

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB GLOBAL INVESTMENTS	4.4	3/9/23	4,500,000	4,034,615	0.488%
ABJA INVESTMENT CO	5.45	1/24/28	1,500,000	1,281,182	0.155%
ACRISURE LLC TL B 1L BANKDEBT	6.77	11/22/23	1,193,955	1,154,411	0.140%
AHT1 2018-ASHF C 144A	3.86	4/15/35	500,000	493,472	0.060%
AKBANK TAS	4	1/24/20	400,000	393,986	0.048%
ALBANIA 144A	3.5	10/9/25	1,490,000	1,701,619	0.206%
ALEXANDRIA REAL ESTATE E	3.95	1/15/28	1,710,000	1,642,517	0.199%
ALTICE FINCO SA 144A	8.13	1/15/24	10,000	9,350	0.001%
ALTICE SA 144A	7.75	5/15/22	400,000	364,500	0.044%
AMCAR 2016-4 D	2.74	12/8/22	565,000	557,914	0.068%
AMERICA MOVIL SAB DE CV	6.45	12/5/22	2,000,000	90,323	0.011%
ARDAGH PKG FIN/HLDGS USA	6.75	5/15/24	900,000	1,076,764	0.130%
ARGENTINA	5.88	1/11/28	60,000	43,350	0.005%
ARGENTINA	3.38	1/15/23	3,950,000	3,582,444	0.434%
ASURION LLC TL B2 2L BANKDEBT	9.02	8/4/25	2,360,000	2,329,037	0.282%
ASURION LLC TL B7 1L BANKDEBT	5.52	11/3/24	905,450	864,424	0.105%
AUTOSTRADE PER LITALIA	4.38	9/16/25	505,000	592,884	0.072%
AVANTOR INC 144A	9	10/1/25	2,220,000	2,220,000	0.269%
BABSN 2016-2A AR 144A	3.56	7/20/28	1,520,000	1,520,000	0.184%
BAHAMAS 144A	6	11/21/28	1,140,000	1,165,650	0.141%
BAIDU INC	4.38	3/29/28	1,200,000	1,178,584	0.143%
BAIDU INC	3.88	9/29/23	3,355,000	3,344,841	0.405%
BANCO COMERC PORTUGUES	4.5	12/7/27	2,800,000	2,954,117	0.358%
BANCO DE BOGOTA SA 144A	4.38	8/3/27	1,000,000	921,260	0.111%
BANCO DO BRASIL (CAYMAN)	9	12/18/67	1,000,000	1,020,130	0.123%
BANK OF AMERICA CORP	3.25	10/21/27	95,000	88,018	0.011%
BANK OF EAST ASIA LTD	5.5	6/2/67	1,500,000	1,464,330	0.177%
BBVA BANCOMER SA/MEXICO	5.35	11/12/29	1,500,000	1,387,500	0.168%
BERMUDA 144A	4.75	2/15/29	1,460,000	1,489,200	0.180%
B&G FOODS INC	5.25	4/1/25	1,520,000	1,409,800	0.171%
BLUEM 2012-2A AR2 144A	3.69	11/20/28	3,730,000	3,706,748	0.449%
BOARDWALK PIPELINES LP	5.95	6/1/26	2,165,000	2,210,850	0.268%
BOARDWALK PIPELINES LP	4.45	7/15/27	105,000	97,800	0.012%
BOMFT 2017-SPL5 A 144A	3.5	6/28/57	232,674	230,556	0.028%
BONOS TESORERIA PESOS 144A	4.7	9/1/30	6,500,000,000	9,589,681	1.161%
BORAL FINANCE PTY LTD 144A	3	11/1/22	245,000	236,563	0.029%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	340,000	316,402	0.038%
BRAZIL NTN-F	10	1/1/21	20,100,000	5,416,692	0.656%
BRAZIL NTN-F	10	1/1/23	34,330,000	9,266,383	1.121%
BRITISH SKY BROADCASTING	1.88	11/24/23	600,000	715,182	0.087%
BRIXMOR OPERATING PART	3.9	3/15/27	580,000	549,225	0.066%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	2,245,000	2,010,034	0.243%
BX 2017-IMC D 144A	4.71	10/15/32	1,620,000	1,595,807	0.193%
BX 2018-GW C 144A	3.68	5/15/35	1,040,000	1,010,237	0.122%
CABOT FINANCIAL LUXEMBOU	7.5	10/1/23	400,000	462,680	0.056%
CAESARS RESORT COLLECTION TL 1L BANKDEBT	5.27	12/23/24	1,267,200	1,214,700	0.147%
CAIXABANK SA	2.75	7/14/28	1,100,000	1,235,876	0.150%
CANADA	1.5	6/1/23	13,930,000	10,031,702	1.214%
CANADA	2.5	6/1/24	2,645,000	1,997,118	0.242%
CANADA	1.5	6/1/26	6,225,000	4,428,040	0.536%
CAS 2018-C02 2M2	4.71	8/25/30	235,000	228,642	0.028%
CAS 2018-C03 1M2	4.66	10/25/30	1,645,000	1,607,375	0.195%
CAS 2018-R07 1M2 144A	4.91	4/25/31	1,200,000	1,180,305	0.143%
CCC INFORMATION SRVCS INC TL 2L BANKDEBT	9.27	4/28/25	785,000	771,263	0.093%
CCO HLDGS LLC/CAP CORP 144A	5	2/1/28	2,785,000	2,562,200	0.310%
CCO HLDGS LLC/CAP CORP 144A	5.5	5/1/26	1,560,000	1,501,500	0.182%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	315,000	297,284	0.036%
CGCMT 2015-P1 B	4.29	9/15/48	560,000	564,886	0.068%
CGGS 2018-WSS B 144A	3.56	2/15/37	550,000	539,891	0.065%
CHENIERE CORP CHRISTI HD	7	6/30/24	1,690,000	1,782,950	0.216%
CHINA	3.13	4/13/22	22,420,000	3,287,400	0.398%
CHINA	3.6	9/6/25	5,900,000	883,425	0.107%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	1,300,000	1,312,865	0.159%
CODERE FINANCE 2 LUXEMBO	6.75	11/1/21	850,000	844,868	0.102%
COLOGIX INC TL 1L BANKDEBT	5.34	3/20/24	773,195	732,603	0.089%

COLOMBIA	4	2/26/24	1,200,000	1,189,500	0.144%
COLT 2017-1 A3 144A	3.07	5/27/47	53,869	53,473	0.006%
COLT 2018-1 A3 144A	3.08	2/25/48	90,996	90,071	0.011%
COLT 2018-4 M1 144A	4.72	12/28/48	4,510,000	4,614,052	0.558%
COMCAST CORP	3.38	8/15/25	2,970,000	2,883,805	0.349%
COMM 2014-CR14 B	4.64	2/10/47	1,390,000	1,435,135	0.174%
COMM 2015-CR25 C	4.54	8/10/48	950,000	928,290	0.112%
COMM 2015-PC1 B	4.44	7/10/50	1,500,000	1,508,882	0.183%
CONSTELLIUM NV 144A	6.63	3/1/25	2,695,000	2,519,825	0.305%
CONSTELLIUM NV 144A	5.75	5/15/24	1,005,000	927,113	0.112%
CRCC YUPENG LTD	3.95	2/1/67	1,440,000	1,436,400	0.174%
CREDIT AGRICOLE LONDON 144A	3.25	10/4/24	3,225,000	3,022,863	0.366%
CRED SUIS GP FUN LTD	1.25	4/14/22	600,000	692,820	0.084%
CSAIL 2016-C6 C	4.75	1/15/49	1,065,000	1,092,006	0.132%
CSC HOLDINGS LLC 144A	10.88	10/15/25	1,248,000	1,404,499	0.170%
CTRIIP.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	1,530,000	1,480,765	0.179%
CVS HEALTH CORP	3.7	3/9/23	3,290,000	3,252,461	0.394%
CYPRUS	4.25	11/4/25	2,155,000	2,850,840	0.345%
CYPRUS	3.88	5/6/22	2,870,000	3,640,187	0.441%
CYPRUS	2.38	9/25/28	9,713,000	11,174,529	1.352%
DAE AVIATION HOLDINGS TL 1L BANKDEBT	6.27	7/7/22	671,326	662,096	0.080%
DAE FUNDING LLC 144A	5.25	11/15/21	1,315,000	1,296,919	0.157%
DAE FUNDING LLC 144A	5.75	11/15/23	1,155,000	1,146,338	0.139%
DANA FINANCING LUX SARL 144A	5.75	4/15/25	875,000	815,938	0.099%
DANA FINANCING LUX SARL 144A	6.5	6/1/26	815,000	781,381	0.095%
DCP MIDSTREAM LLC	8.13	8/16/30	245,000	278,075	0.034%
DCP MIDSTREAM LLC 144A	6.75	9/15/37	432,000	430,920	0.052%
DELPHI AUTOMOTIVE PLC	1.5	3/10/25	600,000	662,647	0.080%
DEVT BANK OF MONGOLIA 144A	7.25	10/23/23	200,000	196,608	0.024%
DRAX FINCO PLC	4.25	5/1/22	500,000	624,809	0.076%
DRMT 2018-3A M1 144A	4.36	8/25/58	1,680,000	1,673,673	0.203%
DYNEGY INC 144A	8.13	1/30/26	1,710,000	1,846,800	0.224%
EAGLECLAW MIDSTREAM VENT TL 1L BANKDEBT	6.87	6/24/24	1,193,939	1,111,856	0.135%
EGYPT	17.15	7/5/26	54,000,000	2,919,941	0.353%
EGYPT T BILL	17.63	1/22/19	89,000,000	4,939,028	0.598%
EGYPT T BILL	13.25	2/5/19	82,000,000	4,524,491	0.548%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	800,000	804,233	0.097%
EL SALVADOR	8.63	2/28/29	725,000	760,344	0.092%
EMIRATES AIRLINES	4.5	2/6/25	1,222,604	1,200,952	0.145%
EMIRATES NBD TIER 1	5.75	11/30/67	2,000,000	2,002,994	0.242%
ENBRIDGE INC	6	1/15/77	890,000	789,875	0.096%
ENCAPSYS LLC TL 2L BANKDEBT	10.02	11/7/25	540,000	513,000	0.062%
ENEL CHILE SA	4.88	6/12/28	1,500,000	1,500,000	0.182%
EQUATE PETROCHEMICAL BV	4.25	11/3/26	700,000	679,592	0.082%
EQUATE PETROCHEMICAL BV 144A	4.25	11/3/26	680,000	660,175	0.080%
ESKOM HOLDINGS LIMITED	5.75	1/26/21	2,070,000	1,956,593	0.237%
ESKOM HOLDINGS SOC LTD	7.13	2/11/25	1,675,000	1,532,975	0.186%
EUROPCAR DRIVE DAC	4.13	11/15/24	800,000	870,432	0.105%
EUROPEAN INVESTMENT BANK	1.25	5/12/25	63,000,000	7,326,110	0.887%
EXPORT CREDIT BANK OF TU	5.38	10/24/23	200,000	182,762	0.022%
EXPORT-IMPORT BK INDIA	3.88	10/2/19	1,550,000	1,555,126	0.188%
EXPORT-IMPORT BK INDIA	9.45	1/22/19	43,000,000	617,643	0.075%
EXPORT-IMPORT BK INDIA	8.38	7/24/25	49,000,000	713,935	0.086%
FHLMC GOLD	5.5	10/1/38	8,474	9,084	0.001%
FHLMC GOLD	4.5	10/1/39	8,666	9,077	0.001%
FHLMC GOLD	4	10/1/40	16,654	17,034	0.002%
FHLMC GOLD	4	10/1/40	11,971	12,318	0.001%
FHLMC GOLD	5	11/1/36	29,732	31,556	0.004%
FHLMC GOLD	4	11/1/40	11,256	11,581	0.001%
FHLMC GOLD	4	1/1/41	6,221	6,401	0.001%
FHLMC GOLD	4.5	12/1/39	11,743	12,298	0.001%
FHLMC GOLD	4	12/1/40	3,806	3,916	0.000%
FHLMC GOLD	4	12/1/40	92,751	95,433	0.012%
FHLMC GOLD	4	2/1/41	264,149	271,783	0.033%
FHLMC GOLD	5	4/1/40	1,116	1,182	0.000%
FHLMC GOLD	4.5	5/1/42	17,724	18,428	0.002%
FHLMC GOLD	4.5	6/1/39	20,192	21,132	0.003%
FHLMC GOLD	5	7/1/40	6,572	6,949	0.001%
FHLMC GOLD	5	8/1/40	12,029	12,735	0.002%
FHLMC GOLD	5	8/1/40	38,569	40,835	0.005%
FHLMC GOLD	4.5	8/1/40	3,726	3,903	0.000%
FHLMC GOLD	4.5	8/1/40	14,205	14,878	0.002%

FHLM Gold	4	12/1/41	34,991	36,003	0.004%
FILTRATION GROUP INC TL B 1L BANKDEBT	5.52	3/29/25	1,220,775	1,173,983	0.142%
FINANCIAL & RISK US HOLD 144A	8.25	11/15/26	1,131,000	1,033,451	0.125%
FINANCIAL & RISK US HOLD 144A	6.25	5/15/26	375,000	359,531	0.044%
FIRST ABU DHABI BK PJSC	5.25	12/17/67	1,700,000	1,704,325	0.206%
FNMA 30 YR	5	10/1/34	70,377	74,749	0.009%
FNMA 30 YR	6	10/1/38	56,672	61,995	0.008%
FNMA 30 YR	3	10/1/46	5,030,949	4,912,133	0.595%
FNMA 30 YR	5.5	11/1/35	26,466	28,520	0.003%
FNMA 30 YR	5	11/1/35	27,697	29,423	0.004%
FNMA 30 YR	4.5	11/1/39	22,285	23,348	0.003%
FNMA 30 YR	3.5	11/1/45	611,091	613,309	0.074%
FNMA 30 YR	3	11/1/46	3,529,176	3,445,828	0.417%
FNMA 30 YR	3	11/1/46	10,951,032	10,692,400	1.294%
FNMA 30 YR	5.5	1/1/39	3,088	3,322	0.000%
FNMA 30 YR	4	1/1/41	50,426	51,867	0.006%
FNMA 30 YR	4.5	1/1/42	9,754	10,218	0.001%
FNMA 30 YR	3.5	1/1/46	124,666	125,131	0.015%
FNMA 30 YR	3.5	1/1/46	574,242	576,237	0.070%
FNMA 30 YR	3.5	1/1/46	948,828	952,075	0.115%
FNMA 30 YR	3	1/1/47	2,043,441	1,995,181	0.241%
FNMA 30 YR	5.5	12/1/35	17,656	19,016	0.002%
FNMA 30 YR	4.5	12/1/39	41,460	43,447	0.005%
FNMA 30 YR	4	12/1/41	18,382	18,907	0.002%
FNMA 30 YR	3.5	12/1/45	1,325,531	1,330,205	0.161%
FNMA 30 YR	3.5	12/1/45	259,910	260,826	0.032%
FNMA 30 YR	5	2/1/34	27,491	29,200	0.004%
FNMA 30 YR	6	2/1/37	40,734	44,142	0.005%
FNMA 30 YR	5.5	2/1/38	23,809	25,658	0.003%
FNMA 30 YR	5.5	2/1/38	7,134	7,686	0.001%
FNMA 30 YR	6	2/1/39	13,036	14,275	0.002%
FNMA 30 YR	4.5	2/1/40	98,143	102,848	0.012%
FNMA 30 YR	4	2/1/41	29,083	29,914	0.004%
FNMA 30 YR	4	2/1/41	76,931	79,130	0.010%
FNMA 30 YR	5	2/1/42	8,156	8,660	0.001%
FNMA 30 YR	4	2/1/42	37,311	38,377	0.005%
FNMA 30 YR	3.5	2/1/47	3,516,615	3,525,206	0.427%
FNMA 30 YR	5	3/1/34	25,706	27,387	0.003%
FNMA 30 YR	5.5	3/1/36	24,563	26,473	0.003%
FNMA 30 YR	6	3/1/37	15,263	16,654	0.002%
FNMA 30 YR	4	3/1/41	45,095	46,383	0.006%
FNMA 30 YR	3.5	3/1/48	17,876,657	17,883,538	2.164%
FNMA 30 YR	5.5	4/1/35	3,765	4,058	0.000%
FNMA 30 YR	6	4/1/35	72,213	78,790	0.010%
FNMA 30 YR	5.5	4/1/36	50,545	54,459	0.007%
FNMA 30 YR	5	4/1/40	95,770	101,695	0.012%
FNMA 30 YR	5.5	5/1/35	421,933	454,659	0.055%
FNMA 30 YR	6	5/1/38	10,665	11,551	0.001%
FNMA 30 YR	4.5	5/1/40	33,225	34,817	0.004%
FNMA 30 YR	4.5	5/1/41	99,901	104,690	0.013%
FNMA 30 YR	4	5/1/42	27,144	27,919	0.003%
FNMA 30 YR	5.5	5/1/44	545,968	587,399	0.071%
FNMA 30 YR	5	6/1/35	13,803	14,659	0.002%
FNMA 30 YR	5.5	6/1/38	78,090	83,847	0.010%
FNMA 30 YR	5	6/1/40	18,633	19,825	0.002%
FNMA 30 YR	5	6/1/41	8,274	8,784	0.001%
FNMA 30 YR	4	6/1/48	2,350,880	2,397,708	0.290%
FNMA 30 YR	5	7/1/33	15,256	16,203	0.002%
FNMA 30 YR	5	7/1/35	176,991	187,991	0.023%
FNMA 30 YR	5	7/1/35	65,961	70,054	0.008%
FNMA 30 YR	5	7/1/37	29,112	30,922	0.004%
FNMA 30 YR	4.5	7/1/39	20,972	21,971	0.003%
FNMA 30 YR	3	7/1/47	1,953,840	1,907,671	0.231%
FNMA 30 YR	6.5	8/1/37	33,925	38,169	0.005%
FNMA 30 YR	5.5	8/1/37	1,065	1,148	0.000%
FNMA 30 YR	6	8/1/37	13,931	15,203	0.002%
FNMA 30 YR	5.5	8/1/37	2,159	2,327	0.000%
FNMA 30 YR	4.5	8/1/39	28,176	29,518	0.004%
FNMA 30 YR	4.5	8/1/40	55,636	58,303	0.007%
FNMA 30 YR	3.5	8/1/46	2,395,440	2,403,390	0.291%
FNMA 30 YR	4	8/1/47	6,086,005	6,207,748	0.751%
FNMA 30 YR	4	8/1/47	1,645,252	1,681,935	0.204%

FNMA 30 YR	4.5	8/1/47	748,194	776,337	0.094%
FNMA 30 YR	6.5	9/1/36	17,790	20,470	0.002%
FNMA 30 YR	4.5	9/1/39	37,716	39,512	0.005%
FNMA 30 YR	4.5	9/1/42	17,536	18,345	0.002%
FNMA 30 YR	5	9/1/48	5,509,869	5,779,700	0.700%
FNMA 30 YR	4.5	9/1/48	22,501,630	23,553,723	2.851%
FRANCE	0	3/25/24	5,800,000	6,630,736	0.803%
FRANCE	2	5/25/48	2,950,000	3,666,248	0.444%
FWLS 2017-SC01 M1 144A	3.6	12/25/46	1,353,437	1,345,048	0.163%
FWLS 2017-SC02 M1 144A	3.86	5/25/47	478,426	478,529	0.058%
GCBSL 2018-39A A1 144A	3.61	10/20/28	1,940,000	1,923,489	0.233%
GE CAPITAL EURO FUNDING	2.63	3/15/23	3,330,000	3,887,537	0.471%
GE CAPITAL INTL FUNDING	4.42	11/15/35	2,505,000	2,108,348	0.255%
GENERAL ELECTRIC CO	0.88	5/17/25	700,000	719,882	0.087%
GFMT 2018-1 A33 144A	3.5	11/25/57	1,077,690	1,058,464	0.128%
GFORT 2016-1 C 144A	2.85	5/17/21	100,000	99,826	0.012%
GHANA	8.13	1/18/26	1,000,000	958,070	0.116%
GNMA 30 YR PLAT	3.5	9/15/41	66,097	66,857	0.008%
GNMA II 30 YR	3.5	2/20/48	7,402,015	7,442,530	0.901%
GNMA II 30 YR	4.5	9/20/47	464,697	481,167	0.058%
GNMA II 30 YR	4	10/20/48	7,178,635	7,356,422	0.890%
GNMA II 30 YR	5	10/20/48	352,668	367,848	0.045%
GNMA II 30 YR	4	11/20/40	381,866	394,468	0.048%
GNMA II 30 YR	5	11/20/47	1,271,275	1,323,712	0.160%
GNMA II 30 YR	5	1/20/48	393,280	409,502	0.050%
GNMA II 30 YR	5	12/20/48	19,095,000	19,929,393	2.412%
GNMA II 30 YR	2.5	2/20/43	333,184	322,616	0.039%
GNMA II 30 YR	5	3/20/41	9,767	10,344	0.001%
GNMA II 30 YR	4.5	3/20/47	165,885	173,224	0.021%
GNMA II 30 YR	5.5	3/20/48	1,901,768	1,991,772	0.241%
GNMA II 30 YR	2.5	5/20/43	341,831	330,980	0.040%
GNMA II 30 YR	4	5/20/47	3,668,426	3,759,279	0.455%
GNMA II 30 YR	4	6/20/47	1,182,547	1,211,834	0.147%
GNMA II 30 YR	3	7/20/47	1,212,080	1,193,259	0.144%
GNMA II 30 YR	4.5	7/20/47	50,330	52,114	0.006%
GNMA II 30 YR	4.5	8/20/47	558,485	578,278	0.070%
GNMA II 30 YR	5	8/20/47	77,864	81,076	0.010%
GNMA II 30 YR	4	9/20/40	21,343	22,077	0.003%
GNMA II 30 YR	2.5	9/20/46	785,292	752,359	0.091%
GNMA II 30 YR	5	9/20/48	1,287,417	1,342,935	0.163%
GNR 2011-41 AI	4.5	12/20/39	78,265	4,321	0.001%
GNR 2011-88 EI	4.5	11/20/39	12,477	545	0.000%
GNR 2013-24 OI	4	2/20/43	103,545	21,388	0.003%
GWT 2017-WOLF C 144A	3.93	9/15/34	1,325,000	1,304,059	0.158%
HALFMOON PARENT INC 144A	4.13	11/15/25	3,435,000	3,436,419	0.416%
HBOS PLC	5.37	6/30/21	100,000	126,675	0.015%
HDFC BANK LTD	8.1	3/22/25	150,000,000	2,048,016	0.248%
HESS CORP	5.8	4/1/47	1,500,000	1,349,615	0.163%
HGVT 2014-AA A 144A	1.77	11/25/26	147,924	145,559	0.018%
HGVT 2017-AA B 144A	2.96	12/26/28	285,454	280,647	0.034%
HILT 2018-ORL B 144A	3.51	12/15/34	940,000	930,790	0.113%
HOUSING DEV FINANCE CORP	6.88	4/30/20	100,000,000	1,398,032	0.169%
HUBBAY MINERALS INC 144A	7.63	1/15/25	524,000	511,555	0.062%
ICELAND BONDCO PLC	4.63	3/15/25	400,000	432,303	0.052%
ICTSI TREASURY B.V	5.88	9/17/25	900,000	916,425	0.111%
IHPT 2018-STAY C 144A	3.71	1/15/33	745,000	737,798	0.089%
INDIA	8.12	12/10/20	163,000,000	2,382,604	0.288%
INDIA	8.6	6/2/28	150,000,000	2,324,178	0.281%
INDIA	8.4	7/28/24	94,540,000	1,422,941	0.172%
INDIA	6.97	9/6/26	290,000,000	4,053,433	0.491%
INDONESIA	4.13	1/15/25	300,000	295,930	0.036%
INDONESIA	9	3/15/29	37,052,000,000	2,722,995	0.330%
INDONESIA	8.75	5/15/31	61,700,000,000	4,453,607	0.539%
INMOBILIARIA COLONIAL SA	2.73	6/5/23	800,000	961,982	0.116%
INTELSAT JACKSON HLDG 144A	8.5	10/15/24	785,000	761,450	0.092%
INTELSAT JACKSON HLDG 144A	9.5	9/30/22	2,255,000	2,570,700	0.311%
INTRALOT CAPITAL LUX	5.25	9/15/24	800,000	586,854	0.071%
IRIDIUM COMMUNICATIONS I 144A	10.25	4/15/23	455,000	481,163	0.058%
IRSA PROPIEDADES COM	8.75	3/23/23	1,100,000	1,062,875	0.129%
ISLANDSBANKI	1.75	9/7/20	190,000	221,326	0.027%
ISRAEL	5.5	1/31/42	20,775,000	7,647,462	0.926%
ISRAEL	1.75	8/31/25	22,645,000	6,004,927	0.727%

ITALY	2.15	12/15/21	8,765,000	10,368,077	1.255%
ITALY	4.25	3/1/20	12,655,000	15,158,157	1.835%
JAPAN	1.2	12/20/34	213,600,000	2,216,778	0.268%
JAPAN	0.6	12/20/46	817,700,000	7,282,420	0.881%
JAPAN	0.6	6/20/37	970,000,000	9,089,707	1.100%
JPMBB 2015-C28 B	3.99	10/15/48	1,105,000	1,087,246	0.132%
JPMCC 2016-JP3 B	3.4	8/15/49	185,000	174,815	0.021%
JPMCC 2017-JP5 AS	3.88	3/15/50	655,000	648,351	0.078%
KRONOS INC/MA TL 2L BANKDEBT	10.79	11/1/24	1,940,000	1,912,122	0.231%
KRONOS INC/MA TL B 1L BANKDEBT	5.54	11/1/23	253,088	240,010	0.029%
LEBANESE REPUBLIC	6.85	3/23/27	835,000	665,019	0.080%
LHMC FINCO SARL	6.25	12/20/23	1,000,000	1,160,944	0.141%
LISTRINDO CAPITAL BV	4.95	9/14/26	520,000	463,580	0.056%
LOXAM SAS	6	4/15/25	800,000	920,753	0.111%
LOXAM SAS	7	7/23/22	909,000	1,067,004	0.129%
MALAYSIA	4.74	3/15/46	10,675,000	2,523,092	0.305%
MALAYSIA	3.8	8/17/23	60,000,000	14,480,682	1.753%
MCMLT 2016-1 A1 144A	2.5	4/25/57	94,744	92,702	0.011%
MCMLT 2018-1 A1 144A	3.25	5/25/62	824,133	813,814	0.098%
MEXICO	8	12/7/23	403,000,000	20,030,290	2.424%
MPH ACQUISITION HOLDINGS 144A	7.13	6/1/24	1,255,000	1,170,288	0.142%
Mriya Farming			773	10	0.000%
Mriya Farming			127,586	1,462	0.000%
MRIYA FARMING PLC 144A ESCROW	0	12/31/25	292,700	17,101	0.002%
MSBAM 2016-C28 C	4.59	1/15/49	1,580,000	1,582,605	0.192%
MSBAM 2017-C34 C	4.19	11/15/52	535,000	509,555	0.062%
MTN MAURITIUS INVSTMENTS	4.76	11/11/24	1,500,000	1,368,914	0.166%
MULTIPLAN INC TL B 1L BANKDEBT	5.55	6/7/23	736,182	695,692	0.084%
MVWOT 2013-1A A 144A	2.15	4/22/30	49,554	48,955	0.006%
MVWOT 2014-1A A 144A	2.25	9/22/31	74,738	73,539	0.009%
MVWOT 2017-1A B 144A	2.75	12/20/34	189,089	185,179	0.022%
MVWOT 2017-1A C 144A	2.99	12/20/34	228,334	223,178	0.027%
NAVSL 2017-A SUB 144A	3.91	12/16/58	805,000	796,694	0.096%
NETFLIX INC 144A	4.63	5/15/29	2,250,000	2,526,381	0.306%
NRG ENERGY INC	5.75	1/15/28	290,000	279,125	0.034%
NRG ENERGY INC	7.25	5/15/26	1,900,000	1,983,125	0.240%
NRZT 2018-NQM1 A2 144A	4.09	11/25/48	1,880,615	1,907,753	0.231%
NTPC LTD	7.25	5/3/22	30,000,000	408,268	0.049%
NTPC LTD	7.38	8/10/21	30,000,000	414,691	0.050%
N&W GLOBAL VENDING SPA	7	10/15/23	900,000	1,062,132	0.129%
NXP BV/NXP FUNDING LLC 144A	4.88	3/1/24	2,775,000	2,781,938	0.337%
OMAN GOV INTERNTL BOND	5.63	1/17/28	600,000	530,399	0.064%
OZLM 2014-8A A2RR 144A	4.26	10/17/29	1,995,000	1,962,201	0.237%
PAKISTAN	6.88	12/5/27	900,000	819,531	0.099%
PELABUHAN INDONESIA III	4.88	10/1/24	300,000	295,050	0.036%
PERUSAHAAN GAS NEGARA	5.13	5/16/24	1,200,000	1,202,003	0.145%
PERUSAHAAN GAS NEGARA 144A	5.13	5/16/24	200,000	200,334	0.024%
PETROBRAS GLOBAL FINANCE	7.38	1/17/27	2,990,000	3,078,205	0.373%
PETROLEOS DE VENEZUELA S	12.75	2/17/22	15,000	2,927	0.000%
PETROLEOS DE VENEZUELA S	6	5/16/24	770,000	117,425	0.014%
PETROLEOS DE VENEZUELA SA	9	11/17/21	510,000	96,390	0.012%
PETROLEOS MEXICANOS	4.88	2/21/28	3,075,000	3,351,958	0.406%
PETROLEOS MEXICANOS	6.5	3/13/27	3,455,000	3,256,338	0.394%
PETROLEOS MEXICANOS	8	5/3/19	3,300,000	3,344,550	0.405%
PETROLEOS MEXICANOS	2.5	8/21/21	1,400,000	1,581,547	0.191%
PETROLEOS MEXICANOS 144A	7.19	9/12/24	3,110,000	123,835	0.015%
PHARMERICA CORP TL B 1L BANKDEBT	5.96	12/6/24	1,061,975	1,010,650	0.122%
PINNACLE BIDCO PLC	6.38	2/15/25	500,000	631,724	0.076%
POLARIS INTERMEDIATE 144A	8.5	12/1/22	370,000	337,625	0.041%
POST HOLDINGS INC 144A	5.63	1/15/28	1,010,000	931,725	0.113%
POST HOLDINGS INC 144A	8	7/15/25	490,000	519,400	0.063%
PRICELINE GROUP INC	2.38	9/23/24	600,000	726,663	0.088%
PRIME SECSRVC BRW/FINANC 144A	9.25	5/15/23	1,066,000	1,099,313	0.133%
PRK 2017-280P B 144A	3.54	9/15/34	995,000	985,200	0.119%
QVC INC	5.13	7/2/22	2,145,000	2,137,355	0.259%
RED CARRETERAS OCCIDE 144A	9	6/10/28	2,000,000	92,623	0.011%
REI - SECURITY LENDING COLLATERAL			354,148	3,541,481	0.429%
REPUBLIC OF ARGENTINA	7.5	4/22/26	3,532,000	2,841,053	0.344%
REPUBLIC OF EL SALVADOR	7.38	12/1/19	800,000	806,000	0.098%
REPUBLIC OF VENEZUELA	7.75	10/13/19	400,000	92,880	0.011%
ROMANIA	5	2/12/29	7,710,000	1,933,403	0.234%
ROMANIA	5.85	4/26/23	11,700,000	3,059,441	0.370%

ROMANIA	4.25	6/28/23	37,795,000	9,270,940	1.122%
ROMANIA	5.8	7/26/27	31,650,000	8,460,336	1.024%
RUSSIA	7.6	7/20/22	350,200,000	4,965,828	0.601%
SABINE PASS LIQUEFACTION	5	3/15/27	1,095,000	1,097,738	0.133%
SABINE PASS LIQUEFACTION	5.75	5/15/24	1,160,000	1,216,063	0.147%
SBA TOWER TRUST 144A	2.9	10/15/19	645,000	640,764	0.078%
SCRT 2017-2 M1 144A	4	8/25/56	740,000	707,024	0.086%
SDART 2015-2 E 144A	4.02	9/15/22	1,750,000	1,756,437	0.213%
SEMPRA ENERGY	2.9	2/1/23	2,050,000	1,975,778	0.239%
SEMT 2018-CH3 A19 144A	4.5	8/25/48	1,356,092	1,377,688	0.167%
SEMT 2018-CH4 A19 144A	4.5	10/25/48	1,477,973	1,511,227	0.183%
SENSATA TECH UK FIN CO 144A	6.25	2/15/26	1,200,000	1,206,000	0.146%
SERBIA	4.88	2/25/20	1,500,000	1,514,894	0.183%
SERBIA	10	2/5/22	507,100,000	5,877,984	0.711%
SERBIA	5.75	7/21/23	906,110,000	9,607,662	1.163%
SERBIA	7.25	9/28/21	200,000	215,598	0.026%
SEVEN GENERATIONS ENERGY 144A	6.75	5/1/23	275,000	271,906	0.033%
SEVEN GENERATIONS ENERGY 144A	5.38	9/30/25	1,760,000	1,597,200	0.193%
SF HOLDING INVESTMENT	4.13	7/26/23	1,470,000	1,474,844	0.178%
SIRIUS XM RADIO INC 144A	5	8/1/27	40,000	36,550	0.004%
SIXSIGMA NETWORKS MEXICO 144A	7.5	5/2/25	1,500,000	1,428,750	0.173%
SLIDE 2018-FUN E 144A	4.76	6/15/31	1,877,315	1,856,683	0.225%
SLOVENIA	1.5	3/25/35	1,525,000	1,716,952	0.208%
SMAT 2016-2US A4A	2.05	12/14/22	840,000	821,803	0.099%
SM INVESTMENTS CORP	4.88	6/10/24	1,100,000	1,110,806	0.134%
SOLERA LLC / SOLERA FINA 144A	10.5	3/1/24	2,007,000	2,137,455	0.259%
SOUTH AFRICA	7.25	1/15/20	12,600,000	886,961	0.107%
SOUTH AFRICA	4.67	1/17/24	100,000	97,878	0.012%
SOUTH AFRICA	10.5	12/21/26	150,860,000	11,416,865	1.382%
SOUTH AFRICA	6.75	3/31/21	90,000,000	6,226,117	0.754%
SRFC 2015-1A A 144A	2.4	3/22/32	14,225	14,139	0.002%
SRI LANKA	6.85	11/3/25	200,000	187,472	0.023%
SRI LANKA 144A	6.2	5/11/27	200,000	177,029	0.021%
SRI LANKA T-BILL	7.95	1/11/19	554,000,000	3,022,261	0.366%
SRI LANKA T-BILL	8.17	1/18/19	146,000,000	795,078	0.096%
SRI LANKA T-BILL	8.55	1/25/19	42,000,000	228,370	0.028%
SRI LANKA T-BILL	8.47	2/22/19	234,000,000	1,262,811	0.153%
SS&C TECHNOLOGIES TL B3 1L BANKDEBT		4/16/25	1,026,197	966,093	0.117%
STACR 2016-DNA1 M2	5.41	7/25/28	203,757	207,301	0.025%
STACR 2017-SPI1 M2 144A	3.98	9/25/47	675,000	628,083	0.076%
STACR 2018-SPI3 M2 144A	4.17	8/25/48	920,000	858,761	0.104%
STATE GRID OVERSEAS INV	4.13	5/7/24	1,400,000	1,427,992	0.173%
SYNGENTA FINANCE NV 144A	3.93	4/23/21	1,420,000	1,400,373	0.169%
TAKEDA PHARMACEUTICAL 144A	2.25	11/21/26	2,555,000	2,970,163	0.359%
TBG GLOBAL PTE LTD	5.25	2/10/22	1,200,000	1,186,039	0.144%
TDF INFRASTRUCTURE SAS	2.5	4/7/26	800,000	921,853	0.112%
TELECOM ITALIA SPA 144A	5.3	5/30/24	1,190,000	1,127,525	0.136%
TESLA INC 144A	5.3	8/15/25	2,710,000	2,357,700	0.285%
TEVA PHARMACEUTICALS NE	6.75	3/1/28	600,000	581,060	0.070%
TEVA PHARMACEUTICALS NE	6	4/15/24	645,000	620,813	0.075%
THAILAND	2.13	12/17/26	143,000,000	4,298,933	0.520%
THAILAND	4.88	6/22/29	90,500,000	3,347,613	0.405%
TIPS	0.75	2/15/45	3,355,969	3,008,311	0.364%
T-MOBILE USA INC	6.5	1/15/26	1,725,000	1,761,656	0.213%
TPMT 2015-3 A1B 144A	3	3/25/54	159,027	157,329	0.019%
TPMT 2017-1 M1 144A	3.75	10/25/56	1,035,000	1,016,556	0.123%
TPMT 2017-4 A1 144A	2.75	6/25/57	839,003	816,116	0.099%
TPMT 2017-6 A1 144A	2.75	10/25/57	831,499	811,842	0.098%
TRANSCANADA TRUST	4.65	5/18/77	7,200,000	4,858,154	0.588%
TRP Government Reserve	2.45		45,043,752	45,043,752	5.452%
TRP Inst Floating Rate - Inst			2,280,631	21,825,636	2.642%
TURKEY	7	3/11/19	3,990,000	4,010,169	0.485%
TURKEY	6.25	9/26/22	1,250,000	1,261,198	0.153%
TURKIYE GARANTI BANKASI	6.25	4/20/21	800,000	796,572	0.096%
UBER TECHNOLOGIES INC TL 1L BANKDEBT	6.39	4/4/25	1,293,500	1,257,929	0.152%
UBS GROUP FUNDING 144A	4.13	9/24/25	490,000	485,972	0.059%
UNITED KINGDOM	1.63	10/22/71	2,415,000	2,970,423	0.360%
UNITED KINGDOM TREASURY	4.25	3/7/36	1,990,000	3,502,842	0.424%
UNITED MEXICAN STATES	3.63	3/15/22	700,000	693,238	0.084%
UNITYMEDIA HESSEN / NRW 144A	5	1/15/25	550,000	537,543	0.065%
US TREASURY N/B	1.63	5/15/26	320,000	298,900	0.036%
US TREASURY N/B	1.5	8/15/26	11,800,000	10,885,500	1.317%

VALEANT PHARMACEUTICALS 144A	9	12/15/25	715,000	713,213	0.086%
VALEANT PHARMACEUTICALS 144A	6.5	3/15/22	500,000	504,375	0.061%
VALEANT PHARMACEUTICALS 144A	7	3/15/24	360,000	364,500	0.044%
VANTIV LLC/ISSUER CORP 144A	4.38	11/15/25	240,000	218,400	0.026%
VENEZUELA	6	12/9/20	205,000	47,406	0.006%
VEREIT OPERATING PARTNER	3.95	8/15/27	990,000	918,167	0.111%
VERUS 2018-3 M1 144A	4.6	10/25/58	2,050,000	2,050,000	0.248%
VIETNAM	6.75	1/29/20	1,450,000	1,497,285	0.181%
VIRGIN MEDIA SECURED FIN	4.88	1/15/27	500,000	597,405	0.072%
WESTINGHOUSE TL 1L BANKDEBT	6.27	8/1/25	1,200,000	1,159,932	0.140%
WINK HOLDCO INC TL 1L BANKDEBT	5.52	12/2/24	1,093,950	1,034,330	0.125%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	1,261,000	1,151,169	0.139%
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	145,000	137,994	0.017%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	603,000	561,573	0.068%
YANLORD LAND HK CO LTD	6.75	4/23/23	1,200,000	1,179,538	0.143%
YUZHOU PROPERTIES CO LTD	7.9	5/11/21	1,500,000	1,496,483	0.181%
ZAYO GROUP LLC/ZAYO CAP	6.38	5/15/25	1,820,000	1,692,600	0.205%

Total Investments in Securities **813,103,078**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
STATE STREET BANK & TRUST	USD	4,724,086	RON	(19,235,061)	01/18/2019	(9,441)	-0.001%
BARCLAYS	USD	1,216,238	CLP	(812,727,000)	01/11/2019	44,773	0.005%
BARCLAYS	AUD	3,320,000	USD	(2,381,353)	01/25/2019	(41,677)	-0.005%
UBS SECURITIES LLC	USD	1,209,094	CLP	(812,729,000)	01/11/2019	37,625	0.005%
UBS SECURITIES LLC	USD	1,209,094	CLP	(812,729,000)	01/11/2019	37,625	0.005%
UBS SECURITIES LLC	USD	1,225,421	CLP	(812,729,000)	01/11/2019	53,953	0.007%
UBS SECURITIES LLC	USD	1,214,213	CLP	(812,729,000)	01/11/2019	42,744	0.005%
RBC DOMINION SECURITIES INC	USD	7,864,807	AUD	(10,930,843)	01/25/2019	161,606	0.020%
BNP PARIBAS SECURITIES CORP	USD	1,221,919	CLP	(812,729,000)	01/11/2019	50,451	0.006%
BNP PARIBAS SECURITIES CORP	USD	1,221,919	CLP	(812,729,000)	01/11/2019	50,451	0.006%
BNP PARIBAS SECURITIES CORP	USD	4,744,719	RON	(19,236,000)	01/18/2019	10,961	0.001%
GOLDMAN SACHS & CO	USD	2,083,053	BRL	(8,572,180)	01/03/2019	(128,308)	-0.016%
GOLDMAN SACHS & CO	USD	1,066,060	RUB	(70,472,979)	01/18/2019	57,256	0.007%
GOLDMAN SACHS & CO	USD	1,066,076	RUB	(70,474,000)	01/18/2019	57,256	0.007%
GOLDMAN SACHS & CO	USD	1,066,076	RUB	(70,474,000)	01/18/2019	57,256	0.007%
GOLDMAN SACHS & CO	USD	1,066,076	RUB	(70,474,000)	01/18/2019	57,256	0.007%
GOLDMAN SACHS & CO	USD	1,066,076	RUB	(70,474,000)	01/18/2019	57,256	0.007%
MORGAN STANLEY & COMPANY LLC	USD	2,073,519	BRL	(8,574,000)	01/03/2019	(138,312)	-0.017%
MORGAN STANLEY & COMPANY LLC	USD	2,082,079	BRL	(8,574,000)	01/03/2019	(129,752)	-0.016%
HSBC SECURITIES INC	AUD	3,320,000	USD	(2,378,996)	01/25/2019	(39,320)	-0.005%
CITIBANK N A	USD	1,222,737	CLP	(812,729,000)	01/11/2019	51,269	0.006%
CITIBANK N A	USD	421,766	ILS	(1,499,000)	01/16/2019	20,347	0.002%
CITIBANK N A	USD	421,766	ILS	(1,499,000)	01/16/2019	20,347	0.002%
CITIBANK N A	USD	421,766	ILS	(1,499,000)	01/16/2019	20,347	0.002%
CITIBANK N A	USD	421,766	ILS	(1,499,000)	01/16/2019	20,347	0.002%
CITIBANK N A	USD	421,766	ILS	(1,499,000)	01/16/2019	20,347	0.002%
CITIBANK N A	USD	422,225	ILS	(1,500,631)	01/16/2019	20,369	0.002%
CITIBANK N A	USD	2,594,204	RSD	(265,257,355)	01/18/2019	25,249	0.003%
CITIBANK N A	USD	1,065,045	RUB	(70,474,000)	01/18/2019	56,225	0.007%
CITIBANK N A	USD	1,077,563	ILS	(3,883,000)	01/24/2019	37,038	0.004%
STATE STREET BANK & TRUST	USD	2,076,582	BRL	(8,574,000)	01/03/2019	(135,248)	-0.016%
STATE STREET BANK & TRUST	AUD	972,000	USD	(705,529)	01/25/2019	(20,540)	-0.002%
STATE STREET BANK & TRUST	AUD	3,318,843	USD	(2,387,742)	01/25/2019	(48,881)	-0.006%
BARCLAYS	USD	2,507,472	INR	(187,080,000)	02/08/2019	(172,209)	-0.021%
BARCLAYS	USD	2,507,472	INR	(187,080,000)	02/08/2019	(172,209)	-0.021%
BARCLAYS	USD	1,388,826	ZAR	(20,556,000)	02/08/2019	(33,068)	-0.004%
BARCLAYS	MXN	16,456,186	USD	(811,556)	02/22/2019	18,870	0.002%
BNP PARIBAS SECURITIES CORP	CLP	1,083,638,000	USD	(1,569,694)	01/11/2019	(7,736)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	27,391,305	EUR	(23,827,000)	02/22/2019	(31,760)	-0.004%
BNP PARIBAS SECURITIES CORP	USD	1,570,604	CLP	(1,083,638,000)	04/05/2019	7,892	0.001%
BANK OF AMERICA	RUB	74,964,750	USD	(1,109,195)	01/18/2019	(36,092)	-0.004%
BANK OF AMERICA	USD	856,603	RON	(3,506,742)	01/18/2019	(6,366)	-0.001%
BANK OF AMERICA	USD	1,380,060	ZAR	(20,556,000)	02/08/2019	(41,833)	-0.005%
BANK OF AMERICA	USD	1,380,195	ZAR	(20,558,000)	02/08/2019	(41,837)	-0.005%
BANK OF AMERICA	USD	27,240,766	EUR	(23,827,000)	02/22/2019	(182,299)	-0.022%
JP MORGAN CHASE BANK	CLP	1,083,638,000	USD	(1,559,191)	01/11/2019	2,766	0.000%
JP MORGAN CHASE BANK	CLP	1,083,638,000	USD	(1,559,865)	01/11/2019	2,092	0.000%
JP MORGAN CHASE BANK	CLP	1,083,638,000	USD	(1,579,647)	01/11/2019	(17,690)	-0.002%
JP MORGAN CHASE BANK	RSD	23,954,000	USD	(229,643)	01/18/2019	2,346	0.000%
JP MORGAN CHASE BANK	USD	339,832	RON	(1,379,040)	01/18/2019	467	0.000%
JP MORGAN CHASE BANK	USD	299,931	RON	(1,208,888)	01/18/2019	2,438	0.000%

JP MORGAN CHASE BANK	USD	109,776	RON	(447,808)	01/18/2019	(425)	0.000%
JP MORGAN CHASE BANK	USD	220,717	RON	(897,657)	01/18/2019	(186)	0.000%
JP MORGAN CHASE BANK	GBP	178,000	USD	(227,827)	01/25/2019	(659)	0.000%
JP MORGAN CHASE BANK	JPY	884,929,000	USD	(7,915,046)	01/25/2019	174,803	0.021%
JP MORGAN CHASE BANK	JPY	118,621,000	USD	(1,049,688)	01/25/2019	34,722	0.004%
JP MORGAN CHASE BANK	USD	379,389	CAD	(503,000)	01/25/2019	10,699	0.001%
JP MORGAN CHASE BANK	USD	256,313	GBP	(201,000)	01/25/2019	(209)	0.000%
JP MORGAN CHASE BANK	USD	521,557	THB	(16,948,000)	02/08/2019	693	0.000%
JP MORGAN CHASE BANK	USD	521,557	THB	(16,948,000)	02/08/2019	693	0.000%
JP MORGAN CHASE BANK	USD	521,557	THB	(16,948,000)	02/08/2019	693	0.000%
JP MORGAN CHASE BANK	USD	521,557	THB	(16,948,000)	02/08/2019	693	0.000%
JP MORGAN CHASE BANK	USD	1,898,690	ZAR	(27,901,918)	02/08/2019	(31,333)	-0.004%
JP MORGAN CHASE BANK	USD	434,002	ZMW	(5,535,700)	02/08/2019	(17,114)	-0.002%
JP MORGAN CHASE BANK	ZMW	5,535,700	USD	(443,921)	02/08/2019	7,195	0.001%
JP MORGAN CHASE BANK	EUR	52,050	USD	(59,203)	02/22/2019	702	0.000%
JP MORGAN CHASE BANK	EUR	5,674,000	USD	(6,524,499)	02/22/2019	5,844	0.001%
JP MORGAN CHASE BANK	USD	482,056	EUR	(418,994)	02/22/2019	(175)	0.000%
JP MORGAN CHASE BANK	USD	514,426	EUR	(451,000)	02/22/2019	(4,641)	-0.001%
JP MORGAN CHASE BANK	USD	1,580,407	CLP	(1,083,638,000)	04/05/2019	17,696	0.002%
JP MORGAN CHASE BANK	USD	1,559,752	CLP	(1,083,638,000)	04/05/2019	(2,959)	0.000%
JP MORGAN CHASE BANK	USD	1,560,202	CLP	(1,083,638,000)	04/05/2019	(2,510)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	10,830,000	USD	(8,061,395)	01/25/2019	(123,192)	-0.015%
CITIBANK N A	USD	2,045,782	ILS	(7,484,250)	01/16/2019	41,562	0.005%
CITIBANK N A	USD	1,416,327	RSD	(148,909,779)	01/18/2019	(25,829)	-0.003%
CITIBANK N A	USD	1,416,329	RSD	(148,910,000)	01/18/2019	(25,829)	-0.003%
CITIBANK N A	USD	2,655,329	RSD	(275,039,000)	01/18/2019	(8,359)	-0.001%
CITIBANK N A	USD	1,079,511	ILS	(3,883,000)	01/24/2019	38,985	0.005%
CITIBANK N A	USD	1,079,511	ILS	(3,883,000)	01/24/2019	38,985	0.005%
CITIBANK N A	JPY	2,619,540,995	USD	(23,609,204)	01/25/2019	338,131	0.041%
CITIBANK N A	JPY	955,741,000	USD	(8,462,603)	01/25/2019	274,595	0.033%
CITIBANK N A	USD	211,442	GBP	(164,337)	01/25/2019	1,711	0.000%
CITIBANK N A	USD	936,749	JPY	(104,958,000)	01/25/2019	(22,756)	-0.003%
CITIBANK N A	USD	125,917	JPY	(14,096,924)	01/25/2019	(2,954)	0.000%
CITIBANK N A	USD	820,771	JPY	(89,939,000)	01/25/2019	(1,434)	0.000%
CITIBANK N A	INR	280,300,614	USD	(3,980,977)	02/08/2019	33,969	0.004%
CITIBANK N A	USD	2,508,615	INR	(187,080,000)	02/08/2019	(171,065)	-0.021%
CITIBANK N A	USD	2,508,615	INR	(187,080,000)	02/08/2019	(171,065)	-0.021%
CITIBANK N A	USD	576,324	INR	(43,207,000)	02/08/2019	(42,561)	-0.005%
CITIBANK N A	USD	1,462,208	INR	(103,846,000)	02/08/2019	(25,253)	-0.003%
CITIBANK N A	USD	942,055	ZAR	(13,159,000)	02/08/2019	31,824	0.004%
CITIBANK N A	EUR	3,898,000	USD	(4,456,079)	02/22/2019	30,223	0.004%
CITIBANK N A	EUR	2,479,267	USD	(2,824,128)	02/22/2019	29,320	0.004%
CITIBANK N A	EUR	3,976,000	USD	(4,584,089)	02/22/2019	(8,016)	-0.001%
CITIBANK N A	USD	534,781	EUR	(464,032)	02/22/2019	715	0.000%
CITIBANK N A	USD	27,254,871	EUR	(23,827,000)	02/22/2019	(168,193)	-0.020%
CITIBANK N A	USD	2,669,423	EUR	(2,320,975)	02/22/2019	(1,843)	0.000%
CITIBANK N A	USD	1,044,442	EUR	(910,000)	02/22/2019	(2,898)	0.000%
CITIBANK N A	USD	4,025,789	MXN	(83,403,877)	02/22/2019	(183,010)	-0.022%
CITIBANK N A	USD	3,665,775	SEK	(32,696,845)	02/22/2019	(39,393)	-0.005%
CITIBANK N A	USD	642,667	ILS	(2,385,000)	03/13/2019	1,174	0.000%
CITIBANK N A	USD	642,667	ILS	(2,385,000)	03/13/2019	1,174	0.000%
CITIBANK N A	USD	642,667	ILS	(2,385,000)	03/13/2019	1,174	0.000%
CITIBANK N A	USD	642,667	ILS	(2,385,000)	03/13/2019	1,174	0.000%
CITIBANK N A	USD	642,370	ILS	(2,383,900)	03/13/2019	1,173	0.000%
CREDIT SUISSE FIRST BOSTON	CNY	29,168,000	USD	(4,195,929)	01/03/2019	52,179	0.006%
CREDIT SUISSE FIRST BOSTON	USD	4,249,913	CNY	(29,168,000)	01/03/2019	1,805	0.000%
DEUTSCHE BANK	BRL	2,261,000	USD	(583,514)	01/03/2019	(245)	0.000%
DEUTSCHE BANK	USD	607,796	BRL	(2,261,000)	01/03/2019	24,527	0.003%
GOLDMAN SACHS & CO	BRL	8,572,180	USD	(2,212,290)	01/03/2019	(929)	0.000%
GOLDMAN SACHS & CO	USD	1,080,472	ILS	(3,883,000)	01/24/2019	39,946	0.005%
GOLDMAN SACHS & CO	USD	1,079,653	ILS	(3,880,058)	01/24/2019	39,916	0.005%
GOLDMAN SACHS & CO	USD	1,080,472	ILS	(3,883,000)	01/24/2019	39,946	0.005%
GOLDMAN SACHS & CO	IDR	15,659,596,000	USD	(1,011,667)	02/08/2019	69,989	0.008%
GOLDMAN SACHS & CO	USD	1,384,811	ZAR	(20,556,000)	02/08/2019	(37,082)	-0.004%
GOLDMAN SACHS & CO	USD	1,384,811	ZAR	(20,556,000)	02/08/2019	(37,082)	-0.004%
GOLDMAN SACHS & CO	USD	1,384,811	ZAR	(20,556,000)	02/08/2019	(37,082)	-0.004%
HSBC SECURITIES INC	BRL	28,870,638	USD	(7,469,764)	01/03/2019	(22,020)	-0.003%
HSBC SECURITIES INC	USD	7,450,872	BRL	(28,870,638)	01/03/2019	3,128	0.000%
HSBC SECURITIES INC	LKR	71,293,000	USD	(398,909)	01/11/2019	(9,796)	-0.001%
HSBC SECURITIES INC	LKR	160,000,000	USD	(886,427)	01/11/2019	(13,156)	-0.002%
HSBC SECURITIES INC	USD	270,267	LKR	(47,794,000)	01/11/2019	9,410	0.001%
HSBC SECURITIES INC	USD	622,524	LKR	(110,000,000)	01/11/2019	22,151	0.003%

HSBC SECURITIES INC	USD	622,630	LKR	(110,000,000)	01/11/2019	22,257	0.003%
HSBC SECURITIES INC	USD	621,293	LKR	(110,000,000)	01/11/2019	20,920	0.003%
HSBC SECURITIES INC	USD	620,943	LKR	(110,000,000)	01/11/2019	20,569	0.002%
HSBC SECURITIES INC	USD	621,188	LKR	(110,000,000)	01/11/2019	20,815	0.003%
HSBC SECURITIES INC	USD	479,674	LKR	(84,979,000)	01/11/2019	15,864	0.002%
HSBC SECURITIES INC	MYR	1,457,000	USD	(349,644)	02/08/2019	3,324	0.000%
HSBC SECURITIES INC	USD	2,517,053	INR	(187,080,000)	02/08/2019	(162,627)	-0.020%
HSBC SECURITIES INC	USD	2,517,053	INR	(187,080,000)	02/08/2019	(162,627)	-0.020%
HSBC SECURITIES INC	USD	2,517,040	INR	(187,079,000)	02/08/2019	(162,626)	-0.020%
HSBC SECURITIES INC	USD	2,135,535	INR	(150,000,000)	02/08/2019	(13,022)	-0.002%
HSBC SECURITIES INC	USD	625,570	MYR	(2,606,000)	02/08/2019	(5,750)	-0.001%
HSBC SECURITIES INC	USD	625,450	MYR	(2,606,000)	02/08/2019	(5,870)	-0.001%
HSBC SECURITIES INC	USD	625,450	MYR	(2,606,000)	02/08/2019	(5,870)	-0.001%
HSBC SECURITIES INC	USD	625,570	MYR	(2,606,000)	02/08/2019	(5,750)	-0.001%
HSBC SECURITIES INC	USD	625,570	MYR	(2,606,000)	02/08/2019	(5,750)	-0.001%
HSBC SECURITIES INC	USD	626,483	MYR	(2,609,803)	02/08/2019	(5,759)	-0.001%
HSBC SECURITIES INC	USD	625,450	MYR	(2,606,000)	02/08/2019	(5,870)	-0.001%
HSBC SECURITIES INC	USD	625,450	MYR	(2,606,000)	02/08/2019	(5,870)	-0.001%
HSBC SECURITIES INC	USD	521,204	THB	(16,948,000)	02/08/2019	340	0.000%
HSBC SECURITIES INC	USD	521,204	THB	(16,948,000)	02/08/2019	340	0.000%
HSBC SECURITIES INC	USD	521,204	THB	(16,948,000)	02/08/2019	340	0.000%
HSBC SECURITIES INC	USD	222,091	EUR	(193,370)	02/22/2019	(463)	0.000%
HSBC SECURITIES INC	USD	4,010,483	MXN	(83,402,000)	02/22/2019	(198,221)	-0.024%
HSBC SECURITIES INC	USD	7,422,903	BRL	(28,870,638)	04/02/2019	24,512	0.003%
MORGAN STANLEY & COMPANY LLC	BRL	28,871,000	USD	(7,474,693)	01/03/2019	(26,855)	-0.003%
MORGAN STANLEY & COMPANY LLC	BRL	8,574,000	USD	(2,212,759)	01/03/2019	(929)	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	8,574,000	USD	(2,212,759)	01/03/2019	(929)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	7,450,965	BRL	(28,871,000)	01/03/2019	3,128	0.000%
MORGAN STANLEY & COMPANY LLC	RON	2,460,000	USD	(605,253)	01/18/2019	124	0.000%
MORGAN STANLEY & COMPANY LLC	PLN	2,155,000	USD	(573,535)	02/22/2019	2,978	0.000%
MORGAN STANLEY & COMPANY LLC	USD	7,427,770	BRL	(28,871,000)	04/02/2019	29,287	0.004%
STATE STREET GLOBAL MARKETS LLC	BRL	8,574,000	USD	(2,212,759)	01/03/2019	(929)	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	351,625	USD	(263,000)	01/25/2019	(5,265)	-0.001%
STATE STREET GLOBAL MARKETS LLC	GBP	328,039	USD	(411,958)	01/25/2019	6,693	0.001%
STATE STREET GLOBAL MARKETS LLC	GBP	82,928	USD	(106,355)	01/25/2019	(520)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	7,376,147	CAD	(9,587,000)	01/25/2019	349,042	0.042%
STATE STREET GLOBAL MARKETS LLC	USD	7,365,211	CAD	(9,587,000)	01/25/2019	338,106	0.041%
STATE STREET GLOBAL MARKETS LLC	USD	7,364,442	CAD	(9,586,000)	01/25/2019	338,070	0.041%
STATE STREET GLOBAL MARKETS LLC	USD	9,822,005	GBP	(7,393,160)	01/25/2019	386,659	0.047%
STATE STREET GLOBAL MARKETS LLC	USD	115,517	GBP	(90,193)	01/25/2019	410	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	103,708	GBP	(79,760)	01/25/2019	1,916	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	12,009,780	USD	(13,805,783)	02/22/2019	16,561	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	1,949,036	EUR	(1,689,888)	02/22/2019	4,103	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,033,641	EUR	(896,832)	02/22/2019	1,456	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,517,052	EUR	(2,176,346)	02/22/2019	12,243	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,577,765	EUR	(1,370,934)	02/22/2019	(76)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,668,597	SEK	(32,696,000)	02/22/2019	(36,475)	-0.004%
STANDARD CHARTERED SECURITIES	BRL	21,186,458	USD	(5,467,755)	01/03/2019	(2,295)	0.000%
STANDARD CHARTERED SECURITIES	CNY	29,168,000	USD	(4,249,913)	01/03/2019	(1,805)	0.000%
STANDARD CHARTERED SECURITIES	USD	5,601,060	BRL	(21,186,458)	01/03/2019	135,600	0.016%
STANDARD CHARTERED SECURITIES	USD	4,239,165	CNY	(29,168,000)	01/03/2019	(8,942)	-0.001%
STANDARD CHARTERED SECURITIES	USD	406,276	INR	(29,000,000)	02/08/2019	(9,111)	-0.001%
STANDARD CHARTERED SECURITIES	USD	406,276	INR	(29,000,000)	02/08/2019	(9,111)	-0.001%
STANDARD CHARTERED SECURITIES	CNY	29,168,000	USD	(4,230,925)	04/04/2019	8,433	0.001%
SOCIETE GENERALE	INR	160,260,000	USD	(2,260,367)	02/08/2019	35,152	0.004%
UBS SECURITIES LLC	USD	428,863	JPY	(48,136,000)	01/25/2019	(11,187)	-0.001%
UBS SECURITIES LLC	EUR	7,039,000	USD	(8,040,180)	02/22/2019	61,174	0.007%
UBS SECURITIES LLC	USD	2,176,752	EUR	(1,885,875)	02/22/2019	6,254	0.001%
UBS SECURITIES LLC	USD	27,457,526	EUR	(23,826,985)	02/22/2019	34,479	0.004%
UBS SECURITIES LLC	USD	4,118,943	MXN	(83,402,000)	02/22/2019	(89,761)	-0.011%
UBS SECURITIES LLC	USD	4,060,981	MXN	(83,402,000)	02/22/2019	(147,722)	-0.018%

Total Forward Currency Exchange Contracts

655,870

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR CALL/USD PUT 1.148 01/04/2019	1.15	1/4/2019	12,350,000	28,106	0.003%
FXO EUR CALL/USD PUT 1.1552 01/11/2019	1.16	1/11/2019	12,350,000	23,095	0.003%
FXO EUR CALL/USD PUT 1.1579 01/18/2019	1.16	1/18/2019	12,350,000	33,450	0.004%
FXO EUR CALL/USD PUT 1.1629 02/01/2019	1.16	2/1/2019	12,350,000	47,125	0.006%
FXO EUR CALL/USD PUT 1.192 01/04/2019	1.19	1/4/2019	39,500,000	9	0.000%

Total Options 131,784

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 02/12/2028 PAY FIX	(5,024,499)	(81,045)	(0.010%)
PLN IRS 02/13/2018 PAY FIX	(13,189,310)	(209,525)	(0.025%)
PLN IRS 02/14/2028 PAY FIX	(9,986,191)	(160,708)	(0.019%)
USD IRS 06/26/2048 PAY FIX	(3,920,000)	(145,252)	(0.018%)
CDX IG CDSI S31 5YR 12/20/2023	41,200,000	229,731	0.028%
CDX IG CDSI S31 5YR 12/20/2023	41,200,000	229,731	0.028%
ITRX XOVER CDSI S30 5YR V2 12/20/2023	14,296,703	1,036,097	0.125%
ITRX XOVER CDSI S30 5YR V2 12/20/2023	14,207,904	1,029,662	0.125%

Total Swap Contracts 1,928,691

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNH9 CAN 10YR BOND FUT MAR 19	(8)	3/20/2019	(801,465)	7,275	(0.097%)
FVH9 5YR US NOTE FUT MAR 19	423	3/29/2019	48,512,813	825,569	5.871%
JBH9 JPN 10Y BOND OSE FUT MAR 19	(15)	3/13/2019	(20,867,661)	(706,866)	(2.526%)
KAH9 KOREA 10YR BND FUT MAR 19	20	3/19/2019	2,283,743	37,059	0.276%
KEH9 KOREA 3YR BND FUT MAR 19	176	3/19/2019	17,226,170	190,519	2.085%
RXH9 EURO BUND FUTURE MAR19	114	3/7/2019	21,360,877	343,956	2.585%
TUH9 2YR US NOTE FUT MAR 19	174	3/29/2019	36,942,375	241,721	4.471%
TYH9 UST 10YR FUT MAR19	(37)	3/20/2019	(4,514,578)	(107,584)	(0.546%)
USH9 UST 30YR FUT MAR 19	59	3/20/2019	8,614,000	402,775	1.043%
UXYH9 UST 10YR ULTRA FUT MAR 19	(33)	3/20/2019	(4,292,578)	(134,002)	(0.520%)
WNH9 ULTRA US BOND FUT MAR 19	81	3/20/2019	13,013,156	311,104	1.575%
XMH9 AUST 10Y BOND FUT MAR19	151	3/15/2019	14,110,878	(193,134)	1.708%

Total Futures Contracts 1,218,391

NET ASSETS 826,254,679

NET ASSET VALUE PER SHARE

Global Multi-Sector Bond Fund Shares 10.94
 (\$676,629,297 / 61,876,327 Shares Outstanding)

Global Multi-Sector Bond Fund - Advisor Class Shares 10.95
 (\$22,810,085 / 2,083,825 Shares Outstanding)

Global Multi-Sector Bond Fund - I Class Shares 10.94
 (\$126,815,297 / 11,595,823 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	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	Moldavan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYP	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian 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.