

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	6.7	9/15/34	995,000	959,264	0.064%
522 Funding CLO 2019-5	6.64	4/15/35	3,895,000	3,887,743	0.258%
522 Funding CLO 2019-5	7.16	4/15/35	2,805,000	2,789,819	0.185%
ABJA Investment Co Pte	5.95	7/31/24	2,000,000	1,997,298	0.133%
Aegea Finance Sarl	9	1/20/31	4,641,000	4,918,151	0.327%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3	10/29/28	5,745,000	5,185,075	0.344%
Aes Andes	7.13	3/26/79	5,050,000	5,003,616	0.332%
AGL CLO 7	6.78	7/15/34	2,244,110	2,241,166	0.149%
Aia	3.2	9/16/40	6,550,000	4,935,248	0.328%
Albania Government International Bond	3.5	11/23/31	4,345,000	4,227,686	0.281%
Albania Government International Bond	3.5	6/16/27	1,635,000	1,716,950	0.114%
Albania Government International Bond	5.9	6/9/28	4,140,000	4,602,991	0.306%
Albion Financing 1 SARL / Aggreko Holdings	6.13	10/15/26	2,770,000	2,738,838	0.182%
Allied Universal Holdco LLC / Allied Universal Finance	6.63	7/15/26	1,150,000	1,147,125	0.076%
Altice Financing	3	1/15/28	3,165,000	2,789,547	0.185%
Altice Finco	4.75	1/15/28	1,485,000	1,087,564	0.072%
Altice France Holding	4	2/15/28	2,845,000	718,063	0.048%
Altice France SA/France	5.88	2/1/27	2,160,000	1,799,654	0.119%
Americredit Automobile Receivables Trust 2023-1	5.8	12/18/28	1,215,000	1,224,451	0.081%
Angel Oak Mortgage Trust 2021-2	2.34	4/25/66	1,830,000	1,244,554	0.083%
Angolan Government International Bond	8.75	4/14/32	3,100,000	2,857,261	0.190%
Apidos CLO XXXVII	6.71	10/22/34	3,180,000	3,174,221	0.211%
Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	1,515,000	984,421	0.065%
Ascend Learning	11.18	12/10/29	2,635,000	2,588,071	0.172%
Athene Global Funding	5.68	2/23/26	5,370,000	5,407,021	0.359%
Atrium XV	7.03	1/23/31	2,175,000	2,172,825	0.144%
Autostrade per l Italia	2	1/15/30	4,980,000	4,868,937	0.323%
Avis Budget Rental Car Funding AESOP	3.34	8/20/26	5,000,000	4,752,854	0.316%
Axian Telecom	7.38	2/16/27	3,600,000	3,497,166	0.232%
Axian Telecom	7.38	2/16/27	1,490,000	1,447,438	0.096%
Ballyrock CLO 15	6.64	4/15/34	3,255,000	3,245,577	0.215%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	9.19	9/15/38	3,330,000	2,511,411	0.167%
Banca Transilvania	8.88	4/27/27	6,055,000	6,943,341	0.461%
Banco Comercial Portugues	6.89	12/7/27	2,200,000	2,504,127	0.166%
Banco De Bogota	4.38	8/3/27	2,325,000	2,207,787	0.147%
Banco De Bogota	4.38	8/3/27	1,000,000	949,586	0.063%
Banco De Credito E Inversiones	8.75	8/8/72	1,060,000	1,093,788	0.073%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	7.53	10/1/28	4,775,000	4,969,806	0.330%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	5,545,000	4,949,135	0.329%
BANK 2018-BNK13	4.47	8/15/61	904,000	856,083	0.057%
Bank Negara Indonesia Persero	3.75	3/30/26	5,183,000	4,953,451	0.329%
Bank of America	5.82	9/15/29	3,920,000	4,009,831	0.266%
Bank of the Philippine Islands	5.25	3/26/29	5,200,000	5,199,402	0.345%
Barclays	1.38	1/24/26	4,940,000	5,225,165	0.347%
Bayview Opportunity Master Fund VII 2024-CAR1	6.62	12/26/31	965,000	965,000	0.064%
Bayview Opportunity Master Fund VII 2024-CAR1	6.82	12/26/31	250,000	250,000	0.017%
BBVA Bancomer SA/Texas	8.13	1/8/39	4,000,000	4,146,784	0.275%
BBVA Bancomer SA/Texas	8.45	6/29/38	1,000,000	1,056,612	0.070%
Bellemeade Re 2022-1	7.47	1/26/32	4,320,000	4,336,150	0.288%
BFLD 2019-DPLO	6.98	10/15/34	1,830,000	1,826,569	0.121%
Bimbo Bakeries USA	6.05	1/15/29	3,325,000	3,442,768	0.229%
Bimbo Bakeries USA	5.38	1/9/36	3,515,000	3,489,579	0.232%
Bnp Paribas	3.38	1/23/26	4,377,000	5,355,675	0.356%
Bona Fide Investment Holdings			828	1,107,319	0.074%
Boost Newco Borrower	7.5	1/15/31	2,040,000	2,129,250	0.141%
Boxer Parent	9.58	12/29/28	1,326,675	1,334,144	0.089%
Braskem Netherlands Finance BV	8.5	1/12/31	2,275,000	2,360,590	0.157%
Bristol-Myers Squibb	5.2	2/22/34	1,230,000	1,248,307	0.083%
Bristol-Myers Squibb	5.55	2/22/54	870,000	894,529	0.059%
Bulgaria Government International Bond	4.38	5/13/31	5,630,000	6,453,850	0.428%
Caixabank	5.38	11/14/30	3,400,000	3,965,412	0.263%
Cantor Commercial Real Estate Lending 2019-CF1	4.14	5/15/52	1,055,000	638,111	0.042%
Capital One Financial	5.7	2/1/30	725,000	729,216	0.048%
Capital One Financial	6.05	2/1/35	935,000	949,109	0.063%
Capital Projects Finance Authority/FL	4	10/1/24	2,080,000	2,058,888	0.137%

Carvana Auto Receivables Trust 2024-N1	5.63	5/10/30	720,000	721,394	0.048%
Carvana Auto Receivables Trust 2024-N1	5.8	5/10/30	1,900,000	1,906,497	0.127%
Cedar Funding VIII Clo	6.73	10/17/34	3,255,000	3,251,745	0.216%
Ceska Sportelna	5.74	3/8/28	6,200,000	6,930,390	0.460%
China Government Bond	3.53	10/18/51	10,000,000	1,630,060	0.108%
China Government Bond	3.32	4/15/52	10,000,000	1,579,316	0.105%
China Government Bond	4	6/24/69	10,000,000	1,862,426	0.124%
Chorus	3.63	9/7/29	2,510,000	2,715,207	0.180%
CIFC Funding 2020-I	6.73	7/15/36	3,930,000	3,918,229	0.260%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	6,110,000	2,225,436	0.148%
Cloud Software	9.95	3/30/29	1,452,634	1,444,949	0.096%
Cologix Canadian Issuer	4.94	1/25/52	3,940,000	2,702,376	0.179%
Colorado Health Facilities Authority	3.36	12/1/30	3,955,000	3,501,797	0.232%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	1,562,000	1,426,761	0.095%
COLT 2021-3 Mortgage Loan Trust	2.3	9/27/66	1,725,000	1,127,750	0.075%
COMM 2014-CR14 Mortgage Trust	3.68	2/10/47	788,636	750,771	0.050%
COMM 2017-PANW Mortgage Trust	3.54	10/10/29	4,340,000	3,864,531	0.257%
Commonwealth of Puerto Rico	0	11/1/43	10,100,183	5,837,906	0.388%
Corp Nacional del Cobre de Chile	6.3	9/8/53	2,955,000	2,959,676	0.196%
Country Garden Holdings	5.13	1/17/25	2,400,000	164,376	0.011%
CP Iris Holdco I	12.43	10/1/29	1,830,000	1,692,750	0.112%
CSC Holdings	11.25	5/15/28	2,615,000	2,588,850	0.172%
CVS Health	5.05	3/25/48	4,425,000	4,020,887	0.267%
Cyprus Government International Bond	1.25	1/21/40	120,000	93,014	0.006%
Cyprus Government International Bond	2.75	2/26/34	917,000	953,722	0.063%
CyrusOne Data Centers Issuer I	4.76	3/22/49	380,000	357,592	0.024%
Czech Republic Government Bond	1.5	4/24/40	310,810,000	9,382,179	0.623%
Czech Republic Government Bond	1.95	7/30/37	62,980,000	2,126,412	0.141%
Danske Bank	4.3	4/1/28	5,475,000	5,253,854	0.349%
Deutsche Bundesrepublik Inflation Linked Bond	0.1	4/15/33	22,475,296	24,024,878	1.595%
DRIVEN BRANDS FUNDING	4.74	4/20/48	3,468,400	3,405,284	0.226%
DRIVEN BRANDS FUNDING	3.79	7/20/50	1,843,150	1,696,546	0.113%
Dryden 77 CLO	6.7	5/20/34	1,565,890	1,566,433	0.104%
Dryden 86 CLO	6.68	7/17/34	3,840,000	3,826,961	0.254%
Ecopetrol	8.38	1/19/36	4,910,000	4,959,316	0.329%
Egypt Treasury Bills	24.72	12/10/24	466,450,000	8,315,269	0.552%
Egypt Treasury Bills	25.76	9/17/24	115,825,000	2,174,616	0.144%
Elara Hgv Timeshare Issuer 2021	1.36	8/27/35	1,003,709	917,460	0.061%
Ellucian Holdings	8.93	10/29/29	1,799,575	1,806,324	0.120%
Elmwood CLO 20	6.82	1/17/37	2,295,000	2,289,497	0.152%
Elmwood CLO VIII	6.88	4/20/37	4,025,000	4,014,790	0.267%
Engineered Machinery Holdings	11.57	5/21/29	1,973,729	1,944,124	0.129%
Equitable Financial Life Global Funding	5.5	12/2/25	2,545,000	2,540,450	0.169%
Exeter Automobile Receivables Trust 2023-1	6.69	6/15/29	265,000	268,410	0.018%
Export-Import Bank of Malaysia	1.83	11/26/26	5,435,000	4,971,947	0.330%
Finance of America HECM Buyout 2022-HB2	4	8/1/32	1,556,942	1,527,633	0.101%
FirstKey Homes 2020-SFR2 Trust	1.97	10/19/37	3,455,000	3,222,947	0.214%
French Republic Government Bond OAT	3	5/25/54	12,509,000	12,808,509	0.850%
Gaci First Investment	4.88	2/14/35	3,285,000	3,138,909	0.208%
Gaci First Investment	5.13	2/14/53	6,860,000	5,958,033	0.396%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	78,153	69,228	0.005%
Goldentree Loan Management US CLO 1	6.71	10/20/34	3,205,000	3,208,068	0.213%
Goldman Sachs	7.13	8/7/25	2,325,000	3,012,623	0.200%
Great Wolf Trust 2019-WOLF	8.37	12/15/36	1,500,750	1,496,998	0.099%
Great Wolf Trust 2019-WOLF	8.77	12/15/36	4,721,029	4,681,225	0.311%
Guatemala Government Bond	6.6	6/13/36	10,035,000	10,280,452	0.683%
Hanwha Totalenergies Petrochemical	5.5	7/18/29	4,900,000	4,883,881	0.324%
Hardee s Funding	3.98	12/20/50	1,843,088	1,660,164	0.110%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	5.96	4/9/24	14,775,000	14,747,565	0.979%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	6	5/3/24	10,300,000	10,241,043	0.680%
Hilton Orlando Trust 2018-ORL	6.66	12/15/34	2,145,000	2,143,659	0.142%
Howard University	4.76	10/1/51	1,505,000	1,243,314	0.083%
HPS Loan Management 11-2017	7.5	5/6/30	7,190,000	7,102,882	0.472%
ICON Luxembourg Sarl	7.07	7/3/28	270,000	270,470	0.018%
iHeartCommunications	6.38	5/1/26	3,695,000	3,140,750	0.209%
ILPT Commercial Mortgage Trust 2022-LPFX	3.82	3/15/32	4,315,000	3,566,637	0.237%
India Government Bond	6.54	1/17/32	1,005,000,000	11,672,243	0.775%
India Government Bond	7.18	8/14/33	865,000,000	10,459,963	0.694%
Indonesia Treasury Bond	7.38	10/15/30	184,390,000,000	12,062,397	0.801%
Indonesia Treasury Bond	7	9/15/30	131,971,000,000	8,469,284	0.562%
Ing Groep	6.11	9/11/34	5,255,000	5,444,343	0.361%
Inter Media & Communication	6.75	2/9/27	2,675,000	2,822,772	0.187%

Invesco US CLO 2023-1	6.86	4/22/37	2,630,000	2,629,701	0.175%
Italy Buoni Poliennali del Tesoro	4.5	10/1/53	3,792,000	4,319,651	0.287%
Itelyum Regeneration	4.63	10/1/26	2,700,000	2,855,131	0.190%
Ivory Coast Government International Bond	5.88	10/17/31	3,700,000	3,700,480	0.246%
Jamestown CLO VI-R	7.59	4/25/30	3,580,000	3,563,858	0.237%
Japanese Government CPI Linked Bond	0.1	3/10/25	1,066,240,000	7,154,013	0.475%
Japan Government Forty Year Bond	1.3	3/20/63	3,740,650,000	20,578,086	1.366%
Japan Government Thirty Year Bond	1.3	6/20/52	1,098,250,000	6,540,518	0.434%
Japan Government Thirty Year Bond	1.4	9/20/52	461,600,000	2,810,714	0.187%
Japan Treasury Discount Bill	-0.11	6/3/24	5,500,000,000	36,341,647	2.413%
Jordan Government International Bond	7.5	1/13/29	13,425,000	13,425,309	0.891%
Kaisa Group Holdings	11.25	4/9/25	5,000,000	118,750	0.008%
Kane Bidco	5	2/15/27	2,645,000	2,751,751	0.183%
Kinetik Holdings	6.63	12/15/28	2,896,000	2,935,820	0.195%
Kings Park CLO	6.71	1/21/35	3,180,000	3,181,590	0.211%
KKR CLO 43	7.09	1/15/36	1,175,000	1,191,752	0.079%
KKR CLO 43	7.84	1/15/36	3,670,000	3,692,065	0.245%
Korea National Oil	4.88	4/3/28	3,360,000	3,343,822	0.222%
Leaseplan	7.38	11/29/72	3,720,000	4,018,024	0.267%
Leaseplan	0.25	2/23/26	5,935,000	5,997,239	0.398%
LifePoint Health	11	10/15/30	3,850,000	4,114,688	0.273%
Life Time	5.75	1/15/26	5,102,000	5,063,735	0.336%
Logicor Financing Sarl	0.75	7/15/24	2,355,000	2,514,064	0.167%
LTI Holdings	8.94	9/8/25	3,265,445	3,231,256	0.215%
Madison Park Funding XXXIII	6.6	10/15/32	3,135,000	3,135,941	0.208%
Magyar Export-Import Bank Zrt	6.13	12/4/27	2,730,000	2,750,753	0.183%
Magyar Export-Import Bank Zrt	6	5/16/29	980,000	1,120,036	0.074%
Malaysia Government Bond	4.5	4/15/30	277,715,000	61,028,062	4.052%
Malaysia Government Bond	3.73	6/15/28	15,960,000	3,387,883	0.225%
Mbank	8.38	9/11/27	4,200,000	4,829,009	0.321%
Meituan	0	4/27/27	4,800,000	4,495,800	0.298%
Mersin Uluslararası Liman İşletmeciliği	8.25	11/15/28	3,900,000	4,033,731	0.268%
Mersin Uluslararası Liman İşletmeciliği	8.25	11/15/28	820,000	848,118	0.056%
Metalsa Sapi de Cv	3.75	5/4/31	3,380,000	2,742,651	0.182%
Mexican Bonos	7.5	5/26/33	294,046,000	15,762,886	1.047%
MidOcean Credit CLO XI	7.1	10/18/33	1,065,000	1,067,216	0.071%
MidOcean Credit CLO XI	8.02	10/18/33	1,600,000	1,590,910	0.106%
Mongolia Government International Bond	5.13	4/7/26	7,530,000	7,288,788	0.484%
Montenegro Government International Bond	7.25	3/12/31	3,110,000	3,168,639	0.210%
Motion Bondco DAC	4.5	11/15/27	2,875,000	2,972,093	0.197%
MPT Operating Partnership LP / MPT Finance	0.99	10/15/26	5,940,000	5,115,907	0.340%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	1,730,000	1,448,875	0.096%
MPT Operating Partnership LP / MPT Finance	2.5	3/24/26	1,400,000	1,512,020	0.100%
Mriya Farming			127,586	689	0.000%
MVW 2020-1	4.21	10/20/37	275,734	265,060	0.018%
Naked Juice	11.4	1/24/30	661,195	532,467	0.035%
Natwest	5.85	3/2/27	1,550,000	1,553,108	0.103%
Navient Private Education Loan Trust 2017	4.1	12/16/58	756,801	730,781	0.049%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	2,365,000	1,881,581	0.125%
Navient Private Education Refi Loan Trust 2020-D	3.33	5/15/69	2,005,000	1,639,817	0.109%
NBN	5.75	10/6/28	4,000,000	4,129,648	0.274%
NCL	8.13	1/15/29	2,719,000	2,868,545	0.190%
Netflix	4.63	5/15/29	4,705,000	5,367,307	0.356%
Neuberger Berman Loan Advisers Clo 43	6.71	6/18/35	1,832,318	1,833,327	0.122%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	2,300,000	1,949,041	0.129%
New Residential Mortgage Loan Trust 2023-NQM1	7.32	10/25/63	3,053,211	3,091,645	0.205%
New Zealand Government Bond	2.75	5/15/51	34,037,000	13,855,275	0.920%
Nigeria Treasury Bill	18.5	3/13/25	12,700,000,000	7,992,169	0.531%
North Macedonia Government International Bond	6.96	3/13/27	1,580,000	1,789,755	0.119%
Oaktree CLO 2022-2	6.86	7/15/33	2,180,000	2,177,309	0.145%
OBX 2021-NQM1 Trust	2.22	2/25/66	1,095,000	883,967	0.059%
OBX 2023-NQM10 Trust	7.17	10/25/63	645,046	651,436	0.043%
Occidental Petroleum	8.88	7/15/30	3,563,000	4,146,441	0.275%
OCP CLO 2020-19	6.73	10/20/34	2,250,000	2,243,257	0.149%
Octagon Investment Partners 49	6.81	4/15/37	1,205,000	1,201,957	0.080%
Octane Receivables Trust 2023-1	6.37	9/20/29	3,340,000	3,357,912	0.223%
OneMain Finance	9	1/15/29	3,230,000	3,427,838	0.228%
OTP Bank Nyrt	7.35	3/4/26	2,850,000	3,147,287	0.209%
Palmer Square CLO 2020-3	6.96	11/15/36	2,955,000	2,970,911	0.197%
Panama Government International Bond	6.4	2/14/35	5,585,000	5,288,040	0.351%
Petroleos De Venezuela	9	11/17/24	510,000	53,550	0.004%
Petroleos De Venezuela	12.75	2/17/25	15,000	1,898	0.000%

Petroleos De Venezuela	6	5/16/25	770,000	73,535	0.005%
Petroleos Mexicanos	6.75	9/21/47	5,470,000	3,641,817	0.242%
POSCO	5.63	1/17/26	1,450,000	1,453,749	0.097%
POSCO	5.75	1/17/28	1,740,000	1,766,430	0.117%
Post Road Equipment Finance 2024-1	5.59	11/15/29	405,000	404,377	0.027%
Progress Residential 2020-SFR3 Trust	1.9	10/17/27	2,890,000	2,702,931	0.179%
Prosus	3.06	7/13/31	4,300,000	3,501,955	0.232%
PT Tower Bersama Infrastructure	2.75	1/20/26	5,155,000	4,874,542	0.324%
QatarEnergy	3.13	7/12/41	8,930,000	6,681,024	0.444%
Raizen Fuels Finance	6.45	3/5/34	1,180,000	1,211,403	0.080%
RealPage	11.94	4/23/29	995,000	984,224	0.065%
Reckitt Benckiser Treasury Services	3.88	9/14/33	6,805,000	7,464,165	0.496%
Republic of Austria Government Bond	0.75	3/20/51	9,175,000	5,851,239	0.388%
Republic of Kenya Government International Bond	6.3	1/23/34	3,580,000	2,936,019	0.195%
Republic of Kenya Government International Bond	7	5/22/27	8,250,000	8,060,184	0.535%
Rogers Communications	5	2/15/29	2,050,000	2,030,359	0.135%
Rogers Communications	5.3	2/15/34	1,780,000	1,761,513	0.117%
Royal Caribbean Cruises	6.25	3/15/32	1,230,000	1,239,225	0.082%
RR 28	6.84	4/15/37	3,625,000	3,615,788	0.240%
Sands China	4.63	6/18/30	3,880,000	3,561,095	0.236%
SEB Funding	7.39	4/30/54	2,340,000	2,340,000	0.155%
Senegal Government International Bond	4.75	3/13/28	13,505,000	13,176,932	0.875%
Senegal Government International Bond	5.38	6/8/37	4,250,000	3,348,367	0.222%
Sequoia Mortgage Trust 2017-2	3.56	2/25/47	2,942,410	2,404,136	0.160%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	18,324	17,838	0.001%
Serbia International Bond	3.13	5/15/27	4,550,000	4,730,815	0.314%
Serbia International Bond	6.25	5/26/28	1,570,000	1,605,353	0.107%
Serbia International Bond	1.5	6/26/29	8,060,000	7,364,751	0.489%
Serbia International Bond	2.05	9/23/36	560,000	424,819	0.028%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	76,374	74,891	0.005%
Signal Peak CLO 5	6.88	4/25/37	3,325,000	3,316,688	0.220%
Signal Peak CLO 5	7.53	4/25/37	3,090,000	3,078,413	0.204%
SK Hynix	5.5	1/16/29	4,900,000	4,890,125	0.325%
SMRT 2022-MINI	7.28	1/15/39	4,470,000	4,391,438	0.292%
Sociedad Quimica Y Minera De Chile	6.5	11/7/33	4,699,000	4,920,553	0.327%
Southern	5.7	3/15/34	3,275,000	3,365,469	0.223%
Spain Government Bond	1.9	10/31/52	4,994,000	3,707,435	0.246%
Sri Lanka Government Bonds	11.4	1/15/27	484,000,000	1,606,362	0.107%
Sri Lanka Government Bonds	11	6/1/26	674,000,000	2,233,962	0.148%
Sri Lanka Government Bonds	11.5	8/1/26	706,000,000	2,362,257	0.157%
Sri Lanka Government Bonds	20	9/15/27	629,000,000	2,560,116	0.170%
Sri Lanka Treasury Bills	17.69	4/5/24	1,905,000,000	6,340,033	0.421%
Standard Chartered	2.82	1/30/26	7,205,000	7,018,282	0.466%
Starwood Mortgage Residential Trust 2020-INV	1.59	11/25/55	286,645	265,517	0.018%
Sumitomo Mitsui Financial	5.46	1/13/26	3,530,000	3,544,784	0.235%
Summit Materials	7.84	1/12/29	230,000	230,978	0.015%
Suriname Government International Bond	0	12/31/50	3,066,000	2,265,161	0.150%
Suriname Government International Bond	7.95	7/15/33	6,367,303	5,850,278	0.388%
Sweden Inflation Linked Bond	0.13	6/1/32	49,200,000	5,741,610	0.381%
Symphony CLO 42	6.84	4/17/37	2,970,000	2,968,005	0.197%
Symphony CLO XX	7.93	1/16/32	1,535,000	1,528,536	0.101%
Talen Energy Supply	8.63	6/1/30	2,756,000	2,946,991	0.196%
Telstra	3.75	5/4/31	4,240,000	4,688,302	0.311%
Tenneco	8	11/17/28	3,905,000	3,563,313	0.237%
TER FINANCE LTD PROM NOTE CL A 144A PP	0	1/2/25	8,400,000	8,006,097	0.532%
Teva Pharmaceutical Finance Netherlands II BV	7.38	9/15/29	1,375,000	1,648,640	0.109%
Thailand Government Bond	3.35	6/17/33	555,462,000	16,269,663	1.080%
Thailand Government Bond	3.45	6/17/43	173,010,000	5,049,863	0.335%
TK Elevator Holdco GmbH	6.63	7/15/28	2,673,000	2,793,669	0.185%
T-Mobile USA	6	6/15/54	3,955,000	4,219,170	0.280%
Tobacco Settlement Finance Authority	4.88	6/1/49	2,875,000	2,693,099	0.179%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	12,550,000	10,817,473	0.718%
Transnet SOC	8.25	2/6/28	4,750,000	4,735,489	0.314%
Transurban Finance Co Pty	1.45	5/16/29	4,213,000	4,119,679	0.274%
Tricon Residential 2022-SFR1 Trust	4.3	4/17/39	819,000	781,643	0.052%
Triton Water Holdings	9.33	3/31/28	1,047,375	1,034,943	0.069%
TRP Government Reserve	5.39		31,122,568	31,122,568	2.066%
TRP Inst Floating Rate - Inst			7,387,773	69,888,331	4.640%
Truist Insurance Holdings	8.58	3/24/31	2,905,000	2,900,149	0.193%
Truist Insurance Holdings	10.07	3/8/32	970,000	974,850	0.065%
UKG	6.88	2/1/31	1,745,000	1,771,175	0.118%
Unitedhealth	4.5	4/15/33	3,350,000	3,243,765	0.215%

US Bank NA	6.79	8/25/32	213,126	214,357	0.014%
USD Variation Margin JPM			(2,540,040)	(2,540,040)	(0.169%)
U.S. Treasury Bill	5.1	4/11/24	94,850,000	94,711,940	6.288%
U.S. Treasury Bill	5.32	4/25/24	45,000,000	44,842,200	2.977%
U.S. Treasury Bill	5.11	5/9/24	15,100,000	15,016,161	0.997%
U.S. Treasury Bonds	3.25	5/15/42	17,460,000	14,841,000	0.985%
U.S. Treasury Inflation Indexed Bonds	2.38	10/15/28	14,863,805	15,216,820	1.010%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	23,798,011	21,180,230	1.406%
U.S. Treasury Inflation Indexed Bonds	1.5	2/15/53	15,335,441	13,387,361	0.889%
U.S. Treasury Inflation Indexed Bonds	1.38	7/15/33	8,638,428	8,294,240	0.551%
U.S. Treasury Notes	4.63	9/15/26	38,128,000	38,217,363	2.537%
Utah Acquisition Sub	3.95	6/15/26	5,200,000	5,025,244	0.334%
Venezuela Government International Bond	7.75	10/13/24	400,000	56,762	0.004%
Venezuela Government International Bond	6	12/9/24	205,000	28,736	0.002%
Venture Global LNG	8.38	6/1/31	3,080,000	3,168,550	0.210%
Verus Securitization Trust 2023-8	6.97	12/25/68	1,948,387	1,962,879	0.130%
VF	4.13	3/7/26	4,496,000	4,796,517	0.318%
Vistra Zero Operating	8.08	3/31/31	1,655,000	1,655,000	0.110%
Vivo Energy Investments BV	5.13	9/24/27	1,050,000	1,000,965	0.066%
Vivo Energy Investments BV	5.13	9/24/27	4,095,000	3,903,764	0.259%
Volkswagen Financial Services	2.13	6/27/24	2,100,000	2,631,785	0.175%
Wellfleet CLO 2021-1	6.8	4/20/34	3,825,000	3,827,678	0.254%
Wells Fargo	3.53	3/24/28	2,815,000	2,680,536	0.178%
Wells Fargo	2	7/28/25	2,661,000	3,224,556	0.214%
Woof Holdings	9.32	12/21/27	1,388,480	1,096,899	0.073%
Ziggo Bond Co BV	3.38	2/28/30	3,050,000	2,804,993	0.186%
Miscellaneous Securities ‡				76,960	
Total Investments in Securities				1,489,857,313	

‡ 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
CITIBANK NA	HUF	7,267,580,039	USD	20,774,605	04/12/2024	(870,848)	-0.058%
ROYAL BANK OF CANADA	MXN	59,971,353	USD	3,496,525	04/12/2024	105,657	0.007%
BANK OF AMERICA SEC INC	MXN	79,162,186	USD	4,632,076	04/12/2024	122,777	0.008%
GOLDMAN SACHS & CO	USD	5,185,696	IDR	80,588,306,888	04/05/2024	103,353	0.007%
GOLDMAN SACHS & CO	USD	3,893,153	IDR	60,447,033,841	04/05/2024	81,029	0.005%
BANK OF AMERICA SEC INC	MXN	80,361,613	USD	4,683,187	04/12/2024	143,741	0.010%
BNP SECURITIES LONDON	CZK	39,902,450	USD	1,770,789	04/12/2024	(66,645)	-0.004%
CITIBANK NA	USD	227,605	INR	18,973,402	04/05/2024	133	0.000%
CITIBANK NA	ZAR	390,988,000	USD	20,784,078	04/12/2024	(154,277)	-0.010%
DEUTSCHE BANK AG	USD	274,478	INR	22,902,420	04/05/2024	(100)	0.000%
GOLDMAN SACHS & CO	USD	3,892,600	IDR	60,448,181,429	04/05/2024	80,404	0.005%
GOLDMAN SACHS & CO	USD	5,828,540	IDR	90,672,272,145	04/05/2024	110,247	0.007%
STANDARD CHARTERED GLOBAL MARKET	USD	13,982,636	NZD	22,400,675	04/19/2024	583,388	0.039%
BARCLAYS BANK	KRW	36,298,093,000	USD	27,642,211	04/05/2024	(674,889)	-0.045%
DEUTSCHE BANK AG	USD	301,872	INR	25,191,700	04/05/2024	(151)	0.000%
MORGAN STANLEY	MXN	80,361,613	USD	4,666,381	04/12/2024	160,575	0.011%
CITIBANK NA	USD	664,394	ILS	2,474,480	04/18/2024	(11,464)	-0.001%
STATE STREET	USD	16,270,426	JPY	2,325,019,464	04/19/2024	865,398	0.057%
CIBC WORLD MARKETS	CAD	33,395,326	USD	24,919,468	04/19/2024	(235,002)	-0.016%
JP MORGAN	AUD	30,789,000	USD	20,595,132	04/19/2024	(497,638)	-0.033%
STATE STREET	USD	16,319,456	JPY	2,334,338,180	04/19/2024	852,684	0.057%
CITIBANK NA	ILS	2,474,480	USD	659,921	04/18/2024	15,926	0.001%
JP MORGAN	USD	7,644,943	INR	637,955,186	04/05/2024	(3,507)	0.000%
GOLDMAN SACHS & CO	USD	1,983,813	INR	165,440,049	04/05/2024	350	0.000%
BARCLAYS BANK	USD	1,961,605	INR	163,588,075	04/05/2024	346	0.000%
JP MORGAN	AUD	1,742,000	USD	1,154,629	04/19/2024	(17,546)	-0.001%
JP MORGAN	CAD	1,407,000	USD	1,054,286	04/19/2024	(14,288)	-0.001%
JP MORGAN	HUF	446,902,000	USD	1,257,471	04/12/2024	(33,523)	-0.002%
JP MORGAN	JPY	379,942,000	USD	2,630,728	04/19/2024	(113,009)	-0.008%
JP MORGAN	MXN	14,356,000	USD	826,282	04/12/2024	36,029	0.002%
STATE STREET	KRW	1,911,336,000	USD	1,438,025	04/05/2024	(18,019)	-0.001%
Wells Fargo	CLP	10,049,706,000	USD	10,633,597	05/10/2024	(400,619)	-0.027%
UBS INVESTMENT BANK	CLP	10,049,706,000	USD	10,585,312	05/10/2024	(352,275)	-0.023%
STATE STREET	USD	1,303,897	EUR	1,208,342	05/24/2024	(3,982)	0.000%
STATE STREET	USD	21,630,252	JPY	3,191,961,000	04/19/2024	481,075	0.032%
BNP SECURITIES LONDON	CLP	8,049,953,000	USD	8,280,141	05/10/2024	(83,095)	-0.006%
STANDARD CHARTERED GLOBAL MARKET	USD	10,831,402	INR	901,416,338	04/05/2024	24,314	0.002%
JP MORGAN	USD	746,864	PLN	3,001,562	05/17/2024	(5,495)	0.000%
STATE STREET	USD	14,462,581	KRW	19,171,598,000	04/05/2024	219,290	0.015%
UBS INVESTMENT BANK	USD	10,126,014	SEK	105,711,538	05/24/2024	217,257	0.014%
BARCLAYS BANK	USD	5,288,025	GBP	4,195,150	05/24/2024	(13,111)	-0.001%
BARCLAYS BANK	USD	5,364,850	GBP	4,258,713	05/24/2024	(16,606)	-0.001%

BARCLAYS BANK	USD	5,369,935	GBP	4,258,713	05/24/2024	(11,521)	-0.001%
STATE STREET	USD	236,766,642	EUR	218,916,214	05/24/2024	(182,790)	-0.012%
BARCLAYS BANK	USD	7,351,431	CZK	173,136,420	04/12/2024	(42,861)	-0.003%
BARCLAYS BANK	USD	10,598,430	ZAR	201,718,875	04/12/2024	(44,984)	-0.003%
BNP SECURITIES LONDON	SEK	45,288,172	USD	4,375,457	05/24/2024	(130,125)	-0.009%
JP MORGAN	USD	8,858,893	EUR	8,163,961	05/24/2024	22,426	0.001%
BANK OF AMERICA SEC INC	USD	22,724,080	MYR	108,518,845	06/07/2024	(307,783)	-0.020%
CITIBANK NA	USD	2,256,019	IDR	35,374,375,700	04/05/2024	25,116	0.002%
JP MORGAN	EUR	3,216,752	USD	3,489,630	05/24/2024	(7,881)	-0.001%
JP MORGAN	JPY	1,972,999,953	USD	13,257,938	04/19/2024	(184,795)	-0.012%
BANK OF AMERICA SEC INC	USD	18,261,811	MYR	87,022,096	06/07/2024	(207,617)	-0.014%
BANK OF AMERICA SEC INC	USD	19,723,597	MYR	93,987,339	06/07/2024	(224,123)	-0.015%
BNP SECURITIES LONDON	USD	1,316,721	THB	47,026,178	06/07/2024	20,458	0.001%
BNP SECURITIES LONDON	USD	2,027,582	THB	72,349,196	06/07/2024	33,296	0.002%
GOLDMAN SACHS & CO	USD	1,014,980	THB	36,054,116	06/07/2024	21,158	0.001%
GOLDMAN SACHS & CO	USD	506,350	THB	18,027,088	06/07/2024	9,439	0.001%
STATE STREET	USD	657,851	EUR	605,632	05/24/2024	2,331	0.000%
BARCLAYS BANK	USD	4,750,002	CNH	33,976,761	06/14/2024	53,949	0.004%
BARCLAYS BANK	USD	7,168,684	CNH	51,306,274	06/14/2024	77,457	0.005%
BARCLAYS BANK	USD	9,502,774	CNH	67,954,340	06/14/2024	110,557	0.007%
DEUTSCHE BANK AG	USD	4,147,902	MYR	19,686,772	06/07/2024	(30,387)	-0.002%
MORGAN STANLEY	USD	5,391,993	EUR	4,960,421	05/24/2024	22,957	0.002%
UBS INVESTMENT BANK	USD	1,519,604	THB	54,443,618	06/07/2024	18,881	0.001%
GOLDMAN SACHS & CO	BRL	141,943,081	USD	28,167,222	06/04/2024	16,975	0.001%
Wells Fargo	USD	300,608	COP	1,210,879,422	06/07/2024	(9,061)	-0.001%
MORGAN STANLEY	USD	301,845	COP	1,210,879,422	06/07/2024	(7,825)	-0.001%
STATE STREET	USD	951,630	JPY	142,148,064	04/19/2024	9,791	0.001%
UBS INVESTMENT BANK	USD	299,981	COP	1,198,770,628	06/07/2024	(6,591)	0.000%
UBS INVESTMENT BANK	EUR	8,784,608	USD	9,554,403	05/24/2024	(46,062)	-0.003%
CITIBANK NA	EGP	121,431,000	USD	2,324,038	03/04/2025	(47,901)	-0.003%
CITIBANK NA	EGP	229,273,000	USD	4,904,235	09/04/2024	(300,472)	-0.020%
MORGAN STANLEY	USD	304,607	COP	1,216,933,819	06/07/2024	(6,611)	0.000%
BNP SECURITIES LONDON	AUD	1,372,000	USD	894,854	04/19/2024	706	0.000%
BNP SECURITIES LONDON	CZK	29,146,000	USD	1,246,277	04/12/2024	(1,513)	0.000%
CITIBANK NA	EGP	73,955,000	USD	1,660,045	09/04/2024	(178,756)	-0.012%
CITIBANK NA	EGP	139,698,000	USD	3,118,259	09/04/2024	(319,332)	-0.021%
DEUTSCHE BANK AG	HUF	317,248,000	USD	871,058	04/12/2024	(2,183)	0.000%
MORGAN STANLEY	USD	304,752	COP	1,216,933,819	06/07/2024	(6,466)	0.000%
UBS INVESTMENT BANK	CAD	1,425,000	USD	1,051,380	04/19/2024	1,918	0.000%
UBS INVESTMENT BANK	ZAR	34,748,000	USD	1,805,531	04/12/2024	27,923	0.002%
CITIBANK NA	EGP	207,881,000	USD	4,609,335	09/04/2024	(442,855)	-0.029%
JP MORGAN	USD	36,841,370	JPY	5,501,507,000	04/19/2024	389,687	0.026%
CITIBANK NA	JPY	1,129,223,000	USD	7,607,383	04/19/2024	(125,071)	-0.008%
STATE STREET	AUD	11,592,000	USD	7,624,202	04/19/2024	(57,602)	-0.004%
STATE STREET	CAD	10,463,000	USD	7,747,940	04/19/2024	(14,132)	-0.001%
UBS INVESTMENT BANK	KRW	10,673,358,000	USD	8,034,747	04/05/2024	(105,094)	-0.007%
CITIBANK NA	EGP	204,669,000	USD	3,658,724	03/12/2025	196,903	0.013%
BNP SECURITIES LONDON	EUR	437,255	USD	479,310	05/24/2024	(6,022)	0.000%
BARCLAYS BANK	ZAR	198,797,358	USD	10,604,732	04/12/2024	(115,567)	-0.008%
STATE STREET	USD	12,472,585	MXN	209,187,548	04/12/2024	(91,663)	-0.006%
JP MORGAN	USD	1,192,544	EUR	1,095,133	05/24/2024	7,199	0.000%
UBS INVESTMENT BANK	USD	4,494,594	EUR	4,128,045	05/24/2024	26,502	0.002%
CITIBANK NA	USD	1,919,479	EUR	1,762,235	05/24/2024	12,080	0.001%
BANK OF AMERICA SEC INC	USD	971,146	NZD	1,616,138	04/19/2024	4,432	0.000%
BARCLAYS BANK	TRY	271,400,000	USD	7,524,258	07/12/2024	(108,179)	-0.007%
BARCLAYS BANK	USD	11,121,586	ZAR	211,517,000	04/12/2024	(38,812)	-0.003%
DEUTSCHE BANK AG	USD	5,388,812	IDR	85,493,504,979	07/05/2024	10,588	0.001%
DEUTSCHE BANK AG	USD	4,852,039	IDR	76,963,039,347	07/05/2024	10,449	0.001%
DEUTSCHE BANK AG	IDR	76,963,039,347	USD	4,864,920	04/05/2024	(11,208)	-0.001%
DEUTSCHE BANK AG	IDR	85,493,504,979	USD	5,403,116	04/05/2024	(11,425)	-0.001%
DEUTSCHE BANK AG	USD	11,122,969	ZAR	211,297,484	04/12/2024	(25,846)	-0.002%
HSBC SECURITIES INC	USD	8,024,657	INR	672,032,911	07/05/2024	(8,409)	-0.001%
HSBC SECURITIES INC	INR	672,032,911	USD	8,048,298	04/05/2024	8,711	0.001%
DEUTSCHE BANK AG	USD	10,419,670	IDR	165,073,625,677	07/05/2024	35,221	0.002%
DEUTSCHE BANK AG	IDR	165,073,625,677	USD	10,447,698	04/05/2024	(37,249)	-0.002%
HSBC SECURITIES INC	USD	15,116,828	INR	1,263,434,260	07/05/2024	14,516	0.001%
HSBC SECURITIES INC	INR	1,263,434,260	USD	15,158,179	04/05/2024	(10,856)	-0.001%
BARCLAYS BANK	USD	22,050,756	KRW	29,711,189,000	04/05/2024	(22,789)	-0.002%
BARCLAYS BANK	KRW	29,711,189,000	USD	22,156,490	07/05/2024	29,185	0.002%
JP MORGAN	USD	208,409	THB	7,567,126	06/07/2024	(177)	0.000%
UBS INVESTMENT BANK	USD	746,737	THB	27,077,500	06/07/2024	353	0.000%
BARCLAYS BANK	USD	7,405,204	TRY	271,400,000	07/12/2024	(23,261)	-0.002%

STANDARD CHARTERED GLOBAL MARKET	NZD	1,690,000	USD	1,054,908	04/19/2024	(44,012)	-0.003%
STATE STREET	JPY	111,846,359	USD	782,698	04/19/2024	(41,515)	-0.003%
CIBC WORLD MARKETS	USD	154,463	CAD	207,000	04/19/2024	1,457	0.000%
JP MORGAN	AUD	2,103,000	USD	1,406,722	04/19/2024	(33,990)	-0.002%
STANDARD CHARTERED GLOBAL MARKET	NZD	217,000	USD	134,705	04/19/2024	(4,904)	0.000%
STATE STREET	JPY	112,294,641	USD	785,057	04/19/2024	(40,905)	-0.003%
JP MORGAN	USD	2,379,639	CHF	2,030,000	04/19/2024	121,285	0.008%
STATE STREET	USD	1,168,248	NOK	12,177,000	04/19/2024	45,282	0.003%
UBS INVESTMENT BANK	AUD	486,000	USD	321,250	04/19/2024	(4,016)	0.000%
STATE STREET	USD	151,406	AUD	229,000	04/19/2024	1,929	0.000%
STATE STREET	USD	262,157	NZD	429,000	04/19/2024	5,545	0.000%
STATE STREET	CAD	108,000	USD	80,515	04/19/2024	(686)	0.000%
STATE STREET	CHF	57,000	USD	66,252	04/19/2024	(2,835)	0.000%
STATE STREET	JPY	23,051,000	USD	157,803	04/19/2024	(5,058)	0.000%
STATE STREET	USD	151,546	NZD	248,000	04/19/2024	3,202	0.000%
STATE STREET	CAD	161,000	USD	119,931	04/19/2024	(927)	0.000%
STATE STREET	JPY	17,855,000	USD	122,222	04/19/2024	(3,908)	0.000%
HSBC SECURITIES INC	USD	892,372	CHF	765,000	04/19/2024	41,317	0.003%
HSBC SECURITIES INC	JPY	124,036,000	USD	855,557	04/19/2024	(33,631)	-0.002%
ROYAL BANK OF CANADA	USD	862,439	NOK	9,084,000	04/19/2024	24,710	0.002%
STATE STREET	USD	148,647	CHF	128,000	04/19/2024	6,249	0.000%
STATE STREET	AUD	349,000	USD	227,637	04/19/2024	169	0.000%
STATE STREET	CAD	153,000	USD	113,612	04/19/2024	(521)	0.000%
STATE STREET	NOK	1,344,000	USD	126,729	04/19/2024	(2,784)	0.000%
STATE STREET	NZD	378,000	USD	229,466	04/19/2024	(3,361)	0.000%
STATE STREET	CAD	132,000	USD	98,154	04/19/2024	(585)	0.000%
STATE STREET	JPY	15,556,000	USD	105,445	04/19/2024	(2,368)	0.000%
STATE STREET	NZD	113,000	USD	69,235	04/19/2024	(1,643)	0.000%
UBS INVESTMENT BANK	USD	94,448	SEK	986,000	05/24/2024	2,026	0.000%
BARCLAYS BANK	GBP	202,950	USD	255,820	05/24/2024	634	0.000%
BARCLAYS BANK	GBP	206,025	USD	259,537	05/24/2024	803	0.000%
BARCLAYS BANK	GBP	206,025	USD	259,783	05/24/2024	557	0.000%
STATE STREET	EUR	2,960,000	USD	3,201,358	05/24/2024	2,466	0.000%
DEUTSCHE BANK AG	USD	146,174	EUR	135,000	05/24/2024	53	0.000%
DEUTSCHE BANK AG	SEK	2,570,000	USD	247,807	05/24/2024	(6,895)	0.000%
MORGAN STANLEY	USD	92,509	CHF	81,000	04/19/2024	2,398	0.000%
MORGAN STANLEY	GBP	131,000	USD	165,498	05/24/2024	38	0.000%
STANDARD CHARTERED GLOBAL MARKET	USD	71,459	AUD	109,000	04/19/2024	310	0.000%
STANDARD CHARTERED GLOBAL MARKET	NOK	968,000	USD	92,432	04/19/2024	(3,161)	0.000%
STATE STREET	USD	304,303	AUD	464,000	04/19/2024	1,431	0.000%
STATE STREET	USD	338,477	GBP	267,000	05/24/2024	1,087	0.000%
STATE STREET	USD	97,305	NOK	1,025,000	04/19/2024	2,780	0.000%
STATE STREET	USD	205,965	NZD	334,000	04/19/2024	6,179	0.000%
STATE STREET	CAD	89,000	USD	65,860	04/19/2024	(75)	0.000%
STATE STREET	EUR	89,000	USD	96,766	05/24/2024	(434)	0.000%
STATE STREET	JPY	20,115,000	USD	134,698	04/19/2024	(1,416)	0.000%
STATE STREET	USD	64,688	NOK	680,000	04/19/2024	1,978	0.000%
STATE STREET	USD	59,169	NZD	97,000	04/19/2024	1,147	0.000%
BANK OF AMERICA SEC INC	USD	87,858	SEK	895,000	05/24/2024	3,967	0.000%
STANDARD CHARTERED GLOBAL MARKET	EUR	121,000	USD	132,750	05/24/2024	(1,779)	0.000%
HSBC SECURITIES INC	USD	74,938	JPY	11,121,000	04/19/2024	1,253	0.000%
ROYAL BANK OF CANADA	USD	157,817	AUD	240,000	04/19/2024	1,159	0.000%
ROYAL BANK OF CANADA	SEK	1,197,000	USD	115,903	05/24/2024	(3,695)	0.000%
STANDARD CHARTERED GLOBAL MARKET	USD	123,450	EUR	113,000	05/24/2024	1,142	0.000%
STATE STREET	USD	128,673	AUD	197,000	04/19/2024	83	0.000%
STATE STREET	USD	78,129	CHF	70,000	04/19/2024	255	0.000%
STATE STREET	USD	66,616	NZD	111,000	04/19/2024	220	0.000%
STATE STREET	CAD	262,000	USD	192,823	04/19/2024	836	0.000%
STATE STREET	EUR	57,000	USD	61,786	05/24/2024	(90)	0.000%
STATE STREET	GBP	97,000	USD	122,327	05/24/2024	245	0.000%
STATE STREET	SEK	1,677,000	USD	158,980	05/24/2024	(1,784)	0.000%

Total Forward Currency Exchange Contracts	(1,687,595)
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Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR CALL/USD PUT 1.1064 04/16/2024	1.11	4/16/2024	128,100,000	12,707	0.001%

Total Options	12,707
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Swap Contracts	Notional Amount	Market Value	% of Net Assets
GREECE CDS 12/20/2029	2,100,000	29,855	0.002%
GREECE CDS 12/20/2029	2,100,000	29,855	0.002%

BOMBARDIER INC CDS 06/20/2028	(6,250,000)	(639,294)	(0.042%)
CDX HY CDSI S41 V2 5Y 12/20/2028	33,778,800	2,492,943	0.166%
CELLNEX TELECOM SA CDS 12/20/2028	3,417,000	668,244	0.044%
EUR IRS 03/07/2054 PAY FIX	(9,986,000)	(21,513)	(0.001%)
EUR IRS 09/26/2028 REC FIX	27,200,000	804,570	0.053%
ITRX XOVER CDST S40 5Y 20-35 12/20/2028	3,405,000	438,621	0.029%
EUR IRS 11/30/2032 REC FIX	930,000	8,447	0.001%
ITRX XOVER CDSI S40 5Y 12/20/2028	28,545,000	2,358,408	0.157%
EUR IRS 11/23/2032 REC FIX	15,549,000	180,777	0.012%
EUR IRS 03/07/2029 REC FIX	49,664,000	57,499	0.004%
MURPHY OIL CORP CDS 12/20/2027	(6,505,000)	(47,929)	(0.003%)
EUR IRS 02/06/2026 PAY FIX	(187,150,000)	988,994	0.066%
JPY IRS TONA 8/9/2028 PAY FIX	(17,350,000,000)	251,471	0.017%
EUR IRS 04/02/2026 REC FIX	245,700,000	6,204	0.000%
EUR IRS 11/30/2032 REC FIX	2,170,000	17,634	0.001%
GBP IRS 3/27/26 PAY FIX	(159,025,000)	(129,933)	(0.009%)
EUR IRS 04/21/2032 REC FIX	26,497,000	(1,984,134)	(0.132%)
EUR IRS 04/04/2032 REC FIX	21,450,000	(2,273,859)	(0.151%)

Total Swap Contracts	3,236,863
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
3 MONTH SOFR FUT DEC 25	(710)	3/17/2026	(170,834,875)	296,532	(11.342%)
3 MONTH SOFR FUT JUN 24	673	9/17/2024	159,610,363	(110,124)	10.597%
3 MONTH SOFR FUT JUN 25	(673)	9/16/2025	(161,410,638)	324,914	(10.716%)
CNM4 CAN 10YR BOND FUT JUN 24	375	6/19/2024	33,347,497	36,813	2.214%
DUM4 EURO SCHATZ FUT JUN 24	(441)	6/6/2024	(50,342,574)	173,608	(3.342%)
FVM4 5YR US NOTE FUT JUN 24	795	6/28/2024	85,077,422	104,457	5.648%
G M4 LONG GILT FUT JUN 24	273	6/26/2024	34,465,987	421,195	2.288%
IKM4 EURO BTP FUT JUN 24	119	6/6/2024	15,295,098	161,787	1.015%
KAAM4 KOREA 10YR BND FUT JUN 24	193	6/18/2024	16,282,964	(428,660)	1.081%
OEM4 EURO BOBL FUT JUN 24	(250)	6/6/2024	(31,927,360)	(14,298)	(2.120%)
RXM4 EURO BUND FUT JUN 24	(91)	6/6/2024	(13,108,529)	(66,834)	(0.870%)
TUM4 2YR US NOTE FUT JUN 24	2,065	6/28/2024	422,260,236	(584,891)	28.034%
TYM4 UST 10YR FUT JUN 24	246	6/18/2024	27,256,031	17,088	1.810%
UBM4 EURO BUXL 30Y FUT JUN 24	135	6/6/2024	19,799,553	258,714	1.315%
UXYM4 UST 10YR ULTRA FUT JUN 24	22	6/18/2024	2,521,406	(11,031)	0.167%
WNM4 ULTRA US BOND FUT JUN 24	240	6/18/2024	30,960,000	471,251	2.055%
XMM4 AUST 10Y BOND FUT JUN 24	141	6/17/2024	8,833,197	(109,914)	0.586%
YMM4 AUST 3YR BOND FUT JUN 24	781	6/17/2024	49,143,691	(572,678)	3.263%

Total Futures Contracts	367,929
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NET ASSETS	1,506,232,360
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NET ASSET VALUE PER SHARE

Global Multi-Sector Bond Fund Shares (\$743,913,263 / 74,446,850 Shares Outstanding)	9.99
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Global Multi-Sector Bond Fund - Advisor Class Shares (\$16,189,738 / 1,618,381 Shares Outstanding)	10.00
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Global Multi-Sector Bond Fund - I Class Shares (\$743,947,281 / 74,439,650 Shares Outstanding)	9.99
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- ADR American Depositary Receipts
- ADS American Depositary 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 Depositary Receipt
- FRN Floating Rate Note
- GDR Global Depositary Receipts
- GDS Global Depositary Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority

PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

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