1/40	12,124	14,084	0.001%
Federal National Mortgage Assn.	5	6/1/40	236,019	272,208	0.020%
Federal National Mortgage Assn.	5	6/1/41	4,800	5,573	0.000%
Federal National Mortgage Assn.	5	7/1/33	10,317	11,902	0.001%
Federal National Mortgage Assn.	5	7/1/35	117,618	136,131	0.010%
Federal National Mortgage Assn.	5	7/1/35	43,786	50,861	0.004%
Federal National Mortgage Assn.	5	7/1/37	25,905	29,889	0.002%
Federal National Mortgage Assn.	4.5	7/1/39	12,235	13,593	0.001%
Federal National Mortgage Assn.	5	7/1/45	1,757,899	2,038,297	0.150%
Federal National Mortgage Assn.	4.5	7/1/46	196,932	218,900	0.016%
Federal National Mortgage Assn.	5	7/1/47	1,882,821	2,185,741	0.161%
Federal National Mortgage Assn.	3.5	7/1/50	302,561	323,379	0.024%
Federal National Mortgage Assn.	6.5	8/1/37	22,076	25,658	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	727	853	0.000%
Federal National Mortgage Assn.	6	8/1/37	9,397	11,250	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,427	1,677	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	16,570	18,540	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	33,637	37,733	0.003%
Federal National Mortgage Assn.	4	8/1/47	344,004	370,075	0.027%
Federal National Mortgage Assn.	4	8/1/47	994,119	1,084,802	0.080%
Federal National Mortgage Assn.	4.5	8/1/48	231,869	251,580	0.018%
Federal National Mortgage Assn.	6.5	9/1/36	12,307	14,840	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	24,278	27,259	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	11,541	12,959	0.001%
Federal National Mortgage Assn.	3.5	9/1/46	333,882	355,563	0.026%
Federal National Mortgage Assn.	4.5	9/1/48	5,172,157	5,743,213	0.422%
Florida development Finance	2.6	4/1/26	2,340,000	2,390,170	0.176%

Ford Credit Floorplan Master Owner Trust	1.87	9/15/27	2,500,000	2,521,018	0.185%
Freddie Mac REMICS	4.5	5/25/50	1,107,391	170,471	0.013%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.2	11/25/49	2,356,428	2,349,480	0.173%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	590,080	590,548	0.043%
Freddie Mac STACR REMIC Trust 2020-DNA4	3.9	8/25/50	1,375,000	1,394,209	0.103%
Freddie Mac STACR REMIC Trust 2020-DNA6	2.08	12/25/50	1,345,000	1,342,917	0.099%
Freddie Mac STACR REMIC Trust 2020-HQA3	3.75	7/25/50	2,375,000	2,391,434	0.176%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.3	9/25/50	940,000	948,660	0.070%
Freddie Mac Stacr Trust 2019-HQA1	2.5	2/25/49	4,698,964	4,686,990	0.345%
Freddie Mac STACR Trust 2019-HQA2	2.2	4/25/49	1,630,161	1,607,660	0.118%
Freddie Mac Structured Agency Credit Risk debt Notes	4.8	10/25/28	2,899,139	3,016,525	0.222%
Freddie Mac Structured Agency Credit Risk debt Notes	5.3	11/25/28	3,395,296	3,519,319	0.259%
Freddie Mac Structured Agency Credit Risk debt Notes	4.14	8/25/48	271,739	272,225	0.020%
FWD Securitization Trust 2020-INV1	2.85	1/25/50	3,135,000	3,067,598	0.226%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	476,699	486,456	0.036%
General Electric	5	6/15/69	1,235,000	1,145,463	0.084%
Genworth Mortgage Holdings	6.5	8/15/25	1,260,000	1,360,800	0.100%
Globo Comunicacao E Participacoes	5.13	3/31/27	5,100,000	5,508,000	0.405%
Golub Capital Partners CLO 39B	1.37	10/20/28	1,495,000	1,492,774	0.110%
Government National Mortgage Assn.	4	11/20/40	225,975	249,929	0.018%
Government National Mortgage Assn.	5	11/20/47	649,293	721,062	0.053%
Government National Mortgage Assn.	4	1/1/41	990,000	1,055,455	0.078%
Government National Mortgage Assn.	3	1/1/43	2,665,000	2,788,125	0.205%
Government National Mortgage Assn.	2.5	1/1/44	1,205,000	1,275,371	0.094%
Government National Mortgage Assn.	2	1/1/50	1,860,000	1,944,787	0.143%
Government National Mortgage Assn.	5	1/20/48	173,349	192,486	0.014%
Government National Mortgage Assn.	4.5	1/20/49	268,198	290,219	0.021%
Government National Mortgage Assn.	4.5	12/20/49	215,642	232,836	0.017%
Government National Mortgage Assn.	3.5	2/20/48	2,335,752	2,586,344	0.190%
Government National Mortgage Assn.	5	3/20/41	6,153	7,053	0.001%
Government National Mortgage Assn.	4.5	3/20/47	76,921	83,733	0.006%
Government National Mortgage Assn.	3	3/20/50	265,063	271,749	0.020%
Government National Mortgage Assn.	4	5/20/47	1,709,789	1,839,908	0.135%
Government National Mortgage Assn.	5	5/20/48	179,362	196,162	0.014%
Government National Mortgage Assn.	4	6/20/47	552,917	596,699	0.044%
Government National Mortgage Assn.	5	6/20/49	514,820	562,791	0.041%
Government National Mortgage Assn.	4.5	7/20/47	23,608	25,667	0.002%
Government National Mortgage Assn.	4.5	8/20/47	246,565	268,391	0.020%
Government National Mortgage Assn.	5	8/20/47	38,376	42,811	0.003%
Government National Mortgage Assn.	4	9/20/40	12,317	13,625	0.001%
Government National Mortgage Assn.	4.5	9/20/47	203,362	221,930	0.016%
Government National Mortgage Assn.	3	9/20/49	983,967	1,015,871	0.075%
Government National Mortgage Association	4.5	12/20/39	11,537	329	0.000%
Government National Mortgage Association	4	2/20/43	61,599	8,885	0.001%
Great Lakes Water Authority Sewage Disposal System Revenue	1.83	7/1/26	720,000	738,720	0.054%
Great Lakes Water Authority Sewage Disposal System Revenue	2.37	7/1/32	2,805,000	2,926,372	0.215%
Great Lakes Water Authority Sewage Disposal System Revenue	3.06	7/1/39	2,330,000	2,483,664	0.183%
Great Wolf Trust 2019-WOLF	3.29	12/15/36	6,150,000	5,410,116	0.398%
Guatemala Government Bond	5.38	4/24/32	1,805,000	2,208,869	0.162%
Guatemala Government Bond	6.13	6/1/50	3,350,000	4,447,125	0.327%
Guatemala Government Bond	6.13	6/1/50	755,000	1,002,263	0.074%
Hasbro	3.55	11/19/26	2,375,000	2,646,470	0.195%
HDFC Bank	8.1	3/22/25	150,000,000	2,180,308	0.160%
Health & Happiness H&H International Holdings	5.63	10/24/24	980,000	1,026,573	0.075%
Hess	7.88	10/1/29	195,000	255,694	0.019%
Hess	7.13	3/15/33	485,000	628,075	0.046%
Hess	7.3	8/15/31	395,000	509,550	0.037%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	146,639	148,333	0.011%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	1,303,918	1,456,675	0.107%
Hilton Orlando Trust 2018-ORL	1.21	12/15/34	2,145,000	2,080,465	0.153%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	836,962	846,128	0.062%
Homeward Opportunities Fund I Trust 2019-1	3.95	1/25/59	1,075,000	1,098,563	0.081%
Homeward Opportunities Fund I Trust 2019-3	3.52	11/25/59	3,135,000	3,168,018	0.233%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	2,235,000	2,307,533	0.170%
Honeywell International	0.75	3/10/32	4,455,000	5,653,890	0.416%
HPS Loan Management 11-2017	2.2	5/6/30	7,190,000	6,978,840	0.513%
HSBC Holdings	4.95	3/31/30	1,550,000	1,925,472	0.142%
HTA Group Ltd/Mauritius	7	12/18/25	1,760,000	1,904,144	0.140%
HUB International	7	5/1/26	1,575,000	1,638,000	0.120%
ICICI Bank Ltd/Dubai	3.8	12/14/27	5,500,000	5,972,113	0.439%
ICTSI Treasury BV	4.63	1/16/23	600,000	633,609	0.047%
ICTSI Treasury BV	5.88	9/17/25	4,600,000	5,238,843	0.385%

India Government Bond	6.45	10/7/29	679,800,000	9,636,799	0.709%
India Government Bond	9.15	11/14/24	621,320,000	9,785,177	0.719%
India Government Bond	8.24	2/15/27	355,000,000	5,519,766	0.406%
Indonesia Treasury Bond	9	3/15/29	57,493,000,000	4,892,020	0.360%
Infrastrutture Wireless Italiane	1.88	7/8/26	5,020,000	6,412,517	0.471%
Intelsat Jackson Holdings	8.63	1/2/24	780,000	791,981	0.058%
Intelsat Jackson Holdings	6.5	7/13/22	834,612	850,053	0.062%
Intelsat Jackson Holdings	9.5	9/30/22	1,085,000	1,207,063	0.089%
InTown Hotel Portfolio Trust 2018-STAY	1.41	1/15/33	2,030,000	1,980,265	0.146%
Ireland Government Bond	1.7	5/15/37	9,074,000	14,211,293	1.045%
Islandsbanki HF	1.13	4/12/22	3,350,000	4,144,830	0.305%
Israel Government Bond - Fixed	5.5	1/31/42	41,610,000	22,171,651	1.630%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	2,394,000	3,923,810	0.288%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	5,752,921	7,482,108	0.550%
Ivory Coast Government International Bond	4.88	1/30/32	1,285,000	1,618,296	0.119%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.88	3/15/50	655,000	747,928	0.055%
JPMorgan Chase	2.96	5/13/31	2,875,000	3,147,297	0.231%
Kernel Holding	6.5	10/17/24	2,700,000	2,872,125	0.211%
Kfc Holding	1.89	4/3/25	4,911,616	4,869,524	0.358%
Landsbankinn HF	1	5/30/23	3,450,000	4,284,446	0.315%
L Brands	6.88	7/1/25	2,815,000	3,054,275	0.225%
LCPR Senior Secured Financing DAC	6.75	10/15/27	2,140,000	2,308,489	0.170%
Leaseplan	7.38	11/29/69	2,590,000	3,435,171	0.253%
Legacy LifePoint Health	6.75	4/15/25	2,165,000	2,305,725	0.170%
Level 3 Financing	1.9	3/1/27	3,373,278	3,313,538	0.244%
Leviathan Bond	6.13	6/30/25	2,900,000	3,182,750	0.234%
LHC3	4.13	8/15/24	2,205,000	2,735,841	0.201%
Louvre Bidco SAS	4.25	9/30/24	1,515,000	1,829,978	0.135%
Madison Park Funding XXXIII	1.57	10/15/32	2,385,000	2,385,244	0.175%
Madison Park Funding XXXVII	1.54	7/15/32	280,000	279,589	0.021%
Magnetite XXIII	1.51	10/25/32	2,205,000	2,206,096	0.162%
Magnetite XXV	2.35	1/25/32	1,410,000	1,406,471	0.103%
Malaysia Government Bond	4.07	6/15/50	59,744,000	15,451,930	1.136%
Manhattan West 2020-1MW Mortgage Trust	2.33	9/10/39	1,185,000	1,188,635	0.087%
Manila Water	4.38	7/30/30	4,800,000	4,905,826	0.361%
Marriott International Inc/MD	5.75	5/1/25	5,535,000	6,462,113	0.475%
Marriott Ownership Resorts	1.9	8/29/25	4,925,188	4,814,371	0.354%
Marsh & McLennan	2.25	11/15/30	1,880,000	1,988,155	0.146%
Mauser Packaging Solutions Holding	7.25	4/15/25	3,500,000	3,552,500	0.261%
MDC Partners	6.5	5/1/24	1,950,000	1,974,375	0.145%
Medtronic Global Holdings SCA	0.38	10/15/28	1,516,000	1,900,118	0.140%
MercadoLibre	2	8/15/28	570,000	2,158,505	0.159%
Methanex	5.65	12/1/44	1,585,000	1,715,097	0.126%
Methanex	5.25	12/15/29	1,005,000	1,090,425	0.080%
Metropolitan Pier & Exposition Authority	3.96	12/15/26	2,020,000	2,026,040	0.149%
Mexican Bonos	8.5	5/31/29	146,300,000	8,968,636	0.659%
Mexico City Airport Trust	5.5	7/31/47	4,400,000	4,645,300	0.342%
MGIC Investment	5.25	8/15/28	515,000	551,050	0.041%
Millicom International Cellular	4.5	4/27/31	489,000	528,731	0.039%
Minejesa Capital BV	5.63	8/10/37	3,325,000	3,663,468	0.269%
Mohawk Capital Finance	1.75	6/12/27	1,100,000	1,383,390	0.102%
Montgomery County IDA/PA	2.94	11/15/27	5,890,000	5,993,016	0.441%
Morgan Stanley	4.1	5/22/23	3,575,000	3,872,755	0.285%
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	4.18	11/15/52	535,000	575,770	0.042%
Mount Sinai Hospitals	3.39	7/1/50	3,030,000	3,299,085	0.243%
Mriya Farming	0	12/31/25	292,700	4,377	0.000%
Mriya Farming			773	11	0.000%
Mriya Farming			127,586	1,559	0.000%
MVW 2020-1	4.21	10/20/37	1,007,890	1,064,731	0.078%
MVW Owner Trust 2014-1	2.25	9/22/31	32,850	32,917	0.002%
MVW Owner Trust 2017-1	2.75	12/20/34	79,782	81,319	0.006%
MVW Owner Trust 2017-1	2.99	12/20/34	96,340	97,466	0.007%
Nabors Industries	4.63	9/15/21	208,000	184,600	0.014%
Navient	7.25	1/25/22	590,000	617,288	0.045%
Navient	6.75	6/15/26	2,440,000	2,653,500	0.195%
Navient Private Education Loan Trust 2017	3.91	12/16/58	805,000	824,559	0.061%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	5,390,000	5,292,119	0.389%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	2,365,000	2,405,163	0.177%
Navient Private Education Refi Loan Trust 2020-D	3.33	5/15/69	2,005,000	2,079,846	0.153%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	6,090,000	6,126,304	0.450%
Navistar International	6.63	11/1/25	1,155,000	1,204,088	0.089%
Netflix	4.63	5/15/29	2,250,000	3,322,176	0.244%

New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	826,901	831,950	0.061%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	1,798,358	1,811,421	0.133%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	2,300,000	2,321,702	0.171%
New York City IDA	2.68	3/1/33	1,560,000	1,581,809	0.116%
Nexa Resources	6.5	1/18/28	5,425,000	6,404,891	0.471%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	1,750,000	1,076,250	0.079%
NTPC	7.25	5/3/22	50,000,000	702,077	0.052%
NTPC	7.38	8/10/21	60,000,000	832,950	0.061%
Occidental Petroleum	2.7	2/15/23	94,000	93,648	0.007%
Occidental Petroleum	8.88	7/15/30	1,410,000	1,660,275	0.122%
Occidental Petroleum	3.2	8/15/26	350,000	327,250	0.024%
Occidental Petroleum	4.4	8/15/49	515,000	433,888	0.032%
Occidental Petroleum	6.63	9/1/30	3,070,000	3,327,113	0.245%
Orlando Health Obligated	2.29	10/1/28	990,000	981,858	0.072%
OZLM VIII	2.02	10/17/29	1,670,000	1,657,036	0.122%
Pacific Gas & Electric	4.55	7/1/30	502,000	570,881	0.042%
Pacific Gas & Electric	2.1	8/1/27	1,675,000	1,699,870	0.125%
Perrigo Finance Unlimited	3.15	6/15/30	935,000	1,001,580	0.074%
Petroleos De Venezuela	9	11/17/21	510,000	20,400	0.001%
Petroleos De Venezuela	12.75	2/17/22	15,000	600	0.000%
Petroleos De Venezuela	6	5/16/24	770,000	30,800	0.002%
Petroleos Mexicanos	6.84	1/23/30	3,450,000	3,617,429	0.266%
Petroleos Mexicanos	6.5	3/13/27	3,455,000	3,644,818	0.268%
PLT VII Finance Sarl	4.63	1/5/26	565,000	718,808	0.053%
Qatar Government International Bond	3.75	4/16/30	590,000	695,507	0.051%
Range Resources	9.25	2/1/26	2,115,000	2,210,175	0.163%
REI - SECURITY LENDING COLLATERAL			1,850,874	18,508,745	1.361%
Republic of Ghana Government Bonds	20.75	1/16/23	19,000,000	3,346,762	0.246%
Republic of South Africa Government Bond	10.5	12/21/26	137,000,000	11,040,753	0.812%
Romanian Government International Bond	1.38	12/2/29	295,000	367,844	0.027%
Romanian Government International Bond	2	1/28/32	1,045,000	1,342,466	0.099%
Romanian Government International Bond	2	1/28/32	1,387,000	1,781,819	0.131%
Romanian Government International Bond	2.88	3/11/29	696,000	958,690	0.070%
Romanian Government International Bond	3.62	5/26/30	4,680,000	6,835,544	0.503%
Romanian Government International Bond	2.12	7/16/31	5,218,000	6,779,208	0.498%
Royal Caribbean Cruises	5.25	11/15/22	680,000	682,550	0.050%
Royal Caribbean Cruises	11.5	6/1/25	1,605,000	1,871,831	0.138%
Sabre GBLB	4.75	12/17/27	625,000	625,781	0.046%
Sabre GBLB	9.25	4/15/25	1,625,000	1,933,750	0.142%
Santander Consumer Auto Receivables Trust 2020	2.14	12/15/26	2,010,000	2,041,277	0.150%
Santander Drive Auto Receivables Trust 2020-2	1.46	9/15/25	2,595,000	2,629,410	0.193%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	1,360,000	1,373,236	0.101%
SBA Tower Trust	2.84	1/15/25	3,585,000	3,800,040	0.279%
Scientific Games International	2.9	8/14/24	4,344,162	4,236,644	0.311%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	740,000	750,089	0.055%
Sequoia Mortgage Trust 2017-2	3.6	2/25/47	3,656,063	3,770,240	0.277%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	426,140	440,911	0.032%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	384,814	396,429	0.029%
Serbia International Bond	2.13	12/1/30	941,000	932,625	0.069%
Serbia International Bond	1.5	6/26/29	2,460,000	3,115,432	0.229%
Serbia Treasury Bonds	4.5	8/20/32	1,319,310,000	15,117,523	1.111%
Seven Generations Energy	6.75	5/1/23	275,000	278,438	0.020%
Seven Generations Energy	5.38	9/30/25	4,760,000	4,844,347	0.356%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	747,819	756,211	0.056%
Shimao Group Holdings	5.6	7/15/26	3,300,000	3,620,210	0.266%
Sigma Holdco BV	7.88	5/15/26	1,375,000	1,411,094	0.104%
Sigma Holdco BV	5.75	5/15/26	2,555,000	3,079,709	0.226%
Singapore Government Bond	2.88	7/1/29	4,830,000	4,270,289	0.314%
SM Investments	4.88	6/10/24	2,300,000	2,467,757	0.181%
Southern California Edison	2.25	6/1/30	2,050,000	2,128,304	0.156%
Southwick Park CLO	1.52	7/20/32	2,820,000	2,820,147	0.207%
Spain Government Bond	0	1/31/25	2,174,000	2,708,374	0.199%
Sri Lanka Government International Bond	6.25	7/27/21	1,600,000	1,392,608	0.102%
Starwood Mortgage Residential Trust 2018-IMC2	4.38	10/25/48	1,838,002	1,895,975	0.139%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	1,942,139	1,965,822	0.145%
Starwood Mortgage Residential Trust 2019-IMC1	4.09	2/25/49	1,425,000	1,426,337	0.105%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	3,940,000	3,938,887	0.290%
Starwood Mortgage Residential Trust 2020-INV	1.59	11/25/55	1,398,023	1,397,896	0.103%
State Board of Administration Finance	1.26	7/1/25	5,170,000	5,288,445	0.389%
State of Illinois	7.1	7/1/35	2,655,000	3,192,983	0.235%
State of Illinois	7.35	7/1/35	5,200,000	6,199,752	0.456%
State of Israel	3.8	5/13/60	2,265,000	2,697,026	0.198%

State Street	3.15	3/30/31	760,000	864,524	0.064%
Summer BidCo BV	9.75	11/15/25	3,460,875	4,365,514	0.321%
Summit Materials	2.15	11/21/24	4,911,392	4,875,588	0.358%
Surgery Center Holdings	10	4/15/27	1,160,000	1,276,000	0.094%
Syngenta Finance	3.93	4/23/21	1,420,000	1,427,959	0.105%
Tacala Investment	8.25	2/4/28	455,000	447,797	0.033%
Taconic Park CLO	2.12	1/20/29	3,460,000	3,357,688	0.247%
Takeda Pharmaceutical	1	7/9/29	2,368,000	3,027,646	0.223%
Takeda Pharmaceutical	1.38	7/9/32	2,042,000	2,675,868	0.197%
Targa Resources			3,130	3,383,096	0.249%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	2,515,000	2,816,800	0.207%
Tenet Healthcare	6.88	11/15/31	1,350,000	1,417,500	0.104%
Tenet Healthcare	7.5	4/1/25	1,395,000	1,527,525	0.112%
Times China Holdings	6.75	7/16/23	5,600,000	5,890,864	0.433%
Tobacco Settlement Finance Authority	4.88	6/1/49	2,940,000	2,987,334	0.220%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	7,510,000	7,857,488	0.578%
Towd Point Mortgage Trust 2015-3	3	3/25/54	23,558	23,640	0.002%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,035,000	1,129,273	0.083%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	538,919	554,866	0.041%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	892,652	959,106	0.071%
Transcanada Trust	4.65	5/18/77	3,585,000	2,897,375	0.213%
TransDigm	8	12/15/25	1,270,000	1,404,938	0.103%
Trivium Packaging Finance BV	3.75	8/15/26	270,000	338,916	0.025%
TRP Government Reserve	0.08		46,546,406	46,546,406	3.422%
Ultimate Software	7.5	5/3/27	2,420,000	2,483,525	0.183%
United Airlines 2018-1 Class AA Pass Through Trust	3.5	3/1/30	2,525,827	2,474,951	0.182%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	1,605,927	1,525,968	0.112%
United Kingdom Gilt	0.63	10/22/50	3,500,000	4,625,911	0.340%
United Kingdom Gilt	4.75	12/7/30	568,000	1,123,554	0.083%
U.S. Treasury Bill	0.07	2/25/21	57,808,000	57,801,738	4.250%
U.S. Treasury Bill	0.08	6/17/21	13,265,000	13,259,561	0.975%
U.S. Treasury Bonds	0.88	11/15/30	21,046,000	20,963,789	1.541%
Venezuela Government International Bond	7.75	10/13/21	400,000	38,800	0.003%
Venezuela Government International Bond	6	12/9/21	205,000	19,885	0.001%
Verizon Communications	2.88	11/20/50	1,930,000	1,940,964	0.143%
Vertical Midco GmbH	4.38	7/15/27	740,000	950,687	0.070%
Verus Securitization Trust 2018-3	4.6	10/25/58	2,050,000	2,077,421	0.153%
Verus Securitization Trust 2019-1	3.84	2/25/59	1,316,722	1,323,513	0.097%
Verus Securitization Trust 2019-2	3.35	5/25/59	1,785,516	1,798,626	0.132%
Verus Securitization Trust 2020-INV1	5.5	3/25/60	530,000	563,100	0.041%
Victoria	5.25	7/15/24	1,890,000	2,387,122	0.176%
Victoria	5.25	7/15/24	1,535,000	1,938,747	0.143%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	1,560,000	1,608,221	0.118%
Vista Point Securitization Trust 2020-2	4.9	4/25/65	1,920,000	1,967,182	0.145%
Vistra Operations	3.7	1/30/27	2,180,000	2,400,725	0.177%
Vivo Energy Investments BV	5.13	9/24/27	3,395,000	3,620,226	0.266%
VNdo Trust 2016-350P	3.9	1/10/35	3,825,000	3,930,845	0.289%
Volkswagen Group of America Finance	2.7	9/26/22	1,760,000	1,824,207	0.134%
Westlake Chemical	1.63	7/17/29	3,000,000	3,814,370	0.280%
Woodside Finance	4.5	3/4/29	2,785,000	3,109,550	0.229%
Woof Holdings	4.5	12/16/27	790,000	788,357	0.058%
Woof Holdings	8	12/21/28	460,000	461,150	0.034%
Yanlord Land HK	6.8	2/27/24	4,250,000	4,489,063	0.330%
Ziggo BV	2.88	1/15/30	3,355,000	4,170,280	0.307%

Total Investments in Securities **1,386,948,957**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	INR	59,659,416	USD	(808,788)	01/22/2021	6,202	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	8,504,101	INR	(633,342,889)	01/22/2021	(147,806)	-0.011%
Barclays Bank PLC - Wholesale (SING)	USD	5,764,508	CLP	(4,345,804,919)	03/05/2021	(352,087)	-0.026%
Barclays Bank PLC - Wholesale (SING)	USD	12,795,688	CNH	(84,807,259)	03/12/2021	(183,729)	-0.014%
Barclays Bank PLC - Wholesale (SING)	USD	10,997,290	ZAR	(167,958,764)	03/12/2021	(328,045)	-0.024%
BNP PARIBAS SECURITIES CORP	JPY	2,530,336,420	USD	(24,066,956)	01/22/2021	445,335	0.033%
BNP PARIBAS SECURITIES CORP	USD	12,987,321	AUD	(17,288,000)	01/22/2021	(344,175)	-0.025%
BNP PARIBAS SECURITIES CORP	USD	9,824,020	CAD	(12,654,000)	01/22/2021	(117,946)	-0.009%
BNP PARIBAS SECURITIES CORP	USD	4,201,710	INR	(313,801,339)	01/22/2021	(85,036)	-0.006%
BNP PARIBAS SECURITIES CORP	USD	4,988,667	INR	(369,519,042)	01/22/2021	(59,222)	-0.004%
BNP PARIBAS SECURITIES CORP	MYR	2,109,000	USD	(516,848)	03/05/2021	9,985	0.001%
BNP PARIBAS SECURITIES CORP	USD	8,184,902	CLP	(6,318,744,392)	03/05/2021	(708,548)	-0.052%
BNP PARIBAS SECURITIES CORP	USD	2,316,073	CLP	(1,769,248,429)	03/05/2021	(174,093)	-0.013%
BNP PARIBAS SECURITIES CORP	USD	4,461,113	CLP	(3,386,341,494)	03/05/2021	(305,065)	-0.022%

BNP PARIBAS SECURITIES CORP	USD	12,605,906	CNH	(83,541,479)	03/12/2021	(179,789)	-0.013%
BANK OF AMERICA	CAD	20,433,017	USD	(15,497,463)	01/22/2021	556,304	0.041%
BANK OF AMERICA	USD	484,302	INR	(36,003,000)	01/22/2021	(7,524)	-0.001%
JP MORGAN CHASE BANK	CZK	10,987,000	USD	(470,019)	01/15/2021	41,536	0.003%
JP MORGAN CHASE BANK	RUB	60,223,000	USD	(803,425)	01/15/2021	9,296	0.001%
JP MORGAN CHASE BANK	USD	732,793	CZK	(16,109,000)	01/15/2021	(17,243)	-0.001%
JP MORGAN CHASE BANK	USD	584,781	MXN	(11,842,000)	01/15/2021	(9,304)	-0.001%
JP MORGAN CHASE BANK	USD	1,139,521	RSD	(109,125,000)	01/15/2021	5,672	0.000%
JP MORGAN CHASE BANK	ILS	832,000	USD	(244,611)	01/21/2021	14,396	0.001%
JP MORGAN CHASE BANK	AUD	1,128,000	USD	(792,672)	01/22/2021	77,176	0.006%
JP MORGAN CHASE BANK	AUD	377,000	USD	(277,988)	01/22/2021	12,733	0.001%
JP MORGAN CHASE BANK	CAD	975,000	USD	(731,616)	01/22/2021	34,420	0.003%
JP MORGAN CHASE BANK	CAD	281,000	USD	(216,878)	01/22/2021	3,898	0.000%
JP MORGAN CHASE BANK	IDR	90,879,789,145	USD	(5,986,803)	01/22/2021	517,484	0.038%
JP MORGAN CHASE BANK	JPY	68,618,000	USD	(657,037)	01/22/2021	7,690	0.001%
JP MORGAN CHASE BANK	JPY	68,014,000	USD	(650,730)	01/22/2021	8,146	0.001%
JP MORGAN CHASE BANK	JPY	28,712,000	USD	(275,683)	01/22/2021	2,461	0.000%
JP MORGAN CHASE BANK	JPY	110,579,000	USD	(1,073,594)	01/22/2021	(2,375)	0.000%
JP MORGAN CHASE BANK	USD	371,901	AUD	(529,764)	01/22/2021	(36,621)	-0.003%
JP MORGAN CHASE BANK	USD	1,031,664	INR	(75,519,900)	01/22/2021	10	0.000%
JP MORGAN CHASE BANK	USD	619,697	PLN	(2,322,000)	02/12/2021	(2,014)	0.000%
JP MORGAN CHASE BANK	GBP	193,000	USD	(264,004)	02/19/2021	12	0.000%
JP MORGAN CHASE BANK	USD	979,713	EUR	(797,000)	02/19/2021	4,927	0.000%
JP MORGAN CHASE BANK	USD	427,111	EUR	(355,645)	02/19/2021	(7,867)	-0.001%
JP MORGAN CHASE BANK	USD	399,163	EUR	(333,000)	02/19/2021	(8,119)	-0.001%
JP MORGAN CHASE BANK	USD	12,973,321	CNH	(85,385,000)	03/12/2021	(94,517)	-0.007%
CITIBANK N A	RSD	40,844,000	USD	(407,543)	01/15/2021	16,841	0.001%
CITIBANK N A	RSD	1,163,977,717	USD	(11,625,826)	01/15/2021	468,338	0.034%
CITIBANK N A	USD	3,853,050	MXN	(80,924,937)	01/15/2021	(206,762)	-0.015%
CITIBANK N A	USD	3,996,862	RSD	(400,285,718)	01/15/2021	(162,256)	-0.012%
CITIBANK N A	USD	3,996,862	RSD	(400,285,718)	01/15/2021	(162,256)	-0.012%
CITIBANK N A	USD	3,996,862	RSD	(400,285,719)	01/15/2021	(162,256)	-0.012%
CITIBANK N A	USD	12,183,613	RSD	(1,220,798,000)	01/15/2021	(500,935)	-0.037%
CITIBANK N A	USD	1,519,825	RSD	(151,492,397)	01/15/2021	(54,237)	-0.004%
CITIBANK N A	ILS	1,346,000	USD	(394,463)	01/21/2021	24,557	0.002%
CITIBANK N A	USD	18,827,913	ILS	(64,801,912)	01/21/2021	(1,345,367)	-0.099%
CITIBANK N A	USD	1,040,557	ILS	(3,491,484)	01/21/2021	(46,366)	-0.003%
CITIBANK N A	USD	12,808,275	AUD	(17,567,000)	01/22/2021	(738,369)	-0.054%
CITIBANK N A	USD	25,979,476	AUD	(35,188,000)	01/22/2021	(1,155,454)	-0.085%
CITIBANK N A	USD	9,919,289	CAD	(12,720,000)	01/22/2021	(74,532)	-0.005%
CITIBANK N A	USD	4,451,742	IDR	(67,695,319,123)	01/22/2021	(393,228)	-0.029%
CITIBANK N A	USD	19,477,618	EUR	(16,016,000)	02/19/2021	(111,052)	-0.008%
DEUTSCHE BANK	MYR	2,859,000	USD	(709,077)	03/05/2021	5,108	0.000%
GOLDMAN SACHS & CO	USD	1,796,194	IDR	(27,160,918,081)	01/22/2021	(147,719)	-0.011%
GOLDMAN SACHS & CO	USD	1,938,349	IDR	(29,201,227,762)	01/22/2021	(151,590)	-0.011%
GOLDMAN SACHS & CO	USD	355,899	INR	(26,549,000)	01/22/2021	(6,779)	0.000%
GOLDMAN SACHS & CO	USD	4,140,512	INR	(309,544,666)	01/22/2021	(88,085)	-0.006%
GOLDMAN SACHS & CO	USD	4,239,115	INR	(314,775,481)	01/22/2021	(60,938)	-0.004%
HSBC SECURITIES INC	MXN	6,286,836	USD	(310,995)	01/15/2021	4,400	0.000%
HSBC SECURITIES INC	RUB	239,043,000	USD	(3,055,569)	01/15/2021	170,361	0.013%
HSBC SECURITIES INC	RUB	518,585,000	USD	(6,943,955)	01/15/2021	54,447	0.004%
HSBC SECURITIES INC	RUB	452,981,000	USD	(6,152,904)	01/15/2021	(39,840)	-0.003%
HSBC SECURITIES INC	USD	3,160,113	RUB	(246,376,000)	01/15/2021	(164,778)	-0.012%
HSBC SECURITIES INC	IDR	17,863,846,056	USD	(1,181,003)	01/22/2021	97,517	0.007%
HSBC SECURITIES INC	IDR	12,986,343,700	USD	(858,431)	01/22/2021	71,005	0.005%
HSBC SECURITIES INC	USD	244,990	AUD	(345,049)	01/22/2021	(21,092)	-0.002%
HSBC SECURITIES INC	USD	590,636	AUD	(799,725)	01/22/2021	(26,066)	-0.002%
HSBC SECURITIES INC	USD	2,933,768	INR	(216,790,813)	01/22/2021	(27,746)	-0.002%
HSBC SECURITIES INC	USD	1,106,973	GBP	(824,000)	02/19/2021	(20,225)	-0.001%
HSBC SECURITIES INC	USD	751,061	MYR	(3,027,151)	03/05/2021	(5,129)	0.000%
HSBC SECURITIES INC	USD	12,828,398	CNH	(84,807,259)	03/12/2021	(151,019)	-0.011%
HSBC SECURITIES INC	USD	4,218,923	SGD	(5,630,275)	03/12/2021	(41,559)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	740,123	ILS	(2,406,569)	01/21/2021	(9,059)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	3,672,565	AUD	(5,217,491)	01/22/2021	(350,860)	-0.026%
MORGAN STANLEY & COMPANY LLC	USD	1,326,863	IDR	(20,128,518,257)	01/22/2021	(113,739)	-0.008%
MORGAN STANLEY & COMPANY LLC	USD	9,022,485	BRL	(48,306,386)	03/02/2021	(266,184)	-0.020%
STATE STREET GLOBAL MARKETS LLC	MXN	335,153,824	USD	(15,621,246)	01/15/2021	1,192,623	0.088%
STATE STREET GLOBAL MARKETS LLC	USD	459,991	AUD	(619,110)	01/22/2021	(17,430)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	4,262,785	GBP	(3,235,685)	02/19/2021	(163,499)	-0.012%
STANDARD CHARTERED SECURITIES	MYR	24,101,629	USD	(5,900,754)	03/05/2021	119,895	0.009%
UBS SECURITIES LLC	CZK	209,720,000	USD	(9,144,382)	01/15/2021	620,185	0.046%
UBS SECURITIES LLC	RUB	239,043,000	USD	(3,058,106)	01/15/2021	167,824	0.012%

UBS SECURITIES LLC	USD	4,686,976	MXN	(97,215,050)	01/15/2021	(190,072)	-0.014%
UBS SECURITIES LLC	USD	8,267,335	MXN	(171,082,000)	01/15/2021	(315,441)	-0.023%
UBS SECURITIES LLC	USD	1,255,608	ILS	(4,243,820)	01/21/2021	(65,523)	-0.005%
UBS SECURITIES LLC	USD	6,349,632	IDR	(90,118,426,000)	01/22/2021	(100,164)	-0.007%
UBS SECURITIES LLC	PLN	13,649,000	USD	(3,568,291)	02/12/2021	86,201	0.006%
UBS SECURITIES LLC	EUR	12,580,000	USD	(15,014,771)	02/19/2021	371,435	0.027%
UBS SECURITIES LLC	GBP	9,621,000	USD	(12,868,068)	02/19/2021	293,065	0.022%
UBS SECURITIES LLC	USD	75,688,402	EUR	(63,819,613)	02/19/2021	(2,367,378)	-0.174%
UBS SECURITIES LLC	USD	75,688,402	EUR	(63,819,613)	02/19/2021	(2,367,378)	-0.174%
UBS SECURITIES LLC	USD	1,572,892	EUR	(1,317,096)	02/19/2021	(38,007)	-0.003%
UBS SECURITIES LLC	USD	12,894,431	EUR	(10,843,000)	02/19/2021	(367,305)	-0.027%
UBS SECURITIES LLC	USD	599,909	EUR	(494,627)	02/19/2021	(5,053)	0.000%
UBS SECURITIES LLC	USD	13,624,270	EUR	(11,231,500)	02/19/2021	(112,628)	-0.008%
UBS SECURITIES LLC	USD	13,638,613	EUR	(11,231,500)	02/19/2021	(98,285)	-0.007%
UBS SECURITIES LLC	USD	3,024,285	CLP	(2,340,275,700)	03/05/2021	(269,585)	-0.020%
UBS SECURITIES LLC	USD	2,199,439	CLP	(1,686,683,503)	03/05/2021	(174,520)	-0.013%
UBS SECURITIES LLC	USD	4,705,804	CLP	(3,555,658,570)	03/05/2021	(298,682)	-0.022%
UBS SECURITIES LLC	ZAR	7,192,500	USD	(484,157)	03/12/2021	828	0.000%

Total Forward Currency Exchange Contracts (11,405,238)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US BOND FUTR OPTN Mar21C 178	178.00	2/19/2021	374	216,219	0.016%

Total Options 216,219

Swap Contracts	Notional Amount	Market Value	% of Net Assets
HYBB CDSI S35 5Y PRC 12/20/2025	(12,210,000)	1,870,071	0.137%
HYBB CDSI S35 5Y PRC 12/20/2025	(12,475,000)	1,910,659	0.140%
PLN IRS 02/12/2028 PAY FIX	(5,024,499)	(218,217)	(0.016%)
PLN IRS 02/13/2018 PAY FIX	(13,189,310)	(570,102)	(0.042%)
PLN IRS 02/14/2028 PAY FIX	(9,986,191)	(433,386)	(0.032%)
GREECE CDS 12/20/2024	(2,737,000)	19,222	0.001%
GREECE CDS 12/20/2024	(1,369,000)	9,614	0.001%
GREECE CDS 12/20/2024	(1,368,000)	9,607	0.001%
GREECE CDS 06/20/2025	(1,348,000)	4,105	0.000%
GREECE CDS 06/20/2025	(674,000)	2,052	0.000%
GREECE CDS 06/20/2025	(854,000)	2,600	0.000%
GREECE CDS 06/20/2024	(1,100,000)	9,820	0.001%
GREECE CDS 06/20/2024	(1,100,000)	9,820	0.001%
GREECE CDS 12/20/2024	(952,000)	6,686	0.000%
GREECE CDS 12/20/2024	(3,200,000)	22,474	0.002%
GREECE CDS 12/20/2029	(2,100,000)	(92,566)	(0.007%)
GREECE CDS 12/20/2029	(2,100,000)	(92,566)	(0.007%)
GREECE CDS 12/20/2021	2,070,000	14,399	0.001%
GREECE CDS 06/20/2022	3,400,000	30,304	0.002%
GREECE CDS 06/20/2024	(2,200,000)	19,639	0.001%
CMBX AAA CDSI S13 PRC 12/16/2072	(32,750,000)	72,050	0.005%
USD IRS 06/26/2048 PAY FIX	(3,920,000)	(1,540,756)	(0.113%)
PLN IRS 11/05/2029 PAY FIX	(4,594,821)	(85,836)	(0.006%)
CZK IRS 02/21/2022 REC FIX	789,752,000	738,511	0.054%
CZK IRS 02/20/2022 REC FIX	566,530,000	531,355	0.039%
CDX HY CDSI S35 5Y PRC 12/20/2025	131,860,000	(12,297,132)	(0.904%)
PLN IRS 10/22/2029 PAY FIX	(15,882,353)	(287,461)	(0.021%)
CZK IRS 02/19/2022 REC FIX	197,046,000	185,105	0.014%
PLN IRS 11/07/2029 PAY FIX	(4,525,898)	(90,809)	(0.007%)
FI TRS REC IBXLLTR 06/20/2021	74,867	167,081	0.012%
PLN IRS 11/06/2029 PAY FIX	(4,594,821)	(85,841)	(0.006%)
FI TRS REC IBXLLTR 03/20/2021	134,045	701,283	0.052%
FI TRS REC IBXLLTR 03/20/2021	2,246	11,245	0.001%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(85,836)	(0.006%)
CZK IRS 02/20/2022 REC FIX	747,046,000	704,698	0.052%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(87,952)	(0.006%)
CZK IRS 02/13/2030 PAY FIX	11,000	(16)	0.000%
FI TRS REC IBXLLTR 03/20/2021	8,058	57,464	0.004%
CZK IRS 02/20/2030 PAY FIX	(124,481,000)	(232,021)	(0.017%)
MXN IRS 05/04/2027 REC FIX	53,000,000	85,337	0.006%
CZK IRS 02/21/2030 PAY FIX	(130,032,000)	(243,766)	(0.018%)
FI TRS REC IBXLLTR 06/20/2021	73,865	105,752	0.008%
PLN IRS 09/24/2029 PAY FIX	(23,200,000)	(387,911)	(0.029%)
PLN IRS 10/22/2029 PAY FIX	(11,117,647)	(202,500)	(0.015%)
PLN IRS 02/27/2030 PAY FIX	(15,500,000)	(247,240)	(0.018%)
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(86,101)	(0.006%)

Total Swap Contracts (10,067,061)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
G H1 LONG GILT FUT MAR 21	218	3/29/2021	40,406,507	1,328,020	2.971%
IKH1 EURO BTP FUT MAR 21	(17)	3/8/2021	(3,156,951)	(8,218)	(0.232%)
KAH1 KOREA 10YR BND FUT MAR 21	329	3/16/2021	39,308,580	(134,851)	2.890%
KEH1 KOREA 3YR BND FUT MAR 21	918	3/16/2021	94,200,000	135,954	6.926%
OATH1 EURO OAT FUT MAR 21	121	3/8/2021	24,813,006	181,766	1.824%
OEH1 EURO BOBL FUT MAR 21	585	3/8/2021	96,608,448	410,536	7.103%
UBH1 EURO BUXL 30Y FUT MAR 21	(46)	3/8/2021	(12,657,565)	(159,271)	(0.931%)

USH1 UST 30YR FUT MAR 21	(104)	3/22/2021	(18,011,500)	(175,648)	(1.324%)
WNH1 ULTRA US BOND FUT MAR 21	90	3/22/2021	19,220,625	(306,029)	1.413%

Total Futures Contracts **1,272,259**

NET ASSETS 1,360,105,508

NET ASSET VALUE PER SHARE

Global Multi-Sector Bond Fund Shares 11.96
(\$1,129,399,075 / 94,415,539 Shares Outstanding)

Global Multi-Sector Bond Fund - Advisor Class Shares 11.97
(\$16,141,033 / 1,348,002 Shares Outstanding)

Global Multi-Sector Bond Fund - I Class Shares 11.96
(\$214,565,401 / 17,936,041 Shares Outstanding)

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

- | | | | |
|---|----------------------------|----------------------------|--------------------------------|
| ADP Andorran Peseta | DOP Dominican Peso | LBP Lebanese Pound | QAR Qatari Rial |
| AED United Arab Emirates Dirham | DZD Algerian Dinar | LKR Sri Lanka Rupee | RON Romanian Leu |
| AFA Afghanistan Afghani | ECS Ecuador Sucre | LRD Liberian Dollar | RSD Serbian Dinar |
| ALL Albania Lek | EEK Estonian Kroon | LTN Lithuanian Litas | RUB Russian Rouble |
| AMD Armenian Dram | EGP Egyptian Pound | LVL Latvian Lats | RWF Rwandan Franc |
| ANG Netherlands Antillian Guilder | ETB Ethiopian Birr | LYD Libyan Dinar | SAR Saudi Riyal |
| AOA Angolan Kwanza | EUR Euro | MAD Moroccan Dirham | SDD Sudanese Dinar |
| ARS Argentine Peso | FJD Fiji Dollar | MDL Moldovan Leu | SEK Swedish Krona |
| AUD Australian Dollar | FKP Falkland Islands Pound | MGA Malagasy Franc | SGD Singapore Dollar |
| AZM Azerbaijan Manat | GBP British Pound | MOP Macau Pataca | SIT Slovenian Tolar |
| BAM Bosnia and Herzegovina Convertible Mark | GHC Ghanaian Cedi | MRO Mauritanian Ouguiya | SKK Slovak Koruna |
| BBD 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 | 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 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 Colombian 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
CYP Cyprus Pound
CZK Czech Koruna

KES Kenyan Shilling
KHR Cambodian Riel
KPW North Korean Won

PKR Pakistan Rupee
PLN Polish Zloty
PYG Guarani

XCD East Caribbean Dollar
XOF CFA Franc BCEAO
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.