

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	6,515,535	0.544%
2020 Cash Mandatory Exchangeable Trust			1,128	1,222,136	0.102%
280 Park Avenue 2017-280P Mortgage Trust	1.23	9/15/34	995,000	987,503	0.082%
ABJA Investment Co Pte	5.95	7/31/24	4,600,000	4,743,750	0.396%
Acwa Power Management & Investments One	5.95	12/15/39	800,000	913,094	0.076%
Adani Ports & Special Economic Zone	4.38	7/3/29	5,400,000	5,444,064	0.455%
Ado Properties	1.5	7/26/24	4,200,000	4,711,046	0.393%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	4,065,000	4,181,852	0.349%
Aes Gener	7.13	3/26/79	5,500,000	5,632,165	0.470%
Aib	4.26	4/10/25	2,920,000	3,134,988	0.262%
Aker BP	3	1/15/25	2,961,000	2,968,403	0.248%
Albania Government International Bond	3.5	10/9/25	1,500,000	1,808,670	0.151%
Albania Government International Bond	3.5	10/9/25	1,490,000	1,796,613	0.150%
Albania Government International Bond	3.5	6/16/27	1,635,000	1,974,476	0.165%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.75	3/15/25	1,328,000	1,366,180	0.114%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	1,885,000	2,068,788	0.173%
Alcoa Nederland Holding BV	5.5	12/15/27	1,565,000	1,627,600	0.136%
Allianz	3.38	9/18/69	2,300,000	2,909,012	0.243%
Altice Financing	5	1/15/28	2,580,000	2,492,925	0.208%
Altice Financing	7.5	5/15/26	1,500,000	1,586,250	0.132%
Altice France Holding	4	2/15/28	1,505,000	1,603,409	0.134%
Altice France SA/France	3.38	1/15/28	885,000	997,468	0.083%
Altice France SA/France	3.38	1/15/28	640,000	721,333	0.060%
Altice France SA/France	5.88	2/1/27	1,700,000	2,105,113	0.176%
Altice France SA/France	4.15	8/14/26	3,068,766	2,975,046	0.248%
American Airlines 2016-3 Class AA Pass Through Trust	3	10/15/28	1,435,360	1,356,986	0.113%
Americredit Automobile Receivables Trust 2018-1	3.82	3/18/24	1,265,000	1,330,521	0.111%
Amwins	7.75	7/1/26	410,000	438,700	0.037%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	1,127,539	1,152,013	0.096%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	2,815,000	2,910,808	0.243%
Antero Resources	5.13	12/1/22	50,000	41,000	0.003%
Apple	2.65	5/11/50	1,790,000	1,858,297	0.155%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	1,590,000	1,473,246	0.123%
Arconic	6.13	2/15/28	2,660,000	2,726,500	0.228%
Argentine Republic Government International Bond	1	7/9/29	60,486	27,703	0.002%
Argentine Republic Government International Bond	0.13	7/9/30	2,759,844	1,157,755	0.097%
Arion Banki HF	1	3/20/23	2,949,000	3,482,884	0.291%
Ashford Hospitality Trust 2018-ASHF	1.55	4/15/35	500,000	451,437	0.038%
Ashland Services BV	2	1/30/28	1,955,000	2,177,708	0.182%
Ashland Services BV	2	1/30/28	480,000	534,680	0.045%
Asurion	6.65	8/4/25	2,216,970	2,217,435	0.185%
Australia Government Bond	3	3/21/47	16,383,000	15,035,664	1.255%
Avantor Funding	4.63	7/15/28	590,000	612,125	0.051%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	4,125,000	4,187,165	0.350%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	990,000	1,005,803	0.084%
Avolon Holdings Funding	2.88	2/15/25	3,400,000	3,111,000	0.260%
Avolon Holdings Funding	3.25	2/15/27	2,540,000	2,263,775	0.189%
Avolon Holdings Funding	4.38	5/1/26	1,120,000	1,054,200	0.088%
Bahamas Government International Bond	6	11/21/28	1,140,000	1,014,600	0.085%
Banco Comercial Portugues	4.5	12/7/27	2,800,000	3,141,780	0.262%
Banco De Bogota	4.38	8/3/27	3,900,000	4,106,154	0.343%
Banco De Bogota	4.38	8/3/27	1,000,000	1,052,860	0.088%
Banco Santander	6.75	7/25/69	2,000,000	2,447,503	0.204%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	4,120,000	4,046,040	0.338%
Bank Leumi Le-Israel BM	3.28	1/29/31	1,085,000	1,093,780	0.091%
Barings CLO Ltd 2016-II	1.35	7/20/28	1,520,000	1,508,612	0.126%
Bausch Health	9	12/15/25	715,000	777,563	0.065%
Bausch Health	7.25	5/30/29	1,890,000	2,041,200	0.170%
Bausch Health Americas	8.5	1/31/27	875,000	960,313	0.080%
BBVA Bancomer SA/Texas	5.88	9/13/34	6,200,000	6,308,500	0.527%
BCP Raptor	5.25	6/24/24	3,244,262	2,527,832	0.211%
Becton Dickinson And	2.82	5/20/30	1,405,000	1,509,167	0.126%
Becton Dickinson And	3.79	5/20/50	1,785,000	1,975,983	0.165%
Bellring Brands	6	10/21/24	2,353,313	2,354,301	0.197%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	2,714,000	3,090,637	0.258%

Benefit Street Partners CLO XI	1.78	4/15/29	6,995,000	6,860,707	0.573%
Bermuda Government International Bond	3.72	1/25/27	1,870,000	2,066,369	0.173%
Bermuda Government International Bond	4.75	2/15/29	4,610,000	5,514,759	0.460%
BFLD 2019-DPLO	1.69	10/15/34	1,830,000	1,687,727	0.141%
B&G Foods	5.25	4/1/25	1,520,000	1,559,900	0.130%
B&G Foods	5.25	9/15/27	1,065,000	1,107,600	0.092%
Blackstone Mortgage Trust	4.38	5/5/22	3,050,000	2,962,587	0.247%
BLUEMOUNTAIN CLO 2012-2	1.3	11/20/28	3,730,000	3,710,898	0.310%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	21,830,000,000	32,666,207	2.728%
Boston Scientific			10,427	1,162,834	0.097%
Braskem Finance	7.38	1/4/69	5,900,000	5,925,400	0.495%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	41,396,000	8,354,190	0.698%
Brf	4.88	1/24/30	5,400,000	5,548,446	0.463%
Brinker International	3.88	5/15/23	610,000	596,275	0.050%
Brixmor Operating Partnership	4.13	6/15/26	3,200,000	3,478,522	0.290%
Buckeye Partners	2.9	11/1/26	1,542,250	1,511,405	0.126%
Bulgaria Government International Bond	0.38	9/23/30	1,625,000	1,901,374	0.159%
Bulgaria Government International Bond	1.38	9/23/50	2,493,000	2,851,805	0.238%
BX Commercial Mortgage Trust 2020-BXLP	2.65	12/15/36	2,093,084	2,064,207	0.172%
BX Trust 2018-GW	1.37	5/15/35	1,040,000	977,409	0.082%
Cantor Commercial Real Estate Lending 2019-CF1	4.14	5/15/52	1,055,000	1,033,271	0.086%
CarMax Auto Owner Trust 2017-1	3.43	7/17/23	625,000	631,002	0.053%
CBAM 2019-9	1.56	2/12/30	2,120,000	2,113,136	0.176%
CCC Information Services	4	4/29/24	4,360,634	4,323,394	0.361%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	2,900,000	2,987,000	0.249%
CD 2016-CD1 Mortgage Trust	2.93	8/10/49	2,490,000	2,613,670	0.218%
Cemex SAB de CV	5.45	11/19/29	6,700,000	6,792,125	0.567%
Centene	4.25	12/15/27	970,000	1,011,225	0.084%
Centene	4.63	12/15/29	890,000	958,975	0.080%
Centene	5.38	8/15/26	1,315,000	1,387,325	0.116%
Charter Communications Operating	1.9	2/1/27	4,924,937	4,806,196	0.401%
Cheniere Energy	4.63	10/15/28	3,965,000	4,069,081	0.340%
Cheniere Energy	4.25	3/15/45	2,615,000	1,887,507	0.158%
China development Bank	3.43	1/14/27	140,000,000	20,354,866	1.700%
China development Bank	3.65	5/21/29	40,000,000	5,819,167	0.486%
China Evergrande	6.25	6/28/21	5,500,000	5,190,625	0.433%
China Government Bond	3.13	11/21/29	20,000,000	2,923,272	0.244%
China Government Bond	3.12	12/5/26	40,000,000	5,884,222	0.491%
China Government Bond	4	6/24/69	10,000,000	1,471,061	0.123%
Cigna	4.13	11/15/25	3,435,000	3,930,423	0.328%
Cigna	2.4	3/15/30	1,375,000	1,419,320	0.119%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	3,350,000	3,367,629	0.281%
Citigroup Commercial Mortgage Trust 2015-P1	4.46	9/15/48	560,000	611,890	0.051%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	6,110,000	5,351,846	0.447%
City of Houston TX Airport System Revenue	1.05	7/1/23	265,000	265,313	0.022%
City of Houston TX Airport System Revenue	1.27	7/1/24	870,000	873,132	0.073%
City of Houston TX Airport System Revenue	1.37	7/1/25	3,270,000	3,275,232	0.273%
Clarios Global Lp / Clarios Us Finance	4.38	5/15/26	3,995,000	4,689,819	0.392%
COLT 2019-1 Mortgage Loan Trust	4.01	3/25/49	1,046,167	1,054,765	0.088%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	1,069,845	1,079,546	0.090%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	1,562,000	1,589,304	0.133%
COMM 2014-CR14 Mortgage Trust	4.77	2/10/47	1,390,000	1,514,291	0.126%
COMM 2015-PC1 Mortgage Trust	4.58	7/10/50	1,500,000	1,594,340	0.133%
COMM 2017-PANW Mortgage Trust	3.71	10/10/29	4,340,000	4,525,113	0.378%
Consolidated Energy Finance	6.5	5/15/26	1,145,000	1,001,875	0.084%
Continental Resources Inc/OK	4.38	1/15/28	515,000	444,188	0.037%
Continental Resources Inc/OK	4.5	4/15/23	760,000	723,900	0.060%
Continental Resources Inc/OK	4.9	6/1/44	700,000	528,500	0.044%
Continental Resources Inc/OK	5	9/15/22	425,000	420,750	0.035%
Country Garden Holdings	8	1/27/24	5,250,000	5,709,375	0.477%
Credit Agricole SA/London	3.25	10/4/24	2,225,000	2,396,583	0.200%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	2.3	5/15/36	2,555,000	2,519,738	0.210%
CSAIL 2016-C6 Commercial Mortgage Trust	5.09	1/15/49	1,065,000	1,109,635	0.093%
CSC Holdings	6.5	2/1/29	2,315,000	2,569,650	0.215%
CVS Health	3.75	4/1/30	1,215,000	1,387,485	0.116%
CVS Health	3	8/15/26	400,000	436,064	0.036%
C&W Senior Financing DAC	7.5	10/15/26	1,450,000	1,523,087	0.127%
C&W Senior Financing DAC	6.88	9/15/27	4,015,000	4,180,920	0.349%
Cyprus Government International Bond	1.25	1/21/40	120,000	143,420	0.012%
Cyprus Government International Bond	2.75	2/26/34	917,000	1,313,577	0.110%
Cyprus Government International Bond	2.75	5/3/49	1,784,000	2,738,363	0.229%
Cyprus Government International Bond	2.38	9/25/28	10,363,000	14,019,229	1.171%

Danske Bank	2	9/8/21	1,745,000	1,771,105	0.148%
DC office Trust 2019-MTC	3.17	9/15/45	1,455,000	1,423,576	0.119%
Dcp Midstream Operating	5.85	5/21/43	535,000	390,550	0.033%
Dcp Midstream Operating	5.63	7/15/27	1,635,000	1,663,613	0.139%
Dcp Midstream Operating	6.75	9/15/37	355,000	337,250	0.028%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	1,680,000	1,698,182	0.142%
Deephave Residential Mortgage Trust 2019-2	3.76	4/25/59	474,399	478,714	0.040%
Deephave Residential Mortgage Trust 2019-2	3.92	4/25/59	1,190,000	1,195,293	0.100%
Delta Air Lines Inc / SkyMiles IP	4.75	10/20/28	1,980,000	2,056,725	0.172%
Diamondback Energy	2.88	12/1/24	1,885,000	1,908,563	0.159%
Diamondback Energy	5.38	5/31/25	2,800,000	2,905,000	0.243%
Diamond BC BV	5.63	8/15/25	1,580,000	1,805,910	0.151%
DPL	4.13	7/1/25	975,000	1,016,438	0.085%
DRIVEN BRANDS FUNDING	4.74	4/20/48	3,597,200	3,782,528	0.316%
DRIVEN BRANDS FUNDING	3.79	7/20/50	1,910,000	1,972,553	0.165%
Edison International	3.13	11/15/22	475,000	489,174	0.041%
Edison International	3.55	11/15/24	2,270,000	2,391,295	0.200%
Edison International	4.95	4/15/25	160,000	175,641	0.015%
eG Global Finance	4.38	2/7/25	1,015,000	1,126,019	0.094%
Egypt Government International Bond	5.25	10/6/25	2,205,000	2,210,954	0.185%
Egypt Treasury Bills	12.84	10/6/20	65,150,000	4,131,416	0.345%
Ellington Financial Mortgage Trust 2020-1	5.24	5/25/65	1,280,000	1,352,956	0.113%
Emirates Airline	4.5	2/6/25	4,617,734	4,630,202	0.387%
Energy Transfer Operating	2.9	5/15/25	895,000	898,356	0.075%
Energy Transfer Operating	3.75	5/15/30	1,970,000	1,908,438	0.159%
EQT	7.88	2/1/25	1,045,000	1,158,696	0.097%
EQT	8.75	2/1/30	1,080,000	1,274,400	0.106%
Eskom Holdings SOC	5.75	1/26/21	6,650,000	6,509,818	0.544%
European Bank for Reconstruction & development	6.25	7/25/22	123,500,000,000	8,339,570	0.696%
Expedia	6.25	5/1/25	795,000	874,728	0.073%
Expedia	7	5/1/25	660,000	710,796	0.059%
Export-Import Bank of India	8.38	7/24/25	49,000,000	731,044	0.061%
Fannie Mae Connecticut Avenue Securities	2.7	12/25/30	1,232,576	1,210,622	0.101%
Fannie Mae Connecticut Avenue Securities	2.5	1/25/31	1,892,032	1,855,811	0.155%
Federal Home Loan Mortgage	5.5	10/1/38	6,144	7,114	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	5,898	6,630	0.001%
Federal Home Loan Mortgage	4	10/1/40	11,625	12,821	0.001%
Federal Home Loan Mortgage	4	10/1/40	7,574	8,242	0.001%
Federal Home Loan Mortgage	5	11/1/36	20,661	23,774	0.002%
Federal Home Loan Mortgage	4	11/1/40	7,956	8,785	0.001%
Federal Home Loan Mortgage	4	1/1/41	4,251	4,684	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	7,828	8,805	0.001%
Federal Home Loan Mortgage	4	12/1/40	2,635	2,908	0.000%
Federal Home Loan Mortgage	4	12/1/40	68,277	75,868	0.006%
Federal Home Loan Mortgage	4	12/1/41	22,069	24,110	0.002%
Federal Home Loan Mortgage	4	2/1/41	187,820	207,230	0.017%
Federal Home Loan Mortgage	5	4/1/40	738	850	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	12,496	14,059	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	13,844	15,536	0.001%
Federal Home Loan Mortgage	5	7/1/40	4,641	5,348	0.000%
Federal Home Loan Mortgage	5	8/1/40	7,890	9,071	0.001%
Federal Home Loan Mortgage	5	8/1/40	28,527	32,877	0.003%
Federal Home Loan Mortgage	4.5	8/1/40	2,499	2,805	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	9,500	10,663	0.001%
Federal National Mortgage Assn.	5	10/1/34	85,979	98,595	0.008%
Federal National Mortgage Assn.	6	10/1/38	40,789	48,238	0.004%
Federal National Mortgage Assn.	4	10/1/47	2,789,945	2,994,163	0.250%
Federal National Mortgage Assn.	3.5	10/1/49	1,065,876	1,123,161	0.094%
Federal National Mortgage Assn.	5.5	11/1/35	19,366	22,714	0.002%
Federal National Mortgage Assn.	5	11/1/35	37,646	43,338	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	14,603	16,370	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	377,952	402,777	0.034%
Federal National Mortgage Assn.	3.5	11/1/48	1,270,763	1,344,986	0.112%
Federal National Mortgage Assn.	4.5	11/1/49	10,584	11,440	0.001%
Federal National Mortgage Assn.	5.5	1/1/39	2,167	2,515	0.000%
Federal National Mortgage Assn.	4	1/1/41	36,783	40,610	0.003%
Federal National Mortgage Assn.	3	1/1/42	1,950,000	2,042,701	0.171%
Federal National Mortgage Assn.	4.5	1/1/42	6,577	7,373	0.001%
Federal National Mortgage Assn.	4.5	1/1/44	79,933	89,297	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	86,526	94,447	0.008%
Federal National Mortgage Assn.	3.5	1/1/46	364,965	389,297	0.033%
Federal National Mortgage Assn.	3.5	1/1/46	613,071	653,106	0.055%

Federal National Mortgage Assn.	2	1/1/50	2,375,000	2,455,156	0.205%
Federal National Mortgage Assn.	4.5	1/1/50	203,183	219,689	0.018%
Federal National Mortgage Assn.	4	1/1/50	807,528	860,586	0.072%
Federal National Mortgage Assn.	5.5	12/1/35	12,785	15,045	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	27,626	30,993	0.003%
Federal National Mortgage Assn.	5	12/1/41	824,606	948,576	0.079%
Federal National Mortgage Assn.	4	12/1/41	13,364	14,751	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	820,806	875,700	0.073%
Federal National Mortgage Assn.	3.5	12/1/45	159,226	170,467	0.014%
Federal National Mortgage Assn.	4	12/1/49	74,828	79,872	0.007%
Federal National Mortgage Assn.	5	2/1/34	19,655	22,589	0.002%
Federal National Mortgage Assn.	6	2/1/37	26,842	31,751	0.003%
Federal National Mortgage Assn.	5.5	2/1/38	17,147	20,147	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	5,108	6,005	0.001%
Federal National Mortgage Assn.	6	2/1/39	9,698	11,012	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	66,714	75,001	0.006%
Federal National Mortgage Assn.	4	2/1/41	19,911	21,967	0.002%
Federal National Mortgage Assn.	4	2/1/41	54,445	60,000	0.005%
Federal National Mortgage Assn.	5	2/1/42	6,080	6,994	0.001%
Federal National Mortgage Assn.	4	2/1/42	25,788	28,427	0.002%
Federal National Mortgage Assn.	3.5	2/1/50	1,805,965	1,902,848	0.159%
Federal National Mortgage Assn.	5	3/1/34	18,132	20,836	0.002%
Federal National Mortgage Assn.	5.5	3/1/36	17,050	19,939	0.002%
Federal National Mortgage Assn.	6	3/1/37	11,055	13,098	0.001%
Federal National Mortgage Assn.	4	3/1/41	31,480	34,694	0.003%
Federal National Mortgage Assn.	4.5	3/1/46	79,856	89,473	0.007%
Federal National Mortgage Assn.	4.5	3/1/49	1,630,761	1,763,542	0.147%
Federal National Mortgage Assn.	5.5	4/1/35	2,613	3,072	0.000%
Federal National Mortgage Assn.	6	4/1/35	52,489	62,184	0.005%
Federal National Mortgage Assn.	5.5	4/1/36	35,724	41,795	0.003%
Federal National Mortgage Assn.	5	4/1/40	65,277	75,141	0.006%
Federal National Mortgage Assn.	5.5	5/1/35	303,753	358,940	0.030%
Federal National Mortgage Assn.	6	5/1/38	7,693	9,064	0.001%
Federal National Mortgage Assn.	4.5	5/1/40	22,071	24,764	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	68,457	76,966	0.006%
Federal National Mortgage Assn.	4	5/1/42	20,296	22,424	0.002%
Federal National Mortgage Assn.	5.5	5/1/44	393,786	463,605	0.039%
Federal National Mortgage Assn.	3.5	5/1/47	2,301,644	2,455,452	0.205%
Federal National Mortgage Assn.	4.5	5/1/50	346,057	376,130	0.031%
Federal National Mortgage Assn.	3.5	5/1/50	514,255	542,968	0.045%
Federal National Mortgage Assn.	5	6/1/35	19,256	22,136	0.002%
Federal National Mortgage Assn.	5.5	6/1/38	55,778	64,756	0.005%
Federal National Mortgage Assn.	5	6/1/40	13,135	15,103	0.001%
Federal National Mortgage Assn.	5	6/1/40	263,757	301,482	0.025%
Federal National Mortgage Assn.	5	6/1/41	5,273	6,051	0.001%
Federal National Mortgage Assn.	5	7/1/33	11,196	12,841	0.001%
Federal National Mortgage Assn.	5	7/1/35	125,780	144,505	0.012%
Federal National Mortgage Assn.	5	7/1/35	46,731	53,715	0.004%
Federal National Mortgage Assn.	5	7/1/37	27,674	31,794	0.003%
Federal National Mortgage Assn.	4.5	7/1/39	14,399	16,178	0.001%
Federal National Mortgage Assn.	5	7/1/45	1,970,414	2,263,783	0.189%
Federal National Mortgage Assn.	4.5	7/1/46	215,588	239,113	0.020%
Federal National Mortgage Assn.	5	7/1/47	2,019,350	2,320,835	0.194%
Federal National Mortgage Assn.	3.5	7/1/50	345,723	368,873	0.031%
Federal National Mortgage Assn.	6.5	8/1/37	23,419	27,331	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	773	911	0.000%
Federal National Mortgage Assn.	6	8/1/37	9,992	11,841	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,529	1,797	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	18,404	20,630	0.002%
Federal National Mortgage Assn.	4.5	8/1/40	37,331	41,894	0.003%
Federal National Mortgage Assn.	4	8/1/47	406,003	435,337	0.036%
Federal National Mortgage Assn.	4	8/1/47	1,114,890	1,216,598	0.102%
Federal National Mortgage Assn.	4.5	8/1/48	277,745	300,316	0.025%
Federal National Mortgage Assn.	6.5	9/1/36	12,988	15,705	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	27,345	30,717	0.003%
Federal National Mortgage Assn.	4.5	9/1/42	12,505	14,077	0.001%
Federal National Mortgage Assn.	3.5	9/1/46	404,444	430,919	0.036%
Federal National Mortgage Assn.	4.5	9/1/48	5,749,978	6,364,646	0.531%
FirstRand Bank	6.25	4/23/28	2,060,000	2,133,851	0.178%
Florida development Finance	2.6	4/1/26	2,340,000	2,391,620	0.200%
Ford Credit Floorplan Master Owner Trust	1.87	9/15/27	2,500,000	2,499,230	0.209%
Ford Motor Credit	3.81	10/12/21	2,310,000	2,312,756	0.193%

Freddie Mac REMICS	4.5	5/25/50	1,211,813	188,260	0.016%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.2	11/25/49	2,483,788	2,451,310	0.205%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	1,700,000	1,703,488	0.142%
Freddie Mac STACR REMIC Trust 2020-DNA4	3.9	8/25/50	1,375,000	1,391,583	0.116%
Freddie Mac STACR REMIC Trust 2020-HQA3	3.75	7/25/50	2,375,000	2,386,892	0.199%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.3	9/25/50	940,000	940,000	0.078%
Freddie Mac Stacr Trust 2019-HQA1	2.5	2/25/49	4,698,964	4,653,999	0.389%
Freddie Mac STACR Trust 2019-HQA2	2.2	4/25/49	1,630,161	1,604,116	0.134%
Freddie Mac Structured Agency Credit Risk debt Notes	4.8	10/25/28	2,927,865	3,041,513	0.254%
Freddie Mac Structured Agency Credit Risk debt Notes	5.3	11/25/28	3,427,007	3,530,258	0.295%
Freddie Mac Structured Agency Credit Risk debt Notes	4.14	8/25/48	488,070	483,796	0.040%
FWD Securitization Trust 2020-INV1	2.85	1/25/50	3,135,000	2,997,800	0.250%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	529,887	539,644	0.045%
General Electric	5	6/15/69	1,235,000	981,825	0.082%
Genworth Mortgage Holdings	6.5	8/15/25	1,260,000	1,319,850	0.110%
Globo Comunicacao E Participacoes	5.13	3/31/27	5,100,000	5,180,325	0.433%
Golub Capital Partners CLO 39B	1.42	10/20/28	1,940,000	1,935,030	0.162%
Government National Mortgage Assn.	4	11/20/40	250,517	273,418	0.023%
Government National Mortgage Assn.	5	11/20/47	739,132	818,577	0.068%
Government National Mortgage Assn.	4	1/1/40	1,115,000	1,184,688	0.099%
Government National Mortgage Assn.	2	1/1/50	1,860,000	1,932,075	0.161%
Government National Mortgage Assn.	5	1/20/48	194,203	213,123	0.018%
Government National Mortgage Assn.	4.5	1/20/49	317,725	341,390	0.029%
Government National Mortgage Assn.	4.5	12/20/49	263,467	282,179	0.024%
Government National Mortgage Assn.	3.5	2/20/48	2,543,680	2,749,167	0.230%
Government National Mortgage Assn.	5	3/20/41	6,682	7,626	0.001%
Government National Mortgage Assn.	4.5	3/20/47	87,831	95,561	0.008%
Government National Mortgage Assn.	4	5/20/47	1,994,071	2,145,172	0.179%
Government National Mortgage Assn.	5	5/20/48	208,283	227,237	0.019%
Government National Mortgage Assn.	4	6/20/47	641,618	690,030	0.058%
Government National Mortgage Assn.	5	6/20/49	596,692	648,853	0.054%
Government National Mortgage Assn.	4.5	7/20/47	27,101	29,443	0.002%
Government National Mortgage Assn.	4.5	8/20/47	288,815	315,237	0.026%
Government National Mortgage Assn.	5	8/20/47	43,507	48,164	0.004%
Government National Mortgage Assn.	4	9/20/40	13,766	15,025	0.001%
Government National Mortgage Assn.	4.5	9/20/47	237,480	258,709	0.022%
Government National Mortgage Assn.	3	9/20/49	1,358,131	1,394,715	0.116%
Government National Mortgage Association	4.5	12/20/39	15,727	497	0.000%
Government National Mortgage Association	4	2/20/43	68,586	9,910	0.001%
Great Lakes Water Authority Sewage Disposal System Revenue	1.83	7/1/26	720,000	736,898	0.062%
Great Lakes Water Authority Sewage Disposal System Revenue	2.37	7/1/32	2,805,000	2,946,092	0.246%
Great Lakes Water Authority Sewage Disposal System Revenue	3.06	7/1/39	2,330,000	2,495,616	0.208%
Great Wolf Trust 2019-WOLF	3.28	12/15/36	6,150,000	5,323,312	0.444%
Guatemala Government Bond	5.38	4/24/32	1,805,000	2,079,360	0.174%
Guatemala Government Bond	6.13	6/1/50	3,350,000	4,020,000	0.336%
Guatemala Government Bond	6.13	6/1/50	755,000	906,000	0.076%
Hasbro	3.55	11/19/26	2,375,000	2,513,591	0.210%
HDFC Bank	8.1	3/22/25	150,000,000	2,101,677	0.175%
Health & Happiness H&H International Holdings	5.63	10/24/24	980,000	1,005,830	0.084%
Hess	7.88	10/1/29	195,000	239,850	0.020%
Hess	7.13	3/15/33	485,000	583,819	0.049%
Hess	7.3	8/15/31	395,000	476,469	0.040%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	160,875	161,792	0.014%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	1,421,139	1,555,891	0.130%
Hilton Orlando Trust 2018-ORL	1.2	12/15/34	2,145,000	2,021,502	0.169%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	836,962	849,018	0.071%
Homeward Opportunities Fund I Trust 2019-1	3.95	1/25/59	1,075,000	1,091,762	0.091%
Homeward Opportunities Fund I Trust 2019-3	3.52	11/25/59	3,135,000	3,141,271	0.262%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	2,235,000	2,292,861	0.191%
Honeywell International	0.75	3/10/32	4,455,000	5,256,358	0.439%
HPS Loan Management 11-2017	2.45	5/6/30	7,190,000	6,990,060	0.584%
HSBC Holdings	4.95	3/31/30	1,550,000	1,862,562	0.156%
HTA Group Ltd/Mauritius	7	12/18/25	1,760,000	1,850,200	0.154%
HUB International	7	5/1/26	1,575,000	1,632,094	0.136%
ICICI Bank Ltd/Dubai	3.8	12/14/27	5,500,000	5,721,513	0.478%
ICTSI Treasury BV	4.63	1/16/23	600,000	627,609	0.052%
ICTSI Treasury BV	5.88	9/17/25	4,600,000	5,096,243	0.426%
India Government Bond	6.45	10/7/29	400,000,000	5,540,797	0.463%
India Government Bond	9.15	11/14/24	621,320,000	9,539,952	0.797%
India Government Bond	8.24	2/15/27	355,000,000	5,369,507	0.448%
Indonesia Treasury Bond	9	3/15/29	57,493,000,000	4,363,363	0.364%
Intelsat Jackson Holdings	8.63	1/2/24	780,000	786,825	0.066%

Intelsat Jackson Holdings	6.5	7/13/22	834,612	847,824	0.071%
Intelsat Jackson Holdings	9.5	9/30/22	1,085,000	1,182,650	0.099%
Intesa Sanpaolo	7	7/19/69	1,215,000	1,438,780	0.120%
InTown Hotel Portfolio Trust 2018-STAY	1.4	1/15/33	2,030,000	1,967,734	0.164%
Ireland Government Bond	1.7	5/15/37	8,350,000	12,276,676	1.025%
Islandsbanki HF	1.13	4/12/22	3,350,000	3,970,896	0.332%
Israel Government Bond - Fixed	5.5	1/31/42	35,807,000	18,203,307	1.520%
Israel Government International Bond	3.88	7/3/50	2,255,000	2,704,453	0.226%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	2,310,000	3,359,625	0.281%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	5,193,032	6,252,794	0.522%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.88	3/15/50	655,000	737,499	0.062%
JPMorgan Chase	2.96	5/13/31	2,875,000	3,072,990	0.257%
Kernel Holding	6.5	10/17/24	2,700,000	2,709,450	0.226%
Kfc Holding	1.9	4/3/25	4,924,242	4,800,102	0.401%
Landsbankinn HF	1	5/30/23	3,450,000	4,082,675	0.341%
L Brands	6.88	7/1/25	2,815,000	3,022,606	0.252%
LCPR Senior Secured Financing DAC	6.75	10/15/27	2,140,000	2,225,645	0.186%
Leaseplan	7.38	11/29/68	2,590,000	3,055,642	0.255%
Level 3 Financing	1.9	3/1/27	3,373,278	3,264,693	0.273%
Leviathan Bond	6.13	6/30/25	2,900,000	2,987,000	0.249%
LHC3	4.13	8/15/24	2,205,000	2,578,468	0.215%
LifePoint Health	6.75	4/15/25	2,165,000	2,278,663	0.190%
Louvre Bidco SAS	4.25	9/30/24	1,515,000	1,679,341	0.140%
Madison Park Funding XXXIII	1.61	10/15/32	2,385,000	2,376,235	0.198%
Madison Park Funding XXXVII	1.58	7/15/32	700,000	696,572	0.058%
Magnetite XXIII	1.54	10/25/32	2,205,000	2,193,283	0.183%
Malaysia Government Bond	4.07	6/15/50	28,800,000	7,230,304	0.604%
Manhattan West	2.41	9/10/39	1,185,000	1,151,965	0.096%
Manila Water	4.38	7/30/30	4,800,000	4,680,044	0.391%
Marriott Ownership Resorts	1.91	8/29/25	4,937,625	4,709,260	0.393%
Marsh & McLennan	2.25	11/15/30	1,880,000	1,963,585	0.164%
Mauser Packaging Solutions Holding	7.25	4/15/25	3,500,000	3,294,375	0.275%
MDC Partners	6.5	5/1/24	1,950,000	1,784,250	0.149%
Medtronic Global Holdings SCA	0.38	10/15/28	1,516,000	1,784,074	0.149%
MercadoLibre	2	8/15/28	900,000	2,277,387	0.190%
Methanex	5.65	12/1/44	1,585,000	1,420,036	0.119%
Methanex	5.25	12/15/29	1,005,000	994,950	0.083%
Metropolitan Pier & Exposition Authority	3.96	12/15/26	2,020,000	2,019,071	0.169%
Mexico City Airport Trust	5.5	7/31/47	4,400,000	3,599,420	0.301%
Mexico Government International Bond	4.6	2/10/48	2,500,000	2,664,513	0.222%
MGIC Investment	5.25	8/15/28	515,000	533,025	0.045%
Microchip Technology	2.16	5/29/25	4,617,358	4,594,272	0.384%
Minejesa Capital BV	5.63	8/10/37	3,325,000	3,435,240	0.287%
Mohawk Capital Finance	1.75	6/12/27	1,100,000	1,214,732	0.101%
Montgomery County IDA/PA	2.94	11/15/27	5,890,000	5,862,788	0.490%
Morgan Stanley	4.1	5/22/23	3,575,000	3,865,916	0.323%
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	4.32	11/15/52	535,000	519,139	0.043%
Mount Sinai Hospitals	3.39	7/1/50	3,030,000	2,961,773	0.247%
Mriya Farming	0	12/31/25	292,700	4,377	0.000%
Mriya Farming			773	10	0.000%
Mriya Farming			127,586	1,496	0.000%
MVW 2020-1	4.21	10/20/37	1,074,398	1,115,779	0.093%
MVW Owner Trust 2014-1	2.25	9/22/31	37,144	37,229	0.003%
MVW Owner Trust 2017-1	2.75	12/20/34	88,816	89,868	0.008%
MVW Owner Trust 2017-1	2.99	12/20/34	107,249	107,658	0.009%
Nabors Industries	4.63	9/15/21	208,000	160,160	0.013%
Navient	7.25	1/25/22	1,575,000	1,614,375	0.135%
Navient	6.75	6/15/26	2,440,000	2,433,900	0.203%
Navient Private Education Loan Trust 2017	3.91	12/16/58	805,000	820,333	0.068%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	5,390,000	5,258,106	0.439%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	2,365,000	2,394,407	0.200%
Navient Private Education Refi Loan Trust 2020-D	3.33	5/15/69	2,005,000	2,062,480	0.172%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	6,090,000	6,091,979	0.509%
Navistar International	6.63	11/1/25	1,155,000	1,186,763	0.099%
Navistar International	9.5	5/1/25	2,405,000	2,699,613	0.225%
Netflix	4.63	5/15/29	2,250,000	3,046,658	0.254%
New Residential Mortgage Loan Trust 2018-NQM1	4.09	11/25/48	1,038,401	1,066,613	0.089%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	826,901	833,333	0.070%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	1,798,358	1,817,512	0.152%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	2,300,000	2,247,367	0.188%
New York City IDA	2.68	3/1/33	1,560,000	1,568,892	0.131%
NextEra Energy			21,925	1,186,696	0.099%

NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	1,750,000	1,067,500	0.089%
NTPC	7.25	5/3/22	50,000,000	687,587	0.057%
NTPC	7.38	8/10/21	60,000,000	818,557	0.068%
Occidental Petroleum	3.13	2/15/22	1,175,000	1,101,563	0.092%
Occidental Petroleum	2.7	2/15/23	194,000	177,510	0.015%
Occidental Petroleum	8.88	7/15/30	1,410,000	1,445,250	0.121%
Occidental Petroleum	3.2	8/15/26	350,000	277,375	0.023%
Occidental Petroleum	4.4	8/15/49	515,000	361,788	0.030%
Occidental Petroleum	6.63	9/1/30	3,070,000	2,828,238	0.236%
Orlando Health Obligated	2.29	10/1/28	990,000	990,000	0.083%
OZLM VIII	2.07	10/17/29	1,670,000	1,636,600	0.137%
Pacific Gas & Electric	4.55	7/1/30	502,000	542,361	0.045%
Pacific Gas & Electric	2.1	8/1/27	1,675,000	1,620,094	0.135%
Perrigo Finance Unlimited	3.15	6/15/30	935,000	968,605	0.081%
Petrobras Global Finance BV	6	1/27/28	3,700,000	4,115,510	0.344%
Petroleos De Venezuela	9	11/17/21	510,000	15,300	0.001%
Petroleos De Venezuela	12.75	2/17/22	15,000	450	0.000%
Petroleos De Venezuela	6	5/16/24	770,000	23,100	0.002%
Petroleos Mexicanos	6.84	1/23/30	3,450,000	3,074,813	0.257%
Petroleos Mexicanos	6.5	3/13/27	3,455,000	3,226,866	0.269%
PLT VII Finance Sarl	4.63	1/5/26	565,000	675,481	0.056%
QUALCOMM	3.25	5/20/50	3,455,000	3,845,546	0.321%
Range Resources	9.25	2/1/26	2,425,000	2,491,688	0.208%
REI - SECURITY LENDING COLLATERAL			3,557,732	35,577,320	2.971%
Republic of South Africa Government Bond	10.5	12/21/26	101,930,000	7,048,263	0.589%
RHP Hotel Properties LP / RHP Finance	5	4/15/23	4,135,000	4,036,794	0.337%
Romanian Government International Bond	2	1/28/32	1,045,000	1,211,032	0.101%
Romanian Government International Bond	2	1/28/32	1,387,000	1,607,370	0.134%
Romanian Government International Bond	2.88	3/11/29	696,000	890,683	0.074%
Romanian Government International Bond	3.62	5/26/30	4,680,000	6,218,664	0.519%
Romanian Government International Bond	2.12	7/16/31	5,218,000	6,120,142	0.511%
Sabre GBLB	9.25	4/15/25	1,625,000	1,787,500	0.149%
Santander Consumer Auto Receivables Trust 2020	2.14	12/15/26	2,010,000	2,008,199	0.168%
Santander Drive Auto Receivables Trust 2020-2	1.46	9/15/25	2,595,000	2,626,487	0.219%
SBA Tower Trust	2.84	1/15/25	3,585,000	3,770,763	0.315%
Scientific Games International	3.46	8/14/24	4,355,330	4,087,956	0.341%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	740,000	742,329	0.062%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	513,266	535,386	0.045%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	501,429	516,875	0.043%
Serbia International Bond	1.5	6/26/29	2,460,000	2,791,587	0.233%
Seven Generations Energy	6.75	5/1/23	275,000	269,500	0.023%
Seven Generations Energy	5.38	9/30/25	4,760,000	4,522,000	0.378%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	747,819	737,768	0.062%
Shimao Group Holdings	6.13	2/21/24	5,300,000	5,641,367	0.471%
Sigma Holdco BV	7.88	5/15/26	1,375,000	1,397,344	0.117%
Sigma Holdco BV	5.75	5/15/26	2,555,000	2,946,439	0.246%
Singapore Government Bond	2.88	7/1/29	4,830,000	4,150,888	0.347%
SMART ABS Series 2016-2US Trust	2.05	12/14/22	503,851	504,980	0.042%
SM Investments	4.88	6/10/24	2,300,000	2,438,045	0.204%
Solera LLC / Solera Finance	10.5	3/1/24	4,555,000	4,748,588	0.397%
Southern California Edison	2.25	6/1/30	2,050,000	2,043,627	0.171%
Southwick Park CLO	1.57	7/20/32	2,820,000	2,805,885	0.234%
Spain Government Bond	0	1/31/25	2,174,000	2,581,343	0.216%
Sri Lanka Government International Bond	6.25	10/4/20	2,000,000	1,980,000	0.165%
Sri Lanka Government International Bond	6.25	7/27/21	1,600,000	1,408,000	0.118%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	1,942,139	1,965,838	0.164%
Starwood Mortgage Residential Trust 2019-IMC1	4.09	2/25/49	1,425,000	1,413,321	0.118%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	3,940,000	3,907,352	0.326%
State Board of Administration Finance	1.26	7/1/25	5,170,000	5,249,360	0.438%
State of Illinois	7.1	7/1/35	2,655,000	3,021,045	0.252%
State of Illinois	7.35	7/1/35	5,200,000	5,891,340	0.492%
State of Israel	3.8	5/13/60	2,825,000	3,366,101	0.281%
State Street	3.15	3/30/31	760,000	864,516	0.072%
Summer BidCo BV	9.75	11/15/25	3,460,875	4,074,809	0.340%
Summit Materials	2.14	11/21/24	4,924,051	4,864,962	0.406%
Syngenta Finance	3.93	4/23/21	1,420,000	1,434,186	0.120%
Taconic Park CLO	2.17	1/20/29	3,460,000	3,361,604	0.281%
Takeda Pharmaceutical	1	7/9/29	2,368,000	2,829,184	0.236%
Takeda Pharmaceutical	1.38	7/9/32	2,042,000	2,474,241	0.207%
Targa Resources			3,130	3,303,027	0.276%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	2,515,000	2,697,338	0.225%
Telecom Argentina	8.5	8/6/25	4,281,000	3,676,309	0.307%

Tenet Healthcare	6.88	11/15/31	1,350,000	1,309,500	0.109%
Tenet Healthcare	7.5	4/1/25	1,395,000	1,506,600	0.126%
Times China Holdings	6.75	7/16/23	5,600,000	5,733,240	0.479%
T-Mobile USA	3.15	4/1/27	4,443,863	4,437,108	0.370%
T-Mobile USA	3.88	4/15/30	2,350,000	2,674,862	0.223%
Tobacco Settlement Finance Authority	7.47	6/1/47	4,625,000	4,950,785	0.413%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	6,760,000	6,977,199	0.583%
Towd Point Mortgage Trust 2015-3	3	3/25/54	43,454	43,743	0.004%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,035,000	1,128,768	0.094%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	595,636	619,343	0.052%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	947,921	1,026,727	0.086%
Transcanada Trust	4.65	5/18/77	3,585,000	2,668,793	0.223%
TransDigm	8	12/15/25	1,270,000	1,377,950	0.115%
Trivium Packaging Finance BV	3.75	8/15/26	270,000	312,442	0.026%
TRP Government Reserve	0.09		32,677,506	32,677,506	2.729%
Ultimate Software	7.5	5/3/27	2,420,000	2,460,341	0.205%
United Airlines 2018-1 Class AA Pass Through Trust	3.5	3/1/30	2,525,827	2,360,173	0.197%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	1,630,000	1,524,376	0.127%
U.S. Treasury Bill	0.1	2/25/21	17,808,000	17,800,728	1.486%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	36,250,028	38,560,967	3.220%
Venezuela Government International Bond	7.75	10/13/20	400,000	32,000	0.003%
Venezuela Government International Bond	6	12/9/20	205,000	16,400	0.001%
Vertical Holdco GmbH	6.63	7/15/28	890,000	1,085,956	0.091%
Vertical Midco GmbH	4.38	7/15/27	740,000	881,604	0.074%
Verus Securitization Trust 2018-3	4.6	10/25/58	2,050,000	2,064,812	0.172%
Verus Securitization Trust 2019-1	3.84	2/25/59	1,516,295	1,536,889	0.128%
Verus Securitization Trust 2019-2	3.35	5/25/59	1,785,516	1,820,207	0.152%
Verus Securitization Trust 2020-INV1	5.5	3/25/60	530,000	564,578	0.047%
Victoria	5.25	7/15/24	1,890,000	2,200,409	0.184%
Victoria	5.25	7/15/24	1,535,000	1,787,105	0.149%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	1,560,000	1,577,994	0.132%
Vista Point Securitization Trust 2020-2	4.9	4/25/65	1,920,000	1,928,529	0.161%
Vistra Operations	3.7	1/30/27	2,180,000	2,289,000	0.191%
Vivo Energy Investments BV	5.13	9/24/27	3,395,000	3,443,046	0.287%
VNdo Trust 2016-350P	4.03	1/10/35	3,825,000	3,909,636	0.326%
Volkswagen Group of America Finance	2.7	9/26/22	1,760,000	1,822,675	0.152%
VTR Comunicaciones	5.13	1/15/28	2,994,000	3,100,287	0.259%
Westlake Chemical	1.63	7/17/29	3,000,000	3,455,394	0.289%
Woodside Finance	4.5	3/4/29	2,785,000	3,120,565	0.261%
WW International	8.63	12/1/25	1,355,000	1,409,200	0.118%
Ziggo BV	2.88	1/15/30	3,355,000	3,840,169	0.321%

Total Investments in Securities **1,231,580,477**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	8,504,101	INR	(633,342,889)	01/22/2021	1,459	0.000%
Barclays Bank PLC - Wholesale (SING)	INR	633,342,889	USD	(8,602,865)	10/09/2020	(18,656)	-0.002%
Barclays Bank PLC - Wholesale (SING)	USD	4,500,510	CLP	(3,493,970,985)	12/11/2020	46,639	0.004%
Barclays Bank PLC - Wholesale (SING)	USD	6,235,951	CNH	(42,968,818)	12/18/2020	(63,311)	-0.005%
Barclays Bank PLC - Wholesale (SING)	ZAR	46,942,000	USD	(2,844,832)	12/18/2020	(68,662)	-0.006%
BNP PARIBAS SECURITIES CORP	USD	4,201,710	INR	(313,801,339)	01/22/2021	(11,080)	-0.001%
BNP PARIBAS SECURITIES CORP	INR	313,801,339	USD	(4,249,793)	10/09/2020	3,410	0.000%
BNP PARIBAS SECURITIES CORP	USD	504,685	INR	(38,510,000)	10/09/2020	(17,272)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	5,960,575	AUD	(8,071,000)	10/23/2020	179,411	0.015%
BNP PARIBAS SECURITIES CORP	USD	1,719,991	BRL	(9,661,277)	12/02/2020	2,764	0.000%
BNP PARIBAS SECURITIES CORP	CLP	492,484,800	USD	(645,458)	12/11/2020	(17,673)	-0.001%
BNP PARIBAS SECURITIES CORP	MYR	1,483,000	USD	(355,550)	12/11/2020	701	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,603,288	CLP	(2,022,156,153)	12/11/2020	25,584	0.002%
BNP PARIBAS SECURITIES CORP	USD	2,212,795	CLP	(1,718,832,730)	12/11/2020	21,746	0.002%
BNP PARIBAS SECURITIES CORP	USD	5,088,960	CLP	(3,965,012,065)	12/11/2020	34,638	0.003%
BNP PARIBAS SECURITIES CORP	USD	2,786,418	CLP	(2,142,811,470)	12/11/2020	54,911	0.005%
BNP PARIBAS SECURITIES CORP	USD	2,654,487	CLP	(2,051,254,980)	12/11/2020	39,690	0.003%
BNP PARIBAS SECURITIES CORP	THB	18,068,000	USD	(578,593)	12/14/2020	(8,452)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	2,513,327	CNH	(17,315,792)	12/18/2020	(25,181)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	3,071,844	CNH	(21,163,746)	12/18/2020	(30,777)	-0.003%
BANK OF AMERICA	USD	6,011,579	INR	(458,798,925)	10/09/2020	(206,893)	-0.017%
JP MORGAN CHASE BANK	IDR	90,879,789,145	USD	(5,986,803)	01/22/2021	40,588	0.003%
JP MORGAN CHASE BANK	USD	839,387	CZK	(18,648,000)	10/16/2020	31,343	0.003%
JP MORGAN CHASE BANK	USD	5,562,858	MXN	(125,234,000)	10/16/2020	(90,138)	-0.008%
JP MORGAN CHASE BANK	USD	379,215	RSD	(37,711,000)	10/16/2020	3,288	0.000%
JP MORGAN CHASE BANK	CAD	275,000	USD	(209,919)	10/23/2020	(3,378)	0.000%
JP MORGAN CHASE BANK	JPY	635,534,000	USD	(6,028,985)	10/23/2020	(1,445)	0.000%



JP MORGAN CHASE BANK	USD	793,711	PLN	(2,928,000)	11/13/2020	36,142	0.003%
JP MORGAN CHASE BANK	USD	2,720,699	EUR	(2,283,000)	11/20/2020	41,174	0.003%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	6,219,520	CAD	(8,088,000)	10/23/2020	144,955	0.012%
CITIBANK N A	RSD	40,844,000	USD	(407,543)	01/15/2021	(520)	0.000%
CITIBANK N A	RSD	1,163,977,717	USD	(11,625,826)	01/15/2021	(26,406)	-0.002%
CITIBANK N A	ILS	1,346,000	USD	(394,463)	01/21/2021	(761)	0.000%
CITIBANK N A	USD	18,827,913	ILS	(64,801,912)	01/21/2021	(126,462)	-0.011%
CITIBANK N A	USD	4,451,742	IDR	(67,695,319,123)	01/22/2021	(37,993)	-0.003%
CITIBANK N A	IDR	67,695,319,123	USD	(4,525,088)	10/09/2020	22,598	0.002%
CITIBANK N A	USD	8,013,556	INR	(611,731,900)	10/09/2020	(277,741)	-0.023%
CITIBANK N A	ILS	64,801,912	USD	(18,799,510)	10/15/2020	119,428	0.010%
CITIBANK N A	USD	18,789,154	ILS	(64,801,912)	10/15/2020	(129,785)	-0.011%
CITIBANK N A	CZK	12,953,000	USD	(561,573)	10/16/2020	(301)	0.000%
CITIBANK N A	MXN	63,203,000	USD	(2,866,245)	10/16/2020	(13,296)	-0.001%
CITIBANK N A	RSD	1,201,688,717	USD	(11,538,058)	10/16/2020	441,127	0.037%
CITIBANK N A	USD	11,594,558	RSD	(1,163,977,717)	10/16/2020	(8,700)	-0.001%
CITIBANK N A	AUD	16,321,000	USD	(11,690,161)	10/23/2020	381	0.000%
CITIBANK N A	CAD	8,027,017	USD	(5,923,819)	10/23/2020	104,944	0.009%
CITIBANK N A	CAD	618,000	USD	(463,195)	10/23/2020	959	0.000%
CITIBANK N A	JPY	421,990,537	USD	(3,942,087)	10/23/2020	60,162	0.005%
CITIBANK N A	JPY	686,376,000	USD	(6,501,614)	10/23/2020	8,123	0.001%
CITIBANK N A	USD	6,021,293	AUD	(8,402,000)	10/23/2020	3,039	0.000%
CITIBANK N A	USD	11,819,216	AUD	(16,276,000)	10/23/2020	160,907	0.013%
CITIBANK N A	USD	11,749,937	JPY	(1,240,153,000)	10/23/2020	(11,939)	-0.001%
CITIBANK N A	PLN	1,982,000	USD	(513,349)	11/13/2020	(541)	0.000%
CITIBANK N A	EUR	813,000	USD	(954,477)	11/20/2020	(270)	0.000%
CITIBANK N A	USD	155,676,188	EUR	(131,005,914)	11/20/2020	1,916,386	0.160%
CITIBANK N A	USD	5,105,253	CNH	(35,156,306)	12/18/2020	(48,688)	-0.004%
Credit Suisse First Boston Inc (PAS)	USD	5,567,966	INR	(422,246,667)	10/09/2020	(155,085)	-0.013%
Credit Suisse First Boston Inc (PAS)	USD	6,011,123	INR	(458,798,925)	10/09/2020	(207,350)	-0.017%
DEUTSCHE BANK	USD	3,295,785	IDR	(48,777,624,990)	10/09/2020	18,966	0.002%
DEUTSCHE BANK	MYR	48,656,000	USD	(11,746,131)	12/11/2020	(57,817)	-0.005%
DEUTSCHE BANK	USD	11,926,273	THB	(373,208,849)	12/14/2020	149,561	0.012%
GOLDMAN SACHS & CO	USD	1,796,194	IDR	(27,160,918,081)	01/22/2021	(5,191)	0.000%
GOLDMAN SACHS & CO	USD	355,899	INR	(26,549,000)	01/22/2021	(522)	0.000%
GOLDMAN SACHS & CO	USD	4,140,512	INR	(309,544,666)	01/22/2021	(15,132)	-0.001%
GOLDMAN SACHS & CO	IDR	27,160,918,081	USD	(1,822,880)	10/09/2020	1,756	0.000%
GOLDMAN SACHS & CO	IDR	176,267,467,000	USD	(11,922,047)	10/09/2020	(80,620)	-0.007%
GOLDMAN SACHS & CO	INR	309,544,666	USD	(4,188,413)	10/09/2020	7,096	0.001%
GOLDMAN SACHS & CO	USD	2,698,066	IDR	(40,106,752,129)	10/09/2020	3,745	0.000%
GOLDMAN SACHS & CO	USD	6,740,307	IDR	(99,891,348,937)	10/09/2020	29,732	0.002%
GOLDMAN SACHS & CO	USD	1,353,449	IDR	(20,028,340,638)	10/09/2020	7,970	0.001%
GOLDMAN SACHS & CO	MXN	6,414,000	USD	(289,647)	10/16/2020	(123)	0.000%
GOLDMAN SACHS & CO	CAD	19,601,000	USD	(14,797,675)	10/23/2020	(76,170)	-0.006%
GOLDMAN SACHS & CO	USD	6,877,823	BRL	(38,645,109)	12/02/2020	8,912	0.001%
GOLDMAN SACHS & CO	THB	223,738,735	USD	(7,208,310)	12/14/2020	(148,170)	-0.012%
HSBC SECURITIES INC	IDR	17,863,846,056	USD	(1,181,003)	01/22/2021	3,775	0.000%
HSBC SECURITIES INC	IDR	12,986,343,700	USD	(858,431)	01/22/2021	2,858	0.000%
HSBC SECURITIES INC	INR	49,103,000	USD	(664,947)	10/09/2020	586	0.000%
HSBC SECURITIES INC	USD	2,695,890	IDR	(40,106,752,129)	10/09/2020	1,569	0.000%
HSBC SECURITIES INC	USD	3,294,019	IDR	(48,777,831,940)	10/09/2020	17,186	0.001%
HSBC SECURITIES INC	AUD	6,434,858	USD	(4,502,599)	10/23/2020	106,615	0.009%
HSBC SECURITIES INC	JPY	19,884,370	USD	(186,050)	10/23/2020	2,537	0.000%
HSBC SECURITIES INC	JPY	590,543,100	USD	(5,525,477)	10/23/2020	75,360	0.006%
HSBC SECURITIES INC	USD	69,636	EUR	(59,780)	11/20/2020	(527)	0.000%
HSBC SECURITIES INC	THB	131,402,114	USD	(4,190,118)	12/14/2020	(43,687)	-0.004%
HSBC SECURITIES INC	USD	8,344,906	CNH	(57,432,148)	12/18/2020	(74,691)	-0.006%
MORGAN STANLEY & COMPANY LLC	USD	1,326,863	IDR	(20,128,518,257)	01/22/2021	(8,114)	-0.001%
MORGAN STANLEY & COMPANY LLC	KRW	49,345,091	USD	(42,050)	10/08/2020	176	0.000%
MORGAN STANLEY & COMPANY LLC	USD	41,255	KRW	(49,345,091)	10/08/2020	(971)	0.000%
MORGAN STANLEY & COMPANY LLC	IDR	20,128,518,257	USD	(1,346,389)	10/09/2020	5,819	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,538,474	IDR	(22,764,799,460)	10/09/2020	9,163	0.001%
MORGAN STANLEY & COMPANY LLC	MXN	390,770,824	USD	(17,165,369)	10/16/2020	473,816	0.040%
MORGAN STANLEY & COMPANY LLC	JPY	182,191,413	USD	(1,706,261)	10/23/2020	21,681	0.002%
MORGAN STANLEY & COMPANY LLC	USD	603,279	AUD	(816,689)	10/23/2020	18,295	0.002%
MORGAN STANLEY & COMPANY LLC	USD	3,767,082	EUR	(3,177,261)	11/20/2020	37,975	0.003%
MORGAN STANLEY & COMPANY LLC	USD	3,069,449	CLP	(2,379,007,239)	12/11/2020	36,856	0.003%
MORGAN STANLEY & COMPANY LLC	USD	2,657,981	CLP	(2,052,014,705)	12/11/2020	42,215	0.004%
MORGAN STANLEY & COMPANY LLC	USD	4,120,547	SGD	(5,630,275)	12/18/2020	(4,462)	0.000%
STATE STREET GLOBAL MARKETS LLC	AUD	6,434,858	USD	(4,504,992)	10/23/2020	104,221	0.009%
STATE STREET GLOBAL MARKETS LLC	EUR	1,017,000	USD	(1,195,298)	11/20/2020	(1,660)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,878,102	EUR	(1,586,419)	11/20/2020	16,145	0.001%

UBS SECURITIES LLC	CZK	215,415,000	USD	(9,059,044)	10/16/2020	275,200	0.023%
UBS SECURITIES LLC	JPY	1,233,970,000	USD	(11,613,617)	10/23/2020	89,619	0.007%
UBS SECURITIES LLC	PLN	14,595,000	USD	(3,910,091)	11/13/2020	(133,890)	-0.011%
UBS SECURITIES LLC	EUR	1,898,101	USD	(2,229,436)	11/20/2020	(1,661)	0.000%
UBS SECURITIES LLC	USD	1,671,188	EUR	(1,430,492)	11/20/2020	(7,760)	-0.001%
UBS SECURITIES LLC	CLP	541,056,000	USD	(688,121)	12/11/2020	1,579	0.000%
UBS SECURITIES LLC	USD	2,803,738	CLP	(2,202,784,480)	12/11/2020	(4,219)	0.000%
UBS SECURITIES LLC	USD	4,055,130	ZAR	(67,991,799)	12/18/2020	34,067	0.003%

Total Forward Currency Exchange Contracts

2,877,406

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO AUD PUT/USD CALL 0.7232 10/05/2020	0.72	10/5/2020	36,000,000	382,924	0.032%
FXO EUR PUT/USD CALL 1.1552 09/30/2020	1.16	9/30/2020	23,600,000	0	0.000%
FXO EUR PUT/USD CALL 1.17 10/05/2020	1.17	10/5/2020	41,850,000	75,328	0.006%
FXO USD CALL/CAD PUT 1.3535 09/30/2020	1.35	9/30/2020	23,600,000	0	0.000%
FXO USD CALL/JPY PUT 108.93 09/30/2020	108.93	9/30/2020	23,600,000	0	0.000%
FXO USD PUT/ILS CALL 3.30 12/01/2020	3.30	12/1/2020	11,930,000	18,021	0.002%
FXO USD PUT/ILS CALL 3.30 12/01/2020	3.30	12/1/2020	23,870,000	36,057	0.003%
FXO USD PUT/JPY CALL 105.04 10/16/2020	105.04	10/16/2020	29,885,000	83,006	0.007%

Total Options

595,336

Swap Contracts	Notional Amount	Market Value	% of Net Assets
GENERAL ELECTRIC CO CDS 12/20/2020	(135,000)	130	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(1,795,000)	1,732	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(1,265,000)	1,221	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(65,000)	63	0.000%
PLN IRS 02/12/2028 PAY FIX	(5,024,499)	(229,765)	(0.019%)
PLN IRS 02/13/2018 PAY FIX	(13,189,310)	(600,398)	(0.050%)
PLN IRS 02/14/2028 PAY FIX	(9,986,191)	(456,351)	(0.038%)
GREECE CDS 12/20/2024	(2,737,000)	(24,398)	(0.002%)
GREECE CDS 12/20/2024	(1,369,000)	(12,203)	(0.001%)
GREECE CDS 12/20/2024	(1,368,000)	(12,194)	(0.001%)
GREECE CDS 06/20/2025	(1,348,000)	(21,009)	(0.002%)
GREECE CDS 06/20/2025	(674,000)	(10,504)	(0.001%)
GREECE CDS 06/20/2025	(854,000)	(13,310)	(0.001%)
GREECE CDS 06/20/2024	(1,100,000)	(4,715)	0.000%
GREECE CDS 06/20/2024	(1,100,000)	(4,715)	0.000%
GREECE CDS 12/20/2024	(952,000)	(8,486)	(0.001%)
GREECE CDS 12/20/2024	(3,200,000)	(28,525)	(0.002%)
GREECE CDS 12/20/2029	(2,100,000)	(165,178)	(0.014%)
GREECE CDS 12/20/2029	(2,100,000)	(165,178)	(0.014%)
GREECE CDS 12/20/2021	2,070,000	12,306	0.001%
GREECE CDS 12/20/2020	2,070,000	3,169	0.000%
GREECE CDS 06/20/2022	3,400,000	19,853	0.002%
GREECE CDS 06/20/2024	(2,200,000)	(9,429)	(0.001%)
CMBX AAA CDSI S13 PRC 12/16/2072	(32,750,000)	(384,551)	(0.032%)
USD IRS 06/26/2048 PAY FIX	(3,920,000)	(1,818,519)	(0.152%)
ITRX EUR CDSI S34 5Y 12/20/2025	45,950,000	(1,148,399)	(0.096%)
PLN IRS 11/05/2029 PAY FIX	(4,594,821)	(99,565)	(0.008%)
CZK IRS 02/21/2022 REC FIX	789,752,000	906,149	0.076%
CZK IRS 02/20/2022 REC FIX	566,530,000	651,869	0.054%
PLN IRS 10/22/2029 PAY FIX	(15,882,353)	(335,373)	(0.028%)
CZK IRS 02/19/2022 REC FIX	197,046,000	227,018	0.019%
PLN IRS 11/07/2029 PAY FIX	(4,525,898)	(104,290)	(0.009%)
PLN IRS 11/06/2029 PAY FIX	(4,594,821)	(99,562)	(0.008%)
FI TRS REC IBXLLTR 03/20/2021	134,045	(369,964)	(0.031%)
CZK IRS 02/19/2030 PAY FIX	(64,481,000)	(248,397)	(0.021%)
FI TRS REC IBXLLTR 03/20/2021	2,246	(6,704)	(0.001%)
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(99,565)	(0.008%)
CZK IRS 02/20/2022 REC FIX	747,046,000	864,173	0.072%
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(101,682)	(0.008%)
CZK IRS 02/13/2030 PAY FIX	11,000	(38)	0.000%
CZK IRS 02/20/2030 PAY FIX	(124,481,000)	(471,852)	(0.039%)
MXN IRS 05/04/2027 REC FIX	53,000,000	10,501	0.001%
CZK IRS 02/21/2030 PAY FIX	(130,032,000)	(494,297)	(0.041%)
PLN IRS 09/24/2029 PAY FIX	(23,200,000)	(458,850)	(0.038%)
FI TRS REC IBXLLTR 12/20/2020	134,128	689,419	0.058%
PLN IRS 10/22/2029 PAY FIX	(11,117,647)	(236,035)	(0.020%)
PLN IRS 02/27/2030 PAY FIX	(15,500,000)	(297,898)	(0.025%)
PLN IRS 11/05/2029 PAY FIX	(4,594,820)	(99,830)	(0.008%)

Total Swap Contracts

(5,254,125)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNZ0 CAN 10YR BOND FUT DEC 20	141	12/18/2020	16,075,408	(162,446)	1.342%
G Z0 LONG GILT FUT DEC 20	110	12/29/2020	19,319,337	(252,008)	1.613%
IKZ0 EURO BTP FUT DEC 20	71	12/8/2020	12,285,212	19,366	1.026%
KAAZ0 KOREA 10YR BND FUT Dec 20	293	12/15/2020	33,351,142	788,818	2.785%
KEZ0 KOREA 3YR BND FUT Dec 20	890	12/15/2020	85,293,886	1,347,598	7.122%
OATZ0 EURO OAT FUT DEC 20	102	12/8/2020	20,156,992	(92,948)	1.683%
OEZ0 EURO BOBL FUT DEC 20	573	12/8/2020	90,809,593	(796,704)	7.583%
TUZO 2YR US NOTE FUT DEC 20	1,997	12/31/2020	441,258,993	90,776	36.845%
UBZ0 EURO BUXL 30Y FUT DEC 20	(55)	12/8/2020	(14,359,546)	(38,282)	(1.199%)

USZ0 UST 30YR FUT DEC 20	(216)	12/21/2020	(38,076,750)	320,131	(3.179%)
UXYZ0 UST 10YR ULTRA FUT DEC 20	(707)	12/21/2020	(113,064,769)	(232,985)	(9.441%)
WNZ0 ULTRA US BOND FUT DEC 20	(6)	12/21/2020	(1,330,875)	8,054	(0.111%)
XMZ0 AUST 10Y BOND FUT DEC20	249	12/15/2020	26,643,660	(252,648)	2.225%

Total Futures Contracts **746,723**

**NET ASSETS** **1,197,608,414**

**NET ASSET VALUE PER SHARE**

**Global Multi-Sector Bond Fund Shares** **11.63**  
(\$986,190,985 / 84,798,370 Shares Outstanding)

**Global Multi-Sector Bond Fund - Advisor Class Shares** **11.64**  
(\$15,409,375 / 1,323,657 Shares Outstanding)

**Global Multi-Sector Bond Fund - I Class Shares** **11.63**  
(\$196,008,053 / 16,852,742 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 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	UGX Ugandan Shilling
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	USD U.S. Dollar
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	UYU Uruguayan Peso
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	

CNY China Yuan Renminbi  
COP Columbian Peso  
CRC Costa Rican Colon  
CUP Cuban Peso  
CYP Cyprus Pound  
CZK Czech Koruna

JMD Jamaican Dollar  
JOD Jordanian Dinar  
JPY Japanese Yen  
KES Kenyan Shilling  
KHR Cambodian Riel  
KPW North Korean Won

PEN Peruvian Nuevo Sol  
PGK Papua New Guinea Kina  
PHP Philippine Peso  
PKR Pakistan Rupee  
PLN Polish Zloty  
PYG Guarani

VEB Venezuelan Bolivar  
VND Vietnamese Dong  
XAF CFA Franc BEAC  
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.