

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	30,000,000	29,372,323	2.338%
280 Park Avenue 2017-280P Mortgage Trust	5.32	9/15/34	995,000	944,857	0.075%
522 Funding CLO 2019-5	5.71	4/15/35	2,805,000	2,668,657	0.212%
ABJA Investment Co Pte	5.95	7/31/24	2,000,000	2,001,150	0.159%
Aes Andes	7.13	3/26/79	3,125,000	2,978,461	0.237%
Agrosuper	4.6	1/20/32	5,360,000	4,758,097	0.379%
Air Canada	6.42	8/11/28	2,278,550	2,247,220	0.179%
Albania Government International Bond	3.5	10/9/25	1,500,000	1,499,612	0.119%
Albania Government International Bond	3.5	10/9/25	1,490,000	1,489,615	0.119%
Albania Government International Bond	3.5	11/23/31	4,345,000	3,789,860	0.302%
Albania Government International Bond	3.5	6/16/27	1,635,000	1,567,291	0.125%
Alen 2021-ACEN Mortgage Trust	6.57	4/15/34	2,940,000	2,505,094	0.199%
Angel Oak Mortgage Trust 2021-2	2.34	4/25/66	1,830,000	997,916	0.079%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	16,873	16,779	0.001%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	4,360,950	4,285,017	0.341%
Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	1,515,000	872,132	0.069%
Aris Mining	6.88	8/9/26	4,455,000	3,499,447	0.279%
Ascend Learning	10.13	12/10/29	2,635,000	2,249,631	0.179%
Asurion	7.07	11/3/24	2,273,878	2,203,638	0.175%
Avis Budget Rental Car Funding AESOP	3.34	8/20/26	5,000,000	4,233,215	0.337%
Axian Telecom	7.38	2/16/27	1,950,000	1,716,000	0.137%
Axian Telecom	7.38	2/16/27	1,490,000	1,311,200	0.104%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	8.07	9/15/38	3,330,000	2,844,732	0.226%
Banco Comercial Portugues	4.5	12/7/27	2,200,000	2,058,167	0.164%
Banco De Bogota	4.38	8/3/27	2,325,000	2,115,099	0.168%
Banco De Bogota	4.38	8/3/27	1,000,000	909,720	0.072%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	4,120,000	3,451,843	0.275%
BANK 2018-BNK13	4.47	8/15/61	904,000	833,391	0.066%
Bank Negara Indonesia Persero	3.75	3/30/26	2,100,000	1,953,097	0.155%
Bellemeade Re 2022-1	6.08	1/26/32	4,320,000	4,113,465	0.327%
Benefit Street Partners CLO IV	5.79	1/20/32	5,885,000	5,620,705	0.447%
Benefit Street Partners CLO XI	5.58	4/15/29	6,995,000	6,793,460	0.541%
BFLD 2019-DPLO	5.86	10/15/34	1,830,000	1,770,098	0.141%
Brazil Notas do Tesouro Nacional Serie	6	5/15/25	14,339,537	2,707,598	0.216%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	38,105,000	6,633,798	0.528%
BSPRT 2022-FL8 Issuer	5.31	2/15/37	3,585,000	3,463,803	0.276%
Bundesobligation	0	4/16/27	48,892,000	46,910,199	3.735%
Bundesrepublik deutschland Bundesanleihe	0	2/15/32	50,915,000	43,302,354	3.447%
Bundesrepublik deutschland Bundesanleihe	0	8/15/52	12,749,186	6,637,260	0.528%
BX Trust 2021-VIEW	8.25	6/15/36	2,615,000	2,369,125	0.189%
CAFL 2021-RTL1 Issuer	3.1	3/28/29	2,220,000	1,992,683	0.159%
Cantor Commercial Real Estate Lending 2019-CF1	4.14	5/15/52	1,055,000	957,366	0.076%
Capital Projects Finance Authority/FL	4	10/1/24	5,105,000	4,868,775	0.388%
CBAM 2019-9	5.36	2/12/30	1,961,787	1,936,627	0.154%
Charter Communications Operating	5.83	2/1/27	4,813,006	4,693,547	0.374%
China Government Bond	3.53	10/18/51	10,000,000	1,510,969	0.120%
China Government Bond	3.13	11/21/29	30,000,000	4,408,787	0.351%
China Government Bond	3.32	4/15/52	10,000,000	1,468,691	0.117%
China Government Bond	3.02	5/27/31	70,000,000	10,191,404	0.811%
China Government Bond	4	6/24/69	10,000,000	1,656,970	0.132%
China Government Bond	2.69	8/15/32	30,000,000	4,249,205	0.338%
China Government Bond	2.6	9/1/32	90,000,000	12,671,953	1.009%
Citadel Securities	7.2	2/2/28	640,000	632,198	0.050%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	6,110,000	3,798,624	0.302%
Cologix Canadian Issuer	4.94	1/25/52	3,940,000	2,654,611	0.211%
Colorado Health Facilities Authority	3.36	12/1/30	3,955,000	3,439,331	0.274%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	1,562,000	1,351,644	0.108%
COLT 2021-3 Mortgage Loan Trust	2.3	9/27/66	1,725,000	885,739	0.071%
COMM 2014-CR14 Mortgage Trust	4.59	2/10/47	1,390,000	1,336,271	0.106%
COMM 2017-PANW Mortgage Trust	3.54	10/10/29	4,340,000	3,977,999	0.317%
Commonwealth of Puerto Rico	0	11/1/43	10,788,725	4,720,067	0.376%
Connecticut Avenue Securities Trust 2022-R02	6.93	1/25/42	2,805,000	2,642,961	0.210%
Connecticut Avenue Securities Trust 2022-R06	6.68	5/25/42	2,038,407	2,063,796	0.164%
Connecticut Avenue Securities Trust 2022-R08	6.48	7/25/42	895,793	898,606	0.072%
CoreLogic	10.63	6/4/29	1,195,000	837,098	0.067%

CP Iris Holdco I	11.38	10/1/29	1,830,000	1,537,200	0.122%
Cyprus Government International Bond	1.25	1/21/40	120,000	83,084	0.007%
Cyprus Government International Bond	2.75	2/26/34	917,000	834,009	0.066%
Czech Republic Government Bond	2.75	7/23/29	187,920,000	7,222,483	0.575%
Czech Republic Government Bond	2.4	9/17/25	133,640,000	5,492,812	0.437%
DRIVEN BRANDS FUNDING	4.74	4/20/48	3,514,400	3,263,950	0.260%
DRIVEN BRANDS FUNDING	3.79	7/20/50	1,867,025	1,601,373	0.127%
Ellington Financial Mortgage Trust 2020-1	5.24	5/25/65	1,280,000	1,136,495	0.090%
Engineered Machinery Holdings	11.23	5/21/29	390,000	352,299	0.028%
Engineered Machinery Holdings	10.73	5/21/29	2,583,729	2,351,194	0.187%
Entegris	5.89	7/6/29	1,900,000	1,892,875	0.151%
Fannie Mae Connecticut Avenue Securities	6.94	12/25/30	980,176	969,120	0.077%
Fannie Mae Connecticut Avenue Securities	6.74	1/25/31	1,381,476	1,384,651	0.110%
Federal Home Loan Mortgage	5.5	10/1/38	3,397	3,526	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	2,699	2,679	0.000%
Federal Home Loan Mortgage	4	10/1/40	8,123	7,837	0.001%
Federal Home Loan Mortgage	4	10/1/40	2,716	2,611	0.000%
Federal Home Loan Mortgage	5	11/1/36	11,002	11,248	0.001%
Federal Home Loan Mortgage	4	11/1/40	3,608	3,469	0.000%
Federal Home Loan Mortgage	4	1/1/41	1,919	1,845	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	3,738	3,699	0.000%
Federal Home Loan Mortgage	4	12/1/40	1,294	1,244	0.000%
Federal Home Loan Mortgage	4	12/1/40	34,994	33,650	0.003%
Federal Home Loan Mortgage	4	12/1/41	10,345	9,945	0.001%
Federal Home Loan Mortgage	4	2/1/41	76,171	73,232	0.006%
Federal Home Loan Mortgage	5	4/1/40	366	371	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	5,093	5,041	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	6,549	6,461	0.001%
Federal Home Loan Mortgage	5	7/1/40	2,157	2,181	0.000%
Federal Home Loan Mortgage	5	8/1/40	3,971	4,025	0.000%
Federal Home Loan Mortgage	5	8/1/40	15,000	15,207	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	1,239	1,229	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	4,637	4,602	0.000%
Federal National Mortgage Assn.	5	10/1/34	45,543	46,442	0.004%
Federal National Mortgage Assn.	6	10/1/38	24,956	26,040	0.002%
Federal National Mortgage Assn.	4	10/1/47	914,592	873,764	0.070%
Federal National Mortgage Assn.	2.5	10/1/51	6,243,815	5,301,486	0.422%
Federal National Mortgage Assn.	4.5	10/1/52	229,451	220,859	0.018%
Federal National Mortgage Assn.	4	10/1/52	2,223,033	2,085,289	0.166%
Federal National Mortgage Assn.	5.5	11/1/35	10,761	11,141	0.001%
Federal National Mortgage Assn.	5	11/1/35	20,717	21,156	0.002%
Federal National Mortgage Assn.	4.5	11/1/39	6,989	6,907	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	140,120	130,265	0.010%
Federal National Mortgage Assn.	3.5	11/1/47	196,472	181,850	0.014%
Federal National Mortgage Assn.	3.5	11/1/48	420,276	389,580	0.031%
Federal National Mortgage Assn.	4.5	11/1/49	2,735	2,665	0.000%
Federal National Mortgage Assn.	4.5	11/1/52	45,736,902	44,024,338	3.505%
Federal National Mortgage Assn.	5.5	1/1/39	1,213	1,258	0.000%
Federal National Mortgage Assn.	4	1/1/41	18,785	18,041	0.001%
Federal National Mortgage Assn.	4.5	1/1/42	3,349	3,320	0.000%
Federal National Mortgage Assn.	4.5	1/1/44	35,344	34,721	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	43,121	40,088	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	129,089	119,929	0.010%
Federal National Mortgage Assn.	3.5	1/1/46	257,872	239,529	0.019%
Federal National Mortgage Assn.	3.5	1/1/46	1,256,054	1,164,162	0.093%
Federal National Mortgage Assn.	4.5	1/1/50	58,293	57,021	0.005%
Federal National Mortgage Assn.	5.5	12/1/35	7,291	7,529	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	13,055	12,905	0.001%
Federal National Mortgage Assn.	5	12/1/41	385,880	386,144	0.031%
Federal National Mortgage Assn.	4	12/1/41	7,021	6,742	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	307,917	286,164	0.023%
Federal National Mortgage Assn.	3.5	12/1/45	58,483	54,635	0.004%
Federal National Mortgage Assn.	4	12/1/49	18,194	17,228	0.001%
Federal National Mortgage Assn.	6	12/1/52	19,040,000	19,326,817	1.539%
Federal National Mortgage Assn.	5	2/1/34	11,149	11,159	0.001%
Federal National Mortgage Assn.	6	2/1/37	14,773	15,411	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	9,681	10,019	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	2,815	2,914	0.000%
Federal National Mortgage Assn.	6	2/1/39	5,767	6,021	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	32,281	32,002	0.003%
Federal National Mortgage Assn.	4	2/1/41	9,163	8,799	0.001%
Federal National Mortgage Assn.	4	2/1/41	23,919	22,971	0.002%

Federal National Mortgage Assn.	5	2/1/42	2,954	2,992	0.000%
Federal National Mortgage Assn.	4	2/1/42	12,919	12,406	0.001%
Federal National Mortgage Assn.	3.5	2/1/46	203,827	189,384	0.015%
Federal National Mortgage Assn.	2.5	2/1/52	646,984	548,802	0.044%
Federal National Mortgage Assn.	5	3/1/34	10,612	10,628	0.001%
Federal National Mortgage Assn.	5.5	3/1/36	9,748	10,092	0.001%
Federal National Mortgage Assn.	6	3/1/37	6,233	6,487	0.001%
Federal National Mortgage Assn.	4	3/1/41	15,386	14,776	0.001%
Federal National Mortgage Assn.	4.5	3/1/46	35,338	34,723	0.003%
Federal National Mortgage Assn.	5.5	4/1/35	1,424	1,472	0.000%
Federal National Mortgage Assn.	6	4/1/35	30,913	31,970	0.003%
Federal National Mortgage Assn.	5.5	4/1/36	19,847	20,550	0.002%
Federal National Mortgage Assn.	5	4/1/40	30,837	31,227	0.002%
Federal National Mortgage Assn.	6	5/1/38	4,328	4,515	0.000%
Federal National Mortgage Assn.	4.5	5/1/40	10,565	10,474	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	33,479	33,125	0.003%
Federal National Mortgage Assn.	4	5/1/42	9,783	9,395	0.001%
Federal National Mortgage Assn.	3.5	5/1/47	922,438	857,639	0.068%
Federal National Mortgage Assn.	4.5	5/1/50	100,582	97,895	0.008%
Federal National Mortgage Assn.	2.5	5/1/51	6,094,524	5,164,303	0.411%
Federal National Mortgage Assn.	2.5	5/1/52	2,262,629	1,916,213	0.153%
Federal National Mortgage Assn.	3.5	5/1/52	2,170,483	1,972,735	0.157%
Federal National Mortgage Assn.	5	6/1/35	10,676	10,902	0.001%
Federal National Mortgage Assn.	5.5	6/1/38	31,074	32,224	0.003%
Federal National Mortgage Assn.	5	6/1/40	6,924	6,992	0.001%
Federal National Mortgage Assn.	5	6/1/40	128,673	129,951	0.010%
Federal National Mortgage Assn.	5	6/1/41	2,195	2,223	0.000%
Federal National Mortgage Assn.	2.5	6/1/51	1,328,607	1,128,203	0.090%
Federal National Mortgage Assn.	3.5	6/1/52	1,907,858	1,735,211	0.138%
Federal National Mortgage Assn.	5	7/1/33	6,126	6,179	0.000%
Federal National Mortgage Assn.	5	7/1/35	71,265	72,776	0.006%
Federal National Mortgage Assn.	5	7/1/35	26,572	27,135	0.002%
Federal National Mortgage Assn.	5	7/1/37	15,527	15,856	0.001%
Federal National Mortgage Assn.	4.5	7/1/39	5,937	5,882	0.000%
Federal National Mortgage Assn.	5	7/1/45	839,204	849,776	0.068%
Federal National Mortgage Assn.	4.5	7/1/46	117,258	115,190	0.009%
Federal National Mortgage Assn.	5	7/1/47	1,070,376	1,089,933	0.087%
Federal National Mortgage Assn.	3.5	7/1/50	127,803	117,575	0.009%
Federal National Mortgage Assn.	2.5	7/1/51	954,541	822,597	0.065%
Federal National Mortgage Assn.	4	7/1/52	985,635	924,567	0.074%
Federal National Mortgage Assn.	6.5	8/1/37	12,769	13,480	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	447	462	0.000%
Federal National Mortgage Assn.	6	8/1/37	5,435	5,669	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	838	867	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	8,747	8,642	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	17,559	17,407	0.001%
Federal National Mortgage Assn.	4	8/1/47	144,644	138,120	0.011%
Federal National Mortgage Assn.	4	8/1/47	497,763	477,450	0.038%
Federal National Mortgage Assn.	4.5	8/1/48	77,901	76,255	0.006%
Federal National Mortgage Assn.	2.5	8/1/51	2,216,876	1,882,291	0.150%
Federal National Mortgage Assn.	4	8/1/52	2,972,798	2,788,597	0.222%
Federal National Mortgage Assn.	5	8/1/52	448,059	441,927	0.035%
Federal National Mortgage Assn.	6.5	9/1/36	7,590	7,938	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	12,949	12,830	0.001%
Federal National Mortgage Assn.	4.5	9/1/42	5,541	5,493	0.000%
Federal National Mortgage Assn.	3.5	9/1/46	168,328	156,489	0.012%
Federal National Mortgage Assn.	3.5	9/1/47	1,042,436	966,064	0.077%
Federal National Mortgage Assn.	4.5	9/1/48	2,295,187	2,249,719	0.179%
Federal National Mortgage Assn.	5	9/1/49	1,345,543	1,354,289	0.108%
Federal National Mortgage Assn.	4	9/1/52	2,958,835	2,775,498	0.221%
Federal National Mortgage Assn.	5	9/1/52	5,987,860	5,905,052	0.470%
Finance of America HECM Buyout 2022-HB2	4	12/25/24	3,578,734	3,505,734	0.279%
Flexential Issuer 2021-1	3.25	11/27/51	5,310,000	4,629,119	0.369%
FNMA 30 YR	3.5	5/1/52	3,370,730	3,065,725	0.244%
FOCUS Brands Funding	5.18	10/30/48	2,174,400	1,992,322	0.159%
Fraport AG Frankfurt Airport Services Worldwide	1.88	3/31/28	4,455,000	4,068,644	0.324%
Freddie Mac REMICS	4.5	5/25/50	647,370	121,946	0.010%
Freddie Mac STACR REMIC Trust 2020-DNA6	5.93	12/25/50	1,171,422	1,163,306	0.093%
Freddie Mac STACR REMIC Trust 2020-HQA4	7.54	9/25/50	7,682	7,686	0.001%
Freddie Mac STACR REMIC Trust 2021-DNA3	6.03	10/25/33	1,220,000	1,196,178	0.095%
Freddie Mac STACR REMIC Trust 2022-DNA1	5.78	1/25/42	4,420,000	4,194,012	0.334%
Freddie Mac Structured Agency Credit Risk debt Notes	6.23	8/25/33	820,000	810,697	0.065%

Freddie Mac Structured Agency Credit Risk debt Notes	7.33	8/25/33	3,585,000	3,311,034	0.264%
FWD Securitization Trust 2020-INV1	2.85	1/25/50	3,591,000	2,704,960	0.215%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	101,319	89,724	0.007%
Globo Comunicacao E Participacoes	5.5	1/14/32	2,175,000	1,857,945	0.148%
Government National Mortgage Assn.	3.5	10/20/45	3,820,420	3,562,877	0.284%
Government National Mortgage Assn.	3	10/20/45	529,929	482,413	0.038%
Government National Mortgage Assn.	3.5	10/20/46	3,326,741	3,102,471	0.247%
Government National Mortgage Assn.	3.5	10/20/49	1,120,094	1,032,666	0.082%
Government National Mortgage Assn.	4	10/20/50	699,686	666,324	0.053%
Government National Mortgage Assn.	3	10/20/51	6,686,145	5,974,547	0.476%
Government National Mortgage Assn.	4	10/20/52	8,588,185	8,127,373	0.647%
Government National Mortgage Assn.	4.5	10/20/52	11,076,779	10,747,036	0.856%
Government National Mortgage Assn.	4	11/20/40	124,433	120,231	0.010%
Government National Mortgage Assn.	5	11/20/47	263,370	265,169	0.021%
Government National Mortgage Assn.	6	1/1/33	9,300,000	9,447,766	0.752%
Government National Mortgage Assn.	5	1/1/36	2,870,000	2,843,393	0.226%
Government National Mortgage Assn.	5	1/20/48	72,015	72,344	0.006%
Government National Mortgage Assn.	2	1/20/52	1,016,465	851,791	0.068%
Government National Mortgage Assn.	3.5	2/20/48	1,231,339	1,144,063	0.091%
Government National Mortgage Assn.	5	3/20/41	3,744	3,807	0.000%
Government National Mortgage Assn.	3.5	3/20/43	1,962,012	1,851,353	0.147%
Government National Mortgage Assn.	3.5	3/20/46	101,102	94,277	0.008%
Government National Mortgage Assn.	4.5	3/20/47	32,786	32,485	0.003%
Government National Mortgage Assn.	3	3/20/50	130,048	114,194	0.009%
Government National Mortgage Assn.	3.5	5/20/46	739,718	690,625	0.055%
Government National Mortgage Assn.	4	5/20/47	656,670	630,439	0.050%
Government National Mortgage Assn.	5	5/20/48	59,404	59,457	0.005%
Government National Mortgage Assn.	4	6/20/47	216,720	208,063	0.017%
Government National Mortgage Assn.	5	6/20/49	143,453	142,981	0.011%
Government National Mortgage Assn.	3	6/20/52	1,106,039	984,850	0.078%
Government National Mortgage Assn.	3.5	7/20/46	119,469	111,418	0.009%
Government National Mortgage Assn.	4.5	7/20/47	9,184	9,052	0.001%
Government National Mortgage Assn.	2	7/20/51	7,987,221	6,694,580	0.533%
Government National Mortgage Assn.	3	7/20/51	2,869,818	2,568,096	0.204%
Government National Mortgage Assn.	4.5	8/20/47	97,623	96,193	0.008%
Government National Mortgage Assn.	5	8/20/47	15,616	15,724	0.001%
Government National Mortgage Assn.	4	9/20/40	6,709	6,482	0.001%
Government National Mortgage Assn.	3.5	9/20/46	264,982	247,863	0.020%
Government National Mortgage Assn.	4.5	9/20/47	80,112	79,090	0.006%
Government National Mortgage Assn.	3	9/20/49	207,221	183,006	0.015%
Government National Mortgage Association	4	2/20/43	34,077	5,292	0.000%
Great Wolf Trust 2019-WOLF	7.18	12/15/36	1,955,000	1,849,250	0.147%
Great Wolf Trust 2019-WOLF	7.58	12/15/36	6,150,000	5,763,216	0.459%
Hardee s Funding	3.98	12/20/50	1,205,400	1,032,256	0.082%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	58,534	57,178	0.005%
Hilton Orlando Trust 2018-ORL	5.62	12/15/34	2,145,000	2,074,830	0.165%
Howard University	4.76	10/1/51	1,505,000	1,094,146	0.087%
HPS Loan Management 11-2017	6.48	5/6/30	7,190,000	6,744,132	0.537%
Humana	1.35	2/3/27	6,650,000	5,734,628	0.457%
Hungary Government Bond	2.25	4/20/33	9,685,860,000	15,102,772	1.202%
Hungary Government International Bond	5	2/22/27	1,243,000	1,323,189	0.105%
ILPT Commercial Mortgage Trust 2022-LPFX	3.82	3/15/32	4,315,000	3,421,424	0.272%
Israel Government Bond - Fixed	5.5	1/31/42	2,120,000	754,566	0.060%
Japanese Government CPI Linked Bond	0.1	3/10/25	1,033,900,000	8,073,858	0.643%
Japan Government Thirty Year Bond	1.3	6/20/52	1,539,150,000	11,034,758	0.879%
Japan Government Thirty Year Bond	1.4	9/20/52	467,500,000	3,413,740	0.272%
Japan Treasury Discount Bill	-0.16	1/16/23	7,105,000,000	54,141,139	4.310%
Japan Treasury Discount Bill	-0.12	5/10/23	3,800,000,000	28,966,285	2.306%
Kaisa Group Holdings	11.25	4/9/23	5,000,000	642,500	0.051%
Kfc Holding	6.09	3/15/28	4,062,998	4,007,132	0.319%
Landsbankinn HF	1	5/30/23	3,450,000	3,650,638	0.291%
Level 3 Financing	5.82	3/1/27	2,614,142	2,499,773	0.199%
Loyalty Ventures	8.57	11/3/27	386,872	153,782	0.012%
Madison Park Funding XXXIII	5.15	10/15/32	2,385,000	2,351,389	0.187%
MAF Global Securities	6.38	9/20/71	4,100,000	3,946,660	0.314%
Manhattan West 2020-1MW Mortgage Trust	2.33	9/10/39	1,185,000	941,524	0.075%
Manila Water	4.38	7/30/30	4,800,000	4,096,560	0.326%
MercadoLibre	2	8/15/28	720,000	1,450,044	0.115%
Metalsa S A P I de Cv	3.75	5/4/31	6,080,000	4,793,594	0.382%
Mexican Bonos	8.5	5/31/29	38,394,000	1,917,700	0.153%
Mexico City Airport Trust	5.5	7/31/47	2,545,000	1,965,618	0.156%
Mriya Farming			773	0	0.000%

Mriya Farming			127,586	14	0.000%
MVW 2020-1	4.21	10/20/37	428,915	401,072	0.032%
MVW Owner Trust 2017-1	2.75	12/20/34	33,802	32,650	0.003%
MVW Owner Trust 2017-1	2.99	12/20/34	40,818	38,338	0.003%
Naked Juice	9.65	1/20/30	1,195,000	939,939	0.075%
Navient Private Education Loan Trust 2017	3.91	12/16/58	805,000	750,045	0.060%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	2,365,000	1,849,630	0.147%
Navient Private Education Refi Loan Trust 2020-D	3.33	5/15/69	2,005,000	1,627,644	0.130%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	2,300,000	1,787,808	0.142%
Nexstar Media	6.88	9/18/26	2,568,399	2,544,642	0.203%
Nexus Buyer	10.63	11/5/29	940,000	867,545	0.069%
OBX 2021-NQM1 Trust	2.22	2/25/66	1,095,000	807,346	0.064%
Perrigo Investments	6.69	4/20/29	1,776,075	1,762,754	0.140%
Petroleos De Venezuela	9	11/17/23	510,000	24,863	0.002%
Petroleos De Venezuela	12.75	2/17/23	15,000	731	0.000%
Petroleos De Venezuela	6	5/16/24	770,000	39,463	0.003%
Petroleos Mexicanos	6.84	1/23/30	3,450,000	2,859,282	0.228%
PetVet Care Centers	7.57	2/14/25	7,020,306	6,578,377	0.524%
QatarEnergy Trading	3.13	7/12/41	8,930,000	6,895,264	0.549%
RealPage	10.88	4/23/29	995,000	952,713	0.076%
Republic of Austria Government Bond	0.5	4/20/27	46,440,000	44,830,009	3.569%
RES			65,595,034	65,595,034	5.222%
Romanian Government International Bond	2	1/28/32	1,530,000	1,098,725	0.087%
Romanian Government International Bond	3.62	5/26/30	5,390,000	4,736,535	0.377%
Romanian Government International Bond	2.12	7/16/31	5,667,000	4,194,841	0.334%
Sea	0.25	9/15/26	1,800,000	1,333,566	0.106%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	649,422	632,577	0.050%
Sequoia Mortgage Trust 2017-2	3.56	2/25/47	3,185,065	2,527,385	0.201%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	21,695	21,107	0.002%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	10,748	10,637	0.001%
Serbia International Bond	1.5	6/26/29	1,350,000	1,040,261	0.083%
Serbia International Bond	1.5	6/26/29	14,845,000	11,439,014	0.911%
Serbia International Bond	2.05	9/23/36	1,655,000	1,003,460	0.080%
Serbia Treasury Bonds	4.5	8/20/32	1,122,430,000	8,533,426	0.679%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	216,601	207,763	0.017%
SLIde 2018-FUN	6.87	6/15/31	3,092,664	3,020,976	0.241%
SMB Private Education Loan Trust 2022-D	6.15	10/15/58	1,975,000	1,965,200	0.156%
SMRT 2022-MINI	6.29	1/15/39	4,470,000	4,156,383	0.331%
Standard Chartered	2.82	1/30/26	7,205,000	6,705,232	0.534%
Starwood Mortgage Residential Trust 2020-INV	1.59	11/25/55	402,782	369,491	0.029%
State of Illinois	7.1	7/1/35	3,000,000	3,118,532	0.248%
Summit Materials	7.61	12/14/27	3,725,841	3,721,184	0.296%
Suriname Government International Bond	9.25	10/26/26	6,675,000	5,393,400	0.429%
Sweden Government Bond	2.25	6/1/32	181,585,000	17,239,251	1.372%
Symphony CLO XX	6.43	1/16/32	1,535,000	1,467,621	0.117%
Tacala Investment	11.57	2/4/28	455,000	410,979	0.033%
Tacala Investment	7.88	2/5/27	4,087,091	3,914,411	0.312%
Thailand Government Bond	2	12/17/31	419,479,000	11,676,084	0.930%
Tobacco Settlement Finance Authority	4.88	6/1/49	2,940,000	2,510,376	0.200%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	12,830,000	11,557,789	0.920%
Tower Bersama Infrastructure	2.75	1/20/26	3,380,000	3,076,052	0.245%
TRP Government Reserve	4.3		35,706,005	35,706,005	2.843%
UKG	7	5/4/26	5,312,009	5,046,409	0.402%
United Kingdom Gilt	4.25	6/7/32	35,625,000	45,006,942	3.583%
U.S. Treasury Bill	2.78	1/26/23	39,770,000	39,667,476	3.158%
U.S. Treasury Bonds	4.13	11/15/32	4,766,000	4,861,320	0.387%
U.S. Treasury Bonds	2.63	2/15/29	90,016,000	83,222,605	6.626%
U.S. Treasury Bonds	1.88	2/15/32	25,011,000	21,196,823	1.688%
U.S. Treasury Bonds	2.25	2/15/52	2,786,000	1,943,670	0.155%
U.S. Treasury Bonds	3.25	5/15/42	6,553,000	5,747,186	0.458%
U.S. Treasury Bonds	2.75	8/15/47	5,445,000	4,254,757	0.339%
U.S. Treasury Notes	4.13	10/31/27	24,999,000	25,084,934	1.997%
U.S. Treasury Notes	4	12/15/25	46,675,000	46,383,281	3.693%
U.S. Treasury Notes	2.63	5/31/27	6,671,000	6,287,418	0.501%
Venezuela Government International Bond	7.75	10/13/23	400,000	32,000	0.003%
Venezuela Government International Bond	6	12/9/23	205,000	14,350	0.001%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	1,560,000	1,374,406	0.109%
Vivo Energy Investments BV	5.13	9/24/27	4,095,000	3,675,263	0.293%
VTR Comunicaciones	4.38	4/15/29	7,800,000	4,579,809	0.365%
Wendy s Funding	4.54	3/15/52	3,044,700	2,654,610	0.211%
Woof Holdings	8.1	12/21/27	2,249,925	2,111,172	0.168%
Woof Holdings	11.6	12/21/28	2,445,000	2,200,500	0.175%

Miscellaneous Securities ‡

655,676

Total Investments in Securities

1,321,384,656

‡ At the discretion of the advisor, the identity of certain securities has been concealed to protect the fund's interests.

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	INR	61,037,000	USD	(734,006)	01/19/2023	2,941	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	1,150,315	SEK	(11,986,000)	02/24/2023	(2,038)	0.000%
BNP PARIBAS SECURITIES CORP	HUF	461,001,291	USD	(1,135,989)	01/13/2023	94,658	0.008%
BNP PARIBAS SECURITIES CORP	CLP	3,344,291,916	USD	(3,487,270)	01/19/2023	448,125	0.036%
BNP PARIBAS SECURITIES CORP	USD	3,969,063	CLP	(3,948,423,627)	01/19/2023	(677,244)	-0.054%
BNP PARIBAS SECURITIES CORP	USD	4,105,466	CLP	(4,008,248,228)	01/19/2023	(611,239)	-0.049%
BNP PARIBAS SECURITIES CORP	USD	3,289,979	BRL	(17,890,578)	03/02/2023	(59,189)	-0.005%
BNP PARIBAS SECURITIES CORP	USD	2,832,190	BRL	(15,334,781)	03/02/2023	(38,526)	-0.003%
BANK OF AMERICA	NOK	2,154,000	USD	(219,353)	01/20/2023	707	0.000%
BANK OF AMERICA	NOK	2,549,000	USD	(259,679)	01/20/2023	736	0.000%
BANK OF AMERICA	USD	1,173,111	CHF	(1,083,000)	01/20/2023	(942)	0.000%
BANK OF AMERICA	USD	1,403,885	CHF	(1,391,000)	01/20/2023	(104,063)	-0.008%
BANK OF AMERICA	EUR	62,000	USD	(66,326)	02/24/2023	299	0.000%
BANK OF AMERICA	SEK	1,333,000	USD	(129,361)	02/24/2023	(1,204)	0.000%
BANK OF AMERICA	USD	146,450	GBP	(121,000)	02/24/2023	(42)	0.000%
JP MORGAN CHASE BANK	CNH	123,968,593	USD	(17,101,003)	01/13/2023	831,790	0.066%
JP MORGAN CHASE BANK	MXN	16,312,000	USD	(811,327)	01/13/2023	23,467	0.002%
JP MORGAN CHASE BANK	USD	9,978,485	CNH	(71,942,879)	01/13/2023	(428,480)	-0.034%
JP MORGAN CHASE BANK	USD	806,306	CZK	(19,117,000)	01/13/2023	(38,873)	-0.003%
JP MORGAN CHASE BANK	USD	2,061,782	HUF	(831,544,000)	01/13/2023	(158,033)	-0.013%
JP MORGAN CHASE BANK	USD	5,135,092	MXN	(104,714,803)	01/13/2023	(223,863)	-0.018%
JP MORGAN CHASE BANK	USD	5,136,352	MXN	(104,714,803)	01/13/2023	(222,604)	-0.018%
JP MORGAN CHASE BANK	AUD	1,337,000	USD	(857,906)	01/20/2023	53,204	0.004%
JP MORGAN CHASE BANK	CAD	18,800,000	USD	(13,773,701)	01/20/2023	112,481	0.009%
JP MORGAN CHASE BANK	CAD	8,073,983	USD	(5,915,894)	01/20/2023	47,765	0.004%
JP MORGAN CHASE BANK	CAD	994,000	USD	(729,379)	01/20/2023	4,816	0.000%
JP MORGAN CHASE BANK	JPY	84,275,000	USD	(572,898)	01/20/2023	71,065	0.006%
JP MORGAN CHASE BANK	JPY	69,298,277	USD	(510,822)	01/20/2023	18,701	0.001%
JP MORGAN CHASE BANK	JPY	14,303,000	USD	(106,330)	01/20/2023	2,962	0.000%
JP MORGAN CHASE BANK	USD	137,088	NOK	(1,337,000)	01/20/2023	495	0.000%
JP MORGAN CHASE BANK	USD	4,114,241	NOK	(40,385,000)	01/20/2023	(11,638)	-0.001%
JP MORGAN CHASE BANK	PLN	5,301,000	USD	(1,153,938)	02/17/2023	50,926	0.004%
JP MORGAN CHASE BANK	USD	3,737,443	RSD	(441,392,061)	02/17/2023	(290,115)	-0.023%
JP MORGAN CHASE BANK	USD	3,739,026	RSD	(441,392,061)	02/17/2023	(288,532)	-0.023%
JP MORGAN CHASE BANK	EUR	1,322,466	USD	(1,413,216)	02/24/2023	7,896	0.001%
JP MORGAN CHASE BANK	USD	4,843,442	EUR	(4,674,000)	02/24/2023	(179,203)	-0.014%
JP MORGAN CHASE BANK	USD	459,591	GBP	(385,000)	02/24/2023	(6,519)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	AUD	370,000	USD	(248,886)	01/20/2023	3,254	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	AUD	1,894,000	USD	(1,302,806)	01/20/2023	(12,123)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1,253,000	USD	(925,371)	01/20/2023	128	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	70,989,212	USD	(52,460,282)	01/20/2023	(25,754)	-0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	NZD	255,000	USD	(160,900)	01/20/2023	1,051	0.000%
CITIBANK N A	USD	9,969,888	CNH	(71,942,715)	01/13/2023	(437,053)	-0.035%
CITIBANK N A	USD	13,237,301	CNH	(95,470,062)	01/13/2023	(573,011)	-0.046%
CITIBANK N A	USD	8,920,375	CNH	(64,283,787)	01/13/2023	(378,657)	-0.030%
CITIBANK N A	USD	5,052,206	MXN	(103,151,896)	01/13/2023	(226,765)	-0.018%
CITIBANK N A	ZAR	131,443,081	USD	(7,247,394)	01/13/2023	478,570	0.038%
CITIBANK N A	CLP	1,648,209,977	USD	(1,753,384)	01/19/2023	186,147	0.015%
CITIBANK N A	CLP	1,524,244,111	USD	(1,605,735)	01/19/2023	187,919	0.015%
CITIBANK N A	ILS	48,112,000	USD	(13,638,348)	01/19/2023	60,704	0.005%
CITIBANK N A	ILS	3,889,000	USD	(1,104,166)	01/19/2023	3,159	0.000%
CITIBANK N A	ILS	19,182,538	USD	(5,490,294)	01/19/2023	(28,401)	-0.002%
CITIBANK N A	ILS	3,652,299	USD	(1,045,336)	01/19/2023	(5,407)	0.000%
CITIBANK N A	USD	6,813,521	ILS	(23,438,512)	01/19/2023	139,814	0.011%
CITIBANK N A	USD	826,835	ILS	(2,817,480)	01/19/2023	24,606	0.002%
CITIBANK N A	USD	6,813,521	ILS	(23,438,512)	01/19/2023	139,814	0.011%
CITIBANK N A	USD	6,813,521	ILS	(23,438,512)	01/19/2023	139,814	0.011%
CITIBANK N A	USD	6,813,521	ILS	(23,438,512)	01/19/2023	139,814	0.011%
CITIBANK N A	USD	6,704,073	INR	(550,102,714)	01/19/2023	62,261	0.005%
CITIBANK N A	USD	301,584	INR	(24,986,962)	01/19/2023	(103)	0.000%
CITIBANK N A	CAD	2,397,458	USD	(1,755,941)	01/20/2023	14,886	0.001%
CITIBANK N A	JPY	542,283,000	USD	(4,084,425)	01/20/2023	59,273	0.005%
CITIBANK N A	JPY	1,727,840,000	USD	(12,629,302)	01/20/2023	573,488	0.046%
CITIBANK N A	USD	13,867,530	AUD	(20,744,000)	01/20/2023	(268,650)	-0.021%
CITIBANK N A	USD	8,927,567	CAD	(12,440,225)	01/20/2023	(261,115)	-0.021%
CITIBANK N A	USD	71,926,874	JPY	(10,495,281,684)	01/20/2023	(8,269,784)	-0.658%
CITIBANK N A	RSD	292,917,906	USD	(2,654,324)	02/17/2023	18,456	0.001%
CITIBANK N A	EUR	434,438	USD	(465,205)	02/24/2023	1,639	0.000%

CITIBANK N A	USD	3,208,194	GBP	(2,635,500)	02/24/2023	17,455	0.001%
CITIBANK N A	USD	3,219,388	GBP	(2,648,678)	02/24/2023	12,696	0.001%
CITIBANK N A	USD	3,219,388	GBP	(2,648,678)	02/24/2023	12,696	0.001%
CITIBANK N A	USD	6,728,703	SEK	(69,890,363)	02/24/2023	9,336	0.001%
CITIBANK N A	USD	1,042,453	PHP	(59,154,017)	03/10/2023	(17,680)	-0.001%
CITIBANK N A	USD	1,670,112	PHP	(94,576,761)	03/10/2023	(24,853)	-0.002%
CITIBANK N A	USD	1,041,741	PHP	(59,110,491)	03/10/2023	(17,612)	-0.001%
CITIBANK N A	USD	626,038	THB	(21,855,000)	03/10/2023	(9,312)	-0.001%
CITIBANK N A	USD	2,715,944	RSD	(301,985,868)	03/17/2023	(39,234)	-0.003%
DEUTSCHE BANK	CNH	11,474,000	USD	(1,659,099)	01/13/2023	683	0.000%
DEUTSCHE BANK	CZK	23,803,105	USD	(1,042,219)	01/13/2023	10,137	0.001%
DEUTSCHE BANK	HUF	307,893,369	USD	(806,436)	01/13/2023	15,488	0.001%
DEUTSCHE BANK	USD	13,546,498	HUF	(6,013,426,000)	01/13/2023	(2,506,397)	-0.200%
DEUTSCHE BANK	USD	253,088	INR	(20,822,453)	01/19/2023	1,683	0.000%
DEUTSCHE BANK	USD	27,040,163	JPY	(3,802,306,600)	01/20/2023	(2,014,062)	-0.160%
DEUTSCHE BANK	GBP	1,089,053	USD	(1,327,810)	02/24/2023	(9,319)	-0.001%
DEUTSCHE BANK	SEK	1,157,000	USD	(111,168)	02/24/2023	68	0.000%
DEUTSCHE BANK	USD	2,949,636	THB	(102,271,242)	03/10/2023	(23,510)	-0.002%
DEUTSCHE BANK	USD	2,868,108	THB	(100,226,020)	03/10/2023	(45,581)	-0.004%
DEUTSCHE BANK	USD	1,462,838	THB	(51,118,867)	03/10/2023	(23,248)	-0.002%
DEUTSCHE BANK	USD	1,467,674	THB	(51,317,236)	03/10/2023	(24,178)	-0.002%
DEUTSCHE BANK	USD	2,911,725	THB	(102,671,075)	03/10/2023	(73,044)	-0.006%
GOLDMAN SACHS & CO	USD	259,134	INR	(21,447,107)	01/19/2023	187	0.000%
HSBC SECURITIES INC	USD	22,188,346	CNH	(159,233,446)	01/13/2023	(845,719)	-0.067%
HSBC SECURITIES INC	CLP	1,540,666,806	USD	(1,631,630)	01/19/2023	181,349	0.014%
HSBC SECURITIES INC	CAD	134,000	USD	(98,227)	01/20/2023	749	0.000%
HSBC SECURITIES INC	JPY	654,208,368	USD	(4,499,199)	01/20/2023	499,745	0.040%
HSBC SECURITIES INC	JPY	585,858,240	USD	(4,027,345)	01/20/2023	449,321	0.036%
HSBC SECURITIES INC	USD	599,209	CAD	(804,000)	01/20/2023	5,353	0.000%
HSBC SECURITIES INC	GBP	121,000	USD	(147,284)	02/24/2023	(792)	0.000%
HSBC SECURITIES INC	GBP	172,000	USD	(210,423)	02/24/2023	(2,186)	0.000%
HSBC SECURITIES INC	USD	3,174,481	GBP	(2,609,145)	02/24/2023	15,650	0.001%
HSBC SECURITIES INC	USD	3,622,389	CNH	(25,072,730)	03/17/2023	(22,269)	-0.002%
HSBC SECURITIES INC	USD	5,956,566	CNH	(41,121,152)	03/17/2023	(20,947)	-0.002%
HSBC SECURITIES INC	USD	5,433,679	CNH	(37,609,754)	03/17/2023	(33,404)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	962,230	ZAR	(16,725,000)	01/13/2023	(20,832)	-0.002%
MORGAN STANLEY & COMPANY LLC	CLP	767,785,029	USD	(801,697)	01/19/2023	101,794	0.008%
MORGAN STANLEY & COMPANY LLC	AUD	2,184,000	USD	(1,481,350)	01/20/2023	6,955	0.001%
MORGAN STANLEY & COMPANY LLC	JPY	14,643,000	USD	(107,992)	01/20/2023	3,898	0.000%
MORGAN STANLEY & COMPANY LLC	JPY	18,682,000	USD	(140,907)	01/20/2023	1,846	0.000%
MORGAN STANLEY & COMPANY LLC	JPY	2,448,535,319	USD	(16,639,333)	01/20/2023	2,070,441	0.165%
MORGAN STANLEY & COMPANY LLC	NZD	536,000	USD	(342,994)	01/20/2023	(2,579)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	870,827	AUD	(1,278,000)	01/20/2023	(78)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	40,027,993	CAD	(53,303,958)	01/20/2023	656,266	0.052%
MORGAN STANLEY & COMPANY LLC	USD	1,435,453	JPY	(193,119,000)	01/20/2023	(40,210)	-0.003%
MORGAN STANLEY & COMPANY LLC	EUR	9,820,382	USD	(10,493,394)	02/24/2023	59,514	0.005%
MORGAN STANLEY & COMPANY LLC	USD	76,849,082	EUR	(73,747,271)	02/24/2023	(2,399,176)	-0.191%
MORGAN STANLEY & COMPANY LLC	USD	14,723,584	GBP	(12,351,793)	02/24/2023	(230,445)	-0.018%
MORGAN STANLEY & COMPANY LLC	USD	22,030,349	GBP	(18,527,689)	02/24/2023	(400,695)	-0.032%
MORGAN STANLEY & COMPANY LLC	USD	3,250,941	BRL	(17,890,578)	03/02/2023	(98,228)	-0.008%
RBC DOMINION SECURITIES INC	AUD	1,913,000	USD	(1,301,060)	01/20/2023	2,571	0.000%
RBC DOMINION SECURITIES INC	JPY	535,261,392	USD	(3,682,979)	01/20/2023	407,066	0.032%
RBC DOMINION SECURITIES INC	USD	33,021,466	CAD	(44,341,225)	01/20/2023	269,853	0.021%
RBC DOMINION SECURITIES INC	USD	50,767	CHF	(47,000)	01/20/2023	(185)	0.000%
RBC DOMINION SECURITIES INC	EUR	732,000	USD	(784,524)	02/24/2023	2,078	0.000%
STATE STREET GLOBAL MARKETS LLC	AUD	98,000	USD	(66,493)	01/20/2023	290	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	3,680,271	USD	(2,679,165)	01/20/2023	39,181	0.003%
STATE STREET GLOBAL MARKETS LLC	CAD	3,659,760	USD	(2,657,227)	01/20/2023	45,969	0.004%
STATE STREET GLOBAL MARKETS LLC	CAD	3,194,538	USD	(2,319,446)	01/20/2023	40,126	0.003%
STATE STREET GLOBAL MARKETS LLC	CAD	3,614,108	USD	(2,647,148)	01/20/2023	22,328	0.002%
STATE STREET GLOBAL MARKETS LLC	CHF	69,000	USD	(74,145)	01/20/2023	656	0.000%
STATE STREET GLOBAL MARKETS LLC	JPY	1,341,661,423	USD	(9,125,459)	01/20/2023	1,126,459	0.090%
STATE STREET GLOBAL MARKETS LLC	JPY	950,635,735	USD	(7,227,070)	01/20/2023	36,938	0.003%
STATE STREET GLOBAL MARKETS LLC	JPY	20,607,000	USD	(151,306)	01/20/2023	6,156	0.000%
STATE STREET GLOBAL MARKETS LLC	NOK	801,000	USD	(80,146)	01/20/2023	1,687	0.000%
STATE STREET GLOBAL MARKETS LLC	NZD	123,000	USD	(78,666)	01/20/2023	(548)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	8,799,457	CAD	(12,254,550)	01/20/2023	(252,081)	-0.020%
STATE STREET GLOBAL MARKETS LLC	USD	14,545,699	CAD	(19,921,643)	01/20/2023	(168,959)	-0.013%
STATE STREET GLOBAL MARKETS LLC	USD	136,989	CAD	(187,000)	01/20/2023	(1,134)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	28,776,251	JPY	(3,980,420,000)	01/20/2023	(1,638,976)	-0.130%
STATE STREET GLOBAL MARKETS LLC	USD	10,635,314	JPY	(1,448,253,183)	01/20/2023	(431,094)	-0.034%
STATE STREET GLOBAL MARKETS LLC	EUR	9,408,126	USD	(10,038,517)	02/24/2023	71,383	0.006%

STATE STREET GLOBAL MARKETS LLC	EUR	253,390	USD	(263,515)	02/24/2023	8,776	0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	13,106,810	USD	(13,532,976)	02/24/2023	551,502	0.044%
STATE STREET GLOBAL MARKETS LLC	GBP	2,221,000	USD	(2,679,782)	02/24/2023	9,131	0.001%
STATE STREET GLOBAL MARKETS LLC	GBP	778,770	USD	(954,469)	02/24/2023	(11,630)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	155,895,461	EUR	(149,729,308)	02/24/2023	(5,002,518)	-0.398%
STATE STREET GLOBAL MARKETS LLC	USD	127,659	EUR	(122,584)	02/24/2023	(4,069)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,397,999	GBP	(1,971,734)	02/24/2023	10,866	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	22,100,161	GBP	(18,527,689)	02/24/2023	(330,883)	-0.026%
STANDARD CHARTERED SECURITIES	JPY	2,600,377,000	USD	(19,059,183)	01/20/2023	810,845	0.065%
STANDARD CHARTERED SECURITIES	NZD	867,000	USD	(550,355)	01/20/2023	279	0.000%
STANDARD CHARTERED SECURITIES	USD	2,495,718	CHF	(2,344,000)	01/20/2023	(45,353)	-0.004%
STANDARD CHARTERED SECURITIES	EUR	2,461,000	USD	(2,580,656)	02/24/2023	63,916	0.005%
STANDARD CHARTERED SECURITIES	EUR	42,000	USD	(44,559)	02/24/2023	574	0.000%
STANDARD CHARTERED SECURITIES	THB	27,417,037	USD	(797,872)	03/10/2023	(827)	0.000%
UBS SECURITIES LLC	USD	12,767,106	CZK	(321,478,411)	01/13/2023	(1,445,737)	-0.115%
UBS SECURITIES LLC	USD	6,617,715	ZAR	(114,718,081)	01/13/2023	(125,187)	-0.010%
UBS SECURITIES LLC	ILS	18,918,211	USD	(5,397,255)	01/19/2023	(10,625)	-0.001%
UBS SECURITIES LLC	INR	1,102,855,000	USD	(13,465,380)	01/19/2023	(149,766)	-0.012%
UBS SECURITIES LLC	USD	4,122,313	CLP	(4,008,248,228)	01/19/2023	(594,392)	-0.047%
UBS SECURITIES LLC	USD	7,498,411	INR	(614,382,286)	01/19/2023	80,502	0.006%
UBS SECURITIES LLC	CHF	44,394,000	USD	(44,756,528)	01/20/2023	3,369,883	0.268%
UBS SECURITIES LLC	JPY	1,319,350,063	USD	(9,103,964)	01/20/2023	977,468	0.078%
UBS SECURITIES LLC	USD	26,484,119	AUD	(42,636,000)	01/20/2023	(2,570,556)	-0.205%
UBS SECURITIES LLC	USD	8,925,709	CAD	(12,440,225)	01/20/2023	(262,973)	-0.021%
UBS SECURITIES LLC	USD	25,186,243	CHF	(23,916,000)	01/20/2023	(740,487)	-0.059%
UBS SECURITIES LLC	USD	5,129,001	PLN	(24,783,845)	02/17/2023	(504,119)	-0.040%
UBS SECURITIES LLC	USD	5,180,234	PLN	(25,159,358)	02/17/2023	(538,237)	-0.043%
UBS SECURITIES LLC	USD	5,168,846	PLN	(25,159,358)	02/17/2023	(549,624)	-0.044%
UBS SECURITIES LLC	EUR	348,550	USD	(372,029)	02/24/2023	2,520	0.000%
UBS SECURITIES LLC	EUR	48,000	USD	(51,364)	02/24/2023	216	0.000%
UBS SECURITIES LLC	EUR	3,065,974	USD	(3,220,784)	02/24/2023	73,888	0.006%
UBS SECURITIES LLC	EUR	3,761,586	USD	(4,015,877)	02/24/2023	26,295	0.002%
UBS SECURITIES LLC	USD	3,452,409	EUR	(3,224,158)	02/24/2023	(12,247)	-0.001%
UBS SECURITIES LLC	USD	4,491,687	SEK	(46,593,575)	02/24/2023	12,110	0.001%
UBS SECURITIES LLC	USD	6,728,923	SEK	(69,890,363)	02/24/2023	9,556	0.001%
UBS SECURITIES LLC	USD	1,079,145	PHP	(60,879,962)	03/10/2023	(11,920)	-0.001%
UBS SECURITIES LLC	USD	10,480	PHP	(591,214)	03/10/2023	(116)	0.000%
UBS SECURITIES LLC	USD	2,085,134	PHP	(118,336,556)	03/10/2023	(35,644)	-0.003%
WELLS FARGO SECURITIES, LLC.	CLP	448,414,635	USD	(466,297)	01/19/2023	61,375	0.005%
WELLS FARGO SECURITIES, LLC.	CLP	2,691,307,609	USD	(2,802,336)	01/19/2023	364,659	0.029%

Total Forward Currency Exchange Contracts

(21,566,401)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR PUT/USD CALL 0.97 12/30/2022	0.97	12/30/2022	32,800,000	0	0.000%
FXO EUR PUT/USD CALL 0.987 01/06/2023	0.99	1/6/2023	33,100,000	3	0.000%
FXO EUR PUT/USD CALL 0.9875 12/30/2022	0.99	12/30/2022	33,200,000	0	0.000%
FXO GBP PUT/USD CALL 1.1945 02/03/2023	1.19	2/3/2023	39,800,000	339,742	0.027%
FXO USD CALL/CAD PUT 1.389 03/03/2023	1.39	3/3/2023	26,350,000	124,028	0.010%

Total Options

463,773

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 02/12/2028 PAY FIX	(5,024,499)	142,875	0.011%
PLN IRS 02/13/2018 PAY FIX	(13,189,310)	376,481	0.030%
PLN IRS 02/14/2028 PAY FIX	(9,986,191)	284,191	0.023%
GREECE CDS 12/20/2029	2,100,000	(83,931)	(0.007%)
GREECE CDS 12/20/2029	2,100,000	(83,931)	(0.007%)
FI TRS USD PAY IBOXHY 03/20/23	(66,000,000)	1,383,804	0.110%
PLN IRS 10/22/2029 PAY FIX	(15,882,353)	825,773	0.066%
POST HOLDINGS INC CDS 12/20/2027	(538,000)	(69,908)	(0.006%)
CZK IRS 06/22/2027 REC FIX	60,452,000	101,160	0.008%
EUR IRS 11/30/2032 REC FIX	930,000	(41,346)	(0.003%)
ITRX EUR SNRFIN CDSI S38 5Y 12/20/2027	(24,570,000)	(8,710)	(0.001%)
EUR IRS 11/23/2032 REC FIX	15,549,000	(640,278)	(0.051%)
MURPHY OIL CORP CDS 12/20/2027	(6,505,000)	534,457	0.043%
FI TRS USD PAY IBOXHY 03/20/23	(66,000,000)	1,495,082	0.119%
CZK IRS 06/21/2027 REC FIX	60,084,000	89,269	0.007%
EUR IRS 12/30/2027 REC FIX	29,950,000	(114,743)	(0.009%)
EUR IRS 03/02/2032 REC FIX	34,525,000	(6,847,554)	(0.545%)
IRON MOUNTAIN INC CDS 12/20/2027	(853,000)	(103,634)	(0.008%)
CDX HY CDSI S39 5Y PRC 12/20/2027	(26,320,000)	(153,288)	(0.012%)
ITRX XOVER CDSI S38 5Y 12/20/2027	(76,540,000)	(817,869)	(0.065%)
EUR IRS 11/30/2032 REC FIX	2,170,000	(99,326)	(0.008%)
MXN IRS 05/04/2027 REC FIX	53,000,000	(326,529)	(0.026%)
EUR IRS 04/21/2032 REC FIX	26,497,000	(3,531,054)	(0.281%)
CZK IRS 06/21/2027 REC FIX	60,084,000	89,269	0.007%
PLN IRS 10/22/2029 PAY FIX	(11,117,647)	577,376	0.046%

EUR IRS 04/04/2032 REC FIX	21,450,000	(3,582,535)	(0.285%)
CZK IRS 06/22/2027 REC FIX	119,800,000	210,530	0.017%
EUR IRS 12/16/2029 REC FIX	10,500,000	(382,679)	(0.030%)
USD ZCIS 12/20/27 PAY CPI	(39,000,000)	(169,884)	(0.014%)
LANXESS AG CDS 12/20/2027	(7,200,000)	356,893	0.028%

Total Swap Contracts **(10,590,036)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNH3 CAN 10YR BOND FUT MAR 23	312	3/22/2023	28,238,996	(961,479)	2.248%
DUH3 EURO SCHATZ FUT MAR 23	(276)	3/8/2023	(31,145,728)	(252,440)	(2.480%)
FVH3 5YR US NOTE FUT MAR 23	1,627	3/31/2023	175,601,606	(1,804,790)	13.980%
G H3 LONG GILT FUT MAR 23	116	3/29/2023	14,009,796	(845,649)	1.115%
JBH3 JPN 10Y BOND OSE FUT MAR 23	(34)	3/13/2023	(37,683,938)	(791,346)	(3.000%)
KAH3 KOREA 10YR BND FUT MAR 23	268	3/21/2023	23,302,966	(3,944)	1.855%
KEH3 KOREA 3YR BND FUT MAR 23	739	3/21/2023	60,458,323	1,137,354	4.813%
OEH3 EURO BOBL FUT MAR 23	(50)	3/8/2023	(6,195,229)	90,690	(0.493%)
RXH3 EURO BUND FUT MAR 23	21	3/8/2023	2,988,193	6,720	0.238%
TUH3 2YR US NOTE FUT MAR 23	2,214	3/31/2023	454,042,971	588,788	36.148%
TYH3 UST 10YR FUT MAR 23	672	3/22/2023	75,463,503	(210,954)	6.008%
WNH3 ULTRA US BOND FUT MAR 23	165	3/22/2023	22,161,563	44,883	1.764%
YMH3 AUST 3YR BOND FUT MAR 23	1,535	3/15/2023	111,613,707	(369,309)	8.886%

Total Futures Contracts **(3,371,476)**

NET ASSETS 1,256,057,583

NET ASSET VALUE PER SHARE

Global Multi-Sector Bond Fund Shares 9.38
(\$703,773,143 / 75,004,334 Shares Outstanding)

Global Multi-Sector Bond Fund - Advisor Class Shares 9.39
(\$15,533,285 / 1,653,799 Shares Outstanding)

Global Multi-Sector Bond Fund - I Class Shares 9.38
(\$536,751,154 / 57,195,753 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	GYD	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.