

John Hancock
Spectrum Income Fund

Quarterly portfolio holdings 11/30/18



Fund's investments

As of 11-30-18 (unaudited)

	Rate (%)	Maturity date	Par value^	Value
U.S. Government and Agency obligations 26.6%				\$208,961,487
(Cost \$212,292,481)				
U.S. Government 12.0%				94,237,067
U.S. Treasury				
Bond	2.500	02-15-45	2,295,000	1,969,845
Bond	2.500	02-15-46	1,380,000	1,179,307
Bond	2.500	05-15-46	12,365,800	10,557,785
Bond	2.750	08-15-42	615,000	560,010
Bond	2.750	11-15-42	595,000	540,939
Bond	2.750	08-15-47	1,050,000	941,309
Bond	2.750	11-15-47	1,290,000	1,155,558
Bond	2.875	08-15-45	700,000	646,406
Bond	2.875	11-15-46	90,000	82,913
Bond	3.000	05-15-42	765,000	729,141
Bond	3.000	11-15-44	1,275,000	1,208,162
Bond (A)	3.000	05-15-45	2,885,000	2,732,072
Bond (A)	3.000	11-15-45	2,325,000	2,199,940
Bond	3.000	05-15-47	1,045,000	985,851
Bond	3.000	02-15-48	940,000	885,473
Bond	3.000	08-15-48	1,515,000	1,427,237
Bond (A)	3.125	02-15-43	2,705,000	2,626,280
Bond	3.125	08-15-44	1,410,000	1,367,370
Bond	3.125	05-15-48	775,000	748,147
Bond	3.375	05-15-44	920,000	931,752
Bond	3.500	02-15-39	690,000	721,697
Bond	3.625	08-15-43	1,365,000	1,439,968
Bond	3.625	02-15-44	1,335,000	1,408,321
Bond	4.375	05-15-41	1,325,000	1,559,515
Bond	4.500	05-15-38	2,110,000	2,518,648
Bond	4.625	02-15-40	645,000	783,096
Bond	4.750	02-15-37	320,000	391,688
Bond	6.125	11-15-27	70,000	87,087
Bond	6.125	08-15-29	660,000	845,419
Note	1.375	09-15-20	430,000	419,418
Note	1.375	05-31-21	220,000	212,377
Note	1.500	06-15-20	300,000	294,164
Note	1.500	08-15-20	100,000	97,848
Note	1.500	08-15-26	420,000	378,279
Note	1.625	06-30-19	530,000	527,039
Note	1.625	11-30-20	825,000	806,051
Note	1.750	11-15-20	1,380,000	1,352,292
Note	1.750	06-30-22	610,000	587,602
Note	1.750	05-15-23	1,770,000	1,688,414
Note	1.875	12-15-20	765,000	751,194
Note	1.875	08-31-24	1,080,000	1,023,131
Note	2.000	08-31-21	2,835,000	2,773,649
Note	2.000	10-31-22	1,640,000	1,588,942
Note	2.000	02-15-25	835,000	791,880
Note	2.125	11-30-23	545,000	526,372
Note	2.125	05-15-25	490,000	467,280
Note	2.250	03-31-20	80,000	79,447
Note	2.250	01-31-24	5,000	4,852
Note	2.250	02-15-27	645,000	611,314
Note	2.250	08-15-27	470,000	443,526

	Rate (%)	Maturity date	Par value^	Value
U.S. Government (continued)				
Note	2.250	11-15-27	120,000	\$113,002
Note	2.375	04-30-20	230,000	228,679
Note	2.375	05-15-27	269,000	257,053
Note	2.500	06-30-20	280,000	278,698
Note	2.500	03-31-23	2,600,000	2,563,742
Note	2.500	08-15-23	165,000	162,441
Note	2.625	07-15-21	520,000	517,420
Note	2.625	02-28-23	60,000	59,482
Note	2.750	08-15-21	250,000	249,512
Note	2.750	11-15-23	350,000	348,291
Note	2.750	02-15-28	65,000	63,687
Note	2.875	10-31-20	1,780,000	1,781,738
Note	2.875	10-15-21	985,000	986,231
Note	2.875	09-30-23	286,000	286,335
Note	2.875	10-31-23	3,610,000	3,614,936
Note	2.875	05-15-28	2,500,000	2,472,852
Note	2.875	08-15-28	40,000	39,544
Note	3.125	11-15-28	1,125,000	1,136,382
Treasury Inflation Protected Security	0.125	04-15-19	318,474	314,493
Treasury Inflation Protected Security	0.125	04-15-21	577,694	562,214
Treasury Inflation Protected Security	0.125	01-15-22	1,194,810	1,159,715
Treasury Inflation Protected Security	0.125	04-15-22	4,535,929	4,383,550
Treasury Inflation Protected Security	0.125	07-15-22	2,454,435	2,380,736
Treasury Inflation Protected Security	0.125	01-15-23	94,707	91,206
Treasury Inflation Protected Security	0.250	01-15-25	1,674,522	1,598,810
Treasury Inflation Protected Security	0.375	01-15-27	393,756	372,704
Treasury Inflation Protected Security	0.375	07-15-27	181,620	171,867
Treasury Inflation Protected Security	0.500	01-15-28	285,520	271,348
Treasury Inflation Protected Security	0.625	07-15-21	1,432,032	1,417,392
Treasury Inflation Protected Security	0.625	04-15-23	267,378	262,337
Treasury Inflation Protected Security	0.625	01-15-24	1,689,850	1,656,729
Treasury Inflation Protected Security	0.625	01-15-26	773,398	751,374
Treasury Inflation Protected Security	0.625	02-15-43	5,929	5,138
Treasury Inflation Protected Security	0.750	07-15-28	517,899	504,237
Treasury Inflation Protected Security	0.750	02-15-45	167,227	147,850
Treasury Inflation Protected Security	0.875	02-15-47	29,071	26,372
Treasury Inflation Protected Security	1.000	02-15-46	500,715	469,726
Treasury Inflation Protected Security	1.000	02-15-48	37,875	35,437
Treasury Inflation Protected Security	1.125	01-15-21	15	15
Treasury Inflation Protected Security	1.250	07-15-20	2,755,960	2,761,190
Treasury Inflation Protected Security	1.375	02-15-44	33,576	34,345
Treasury Inflation Protected Security	1.750	01-15-28	49,402	52,283
Treasury Inflation Protected Security	2.125	01-15-19	181,593	181,458
Treasury Inflation Protected Security	2.125	02-15-40	182,192	212,119
Treasury Inflation Protected Security	2.125	02-15-41	66,856	78,243
Treasury Inflation Protected Security	2.500	01-15-29	270,418	306,586
Treasury Inflation Protected Security	3.875	04-15-29	166,757	211,561
U.S. Government Agency 14.6%				114,724,420
Federal Home Loan Bank				
Bond	2.625	05-28-20	345,000	344,167
Federal Home Loan Mortgage Corp.				
15 Yr Pass Thru	4.500	01-01-19	134	134
15 Yr Pass Thru	4.500	05-01-19	248	248
15 Yr Pass Thru	5.000	12-01-23	40,234	41,333

	Rate (%)	Maturity date	Par value [^]	Value
U.S. Government Agency (continued)				
15 Yr Pass Thru	5.000	07-01-25	816	\$828
15 Yr Pass Thru	5.500	11-01-21	459	465
15 Yr Pass Thru	6.000	07-01-21	1,489	1,528
15 Yr Pass Thru	6.000	08-01-21	909	934
15 Yr Pass Thru	6.000	08-01-21	1,204	1,234
15 Yr Pass Thru	6.000	10-01-21	5,263	5,412
15 Yr Pass Thru	6.000	10-01-21	2,086	2,143
15 Yr Pass Thru	6.000	11-01-21	566	582
15 Yr Pass Thru	6.000	08-01-22	448	461
30 Yr Pass Thru	3.000	12-01-42	96,679	92,895
30 Yr Pass Thru	3.000	12-01-42	63,415	60,833
30 Yr Pass Thru	3.000	02-01-43	22,632	21,710
30 Yr Pass Thru	3.000	03-01-43	15,712	15,073
30 Yr Pass Thru	3.000	04-01-43	53,930	51,735
30 Yr Pass Thru	3.000	06-01-43	31,580	30,295
30 Yr Pass Thru	3.000	09-01-43	58,057	55,694
30 Yr Pass Thru	3.000	11-01-46	137,901	131,727
30 Yr Pass Thru	3.500	09-01-42	448,029	443,216
30 Yr Pass Thru	3.500	09-01-42	43,777	43,197
30 Yr Pass Thru	3.500	11-01-42	159,296	157,585
30 Yr Pass Thru	3.500	11-01-42	152,945	150,920
30 Yr Pass Thru	3.500	01-01-44	111,940	110,737
30 Yr Pass Thru	3.500	03-01-44	60,013	59,219
30 Yr Pass Thru	3.500	03-01-46	220,504	217,377
30 Yr Pass Thru	4.000	10-01-40	7,469	7,581
30 Yr Pass Thru	4.000	10-01-40	2,165	2,198
30 Yr Pass Thru	4.000	11-01-40	5,075	5,151
30 Yr Pass Thru	4.000	11-01-40	42,808	43,449
30 Yr Pass Thru	4.000	12-01-40	42,006	42,700
30 Yr Pass Thru	4.000	12-01-40	116,751	118,498
30 Yr Pass Thru	4.000	02-01-41	120,266	122,065
30 Yr Pass Thru	4.000	04-01-41	108,403	110,025
30 Yr Pass Thru	4.000	12-01-41	96,491	98,025
30 Yr Pass Thru	4.500	12-01-39	327,282	340,757
30 Yr Pass Thru	4.500	12-01-39	11,226	11,688
30 Yr Pass Thru	4.500	05-01-40	8,584	8,925
30 Yr Pass Thru	4.500	03-01-41	2,916	3,033
30 Yr Pass Thru	4.500	04-01-41	155,892	162,164
30 Yr Pass Thru	5.000	11-01-33	2,888	3,062
30 Yr Pass Thru	5.000	11-01-33	5,042	5,345
30 Yr Pass Thru	5.000	12-01-35	33,282	35,274
30 Yr Pass Thru	5.000	04-01-40	71,190	75,265
30 Yr Pass Thru	5.500	10-01-38	1,818	1,966
30 Yr Pass Thru	6.000	09-01-34	426	470
30 Yr Pass Thru	6.000	02-01-35	7,493	8,268
30 Yr Pass Thru	6.000	09-01-35	2,629	2,903
30 Yr Pass Thru	7.000	04-01-32	44,409	49,917
30 Yr Pass Thru	7.500	05-01-24	92	100
30 Yr Pass Thru	7.500	05-01-24	280	300
30 Yr Pass Thru	7.500	05-01-24	25	27
30 Yr Pass Thru	7.500	06-01-24	96	103
30 Yr Pass Thru (1 Year CMT + 2.250%) (B)	4.534	10-01-36	10,482	10,926
30 Yr Pass Thru (12 month LIBOR + 1.591%) (B)	4.341	09-01-35	3,916	4,076
30 Yr Pass Thru (12 month LIBOR + 1.625%) (B)	4.088	06-01-38	10,970	11,439

	Rate (%)	Maturity date	Par value^	Value
U.S. Government Agency (continued)				
30 Yr Pass Thru (12 month LIBOR + 1.723%) (B)	3.473	01-01-36	831	\$870
30 Yr Pass Thru (12 month LIBOR + 1.725%) (B)	4.475	07-01-35	3,346	3,482
30 Yr Pass Thru (12 month LIBOR + 1.726%) (B)	4.467	07-01-35	8,928	9,326
30 Yr Pass Thru (12 month LIBOR + 1.733%) (B)	3.608	02-01-37	12,044	12,680
30 Yr Pass Thru (12 month LIBOR + 1.743%) (B)	3.617	02-01-37	5,030	5,291
30 Yr Pass Thru (12 month LIBOR + 1.775%) (B)	4.186	05-01-37	9,245	9,689
30 Yr Pass Thru (12 month LIBOR + 1.785%) (B)	4.535	09-01-32	433	451
30 Yr Pass Thru (12 month LIBOR + 1.797%) (B)	4.387	03-01-36	3,868	4,062
30 Yr Pass Thru (12 month LIBOR + 1.815%) (B)	3.564	01-01-37	3,783	3,994
30 Yr Pass Thru (12 month LIBOR + 1.900%) (B)	3.650	11-01-35	393	415
30 Yr Pass Thru (12 month LIBOR + 1.979%) (B)	4.031	11-01-36	10,081	10,678
30 Yr Pass Thru (12 month LIBOR + 2.010%) (B)	3.788	12-01-36	4,329	4,588
30 Yr Pass Thru (12 month LIBOR + 2.151%) (B)	3.977	02-01-37	9,922	10,320
Federal National Mortgage Association				
15 Yr Pass Thru (C)	2.500	TBA	235,000	226,665
15 Yr Pass Thru	2.500	05-01-30	189,451	184,130
15 Yr Pass Thru	2.500	05-01-32	220,024	212,538
15 Yr Pass Thru	3.000	01-01-27	97,775	97,092
15 Yr Pass Thru	3.000	11-01-27	90,404	89,772
15 Yr Pass Thru	3.000	11-01-28	30,406	30,184
15 Yr Pass Thru	3.000	10-01-30	187,202	185,279
15 Yr Pass Thru	3.500	11-01-32	219,822	221,325
15 Yr Pass Thru	3.500	03-01-33	486,451	488,408
15 Yr Pass Thru	4.000	06-01-33	52,526	53,635
15 Yr Pass Thru	4.500	05-01-19	711	711
15 Yr Pass Thru	4.500	11-01-19	12,295	12,344
15 Yr Pass Thru	4.500	11-01-19	595	596
15 Yr Pass Thru	4.500	07-01-20	2,028	2,031
15 Yr Pass Thru	4.500	11-01-20	7,564	7,612
15 Yr Pass Thru	4.500	09-01-24	6,618	6,764
15 Yr Pass Thru	4.500	10-01-24	17,823	18,256
15 Yr Pass Thru	4.500	11-01-24	3,512	3,591
15 Yr Pass Thru	4.500	12-01-24	2,771	2,836
15 Yr Pass Thru	4.500	01-01-25	17,054	17,451
15 Yr Pass Thru	4.500	03-01-25	50,901	52,129
15 Yr Pass Thru	4.500	09-01-25	44,188	45,503
15 Yr Pass Thru	4.500	10-01-26	26,592	27,181
15 Yr Pass Thru	5.000	12-01-18	5	5
15 Yr Pass Thru	5.000	04-01-19	47	47
15 Yr Pass Thru	5.000	05-01-19	1,316	1,317
15 Yr Pass Thru	5.000	10-01-19	3,155	3,170
15 Yr Pass Thru	5.000	01-01-20	1,112	1,119
15 Yr Pass Thru	5.000	05-01-20	6,056	6,117
15 Yr Pass Thru	5.000	06-01-20	4,904	4,950
15 Yr Pass Thru	5.000	12-01-20	4,298	4,338
15 Yr Pass Thru	5.000	02-01-22	285	290
15 Yr Pass Thru	5.000	09-01-22	7,293	7,376
15 Yr Pass Thru	5.000	03-01-23	2,371	2,421
15 Yr Pass Thru	5.000	05-01-23	3,430	3,502
15 Yr Pass Thru	5.000	09-01-23	11,076	11,385
15 Yr Pass Thru	5.000	09-01-23	758	775
15 Yr Pass Thru	5.000	01-01-24	33,039	33,909
15 Yr Pass Thru	5.500	02-01-19	165	165
15 Yr Pass Thru	5.500	03-01-19	44	44

U.S. Government Agency (continued)	Rate (%)	Maturity date	Par value^	Value
15 Yr Pass Thru	5.500	07-01-19	231	\$232
15 Yr Pass Thru	5.500	08-01-19	183	184
15 Yr Pass Thru	5.500	08-01-19	352	354
15 Yr Pass Thru	5.500	09-01-19	259	260
15 Yr Pass Thru	5.500	10-01-19	454	457
15 Yr Pass Thru	5.500	06-01-20	1,640	1,660
15 Yr Pass Thru	5.500	07-01-20	1,326	1,339
15 Yr Pass Thru	5.500	05-01-21	8,194	8,363
15 Yr Pass Thru	5.500	01-01-22	211	216
15 Yr Pass Thru	5.500	05-01-22	1,193	1,226
15 Yr Pass Thru	5.500	06-01-22	2,580	2,650
15 Yr Pass Thru	5.500	10-01-22	1,347	1,387
15 Yr Pass Thru	5.500	05-01-23	1,918	1,984
15 Yr Pass Thru	5.500	01-01-25	14,658	15,002
15 Yr Pass Thru	6.000	03-01-21	7,068	7,211
15 Yr Pass Thru	6.000	10-01-21	20,680	21,274
15 Yr Pass Thru	6.000	11-01-21	1,846	1,904
15 Yr Pass Thru	6.000	01-01-22	2,349	2,418
15 Yr Pass Thru	6.000	09-01-22	7,748	8,035
15 Yr Pass Thru	6.000	02-01-23	17,940	18,526
15 Yr Pass Thru	6.000	03-01-23	1,468	1,517
20 Yr Pass Thru	3.000	11-01-36	294,259	285,282
20 Yr Pass Thru	3.000	11-01-36	141,992	137,616
20 Yr Pass Thru	3.000	11-01-36	19,936	19,328
20 Yr Pass Thru	3.000	12-01-36	21,965	21,288
20 Yr Pass Thru	3.500	02-01-35	16,857	16,882
20 Yr Pass Thru	3.500	01-01-36	165,037	165,276
30 Yr Pass Thru	2.500	02-01-43	144,671	134,064
30 Yr Pass Thru	2.500	03-01-43	37,498	34,749
30 Yr Pass Thru (C)	3.000	TBA	10,000	9,536
30 Yr Pass Thru	3.000	04-01-33	3,773	3,656
30 Yr Pass Thru	3.000	06-01-33	13,617	13,193
30 Yr Pass Thru	3.000	10-01-42	261,130	250,960
30 Yr Pass Thru	3.000	10-01-42	91,864	88,287
30 Yr Pass Thru	3.000	11-01-42	28,811	27,689
30 Yr Pass Thru	3.000	11-01-42	247,267	237,251
30 Yr Pass Thru	3.000	02-01-43	214,191	205,783
30 Yr Pass Thru	3.000	02-01-43	1,393,900	1,335,258
30 Yr Pass Thru	3.000	02-01-43	28,399	27,249
30 Yr Pass Thru	3.000	02-01-43	42,591	40,866
30 Yr Pass Thru	3.000	03-01-43	23,827	22,862
30 Yr Pass Thru	3.000	03-01-43	15,827	15,186
30 Yr Pass Thru	3.000	03-01-43	59,915	57,488
30 Yr Pass Thru	3.000	03-01-43	149,756	143,690
30 Yr Pass Thru	3.000	05-01-43	59,146	56,750
30 Yr Pass Thru	3.000	08-01-43	35,847	34,339
30 Yr Pass Thru	3.000	08-01-43	61,226	58,746
30 Yr Pass Thru	3.000	02-01-44	13,693	13,117
30 Yr Pass Thru	3.000	09-01-44	18,429	17,682
30 Yr Pass Thru	3.000	04-01-45	19,734	18,910
30 Yr Pass Thru	3.000	08-01-46	494,893	468,660
30 Yr Pass Thru	3.000	08-01-46	20,117	19,239
30 Yr Pass Thru	3.000	09-01-46	32,884	31,490
30 Yr Pass Thru	3.000	10-01-46	622,541	594,794

U.S. Government Agency (continued)	Rate (%)	Maturity date	Par value^	Value
30 Yr Pass Thru	3.000	10-01-46	110,821	\$105,899
30 Yr Pass Thru	3.000	10-01-46	207,741	198,482
30 Yr Pass Thru	3.000	11-01-46	216,269	206,630
30 Yr Pass Thru	3.000	11-01-46	275,536	263,255
30 Yr Pass Thru	3.000	11-01-46	1,643,601	1,569,318
30 Yr Pass Thru	3.000	11-01-46	658,600	629,040
30 Yr Pass Thru	3.000	11-01-46	179,842	171,770
30 Yr Pass Thru	3.000	11-01-46	96,605	92,300
30 Yr Pass Thru	3.000	11-01-46	43,053	41,134
30 Yr Pass Thru	3.000	11-01-46	61,862	59,105
30 Yr Pass Thru	3.000	12-01-46	53,790	51,392
30 Yr Pass Thru	3.000	12-01-46	310,922	297,064
30 Yr Pass Thru	3.000	12-01-46	205,213	196,002
30 Yr Pass Thru	3.000	12-01-46	311,690	297,896
30 Yr Pass Thru	3.000	12-01-46	189,373	180,873
30 Yr Pass Thru	3.000	01-01-47	121,148	115,748
30 Yr Pass Thru	3.500	12-01-41	8,922	8,840
30 Yr Pass Thru	3.500	05-01-42	25,366	25,117
30 Yr Pass Thru	3.500	06-01-42	32,795	32,391
30 Yr Pass Thru	3.500	06-01-42	44,986	44,433
30 Yr Pass Thru	3.500	07-01-42	42,879	42,351
30 Yr Pass Thru	3.500	08-01-42	80,442	79,452
30 Yr Pass Thru	3.500	09-01-42	93,091	91,946
30 Yr Pass Thru	3.500	10-01-42	203,576	201,071
30 Yr Pass Thru	3.500	12-01-42	153,722	151,830
30 Yr Pass Thru	3.500	01-01-43	125,179	123,639
30 Yr Pass Thru	3.500	01-01-43	899,221	888,156
30 Yr Pass Thru	3.500	03-01-43	669,357	661,121
30 Yr Pass Thru	3.500	04-01-43	23,173	22,924
30 Yr Pass Thru	3.500	06-01-43	23,912	23,655
30 Yr Pass Thru	3.500	06-01-43	91,891	90,760
30 Yr Pass Thru	3.500	07-01-43	26,274	25,975
30 Yr Pass Thru	3.500	07-01-43	83,483	82,586
30 Yr Pass Thru	3.500	08-01-43	27,252	26,942
30 Yr Pass Thru	3.500	09-01-43	83,029	82,137
30 Yr Pass Thru	3.500	10-01-43	43,757	43,219
30 Yr Pass Thru	3.500	12-01-43	440,799	436,339
30 Yr Pass Thru	3.500	01-01-44	72,735	71,840
30 Yr Pass Thru	3.500	01-01-44	476,626	470,762
30 Yr Pass Thru	3.500	01-01-44	135,806	134,347
30 Yr Pass Thru	3.500	03-01-44	38,460	38,059
30 Yr Pass Thru	3.500	07-01-44	26,579	26,294
30 Yr Pass Thru	3.500	12-01-44	186,153	183,863
30 Yr Pass Thru	3.500	04-01-45	276,179	272,133
30 Yr Pass Thru	3.500	07-01-45	112,616	111,001
30 Yr Pass Thru	3.500	11-01-45	1,207,679	1,189,044
30 Yr Pass Thru	3.500	11-01-45	340,539	335,444
30 Yr Pass Thru	3.500	12-01-45	63,045	62,072
30 Yr Pass Thru	3.500	12-01-45	16,269	16,018
30 Yr Pass Thru	3.500	01-01-46	211,747	208,646
30 Yr Pass Thru	3.500	01-01-46	36,523	35,988
30 Yr Pass Thru	3.500	06-01-46	154,158	152,020
30 Yr Pass Thru	3.500	08-01-56	577,354	565,017
30 Yr Pass Thru	4.000	11-01-40	10,702	10,861

U.S. Government Agency (continued)	Rate (%)	Maturity date	Par value^	Value
30 Yr Pass Thru	4.000	11-01-40	1,702	\$1,727
30 Yr Pass Thru	4.000	11-01-40	315,977	319,791
30 Yr Pass Thru	4.000	12-01-40	1,652	1,677
30 Yr Pass Thru	4.000	01-01-41	124,539	126,392
30 Yr Pass Thru	4.000	02-01-41	17,684	17,948
30 Yr Pass Thru	4.000	02-01-41	24,635	25,002
30 Yr Pass Thru	4.000	02-01-41	143,889	146,030
30 Yr Pass Thru	4.000	02-01-41	1,109	1,126
30 Yr Pass Thru	4.000	03-01-41	9,708	9,853
30 Yr Pass Thru	4.000	03-01-41	14,778	14,998
30 Yr Pass Thru	4.000	09-01-41	1,086	1,102
30 Yr Pass Thru	4.000	10-01-41	396,768	402,673
30 Yr Pass Thru	4.000	11-01-41	24,314	24,699
30 Yr Pass Thru	4.000	01-01-42	320,645	325,718
30 Yr Pass Thru	4.000	02-01-42	108,383	110,098
30 Yr Pass Thru	4.000	08-01-42	319,602	324,658
30 Yr Pass Thru	4.000	09-01-43	354,917	359,755
30 Yr Pass Thru	4.000	06-01-45	869,410	878,545
30 Yr Pass Thru	4.000	09-01-45	20,006	20,191
30 Yr Pass Thru	4.000	10-01-45	107,722	108,719
30 Yr Pass Thru	4.000	12-01-45	187,305	189,186
30 Yr Pass Thru	4.000	12-01-45	22,604	22,813
30 Yr Pass Thru	4.000	12-01-45	54,422	54,943
30 Yr Pass Thru	4.000	03-01-46	252,874	255,373
30 Yr Pass Thru	4.000	09-01-46	16,647	16,801
30 Yr Pass Thru	4.000	02-01-47	60,857	61,401
30 Yr Pass Thru	4.000	05-01-47	65,830	66,357
30 Yr Pass Thru	4.000	06-01-48	520,228	523,743
30 Yr Pass Thru	4.000	07-01-48	88,673	89,272
30 Yr Pass Thru	4.500	02-01-41	572,801	595,869
30 Yr Pass Thru	4.500	04-01-42	60,810	63,202
30 Yr Pass Thru	4.500	11-01-47	162,989	169,273
30 Yr Pass Thru	4.500	04-01-48	32,250	33,199
30 Yr Pass Thru	4.500	05-01-48	348,109	361,530
30 Yr Pass Thru	4.500	05-01-48	331,760	341,519
30 Yr Pass Thru	5.000	03-01-34	64,585	68,220
30 Yr Pass Thru	5.000	04-01-35	6,037	6,388
30 Yr Pass Thru	5.000	04-01-35	39,693	42,007
30 Yr Pass Thru	5.000	06-01-35	4,067	4,301
30 Yr Pass Thru	5.000	06-01-35	13,297	14,078
30 Yr Pass Thru	5.000	10-01-35	5,531	5,861
30 Yr Pass Thru	5.000	01-01-36	30,805	32,655
30 Yr Pass Thru	5.000	03-01-36	62,336	66,055
30 Yr Pass Thru	5.000	12-01-39	39,881	42,179
30 Yr Pass Thru	5.000	06-01-40	130,432	138,192
30 Yr Pass Thru	5.000	06-01-40	78,060	82,533
30 Yr Pass Thru	5.000	06-01-40	27,011	28,559
30 Yr Pass Thru	5.500	06-01-36	76,943	82,878
30 Yr Pass Thru	5.500	06-01-38	18,922	20,469
30 Yr Pass Thru	5.500	11-01-39	13,805	14,928
30 Yr Pass Thru	5.500	12-01-39	6,758	7,316
30 Yr Pass Thru	6.000	03-01-34	12,706	13,955
30 Yr Pass Thru	6.000	11-01-34	1,437	1,586
30 Yr Pass Thru	6.000	12-01-34	503	554

	Rate (%)	Maturity date	Par value^	Value
U.S. Government Agency (continued)				
30 Yr Pass Thru	6.000	04-01-35	950	\$1,045
30 Yr Pass Thru	6.000	03-01-37	12,709	13,986
30 Yr Pass Thru	6.000	05-01-38	624	689
30 Yr Pass Thru	6.000	09-01-39	42,021	46,419
30 Yr Pass Thru	6.000	04-01-40	11,528	12,733
30 Yr Pass Thru	6.000	10-01-40	31,381	34,531
30 Yr Pass Thru	6.500	07-01-32	4,122	4,554
30 Yr Pass Thru	6.500	12-01-32	5,063	5,603
30 Yr Pass Thru (12 month LIBOR + 1.340%) (B)	3.090	12-01-35	4,427	4,584
30 Yr Pass Thru (12 month LIBOR + 1.577%) (B)	4.022	12-01-35	2,776	2,908
30 Yr Pass Thru (12 month LIBOR + 1.595%) (B)	4.260	07-01-35	6,574	6,866
30 Yr Pass Thru (12 month LIBOR + 1.653%) (B)	4.403	09-01-35	33,788	35,318
30 Yr Pass Thru (12 month LIBOR + 1.655%) (B)	4.322	08-01-37	10,686	11,185
30 Yr Pass Thru (12 month LIBOR + 1.750%) (B)	4.125	09-01-36	93	97
30 Yr Pass Thru (12 month LIBOR + 1.770%) (B)	3.645	12-01-35	978	1,031
30 Yr Pass Thru (12 month LIBOR + 1.799%) (B)	4.549	08-01-36	19,680	20,541
30 Yr Pass Thru (12 month LIBOR + 1.862%) (B)	4.210	05-01-38	5,857	6,168
30 Yr Pass Thru (12 month LIBOR + 1.892%) (B)	4.293	12-01-35	1,146	1,204
30 Yr Pass Thru (6 month LIBOR + 1.364%) (B)	3.865	10-01-33	15,116	15,625
30 Yr Pass Thru (COFI + 1.250%) (B)	2.592	07-01-27	106	106
30 Yr Pass Thru (COFI + 1.250%) (B)	5.701	01-01-19	2	2
Note	1.500	07-30-20	290,000	283,922
Government National Mortgage Association				
15 Yr Pass Thru	3.000	08-20-31	61,646	59,915
15 Yr Pass Thru	3.000	03-20-32	38,247	37,173
15 Yr Pass Thru	3.000	05-20-32	54,971	53,428
15 Yr Pass Thru	3.000	10-20-32	134,764	130,979
15 Yr Pass Thru	3.000	11-20-32	56,807	55,211
15 Yr Pass Thru	3.500	06-20-32	8,477	8,448
15 Yr Pass Thru	3.500	04-20-33	82,754	82,466
15 Yr Pass Thru	3.500	05-20-33	87,744	87,439
15 Yr Pass Thru	3.500	07-20-33	87,295	86,991
15 Yr Pass Thru	3.500	09-20-33	69,430	69,189
15 Yr Pass Thru	5.000	02-15-19	121	121
15 Yr Pass Thru	5.000	06-15-20	2,266	2,287
15 Yr Pass Thru	5.000	06-15-20	666	673
15 Yr Pass Thru	6.000	07-20-19	319	321
15 Yr Pass Thru	6.000	08-20-19	151	152
15 Yr Pass Thru	6.000	10-20-20	2,434	2,480
30 Yr Pass Thru	2.500	11-20-42	30,709	28,749
30 Yr Pass Thru	2.500	12-15-42	47,120	44,072
30 Yr Pass Thru	2.500	01-20-43	593,717	556,749
30 Yr Pass Thru	2.500	02-15-43	92,191	86,458
30 Yr Pass Thru	2.500	02-20-43	77,476	72,652
30 Yr Pass Thru	2.500	03-20-43	23,116	21,677
30 Yr Pass Thru	2.500	05-20-43	41,005	38,451
30 Yr Pass Thru	2.500	01-20-45	49,887	47,186
30 Yr Pass Thru	2.500	04-20-47	149,999	140,144
30 Yr Pass Thru (C)	3.000	TBA	510,000	491,174
30 Yr Pass Thru (C)	3.000	TBA	1,430,000	1,376,710
30 Yr Pass Thru	3.000	07-20-42	853,727	827,082
30 Yr Pass Thru	3.000	08-15-42	34,950	33,795
30 Yr Pass Thru	3.000	09-15-42	918,403	888,053
30 Yr Pass Thru	3.000	10-15-42	15,388	14,879

	Rate (%)	Maturity date	Par value [^]	Value
U.S. Government Agency (continued)				
30 Yr Pass Thru	3.000	10-20-42	33,850	\$32,794
30 Yr Pass Thru	3.000	11-15-42	95,444	92,290
30 Yr Pass Thru	3.000	12-15-42	8,008	7,743
30 Yr Pass Thru	3.000	12-20-42	506,230	490,430
30 Yr Pass Thru	3.000	01-20-43	66,281	64,212
30 Yr Pass Thru	3.000	02-20-43	639,892	619,521
30 Yr Pass Thru	3.000	03-20-43	742,051	717,500
30 Yr Pass Thru	3.000	03-20-43	120,948	117,098
30 Yr Pass Thru	3.000	04-15-43	391,806	379,347
30 Yr Pass Thru	3.000	05-15-43	50,313	48,714
30 Yr Pass Thru	3.000	06-15-43	17,008	16,467
30 Yr Pass Thru	3.000	06-15-43	10,760	10,418
30 Yr Pass Thru	3.000	09-20-43	53,703	51,993
30 Yr Pass Thru	3.000	03-15-45	267,589	258,913
30 Yr Pass Thru	3.000	06-15-45	453,020	438,333
30 Yr Pass Thru	3.000	06-15-45	677,794	655,819
30 Yr Pass Thru	3.000	07-15-45	511,586	494,999
30 Yr Pass Thru	3.000	04-20-46	1,655,375	1,598,536
30 Yr Pass Thru	3.000	05-15-46	43,387	41,913
30 Yr Pass Thru	3.000	05-20-46	20,154	19,430
30 Yr Pass Thru	3.000	05-20-46	19,970	19,259
30 Yr Pass Thru	3.000	06-15-46	185,875	179,558
30 Yr Pass Thru	3.000	06-20-46	42,606	41,010
30 Yr Pass Thru	3.000	06-20-46	611,731	590,344
30 Yr Pass Thru	3.000	07-15-46	154,403	149,156
30 Yr Pass Thru	3.000	07-15-46	349,795	337,907
30 Yr Pass Thru	3.000	07-20-46	21,451	20,674
30 Yr Pass Thru	3.000	07-20-46	38,335	36,935
30 Yr Pass Thru	3.000	07-20-46	36,566	35,219
30 Yr Pass Thru	3.000	07-20-46	54,732	52,699
30 Yr Pass Thru	3.000	07-20-46	14,065	13,551
30 Yr Pass Thru	3.000	07-20-46	74,072	71,367
30 Yr Pass Thru	3.000	08-20-46	22,759	21,928
30 Yr Pass Thru	3.000	08-20-46	24,964	24,060
30 Yr Pass Thru	3.000	08-20-46	20,997	20,237
30 Yr Pass Thru	3.000	08-20-46	1,491,457	1,439,315
30 Yr Pass Thru	3.000	09-20-46	21,033	20,264
30 Yr Pass Thru	3.000	09-20-46	22,114	21,313
30 Yr Pass Thru	3.000	09-20-46	2,662,213	2,569,139
30 Yr Pass Thru	3.000	10-20-46	100,270	96,733
30 Yr Pass Thru	3.000	11-20-46	2,425,878	2,340,309
30 Yr Pass Thru	3.000	12-20-46	375,501	362,256
30 Yr Pass Thru	3.000	01-20-47	9,820	9,474
30 Yr Pass Thru	3.000	09-20-47	719,566	693,959
30 Yr Pass Thru	3.000	11-20-47	271,264	261,611
30 Yr Pass Thru	3.000	12-20-47	684,932	660,130
30 Yr Pass Thru (C)	3.500	TBA	5,200,000	5,141,500
30 Yr Pass Thru (C)	3.500	TBA	1,090,000	1,078,334
30 Yr Pass Thru	3.500	09-15-41	626,092	620,491
30 Yr Pass Thru	3.500	11-15-41	473,212	469,792
30 Yr Pass Thru	3.500	11-20-41	31,418	31,274
30 Yr Pass Thru	3.500	01-15-42	450,515	447,259
30 Yr Pass Thru	3.500	01-15-42	42,754	42,445
30 Yr Pass Thru	3.500	05-20-42	197,050	196,396

	Rate (%)	Maturity date	Par value^	Value
U.S. Government Agency (continued)				
30 Yr Pass Thru	3.500	05-20-42	83,212	\$82,936
30 Yr Pass Thru	3.500	06-20-42	940,242	937,120
30 Yr Pass Thru	3.500	06-20-42	473,950	472,376
30 Yr Pass Thru	3.500	07-15-42	32,799	32,562
30 Yr Pass Thru	3.500	08-20-42	82,855	82,579
30 Yr Pass Thru	3.500	08-20-42	257,731	256,070
30 Yr Pass Thru	3.500	09-20-42	289,183	287,952
30 Yr Pass Thru	3.500	10-20-42	517,738	515,533
30 Yr Pass Thru	3.500	11-20-42	8,390	8,333
30 Yr Pass Thru	3.500	11-20-42	52,110	51,889
30 Yr Pass Thru	3.500	12-20-42	63,644	63,373
30 Yr Pass Thru	3.500	02-20-43	196,473	195,145
30 Yr Pass Thru	3.500	03-20-43	110,361	109,615
30 Yr Pass Thru	3.500	03-20-43	882,240	876,278
30 Yr Pass Thru	3.500	04-20-43	18,887	18,807
30 Yr Pass Thru	3.500	05-20-43	194,317	193,428
30 Yr Pass Thru	3.500	06-15-43	956,292	950,876
30 Yr Pass Thru	3.500	06-20-43	511,770	507,831
30 Yr Pass Thru	3.500	07-20-43	124,062	123,495
30 Yr Pass Thru	3.500	09-20-43	309,906	308,489
30 Yr Pass Thru	3.500	10-15-43	23,804	23,669
30 Yr Pass Thru	3.500	01-20-44	38,696	38,398
30 Yr Pass Thru	3.500	08-20-44	81,746	81,066
30 Yr Pass Thru	3.500	09-20-44	50,322	49,903
30 Yr Pass Thru	3.500	10-20-44	24,577	24,373
30 Yr Pass Thru	3.500	10-20-44	25,880	25,665
30 Yr Pass Thru	3.500	11-20-44	107,113	106,222
30 Yr Pass Thru	3.500	01-20-45	27,558	27,328
30 Yr Pass Thru	3.500	02-15-45	90,156	89,561
30 Yr Pass Thru	3.500	02-20-45	49,842	49,427
30 Yr Pass Thru	3.500	02-20-45	32,384	32,115
30 Yr Pass Thru	3.500	04-20-45	1,080,449	1,070,447
30 Yr Pass Thru	3.500	05-20-45	39,737	39,369
30 Yr Pass Thru	3.500	05-20-45	20,132	19,946
30 Yr Pass Thru	3.500	08-20-45	445,541	440,998
30 Yr Pass Thru	3.500	09-20-45	456,134	451,484
30 Yr Pass Thru	3.500	01-20-46	17,317	17,141
30 Yr Pass Thru	3.500	02-20-46	37,352	37,006
30 Yr Pass Thru	3.500	03-20-46	81,647	81,019
30 Yr Pass Thru	3.500	07-20-46	173,118	171,299
30 Yr Pass Thru	3.500	07-20-46	1,194,845	1,182,290
30 Yr Pass Thru	3.500	08-20-46	572,001	565,991
30 Yr Pass Thru	3.500	08-20-46	115,938	114,720
30 Yr Pass Thru	3.500	08-20-46	1,092,347	1,080,868
30 Yr Pass Thru	3.500	09-20-46	47,869	47,366
30 Yr Pass Thru	3.500	09-20-46	116,706	115,479
30 Yr Pass Thru	3.500	03-20-47	280,369	277,423
30 Yr Pass Thru	3.500	09-20-47	2,559,113	2,533,822
30 Yr Pass Thru	3.500	02-20-48	349,073	345,460
30 Yr Pass Thru	3.500	02-20-48	255,248	252,645
30 Yr Pass Thru	3.500	02-20-48	1,426,253	1,411,934
30 Yr Pass Thru (C)	4.000	TBA	3,370,000	3,411,862
30 Yr Pass Thru	4.000	04-20-39	2,840	2,900
30 Yr Pass Thru	4.000	06-20-39	5,367	5,479

	Rate (%)	Maturity date	Par value [^]	Value
U.S. Government Agency (continued)				
30 Yr Pass Thru	4.000	08-20-39	5,089	\$5,196
30 Yr Pass Thru	4.000	09-20-39	54,443	55,583
30 Yr Pass Thru	4.000	10-20-39	1,778	1,815
30 Yr Pass Thru	4.000	11-20-39	6,994	7,141
30 Yr Pass Thru	4.000	12-20-39	8,130	8,300
30 Yr Pass Thru	4.000	01-20-40	6,150	6,278
30 Yr Pass Thru	4.000	03-20-40	9,180	9,372
30 Yr Pass Thru	4.000	05-20-40	63,030	64,382
30 Yr Pass Thru	4.000	06-20-40	32,146	32,829
30 Yr Pass Thru	4.000	08-20-40	46,783	47,786
30 Yr Pass Thru	4.000	09-15-40	36,203	36,979
30 Yr Pass Thru	4.000	09-20-40	86,296	88,146
30 Yr Pass Thru	4.000	10-20-40	339,935	347,265
30 Yr Pass Thru	4.000	11-20-40	17,867	18,252
30 Yr Pass Thru	4.000	02-15-41	14,777	15,062
30 Yr Pass Thru	4.000	02-20-41	11,072	11,308
30 Yr Pass Thru	4.000	03-15-41	164,016	167,482
30 Yr Pass Thru	4.000	03-15-41	19,854	20,237
30 Yr Pass Thru	4.000	04-20-41	10,686	10,912
30 Yr Pass Thru	4.000	05-20-41	398,624	406,970
30 Yr Pass Thru	4.000	07-15-41	412,352	421,099
30 Yr Pass Thru	4.000	07-15-41	50,474	51,544
30 Yr Pass Thru	4.000	07-15-41	35,011	35,753
30 Yr Pass Thru	4.000	10-15-41	142,730	145,758
30 Yr Pass Thru	4.000	10-20-41	149,063	152,231
30 Yr Pass Thru	4.000	07-20-42	808,513	825,188
30 Yr Pass Thru	4.000	09-20-42	15,339	15,650
30 Yr Pass Thru	4.000	11-20-42	74,268	75,800
30 Yr Pass Thru	4.000	04-20-43	122,780	125,274
30 Yr Pass Thru	4.000	07-20-43	67,060	68,443
30 Yr Pass Thru	4.000	02-20-44	563,939	574,513
30 Yr Pass Thru	4.000	05-15-44	471,994	481,562
30 Yr Pass Thru	4.000	09-20-45	87,138	87,846
30 Yr Pass Thru	4.000	11-20-45	1,661,696	1,690,776
30 Yr Pass Thru	4.000	12-20-45	637,359	648,513
30 Yr Pass Thru	4.000	03-20-46	217,953	221,699
30 Yr Pass Thru	4.000	05-20-46	127,755	129,950
30 Yr Pass Thru	4.000	03-20-47	410,472	416,757
30 Yr Pass Thru	4.000	04-20-47	1,430,362	1,451,817
30 Yr Pass Thru	4.000	05-20-47	1,667,362	1,690,809
30 Yr Pass Thru	4.000	06-20-47	746,233	756,727
30 Yr Pass Thru	4.000	08-20-47	93,985	95,336
30 Yr Pass Thru	4.000	01-20-48	147,160	149,253
30 Yr Pass Thru	4.000	02-20-48	71,277	72,280
30 Yr Pass Thru	4.000	08-20-48	8,930	9,055
30 Yr Pass Thru	4.000	10-20-48	284,441	288,307
30 Yr Pass Thru	4.000	11-20-48	160,000	162,125
30 Yr Pass Thru (C)	4.500	TBA	1,600,000	1,651,625
30 Yr Pass Thru	4.500	06-20-34	43,944	45,660
30 Yr Pass Thru	4.500	05-15-39	118,984	124,464
30 Yr Pass Thru	4.500	06-15-39	214,187	224,051
30 Yr Pass Thru	4.500	08-15-39	95,532	99,931
30 Yr Pass Thru	4.500	10-20-39	113,558	118,469
30 Yr Pass Thru	4.500	11-20-39	18,637	19,443

U.S. Government Agency (continued)	Rate (%)	Maturity date	Par value^	Value
30 Yr Pass Thru	4.500	12-20-39	344,654	\$359,558
30 Yr Pass Thru	4.500	02-20-40	84,427	88,078
30 Yr Pass Thru	4.500	03-20-40	63,191	65,923
30 Yr Pass Thru	4.500	05-20-40	434,937	454,085
30 Yr Pass Thru	4.500	06-15-40	959,375	1,001,010
30 Yr Pass Thru	4.500	06-15-40	103,844	108,415
30 Yr Pass Thru	4.500	07-15-40	145,805	152,520
30 Yr Pass Thru	4.500	07-20-40	8,430	8,802
30 Yr Pass Thru	4.500	09-20-40	621,964	649,345
30 Yr Pass Thru	4.500	10-20-40	106,036	110,704
30 Yr Pass Thru	4.500	11-20-40	888,245	927,071
30 Yr Pass Thru	4.500	02-20-41	198,175	206,838
30 Yr Pass Thru	4.500	03-20-41	20,212	21,095
30 Yr Pass Thru	4.500	09-20-41	55,500	57,848
30 Yr Pass Thru	4.500	09-15-45	22,123	23,090
30 Yr Pass Thru	4.500	01-20-46	60,405	62,677
30 Yr Pass Thru	4.500	02-20-46	397,542	412,496
30 Yr Pass Thru	4.500	07-20-46	23,585	24,487
30 Yr Pass Thru	4.500	08-20-46	343,964	357,656
30 Yr Pass Thru	4.500	09-20-46	36,794	38,339
30 Yr Pass Thru	4.500	11-20-46	28,045	29,196
30 Yr Pass Thru	4.500	07-20-47	644,486	667,521
30 Yr Pass Thru	4.500	08-20-47	821,933	849,512
30 Yr Pass Thru	4.500	01-20-48	75,354	77,883
30 Yr Pass Thru	4.500	07-20-48	395,117	408,004
30 Yr Pass Thru	4.500	08-20-48	104,228	107,635
30 Yr Pass Thru (C)	5.000	TBA	1,400,000	1,460,012
30 Yr Pass Thru	5.000	06-20-33	7,370	7,781
30 Yr Pass Thru	5.000	08-15-33	1,982	2,097
30 Yr Pass Thru	5.000	08-15-33	5,458	5,769
30 Yr Pass Thru	5.000	08-20-33	14,500	15,311
30 Yr Pass Thru	5.000	09-15-33	66,826	70,664
30 Yr Pass Thru	5.000	11-15-33	12,145	12,837
30 Yr Pass Thru	5.000	02-15-34	15,379	16,250
30 Yr Pass Thru	5.000	04-15-34	6,145	6,498
30 Yr Pass Thru	5.000	10-15-34	1,917	2,026
30 Yr Pass Thru	5.000	12-20-34	6,005	6,356
30 Yr Pass Thru	5.000	11-15-35	23,612	24,990
30 Yr Pass Thru	5.000	12-20-35	70,149	74,314
30 Yr Pass Thru	5.000	01-20-36	18,305	19,398
30 Yr Pass Thru	5.000	05-20-36	4,305	4,564
30 Yr Pass Thru	5.000	04-20-38	28,651	30,451
30 Yr Pass Thru	5.000	10-15-39	37,150	39,626
30 Yr Pass Thru	5.000	10-20-39	444,707	472,716
30 Yr Pass Thru	5.000	11-15-39	237,521	253,353
30 Yr Pass Thru	5.000	02-20-40	6,522	6,932
30 Yr Pass Thru	5.000	05-20-40	507,260	529,380
30 Yr Pass Thru	5.000	06-15-40	252,741	267,888
30 Yr Pass Thru	5.000	06-20-40	29,337	31,018
30 Yr Pass Thru	5.000	08-20-40	58,936	62,295
30 Yr Pass Thru	5.000	09-20-40	74,140	78,366
30 Yr Pass Thru	5.000	10-20-40	15,456	16,341
30 Yr Pass Thru	5.000	03-20-41	304,997	324,111
30 Yr Pass Thru	5.000	04-20-41	112,785	119,143

	Rate (%)	Maturity date	Par value^	Value
U.S. Government Agency (continued)				
30 Yr Pass Thru	5.000	08-20-42	93,091	\$98,987
30 Yr Pass Thru	5.000	12-20-45	284,780	297,199
30 Yr Pass Thru	5.000	06-20-47	66,992	70,227
30 Yr Pass Thru	5.000	07-20-47	153,613	160,744
30 Yr Pass Thru	5.000	08-20-47	837,183	876,830
30 Yr Pass Thru	5.000	09-20-47	520,543	545,195
30 Yr Pass Thru	5.000	10-20-47	142,376	149,119
30 Yr Pass Thru	5.000	11-20-47	595,709	623,921
30 Yr Pass Thru	5.000	12-20-47	323,804	339,139
30 Yr Pass Thru	5.000	01-20-48	26,700	27,931
30 Yr Pass Thru	5.000	02-20-48	98,076	102,506
30 Yr Pass Thru	5.000	05-20-48	506,451	528,852
30 Yr Pass Thru	5.000	05-20-48	29,024	30,280
30 Yr Pass Thru	5.000	05-20-48	59,662	62,245
30 Yr Pass Thru	5.000	06-20-48	33,700	35,159
30 Yr Pass Thru	5.000	07-20-48	1,035,362	1,081,483
30 Yr Pass Thru	5.000	08-20-48	322,868	337,250
30 Yr Pass Thru	5.000	08-20-48	144,504	150,761
30 Yr Pass Thru	5.000	09-20-48	962,649	1,005,530
30 Yr Pass Thru	5.000	09-20-48	169,572	176,967
30 Yr Pass Thru	5.000	10-20-48	212,689	222,297
30 Yr Pass Thru	5.500	02-15-29	874	933
30 Yr Pass Thru	5.500	03-15-29	1,084	1,157
30 Yr Pass Thru	5.500	10-20-32	28,703	30,634
30 Yr Pass Thru	5.500	11-20-32	1,918	2,047
30 Yr Pass Thru	5.500	12-20-32	621	663
30 Yr Pass Thru	5.500	02-20-33	252,847	270,051
30 Yr Pass Thru	5.500	04-15-33	126,901	136,985
30 Yr Pass Thru	5.500	04-20-33	1,477	1,578
30 Yr Pass Thru	5.500	05-20-33	3,878	4,144
30 Yr Pass Thru	5.500	06-20-33	2,513	2,686
30 Yr Pass Thru	5.500	07-15-33	21,695	23,475
30 Yr Pass Thru	5.500	07-15-33	205,041	221,865
30 Yr Pass Thru	5.500	07-20-33	165,508	176,858
30 Yr Pass Thru	5.500	08-20-33	3,604	3,852
30 Yr Pass Thru	5.500	09-15-33	19,775	21,345
30 Yr Pass Thru	5.500	09-20-33	12,775	13,658
30 Yr Pass Thru	5.500	10-20-33	1,639	1,753
30 Yr Pass Thru	5.500	11-20-33	4,772	5,103
30 Yr Pass Thru	5.500	12-15-33	12,076	13,057
30 Yr Pass Thru	5.500	12-15-33	161,070	174,428
30 Yr Pass Thru	5.500	12-20-33	1,889	2,020
30 Yr Pass Thru	5.500	02-20-34	6,964	7,450
30 Yr Pass Thru	5.500	04-20-34	2,578	2,759
30 Yr Pass Thru	5.500	05-20-34	29,241	31,305
30 Yr Pass Thru	5.500	07-20-34	31,779	34,023
30 Yr Pass Thru	5.500	10-20-34	85,511	91,649
30 Yr Pass Thru	5.500	02-20-35	25,509	27,352
30 Yr Pass Thru	5.500	05-20-35	1,653	1,774
30 Yr Pass Thru	5.500	07-20-35	70,512	75,700
30 Yr Pass Thru	5.500	08-20-35	20,771	22,243
30 Yr Pass Thru	5.500	10-20-35	1,559	1,669
30 Yr Pass Thru	5.500	02-20-36	1,137	1,218
30 Yr Pass Thru	5.500	04-20-36	16,732	17,940

U.S. Government Agency (continued)	Rate (%)	Maturity date	Par value^	Value
30 Yr Pass Thru	5.500	10-15-38	136,932	\$148,137
30 Yr Pass Thru	5.500	01-20-40	193,251	207,748
30 Yr Pass Thru	5.500	10-20-40	737	790
30 Yr Pass Thru	5.500	03-20-44	87,262	93,554
30 Yr Pass Thru	5.500	05-20-48	223,227	235,718
30 Yr Pass Thru	6.000	04-20-28	5,794	6,244
30 Yr Pass Thru	6.000	01-20-32	2,586	2,834
30 Yr Pass Thru	6.000	02-20-33	167,833	184,626
30 Yr Pass Thru	6.000	08-15-33	16,708	18,327
30 Yr Pass Thru	6.000	07-15-34	61,845	67,900
30 Yr Pass Thru	6.000	03-15-36	30,582	33,961
30 Yr Pass Thru	6.000	04-15-36	85,118	94,472
30 Yr Pass Thru	6.000	07-15-36	38,014	41,848
30 Yr Pass Thru	6.000	12-20-36	24,308	26,751
30 Yr Pass Thru	6.000	11-15-37	2,405	2,660
30 Yr Pass Thru	6.000	01-15-38	883	976
30 Yr Pass Thru	6.000	03-15-38	525	581
30 Yr Pass Thru	6.000	09-20-38	43,204	47,700
30 Yr Pass Thru	6.000	12-15-38	164,610	182,838
30 Yr Pass Thru	6.000	02-20-39	5,526	6,104
30 Yr Pass Thru	6.500	05-15-24	4,465	4,731
30 Yr Pass Thru	6.500	03-15-26	232	252
30 Yr Pass Thru	6.500	03-20-26	1,670	1,796
30 Yr Pass Thru	6.500	04-15-26	74	76
30 Yr Pass Thru	6.500	05-15-26	135	145
30 Yr Pass Thru	6.500	05-15-26	699	758
30 Yr Pass Thru	6.500	01-15-27	408	440
30 Yr Pass Thru	6.500	01-15-28	1,444	1,574
30 Yr Pass Thru	6.500	04-15-28	115	124
30 Yr Pass Thru	6.500	04-15-28	232	256
30 Yr Pass Thru	6.500	05-15-28	765	838
30 Yr Pass Thru	6.500	05-15-28	270	294
30 Yr Pass Thru	6.500	05-15-28	1,014	1,115
30 Yr Pass Thru	6.500	08-15-28	352	389
30 Yr Pass Thru	6.500	08-15-28	448	475
30 Yr Pass Thru	6.500	08-15-28	223	246
30 Yr Pass Thru	6.500	08-15-28	61	61
30 Yr Pass Thru	6.500	08-15-28	97	106
30 Yr Pass Thru	6.500	09-15-28	278	305
30 Yr Pass Thru	6.500	09-15-28	743	821
30 Yr Pass Thru	6.500	09-15-28	431	473
30 Yr Pass Thru	6.500	10-15-28	497	549
30 Yr Pass Thru	6.500	10-15-28	441	485
30 Yr Pass Thru	6.500	10-20-28	3,034	3,325
30 Yr Pass Thru	6.500	02-15-29	1,532	1,688
30 Yr Pass Thru	6.500	02-20-29	19,223	21,095
30 Yr Pass Thru	6.500	03-15-29	519	575
30 Yr Pass Thru	6.500	04-15-29	84	86
30 Yr Pass Thru	6.500	04-20-29	159	174
30 Yr Pass Thru	6.500	07-15-29	1,100	1,215
30 Yr Pass Thru	6.500	05-15-31	207	230
30 Yr Pass Thru	6.500	06-15-31	2,066	2,300
30 Yr Pass Thru	6.500	06-15-31	66	69
30 Yr Pass Thru	6.500	08-15-31	442	492

U.S. Government Agency (continued)	Rate (%)	Maturity date	Par value^	Value
30 Yr Pass Thru	6.500	08-15-31	436	\$483
30 Yr Pass Thru	6.500	08-20-31	118,221	131,652
30 Yr Pass Thru	6.500	10-20-31	20,941	23,351
30 Yr Pass Thru	6.500	08-15-32	735	821
30 Yr Pass Thru	6.500	08-15-32	1,034	1,156
30 Yr Pass Thru	6.500	02-15-33	3,958	4,455
30 Yr Pass Thru	6.500	02-15-33	3,733	4,202
30 Yr Pass Thru	6.500	02-15-33	5,791	6,480
30 Yr Pass Thru	6.500	02-15-33	5,421	6,097
30 Yr Pass Thru	6.500	02-15-33	1,185	1,332
30 Yr Pass Thru	6.500	03-15-33	3,517	3,961
30 Yr Pass Thru	7.000	02-15-26	242	264
30 Yr Pass Thru	7.000	10-15-26	161	176
30 Yr Pass Thru	7.000	11-15-27	465	514
30 Yr Pass Thru	7.000	01-15-28	212	232
30 Yr Pass Thru	7.000	01-15-28	359	396
30 Yr Pass Thru	7.000	01-15-28	134	145
30 Yr Pass Thru	7.000	01-15-28	54	59
30 Yr Pass Thru	7.000	01-15-28	1,019	1,129
30 Yr Pass Thru	7.000	01-15-28	200	222
30 Yr Pass Thru	7.000	01-15-28	596	660
30 Yr Pass Thru	7.000	01-20-28	402	443
30 Yr Pass Thru	7.000	04-15-28	7,277	8,078
30 Yr Pass Thru	7.000	04-15-28	330	367
30 Yr Pass Thru	7.000	05-15-28	260	284
30 Yr Pass Thru	7.000	05-15-28	667	744
30 Yr Pass Thru	7.000	05-20-28	198	219
30 Yr Pass Thru	7.000	06-15-28	2,377	2,635
30 Yr Pass Thru	7.000	07-15-28	3,933	4,343
30 Yr Pass Thru	7.000	07-15-28	3,557	3,941
30 Yr Pass Thru	7.000	07-15-28	6,378	7,028
30 Yr Pass Thru	7.000	07-15-28	686	762
30 Yr Pass Thru	7.000	07-15-28	587	653
30 Yr Pass Thru	7.000	07-15-28	176	197
30 Yr Pass Thru	7.000	07-15-28	885	967
30 Yr Pass Thru	7.000	08-15-28	454	508
30 Yr Pass Thru	7.000	08-15-28	245	274
30 Yr Pass Thru	7.000	09-15-28	88	97
30 Yr Pass Thru	7.000	10-15-28	2,118	2,350
30 Yr Pass Thru	7.000	11-15-28	359	398
30 Yr Pass Thru	7.000	11-15-28	861	956
30 Yr Pass Thru	7.000	01-15-29	857	958
30 Yr Pass Thru	7.000	03-15-29	352	392
30 Yr Pass Thru	7.000	04-15-29	978	1,088
30 Yr Pass Thru	7.000	05-15-29	168	187
30 Yr Pass Thru	7.000	06-20-29	454	506
30 Yr Pass Thru	7.000	07-15-29	274	305
30 Yr Pass Thru	7.000	07-15-29	820	908
30 Yr Pass Thru	7.000	08-15-29	10,318	11,540
30 Yr Pass Thru	7.000	08-20-29	2,828	3,159
30 Yr Pass Thru	7.000	10-20-29	681	760
30 Yr Pass Thru	7.000	08-20-30	970	1,094
30 Yr Pass Thru	7.000	10-20-30	2,523	2,846
30 Yr Pass Thru	7.000	02-20-31	485	547

	Rate (%)	Maturity date		Par value [^]	Value
U.S. Government Agency (continued)					
30 Yr Pass Thru	7.000	04-15-31		337	\$381
30 Yr Pass Thru	7.000	04-15-31		310	348
30 Yr Pass Thru	7.000	04-20-31		1,162	1,312
30 Yr Pass Thru	7.000	05-20-31		798	901
30 Yr Pass Thru	7.000	07-15-31		352	397
30 Yr Pass Thru	7.000	07-15-31		58,127	65,627
30 Yr Pass Thru	7.000	07-20-31		713	802
30 Yr Pass Thru	7.000	08-15-31		392	438
30 Yr Pass Thru	7.000	08-15-31		180	203
30 Yr Pass Thru	7.000	08-15-31		340	384
30 Yr Pass Thru	7.000	09-15-31		732	830
30 Yr Pass Thru	7.000	09-15-31		580	657
30 Yr Pass Thru	7.000	09-15-31		1,299	1,460
30 Yr Pass Thru	7.000	11-15-31		185	209
30 Yr Pass Thru	7.000	11-15-31		668	757
30 Yr Pass Thru	7.000	12-15-31		479	541
30 Yr Pass Thru	7.000	02-15-32		320	363
30 Yr Pass Thru	7.000	05-15-32		382	434
30 Yr Pass Thru	7.000	07-15-32		159	180
30 Yr Pass Thru	7.000	08-15-32		623	702
30 Yr Pass Thru	7.000	01-20-34		601	681
30 Yr Pass Thru	9.250	11-15-19		33	34
30 Yr Pass Thru	9.250	12-15-19		110	112
30 Yr Pass Thru	9.750	02-15-21		585	618
30 Yr Pass Thru	10.250	11-15-20		495	522
Foreign government obligations 14.8%					\$115,707,682
(Cost \$123,085,362)					
Albania 0.0%					234,211
Republic of Albania	3.500	10-09-25	EUR	100,000	112,454
Republic of Albania	5.750	11-12-20	EUR	100,000	121,757
Argentina 0.6%					4,918,373
Provincia de Buenos Aires (D)	7.875	06-15-27		150,000	115,125
Provincia de Buenos Aires (D)	9.125	03-16-24		150,000	130,425
Provincia de Buenos Aires (Argentina Deposit Rate Badlar Private Banks + 3.830%) (B)	54.086	05-31-22	ARS	1,963,000	47,083
Republic of Argentina	3.375	01-15-23	EUR	280,000	263,398
Republic of Argentina	5.250	01-15-28	EUR	100,000	85,461
Republic of Argentina	5.625	01-26-22		310,000	274,195
Republic of Argentina	5.875	01-11-28		585,000	437,878
Republic of Argentina	6.875	04-22-21		150,000	141,525
Republic of Argentina	7.125	07-06-36		200,000	148,500
Republic of Argentina	7.125	06-28-17		253,000	183,299
Republic of Argentina	7.500	04-22-26		2,130,000	1,808,391
Republic of Argentina	8.280	12-31-33		70,102	59,342
Republic of Argentina	8.280	12-31-33		1,296,885	1,097,826
Republic of Argentina (2.500% to 3-31-19, then 3.750% to 3-31-29, then 5.250% thereafter)	2.500	12-31-38		100,000	55,200
Republic of Argentina, GDP-Linked Note (E)	4.399*	12-15-35		1,725,000	70,725
Australia 0.1%					626,253
Commonwealth of Australia	3.000	03-21-47	AUD	390,000	279,471
New South Wales Treasury Corp.	4.000	05-20-26	AUD	438,000	346,782

	Rate (%)	Maturity date		Par value^	Value
Austria 0.0%					\$227,172
Republic of Austria (D)	3.800	01-26-62	EUR	117,000	227,172
Bahamas 0.2%					1,197,700
Commonwealth of Bahamas (D)	6.000	11-21-28		1,180,000	1,197,700
Belgium 0.1%					707,210
Kingdom of Belgium (D)	4.250	03-28-41	EUR	319,000	542,975
Kingdom of Belgium (D)	5.000	03-28-35	EUR	94,000	164,235
Bermuda 0.1%					598,500
Government of Bermuda	4.750	02-15-29		600,000	598,500
Brazil 0.7%					5,770,001
Federative Republic of Brazil	4.625	01-13-28		400,000	378,204
Federative Republic of Brazil	5.000	01-27-45		200,000	167,000
Federative Republic of Brazil	5.625	01-07-41		350,000	322,179
Federative Republic of Brazil	6.000	04-07-26		200,000	210,716
Federative Republic of Brazil	10.000	01-01-21	BRL	9,236,000	2,576,772
Federative Republic of Brazil	10.000	01-01-23	BRL	1,555,000	431,510
Federative Republic of Brazil	10.000	01-01-25	BRL	4,751,000	1,307,161
Federative Republic of Brazil, Inflation Linked Note	6.000	05-15-45	BRL	409,000	376,459
Canada 0.3%					2,015,768
Government of Canada	2.000	09-01-23	CAD	1,750,000	1,304,614
Government of Canada	3.500	12-01-45	CAD	328,000	300,635
Province of Ontario	2.600	06-02-25	CAD	125,000	92,806
Province of Ontario	3.500	06-02-43	CAD	54,000	42,231
Province of Ontario	3.500	06-02-43	CAD	25,000	19,522
Province of Quebec	5.000	12-01-38	CAD	270,000	255,960
Chile 0.4%					3,001,584
Republic of Chile	4.500	03-01-21	CLP	730,000,000	1,116,037
Republic of Chile	4.500	03-01-26	CLP	1,200,000,000	1,824,615
Republic of Chile	4.700	09-01-30	CLP	40,000,000	60,932
Colombia 0.8%					6,092,600
Republic of Colombia	4.000	02-26-24		875,000	861,438
Republic of Colombia	4.500	03-15-29		570,000	557,466
Republic of Colombia	5.000	06-15-45		450,000	420,300
Republic of Colombia	5.625	02-26-44		200,000	202,202
Republic of Colombia	6.000	04-28-28	COP	3,138,400,000	905,439
Republic of Colombia	6.125	01-18-41		400,000	424,600
Republic of Colombia	7.000	05-04-22	COP	140,000,000	44,857
Republic of Colombia	7.500	08-26-26	COP	5,825,800,000	1,876,664
Republic of Colombia	10.000	07-24-24	COP	2,210,600,000	799,634
Costa Rica 0.0%					171,000
Republic of Costa Rica	4.375	04-30-25		200,000	171,000
Cyprus 0.2%					1,778,511
Republic of Cyprus	2.375	09-25-28	EUR	320,000	359,547
Republic of Cyprus	2.750	06-27-24	EUR	40,000	47,929
Republic of Cyprus	3.750	07-26-23	EUR	333,000	417,584
Republic of Cyprus	3.875	05-06-22	EUR	414,000	515,541
Republic of Cyprus	4.250	11-04-25	EUR	337,000	437,910
Czech Republic 0.1%					594,129
Government of Czech Republic	1.000	06-26-26	CZK	5,700,000	230,615
Government of Czech Republic	3.625	04-14-21	EUR	176,000	216,333

	Rate (%)	Maturity date		Par value^	Value
Czech Republic (continued)					
Government of Czech Republic	3.875	05-24-22	EUR	115,000	\$147,181
Dominican Republic 0.1%					635,750
Government of Dominican Republic	5.500	01-27-25		200,000	195,300
Government of Dominican Republic	6.850	01-27-45		460,000	440,450
Ecuador 0.0%					206,600
Republic of Ecuador (D)	10.750	03-28-22		200,000	206,600
Egypt 0.1%					551,868
Arab Republic of Egypt (D)	8.500	01-31-47		605,000	551,868
El Salvador 0.1%					990,468
Republic of El Salvador	5.875	01-30-25		100,000	90,543
Republic of El Salvador (D)	6.375	01-18-27		260,000	235,300
Republic of El Salvador (D)	8.625	02-28-29		620,000	633,950
Republic of El Salvador	8.625	02-28-29		30,000	30,675
France 0.3%					2,152,373
Government of France	1.750	11-25-24	EUR	100,000	124,425
Government of France (D)	1.750	05-25-66	EUR	4,000	4,398
Government of France	3.250	05-25-45	EUR	1,201,000	1,867,152
Government of France	5.750	10-25-32	EUR	85,000	156,398
Germany 0.0%					113,648
Federal Republic of Germany	1.250	08-15-48	EUR	94,000	113,648
Ghana 0.2%					1,340,588
Republic of Ghana	8.125	01-18-26		1,200,000	1,149,228
Republic of Ghana	8.125	01-18-26		200,000	191,360
Grenada 0.0%					56,924
Government of Grenada	7.000	05-12-30		63,249	56,924
Hungary 0.1%					541,171
Republic of Hungary	2.500	10-24-24	HUF	49,000,000	170,168
Republic of Hungary	3.000	10-27-27	HUF	107,170,000	371,003
India 0.5%					3,943,950
Export-Import Bank of India	3.375	08-05-26		300,000	273,603
National Highways Authority of India	7.300	05-18-22	INR	10,000,000	135,311
Republic of India	6.970	09-06-26	INR	30,000,000	412,841
Republic of India	7.160	05-20-23	INR	64,400,000	909,446
Republic of India	7.800	04-11-21	INR	38,700,000	560,989
Republic of India	8.120	12-10-20	INR	10,000,000	145,530
Republic of India	8.200	09-24-25	INR	27,000,000	399,170
Republic of India	8.400	07-28-24	INR	53,100,000	792,898
Republic of India	8.600	06-02-28	INR	20,850,000	314,162
Indonesia 1.0%					7,845,645
Perusahaan Penerbit SBSN Indonesia III	4.350	09-10-24		750,000	736,875
Perusahaan Penerbit SBSN Indonesia III	4.550	03-29-26		1,120,000	1,095,472
Republic of Indonesia	2.950	01-11-23		200,000	189,676
Republic of Indonesia (D)	3.700	01-08-22		480,000	472,999
Republic of Indonesia	3.750	06-14-28	EUR	422,000	511,211
Republic of Indonesia	4.625	04-15-43		220,000	196,980
Republic of Indonesia	5.250	01-17-42		300,000	291,556
Republic of Indonesia	5.625	05-15-23	IDR	2,800,000,000	179,325
Republic of Indonesia	6.125	05-15-28	IDR	22,294,000,000	1,379,492

	Rate (%)	Maturity date		Par value^	Value
Indonesia (continued)					
Republic of Indonesia	7.000	05-15-27	IDR	3,210,000,000	\$211,195
Republic of Indonesia	8.250	06-15-32	IDR	4,345,000,000	305,472
Republic of Indonesia	8.250	05-15-36	IDR	3,665,000,000	256,505
Republic of Indonesia	8.375	03-15-24	IDR	4,810,000,000	342,863
Republic of Indonesia	8.750	05-15-31	IDR	8,145,000,000	597,780
Republic of Indonesia	9.500	07-15-31	IDR	6,480,000,000	501,729
Republic of Indonesia	9.500	05-15-41	IDR	3,102,000,000	240,159
Republic of Indonesia	10.000	09-15-24	IDR	4,440,000,000	336,356
Ireland 0.2%					1,352,816
Republic of Ireland	1.000	05-15-26	EUR	488,000	568,251
Republic of Ireland	4.500	04-18-20	EUR	166,000	200,824
Republic of Ireland	5.400	03-13-25	EUR	394,000	583,741
Israel 0.2%					1,719,359
Government of Israel	1.500	01-18-27	EUR	230,000	264,815
Government of Israel	1.750	08-31-25	ILS	3,877,000	1,036,042
Government of Israel	4.625	03-18-20	EUR	194,000	232,256
Government of Israel	5.500	01-31-42	ILS	490,000	186,246
Italy 0.5%					3,635,201
Republic of Italy	2.000	12-01-25	EUR	515,000	554,858
Republic of Italy	4.500	03-01-24	EUR	439,000	545,319
Republic of Italy	4.750	09-01-21	EUR	694,000	852,224
Republic of Italy	5.000	03-01-22	EUR	282,000	351,151
Republic of Italy	5.500	09-01-22	EUR	1,045,000	1,331,649
Ivory Coast 0.1%					689,034
Republic of Ivory Coast	5.750	12-31-32		356,125	314,861
Republic of Ivory Coast	6.375	03-03-28		200,000	179,216
Republic of Ivory Coast	6.625	03-22-48	EUR	200,000	194,957
Jamaica 0.1%					703,120
Government of Jamaica	7.875	07-28-45		200,000	226,000
Government of Jamaica	8.000	03-15-39		420,000	477,120
Japan 1.1%					8,972,958
Government of Japan	0.100	06-20-21	JPY	104,300,000	924,218
Government of Japan	0.600	06-20-37	JPY	30,300,000	269,998
Government of Japan	0.700	03-20-37	JPY	103,900,000	943,277
Government of Japan	1.200	12-20-34	JPY	208,700,000	2,063,728
Government of Japan	1.400	09-20-34	JPY	112,350,000	1,142,369
Government of Japan	1.400	03-20-55	JPY	23,600,000	238,919
Government of Japan	1.700	09-20-44	JPY	84,400,000	908,849
Government of Japan	2.200	09-20-39	JPY	12,850,000	147,766
Government of Japan	2.500	09-20-37	JPY	88,900,000	1,055,237
Government of Japan, CPI Linked Bond	0.100	03-10-24	JPY	33,248,000	302,414
Government of Japan, CPI Linked Bond	0.100	09-10-24	JPY	44,787,300	408,359
Government of Japan, CPI Linked Bond	0.100	03-10-25	JPY	62,096,900	567,824
Kenya 0.0%					178,876
Republic of Kenya	7.250	02-28-28		200,000	178,876
Lebanon 0.1%					925,938
Republic of Lebanon	5.800	04-14-20		100,000	93,250
Republic of Lebanon	6.600	11-27-26		130,000	98,795
Republic of Lebanon	6.650	04-22-24		100,000	81,114
Republic of Lebanon	6.850	03-23-27		850,000	652,779

	Rate (%)	Maturity date		Par value^	Value
Malaysia 0.4%					\$3,298,129
Government of Malaysia	4.160	07-15-21	MYR	400,000	96,654
Government of Malaysia	4.232	06-30-31	MYR	2,307,000	538,697
Government of Malaysia	4.390	07-07-23	MYR	1,660,000	403,657
Government of Malaysia	4.392	04-15-26	MYR	3,480,000	845,022
Government of Malaysia	4.498	04-15-30	MYR	790,000	190,648
Government of Malaysia	4.736	03-15-46	MYR	5,095,000	1,175,603
Government of Malaysia	4.921	07-06-48	MYR	200,000	47,848
Mexico 0.8%					6,362,243
Government of Mexico	3.750	01-11-28		500,000	462,500
Government of Mexico	4.000	10-02-23		80,000	78,828
Government of Mexico	4.000	10-02-23		4,000	3,942
Government of Mexico	4.125	01-21-26		200,000	193,000
Government of Mexico	4.500	12-04-25	MXN	6,392,652	314,137
Government of Mexico	4.600	01-23-46		445,000	382,700
Government of Mexico	4.750	03-08-44		160,000	140,800
Government of Mexico	5.750	03-05-26	MXN	4,000,000	162,060
Government of Mexico	6.500	06-10-21	MXN	19,900,000	929,799
Government of Mexico	7.500	06-03-27	MXN	1,500,000	66,688
Government of Mexico	7.750	05-29-31	MXN	33,330,000	1,443,144
Government of Mexico	7.750	11-13-42	MXN	1,739,000	70,302
Government of Mexico	8.000	06-11-20	MXN	4,053,000	197,630
Government of Mexico	8.000	12-07-23	MXN	28,000,000	1,324,741
Government of Mexico	8.500	05-31-29	MXN	8,050,000	376,069
Government of Mexico	8.500	11-18-38	MXN	800,000	35,381
Government of Mexico	10.000	12-05-24	MXN	3,510,000	180,522
Mongolia 0.1%					762,656
Development Bank of Mongolia LLC	7.250	10-23-23		200,000	194,546
Government of Mongolia	5.125	12-05-22		200,000	185,894
Government of Mongolia	10.875	04-06-21		350,000	382,216
Morocco 0.0%					242,229
Kingdom of Morocco	4.500	10-05-20	EUR	200,000	242,229
Nigeria 0.0%					174,482
Federal Republic of Nigeria (D)	6.500	11-28-27		200,000	174,482
Norway 0.0%					89,345
Government of Norway (D)	3.000	03-14-24	NOK	714,000	89,345
Oman 0.1%					989,251
Sultanate of Oman (D)	4.750	06-15-26		400,000	360,270
Sultanate of Oman	4.750	06-15-26		300,000	270,203
Sultanate of Oman	5.375	03-08-27		200,000	183,948
Sultanate of Oman (D)	6.750	01-17-48		200,000	174,830
Pakistan 0.0%					199,113
Islamic Republic of Pakistan	8.250	04-15-24		200,000	199,113
Peru 0.1%					935,368
Republic of Peru	5.200	09-12-23	PEN	500,000	151,490
Republic of Peru (D)	6.150	08-12-32	PEN	1,010,000	302,007
Republic of Peru (D)	6.350	08-12-28	PEN	490,000	152,163
Republic of Peru	6.900	08-12-37	PEN	1,048,000	329,708
Philippines 0.0%					178,126
Republic of Philippines	3.900	11-26-22	PHP	10,000,000	178,126

	Rate (%)	Maturity date		Par value^	Value
Poland 0.3%					\$2,554,146
Republic of Poland	1.750	07-25-21	PLN	2,500,000	659,073
Republic of Poland	2.250	04-25-22	PLN	1,055,000	280,247
Republic of Poland	2.500	07-25-27	PLN	1,140,000	290,360
Republic of Poland	4.000	10-25-23	PLN	4,673,000	1,324,466
Qatar 0.0%					204,108
Government of Qatar (D)	4.500	04-23-28		200,000	204,108
Romania 0.5%					4,125,843
Government of Romania	3.250	03-22-21	RON	800,000	192,777
Government of Romania	3.400	03-08-22	RON	1,200,000	286,235
Government of Romania	4.250	06-28-23	RON	2,090,000	505,475
Government of Romania	4.625	09-18-20	EUR	270,000	330,492
Government of Romania	4.750	02-24-25	RON	4,430,000	1,087,054
Government of Romania	4.875	11-07-19	EUR	125,000	147,825
Government of Romania	5.000	02-12-29	RON	300,000	72,717
Government of Romania	5.800	07-26-27	RON	1,410,000	366,100
Government of Romania	5.850	04-26-23	RON	2,520,000	649,910
Government of Romania	5.950	06-11-21	RON	1,910,000	487,258
Russia 0.3%					2,675,916
Government of Russia	7.050	01-19-28	RUB	13,850,000	187,455
Government of Russia	7.100	10-16-24	RUB	9,580,000	134,763
Government of Russia	7.600	07-20-22	RUB	89,492,000	1,315,800
Government of Russia	8.150	02-03-27	RUB	70,397,000	1,029,162
Government of Russia	8.500	09-17-31	RUB	590,000	8,736
Saudi Arabia 0.1%					369,941
Kingdom of Saudi Arabia	3.250	10-26-26		400,000	369,941
Senegal 0.1%					376,830
Republic of Senegal	4.750	03-13-28	EUR	200,000	208,252
Republic of Senegal (D)	6.250	05-23-33		200,000	168,578
Serbia 0.2%					1,179,130
Republic of Serbia	7.250	09-28-21		1,100,000	1,179,130
Singapore 0.1%					348,641
Republic of Singapore	3.125	09-01-22	SGD	461,000	348,641
Slovenia 0.2%					1,253,397
Republic of Slovenia	1.250	03-22-27	EUR	423,000	488,749
Republic of Slovenia	1.500	03-25-35	EUR	99,000	108,896
Republic of Slovenia	2.125	07-28-25	EUR	185,000	229,951
Republic of Slovenia	5.125	03-30-26	EUR	82,000	122,224
Republic of Slovenia (D)	5.250	02-18-24		284,000	303,577
South Africa 0.8%					6,612,770
Republic of South Africa	4.850	09-27-27		275,000	250,474
Republic of South Africa	5.375	07-24-44		200,000	168,189
Republic of South Africa	5.650	09-27-47		400,000	342,781
Republic of South Africa	6.250	03-08-41		200,000	188,267
Republic of South Africa	7.000	02-28-31	ZAR	6,712,000	397,703
Republic of South Africa	7.000	02-28-31	ZAR	9,523,000	564,263
Republic of South Africa	7.750	02-28-23	ZAR	11,250,000	796,940
Republic of South Africa	8.000	01-31-30	ZAR	18,811,000	1,227,171
Republic of South Africa	8.250	03-31-32	ZAR	3,300,000	214,133
Republic of South Africa	8.500	01-31-37	ZAR	3,780,000	242,964

	Rate (%)	Maturity date		Par value^	Value
South Africa (continued)					
Republic of South Africa	10.500	12-21-26	ZAR	28,354,000	\$2,219,885
South Korea 0.2%					1,310,144
Republic of Korea	3.000	09-10-24	KRW	1,397,010,000	1,310,144
Sri Lanka 0.2%					1,691,898
Republic of Sri Lanka	5.750	01-18-22		300,000	276,867
Republic of Sri Lanka	5.875	07-25-22		200,000	182,023
Republic of Sri Lanka	6.125	06-03-25		200,000	172,700
Republic of Sri Lanka	6.125	06-03-25		200,000	173,139
Republic of Sri Lanka (D)	6.200	05-11-27		200,000	169,661
Republic of Sri Lanka	6.200	05-11-27		300,000	254,491
Republic of Sri Lanka	6.250	07-27-21		300,000	284,360
Republic of Sri Lanka	6.825	07-18-26		200,000	178,657
Thailand 0.4%					3,294,082
Export Import Bank of Thailand (3 month LIBOR + 0.900%) (B)	3.545	11-20-23		200,000	200,443
Kingdom of Thailand	1.250	03-12-28	THB	12,577,259	356,411
Kingdom of Thailand	3.400	06-17-36	THB	10,300,000	322,551
Kingdom of Thailand	3.580	12-17-27	THB	1,800,000	58,464
Kingdom of Thailand	3.625	06-16-23	THB	20,740,000	667,270
Kingdom of Thailand	3.650	06-20-31	THB	20,470,000	661,642
Kingdom of Thailand	3.775	06-25-32	THB	3,901,000	128,086
Kingdom of Thailand	3.850	12-12-25	THB	9,800,000	323,288
Kingdom of Thailand	4.875	06-22-29	THB	16,032,000	575,927
Turkey 0.9%					7,113,280
Export Credit Bank of Turkey	4.250	09-18-22		200,000	173,927
Export Credit Bank of Turkey	5.375	02-08-21		200,000	188,952
Export Credit Bank of Turkey	5.375	10-24-23		200,000	175,379
Hazine Mustesarligi Varlik Kiralama AS	4.489	11-25-24		630,000	556,557
Republic of Turkey	4.875	10-09-26		700,000	589,302
Republic of Turkey	4.875	04-16-43		200,000	140,156
Republic of Turkey	6.000	03-25-27		1,000,000	896,985
Republic of Turkey	6.250	09-26-22		2,400,000	2,327,930
Republic of Turkey	6.875	03-17-36		130,000	114,275
Republic of Turkey	6.875	03-17-36		325,000	285,688
Republic of Turkey	7.000	03-11-19		120,000	120,444
Republic of Turkey	7.375	02-05-25		150,000	148,023
Republic of Turkey	9.400	07-08-20	TRY	740,000	123,759
Republic of Turkey	10.400	03-20-24	TRY	1,603,000	241,034
Republic of Turkey	10.600	02-11-26	TRY	5,885,000	869,093
Republic of Turkey	11.000	03-02-22	TRY	1,000,000	161,776
Ukraine 0.2%					1,299,077
Republic of Ukraine (D)	7.750	09-01-20		600,000	580,356
Republic of Ukraine	7.750	09-01-21		400,000	377,744
Republic of Ukraine	7.750	09-01-22		100,000	92,433
Republic of Ukraine (D)	7.750	09-01-23		212,000	192,867
Republic of Ukraine, GDP-Linked Note (D)(E)	2.221*	05-31-40		100,000	55,677
United Kingdom 0.3%					2,266,673
Government of United Kingdom	1.625	10-22-71	GBP	131,000	148,492
Government of United Kingdom	3.500	01-22-45	GBP	360,000	590,763
Government of United Kingdom	4.250	12-07-27	GBP	57,000	91,458
Government of United Kingdom	4.250	12-07-46	GBP	212,000	395,276
Government of United Kingdom	4.250	12-07-46	GBP	455,000	848,351

	Rate (%)	Maturity date	Par value^	Value
United Kingdom (continued)				
Government of United Kingdom	4.750	12-07-30	GBP 111,000	\$192,333
Venezuela 0.1%				432,131
Republic of Venezuela (F)	6.000	12-09-20	525,000	118,125
Republic of Venezuela (F)	7.750	10-13-19	580,000	130,500
Republic of Venezuela (F)	9.250	09-15-27	250,000	57,675
Republic of Venezuela (F)	11.750	10-21-26	250,000	60,675
Republic of Venezuela (F)	12.750	08-23-22	280,000	65,156
Vietnam 0.1%				879,434
Socialist Republic of Vietnam (D)	4.800	11-19-24	200,000	200,285
Socialist Republic of Vietnam	4.800	11-19-24	400,000	400,570
Socialist Republic of Vietnam	6.750	01-29-20	270,000	278,579
Corporate bonds 31.5%				\$247,329,340
(Cost \$259,882,630)				
Communication services 4.6%				35,757,146
Diversified telecommunication services 0.9%				
CenturyLink, Inc.	7.500	04-01-24	270,000	277,088
Frontier Communications Corp. (D)	8.500	04-01-26	135,000	122,522
GTP Acquisition Partners I LLC (D)	2.350	06-15-20	330,000	323,402
Intelsat Connect Finance SA (D)	9.500	02-15-23	305,000	285,175
Intelsat Jackson Holdings SA (D)	8.500	10-15-24	610,000	603,961
Intelsat Jackson Holdings SA (D)	9.500	09-30-22	925,000	1,066,063
Intelsat Jackson Holdings SA (D)	9.750	07-15-25	205,000	211,663
Iridium Communications, Inc. (D)	10.250	04-15-23	522,000	565,065
Level 3 Financing, Inc.	5.250	03-15-26	125,000	120,688
Level 3 Financing, Inc.	5.375	05-01-25	125,000	121,719
Radiate Holdco LLC (D)	6.875	02-15-23	255,000	238,425
SmarTone Finance, Ltd.	3.875	04-08-23	200,000	196,007
Telecom Italia SpA	2.375	10-12-27	EUR 200,000	197,147
Telecom Italia SpA (D)	5.303	05-30-24	405,000	380,194
Telecom Italia SpA	5.875	05-19-23	GBP 50,000	66,289
Telefonica Emisiones SAU	4.710	01-20-20	EUR 100,000	119,153
Telesat Canada (D)	8.875	11-15-24	335,000	357,613
UPCB Finance IV, Ltd. (D)	5.375	01-15-25	200,000	191,876
Verizon Communications, Inc.	3.376	02-15-25	316,000	304,124
Verizon Communications, Inc.	5.150	09-15-23	170,000	179,676
Verizon Communications, Inc.	5.250	03-16-37	230,000	236,416
West Corp. (D)	8.500	10-15-25	135,000	111,375
Zayo Group LLC (D)	5.750	01-15-27	120,000	114,600
Zayo Group LLC	6.375	05-15-25	625,000	613,281
Entertainment 0.2%				
Netflix, Inc. (D)	4.625	05-15-29	EUR 465,000	517,064
Netflix, Inc.	4.875	04-15-28	280,000	258,300
Netflix, Inc. (D)	5.875	11-15-28	365,000	361,350
Netflix, Inc. (D)	6.375	05-15-29	310,000	313,875
Interactive media and services 0.5%				
Alibaba Group Holding, Ltd.	2.500	11-28-19	200,000	198,352
Alibaba Group Holding, Ltd.	3.600	11-28-24	1,425,000	1,379,512
Baidu, Inc.	2.750	06-09-19	200,000	199,354
Baidu, Inc.	2.875	07-06-22	310,000	298,917
Baidu, Inc.	3.875	09-29-23	630,000	621,556
Baidu, Inc.	4.375	03-29-28	395,000	383,223
GTT Communications, Inc. (D)	7.875	12-31-24	380,000	348,650

	Rate (%)	Maturity date	Par value^	Value
Communication services (continued)				
Interactive media and services (continued)				
Tencent Holdings, Ltd. (D)	2.875	02-11-20	200,000	\$198,799
Tencent Holdings, Ltd.	3.800	02-11-25	325,000	314,967
Media 2.4%				
Altice Financing SA (D)	7.500	05-15-26	615,000	578,100
Altice Finco SA (D)	4.750	01-15-28	EUR 100,000	91,128
Altice France SA (D)	6.250	05-15-24	200,000	193,250
Altice France SA (D)	7.375	05-01-26	600,000	576,000
Altice France SA (D)	8.125	02-01-27	230,000	225,400
Altice Luxembourg SA (D)	7.625	02-15-25	1,160,000	939,600
Altice Luxembourg SA (D)	7.750	05-15-22	600,000	571,500
AMC Entertainment Holdings, Inc.	5.750	06-15-25	570,000	515,850
CCO Holdings LLC (D)	5.000	02-01-28	915,000	852,094
CCO Holdings LLC (D)	5.125	05-01-27	399,000	378,053
CCO Holdings LLC (D)	5.500	05-01-26	405,000	394,369
Charter Communications Operating LLC	3.579	07-23-20	100,000	99,630
Charter Communications Operating LLC	4.464	07-23-22	110,000	110,176
Charter Communications Operating LLC	4.908	07-23-25	590,000	587,372
Charter Communications Operating LLC	5.750	04-01-48	260,000	242,367
Charter Communications Operating LLC (3 month LIBOR + 1.650%) (B)	4.191	02-01-24	215,000	215,150
Cirsa Finance International Sarl (D)	6.250	12-20-23	EUR 205,000	235,063
Cirsa Finance International Sarl (D)	7.875	12-20-23	400,000	398,700
Clear Channel Worldwide Holdings, Inc.	6.500	11-15-22	390,000	395,967
Clear Channel Worldwide Holdings, Inc.	7.625	03-15-20	522,000	521,348
Clear Channel Worldwide Holdings, Inc.	7.625	03-15-20	33,000	32,918
Comcast Corp.	3.150	03-01-26	95,000	89,293
Comcast Corp.	3.200	07-15-36	30,000	24,818
Comcast Corp.	3.300	02-01-27	904,000	847,022
Comcast Corp.	3.375	08-15-25	210,000	201,999
Comcast Corp.	3.700	04-15-24	125,000	124,610
Comcast Corp.	4.150	10-15-28	105,000	104,119
Comcast Corp.	4.700	10-15-48	500,000	487,926
CSC Holdings LLC (D)	6.625	10-15-25	200,000	207,976
CSC Holdings LLC (D)	7.500	04-01-28	495,000	509,840
CSC Holdings LLC (D)	7.750	07-15-25	490,000	513,265
CSC Holdings LLC (D)	10.875	10-15-25	747,000	860,918
Discovery Communications LLC	2.200	09-20-19	40,000	39,643
DISH DBS Corp.	6.750	06-01-21	260,000	264,225
DISH DBS Corp.	7.750	07-01-26	335,000	297,103
EMI Music Publishing Group North America Holdings, Inc. (D)	7.625	06-15-24	100,000	107,000
Globo Comunicacao e Participacoes SA	5.125	03-31-27	200,000	184,002
iHeartCommunications, Inc. (F)	9.000	12-15-19	430,000	307,450
iHeartCommunications, Inc. (F)	9.000	09-15-22	315,000	222,075
Inter Media and Communication SpA (D)	4.875	12-31-22	EUR 100,000	113,526
MDC Partners, Inc. (D)	6.500	05-01-24	515,000	437,750
NBCUniversal Media LLC	5.150	04-30-20	110,000	112,759
Omnicom Group, Inc.	3.650	11-01-24	370,000	355,464
Omnicom Group, Inc.	4.450	08-15-20	55,000	55,975
RELX Capital, Inc.	3.500	03-16-23	40,000	39,182
SES GLOBAL Americas Holdings GP (D)	2.500	03-25-19	25,000	24,928
Sirius XM Radio, Inc. (D)	5.000	08-01-27	135,000	126,900
Sky PLC	1.875	11-24-23	EUR 100,000	118,377
TDF Infrastructure SAS	9.000	04-07-26	EUR 100,000	114,934
The Interpublic Group of Companies, Inc.	3.500	10-01-20	20,000	19,953

	Rate (%)	Maturity date	Par value [^]	Value
Communication services (continued)				
Media (continued)				
Time Warner Cable LLC	6.550	05-01-37	125,000	\$126,867
Time Warner Cable LLC	7.300	07-01-38	120,000	129,785
Time Warner Cable LLC	8.250	04-01-19	230,000	233,563
Time Warner Cable LLC	8.750	02-14-19	30,000	30,304
Townsquare Media, Inc. (D)	6.500	04-01-23	350,000	322,875
Unitymedia Hessen GmbH & Company KG (D)	4.000	01-15-25	EUR 100,000	117,455
Univision Communications, Inc. (D)	5.125	02-15-25	50,000	45,606
Viacom, Inc.	2.750	12-15-19	125,000	124,331
Viacom, Inc.	5.625	09-15-19	50,000	50,994
Videotron, Ltd. (D)	5.125	04-15-27	15,000	14,213
Virgin Media Finance PLC (D)	6.000	10-15-24	200,000	194,250
Virgin Media Secured Finance PLC (D)	5.250	01-15-26	200,000	187,250
Virgin Media Secured Finance PLC (D)	5.500	08-15-26	200,000	188,310
VTR Finance BV (D)	6.875	01-15-24	741,000	751,189
WPP Finance	3.750	09-19-24	315,000	292,757
Ziggo Bond Company BV (D)	6.000	01-15-27	625,000	560,938
Wireless telecommunication services 0.6%				
America Movil SAB de CV	3.125	07-16-22	460,000	446,019
America Movil SAB de CV	5.000	03-30-20	100,000	101,490
CC Holdings GSV LLC	3.849	04-15-23	715,000	702,875
MTN Mauritius Investments, Ltd.	6.500	10-13-26	500,000	483,753
Oztel Holdings SPC, Ltd. (D)	6.625	04-24-28	200,000	190,408
Oztel Holdings SPC, Ltd.	6.625	04-24-28	200,000	190,408
SK Telecom Company, Ltd. (D)	3.750	04-16-23	420,000	416,250
Sprint Capital Corp.	8.750	03-15-32	325,000	353,031
Sprint Corp.	7.250	09-15-21	690,000	719,325
Sprint Corp.	7.875	09-15-23	90,000	94,500
T-Mobile USA, Inc.	6.500	01-15-26	568,000	589,300
Vodafone Group PLC	4.125	05-30-25	90,000	87,777
Vodafone Group PLC	4.375	05-30-28	235,000	225,633
Vodafone Group PLC	5.000	05-30-38	350,000	321,182
Consumer discretionary 2.2%				17,380,719
Auto components 0.1%				
American Axle & Manufacturing, Inc.	6.250	04-01-25	245,000	227,850
Aptiv PLC	3.150	11-19-20	80,000	79,075
Dana Financing Luxembourg Sarl (D)	5.750	04-15-25	192,000	182,400
Dana Financing Luxembourg Sarl (D)	6.500	06-01-26	255,000	247,988
GKN Holdings PLC	6.750	10-28-19	GBP 13,000	17,195
Automobiles 0.4%				
BMW US Capital LLC (3 month LIBOR + 0.410%) (B)(D)	2.835	04-12-21	80,000	79,560
BMW US Capital LLC (3 month LIBOR + 0.500%) (B)(D)	3.118	08-13-21	60,000	59,448
Daimler Finance North America LLC (D)	1.750	10-30-19	150,000	147,624
Daimler Finance North America LLC (D)	2.300	02-12-21	175,000	169,723
Ford Motor Credit Company LLC	2.021	05-03-19	200,000	198,780
General Motors Company (3 month LIBOR + 0.800%) (B)	3.389	08-07-20	165,000	164,596
General Motors Financial Company, Inc.	3.100	01-15-19	85,000	84,977
General Motors Financial Company, Inc.	3.200	07-13-20	115,000	113,763
General Motors Financial Company, Inc.	4.000	10-06-26	165,000	148,685
General Motors Financial Company, Inc.	4.200	11-06-21	170,000	168,910
General Motors Financial Company, Inc.	4.350	04-09-25	170,000	161,424
General Motors Financial Company, Inc. (3 month LIBOR + 0.850%) (B)	3.258	04-09-21	55,000	54,627

	Rate (%)	Maturity date	Par value^	Value
Consumer discretionary (continued)				
Automobiles (continued)				
Harley-Davidson Financial Services, Inc. (3 month LIBOR + 0.500%) (B)(D)	3.146	05-21-20	55,000	\$55,050
Harley-Davidson Financial Services, Inc. (3 month LIBOR + 0.940%) (B)(D)	3.647	03-02-21	70,000	70,000
Hyundai Capital America (D)	1.750	09-27-19	65,000	64,049
Hyundai Capital America (D)	2.000	07-01-19	60,000	59,545
Hyundai Capital America (D)	2.500	03-18-19	110,000	109,800
Hyundai Capital America (D)	2.550	02-06-19	30,000	29,965
Nissan Motor Acceptance Corp. (D)	2.150	09-28-20	35,000	33,943
Tesla, Inc. (D)	5.300	08-15-25	1,580,000	1,364,725
Volkswagen Group of America Finance LLC (D)	4.625	11-13-25	250,000	244,042
Diversified consumer services 0.1%				
Laureate Education, Inc. (D)	8.250	05-01-25	460,000	491,050
Verisure Midholding AB	5.750	12-01-23	EUR 100,000	111,421
Weight Watchers International, Inc. (D)	8.625	12-01-25	180,000	187,200
Hotels, restaurants and leisure 0.7%				
Boyd Gaming Corp.	6.000	08-15-26	225,000	217,688
Caesars Resort Collection LLC (D)	5.250	10-15-25	431,000	395,443
Cedar Fair LP	5.375	04-15-27	250,000	242,500
Codere Finance 2 Luxembourg SA (D)	7.625	11-01-21	600,000	508,500
InterContinental Hotels Group PLC	3.875	11-28-22	GBP 100,000	135,405
International Game Technology PLC (D)	6.250	01-15-27	245,000	245,153
Intralot Capital Luxembourg SA (D)	5.250	09-15-24	EUR 100,000	74,489
LTF Merger Sub, Inc. (D)	8.500	06-15-23	305,000	312,625
Marriott Ownership Resorts, Inc. (D)	6.500	09-15-26	310,000	309,225
Merlin Entertainments PLC (D)	5.750	06-15-26	480,000	475,800
Pinnacle Bidco PLC (D)	6.375	02-15-25	GBP 140,000	179,493
Royal Caribbean Cruises, Ltd.	2.650	11-28-20	20,000	19,568
Safari Verwaltungs GmbH (D)	5.375	11-30-22	EUR 100,000	110,999
Scientific Games International, Inc.	10.000	12-01-22	570,000	591,660
Seminole Hard Rock Entertainment, Inc. (D)	5.875	05-15-21	250,000	251,095
Silversea Cruise Finance, Ltd. (D)	7.250	02-01-25	215,000	230,588
Stars Group Holdings BV (D)	7.000	07-15-26	235,000	234,119
VOC Escrow, Ltd. (D)	5.000	02-15-28	265,000	245,125
Yum! Brands, Inc.	5.350	11-01-43	310,000	267,375
Yum! Brands, Inc.	6.875	11-15-37	300,000	300,750
Household durables 0.3%				
Ashton Woods USA LLC (D)	6.750	08-01-25	265,000	238,500
D.R. Horton, Inc.	2.550	12-01-20	35,000	34,057
LGI Homes, Inc. (D)	6.875	07-15-26	240,000	216,900
Shea Homes LP (D)	5.875	04-01-23	150,000	138,000
Taylor Morrison Communities, Inc. (D)	5.875	04-15-23	200,000	195,750
Tempur Sealy International, Inc.	5.500	06-15-26	260,000	245,050
Tempur Sealy International, Inc.	5.625	10-15-23	130,000	127,725
Türkiye Sise ve Cam Fabrikalari AS	4.250	05-09-20	400,000	387,518
Weekly Homes LLC	6.625	08-15-25	435,000	403,463
William Lyon Homes, Inc.	6.000	09-01-23	140,000	128,450
William Lyon Homes, Inc.	7.000	08-15-22	325,000	325,910
Internet and direct marketing retail 0.4%				
Booking Holdings, Inc.	2.375	09-23-24	EUR 100,000	120,075
Booking Holdings, Inc.	3.600	06-01-26	235,000	223,306
Booking Holdings, Inc.	3.650	03-15-25	300,000	290,211
eBay, Inc.	2.150	06-05-20	60,000	58,903

	Rate (%)	Maturity date		Par value^	Value
Consumer discretionary (continued)					
Internet and direct marketing retail (continued)					
Expedia Group, Inc.	2.500	06-03-22	EUR	100,000	\$117,803
Expedia Group, Inc.	4.500	08-15-24		450,000	443,984
Expedia Group, Inc.	5.000	02-15-26		625,000	627,193
Expedia Group, Inc.	5.950	08-15-20		30,000	31,113
QVC, Inc.	3.125	04-01-19		260,000	259,551
QVC, Inc.	4.375	03-15-23		775,000	752,484
QVC, Inc.	5.125	07-02-22		295,000	298,857
Leisure products 0.1%					
GLP Capital LP	5.250	06-01-25		305,000	303,018
Mattel, Inc. (D)	6.750	12-31-25		273,000	257,303
Multiline retail 0.1%					
Dollar Tree, Inc. (3 month LIBOR + 0.700%) (B)	3.149	04-17-20		95,000	95,002
Marks & Spencer PLC	4.750	06-12-25	GBP	100,000	134,939
SACI Falabella	4.375	01-27-25		300,000	291,169
Specialty retail 0.0%					
AutoZone, Inc.	1.625	04-21-19		20,000	19,876
Textiles, apparel and luxury goods 0.0%					
INVISTA Finance LLC (D)	4.250	10-15-19		140,000	139,594
Consumer staples 1.1%					8,389,835
Beverages 0.1%					
Anheuser-Busch Companies LLC (D)	3.650	02-01-26		305,000	288,353
Keurig Dr. Pepper, Inc. (D)	3.551	05-25-21		115,000	113,958
Molson Coors Brewing Company	2.250	03-15-20		45,000	44,214
Food and staples retailing 0.2%					
Albertsons Companies LLC	6.625	06-15-24		325,000	313,219
Cencosud SA	5.150	02-12-25		300,000	285,537
Iceland Bondco PLC	4.625	03-15-25	GBP	260,000	288,443
Inretail Pharma SA (D)	5.375	05-02-23		200,000	200,690
New Albertsons LP	7.450	08-01-29		150,000	122,250
New Albertsons LP	8.000	05-01-31		100,000	84,500
The Kroger Company	1.500	09-30-19		47,000	46,310
The Kroger Company	2.300	01-15-19		20,000	19,987
Food products 0.6%					
Adecoagro SA (D)	6.000	09-21-27		150,000	128,477
B&G Foods, Inc.	5.250	04-01-25		585,000	552,884
Bunge, Ltd. Finance Corp.	3.250	08-15-26		20,000	17,861
Bunge, Ltd. Finance Corp.	3.500	11-24-20		61,000	60,685
Bunge, Ltd. Finance Corp.	3.750	09-25-27		523,000	468,750
Campbell Soup Company (3 month LIBOR + 0.500%) (B)	2.834	03-16-20		65,000	64,795
Campbell Soup Company (3 month LIBOR + 0.630%) (B)	2.964	03-15-21		65,000	64,479
Chobani LLC (D)	7.500	04-15-25		550,000	451,000
Conagra Brands, Inc. (3 month LIBOR + 0.750%) (B)	3.219	10-22-20		30,000	29,939
Darling Global Finance BV (D)	3.625	05-15-26	EUR	100,000	113,493
FAGE International SA (D)	5.625	08-15-26		400,000	347,000
General Mills, Inc. (3 month LIBOR + 0.540%) (B)	2.976	04-16-21		125,000	124,456
MARB BondCo PLC	7.000	03-15-24		200,000	188,750
Minerva Luxembourg SA (D)	6.500	09-20-26		400,000	364,500
Mriya Farming PLC (0.500% to 9-30-19, then 2.000% to 9-30-20, then 2.500% to 9-30-21, then 5.000% to 6-30-24, then 10.000% thereafter) (D)	0.500	12-31-25		434,000	218,628
Post Holdings, Inc. (D)	5.625	01-15-28		270,000	250,425

	Rate (%)	Maturity date	Par value^	Value
Consumer staples (continued)				
Food products (continued)				
Post Holdings, Inc. (D)	5.750	03-01-27	155,000	\$145,313
Post Holdings, Inc. (D)	8.000	07-15-25	165,000	175,725
Sigma Holdco BV (D)	7.875	05-15-26	410,000	364,900
Tyson Foods, Inc.	2.250	08-23-21	45,000	43,244
Want Want China Finance, Ltd.	2.875	04-27-22	720,000	694,430
Household products 0.0%				
Central Garden & Pet Company	5.125	02-01-28	265,000	239,825
Energizer Gamma Acquisition BV (D)	4.625	07-15-26	EUR 180,000	193,861
Personal products 0.1%				
Avon International Operations, Inc. (D)	7.875	08-15-22	225,000	224,438
Prestige Brands, Inc. (D)	6.375	03-01-24	365,000	361,578
Tobacco 0.1%				
BAT Capital Corp.	2.297	08-14-20	190,000	184,832
BAT International Finance PLC	4.000	09-04-26	GBP 100,000	134,701
Reynolds American, Inc.	4.000	06-12-22	135,000	133,679
Reynolds American, Inc.	4.450	06-12-25	215,000	209,011
Reynolds American, Inc.	8.125	06-23-19	30,000	30,715
Energy 5.4%				42,771,549
Energy equipment and services 0.2%				
Archrock Partners LP	6.000	10-01-22	246,000	239,850
CSI Compressco LP	7.250	08-15-22	115,000	105,513
CSI Compressco LP (D)	7.500	04-01-25	225,000	219,938
Enesco PLC	8.000	01-31-24	452,000	411,320
Rowan Companies, Inc.	7.375	06-15-25	121,000	107,085
Transocean Guardian, Ltd. (D)	5.875	01-15-24	190,000	185,250
Transocean, Inc. (D)	7.500	01-15-26	185,000	172,050
Transocean, Inc. (D)	9.000	07-15-23	140,000	143,063
USA Compression Partners LP (D)	6.875	04-01-26	180,000	175,725
Oil, gas and consumable fuels 5.2%				
Alliance Resource Operating Partners LP (D)	7.500	05-01-25	105,000	106,313
Anadarko Petroleum Corp.	6.950	06-15-19	20,000	20,322
Anadarko Petroleum Corp.	8.700	03-15-19	33,000	33,513
APT Pipelines, Ltd. (D)	3.875	10-11-22	140,000	138,445
APT Pipelines, Ltd. (D)	4.250	07-15-27	555,000	532,643
Berry Petroleum Company LLC (D)	7.000	02-15-26	245,000	232,745
Boardwalk Pipelines LP	4.450	07-15-27	115,000	107,513
Boardwalk Pipelines LP	4.950	12-15-24	455,000	460,813
Boardwalk Pipelines LP	5.950	06-01-26	590,000	601,041
Bruin E&P Partners LLC (D)	8.875	08-01-23	210,000	195,300
Carrizo Oil & Gas, Inc.	6.250	04-15-23	175,000	166,688
Carrizo Oil & Gas, Inc.	8.250	07-15-25	185,000	188,238
Cenovus Energy, Inc.	5.700	10-15-19	84,615	85,973
Cheniere Corpus Christi Holdings LLC	5.875	03-31-25	200,000	206,000
Cheniere Corpus Christi Holdings LLC	7.000	06-30-24	450,000	484,875
Chesapeake Energy Corp.	6.125	02-15-21	180,000	176,850
Chesapeake Energy Corp.	8.000	06-15-27	135,000	128,250
China Shenhua Overseas Capital Company, Ltd.	3.125	01-20-20	235,000	232,703
Cimarex Energy Company	4.375	06-01-24	45,000	43,969
CNOOC Curtis Funding No. 1 Pty, Ltd.	4.500	10-03-23	400,000	405,624
Columbia Pipeline Group, Inc.	3.300	06-01-20	90,000	89,584
Consolidated Energy Finance SA (D)	6.500	05-15-26	330,000	322,163

	Rate (%)	Maturity date	Par value [^]	Value
Energy (continued)				
Oil, gas and consumable fuels (continued)				
Consolidated Energy Finance SA (D)	6.875	06-15-25	195,000	\$193,001
Consolidated Energy Finance SA (3 month LIBOR + 3.750%) (B)(D)	6.084	06-15-22	150,000	149,999
Cosan Luxembourg SA (D)	7.000	01-20-27	300,000	297,975
Covey Park Energy LLC (D)	7.500	05-15-25	315,000	296,100
Crestwood Midstream Partners LP	6.250	04-01-23	245,000	243,163
CrownRock LP (D)	5.625	10-15-25	480,000	448,800
DCP Midstream LP (7.375% to 12-15-22, then 3 month LIBOR + 5.148%) (G)	7.375	12-15-22	260,000	239,525
DCP Midstream Operating LP (D)	6.750	09-15-37	407,000	410,053
DCP Midstream Operating LP	8.125	08-16-30	195,000	221,813
Diamondback Energy, Inc. (D)	4.750	11-01-24	220,000	213,400
Eclipse Resources Corp.	8.875	07-15-23	180,000	175,500
Enable Midstream Partners LP	2.400	05-15-19	40,000	39,754
Enbridge Energy Partners LP	7.375	10-15-45	285,000	348,446
Enbridge Energy Partners LP	9.875	03-01-19	25,000	25,390
Enbridge, Inc. (5.500% to 7-15-27, then 3 month LIBOR + 3.418%)	5.500	07-15-77	145,000	124,441
Enbridge, Inc. (6.000% to 1-15-27, then 3 month LIBOR + 3.890%)	6.000	01-15-77	355,000	315,382
Encana Corp.	6.500	05-15-19	155,000	157,229
Endeavor Energy Resources LP (D)	5.500	01-30-26	100,000	102,750
Endeavor Energy Resources LP (D)	5.750	01-30-28	200,000	205,000
Eni SpA (D)	4.000	09-12-23	715,000	696,925
Eni SpA (D)	4.750	09-12-28	680,000	644,472
EnLink Midstream Partners LP	2.700	04-01-19	120,000	119,094
Enterprise Products Operating LLC	2.550	10-15-19	65,000	64,630
Enterprise Products Operating LLC	2.800	02-15-21	70,000	68,699
Enterprise Products Operating LLC	3.500	02-01-22	80,000	79,423
EQM Midstream Partners LP	4.750	07-15-23	395,000	391,997
Exterran Energy Solutions LP	8.125	05-01-25	440,000	437,250
Gulfport Energy Corp.	6.375	05-15-25	430,000	390,225
Hess Corp.	4.300	04-01-27	345,000	315,500
Hess Corp.	5.800	04-01-47	430,000	384,800
Hess Corp.	7.875	10-01-29	175,000	194,956
Indigo Natural Resources LLC (D)	6.875	02-15-26	315,000	289,800
Jagged Peak Energy LLC (D)	5.875	05-01-26	285,000	270,750
KazMunayGas National Company JSC	4.750	04-19-27	300,000	286,329
KazMunayGas National Company JSC (D)	6.375	10-24-48	370,000	354,275
Kinder Morgan Energy Partners LP	9.000	02-01-19	60,000	60,536
Kosmos Energy, Ltd. (D)	7.875	08-01-21	440,000	436,700
Magnolia Oil & Gas Operating LLC (D)	6.000	08-01-26	545,000	527,288
Marathon Oil Corp.	2.700	06-01-20	80,000	78,785
Matador Resources Company (D)	5.875	09-15-26	665,000	635,075
NGL Energy Partners LP	7.500	11-01-23	555,000	541,680
Noble Holding International, Ltd. (D)	7.875	02-01-26	135,000	125,888
Noble Holding International, Ltd.	8.950	04-01-45	240,000	193,200
NuStar Logistics LP	5.625	04-28-27	315,000	297,675
ONEOK Partners LP	8.625	03-01-19	63,000	63,779
Parsley Energy LLC (D)	5.625	10-15-27	345,000	327,750
PDC Energy, Inc.	5.750	05-15-26	365,000	340,363
Pertamina Persero PT	5.625	05-20-43	1,050,000	967,520
Peru LNG Srl (D)	5.375	03-22-30	200,000	193,500
Petrobras Global Finance BV	6.850	12-31-99	133,000	117,206
Petrobras Global Finance BV	6.850	06-05-15	137,000	120,731
Petrobras Global Finance BV	7.375	01-17-27	1,460,000	1,509,786

	Rate (%)	Maturity date	Par value [^]	Value
Energy (continued)				
Oil, gas and consumable fuels (continued)				
Petrobras Global Finance BV	8.750	05-23-26	1,585,000	\$1,779,955
Petroleos de Venezuela SA (F)	5.375	04-12-27	805,000	127,593
Petroleos de Venezuela SA (F)	6.000	05-16-24	2,005,000	316,790
Petroleos de Venezuela SA (F)	6.000	11-15-26	100,000	16,125
Petroleos de Venezuela SA (F)	8.500	10-27-20	318,500	295,918
Petroleos de Venezuela SA (F)	9.000	11-17-21	3,785,000	724,828
Petroleos de Venezuela SA (F)	9.750	05-17-35	180,000	36,126
Petroleos de Venezuela SA (F)	9.750	05-17-35	40,000	8,028
Petroleos de Venezuela SA (F)	12.750	02-17-22	558,000	108,531
Petroleos Mexicanos	3.750	03-15-19	EUR 100,000	114,040
Petroleos Mexicanos	4.625	09-21-23	290,000	269,268
Petroleos Mexicanos	4.750	02-26-29	EUR 230,000	239,480
Petroleos Mexicanos	4.875	01-24-22	375,000	363,000
Petroleos Mexicanos	4.875	02-21-28	EUR 250,000	268,963
Petroleos Mexicanos	5.125	03-15-23	EUR 545,000	638,567
Petroleos Mexicanos	5.350	02-12-28	200,000	172,360
Petroleos Mexicanos	5.375	03-13-22	185,000	181,097
Petroleos Mexicanos	5.500	01-21-21	365,000	363,540
Petroleos Mexicanos	5.500	06-27-44	45,000	33,742
Petroleos Mexicanos	5.625	01-23-46	1,155,000	866,250
Petroleos Mexicanos	6.375	02-04-21	640,000	645,766
Petroleos Mexicanos	6.500	03-13-27	955,000	893,403
Petroleos Mexicanos (D)	6.500	01-23-29	195,000	179,576
Petroleos Mexicanos	6.500	06-02-41	1,750,000	1,447,250
Petroleos Mexicanos	6.750	09-21-47	945,000	781,988
Petroleos Mexicanos	6.875	08-04-26	400,000	384,500
Petroleos Mexicanos	7.190	09-12-24	MXN 1,000,000	39,304
Petroleos Mexicanos	7.470	11-12-26	MXN 3,030,000	113,288
Petroleos Mexicanos	8.000	05-03-19	375,000	379,500
Phillips 66 (3 month LIBOR + 0.600%) (B)	2.911	02-26-21	50,000	49,890
Plains All American Pipeline LP	2.600	12-15-19	30,000	29,669
Plains All American Pipeline LP	2.850	01-31-23	100,000	93,105
Plains All American Pipeline LP	3.850	10-15-23	235,000	225,460
Plains All American Pipeline LP	4.500	12-15-26	75,000	71,560
Plains All American Pipeline LP	4.650	10-15-25	75,000	72,620
Plains All American Pipeline LP	5.000	02-01-21	35,000	35,588
Plains All American Pipeline LP	5.750	01-15-20	35,000	35,719
Sabine Pass Liquefaction LLC	5.000	03-15-27	1,035,000	1,032,336
Sabine Pass Liquefaction LLC	5.625	02-01-21	100,000	102,920
Sabine Pass Liquefaction LLC	5.750	05-15-24	100,000	105,327
Sabine Pass Liquefaction LLC	5.875	06-30-26	100,000	105,308
SASOL Financing USA LLC	6.500	09-27-28	200,000	198,945
Seven Generations Energy, Ltd. (D)	5.375	09-30-25	655,000	609,150
Summit Midstream Holdings LLC	5.500	08-15-22	100,000	97,000
Summit Midstream Holdings LLC	5.750	04-15-25	90,000	85,050
Summit Midstream Partners LP (9.500% to 12-15-22, then 3 month LIBOR + 7.430%) (G)	9.500	12-15-22	130,000	124,800
Tallgrass Energy Partners LP (D)	5.500	09-15-24	310,000	310,775
Tapstone Energy LLC (D)	9.750	06-01-22	197,000	160,801
Targa Resources Partners LP	5.125	02-01-25	575,000	554,875
The Williams Companies, Inc.	3.350	08-15-22	20,000	19,392
The Williams Companies, Inc.	3.900	01-15-25	90,000	86,876
The Williams Companies, Inc.	4.000	09-15-25	145,000	139,452

	Rate (%)	Maturity date	Par value^	Value
Energy (continued)				
Oil, gas and consumable fuels (continued)				
The Williams Companies, Inc.	4.850	03-01-48	210,000	\$185,075
The Williams Companies, Inc.	5.250	03-15-20	170,000	173,074
Transcanada Trust (4.650% to 5-18-27, then 3 month CDOR + 3.080%)	4.650	05-18-77	CAD 345,000	234,818
Transcanada Trust (5.300% to 3-15-27, then 3 month LIBOR + 3.208%)	5.300	03-15-77	305,000	270,230
Transcontinental Gas Pipe Line Company LLC	4.000	03-15-28	175,000	167,559
Transcontinental Gas Pipe Line Company LLC	4.600	03-15-48	100,000	88,553
TransMontaigne Partners LP	6.125	02-15-26	155,000	141,050
Tullow Oil PLC	6.250	04-15-22	200,000	190,100
Valero Energy Corp.	6.125	02-01-20	65,000	66,855
Vine Oil & Gas LP (D)	8.750	04-15-23	30,000	25,200
Vine Oil & Gas LP (D)	9.750	04-15-23	245,000	209,475
Western Gas Partners LP	4.000	07-01-22	375,000	368,610
Wildhorse Resource Development Corp.	6.875	02-01-25	175,000	170,625
Williams Partners LP	4.500	11-15-23	265,000	265,932
Woodside Finance, Ltd. (D)	3.650	03-05-25	485,000	462,728
Woodside Finance, Ltd. (D)	3.700	09-15-26	270,000	253,289
Woodside Finance, Ltd. (D)	3.700	03-15-28	693,000	648,103
YPF SA (D)	8.500	03-23-21	235,000	234,119
YPF SA (Argentina Deposit Rate Badlar Private Banks + 4.000%) (B)(D)	27.540	07-07-20	65,000	27,093
Financials 6.3%				49,779,592
Banks 3.2%				
Akbank Turk AS	4.000	01-24-20	200,000	192,666
Akbank Turk AS	5.125	03-31-25	200,000	167,660
Akbank Turk AS (7.200% to 3-16-22, then 5 Year U.S. Swap Rate + 5.026%)	7.200	03-16-27	200,000	170,273
ANZ New Zealand International, Ltd. (D)	2.750	01-22-21	205,000	201,346
Banco de Bogota SA	4.375	08-03-27	300,000	275,253
Banco de Credito del Peru (D)	4.850	10-30-20	PEN 700,000	206,924
Banco do Brasil SA (9.000% to 6-18-24, then 10 Year CMT + 6.362%) (G)	9.000	06-18-24	410,000	418,200
Banco Macro SA (6.750% to 11-4-21, then 5 Year U.S. Swap Rate + 5.463%) (D)	6.750	11-04-26	300,000	248,400
Banco Santander Chile (D)	2.500	12-15-20	150,000	145,824
Banco Santander Chile (D)	3.875	09-20-22	150,000	148,165
Banco Santander Mexico SA (8.500% to 1-20-22, then 5 Year CMT + 6.472%) (G)	8.500	01-20-22	200,000	211,750
Banco Santander SA	3.125	01-19-27	EUR 100,000	112,718
Banco Santander SA (6.750% to 4-25-22, then 5 Year Euro Swap Rate + 6.803%) (G)	6.750	04-25-22	EUR 200,000	233,213
Bank of America Corp.	2.503	10-21-22	45,000	42,839
Bank of America Corp.	2.625	04-19-21	45,000	44,067
Bank of America Corp.	3.300	01-11-23	530,000	516,850
Bank of America Corp.	4.000	04-01-24	500,000	498,346
Bank of America Corp. (1.379% to 2-7-24, then 3 month EURIBOR + 1.030%)	1.379	02-07-25	EUR 100,000	113,635
Bank of America Corp. (3 month LIBOR + 0.380%) (B)	2.857	01-23-22	60,000	59,351
Bank of America Corp. (3 month LIBOR + 0.650%) (B)	3.023	06-25-22	60,000	59,627
Bank of America Corp. (3 month LIBOR + 1.160%) (B)	3.629	01-20-23	110,000	110,694
Bank of America Corp. (3.366% to 1-23-25, then 3 month LIBOR + 0.810%)	3.366	01-23-26	300,000	286,053
Bank of America Corp. (3.864% to 7-23-23, then 3 month LIBOR + 0.940%)	3.864	07-23-24	920,000	911,161
Bank of Montreal (3 month LIBOR + 0.460%) (B)	2.896	04-13-21	70,000	69,965
Banque Federative du Credit Mutuel SA (D)	2.200	07-20-20	200,000	195,678

	Rate (%)	Maturity date		Par value [^]	Value
Financials (continued)					
Banks (continued)					
Barclays Bank PLC	5.140	10-14-20		650,000	\$660,812
Barclays PLC	1.875	12-08-23	EUR	100,000	111,127
Barclays PLC	2.750	11-08-19		215,000	212,802
Barclays PLC	3.684	01-10-23		295,000	281,466
Barclays PLC	4.337	01-10-28		675,000	619,294
Barclays PLC (7.875% to 9-15-22, then 5 Year British Pound Swap Rate + 6.099%) (G)	7.875	09-15-22	GBP	310,000	393,479
Barclays PLC (4.610% to 2-15-22, then 3 month LIBOR + 1.400%)	4.610	02-15-23		200,000	197,694
BB&T Corp.	2.150	02-01-21		80,000	77,837
BBVA Bancomer SA (D)	4.375	04-10-24		315,000	302,873
BBVA Bancomer SA	6.500	03-10-21		625,000	638,125
BPCE SA	2.500	12-10-18		250,000	249,991
BPCE SA (D)	3.000	05-22-22		250,000	240,142
BPCE SA (D)	4.500	03-15-25		200,000	192,051
BPCE SA (D)	5.150	07-21-24		200,000	199,345
CaixaBank SA (2.750% to 7-14-23, then 5 Year Euro Swap Rate + 2.350%)	2.750	07-14-28	EUR	500,000	555,544
CIT Group, Inc.	4.125	03-09-21		25,000	24,938
CIT Group, Inc.	5.250	03-07-25		130,000	130,624
CIT Group, Inc.	6.125	03-09-28		120,000	123,300
Citigroup, Inc.	2.050	06-07-19		35,000	34,807
Citigroup, Inc.	2.700	03-30-21		39,000	38,151
Citigroup, Inc.	2.900	12-08-21		105,000	102,086
Citigroup, Inc. (2.876% to 7-24-22, then 3 month LIBOR + 0.950%)	2.876	07-24-23		180,000	172,600
Citigroup, Inc. (3 month LIBOR + 0.790%) (B)	3.204	01-10-20		115,000	115,197
Citigroup, Inc. (3 month LIBOR + 1.380%) (B)	3.766	03-30-21		50,000	50,735
Citizens Bank NA	2.300	12-03-18		250,000	250,000
Cooperative Rabobank UA (2.500% to 5-26-21, then 5 Year Euro Swap Rate + 1.400%)	2.500	05-26-26	EUR	100,000	117,331
Cooperative Rabobank UA	3.950	11-09-22		250,000	247,197
Credit Agricole SA	1.875	12-20-26	EUR	100,000	113,594
Credit Agricole SA (D)	3.250	10-04-24		290,000	268,643
Danske Bank A/S (D)	2.000	09-08-21		260,000	245,067
Dexia Credit Local SA	0.625	01-21-22	EUR	150,000	173,243
DNB Bank ASA (6.500% to 3-26-22, then 5 Year U.S. Swap Rate + 5.080%) (G)	6.500	03-26-22		315,000	311,049
DNB Boligkreditt AS	1.875	11-21-22	EUR	165,000	198,966
European Investment Bank	1.250	05-12-25	SEK	5,080,000	574,498
European Investment Bank (D)	6.950	02-06-20	IDR	1,360,000,000	93,491
European Investment Bank	8.000	04-01-20	TRY	315,000	52,280
First Abu Dhabi Bank PJSC (5.000% to 6-17-20, then 5 Year U.S. Swap Rate + 3.350%) (G)	5.250	06-17-20		250,000	249,125
First Niagara Financial Group, Inc.	7.250	12-15-21		40,000	43,747
Freedom Mortgage Corp. (D)	8.125	11-15-24		260,000	230,750
Freedom Mortgage Corp. (D)	8.250	04-15-25		185,000	164,881
HDFC Bank, Ltd.	8.100	03-22-25	INR	10,000,000	135,325
Heta Asset Resolution AG	2.375	12-13-22	EUR	600,000	731,749
HSBC Bank PLC	4.750	03-24-46	GBP	50,000	65,639
HSBC Holdings PLC	2.650	01-05-22		200,000	192,549
HSBC Holdings PLC (3.950% to 5-18-23, then 3 month LIBOR + 0.987%)	3.950	05-18-24		205,000	202,143
HSBC USA, Inc.	2.350	03-05-20		100,000	98,708
ING Bank NV (3.625% to 2-25-21, then 5 Year Euro Swap Rate + 2.250%)	3.625	02-25-26	EUR	100,000	119,798

	Rate (%)	Maturity date		Par value^	Value
Financials (continued)					
Banks (continued)					
ING Groep NV (6.875% to 4-16-22, then 5 Year U.S. Swap Rate + 5.124%) (G)	6.875	04-16-22		320,000	\$319,909
Inter-American Development Bank	4.400	01-26-26	CAD	150,000	124,401
Inter-American Development Bank	7.000	02-04-19	IDR	800,000,000	55,584
Intesa Sanpaolo SpA	3.928	09-15-26	EUR	100,000	109,307
Islandsbanki HF	1.750	09-07-20	EUR	100,000	115,378
Itau Unibanco Holding SA (6.125% to 12-12-22, then 5 Year CMT + 3.981%) (D)(G)	6.125	12-12-22		385,000	360,745
JPMorgan Chase & Co.	3.200	06-15-26		510,000	474,709
JPMorgan Chase & Co.	3.300	04-01-26		135,000	126,937
JPMorgan Chase & Co.	3.900	07-15-25		80,000	78,492
JPMorgan Chase & Co.	4.250	10-15-20		40,000	40,508
JPMorgan Chase & Co.	4.400	07-22-20		17,000	17,267
JPMorgan Chase & Co.	4.950	03-25-20		25,000	25,527
JPMorgan Chase & Co. (3 month LIBOR + 0.550%) (B)	2.877	03-09-21		105,000	104,516
JPMorgan Chase & Co. (3 month LIBOR + 1.230%) (B)	3.717	10-24-23		1,630,000	1,633,586
JPMorgan Chase & Co. (3.797% to 7-23-23, then 3 month LIBOR + 0.890%)	3.797	07-23-24		75,000	74,177
KfW	4.700	06-02-37	CAD	90,000	81,435
KfW	6.000	08-20-20	AUD	289,000	224,303
Landsbankinn HF	1.625	03-15-21	EUR	320,000	367,266
Mitsubishi UFJ Financial Group, Inc. (3 month LIBOR + 0.650%) (B)	3.158	07-26-21		32,000	32,049
Mitsubishi UFJ Financial Group, Inc. (3 month LIBOR + 0.860%) (B)	3.368	07-26-23		55,000	55,095
Mitsubishi UFJ Financial Group, Inc. (3 month LIBOR + 0.920%) (B)	3.609	02-22-22		65,000	65,540
Nordea Hypotek AB	1.000	04-08-22	SEK	3,100,000	348,003
Regions Bank (3 month LIBOR + 0.380%) (B)	2.776	04-01-21		260,000	257,834
Sberbank of Russia	2.875	03-07-19	EUR	200,000	226,927
Standard Chartered Bank	9.000	03-19-29	IDR	3,500,000,000	261,261
Standard Chartered PLC (D)	2.100	08-19-19		200,000	198,310
Standard Chartered PLC (4.000% to 10-21-20, then 5 Year Euro Swap Rate + 2.300%)	4.000	10-21-25	EUR	100,000	118,553
Standard Chartered PLC (7.500% to 4-2-22, then 5 Year U.S. Swap Rate + 6.301%) (D)(G)	7.500	04-02-22		385,000	385,481
Sumitomo Mitsui Banking Corp.	2.514	01-17-20		250,000	247,766
SunTrust Bank (2.590% to 1-29-20, then 3 month LIBOR + 0.298%)	2.590	01-29-21		105,000	103,843
Svenska Handelsbanken AB	3.350	05-24-21		85,000	84,506
TC Ziraat Bankasi AS	4.750	04-29-21		500,000	458,966
The Bank of East Asia, Ltd. (5.500% to 12-2-20, then 5 Year CMT + 3.834%) (G)	5.500	12-02-20		200,000	195,840
The Royal Bank of Scotland Group PLC	3.875	09-12-23		270,000	255,719
The Royal Bank of Scotland Group PLC (3.498% to 5-15-22, then 3 month LIBOR + 1.480%)	3.498	05-15-23		295,000	281,048
The Toronto-Dominion Bank (3 month LIBOR + 0.240%) (B)	2.730	01-25-21		115,000	114,490
Turkiye Garanti Bankasi AS (6.125% to 5-24-22, then 5 Year U.S. Swap Rate + 4.220%)	6.125	05-24-27		400,000	322,474
UniCredit Bank Czech Republic & Slovakia AS	0.625	04-30-20	EUR	100,000	113,847
Wells Fargo & Company	2.550	12-07-20		6,000	5,873
Wells Fargo Bank N.A. (3.325% to 7-23-20, then 3 month LIBOR + 0.490%)	3.325	07-23-21		250,000	248,688
Capital markets 1.0%					
Credit Suisse AG	5.400	01-14-20		26,000	26,418
Credit Suisse Group AG (7.125% to 7-29-22, then 5 Year U.S. Swap Rate + 5.108%) (G)	7.125	07-29-22		260,000	262,600
Credit Suisse Group AG (7.500% to 12-11-23, then 5 Year U.S. Swap Rate + 4.598%) (D)(G)	7.500	12-11-23		355,000	361,213

	Rate (%)	Maturity date		Par value^	Value
Financials (continued)					
Capital markets (continued)					
Credit Suisse Group Funding Guernsey, Ltd.	1.250	04-14-22	EUR	100,000	\$114,049
Deutsche Bank AG (3 month LIBOR + 1.290%) (B)	3.766	02-04-21		150,000	144,750
LPL Holdings, Inc. (D)	5.750	09-15-25		620,000	587,450
Morgan Stanley	1.375	10-27-26	EUR	100,000	109,473
Morgan Stanley	3.125	07-27-26		435,000	397,386
Morgan Stanley	3.700	10-23-24		680,000	661,447
Morgan Stanley	3.750	02-25-23		820,000	812,203
Morgan Stanley	3.875	01-27-26		95,000	91,589
Morgan Stanley (3 month LIBOR + 0.550%) (B)	3.168	02-10-21		95,000	94,414
The Charles Schwab Corp. (3 month LIBOR + 0.320%) (B)	2.966	05-21-21		75,000	75,042
The Goldman Sachs Group, Inc.	1.625	07-27-26	EUR	100,000	109,693
The Goldman Sachs Group, Inc.	1.950	07-23-19		40,000	39,704
The Goldman Sachs Group, Inc.	2.300	12-13-19		60,000	59,322
The Goldman Sachs Group, Inc.	2.750	09-15-20		15,000	14,747
The Goldman Sachs Group, Inc.	3.000	04-26-22		125,000	121,009
The Goldman Sachs Group, Inc.	3.500	11-16-26		545,000	502,275
The Goldman Sachs Group, Inc.	3.850	07-08-24		210,000	204,441
The Goldman Sachs Group, Inc.	3.850	01-26-27		585,000	550,521
The Goldman Sachs Group, Inc.	5.375	03-15-20		30,000	30,686
The Goldman Sachs Group, Inc.	5.500	10-12-21	GBP	15,000	20,671
The Goldman Sachs Group, Inc.	6.000	06-15-20		10,000	10,346
The Goldman Sachs Group, Inc. (3 month LIBOR + 0.780%) (B)	3.307	10-31-22		35,000	34,664
The Goldman Sachs Group, Inc. (3 month LIBOR + 1.110%) (B)	3.618	04-26-22		80,000	79,951
The Goldman Sachs Group, Inc. (3 month LIBOR + 1.770%) (B)	4.081	02-25-21		100,000	102,250
The Goldman Sachs Group, Inc. (3.272% to 9-29-24, then 3 month LIBOR + 1.201%)	3.272	09-29-25		745,000	694,789
The Goldman Sachs Group, Inc. (3.691% to 6-5-27, then 3 month LIBOR + 1.510%)	3.691	06-05-28		380,000	351,730
Thomson Reuters Corp.	3.350	05-15-26		95,000	86,888
UBS AG	1.375	04-16-21	EUR	246,000	288,087
UBS Group Funding Switzerland AG (3 month LIBOR + 1.220%) (B)(D)	3.873	05-23-23		210,000	210,332
UBS Group Funding Switzerland AG (7.125% to 8-10-21, then 5 Year U.S. Swap Rate + 5.883%) (G)	7.125	08-10-21		510,000	522,413
Consumer finance 0.6%					
American Express Credit Corp.	2.200	03-03-20		110,000	108,445
American Express Credit Corp.	2.375	05-26-20		15,000	14,784
Capital One Bank USA NA	3.375	02-15-23		790,000	758,149
Capital One Bank USA NA	8.800	07-15-19		250,000	258,019
Capital One Financial Corp.	2.400	10-30-20		40,000	39,060
Capital One Financial Corp.	2.500	05-12-20		30,000	29,555
Capital One NA	1.850	09-13-19		265,000	262,058
DAE Funding LLC (D)	4.000	08-01-20		40,000	39,300
DAE Funding LLC (D)	4.500	08-01-22		165,000	157,988
DAE Funding LLC (D)	5.000	08-01-24		195,000	183,788
DAE Funding LLC (D)	5.250	11-15-21		355,000	351,450
DAE Funding LLC (D)	5.750	11-15-23		65,000	63,863
Discover Financial Services	3.750	03-04-25		610,000	578,019
Discover Financial Services	3.850	11-21-22		185,000	182,691
Discover Financial Services	3.950	11-06-24		190,000	185,463
Discover Financial Services	4.100	02-09-27		150,000	139,461
Navient Corp.	6.125	03-25-24		65,000	60,775
Navient Corp.	6.500	06-15-22		155,000	155,581
Navient Corp.	6.750	06-25-25		85,000	78,838

	Rate (%)	Maturity date		Par value^	Value
Financials (continued)					
Consumer finance (continued)					
Navient Corp.	6.750	06-15-26		125,000	\$113,125
Navient Corp.	7.250	09-25-23		130,000	130,650
Santander Consumer Finance SA	0.900	02-18-20	EUR	200,000	228,536
Springleaf Finance Corp.	6.875	03-15-25		320,000	301,200
Springleaf Finance Corp.	7.125	03-15-26		305,000	286,700
Synchrony Financial	2.700	02-03-20		216,000	212,211
Diversified financial services 0.6%					
Cabot Financial Luxembourg SA (D)	7.500	10-01-23	GBP	150,000	177,858
Cabot Financial Luxembourg SA	7.500	10-01-23	GBP	135,000	160,071
CRCC Yuxiang, Ltd.	3.500	05-16-23		440,000	427,736
CSCEC Finance Cayman II, Ltd.	2.900	07-05-22		450,000	433,868
Discover Bank	7.000	04-15-20		250,000	260,192
Emirates NBD Tier 1, Ltd. (5.750% to 5-30-19, then 6 Year U.S. Swap Rate + 4.513%) (G)	5.750	05-30-19		400,000	400,362
FirstRand Bank, Ltd. (6.250% to 4-23-23, then 5 Year U.S. Swap Rate + 3.561%)	6.250	04-23-28		200,000	194,288
GE Capital European Funding	4.625	02-22-27	EUR	100,000	122,998
GE Capital International Funding Company Unlimited Company	2.342	11-15-20		215,000	204,368
GE Capital International Funding Company Unlimited Company	4.418	11-15-35		480,000	387,120
GTLK Europe DAC	5.125	05-31-24		200,000	181,472
Leeds Building Society	2.625	04-01-21	EUR	150,000	175,681
Refinitiv US Holdings, Inc. (D)	4.500	05-15-26	EUR	100,000	111,798
Refinitiv US Holdings, Inc. (D)	6.250	05-15-26		225,000	222,047
Refinitiv US Holdings, Inc. (D)	6.875	11-15-26	EUR	120,000	128,386
Refinitiv US Holdings, Inc. (D)	8.250	11-15-26		317,000	301,943
SF Holding Investment, Ltd.	4.125	07-26-23		600,000	595,484
WTT Investment, Ltd.	5.500	11-21-22		200,000	196,097
Insurance 0.8%					
Acrisure LLC (D)	7.000	11-15-25		585,000	508,950
Aflac, Inc.	3.625	11-15-24		145,000	142,544
AIA Group, Ltd. (D)	3.900	04-06-28		995,000	982,529
AIA Group, Ltd. (3 month LIBOR + 0.520%) (B)(D)	2.858	09-20-21		200,000	200,034
AIG Global Funding (D)	3.350	06-25-21		55,000	54,762
Alliant Holdings Intermediate LLC (D)	8.250	08-01-23		315,000	320,317
American International Group, Inc.	6.400	12-15-20		35,000	36,797
AmWINS Group, Inc. (D)	7.750	07-01-26		310,000	308,450
Aon Corp.	5.000	09-30-20		15,000	15,376
Aon PLC	2.800	03-15-21		110,000	108,033
AXA Equitable Holdings, Inc. (D)	4.350	04-20-28		265,000	251,528
Cloverie PLC (7.500% to 7-24-19, then 3 month EURIBOR + 5.850%)	7.500	07-24-39	EUR	50,000	59,025
CNO Financial Group, Inc.	4.500	05-30-20		45,000	44,775
CNO Financial Group, Inc.	5.250	05-30-25		135,000	131,878
Fidelity National Financial, Inc. (D)	4.500	08-15-28		660,000	639,945
First American Financial Corp.	4.600	11-15-24		245,000	248,274
HUB International, Ltd. (D)	7.000	05-01-26		440,000	419,100
Lincoln National Corp.	4.000	09-01-23		20,000	20,134
MetLife, Inc.	5.250	06-29-20	GBP	50,000	67,127
Nationstar Mortgage Holdings, Inc. (D)	8.125	07-15-23		245,000	247,450
New York Life Global Funding (3 month LIBOR + 0.320%) (B)(D)	2.912	08-06-21		90,000	89,867
Principal Financial Group, Inc. (4.700% to 5-15-20, then 3 month LIBOR + 3.044%)	4.700	05-15-55		265,000	257,050
Principal Life Global Funding II (D)	1.500	04-18-19		45,000	44,752

	Rate (%)	Maturity date	Par value^	Value
Financials (continued)				
Insurance (continued)				
Prudential Financial, Inc. (5.375% to 5-15-25, then 3 month LIBOR + 3.031%)	5.375	05-15-45	290,000	\$275,138
Reinsurance Group of America, Inc.	5.000	06-01-21	15,000	15,491
Reinsurance Group of America, Inc.	6.450	11-15-19	75,000	76,953
RSA Insurance Group PLC (5.125% to 10-10-25, then 5 Year U.K. Treasury + 3.852%)	5.125	10-10-45	GBP 100,000	130,581
Trinity Acquisition PLC	3.500	09-15-21	115,000	113,537
Voya Financial, Inc.	3.125	07-15-24	200,000	188,289
Willis North America, Inc.	3.600	05-15-24	315,000	303,012
XLIT, Ltd.	2.300	12-15-18	120,000	119,980
XLIT, Ltd. (3.250% to 6-29-27, then 3 month EURIBOR + 2.900%)	3.250	06-29-47	EUR 130,000	143,049
Thriffs and mortgage finance 0.1%				
Housing Development Finance Corp., Ltd.	6.875	04-30-20	INR 50,000,000	694,454
Nationstar Mortgage LLC	6.500	07-01-21	185,000	184,769
Health care 2.2%				17,186,545
Biotechnology 0.3%				
AbbVie, Inc.	3.600	05-14-25	140,000	133,577
Biogen, Inc.	2.900	09-15-20	45,000	44,484
Celgene Corp.	2.875	08-15-20	90,000	88,954
Celgene Corp.	2.875	02-19-21	50,000	49,083
Celgene Corp.	3.875	08-15-25	395,000	379,061
Shire Acquisitions Investments Ireland DAC	1.900	09-23-19	165,000	162,462
Shire Acquisitions Investments Ireland DAC	1.900	09-23-19	155,000	152,613
Shire Acquisitions Investments Ireland DAC	2.875	09-23-23	200,000	187,220
Shire Acquisitions Investments Ireland DAC	2.875	09-23-23	365,000	341,534
Shire Acquisitions Investments Ireland DAC	3.200	09-23-26	770,000	693,225
Shire Acquisitions Investments Ireland DAC	3.200	09-23-26	80,000	71,990
Health care equipment and supplies 0.4%				
Abbott Laboratories	2.900	11-30-21	80,000	78,154
Avantor, Inc. (D)	6.000	10-01-24	75,000	74,344
Avantor, Inc. (D)	9.000	10-01-25	715,000	724,831
Becton, Dickinson and Company	2.404	06-05-20	90,000	88,334
Becton, Dickinson and Company	2.675	12-15-19	130,000	128,913
Becton, Dickinson and Company	3.020	05-24-25	GBP 100,000	130,021
Becton, Dickinson and Company	3.363	06-06-24	270,000	257,635
Becton, Dickinson and Company	3.700	06-06-27	805,000	750,469
Becton, Dickinson and Company	3.734	12-15-24	195,000	188,274
Becton, Dickinson and Company	4.669	06-06-47	315,000	292,814
Becton, Dickinson and Company (3 month LIBOR + 0.875%) (B)	3.261	12-29-20	35,000	34,867
Hill-Rom Holdings, Inc. (D)	5.750	09-01-23	125,000	127,031
Kinetic Concepts, Inc. (D)	12.500	11-01-21	445,000	476,150
Health care providers and services 0.9%				
Anthem, Inc.	2.500	11-21-20	40,000	39,234
Catholic Health Initiatives	2.950	11-01-22	85,000	82,003
Community Health Systems, Inc. (D)	8.625	01-15-24	445,000	452,231
CVS Health Corp.	3.125	03-09-20	55,000	54,717
CVS Health Corp.	3.350	03-09-21	95,000	94,109
CVS Health Corp.	3.700	03-09-23	745,000	733,141
CVS Health Corp. (3 month LIBOR + 0.630%) (B)	2.957	03-09-20	45,000	45,034
CVS Health Corp. (3 month LIBOR + 0.720%) (B)	3.047	03-09-21	45,000	45,026
DaVita, Inc.	5.000	05-01-25	425,000	399,500
DaVita, Inc.	5.125	07-15-24	425,000	409,063

	Rate (%)	Maturity date	Par value^	Value
Health care (continued)				
Health care providers and services (continued)				
Eagle Holding Company II LLC (7.625% Cash or 8.375% PIK) (D)	7.625	05-15-22	100,000	\$99,875
Express Scripts Holding Company	2.250	06-15-19	10,000	9,954
Express Scripts Holding Company	3.400	03-01-27	225,000	206,683
Express Scripts Holding Company	4.500	02-25-26	115,000	115,570
Express Scripts Holding Company (3 month LIBOR + 0.750%) (B)	3.457	11-30-20	95,000	95,004
Halfmoon Parent, Inc. (D)	3.400	09-17-21	30,000	29,743
Halfmoon Parent, Inc. (D)	4.125	11-15-25	295,000	291,378
Halfmoon Parent, Inc. (D)	4.375	10-15-28	175,000	171,839
Halfmoon Parent, Inc. (D)	4.900	12-15-48	210,000	200,529
Halfmoon Parent, Inc. (3 month LIBOR + 0.650%) (B)(D)	2.984	09-17-21	50,000	49,628
HCA, Inc.	4.250	10-15-19	25,000	25,063
HCA, Inc.	5.875	02-15-26	210,000	216,300
HCA, Inc.	6.500	02-15-20	110,000	113,025
Humana, Inc.	2.625	10-01-19	75,000	74,749
Humana, Inc.	3.850	10-01-24	160,000	157,169
Kaiser Foundation Hospitals	3.500	04-01-22	200,000	201,595
McKesson Corp.	3.650	11-30-20	90,000	89,977
Medco Health Solutions, Inc.	4.125	09-15-20	60,000	60,396
MPH Acquisition Holdings LLC (D)	7.125	06-01-24	230,000	229,138
Polaris Intermediate Corp. (8.500% Cash or 9.250% PIK) (D)	8.500	12-01-22	480,000	477,600
Surgery Center Holdings, Inc. (D)	8.875	04-15-21	225,000	228,375
Team Health Holdings, Inc. (D)	6.375	02-01-25	295,000	243,375
Tenet Healthcare Corp.	5.125	05-01-25	290,000	274,956
Tenet Healthcare Corp.	6.750	06-15-23	425,000	419,688
Tenet Healthcare Corp.	8.125	04-01-22	285,000	295,331
WellCare Health Plans, Inc. (D)	5.375	08-15-26	60,000	59,561
Health care technology 0.0%				
Change Healthcare Holdings LLC (D)	5.750	03-01-25	260,000	251,225
Life sciences tools and services 0.0%				
PerkinElmer, Inc.	1.875	07-19-26	EUR 100,000	112,586
Pharmaceuticals 0.6%				
Bausch Health Companies, Inc. (D)	5.500	11-01-25	195,000	191,588
Bausch Health Companies, Inc. (D)	6.500	03-15-22	50,000	51,688
Bausch Health Companies, Inc. (D)	7.000	03-15-24	719,000	752,254
Bausch Health Companies, Inc. (D)	9.000	12-15-25	410,000	432,550
Bayer US Finance II LLC (D)	3.875	12-15-23	345,000	336,964
Elanco Animal Health, Inc. (D)	3.912	08-27-21	30,000	29,981
Elanco Animal Health, Inc. (D)	4.272	08-28-23	170,000	168,781
Endo Finance LLC (D)	6.000	02-01-25	250,000	197,110
Endo Finance LLC (D)	7.250	01-15-22	225,000	210,656
Takeda Pharmaceutical Company, Ltd. (D)	2.250	11-21-26	EUR 185,000	211,814
Takeda Pharmaceutical Company, Ltd. (D)	3.800	11-26-20	210,000	210,527
Teva Pharmaceutical Finance Netherlands III BV	1.700	07-19-19	155,000	152,877
Teva Pharmaceutical Finance Netherlands III BV	2.200	07-21-21	415,000	385,333
Teva Pharmaceutical Finance Netherlands III BV	6.000	04-15-24	455,000	453,109
Valeant Pharmaceuticals International (D)	9.250	04-01-26	555,000	590,903
Industrials 2.5%				19,695,936
Aerospace and defense 0.3%				
Bombardier, Inc. (D)	6.000	10-15-22	405,000	383,778
Bombardier, Inc. (D)	8.750	12-01-21	195,000	201,094
General Dynamics Corp. (3 month LIBOR + 0.380%) (B)	2.998	05-11-21	40,000	40,083
Northrop Grumman Corp.	2.080	10-15-20	115,000	112,351

	Rate (%)	Maturity date	Par value^	Value
Industrials (continued)				
Aerospace and defense (continued)				
Rockwell Collins, Inc.	1.950	07-15-19	30,000	\$29,768
StandardAero Aviation Holdings, Inc. (D)	10.000	07-15-23	885,000	946,950
TransDigm UK Holdings PLC (D)	6.875	05-15-26	200,000	197,500
Triumph Group, Inc.	4.875	04-01-21	63,000	58,433
Triumph Group, Inc.	5.250	06-01-22	50,000	44,875
Triumph Group, Inc.	7.750	08-15-25	205,000	188,600
United Technologies Corp. (3 month LIBOR + 0.650%) (B)	3.279	08-16-21	55,000	55,032
Air freight and logistics 0.2%				
Mexico City Airport Trust	3.875	04-30-28	400,000	312,200
Mexico City Airport Trust (D)	5.500	07-31-47	200,000	149,500
Mexico City Airport Trust	5.500	07-31-47	600,000	448,500
Park-Ohio Industries, Inc.	6.625	04-15-27	85,000	83,911
Promontoria Holding 264 BV (D)	6.750	08-15-23	EUR 360,000	399,027
Airlines 0.4%				
American Airlines 2013-1 Class B Pass Through Trust (D)	5.625	01-15-21	62,091	62,712
American Airlines 2014-1 Class B Pass Through Trust	4.375	04-01-24	26,326	26,205
American Airlines 2015-1 Class B Pass Through Trust	3.700	11-01-24	47,649	46,349
American Airlines 2016-1 Class AA Pass Through Trust	3.575	07-15-29	185,397	179,149
American Airlines 2016-2 Class A Pass Through Trust	3.650	12-15-29	221,280	210,482
American Airlines 2016-3 Class B Pass Through Trust	3.750	04-15-27	100,278	95,595
American Airlines 2017-1 Class B Pass Through Trust	4.950	08-15-26	219,375	220,889
American Airlines 2017-2 Class A Pass Through Trust	3.600	04-15-31	252,964	241,100
American Airlines 2017-2 Class AA Pass Through Trust	3.350	04-15-31	97,294	92,439
American Airlines 2017-2 Class B Pass Through Trust	3.700	04-15-27	128,175	122,343
Azul Investments LLP (D)	5.875	10-26-24	200,000	185,100
Delta Air Lines 2009-1 Class A Pass Through Trust	7.750	06-17-21	11,941	12,376
Delta Air Lines 2010-2 Class A Pass Through Trust	4.950	11-23-20	7,917	7,933
Delta Air Lines 2011-1 Class A Pass Through Trust	5.300	10-15-20	22,196	22,312
Delta Air Lines, Inc.	2.600	12-04-20	20,000	19,565
Delta Air Lines, Inc.	2.875	03-13-20	135,000	133,912
Delta Air Lines, Inc.	3.625	03-15-22	215,000	210,744
Delta Air Lines, Inc.	3.800	04-19-23	35,000	34,179
Delta Air Lines, Inc.	4.375	04-19-28	355,000	338,965
Southwest Airlines Company	2.750	11-06-19	110,000	109,409
United Continental Holdings, Inc.	4.250	10-01-22	84,000	82,845
United Continental Holdings, Inc.	5.000	02-01-24	115,000	112,988
US Airways 2012-2 Class A Pass Through Trust	4.625	12-03-26	167,984	169,294
US Airways 2013-1 Class A Pass Through Trust	3.950	05-15-27	175,995	175,098
Building products 0.1%				
American Woodmark Corp. (D)	4.875	03-15-26	255,000	231,413
Masonite International Corp. (D)	5.625	03-15-23	51,000	50,873
PGT Escrow Issuer, Inc. (D)	6.750	08-01-26	180,000	181,800
Commercial services and supplies 0.2%				
AA Bond Company, Ltd.	5.500	07-31-43	GBP 100,000	106,489
Brambles USA, Inc. (D)	4.125	10-23-25	90,000	89,165
Prime Security Services Borrower LLC (D)	9.250	05-15-23	812,000	860,720
Red de Carreteras de Occidente SAPIB de CV (D)	9.000	06-10-28	MXN 2,000,000	89,433
The ADT Security Corp.	6.250	10-15-21	50,000	51,688
TMS International Corp. (D)	7.250	08-15-25	310,000	303,800
Construction and engineering 0.3%				
CCCI Treasure, Ltd. (3.500% to 4-21-20, then 5 Year CMT + 7.192%) (G)	3.500	04-21-20	200,000	196,017
CRCC Yupeng, Ltd. (3.950% to 8-1-19, then 5 Year CMT + 7.251%) (G)	3.950	08-01-19	200,000	199,099

	Rate (%)	Maturity date	Par value^	Value
Industrials (continued)				
Construction and engineering (continued)				
Eastern Creation II Investment Holdings, Ltd.	2.750	09-26-20	645,000	\$630,486
Heathrow Funding, Ltd. (D)	4.875	07-15-23	720,000	746,112
Kissner Holdings LP (D)	8.375	12-01-22	482,000	483,205
Transurban Finance Company Pty, Ltd.	1.875	09-16-24	EUR 200,000	234,153
Transurban Finance Company Pty, Ltd. (D)	3.375	03-22-27	170,000	155,036
Transurban Finance Company Pty, Ltd. (D)	4.125	02-02-26	50,000	49,062
Electrical equipment 0.0%				
Sensata Technologies UK Financing Company PLC (D)	6.250	02-15-26	400,000	407,256
Industrial conglomerates 0.2%				
Axtel SAB de CV (D)	6.375	11-14-24	200,000	185,002
General Electric Company	1.875	05-28-27	EUR 100,000	102,479
General Electric Company	2.125	05-17-37	EUR 100,000	85,984
General Electric Company	4.625	01-07-21	330,000	326,744
Hutchison Whampoa International 14, Ltd.	3.625	10-31-24	250,000	244,482
Roper Technologies, Inc.	3.000	12-15-20	20,000	19,792
Sigma Alimentos SA de CV	4.125	05-02-26	630,000	583,380
Machinery 0.1%				
Apex Tool Group LLC (D)	9.000	02-15-23	375,000	323,438
Caterpillar Financial Services Corp. (3 month LIBOR + 0.280%) (B)	2.597	09-07-21	45,000	44,893
CNH Industrial Capital LLC	3.375	07-15-19	42,000	41,844
CNH Industrial Capital LLC	3.875	10-15-21	85,000	84,044
CNH Industrial Capital LLC	4.375	11-06-20	125,000	125,191
EVOCA SpA	7.000	10-15-23	EUR 100,000	117,956
Fortive Corp.	1.800	06-15-19	2,000	1,984
PACCAR Financial Corp	3.100	05-10-21	90,000	89,650
Titan International, Inc.	6.500	11-30-23	165,000	152,213
Welbilt, Inc.	9.500	02-15-24	75,000	80,531
Marine 0.0%				
Pelabuhan Indonesia III Persero PT	4.875	10-01-24	200,000	193,000
Professional services 0.0%				
Equifax, Inc.	2.300	06-01-21	20,000	19,319
Equifax, Inc.	3.600	08-15-21	50,000	49,631
Equifax, Inc. (3 month LIBOR + 0.870%) (B)	3.486	08-15-21	45,000	45,170
Road and rail 0.1%				
Avis Budget Car Rental LLC (D)	6.375	04-01-24	180,000	175,644
ERAC USA Finance LLC (D)	2.350	10-15-19	20,000	19,818
Europcar Mobility Group	4.125	11-15-24	EUR 155,000	168,223
JB Hunt Transport Services, Inc.	2.400	03-15-19	45,000	44,906
Kansas City Southern	2.350	05-15-20	200,000	196,196
Penske Truck Leasing Company LP (D)	2.500	06-15-19	130,000	129,415
Penske Truck Leasing Company LP (D)	3.200	07-15-20	80,000	79,248
Union Pacific Corp.	3.200	06-08-21	90,000	89,702
Trading companies and distributors 0.4%				
AerCap Ireland Capital DAC	3.950	02-01-22	150,000	147,645
Air Lease Corp.	2.125	01-15-20	95,000	93,465
Air Lease Corp.	2.500	03-01-21	20,000	19,414
Air Lease Corp.	2.750	01-15-23	35,000	33,039
Air Lease Corp.	3.500	01-15-22	40,000	39,327
American Builders & Contractors Supply Company, Inc. (D)	5.875	05-15-26	265,000	256,719
Avolon Holdings Funding, Ltd. (D)	5.125	10-01-23	145,000	144,456
Avolon Holdings Funding, Ltd. (D)	5.500	01-15-23	325,000	325,813
GATX Corp.	2.500	07-30-19	45,000	44,830

	Rate (%)	Maturity date	Par value^	Value
Industrials (continued)				
Trading companies and distributors (continued)				
GATX Corp.	2.600	03-30-20	140,000	\$138,145
H&E Equipment Services, Inc.	5.625	09-01-25	275,000	256,438
HD Supply, Inc. (D)	5.375	10-15-26	310,000	299,243
International Lease Finance Corp.	6.250	05-15-19	10,000	10,106
Park Aerospace Holdings, Ltd. (D)	4.500	03-15-23	115,000	111,838
Park Aerospace Holdings, Ltd. (D)	5.250	08-15-22	130,000	130,000
SMBC Aviation Capital Finance DAC (D)	4.125	07-15-23	610,000	604,427
United Rentals North America, Inc.	6.500	12-15-26	191,000	191,716
Univar USA, Inc. (D)	6.750	07-15-23	200,000	199,750
Transportation infrastructure 0.2%				
Adani Ports & Special Economic Zone, Ltd.	3.500	07-29-20	300,000	296,114
Aeropuerto Internacional de Tocumen SA	5.625	05-18-36	200,000	202,000
Autoridad del Canal de Panama (D)	4.950	07-29-35	200,000	203,002
Autostrade per l'Italia SpA	4.375	09-16-25	EUR 70,000	82,297
Jasa Marga Persero Tbk PT (D)	7.500	12-11-20	IDR 3,200,000,000	210,681
Rumo Luxembourg Sarl (D)	7.375	02-09-24	200,000	206,200
Information technology 0.9%				7,332,641
Communications equipment 0.0%				
Hughes Satellite Systems Corp.	6.625	08-01-26	355,000	330,594
ViaSat, Inc. (D)	5.625	09-15-25	180,000	169,650
Electronic equipment, instruments and components 0.1%				
Arrow Electronics, Inc.	4.000	04-01-25	180,000	173,103
Avnet, Inc.	3.750	12-01-21	40,000	39,851
Avnet, Inc.	4.625	04-15-26	65,000	62,980
Avnet, Inc.	4.875	12-01-22	205,000	208,206
Keysight Technologies, Inc.	3.300	10-30-19	250,000	249,549
IT services 0.2%				
Alliance Data Systems Corp.	5.250	11-15-23	EUR 100,000	115,038
Banff Merger Sub, Inc. (D)	9.750	09-01-26	130,000	122,363
DXC Technology Company	2.875	03-27-20	70,000	69,377
DXC Technology Company (3 month LIBOR + 0.950%) (B)	3.688	03-01-21	108,000	107,769
Fidelity National Information Services, Inc.	2.250	08-15-21	85,000	81,595
Fidelity National Information Services, Inc.	3.625	10-15-20	20,000	19,990
Sixsigma Networks Mexico SA de CV (D)	7.500	05-02-25	200,000	186,500
Travelport Corporate Finance PLC (D)	6.000	03-15-26	190,000	187,625
Vantiv LLC (D)	4.375	11-15-25	200,000	186,250
VeriSign, Inc.	4.750	07-15-27	225,000	214,594
Semiconductors and semiconductor equipment 0.3%				
Broadcom Corp.	2.375	01-15-20	130,000	128,288
Broadcom Corp.	3.000	01-15-22	315,000	303,042
Broadcom Corp.	3.125	01-15-25	600,000	542,603
Broadcom Corp.	3.625	01-15-24	1,130,000	1,068,716
Microchip Technology, Inc. (D)	3.922	06-01-21	65,000	64,096
Software 0.2%				
AssuredPartners, Inc. (D)	7.000	08-15-25	300,000	283,125
Fair Isaac Corp. (D)	5.250	05-15-26	305,000	300,806
RP Crown Parent LLC (D)	7.375	10-15-24	115,000	116,581
Solera LLC (D)	10.500	03-01-24	909,000	979,448
Technology hardware, storage and peripherals 0.1%				
Dell International LLC (D)	3.480	06-01-19	260,000	259,442
Harland Clarke Holdings Corp. (D)	6.875	03-01-20	150,000	148,125

	Rate (%)	Maturity date	Par value^	Value
Information technology (continued)				
Technology hardware, storage and peripherals (continued)				
Harland Clarke Holdings Corp. (D)	8.375	08-15-22	425,000	\$393,125
Hewlett Packard Enterprise Company (D)	2.100	10-04-19	45,000	44,386
Xerox Corp.	2.750	03-15-19	90,000	89,831
Xerox Corp.	5.625	12-15-19	85,000	85,993
Materials 2.5%				19,293,055
Chemicals 0.7%				
CNAC HK Finbridge Company, Ltd.	4.625	03-14-23	1,000,000	996,522
CVR Partners LP (D)	9.250	06-15-23	760,000	798,228
DowDuPont, Inc.	3.766	11-15-20	70,000	70,333
Equate Petrochemical BV	4.250	11-03-26	400,000	380,525
International Flavors & Fragrances, Inc.	3.400	09-25-20	30,000	29,956
Israel Chemicals, Ltd. (D)	6.375	05-31-38	150,000	148,468
Koppers, Inc. (D)	6.000	02-15-25	305,000	272,975
Kraton Polymers LLC (D)	5.250	05-15-26	EUR 100,000	104,097
Kraton Polymers LLC (D)	7.000	04-15-25	190,000	172,425
LyondellBasell Industries NV	5.000	04-15-19	97,000	97,165
OCI NV (D)	6.625	04-15-23	255,000	258,590
Platform Specialty Products Corp. (D)	5.875	12-01-25	205,000	199,875
PQ Corp. (D)	6.750	11-15-22	75,000	77,813
SABIC Capital II BV (D)	4.500	10-10-28	200,000	195,900
Solvay Finance America LLC (D)	4.450	12-03-25	420,000	422,293
Syngenta Finance NV (D)	3.933	04-23-21	310,000	304,854
Syngenta Finance NV (D)	4.441	04-24-23	400,000	384,794
Syngenta Finance NV (D)	5.676	04-24-48	275,000	221,676
The Sherwin-Williams Company	2.250	05-15-20	220,000	215,546
Construction materials 0.2%				
Boral Finance Pty, Ltd. (D)	3.000	11-01-22	35,000	33,675
Boral Finance Pty, Ltd. (D)	3.750	05-01-28	365,000	336,125
Cemex SAB de CV	7.750	04-16-26	200,000	209,320
Martin Marietta Materials, Inc.	4.250	07-02-24	140,000	139,758
Martin Marietta Materials, Inc. (3 month LIBOR + 0.500%) (B)	2.838	12-20-19	45,000	44,860
Martin Marietta Materials, Inc. (3 month LIBOR + 0.650%) (B)	3.327	05-22-20	25,000	25,058
New Enterprise Stone & Lime Company, Inc. (D)	6.250	03-15-26	120,000	110,400
Summit Materials LLC (D)	5.125	06-01-25	130,000	117,975
Votorantim Cimentos SA	7.250	04-05-41	200,000	202,000
Vulcan Materials Company (3 month LIBOR + 0.600%) (B)	2.934	06-15-20	55,000	54,875
Vulcan Materials Company (3 month LIBOR + 0.650%) (B)	3.388	03-01-21	115,000	115,123
Containers and packaging 0.5%				
ARD Finance SA (6.625% Cash or 7.375% PIK)	6.625	09-15-23	EUR 100,000	110,097
ARD Finance SA (7.125% Cash or 7.875% PIK)	7.125	09-15-23	825,000	761,063
ARD Securities Finance SARL (8.750% Cash or 8.750% PIK) (D)	8.750	01-31-23	200,000	167,250
Ardagh Packaging Finance PLC (D)	7.250	05-15-24	700,000	707,000
BWAY Holding Company (D)	7.250	04-15-25	565,000	512,738
Crown Cork & Seal Company, Inc.	7.375	12-15-26	100,000	107,000
Kleopatra Holdings 1 SCA (8.500% Cash or 9.250% PIK)	8.500	06-30-23	EUR 460,000	212,300
Packaging Corp. of America	2.450	12-15-20	40,000	39,093
Pactiv LLC	7.950	12-15-25	175,000	175,875
Reynolds Group Issuer, Inc.	5.750	10-15-20	24,228	24,197
Reynolds Group Issuer, Inc. (D)	7.000	07-15-24	420,000	418,950
Reynolds Group Issuer, Inc. (3 month LIBOR + 3.500%) (B)(D)	5.936	07-15-21	200,000	201,480
Metals and mining 1.1%				
ABJA Investment Company Pte, Ltd.	5.450	01-24-28	200,000	171,790

	Rate (%)	Maturity date	Par value^	Value
Materials (continued)				
Metals and mining (continued)				
AK Steel Corp.	6.375	10-15-25	295,000	\$239,688
AK Steel Corp.	7.500	07-15-23	40,000	40,300
Alcoa Nederland Holding BV (D)	7.000	09-30-26	200,000	207,500
Aleris International, Inc. (D)	10.750	07-15-23	120,000	124,800
Anglo American Capital PLC (D)	4.000	09-11-27	210,000	189,146
Anglo American Capital PLC (D)	4.125	09-27-22	205,000	202,343
Anglo American Capital PLC (D)	4.875	05-14-25	460,000	452,882
ArcelorMittal	5.250	08-05-20	40,000	40,738
ArcelorMittal	5.250	08-05-20	80,000	81,465
ArcelorMittal	5.500	03-01-21	35,000	35,945
Arconic, Inc.	6.150	08-15-20	300,000	308,979
Big River Steel LLC (D)	7.250	09-01-25	135,000	137,700
Carpenter Technology Corp.	5.200	07-15-21	195,000	198,426
Constellium NV (D)	4.250	02-15-26	EUR 100,000	105,568
Constellium NV (D)	5.750	05-15-24	250,000	233,750
Constellium NV (D)	6.625	03-01-25	1,000,000	957,500
Corp. Nacional del Cobre de Chile (D)	3.625	08-01-27	200,000	186,254
First Quantum Minerals, Ltd. (D)	7.250	05-15-22	400,000	387,000
FMG Resources August 2006 Pty, Ltd. (D)	5.125	03-15-23	185,000	175,288
FMG Resources August 2006 Pty, Ltd. (D)	5.125	05-15-24	330,000	307,313
Freeport-McMoRan, Inc.	5.400	11-14-34	680,000	572,900
Freeport-McMoRan, Inc.	5.450	03-15-43	535,000	437,363
Hudbay Minerals, Inc. (D)	7.250	01-15-23	225,000	225,281
Hudbay Minerals, Inc. (D)	7.625	01-15-25	475,000	471,438
Indonesia Asahan Aluminium Persero PT (D)	5.710	11-15-23	200,000	203,200
Indonesia Asahan Aluminium Persero PT (D)	6.530	11-15-28	200,000	205,920
Joseph T Ryerson & Son, Inc. (D)	11.000	05-15-22	810,000	862,650
New Gold, Inc. (D)	6.375	05-15-25	365,000	285,613
Press Metal Labuan, Ltd.	4.800	10-30-22	200,000	185,839
Southern Copper Corp.	5.375	04-16-20	20,000	20,341
Vale Overseas, Ltd.	4.375	01-11-22	117,000	118,755
Zekelman Industries, Inc. (D)	9.875	06-15-23	475,000	504,688
Paper and forest products 0.0%				
Celulosa Arauco y Constitucion SA	7.250	07-29-19	60,000	61,226
Norbord, Inc. (D)	6.250	04-15-23	175,000	175,219
Real estate 1.6%				12,856,449
Equity real estate investment trusts 1.3%				
Alexandria Real Estate Equities, Inc.	3.450	04-30-25	480,000	458,463
Alexandria Real Estate Equities, Inc.	3.950	01-15-28	295,000	279,207
American Campus Communities Operating Partnership LP	3.350	10-01-20	75,000	74,573
American Campus Communities Operating Partnership LP	3.625	11-15-27	255,000	234,093
American Campus Communities Operating Partnership LP	3.750	04-15-23	185,000	182,760
American Campus Communities Operating Partnership LP	4.125	07-01-24	245,000	243,287
Boston Properties LP	2.750	10-01-26	320,000	286,407
Boston Properties LP	3.650	02-01-26	140,000	133,910
Brixmor Operating Partnership LP	3.650	06-15-24	485,000	465,227
Brixmor Operating Partnership LP	3.850	02-01-25	105,000	100,517
Brixmor Operating Partnership LP	3.875	08-15-22	10,000	9,918
Brixmor Operating Partnership LP	3.900	03-15-27	375,000	353,206
Brixmor Operating Partnership LP	4.125	06-15-26	360,000	345,770
Camden Property Trust	4.100	10-15-28	45,000	44,694
Crown Castle International Corp.	2.250	09-01-21	125,000	119,511

	Rate (%)	Maturity date	Par value^	Value
Real estate (continued)				
Equity real estate investment trusts (continued)				
Crown Castle International Corp.	3.400	02-15-21	50,000	\$49,556
Crown Castle International Corp.	4.450	02-15-26	615,000	608,765
Crown Castle Towers LLC (D)	3.222	05-15-42	25,000	24,376
Crown Castle Towers LLC (D)	3.663	05-15-25	120,000	116,568
Crown Castle Towers LLC (D)	3.720	07-15-43	25,000	24,922
Essex Portfolio LP	3.375	04-15-26	305,000	287,223
Essex Portfolio LP	3.625	05-01-27	155,000	146,875
HCP, Inc.	2.625	02-01-20	5,000	4,950
Healthcare Realty Trust, Inc.	3.625	01-15-28	400,000	366,828
Highwoods Realty LP	3.625	01-15-23	165,000	161,538
Highwoods Realty LP	4.125	03-15-28	225,000	216,881
Inmobiliaria Colonial Socimi SA	2.728	06-05-23	EUR 200,000	239,255
Kilroy Realty LP	3.800	01-15-23	170,000	167,799
MPT Operating Partnership LP	5.000	10-15-27	405,000	384,750
MPT Operating Partnership LP	6.375	03-01-24	225,000	232,875
National Retail Properties, Inc.	4.300	10-15-28	25,000	24,557
Prologis LP	2.250	06-30-29	GBP 100,000	119,250
Rayonier AM Products, Inc. (D)	5.500	06-01-24	15,000	13,725
Regency Centers LP	3.600	02-01-27	115,000	108,350
Regency Centers LP	4.125	03-15-28	195,000	188,679
SBA Tower Trust (D)	3.168	04-09-47	295,000	288,399
SBA Tower Trust (D)	3.448	03-15-23	270,000	265,993
SBA Tower Trust (D)	3.869	10-15-49	550,000	544,664
Societe Fonciere Lyonnaise SA	2.250	11-16-22	EUR 200,000	239,035
Ventas Realty LP	4.000	03-01-28	195,000	186,169
Ventas Realty LP	4.400	01-15-29	230,000	225,450
VEREIT Operating Partnership LP	3.000	02-06-19	191,000	190,904
VEREIT Operating Partnership LP	3.950	08-15-27	627,000	577,177
VEREIT Operating Partnership LP	4.600	02-06-24	245,000	244,450
VEREIT Operating Partnership LP	4.875	06-01-26	678,000	678,381
VICI Properties 1 LLC	8.000	10-15-23	165,490	179,970
WEA Finance LLC (D)	2.700	09-17-19	200,000	199,074
Real estate management and development 0.3%				
Agile Group Holdings, Ltd.	8.500	07-18-21	200,000	199,433
Akelius Residential Property AB	1.750	02-07-25	EUR 100,000	109,744
China Overseas Finance Cayman VI, Ltd.	4.250	05-08-19	200,000	200,504
IRSA Propiedades Comerciales SA (D)	8.750	03-23-23	265,000	259,703
Longfor Group Holdings, Ltd.	4.500	01-16-28	400,000	338,126
Residomo SRO (D)	3.375	10-15-24	EUR 100,000	112,005
Sun Hung Kai Properties Capital Market, Ltd.	4.500	02-14-22	495,000	506,495
The Howard Hughes Corp. (D)	5.375	03-15-25	315,000	298,463
Yuzhou Properties Company, Ltd.	7.900	05-11-21	200,000	193,045
Utilities 2.2%				16,885,873
Electric utilities 1.5%				
American Electric Power Company, Inc.	3.650	12-01-21	10,000	9,994
Ausgrid Finance Pty, Ltd. (D)	3.850	05-01-23	450,000	446,195
Comision Federal de Electricidad (D)	4.875	01-15-24	200,000	189,752
DPL, Inc.	7.250	10-15-21	400,000	425,000
Duke Energy Corp.	2.650	09-01-26	120,000	107,115
Duke Energy Corp.	3.550	09-15-21	30,000	29,914
Eastern Power Networks PLC	5.750	03-08-24	GBP 30,000	44,599
EDP Finance BV (D)	4.900	10-01-19	100,000	100,895

	Rate (%)	Maturity date		Par value^	Value
Utilities (continued)					
Electric utilities (continued)					
Empresas Publicas de Medellin ESP	7.625	09-10-24	COP	153,000,000	\$44,949
Enel Americas SA	4.000	10-25-26		300,000	278,232
Enel Chile SA	4.875	06-12-28		380,000	371,640
Enel Finance International NV (D)	2.750	04-06-23		380,000	344,332
Enel Finance International NV (D)	3.625	05-25-27		300,000	258,498
Enel Finance International NV (D)	4.750	05-25-47		200,000	162,888
Enel Finance International NV	5.625	08-14-24	GBP	50,000	72,085
Eskom Holdings SOC, Ltd.	5.750	01-26-21		600,000	564,876
Eskom Holdings SOC, Ltd. (D)	6.350	08-10-28		600,000	567,900
Eskom Holdings SOC, Ltd.	6.750	08-06-23		200,000	184,132
Eskom Holdings SOC, Ltd.	7.125	02-11-25		1,900,000	1,741,981
Eskom Holdings SOC, Ltd. (D)	8.450	08-10-28		435,000	409,640
Exelon Generation Company LLC	2.950	01-15-20		105,000	104,336
Exelon Generation Company LLC	5.200	10-01-19		5,000	5,078
FirstEnergy Corp.	2.850	07-15-22		70,000	67,719
FirstEnergy Corp.	3.900	07-15-27		735,000	703,723
FirstEnergy Transmission LLC (D)	4.350	01-15-25		195,000	196,822
Israel Electric Corp., Ltd. (D)	4.250	08-14-28		600,000	562,537
Mississippi Power Company (3 month LIBOR + 0.650%) (B)	2.987	03-27-20		30,000	30,002
NextEra Energy Capital Holdings, Inc. (3 month LIBOR + 0.550%) (B)	3.257	08-28-21		95,000	95,062
Perusahaan Listrik Negara PT	4.125	05-15-27		200,000	181,123
Perusahaan Listrik Negara PT	5.250	10-24-42		200,000	176,250
Perusahaan Listrik Negara PT (D)	5.450	05-21-28		300,000	297,764
PNM Resources, Inc.	3.250	03-09-21		65,000	64,055
San Diego Gas & Electric Company	1.914	02-01-22		32,500	31,677
State Grid Overseas Investment 2016, Ltd. (D)	1.375	05-02-25	EUR	200,000	223,278
State Grid Overseas Investment 2016, Ltd. (D)	2.250	05-04-20		220,000	215,961
State Grid Overseas Investment 2016, Ltd. (D)	2.750	05-04-22		1,225,000	1,185,487
State Grid Overseas Investment 2016, Ltd.	2.875	05-18-26		200,000	183,076
State Grid Overseas Investment 2016, Ltd.	4.000	05-04-47		400,000	365,516
The Southern Company	1.850	07-01-19		100,000	99,181
The Southern Company	2.350	07-01-21		20,000	19,264
The Southern Company	3.250	07-01-26		205,000	189,632
Vistra Operations Company LLC (D)	5.500	09-01-26		455,000	447,606
Gas utilities 0.1%					
ENN Energy Holdings, Ltd.	3.250	10-23-19		200,000	198,723
Perusahaan Gas Negara Persero Tbk	5.125	05-16-24		200,000	195,656
Independent power and renewable electricity producers 0.5%					
Calpine Corp. (D)	5.875	01-15-24		148,000	148,000
Clearway Energy Operating LLC (D)	5.750	10-15-25		185,000	178,063
NextEra Energy Operating Partners LP (D)	4.500	09-15-27		250,000	229,375
NRG Energy, Inc.	5.750	01-15-28		195,000	190,125
NRG Energy, Inc.	6.625	01-15-27		540,000	550,082
NRG Energy, Inc.	7.250	05-15-26		965,000	1,020,488
TerraForm Power Operating LLC (D)	4.250	01-31-23		75,000	71,250
TerraForm Power Operating LLC (D)	5.000	01-31-28		115,000	102,960
TerraForm Power Operating LLC (D)	6.125	03-01-26		330,000	309,177
The AES Corp.	4.500	03-15-23		40,000	39,650
The AES Corp.	5.125	09-01-27		330,000	325,050
The AES Corp.	6.000	05-15-26		353,000	363,590
Vistra Energy Corp. (D)	8.000	01-15-25		60,000	63,600
Vistra Energy Corp. (D)	8.125	01-30-26		210,000	226,275

	Rate (%)	Maturity date	Par value^	Value
Utilities (continued)				
Multi-utilities 0.1%				
CenterPoint Energy, Inc.	3.600	11-01-21	30,000	\$29,876
Cometa Energia SA de CV (D)	6.375	04-24-35	197,400	182,102
Dominion Energy, Inc.	1.875	01-15-19	25,000	24,962
Dominion Energy, Inc.	2.579	07-01-20	30,000	29,503
Dominion Energy, Inc.	2.962	07-01-19	140,000	139,775
E.ON SE	1.625	05-22-29	EUR 100,000	111,915
NiSource, Inc. (5.650% to 6-15-23, then 5 Year CMT + 2.843%) (D)(G)	5.650	06-15-23	57,000	54,506
Sempra Energy	1.625	10-07-19	35,000	34,423
Sempra Energy	3.250	06-15-27	72,000	65,603
Sempra Energy	3.400	02-01-28	145,000	131,938
Sempra Energy (3 month LIBOR + 0.500%) (B)	2.936	01-15-21	70,000	69,440
Convertible bonds 0.1%				\$558,473
(Cost \$577,475)				
Consumer discretionary 0.1%				272,452
Internet and direct marketing retail 0.1%				
Ctrip.com International, Ltd.	1.250	09-15-22	280,000	272,452
Financials 0.0%				159,389
Insurance 0.0%				
AXA SA (D)	7.250	05-15-21	159,000	159,389
Industrials 0.0%				126,632
Electrical equipment 0.0%				
Tesla Energy Operations, Inc.	1.625	11-01-19	135,000	126,632
Municipal bonds 0.3%				\$2,120,763
(Cost \$2,019,252)				
Chicago Metropolitan Water Reclamation District (Illinois)	5.720	12-01-38	165,000	195,094
Chicago O'Hare International Airport (Illinois)	6.395	01-01-40	150,000	190,266
Commonwealth of Puerto Rico, Series A (F)	8.000	07-01-35	275,000	159,156
Denver City & County School District No. 1 (Colorado)	4.242	12-15-37	130,000	129,900
District of Columbia	5.591	12-01-34	40,000	46,298
Florida Hurricane Catastrophe Fund Finance Corp., Series A	2.995	07-01-20	265,000	264,512
Florida State Board of Administration Finance Corp.	2.163	07-01-19	170,000	169,419
JobsOhio Beverage System	4.532	01-01-35	125,000	132,478
Los Angeles Department of Airports (California)	7.053	05-15-40	185,000	252,120
Maryland State Transportation Authority	5.888	07-01-43	125,000	151,275
Metropolitan Transportation Authority (New York)	7.336	11-15-39	55,000	76,707
South Carolina State Public Service Authority	4.322	12-01-27	260,000	255,655
University of California	4.131	05-15-45	60,000	58,920
Virginia Commonwealth Transportation Board	5.350	05-15-35	35,000	38,963
Term loans (H) 6.9%				\$54,282,631
(Cost \$55,272,878)				
Communication services 1.4%				10,779,819
Diversified telecommunication services 0.3%				
CenturyLink, Inc., 2017 Term Loan B (1 month LIBOR + 2.750%)	5.095	01-31-25	401,963	390,157
Cytera DC Holdings, Inc., 2nd Lien Term Loan (1 month LIBOR + 7.250%)	9.570	05-01-25	85,000	81,388
Cytera DC Holdings, Inc., Term Loan B (1 month LIBOR + 3.000%)	5.320	05-01-24	162,938	159,882
Intelsat Jackson Holdings SA, 2017 Term Loan B3 (1 month LIBOR + 3.750%)	6.072	11-27-23	205,000	203,526
Intelsat Jackson Holdings SA, 2017 Term Loan B4 (1 month LIBOR + 4.500%)	6.822	01-02-24	230,000	234,025

	Rate (%)	Maturity date	Par value [^]	Value
Communication services (continued)				
Diversified telecommunication services (continued)				
Intelsat Jackson Holdings SA, 2017 Term Loan B5	6.625	01-02-24	505,000	\$505,758
Level 3 Parent LLC, 2017 Term Loan B (1 month LIBOR + 2.250%)	4.556	02-22-24	370,000	365,146
Telesat Canada, Term Loan B4 (3 month LIBOR + 2.500%)	4.890	11-17-23	169,574	165,687
West Corp., 2017 Term Loan (1 and 3 month LIBOR + 4.000%)	6.526	10-10-24	74,350	71,376
Zayo Group LLC, 2017 Incremental Term Loan (1 month LIBOR + 2.250%)	4.595	01-19-24	160,843	159,234
Entertainment 0.0%				
Lions Gate Capital Holdings LLC, 2018 Term Loan B (1 month LIBOR + 2.250%)	4.595	03-24-25	124,375	122,626
Interactive media and services 0.5%				
Ancestry.com Operations, Inc., 2017 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.600	10-19-23	601,852	594,329
EIG Investors Corp., 2018 1st Lien Term Loan (3 month LIBOR + 3.750%)	6.434	02-09-23	524,895	521,530
Go Daddy Operating Company LLC, 2017 Repriced Term Loan (1 month LIBOR + 2.250%)	4.595	02-15-24	117,006	115,647
GTT Communications, Inc., 2018 USD Term Loan B (1 month LIBOR + 2.750%)	5.090	05-31-25	189,525	183,390
Hyland Software, Inc., 2017 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.595	07-01-22	206,407	204,688
Hyland Software, Inc., 2017 2nd Lien Term Loan (1 month LIBOR + 7.000%)	9.345	07-07-25	75,000	74,625
Match Group, Inc., 2017 Term Loan B (1 month LIBOR + 2.500%)	4.806	11-16-22	109,375	109,238
MH Sub I LLC, 2017 1st Lien Term Loan (1 month LIBOR + 3.750%)	6.056	09-13-24	237,276	234,725
MH Sub I LLC, 2017 2nd Lien Term Loan (1 month LIBOR + 7.500%)	9.806	09-15-25	40,000	39,900
Sabre GLBL, Inc., 2018 Term Loan B (1 month LIBOR + 2.000%)	4.345	02-22-24	112,999	111,115
Uber Technologies, Inc., 2018 Incremental Term Loan (1 month LIBOR + 3.500%)	5.807	07-13-23	1,609,557	1,583,901
Uber Technologies, Inc., 2018 Term Loan (1 month LIBOR + 4.000%)	6.315	04-04-25	259,350	256,108
Media 0.6%				
ABG Intermediate Holdings 2 LLC, 2017 1st Lien Add-On Term Loan (1 month LIBOR + 3.500%)	5.849	09-26-24	248,541	246,212
Altice Financing SA, 2017 USD Term Loan B (1 month LIBOR + 2.750%)	5.053	07-15-25	264,953	256,739
Altice France SA, 2018 Term Loan B13 (1 month LIBOR + 4.000%)	6.307	08-14-26	75,000	71,344
Altice France SA, USD Term Loan B11 (1 month LIBOR + 2.750%)	5.095	07-31-25	94,520	88,731
Charter Communications Operating LLC, 2017 Term Loan B (1 month LIBOR + 2.000%)	4.350	04-30-25	148,875	147,182
Creative Artists Agency LLC, 2018 Term Loan B (1 month LIBOR + 3.000%)	5.303	02-15-24	68,780	68,207
CSC Holdings LLC, 2017 1st Lien Term Loan (1 month LIBOR + 2.250%)	4.557	07-17-25	575,580	565,795
CSC Holdings LLC, 2018 Term Loan B (1 month LIBOR + 2.500%)	4.807	01-25-26	154,225	151,774
Formula One Management, Ltd., 2018 USD Term Loan (1 month LIBOR + 2.500%)	4.845	02-01-24	474,584	457,855
Hoya Midco LLC, 2017 1st Lien Term Loan (1 month LIBOR + 3.500%)	5.845	06-30-24	326,174	320,466
iHeartCommunications, Inc., Term Loan D (F)	0.000	01-30-19	900,000	639,126
iHeartCommunications, Inc., USD Extended Term Loan E (F)	0.000	07-30-19	85,000	60,244
JD Power & Associates, 2018 1st Lien Term Loan (1 month LIBOR + 3.750%)	6.095	09-07-23	122,500	122,194
Telenet Financing USD LLC, USD Term Loan AN (1 month LIBOR + 2.250%)	4.557	08-15-26	45,000	44,164
Townsquare Media, Inc., 2017 Term Loan B (2 month LIBOR + 3.000%)	5.345	04-01-22	144,173	142,370
Unitymedia Finance LLC, 2018 Term Loan E (1 month LIBOR + 2.000%)	4.307	06-01-23	75,000	74,198
Univision Communications, Inc., Term Loan C5 (1 month LIBOR + 2.750%)	5.095	03-15-24	275,023	255,920
VFH Parent LLC, 2017 Refinanced Term Loan B (3 month LIBOR + 2.750%)	5.089	12-30-21	48,845	48,662
Virgin Media Bristol LLC, USD Term Loan K (1 month LIBOR + 2.500%)	4.807	01-15-26	145,000	143,051

	Rate (%)	Maturity date	Par value [^]	Value
Communication services (continued)				
Media (continued)				
WideOpenWest Finance LLC, 2017 Term Loan B (1 month LIBOR + 3.250%)	5.553	08-18-23	250,312	\$237,046
Wireless telecommunication services 0.0%				
Sprint Communications, Inc., 1st Lien Term Loan B (1 month LIBOR + 2.500%)	4.875	02-02-24	152,675	150,538
Consumer discretionary 0.9%				6,714,383
Auto components 0.1%				
American Axle & Manufacturing, Inc., Term Loan B (1 and 3 month LIBOR + 2.250%)	4.639	04-06-24	78,000	74,555
TI Group Automotive Systems LLC, 2015 USD Term Loan (1 month LIBOR + 2.500%)	4.845	06-30-22	64,730	63,112
Truck Hero, Inc., 1st Lien Term Loan (1 month LIBOR + 3.750%)	6.065	04-21-24	257,686	252,790
Truck Hero, Inc., 2nd Lien Term Loan (1 month LIBOR + 8.250%)	10.565	04-21-25	470,000	465,300
Automobiles 0.1%				
CH Hold Corp., 1st Lien Term Loan (1 month LIBOR + 3.000%)	5.345	02-01-24	97,924	97,252
CH Hold Corp., 2nd Lien Term Loan (1 month LIBOR + 7.250%)	9.595	02-01-25	220,000	219,450
Diversified consumer services 0.1%				
Laureate Education, Inc., 2017 Term Loan B (3 month LIBOR + 3.500%)	6.027	04-26-24	330,269	329,030
SRS Distribution, Inc., 2018 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.595	05-23-25	64,763	62,253
Weight Watchers International, Inc., 2017 Term Loan B (3 month LIBOR + 4.750%)	7.150	11-29-24	616,000	616,388
Hotels, restaurants and leisure 0.4%				
Boyd Gaming Corp., Term Loan B3 (1 week LIBOR + 2.250%)	4.485	09-15-23	86,599	84,927
Caesars Resort Collection LLC, 2017 1st Lien Term Loan B (1 month LIBOR + 2.750%)	5.095	12-22-24	337,127	330,866
CCM Merger, Inc., New Term Loan B (1 month LIBOR + 2.250%)	4.595	08-08-21	135,709	135,098
CityCenter Holdings LLC, 2017 Term Loan B (1 month LIBOR + 2.250%)	4.595	04-18-24	144,634	141,922
Equinox Holdings, Inc., 2017 1st Lien Term Loan (1 month LIBOR + 3.000%)	5.345	03-08-24	49,252	48,760
Equinox Holdings, Inc., 2017 2nd Lien Term Loan (1 month LIBOR + 7.000%)	9.345	09-06-24	65,000	66,097
Four Seasons Hotels, Ltd., New 1st Lien Term Loan (1 month LIBOR + 2.000%)	4.345	11-30-23	171,938	169,819
Global Business Travel Holdings, Ltd., 2018 Term Loan B (3 month LIBOR + 2.500%)	5.115	08-13-25	55,000	54,931
Golden Nugget, Inc., 2017 Incremental Term Loan B (1 and 3 month LIBOR + 2.750%)	5.231	10-04-23	126,796	124,673
IRB Holding Corp., 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.568	02-05-25	99,650	98,508
KFC Holding Company, 2018 Term Loan B (1 month LIBOR + 1.750%)	4.053	04-03-25	96,153	95,221
K-MAC Holdings Corp., 2018 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.556	03-14-25	29,850	29,300
K-MAC Holdings Corp., 2018 2nd Lien Term Loan (1 month LIBOR + 6.750%)	9.056	03-16-26	25,000	24,844
Life Time Fitness, Inc., 2017 Term Loan B (1 and 3 month LIBOR + 2.750%)	5.456	06-10-22	164,552	161,795
Marriott Ownership Resorts, Inc., 2018 Term Loan B (1 month LIBOR + 2.250%)	4.595	08-29-25	55,000	54,760
New Red Finance, Inc., Term Loan B3 (1 month LIBOR + 2.250%)	4.595	02-16-24	119,696	117,212
Playa Resorts Holding BV, 2017 Term Loan B (1 month LIBOR + 2.750%)	5.090	04-29-24	128,376	123,856
Scientific Games International, Inc., 2018 Term Loan B5 (1 and 2 month LIBOR + 2.750%)	5.216	08-14-24	292,229	284,141
Stars Group Holdings BV, 2018 USD Incremental Term Loan (3 month LIBOR + 3.500%)	5.886	07-10-25	194,513	193,610
Station Casinos LLC, 2016 Term Loan B (1 month LIBOR + 2.500%)	4.850	06-08-23	144,627	142,254

	Rate (%)	Maturity date	Par value [^]	Value
Consumer discretionary (continued)				
Hotels, restaurants and leisure (continued)				
Tacala Investment Corp., 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.595	01-31-25	39,800	\$39,116
Tacala Investment Corp., 2nd Lien Term Loan (1 month LIBOR + 7.000%)	9.345	01-30-26	75,000	74,875
Leisure products 0.0%				
MND Holdings III Corp., 2018 1st Lien Term Loan (3 month LIBOR + 3.500%)	5.886	06-19-24	83,938	83,728
SRAM LLC, 2018 Term Loan B (2 and 3 month LIBOR + 2.750% and Prime rate + 1.750%)	5.210	03-15-24	157,983	157,193
Multiline retail 0.0%				
BJ's Wholesale Club, Inc., 2017 1st Lien Term Loan (1 month LIBOR + 3.000%)	5.318	02-03-24	144,437	143,474
Specialty retail 0.2%				
Academy, Ltd., 2015 Term Loan B (1 month LIBOR + 4.000%)	6.304	07-01-22	405,239	294,876
Bass Pro Group LLC, Term Loan B (1 month LIBOR + 5.000%)	7.345	09-25-24	313,700	309,584
Jo-Ann Stores LLC, 2016 Term Loan (3 month LIBOR + 5.000%)	7.477	10-20-23	519,489	509,749
Jo-Ann Stores LLC, 2018 2nd Lien Term Loan (3 month LIBOR + 9.250%)	11.727	05-21-24	350,000	344,533
KAR Auction Services, Inc., Term Loan B5 (3 month LIBOR + 2.500%)	4.938	03-09-23	95,456	94,531
Consumer staples 0.2%				1,656,031
Commercial services and supplies 0.0%				
Brightview Landscapes LLC, 2018 1st Lien Term Loan B (1 month LIBOR + 2.500%)	4.841	08-15-25	99,750	99,127
Food and staples retailing 0.0%				
Albertson's LLC, USD 2017 Term Loan B5 (3 month LIBOR + 3.000%)	5.381	12-21-22	294,156	289,238
Food products 0.1%				
Atkins Nutritionals Holdings, Inc., 2017 Term Loan B (1 month LIBOR + 3.500%)	5.817	07-07-24	138,600	137,561
Chobani LLC, 2017 Term Loan B (1 month LIBOR + 3.500%)	5.845	10-10-23	97,070	91,185
Hostess Brands LLC, 2017 Repriced Term Loan (1, 2 and 3 month LIBOR + 2.250%)	4.702	08-03-22	116,241	113,154
Post Holdings, Inc., 2017 Series A Incremental Term Loan (1 month LIBOR + 2.000%)	4.320	05-24-24	110,252	109,535
Shearer's Foods LLC, 2nd Lien Term Loan (1 month LIBOR + 6.750%)	9.095	06-30-22	50,000	47,375
Household products 0.1%				
Diamond BC BV, USD Term Loan (2 and 3 month LIBOR + 3.000%)	5.526	09-06-24	287,825	279,190
Reynolds Group Holdings, Inc., USD 2017 Term Loan (1 month LIBOR + 2.750%)	5.095	02-05-23	292,131	288,260
Personal products 0.0%				
Albea Beauty Holdings SA, 2018 USD Term Loan B2 (1 and 6 month LIBOR + 2.750%)	5.634	04-22-24	84,575	83,306
Anastasia Parent LLC, 2018 Term Loan B (1 month LIBOR + 3.750%)	6.068	08-11-25	120,000	118,100
Energy 0.3%				2,018,621
Energy equipment and services 0.0%				
Thermon Holding Corp., Term Loan B (1 month LIBOR + 3.750%)	6.049	10-24-24	70,440	70,176
Oil, gas and consumable fuels 0.3%				
BCP Raptor II LLC, 1st Lien Term Loan (2 month LIBOR + 4.750%)	7.143	11-03-25	145,000	141,013
BCP Raptor LLC, Term Loan B (2 month LIBOR + 4.250%)	6.641	06-24-24	715,564	689,446
Brazos Delaware II LLC, Term Loan B (1 month LIBOR + 4.000%)	6.303	05-21-25	249,375	242,268
California Resources Corp., 2017 1st Lien Term Loan (1 month LIBOR + 4.750%)	7.065	12-31-22	140,000	140,816
Consolidated Energy Finance SA, Term Loan B (3 month LIBOR + 2.500%)	4.818	05-07-25	144,638	142,468
Eastern Power LLC, Term Loan B (1 month LIBOR + 3.750%)	6.095	10-02-23	190,652	188,865
EMG Utica LLC, Term Loan (6 month LIBOR + 3.750%)	6.251	03-27-20	90,782	90,329

	Rate (%)	Maturity date	Par value [^]	Value
Energy (continued)				
Oil, gas and consumable fuels (continued)				
Granite Acquisition, Inc., Term Loan B (3 month LIBOR + 3.500%)	5.896	12-19-21	115,101	\$114,439
Granite Acquisition, Inc., Term Loan C (3 month LIBOR + 3.500%)	5.886	12-19-21	4,798	4,770
Lucid Energy Group II Borrower LLC, 2018 1st Lien Term Loan (1 month LIBOR + 3.000%)	5.306	02-17-25	203,975	194,031
Financials 1.2%				9,521,679
Banks 0.0%				
Freedom Mortgage Corp., 1st Lien Term Loan (1 month LIBOR + 4.750%)	7.095	02-23-22	62,714	62,191
Capital markets 0.2%				
Aretex Group, Inc., 2018 Term Loan (1 month LIBOR + 4.250%)	6.595	10-01-25	145,000	144,094
Capital Automotive LP, 2017 2nd Lien Term Loan (1 month LIBOR + 6.000%)	8.350	03-24-25	285,237	285,593
Clipper Acquisitions Corp., 2017 Term Loan B (1 month LIBOR + 1.750%)	4.064	12-27-24	59,550	58,806
EIG Management Company LLC, 2018 Term Loan B (1 month LIBOR + 3.750%)	6.056	02-22-25	54,725	54,885
Focus Financial Partners LLC, 2018 Incremental Term Loan (1 month LIBOR + 2.500%)	4.845	07-03-24	89,120	88,006
GGP Nimbus LP, 1st Lien Term Loan B (1 month LIBOR + 2.500%)	4.849	08-27-25	155,000	149,907
HarbourVest Partners LP, 2018 Term Loan B (1 month LIBOR + 2.250%)	4.557	03-01-25	125,500	124,401
Sedgwick Claims Management Services, Inc., 1st Lien Term Loan (1 month LIBOR + 2.750%)	5.095	03-01-21	72,245	71,432
Sedgwick Claims Management Services, Inc., 2018 Term Loan B (I)	TBD	12-31-25	150,000	148,313
Sedgwick Claims Management Services, Inc., 2nd Lien Term Loan (1 month LIBOR + 5.750%)	8.095	02-28-22	250,000	249,688
The Edelman Financial Center LLC, 2018 1st Lien Term Loan (3 month LIBOR + 3.250%)	5.686	07-21-25	150,000	148,595
The Edelman Financial Center LLC, 2018 2nd Lien Term Loan (3 month LIBOR + 6.750%)	9.186	07-20-26	120,000	118,200
Virtus Investment Partners, Inc., Term Loan (3 month LIBOR + 2.500%)	4.908	06-01-24	93,523	93,406
Diversified financial services 0.2%				
AlixPartners LLP, 2017 Term Loan B (1 month LIBOR + 2.750%)	5.095	04-04-24	88,222	87,230
Bronco Midstream Funding LLC, Term Loan B (1 month LIBOR + 3.500%)	5.820	08-14-23	7,774	7,690
NFP Corp., Term Loan B (1 month LIBOR + 3.000%)	5.345	01-08-24	122,936	120,170
Phoenix Services Merger Sub LLC, Term Loan (1 month LIBOR + 3.750%)	6.065	03-01-25	137,310	136,108
Refinitiv US Holdings, Inc., 2018 USD Term Loan (1 month LIBOR + 3.750%)	6.095	10-01-25	675,000	656,802
Russell Investments US Institutional Holdco, Inc., Term Loan B (1 month LIBOR + 3.250%)	5.595	06-01-23	29,472	29,080
Sam BidCo SAS, USD Repriced Term Loan B (3 month LIBOR + 3.000%)	3.000	12-13-24	50,000	49,500
UFC Holdings LLC, 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.600	08-18-23	191,449	190,812
UFC Holdings LLC, 2nd Lien Term Loan (1 month LIBOR + 7.500%)	9.845	08-18-24	310,000	309,225
Insurance 0.8%				
Acisure LLC, 2017 Term Loan B (1 month LIBOR + 4.250%)	6.595	11-22-23	274,591	271,560
Alliant Holdings Intermediate LLC, 2018 Term Loan B (1 month LIBOR + 2.750%)	5.057	05-09-25	109,950	107,857
AmWINS Group, Inc., 2017 Term Loan B (1 month LIBOR + 2.750%)	5.088	01-25-24	74,747	73,999
Asurion LLC, 2017 2nd Lien Term Loan (1 month LIBOR + 6.500%)	8.845	08-04-25	3,295,000	3,355,397
Asurion LLC, 2017 Term Loan B4 (1 month LIBOR + 3.000%)	5.345	08-04-22	1,106,562	1,095,497
Asurion LLC, 2018 Term Loan B6 (1 month LIBOR + 3.000%)	5.345	11-03-23	509,842	504,214
Asurion LLC, 2018 Term Loan B7 (1 month LIBOR + 3.000%)	5.345	11-03-24	379,050	374,786
Genworth Holdings, Inc., Term Loan (2 month LIBOR + 4.500%)	6.831	03-07-23	59,700	60,596
HUB International, Ltd., 2018 Term Loan B (3 month LIBOR + 3.000%)	5.490	04-25-25	299,250	293,639

	Rate (%)	Maturity date	Par value^	Value
Health care 0.8%				\$6,458,132
Health care equipment and supplies 0.1%				
Auris Luxembourg III Sarl, Term Loan B (I)	TBD	07-20-25	335,000	333,536
Avantor, Inc., 2017 1st Lien Term Loan (1 month LIBOR + 3.750%)	6.072	11-21-24	184,586	184,278
Exactech, Inc., 2018 Term Loan B (1 month LIBOR + 3.750%)	6.095	02-14-25	49,750	49,501
Kinetic Concepts, Inc., 2017 USD Term Loan B (3 month LIBOR + 3.250%)	5.636	02-02-24	87,880	87,441
WW Medical & Healthcare Holdings Corp., 2017 1st Lien Term Loan B (1 month LIBOR + 3.750%)	6.095	01-23-25	54,725	54,417
WW Medical & Healthcare Holdings Corp., 2017 2nd Lien Term Loan (1 month LIBOR + 8.000%)	10.345	01-23-26	25,000	25,115
Health care providers and services 0.4%				
ATI Holdings Acquisition, Inc., 2016 Term Loan (1 month LIBOR + 3.500%)	5.807	05-10-23	112,750	112,045
Aveanna Healthcare LLC, 2017 1st Lien Term Loan (1 month LIBOR + 4.250%)	6.595	03-18-24	68,050	65,838
Catalent Pharma Solutions, Inc., USD Term Loan B (1 month LIBOR + 2.250%)	4.595	05-20-24	44,389	44,040
CHG Healthcare Services, Inc., 2017 1st Lien Term Loan B (1 and 3 month LIBOR + 3.000%)	5.461	06-07-23	71,497	71,229
Elsan SAS, 2015 EUR Term Loan B2 (1 month EURIBOR + 3.750%)	3.750	10-31-22	EUR 25,000	28,318
ExamWorks Group, Inc., 2017 Term Loan (1 month LIBOR + 3.250%)	5.595	07-27-23	171,513	171,084
Explorer Holdings, Inc., 2016 Term Loan B (3 month LIBOR + 3.750%)	6.136	05-02-23	49,369	49,122
Gentiva Health Services, Inc., 2018 1st Lien Term Loan (1 month LIBOR + 3.750%)	6.125	07-02-25	90,000	89,775
HCA, Inc., 2018 Term Loan B10 (1 month LIBOR + 2.000%)	4.345	03-13-25	24,875	24,782
Midwest Physician Administrative Services LLC, 2018 Term Loan (1 month LIBOR + 2.750%)	5.095	08-15-24	14,551	14,223
MPH Acquisition Holdings LLC, 2016 Term Loan B (3 month LIBOR + 2.750%)	5.136	06-07-23	623,927	611,579
NVA Holdings, Inc., Term Loan B3 (1 month LIBOR + 2.750%)	5.095	02-02-25	233,912	227,870
Onex Schumacher Finance LP, 1st Lien Term Loan (1 month LIBOR + 4.000%)	6.345	07-31-22	71,595	70,879
PharMerica Corp., 1st Lien Term Loan (1 month LIBOR + 3.500%)	5.807	12-06-24	293,525	291,415
PharMerica Corp., 2nd Lien Term Loan (1 month LIBOR + 7.750%)	10.057	12-05-25	125,000	123,438
RegionalCare Hospital Partners Holdings, Inc., 2018 Term Loan B (I)	TBD	11-16-25	455,000	446,896
Surgery Center Holdings, Inc., 2017 Term Loan B (1 month LIBOR + 3.250%)	5.600	09-02-24	99,000	97,243
U.S. Anesthesia Partners, Inc., 2017 Term Loan (1 month LIBOR + 3.000%)	5.345	06-23-24	128,812	127,523
Wink Holdco, Inc., 1st Lien Term Loan B (1 month LIBOR + 3.000%)	5.345	12-02-24	198,500	194,965
Wink Holdco, Inc., 2nd Lien Term Loan B (1 month LIBOR + 6.750%)	9.100	11-03-25	200,000	194,500
Health care technology 0.1%				
Change Healthcare Holdings LLC, 2017 Term Loan B (1 month LIBOR + 2.750%)	5.095	03-01-24	675,137	666,455
Press Ganey Holdings, Inc., 2018 1st Lien Term Loan (1 month LIBOR + 2.750%)	5.095	10-23-23	392,337	387,680
Press Ganey Holdings, Inc., 2nd Lien Term Loan (1 month LIBOR + 6.500%)	8.845	10-21-24	116,255	116,255
Life sciences tools and services 0.1%				
Albany Molecular Research, Inc., 2017 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.595	08-30-24	29,700	29,329
Albany Molecular Research, Inc., 2017 2nd Lien Term Loan (1 month LIBOR + 7.000%)	9.345	08-30-25	96,429	96,549
Jaguar Holding Company II, 2018 Term Loan (1 month LIBOR + 2.500%)	4.845	08-18-22	218,203	214,507
PAREXEL International Corp., Term Loan B (1 month LIBOR + 2.750%)	5.095	09-27-24	193,050	187,259

	Rate (%)	Maturity date	Par value [^]	Value
Health care (continued)				
Pharmaceuticals 0.1%				
Amneal Pharmaceuticals LLC, 2018 Term Loan B (1 month LIBOR + 3.500%)	5.875	05-04-25	408,880	\$407,245
Endo International PLC, 2017 Term Loan B (1 month LIBOR + 4.250%)	6.625	04-29-24	93,813	93,266
Valeant Pharmaceuticals International, 2018 Term Loan B (1 month LIBOR + 3.000%)	5.314	06-02-25	359,368	355,375
Valeant Pharmaceuticals International, Term Loan B (I)	TBD	06-01-25	115,000	113,160
				4,028,627
Industrials 0.5%				
Aerospace and defense 0.1%				
StandardAero Aviation Holdings, Inc., 1st Lien Term Loan (1 month LIBOR + 3.750%)	6.090	07-07-22	623,072	620,847
Building products 0.0%				
Resideo Funding, Inc., Term Loan B (3 month LIBOR + 2.000%)	4.490	10-24-25	50,000	49,688
Commercial services and supplies 0.0%				
Allied Universal Holdco LLC, 2015 Term Loan (3 month LIBOR + 3.750%)	6.136	07-28-22	144,629	141,285
Gopher Resource LLC, 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.595	03-06-25	39,800	39,601
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan (1 month LIBOR + 2.750%)	5.095	05-02-22	201,574	199,139
Construction and engineering 0.1%				
Brand Industrial Services, Inc., 2017 Term Loan (3 month LIBOR + 4.250%)	6.732	06-21-24	226,471	222,461
Pike Corp., 2018 Term Loan B (1 month LIBOR + 3.500%)	5.850	03-23-25	108,193	107,868
USIC Holdings, Inc., 2017 Term Loan B (1 month LIBOR + 3.250%)	5.595	12-08-23	98,577	96,729
Electrical equipment 0.1%				
Brookfield WEC Holdings, Inc., 2018 1st Lien Term Loan (1 month LIBOR + 3.750%)	6.095	08-01-25	325,000	323,882
Brookfield WEC Holdings, Inc., 2018 2nd Lien Term Loan (1 month LIBOR + 6.750%)	9.095	08-03-26	65,000	65,406
Machinery 0.2%				
Altra Industrial Motion Corp., 2018 Term Loan B (1 month LIBOR + 2.000%)	4.345	10-01-25	70,000	69,125
Apex Tool Group LLC, 2018 Term Loan B (1 month LIBOR + 3.750%)	6.095	02-01-22	151,122	146,437
Columbus McKinnon Corp., 2018 Term Loan B (3 month LIBOR + 2.500%)	4.886	01-31-24	55,129	54,853
Filtration Group Corp., 2018 1st Lien Term Loan (1 month LIBOR + 3.000%)	5.345	03-29-25	297,713	295,182
Gardner Denver, Inc., 2017 USD Term Loan B (1 month LIBOR + 2.750%)	5.095	07-30-24	311,856	309,841
Gates Global LLC, 2017 USD Repriced Term Loan B (1 month LIBOR + 2.750%)	5.095	04-01-24	43,131	42,366
Global Brass & Copper, Inc., 2018 Term Loan B (1 month LIBOR + 2.500%)	4.875	05-29-25	122,500	121,888
Milacron LLC, Amended Term Loan B (1 month LIBOR + 2.500%)	4.845	09-28-23	102,921	100,991
Navistar, Inc., 2017 1st Lien Term Loan B (1 month LIBOR + 3.500%)	5.820	11-06-24	99,250	98,464
Restaurant Technologies, Inc., 2018 1st Lien Term Loan (3 month LIBOR + 3.250%)	5.646	10-01-25	25,000	24,906
Titan Acquisition, Ltd., 2018 Term Loan B (1 month LIBOR + 3.000%)	5.345	03-28-25	124,188	116,409
Welbilt, Inc., 2018 Term Loan B (1 month LIBOR + 2.500%)	4.845	10-23-25	152,471	150,184
Professional services 0.0%				
Institutional Shareholder Services, Inc., 2017 1st Lien Term Loan (3 month LIBOR + 3.750%)	6.136	10-16-24	113,724	112,302
Institutional Shareholder Services, Inc., 2017 Delayed Draw Term Loan (3 month LIBOR + 3.750%)	6.077	10-16-24	10,365	10,235
Trans Union LLC, 2018 Term Loan B4 (1 month LIBOR + 2.000%)	4.345	06-19-25	239,400	237,092

	Rate (%)	Maturity date	Par value^	Value
Industrials (continued)				
Trading companies and distributors 0.0%				
Beacon Roofing Supply, Inc., 2017 Term Loan B (1 month LIBOR + 2.250%)	4.568	01-02-25	94,575	\$91,856
GYP Holdings III Corp., 2018 Term Loan B (1 month LIBOR + 2.750%)	5.095	06-01-25	49,750	47,926
Univar USA, Inc., 2017 USD Term Loan B (1 month LIBOR + 2.250%)	4.595	07-01-24	134,420	131,664
Information technology 1.0%				7,741,923
Electronic equipment, instruments and components 0.0%				
Robertshaw US Holding Corp., 2018 1st Lien Term Loan (1 month LIBOR + 3.500%)	5.875	02-28-25	49,750	48,009
VeriFone Systems, Inc., 2018 1st Lien Term Loan (3 month LIBOR + 4.000%)	6.645	08-20-25	130,000	128,755
IT services 0.1%				
Altran Technologies SA, 2018 USD Term Loan B (3 month LIBOR + 2.250%)	4.588	03-20-25	24,875	24,751
Altran Technologies SA, EUR 1st Lien Term Loan (3 month EURIBOR + 2.750%)	2.750	03-20-25	EUR 29,362	33,157
Boxer Parent Company, Inc., 2018 USD Term Loan B (3 month LIBOR + 4.250%)	6.648	10-02-25	120,000	118,350
First Data Corp., 2024 USD Term Loan (1 month LIBOR + 2.000%)	4.315	04-26-24	528,585	518,347
Travelport Finance Luxembourg Sarl, 2018 Term Loan B (3 month LIBOR + 2.500%)	5.116	03-17-25	123,661	121,149
Semiconductors and semiconductor equipment 0.0%				
Microchip Technology, Inc., 2018 Term Loan B (1 month LIBOR + 2.000%)	4.350	05-29-25	176,345	174,306
Software 0.8%				
Applied Systems, Inc., 2017 1st Lien Term Loan (3 month LIBOR + 3.000%)	5.386	09-19-24	198,936	196,449
Applied Systems, Inc., 2017 2nd Lien Term Loan (3 month LIBOR + 7.000%)	9.386	09-19-25	70,000	70,175
Ascend Learning LLC, 2017 Term Loan B (1 month LIBOR + 3.000%)	5.345	07-12-24	242,849	239,612
AssuredPartners, Inc., 2017 1st Lien Add-On Term Loan (1 month LIBOR + 3.250%)	5.595	10-22-24	290,645	285,015
AutoData, Inc., 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.595	12-13-24	99,500	97,510
AutoData, Inc., 2nd Lien Term Loan (1 month LIBOR + 7.250%)	9.595	12-12-25	25,000	24,938
Canyon Valor Companies, Inc., EUR 2017 Term Loan B1 (3 month EURIBOR + 3.000%)	3.000	06-20-23	EUR 39,600	44,794
Canyon Valor Companies, Inc., USD 2017 Term Loan B1 (3 month LIBOR + 2.750%)	5.136	06-16-23	207,231	204,512
Cypress Intermediate Holdings III, Inc., 2017 1st Lien Term Loan (1 month LIBOR + 3.000%)	5.350	04-26-24	153,063	150,996
Cypress Intermediate Holdings III, Inc., 2017 2nd Lien Term Loan (1 month LIBOR + 6.750%)	9.095	04-27-25	255,000	254,574
Information Resources, Inc., 2nd Lien Term Loan (Prime rate + 7.250%)	12.500	01-20-25	50,000	50,188
Kronos, Inc., 2017 Term Loan B (2 and 3 month LIBOR + 3.000%)	5.541	11-01-23	1,458,691	1,435,512
Kronos, Inc., New 2nd Lien Term Loan (3 month LIBOR + 8.250%)	10.791	11-01-24	880,000	883,027
MA FinanceCo LLC, USD Term Loan B3 (1 month LIBOR + 2.500%)	4.845	06-21-24	12,801	12,513
Renaissance Holdings Corp., 2018 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.595	05-30-25	169,575	166,926
Renaissance Holdings Corp., 2018 2nd Lien Term Loan (1 month LIBOR + 7.000%)	9.345	05-29-26	100,000	97,000
SCS Holdings I, Inc., 2016 Term Loan (1 month LIBOR + 4.250%)	6.595	10-30-22	108,149	108,284
Seattle SpinCo, Inc., USD Term Loan B3 (1 month LIBOR + 2.500%)	4.845	06-21-24	86,449	84,504
SolarWinds Holdings, Inc., 2018 Term Loan B (1 month LIBOR + 2.750%)	5.095	02-05-24	317,600	315,275
Solera LLC, USD Term Loan B (1 month LIBOR + 2.750%)	5.095	03-03-23	267,704	263,822
SS&C European Holdings Sarl, 2018 Term Loan B4 (1 month LIBOR + 2.250%)	4.595	04-16-25	164,900	160,807
SS&C Technologies, Inc., 2018 Term Loan B3 (1 month LIBOR + 2.250%)	4.595	04-16-25	432,947	422,202

	Rate (%)	Maturity date	Par value^	Value
Information technology (continued)				
Software (continued)				
SS&C Technologies, Inc., 2018 Term Loan B5 (1 month LIBOR + 2.250%)	4.595	04-16-25	105,000	\$102,145
Trader Corp., 2017 Term Loan B (1 month LIBOR + 3.000%)	5.337	09-28-23	96,217	95,736
Technology hardware, storage and peripherals 0.1%				
Cologix, Inc., 2017 1st Lien Term Loan (1 month LIBOR + 3.000%)	5.345	03-20-24	291,421	285,592
Cologix, Inc., 2017 2nd Lien Term Loan (1 month LIBOR + 7.000%)	9.345	03-20-25	250,000	248,750
Harland Clarke Holdings Corp., Term Loan B7 (3 month LIBOR + 4.750%)	7.136	11-03-23	298,552	274,241
Materials 0.5%				4,252,208
Chemicals 0.2%				
ASP Chromaflo Dutch I BV, Term Loan B2 (1 month LIBOR + 3.500%)	5.845	11-20-23	69,423	69,076
ASP Chromaflo Intermediate Holdings, Inc., 2016 2nd Lien Term Loan (1 month LIBOR + 8.000%)	10.345	11-14-24	75,000	74,719
ASP Chromaflo Intermediate Holdings, Inc., Term Loan B1 (1 month LIBOR + 3.500%)	5.845	11-18-23	53,389	53,122
Cyanco Intermediate Corp., 2018 Term Loan B (1 month LIBOR + 3.500%)	5.849	03-16-25	54,725	54,109
Encapsys LLC, 1st Lien Term Loan (1 month LIBOR + 3.250%)	5.595	11-07-24	229,074	227,166
Encapsys LLC, 2nd Lien Term Loan (1 month LIBOR + 7.500%)	9.845	11-07-25	170,000	166,600
HB Fuller Company, 2017 Term Loan B (1 month LIBOR + 2.000%)	4.301	10-20-24	242,567	238,727
Kraton Polymers LLC, 2018 USD Term Loan (1 month LIBOR + 2.500%)	4.845	03-05-25	38,130	37,869
MacDermid, Inc., Term Loan (I)	TBD	11-15-25	55,000	54,931
MacDermid, Inc., USD Term Loan B6 (1 month LIBOR + 3.000%)	5.345	06-07-23	118,812	118,748
MacDermid, Inc., USD Term Loan B7 (1 month LIBOR + 2.500%)	4.845	06-07-20	323,570	323,165
MedPlast Holdings, Inc., 2018 1st Lien Term Loan (3 month LIBOR + 3.750%)	6.148	07-02-25	95,000	94,763
Messer Industries USA, Inc., Term Loan B1 (I)	TBD	10-01-25	85,000	83,672
Minerals Technologies, Inc., Fixed Rate Term Loan	4.750	05-09-21	100,000	99,250
Natgasoline LLC, Term Loan B (3 month LIBOR + 3.500%)	6.250	10-31-25	50,000	49,875
New Arclin US Holding Corp., 2018 Term Loan (3 month LIBOR + 3.500%)	5.886	02-14-24	43,763	43,161
PQ Corp., 2018 Term Loan B (3 month LIBOR + 2.500%)	5.027	02-08-25	255,283	251,773
Construction materials 0.0%				
Quikrete Holdings, Inc., 2016 1st Lien Term Loan (1 month LIBOR + 2.750%)	5.095	11-15-23	96,154	94,076
Containers and packaging 0.1%				
BWAY Holding Company, 2017 Term Loan B (3 month LIBOR + 3.250%)	5.658	04-03-24	512,477	497,651
Consolidated Container Company LLC, 2017 1st Lien Term Loan (1 month LIBOR + 2.750%)	5.095	05-22-24	34,651	34,239
LTI Holdings, Inc., 2018 2nd Lien Term Loan (1 month LIBOR + 6.750%)	9.095	09-06-26	25,000	24,542
LTI Holdings, Inc., 2018 Add On 1st Lien Term Loan (1 month LIBOR + 3.500%)	5.845	09-06-25	95,000	93,456
Metals and mining 0.2%				
Aleris International, Inc., 2018 Term Loan (1 and 2 month LIBOR + 4.750%)	7.245	02-27-23	593,513	596,664
Big River Steel LLC, Term Loan B (3 month LIBOR + 5.000%)	7.386	08-23-23	367,361	365,524
Zekelman Industries, Inc., Term Loan B (3 month LIBOR + 2.250%)	4.623	06-14-21	510,434	505,330
Real estate 0.0%				209,913
Equity real estate investment trusts 0.0%				
iStar, Inc., 2016 Term Loan B (1 month LIBOR + 2.750%)	5.059	06-28-23	69,825	69,214
VICI Properties 1 LLC, Replacement Term Loan B (1 month LIBOR + 2.000%)	4.306	12-20-24	143,182	140,699

	Rate (%)	Maturity date	Par value [^]	Value
Utilities 0.1%				\$901,295
Electric utilities 0.1%				
Exgen Renewables IV LLC, Term Loan B (3 month LIBOR + 3.000%)	5.710	11-28-24	289,306	274,841
Vistra Operations Company LLC, 1st Lien Term Loan B3 (1 month LIBOR + 2.000%)	4.314	12-31-25	144,638	142,378
Vistra Operations Company LLC, 2016 Term Loan B2 (1 month LIBOR + 2.250%)	4.595	12-14-23	98,250	97,084
Vistra Operations Company LLC, Exit Term Loan B (1 month LIBOR + 2.000%)	4.345	08-04-23	332,958	327,963
Independent power and renewable electricity producers 0.0%				
TerraForm Power Operating LLC, 2018 Term Loan B (1 month LIBOR + 2.000%)	4.345	11-08-22	59,550	59,029
Collateralized mortgage obligations 3.4%				\$26,517,267
(Cost \$26,648,369)				
Commercial and residential 2.4%				19,027,945
225 Liberty Street Trust Series 2016-225L, Class A (D)	3.597	02-10-36	100,000	98,056
280 Park Avenue Mortgage Trust Series 2015-280P, Class A (1 month LIBOR + 0.880%) (B)(D)	3.187	09-15-34	300,000	299,246
Series 2015-280P, Class B (1 month LIBOR + 1.080%) (B)(D)	3.387	09-15-34	120,000	119,737
Ashford Hospitality Trust Series 2018-ASHF, Class A (1 month LIBOR + 0.900%) (B)(D)	3.207	04-15-35	116,296	116,268
Series 2018-ASHF, Class B (1 month LIBOR + 1.250%) (B)(D)	3.557	04-15-35	140,000	139,648
Series 2018-ASHF, Class C (1 month LIBOR + 1.400%) (B)(D)	3.707	04-15-35	70,000	69,824
Atrium Hotel Portfolio Trust Series 2017-ATRM, Class A (1 month LIBOR + 0.930%) (B)(D)	3.237	12-15-36	335,000	334,257
Series 2017-ATRM, Class B (1 month LIBOR + 1.500%) (B)(D)	3.807	12-15-36	125,000	124,723
Aventura Mall Trust Series 2018-AVM, Class A (D)(J)	4.249	07-05-40	485,000	494,936
BAMLL Commercial Mortgage Securities Trust Series 2018-DSNY, Class A (1 month LIBOR + 0.850%) (B)(D)	3.157	09-15-34	100,000	100,003
BANK Series 2017-BNK5, Class B (J)	3.896	06-15-60	95,000	91,914
BCCRE Trust Series 2015-GTP, Class C (D)(J)	4.700	08-10-33	280,000	278,608
BX Trust Series 2017-IMC, Class B (1 month LIBOR + 1.400%) (B)(D)	3.707	10-15-32	100,000	99,810
Series 2017-IMC, Class D (1 month LIBOR + 2.250%) (B)(D)	4.557	10-15-32	340,000	339,784
BXP Trust Series 2017-GM, Class C (D)(J)	3.539	06-13-39	200,000	187,162
Citigroup Commercial Mortgage Trust Series 2014-GC21, Class A5	4.026	05-10-47	365,000	367,475
Series 2015-GC27, Class A1	1.353	02-10-48	6,642	6,619
CLNS Trust Series 2017-IKPR, Class A (1 month LIBOR + 0.800%) (B)(D)	3.118	06-11-32	100,000	99,654
COLT Mortgage Loan Trust Series 2017-1, Class A1 (D)(J)	2.614	05-27-47	36,126	35,781
Series 2017-1, Class A3 (D)(J)	3.074	05-27-47	36,126	35,743
Series 2017-2, Class A1A (D)(J)	2.415	10-25-47	49,500	49,176
Series 2017-2, Class A2A (D)(J)	2.568	10-25-47	47,142	46,855
Series 2017-2, Class A3A (D)(J)	2.773	10-25-47	47,142	46,856
Series 2018-1, Class A1 (D)(J)	2.930	02-25-48	143,072	142,527
Series 2018-1, Class A2 (D)(J)	2.981	02-25-48	58,397	57,803
Series 2018-2, Class A1 (D)(J)	3.470	07-27-48	107,731	106,956
Series 2018-3, Class A1 (D)(J)	3.692	10-26-48	171,965	171,330
Series 2018-3, Class A2 (D)(J)	3.763	10-26-48	95,536	95,184
Series 2018-4, Class A1 (D)(J)	4.006	12-28-48	295,000	295,207
Series 2018-4, Class A2 (D)(J)	4.108	12-28-48	170,000	170,120

	Rate (%)	Maturity date	Par value^	Value
Commercial and residential (continued)				
Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche Bank AG)				
Series 2013-CR12, Class A4	4.046	10-10-46	255,000	\$260,264
Series 2015-CR22, Class A1	1.569	03-10-48	13,654	13,586
Series 2015-CR24, Class A1	1.652	08-10-48	5,729	5,717
Series 2015-CR24, Class A5	3.696	08-10-48	20,000	19,910
Series 2015-CR25, Class B (J)	4.696	08-10-48	430,000	433,858
Series 2015-CR26, Class B (J)	4.633	10-10-48	225,000	227,290
Series 2015-LC23, Class A2	3.221	10-10-48	480,000	479,240
Commercial Mortgage Trust (Deutsche Bank AG)				
Series 2014-TWC, Class A (1 month LIBOR + 0.850%) (B)(D)	3.165	02-13-32	280,000	279,912
Series 2016-DC2, Class A5	3.765	02-10-49	1,590,000	1,581,050
Connecticut Avenue Securities Trust				
Series 2018-R07, Class 1M1 (1 month LIBOR + 0.750%) (B)(D)	3.065	04-25-31	168,620	168,449
Credit Suisse Commercial Mortgage Trust				
Series 2015-GLPB, Class B (D)(J)	3.938	11-15-34	190,000	190,225
CSAIL Commercial Mortgage Trust				
Series 2015-C1, Class A1	1.684	04-15-50	14,608	14,506
Series 2015-C2, Class A1	1.454	06-15-57	30,115	30,003
Deephaven Residential Mortgage Trust				
Series 2017-3A, Class A1 (D)(J)	2.577	10-25-47	53,995	53,291
Series 2018-1A, Class A1 (D)(J)	2.976	12-25-57	132,905	130,939
Series 2018-2A, Class A1 (D)(J)	3.479	04-25-58	393,175	390,343
Series 2018-3A, Class A3 (D)(J)	3.963	08-25-58	95,463	94,998
Eleven Madison Mortgage Trust				
Series 2015-11MD, Class A (D)(J)	3.673	09-10-35	200,000	197,772
Flagstar Mortgage Trust				
Series 2017-2, Class B1 (D)(J)	4.137	10-25-47	141,878	140,322
Galton Funding Mortgage Trust				
Series 2018-1, Class A23 (D)(J)	3.500	11-25-57	236,897	231,402
Series 2018-1, Class A33 (D)(J)	3.500	11-25-57	78,966	76,889
Great Wolf Trust				
Series 2017, Class A (1 month LIBOR + 0.850%) (B)(D)	3.307	09-15-34	450,000	449,005
Series 2017, Class B (1 month LIBOR + 1.100%) (B)(D)	3.507	09-15-34	190,000	189,580
GS Mortgage Securities Trust				
Series 2014-GC24, Class A1	1.509	09-10-47	22,737	22,640
Series 2015-GC28, Class A1	1.528	02-10-48	16,686	16,602
Series 2016-GS3, Class A1	1.429	10-10-49	12,703	12,427
GS Mortgage-Backed Securities Trust				
Series 2014-EB1A, Class 2A1 (D)(J)	2.456	07-25-44	26,838	26,177
Hilton Orlando Trust				
Series 2018-ORL, Class A (1 month LIBOR + 0.770%) (B)(D)	3.077	12-15-34	215,000	214,458
Homeward Opportunities Fund I Trust				
Series 2018-1, Class A1 (D)(J)	3.766	06-25-48	190,889	190,095
Hospitality Mortgage Trust				
Series 2017-HIT, Class A (1 month LIBOR + 0.850%) (B)(D)	3.167	05-08-30	200,000	199,751
InTown Hotel Portfolio Trust				
Series 2018-STAY, Class B (1 month LIBOR + 1.050%) (B)(D)	3.357	01-15-33	100,000	99,716
Series 2018-STAY, Class C (1 month LIBOR + 1.250%) (B)(D)	3.557	01-15-33	100,000	99,747
JPMBB Commercial Mortgage Securities Trust				
Series 2014-C22, Class A4	3.801	09-15-47	85,000	85,399
Series 2015-C27, Class A1	1.414	02-15-48	15,154	15,058
JPMCC Commercial Mortgage Securities Trust				
Series 2017-JP5, Class AS (J)	3.876	03-15-50	345,000	337,296
JPMDB Commercial Mortgage Securities Trust				
Series 2017-C5, Class C (J)	4.512	03-15-50	145,000	141,303
JPMorgan Chase Commercial Mortgage Securities Trust				
Series 2016-JP2, Class AS	3.055	08-15-49	135,000	126,231
Series 2016-JP3, Class A1	1.462	08-15-49	12,511	12,221
Series 2018-WPT, Class AFX (D)	2.877	07-05-33	65,000	66,896

	Rate (%)	Maturity date	Par value^	Value
Commercial and residential (continued)				
MetLife Securitization Trust Series 2017-1A, Class A (D)(J)	3.000	04-25-55	83,410	\$80,996
Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C19, Class A1	1.573	12-15-47	18,864	18,770
Series 2016-C28, Class C (J)	4.747	01-15-49	460,000	455,799
Series 2016-C29, Class A4	3.325	05-15-49	45,000	43,506
Series 2016-C30, Class A1	1.389	09-15-49	20,831	20,301
Series 2016-C30, Class A5	2.860	09-15-49	1,601,000	1,493,368
Morgan Stanley Capital I Trust Series 2017-CLS, Class B (1 month LIBOR + 0.850%) (B)(D)	3.157	11-15-34	55,000	54,829
Series 2017-CLS, Class C (1 month LIBOR + 1.000%) (B)(D)	3.307	11-15-34	45,000	44,872
Series 2017-H1, Class B	4.075	06-15-50	105,000	101,731
Series 2017-JWDR, Class B (1 month LIBOR + 1.200%) (B)(D)	3.507	11-15-34	195,000	194,878
One Market Plaza Trust Series 2017-1MKT, Class A (D)	3.660	02-10-32	275,000	272,914
Palisades Center Trust Series 2016-PLSD, Class A (D)	2.713	04-13-33	305,000	298,094
RETL RVP Series 2018-RVP, Class A (1 month LIBOR + 1.100%) (B)(D)	3.407	03-15-33	69,897	69,721
Seasoned Credit Risk Transfer Trust Series 2017-2, Class M1 (D)(J)	4.000	08-25-56	110,000	104,500
Sequoia Mortgage Trust Series 2017-CH1, Class A2 (D)(J)	3.500	08-25-47	271,805	266,926
Series 2017-CH2, Class A19 (D)(J)	4.000	12-25-47	219,550	215,906
Series 2018-CH1, Class A11 (D)(J)	3.500	02-25-48	90,706	88,837
Series 2018-CH1, Class A2 (D)(J)	3.500	02-25-48	84,790	83,804
Series 2018-CH2, Class A21 (D)(J)	4.000	06-25-48	201,606	200,206
Series 2018-CH2, Class A3 (D)(J)	4.000	06-25-48	116,483	116,403
Series 2018-CH3, Class A19 (D)(J)	4.500	08-25-48	91,294	91,928
Series 2018-CH3, Class A2 (D)(J)	4.000	08-25-48	319,530	318,258
SLIDE Series 2018-FUN, Class D (1 month LIBOR + 1.850%) (B)(D)	4.157	06-15-31	59,732	59,600
Series 2018-FUN, Class E (1 month LIBOR + 2.300%) (B)(D)	4.607	06-15-31	184,172	183,765
Starwood Mortgage Residential Trust Series 2018-IMC2, Class A1 (D)(J)	4.121	10-25-48	660,000	659,990
Vendee Mortgage Trust Series 1996-3, Class 4 (J)	9.793	03-15-25	66	67
Verus Securitization Trust Series 2018-1, Class A1 (D)(J)	2.929	02-25-48	69,407	68,365
Series 2018-2, Class A1 (D)(J)	3.677	06-01-58	274,710	273,245
Series 2018-3, Class A1 (D)(J)	4.108	10-25-58	454,699	452,177
Series 2018-3, Class A2 (D)(J)	4.180	10-25-58	234,684	233,382
Wells Fargo Commercial Mortgage Trust Series 2015-C26, Class A1	1.454	02-15-48	4,311	4,298
Series 2015-C28, Class A1	1.531	05-15-48	12,344	12,284
Series 2015-LC20, Class A1	1.471	04-15-50	41,716	41,428
Series 2015-NXS2, Class A2	3.020	07-15-58	140,000	139,688
Series 2015-SG1, Class A1	1.568	09-15-48	16,459	16,353
Series 2016-LC24, Class A1	1.441	10-15-49	8,705	8,628
Series 2017-C38, Class B (J)	3.917	07-15-50	100,000	96,970
WF-RBS Commercial Mortgage Trust Series 2014-C23, Class A1	1.663	10-15-57	7,100	7,068
Worldwide Plaza Trust Series 2017-WWP, Class A (D)	3.526	11-10-36	195,000	188,260
U.S. Government Agency 1.0%				7,489,322
Federal Home Loan Mortgage Corp. Series 199, Class PO	1.192	08-01-28	778	693

	Rate (%)	Maturity date	Par value^	Value
U.S. Government Agency (continued)				
Series 2014-HQ2, Class M2 (1 month LIBOR + 2.200%) (B)	4.515	09-25-24	174,447	\$178,321
Series 2015-DNA3, Class M2 (1 month LIBOR + 2.850%) (B)	5.165	04-25-28	131,153	134,972
Series 2015-HQ1, Class M2 (1 month LIBOR + 2.200%) (B)	4.515	03-25-25	12,440	12,460
Series 2015-HQ2, Class M2 (1 month LIBOR + 1.950%) (B)	4.231	05-25-25	178,507	181,659
Series 2016-DNA1, Class M2 (1 month LIBOR + 2.900%) (B)	5.181	07-25-28	189,494	193,252
Series 2016-DNA3, Class M2 (1 month LIBOR + 2.000%) (B)	4.281	12-25-28	186,174	187,927
Series 2016-HQA3, Class M2 (1 month LIBOR + 1.350%) (B)	3.665	03-25-29	250,000	252,386
Series 2017-HQA2, Class M1 (1 month LIBOR + 0.800%) (B)	3.106	12-25-29	187,623	187,638
Series 2017-SC01, Class M1 (D)(J)	3.597	12-25-46	174,444	172,229
Series 2017-SC02, Class M1 (D)(J)	3.864	05-25-47	97,095	96,752
Series 2017-SPI1, Class M1 (D)(J)	3.984	09-25-47	167,816	167,342
Series 2018-DNA1, Class M1 (1 month LIBOR + 0.450%) (B)	2.765	07-25-30	79,551	79,117
Series 2018-DNA2, Class M1 (1 month LIBOR + 0.800%) (B)(D)	3.106	12-25-30	785,000	784,999
Series 2018-DNA3, Class M1 (1 month LIBOR + 0.750%) (B)(D)	3.031	09-25-48	130,000	129,857
Series 2018-HQA1, Class M2 (1 month LIBOR + 2.300%) (B)	4.581	09-25-30	350,000	346,110
Series 2018-HRP2, Class M1 (1 month LIBOR + 0.850%) (B)(D)	3.160	02-25-47	135,000	135,000
Series 2018-HRP2, Class M2 (1 month LIBOR + 1.250%) (B)(D)	3.560	02-25-47	255,000	255,050
Series 2018-SPI1, Class M2 (D)(J)	3.745	02-25-48	55,000	48,411
Series 2018-SPI2, Class M1 (D)(J)	3.819	05-25-48	31,927	31,720
Series 2018-SPI3, Class M1 (D)(J)	4.167	08-25-48	33,890	33,848
Series 4448, Class JA	4.000	11-15-36	79,028	80,057
Federal National Mortgage Association				
Series 2006-114, Class HE	5.500	12-25-36	71,926	77,889
Series 2014-C03, Class 1M1 (1 month LIBOR + 0.950%) (B)	3.265	10-25-29	67,041	67,157
Series 2014-C04, Class 2M1 (1 month LIBOR + 0.850%) (B)	3.165	11-25-29	42,072	42,109
Series 2016-83, Class FA (1 month LIBOR + 0.500%) (B)	2.815	11-25-46	42,526	42,869
Series 2016-85, Class FA (1 month LIBOR + 0.500%) (B)	2.815	11-25-46	74,496	75,246
Series 2016-85, Class FG (1 month LIBOR + 0.500%) (B)	2.815	11-25-46	73,120	73,555
Series 2017-90, Class KA	3.000	11-25-47	54,413	53,839
Series 2017-C02, Class 2M1 (1 month LIBOR + 1.150%) (B)	3.465	09-25-29	59,014	59,222
Series 2017-C05, Class 1M1 (1 month LIBOR + 0.550%) (B)	2.865	01-25-30	69,856	69,751
Series 2017-C05, Class 1M2 (1 month LIBOR + 2.200%) (B)	4.515	01-25-30	70,000	70,869
Series 2017-C06, Class 2M1 (1 month LIBOR + 0.750%) (B)	3.065	02-25-30	26,122	26,123
Series 2018-44, Class PC	4.000	06-25-44	433,510	439,873
Series 2018-C03, Class 1M1 (1 month LIBOR + 0.680%) (B)	2.995	10-25-30	80,883	80,761
Series 2018-C04, Class 2M2 (1 month LIBOR + 2.550%) (B)	4.865	12-25-30	285,000	286,249
Series 2018-C05, Class 1M1 (1 month LIBOR + 0.720%) (B)	3.035	01-25-31	72,668	72,570
Series 319, Class 2 IO	6.500	02-25-32	2,516	561
Government National Mortgage Association				
Series 2010-103, Class IN IO	4.500	02-20-39	7,788	367
Series 2010-127, Class JI IO	4.000	02-20-39	57,850	4,044
Series 2010-165, Class IP IO	4.000	04-20-38	263,945	9,476
Series 2010-87, Class HI IO	4.500	11-20-38	138,669	6,201
Series 2011-133, Class GB	3.500	09-20-41	100,000	97,317
Series 2011-41 Class AI IO	4.500	12-20-39	70,973	4,318
Series 2011-88, Class EI IO	4.500	11-20-39	11,010	583
Series 2011-94, Class AI IO	4.500	01-20-39	9,821	22
Series 2012-94, Class BI IO	4.000	05-20-37	129,292	16,854
Series 2013-24, Class OI IO	4.000	02-20-43	86,243	18,612
Series 2014-115, Class KI IO	3.000	06-20-37	139,008	13,797
Series 2014-119, Class I IO	4.000	08-20-44	355,521	66,210
Series 2014-129, Class BI IO	3.500	09-20-29	327,404	34,190
Series 2014-160, Class DI IO	3.500	04-20-39	303,162	31,253
Series 2015-100, Class AI IO	3.500	03-20-39	403,386	32,329
Series 2015-148, Class LI IO	3.500	06-20-39	331,074	38,437

	Rate (%)	Maturity date	Par value [^]	Value
U.S. Government Agency (continued)				
Series 2015-148, Class LI IO	3.500	05-20-43	94,210	\$20,938
Series 2016-46, Class IO	3.500	04-20-46	869,229	149,344
Series 2016-60, Class IK IO	3.500	12-20-45	713,518	111,067
Series 2017-184, Class JH	3.000	12-20-47	113,220	111,570
Series 2017-87, Class KZ	3.500	06-20-47	315,227	306,514
Series 2018-71, Class EA	3.000	08-20-45	621,899	609,295
Series 2018-71, Class EB	3.000	12-20-44	438,405	431,757
Series 2018-8, Class DA	3.000	11-20-47	149,446	146,384

Asset backed securities 4.0% **\$31,466,498**

(Cost \$31,752,387)

Asset backed securities 4.0% **31,466,498**

Allegro CLO III, Ltd.				
Series 2015-3, Class A (3 month LIBOR + 0.840%) (B)(D)	3.330	07-25-27	250,000	248,325
Ally Auto Receivables Trust				
Series 2015-2, Class B (D)	2.070	10-15-20	115,000	114,724
Series 2016-1, Class B	1.990	03-15-21	115,000	114,329
Series 2016-1, Class D	2.840	09-15-22	30,000	29,919
Series 2017-2, Class C	2.460	09-15-22	10,000	9,887
Series 2017-2, Class D	2.930	11-15-23	15,000	14,779
Ally Master Owner Trust				
Series 2018-2, Class A	3.290	05-15-23	1,800,000	1,797,358
Series 2018-4, Class A	3.300	07-17-23	45,000	44,951
AmeriCredit Automobile Receivables Trust				
Series 2014-2, Class E (D)	3.370	11-08-21	60,000	60,037
Series 2014-3, Class C	2.580	09-08-20	5,161	5,160
Series 2014-3, Class D	3.130	10-08-20	80,000	80,027
Series 2014-3, Class E (D)	3.720	03-08-22	120,000	120,059
Series 2014-4, Class C	2.470	11-09-20	16,390	16,375
Series 2014-4, Class E	3.660	03-08-22	115,000	115,085
Series 2015-2, Class D	3.000	06-08-21	40,000	39,863
Series 2015-3, Class D	3.340	08-08-21	45,000	45,070
Series 2015-4, Class C	2.880	07-08-21	65,000	64,734
Series 2016-1, Class A3	1.810	10-08-20	4,552	4,551
Series 2016-1, Class C	2.890	01-10-22	875,000	872,275
Series 2016-2, Class C	2.870	11-08-21	45,000	44,829
Series 2016-3, Class D	2.710	09-08-22	115,000	113,024
Series 2016-4, Class A3	1.530	07-08-21	47,204	46,951
Series 2017-1, Class B	2.300	02-18-22	65,000	64,174
Series 2017-1, Class C	2.710	08-18-22	15,000	14,793
Series 2017-1, Class D	3.130	01-18-23	95,000	93,803
Series 2017-2, Class D	3.420	04-18-23	70,000	69,606
Series 2017-3, Class B	2.240	06-19-23	75,000	73,850
Series 2017-3, Class C	2.690	06-19-23	80,000	78,496
Series 2017-4, Class C	2.600	09-18-23	75,000	73,477
Series 2018-1, Class C	3.500	01-18-24	210,000	208,672
ARI Fleet Lease Trust				
Series 2016-A, Class A2 (D)	1.820	07-15-24	677	676
Series 2017-A, Class A2 (D)	1.910	04-15-26	127,630	126,751
Series 2017-A, Class A3 (D)	2.280	04-15-26	100,000	98,295
Series 2018-A, Class A2 (D)	2.550	10-15-26	100,000	99,406
Ascentium Equipment Receivables Trust				
Series 2016-1A, Class A3 (D)	1.920	12-10-19	9,042	9,036
Series 2017-1A, Class A2 (D)	1.870	07-10-19	6,131	6,127
Series 2017-1A, Class A3 (D)	2.290	06-10-21	50,000	49,523
Series 2018-1A, Class A2 (D)	2.920	12-10-20	40,000	39,923

	Rate (%)	Maturity date	Par value [^]	Value
Asset backed securities (continued)				
Avis Budget Rental Car Funding AESOP LLC				
Series 2013-2A, Class A (D)	2.970	02-20-20	237,500	\$237,494
Series 2013-2A, Class B (D)	3.660	02-20-20	50,000	50,009
Series 2014-1A, Class A (D)	2.560	07-20-20	390,000	388,834
Series 2014-2A, Class A (D)	2.500	02-20-21	200,000	198,218
Series 2016-2A, Class A (D)	2.720	11-20-22	165,000	160,798
Series 2017-2A, Class A (D)	2.970	03-20-24	840,000	810,092
Barings CLO, Ltd.				
Series 2013-1A, Class AR (3 month LIBOR + 0.800%) (B)(D)	3.269	01-20-28	250,000	247,250
Bayview Mortgage Fund Ivc Trust				
Series 2017-RT3, Class A (D)(J)	3.500	01-28-58	105,172	104,368
Bayview Opportunity Master Fund Iva Trust				
Series 2017-RT1, Class A1 (D)(J)	3.000	03-28-57	68,487	67,166
Series 2017-SPL5, Class A (D)(J)	3.500	06-28-57	91,275	90,565
Bayview Opportunity Master Fund IVb Trust				
Series 2017-SPL4, Class A (D)(J)	3.500	01-28-55	71,447	70,906
Betony CLO 2, Ltd.				
Series 2018-1A, Class A1 (3 month LIBOR + 1.080%) (B)(D)	3.600	04-30-31	250,000	248,824
BlueMountain CLO, Ltd.				
Series 2015-2A, Class A1R (3 month LIBOR + 0.930%) (B)(D)	3.375	07-18-27	250,000	248,554
Series 2015-2A, Class BR (3 month LIBOR + 1.500%) (B)(D)	3.945	07-18-27	250,000	248,779
Series 2015-2A, Class CR (3 month LIBOR + 2.050%) (B)(D)	4.495	07-18-27	250,000	249,051
BMW Vehicle Lease Trust				
Series 2016-2, Class A3	1.430	09-20-19	13,904	13,871
California Republic Auto Receivables Trust				
Series 2015-1, Class B	2.510	02-16-21	20,000	19,922
Capital Auto Receivables Asset Trust				
Series 2015-4, Class A4	2.010	07-20-20	115,697	115,463
Series 2016-1, Class A3	1.730	04-20-20	515	515
Series 2016-2, Class A4	1.630	01-20-21	30,000	29,798
Series 2016-3, Class A3	1.540	08-20-20	5,510	5,495
Series 2017-1, Class B (D)	2.430	05-20-22	75,000	73,460
Series 2017-1, Class C (D)	2.700	09-20-22	15,000	14,741
Series 2018-2, Class B (D)	3.480	10-20-23	30,000	30,049
Series 2018-2, Class C (D)	3.690	12-20-23	40,000	40,080
Carlyle Global Market Strategies CLO, Ltd.				
Series 2015-1A, Class AR (3 month LIBOR + 1.000%) (B)(D)	3.469	04-20-27	250,000	249,482
Series 2015-3A, Class A1R (3 month LIBOR + 1.000%) (B)(D)	3.509	07-28-28	250,000	249,225
CarMax Auto Owner Trust				
Series 2017-4, Class C	2.700	10-16-23	15,000	14,667
CCG Receivables Trust				
Series 2015-1, Class B (D)	2.600	01-17-23	100,000	99,980
Series 2016-1, Class A2 (D)	1.690	09-14-22	31,493	31,365
Chrysler Capital Auto Receivables Trust				
Series 2016-BA, Class A3 (D)	1.640	07-15-21	12,038	11,970
CIFC Funding, Ltd.				
Series 2015-5A, Class A1 R (3 month LIBOR + 0.860%) (B)(D)	3.350	10-25-27	285,000	283,008
CNH Equipment Trust				
Series 2015-B, Class A3	1.370	07-15-20	9,027	9,017
Series 2017-C, Class B	2.540	05-15-25	5,000	4,883
DB Master Finance LLC				
Series 2017-1A, Class A2II (D)	4.030	11-20-47	54,450	52,527
Diamond Resorts Owner Trust				
Series 2015-2, Class A (D)	2.990	05-22-28	17,030	16,977
Domino's Pizza Master Issuer LLC				
Series 2018-1A, Class A2I (D)	4.116	07-25-48	233,825	229,747
Driven Brands Funding LLC				
Series 2018-1A, Class A2 (D)	4.739	04-20-48	29,850	29,882

	Rate (%)	Maturity date	Par value [^]	Value
Asset backed securities (continued)				
Elara HGV Timeshare Issuer LLC Series 2014-A, Class A (D)	2.530	02-25-27	61,992	\$60,999
Enterprise Fleet Financing LLC Series 2017-1, Class A2 (D)	2.130	07-20-22	348,679	346,711
Series 2017-2, Class A2 (D)	1.970	01-20-23	155,463	154,218
Series 2017-3, Class A2 (D)	2.130	05-22-23	89,262	88,354
Ford Credit Auto Lease Trust Series 2017-A, Class A4	2.020	06-15-20	50,000	49,752
Ford Credit Auto Owner Trust Series 2016-C, Class C	1.930	04-15-23	55,000	53,620
Ford Credit Floorplan Master Owner Trust A Series 2016-3, Class B	1.750	07-15-21	30,000	29,746
Series 2016-5, Class B	2.160	11-15-21	450,000	445,304
Galaxy XXIX CLO, Ltd. Series 2018-29A, Class A (3 month LIBOR + 0.790%) (B)(D)	3.406	11-15-26	250,000	249,040
Series 2018-29A, Class B (3 month LIBOR + 1.400%) (B)(D)	4.016	11-15-26	250,000	249,017
GM Financial Automobile Leasing Trust Series 2016-2, Class C	2.580	03-20-20	110,000	109,744
Series 2017-1, Class A4	2.260	08-20-20	10,000	9,934
Series 2018-1, Class C	3.110	12-20-21	35,000	34,723
Series 2018-1, Class D	3.370	10-20-22	75,000	74,427
Series 2018-2, Class C	3.500	04-20-22	35,000	34,931
GMF Floorplan Owner Revolving Trust Series 2016-1, Class B (D)	2.410	05-17-21	100,000	99,633
Series 2017-1, Class C (D)	2.970	01-18-22	100,000	99,607
Series 2017-3, Class C (D)	2.460	08-16-21	100,000	99,480
Series 2018-1, Class C (D)	3.250	03-15-22	235,000	234,458
Golub Capital Partners CLO 39B, Ltd. Series 2018-39A, Class A1 (3 month LIBOR + 1.150%) (B)(D)	3.610	10-20-28	280,000	278,321
GreatAmerica Leasing Receivables Funding LLC Series 2018-1, Class A3 (D)	2.600	06-15-21	25,000	24,784
Halcyon Loan Advisors Funding, Ltd. Series 2014-3A, Class AR (3 month LIBOR + 1.100%) (B)(D)	3.569	10-22-25	250,000	250,013
Series 2014-3A, Class B1R (3 month LIBOR + 1.700%) (B)(D)	4.169	10-22-25	250,000	250,011
Hardee's Funding LLC Series 2018-1A, Class AI (D)	4.250	06-20-48	655,000	654,777
Series 2018-1A, Class AII (D)	4.959	06-20-48	200,000	199,960
Hilton Grand Vacations Trust Series 2014-AA, Class A (D)	1.770	11-25-26	106,809	104,874
Series 2017-AA, Class A (D)	2.660	12-26-28	120,896	118,750
Huntington Auto Trust Series 2016-1, Class A4	1.930	04-15-22	40,000	39,489
Hyundai Auto Lease Securitization Trust Series 2016-C, Class A4 (D)	1.650	07-15-20	100,000	99,667
Hyundai Auto Receivables Trust Series 2017-A, Class B	2.380	04-17-23	25,000	24,510
Jimmy Johns Funding LLC Series 2017-1A, Class A2I (D)	3.610	07-30-47	64,188	63,476
John Deere Owner Trust Series 2016-A, Class A3	1.360	04-15-20	13,542	13,504
KKR CLO 13, Ltd. Series 13, Class A1R (3 month LIBOR + 0.800%) (B)(D)	3.236	01-16-28	275,000	272,636
Series 13, Class B1R (3 month LIBOR + 1.150%) (B)(D)	3.586	01-16-28	250,000	246,014
Kubota Credit Owner Trust Series 2016-1A, Class A3 (D)	1.500	07-15-20	62,437	62,006
Madison Park Funding XVIII, Ltd. Series 2015-18A, Class A1R (3 month LIBOR + 1.190%) (B)(D)	3.659	10-21-30	500,000	499,989
Magnetite XVI, Ltd. Series 2015-16A, Class BR (3 month LIBOR + 1.200%) (B)(D)	3.645	01-18-28	280,000	278,293

	Rate (%)	Maturity date	Par value [^]	Value
Asset backed securities (continued)				
Mill City Mortgage Loan Trust				
Series 2016-1, Class A1 (D)(J)	2.500	04-25-57	108,337	\$105,244
Series 2018-1, Class A1 (D)(J)	3.250	05-25-62	181,771	178,850
MMAF Equipment Finance LLC				
Series 2016-AA, Class A4 (D)	1.760	01-17-23	225,000	219,666
Series 2017-B, Class A4 (D)	2.410	11-15-24	100,000	96,956
MVW Owner Trust				
Series 2013-1A, Class A (D)	2.150	04-22-30	34,660	34,201
Series 2014-1A, Class A (D)	2.250	09-22-31	55,956	54,811
Series 2017-1A, Class A (D)	2.420	12-20-34	147,782	143,305
NaviEnt Private Education Loan Trust				
Series 2017-A, Class A2A (D)	2.880	12-16-58	100,000	96,365
Series 2017-A, Class B (D)	3.910	12-16-58	100,000	96,739
Series 2018-BA, Class A2A (D)	3.610	12-15-59	185,000	183,529
NaviEnt Private Education Refi Loan Trust				
Series 2018-A, Class A1 (D)	2.530	02-18-42	227,121	224,940
NaviEnt Student Loan Trust				
Series 2016-1A, Class A (1 month LIBOR + 0.700%) (B)(D)	2.981	02-25-70	313,384	312,899
Series 2018-1A, Class A2 (1 month LIBOR + 0.350%) (B)(D)	2.631	03-25-67	250,000	249,709
Series 2018-2A, Class A2 (1 month LIBOR + 0.380%) (B)(D)	2.661	03-25-67	335,000	335,101
Nelnet Student Loan Trust				
Series 2005-4, Class A4 (3 month LIBOR + 0.180%) (B)	2.546	03-22-32	95,912	93,757
Series 2006-1, Class A3 (3 month LIBOR + 0.450%) (B)(D)	3.103	08-23-36	290,000	286,042
Series 2008-3, Class A4 (3 month LIBOR + 1.650%) (B)	4.327	11-25-24	150,074	151,150
Neuberger Berman CLO XIX, Ltd.				
Series 2015-19A, Class A2R2 (3 month LIBOR + 1.150%) (B)(D)	3.586	07-15-27	285,000	282,722
Neuberger Berman CLO XVI-S, Ltd.				
Series 2017-16SA, Class A (3 month LIBOR + 0.850%) (B)(D)	3.286	01-15-28	260,000	258,105
Nissan Auto Lease Trust				
Series 2016-B, Class A4	1.610	01-18-22	45,000	44,907
Series 2017-B, Class A4	2.170	12-15-21	1,500,000	1,482,763
Nissan Master Owner Trust Receivables				
Series 2016-A, Class A2	1.540	06-15-21	55,000	54,558
OCP CLO, Ltd.				
Series 2014-7A, Class A1RR (3 month LIBOR + 1.120%) (B)(D)	3.589	07-20-29	495,000	493,462
Series 2015-10A, Class A1R (3 month LIBOR + 0.820%) (B)(D)	3.328	10-26-27	100,000	99,194
Octagon Investment Partners XXIII, Ltd.				
Series 2015-1A, Class A1R (3 month LIBOR + 0.850%) (B)(D)	3.286	07-15-27	500,000	496,297
OZLM VII, Ltd.				
Series 2014-7RA, Class A1R (3 month LIBOR + 1.010%) (B)(D)	3.459	07-17-29	400,000	398,592
Planet Fitness Master Issuer LLC				
Series 2018-1A, Class A2I (D)	4.262	09-05-48	85,000	85,037
Santander Drive Auto Receivables Trust				
Series 2014-3, Class D	2.650	08-17-20	27,096	27,086
Series 2015-2, Class D	3.020	04-15-21	285,000	284,433
Series 2015-3, Class D	3.490	05-17-21	75,000	75,134
Series 2015-4, Class D	3.530	08-16-21	40,000	40,118
Series 2015-5, Class C	2.740	12-15-21	49,853	49,819
Series 2015-5, Class D	3.650	12-15-21	100,000	100,170
Series 2016-1, Class D	4.020	04-15-22	170,000	171,330
Series 2016-3, Class C	2.460	03-15-22	68,000	67,408
Series 2017-1, Class B	2.100	06-15-21	45,000	44,844
Series 2017-1, Class C	2.580	05-16-22	55,000	54,647
Series 2018-1, Class C	2.960	03-15-24	100,000	98,979
Series 2018-2, Class B	3.030	09-15-22	210,000	209,108
Series 2018-2, Class C	3.350	07-17-23	130,000	129,170
Series 2018-3, Class C	3.510	08-15-23	365,000	364,292
Series 2018-4, Class B	3.270	01-17-23	25,000	24,992

	Rate (%)	Maturity date	Par value [^]	Value
Asset backed securities (continued)				
Series 2018-4, Class C	3.560	07-15-24	160,000	\$159,915
Santander Retail Auto Lease Trust Series 2017-A, Class C (D)	2.960	11-21-22	25,000	24,719
Sierra Timeshare Receivables Funding LLC Series 2014-2A, Class A (D)(J)	2.050	06-20-31	12,526	12,512
Series 2014-3A, Class A (D)	2.300	10-20-31	71,005	70,525
Series 2015-1A, Class A (D)	2.400	03-22-32	56,199	55,813
Series 2015-2A, Class A (D)	2.430	06-20-32	50,623	49,896
Series 2015-3A, Class A (D)	2.580	09-20-32	118,969	116,754
Series 2016-2A, Class A (D)	2.330	07-20-33	26,695	25,930
SLM Student Loan Trust Series 2008-1, Class A4 (3 month LIBOR + 0.650%) (B)	3.140	01-25-22	103,427	102,816
Series 2008-4, Class A4 (3 month LIBOR + 1.650%) (B)	4.140	07-25-22	202,285	206,272
Series 2008-5, Class A4 (3 month LIBOR + 1.700%) (B)	4.190	07-25-23	196,868	201,061
Series 2008-9, Class A (3 month LIBOR + 1.500%) (B)	3.990	04-25-23	231,467	234,056
Series 2010-1, Class A (1 month LIBOR + 0.400%) (B)	2.715	03-25-25	76,600	74,891
SMB Private Education Loan Trust Series 2014-A, Class A2B (1 month LIBOR + 1.150%) (B)(D)	3.457	05-15-26	85,743	86,560
Series 2015-A, Class A2B (1 month LIBOR + 1.000%) (B)(D)	3.307	06-15-27	73,371	74,016
Series 2015-B, Class A2A (D)	2.980	07-15-27	123,513	122,598
Series 2015-B, Class A3 (1 month LIBOR + 1.750%) (B)(D)	4.057	05-17-32	180,000	185,466
Series 2016-A, Class A2A (D)	2.700	05-15-31	79,819	78,623
Series 2016-B, Class A2A (D)	2.430	02-17-32	285,766	277,240
Series 2016-C, Class A2B (1 month LIBOR + 1.100%) (B)(D)	3.407	09-15-34	104,139	105,393
Series 2017-A, Class A2A (D)	2.880	09-15-34	195,000	190,975
Series 2018-B, Class A2A (D)	3.600	01-15-37	100,000	99,782
Series 2018-C, Class A2A (D)	3.630	11-15-35	210,000	210,014
Symphony CLO XVII, Ltd. Series 2016-17A, Class AR (3 month LIBOR + 0.880%) (B)(D)	3.316	04-15-28	385,000	382,547
Towd Point Mortgage Trust Series 2015-3, Class A1B (D)(J)	3.000	03-25-54	134,349	133,133
Series 2015-4, Class A1B (D)(J)	2.750	04-25-55	40,185	39,572
Series 2015-5, Class A1B (D)(J)	2.750	05-25-55	130,587	128,445
Series 2016-1, Class A1B (D)(J)	2.750	02-25-55	110,554	108,774
Series 2016-1, Class A3B (D)(J)	3.000	02-25-55	93,377	91,702
Series 2016-2, Class A1A (D)(J)	2.750	08-25-55	67,539	65,961
Series 2016-3, Class A1 (D)(J)	2.250	04-25-56	186,212	181,484
Series 2017-1, Class A1 (D)(J)	2.750	10-25-56	66,147	64,726
Series 2017-1, Class M1 (D)(J)	3.750	10-25-56	485,000	469,057
Series 2017-2, Class A1 (D)(J)	2.750	04-25-57	136,701	133,918
Series 2017-3, Class A1 (D)(J)	2.750	07-25-57	272,296	264,944
Series 2017-4, Class A1 (D)(J)	2.750	06-25-57	129,186	124,584
Series 2017-5, Class A1 (1 month LIBOR + 0.600%) (B)(D)	2.915	02-25-57	99,150	98,931
Series 2018-1, Class A1 (D)(J)	3.000	01-25-58	87,375	84,864
Series 2018-2, Class A1 (D)(J)	3.250	03-25-58	624,957	611,813
Series 2018-5, Class A1A (D)(J)	3.250	07-25-58	190,002	187,474
Utility Debt Securitization Authority Series 2013-T, Class T1	2.042	06-15-21	107,000	106,596
VB-S1 Issuer LLC Series 2016-1A, Class F (D)	6.901	06-15-46	85,000	87,608
Verizon Owner Trust Series 2016-2A, Class A (D)	1.680	05-20-21	100,000	99,372
Series 2017-3A, Class C (D)	2.530	04-20-22	100,000	98,270
Series 2018-1A, Class C (D)	3.200	09-20-22	100,000	99,308
Volvo Financial Equipment LLC Series 2016-1A, Class A3 (D)	1.670	02-18-20	34,444	34,366
Series 2018-1A, Class B (D)	2.910	01-17-23	35,000	34,594

	Rate (%)	Maturity date	Par value [^]	Value
Asset backed securities (continued)				
Volvo Financial Equipment Master Owner Trust Series 2017-A, Class A (1 month LIBOR + 0.500%) (B)(D)	2.807	11-15-22	100,000	\$100,217
Voya CLO, Ltd. Series 2016-1A, Class A2R (3 month LIBOR + 1.300%) (B)(D)	3.769	01-20-31	325,000	319,848
Wheels SPV 2 LLC Series 2016-1A, Class A2 (D)	1.590	05-20-25	34,725	34,622
World Omni Automobile Lease Securitization Trust Series 2016-A, Class A3	1.450	08-15-19	27,972	27,932
Series 2018-A, Class B	3.060	05-15-23	25,000	24,854

	Shares	Value
Common stocks 10.3%		\$80,446,049
(Cost \$63,138,302)		
Communication services 0.9%		6,706,573
Diversified telecommunication services 0.4%		
AT&T, Inc.	9,579	299,248
CenturyLink, Inc.	9,275	174,370
Telefonica SA	52,586	473,085
Verizon Communications, Inc.	30,025	1,810,508
Entertainment 0.3%		
The Walt Disney Company	2,400	277,176
Twenty-First Century Fox, Inc., Class B	40,200	1,971,006
Media 0.2%		
Comcast Corp., Class A	24,636	961,050
Liberty Broadband Corp., Series A (E)	1,675	142,593
Liberty Latin America, Ltd., Class C (E)	262	4,844
News Corp., Class A	45,662	592,693
Consumer discretionary 0.3%		2,165,806
Auto components 0.0%		
Adient PLC	5,160	122,189
Hotels, restaurants and leisure 0.1%		
Caesars Entertainment Corp. (E)	19,096	162,698
Las Vegas Sands Corp.	12,700	697,738
Leisure products 0.1%		
Mattel, Inc. (E)(K)	29,700	412,830
Multiline retail 0.1%		
Kohl's Corp.	5,800	389,586
Specialty retail 0.0%		
L Brands, Inc.	11,500	380,765
Consumer staples 0.8%		5,916,355
Beverages 0.1%		
PepsiCo, Inc.	3,546	432,399
Food and staples retailing 0.1%		
Walmart, Inc.	9,200	898,330
Food products 0.3%		
Archer-Daniels-Midland Company	8,953	412,017
Conagra Brands, Inc.	15,579	503,825
Kellogg Company	2,550	162,308
Mriya Farming PLC, Class B (E)(L)	2,794	0
Tyson Foods, Inc., Class A	17,700	1,043,415

	Shares	Value
Consumer staples (continued)		
Household products 0.2%		
Kimberly-Clark Corp.	11,000	\$1,269,070
Personal products 0.0%		
Coty, Inc., Class A	13,593	113,366
Tobacco 0.1%		
Philip Morris International, Inc.	12,500	1,081,625
Energy 1.0%		8,114,865
Oil, gas and consumable fuels 1.0%		
Apache Corp.	11,099	389,908
Chevron Corp.	6,850	814,739
EQT Corp.	2,170	40,601
Equitrans Midstream Corp. (E)	1,716	38,301
Exxon Mobil Corp.	27,500	2,186,250
Frontera Energy Corp. (E)	7,000	69,925
Frontera Energy Corp. (Toronto Stock Exchange) (E)	17,571	175,624
Hess Corp.	15,131	815,410
Occidental Petroleum Corp.	11,900	836,213
TOTAL SA	28,143	1,565,306
TransCanada Corp.	28,900	1,182,588
Financials 2.6%		20,261,379
Banks 1.3%		
Bank of America Corp.	2,728	77,475
Citigroup, Inc.	12,341	799,573
Fifth Third Bancorp	39,900	1,114,407
JPMorgan Chase & Co.	28,058	3,119,769
KeyCorp	15,910	291,789
The PNC Financial Services Group, Inc.	6,153	835,454
U.S. Bancorp	25,700	1,399,622
Wells Fargo & Company	51,500	2,795,420
Capital markets 0.6%		
Ameriprise Financial, Inc.	1,144	148,434
Franklin Resources, Inc.	22,699	769,269
Morgan Stanley	30,900	1,371,651
Northern Trust Corp.	2,483	246,388
State Street Corp.	14,700	1,073,394
The Bank of New York Mellon Corp.	11,184	573,851
Insurance 0.7%		
American International Group, Inc.	22,527	974,293
Brighthouse Financial, Inc. (E)	12,536	504,699
Chubb, Ltd.	9,895	1,323,357
Loews Corp.	18,481	888,197
Marsh & McLennan Companies, Inc.	4,109	364,468
MetLife, Inc.	25,166	1,123,159
Willis Towers Watson PLC	2,927	466,710
Health care 1.4%		10,942,923
Biotechnology 0.1%		
Gilead Sciences, Inc.	14,850	1,068,309
Health care equipment and supplies 0.2%		
Becton, Dickinson and Company	1,220	308,355
Medtronic PLC	12,200	1,189,866

	Shares	Value
Health care (continued)		
Health care providers and services 0.3%		
Anthem, Inc.	5,534	\$1,605,247
CVS Health Corp.	11,384	912,997
Pharmaceuticals 0.8%		
Bristol-Myers Squibb Company	9,600	513,216
GlaxoSmithKline PLC	24,982	517,875
GlaxoSmithKline PLC, ADR	7,100	297,277
Johnson & Johnson	12,250	1,799,525
Merck & Company, Inc.	13,400	1,063,156
Pfizer, Inc.	36,061	1,667,100
Industrials 1.1%		9,037,561
Aerospace and defense 0.3%		
Harris Corp.	8,500	1,215,075
Northrop Grumman Corp.	200	51,976
The Boeing Company	4,258	1,476,504
Air freight and logistics 0.1%		
United Parcel Service, Inc., Class B	9,546	1,100,558
Airlines 0.2%		
Alaska Air Group, Inc.	7,500	549,450
Delta Air Lines, Inc.	6,500	394,615
Southwest Airlines Company	5,937	324,220
Building products 0.2%		
Johnson Controls International PLC	36,517	1,270,061
Commercial services and supplies 0.0%		
Stericycle, Inc. (E)	5,600	269,192
Electrical equipment 0.1%		
Emerson Electric Company	7,030	474,666
nVent Electric PLC	5,850	146,367
Industrial conglomerates 0.0%		
General Electric Company	39,824	298,680
Machinery 0.1%		
Flowserve Corp.	982	47,637
Illinois Tool Works, Inc.	800	111,240
PACCAR, Inc.	3,300	205,326
Pentair PLC	6,750	288,225
Professional services 0.1%		
Nielsen Holdings PLC	29,951	813,769
Information technology 0.8%		6,157,795
Communications equipment 0.2%		
Cisco Systems, Inc.	29,600	1,416,952
Electronic equipment, instruments and components 0.0%		
TE Connectivity, Ltd.	1,720	132,320
Semiconductors and semiconductor equipment 0.4%		
Applied Materials, Inc.	11,341	422,792
NXP Semiconductors NV	1,734	144,564
QUALCOMM, Inc.	25,900	1,508,934
Texas Instruments, Inc.	5,900	589,115
Software 0.2%		
Microsoft Corp.	14,901	1,652,372

	Shares	Value
Information technology (continued)		
Technology hardware, storage and peripherals 0.0%		
Hewlett Packard Enterprise Company	9,600	\$144,000
Western Digital Corp.	3,233	146,746
Materials 0.5%		4,173,078
Chemicals 0.3%		
Akzo Nobel NV	1,399	117,560
CF Industries Holdings, Inc.	17,000	717,230
DowDuPont, Inc.	29,273	1,693,443
PPG Industries, Inc.	900	98,397
Construction materials 0.1%		
Vulcan Materials Company	3,950	417,555
Containers and packaging 0.1%		
International Paper Company	16,684	770,634
Metals and mining 0.0%		
Constellium NV, Class A (E)	10,350	86,837
Nucor Corp.	4,493	271,422
Real estate 0.3%		2,233,457
Equity real estate investment trusts 0.3%		
Equity Residential	11,000	783,750
Rayonier, Inc.	14,185	448,672
SL Green Realty Corp.	5,306	511,605
Weyerhaeuser Company	18,532	489,430
Utilities 0.6%		4,736,257
Electric utilities 0.4%		
Duke Energy Corp.	5,100	451,707
Edison International	9,337	516,523
Evergy, Inc.	7,200	427,464
PG&E Corp. (E)	11,823	311,891
The Southern Company	35,101	1,661,330
Multi-utilities 0.2%		
NiSource, Inc.	43,734	1,155,452
Sempra Energy	1,839	211,890
Preferred securities 0.3%		\$2,778,596
(Cost \$2,450,208)		
Health care 0.1%		688,679
Health care equipment and supplies 0.1%		
Becton, Dickinson and Company, 6.125%	10,902	688,679
Utilities 0.2%		2,089,917
Electric utilities 0.1%		
NextEra Energy, Inc., 6.123%	14,714	874,012
Independent power and renewable electricity producers 0.0%		
Vistra Energy Corp., 7.000%	3,325	313,049
Multi-utilities 0.1%		
DTE Energy Company, 6.500%	3,151	172,706
Sempra Energy, 6.000%	6,068	615,477
Sempra Energy, 6.750%	1,129	114,673

	Contracts/ Notional amount	Value		
Purchased options 0.0%		\$22,413		
(Cost \$39,541)				
Calls 0.0%		10,099		
Exchange Traded Option on 10 Year U.S. Treasury Futures (Expiration Date: 12-21-18; Strike Price: \$118.50; Notional Amount: 7,000) (E)	7	7,438		
Over the Counter Option on 5 Year Credit Default Swap on iTraxx Europe Crossover Series 29 (Expiration Date: 12-19-18; Strike Rate: 2.625%; Counterparty: Citibank N.A.) (E)(M)	1,000,000	5		
Over the Counter Option on the USD vs. JPY (Expiration Date: 11-30-18; Strike Price: \$112.68; Counterparty: Barclays Bank PLC) (E)(M)	600,000	1		
Over the Counter Option on the USD vs. KRW (Expiration Date: 12-21-18; Strike Price: \$1,135.00; Counterparty: Deutsche Bank AG) (E)(M)	590,000	2,655		
Puts 0.0%		12,314		
Over the Counter Option on the AUD vs. USD (Expiration Date: 1-4-19; Strike Price: \$0.72; Counterparty: Citibank N.A.) (E)(M)	590,000	3,552		
Over the Counter Option on the EUR vs. USD (Expiration Date: 12-13-18; Strike Price: \$1.19; Counterparty: Citibank N.A.) (E)(M)	300,000	3		
Over the Counter Option on the EUR vs. USD (Expiration Date: 1-4-19; Strike Price: \$1.19; Counterparty: Barclays Capital) (E)(M)	930,000	109		
Over the Counter Option on the USD vs. JPY (Expiration Date: 12-17-18; Strike Price: \$111.30; Counterparty: Citibank N.A.) (E)(M)	600,000	558		
Over the Counter Option on the USD vs. MXN (Expiration Date: 12-13-18; Strike Price: \$19.60; Counterparty: BNP Paribas SA) (E)(M)	580,000	484		
Over the Counter Option on the USD vs. ZAR (Expiration Date: 12-13-18; Strike Price: \$14.05; Counterparty: Goldman Sachs International) (E)(M)	380,000	7,608		
	Yield (%)	Shares	Value	
Securities lending collateral 0.0%			\$382,293	
(Cost \$382,300)				
John Hancock Collateral Trust (N)	2.3749(O)	38,219	382,293	
	Yield* (%)	Maturity date	Par value^	Value
Short-term investments 2.7%				\$21,093,005
(Cost \$21,095,734)				
Commercial paper 0.0%				114,206
Ford Motor Credit Company LLC	2.780	02-19-19	115,000	114,206
U.S. Government 0.1%				467,166
U.S. Treasury Bill	2.250	01-17-19	15,000	14,957
U.S. Treasury Bill	2.253	01-17-19	12,500	12,464
U.S. Treasury Bill	2.255	01-17-19	6,000	5,983
U.S. Treasury Bill	2.260	01-17-19	435,000	433,762
Foreign government 0.1%				616,929
Egypt Treasury Bill	13.646	02-05-19	EGP 3,900,000	211,028
Egypt Treasury Bill	15.322	02-05-19	EGP 500,000	27,055
Egypt Treasury Bill	18.383	01-29-19	EGP 6,975,000	378,846
	Yield (%)		Shares	Value
Money market funds 2.5%				19,894,704
T. Rowe Price Government Reserve Fund	2.2493(O)		19,894,704	19,894,704
Total investments (Cost \$798,636,919) 100.9%				\$791,666,497
Other assets and liabilities, net (0.9%)				(7,147,835)
Total net assets 100.0%				\$784,518,662

	Rate (%)	Maturity date	Par value [^]	Value
Sale commitments outstanding (1.8%)				(14,484,442)
(Proceeds received \$(14,365,089))				
U.S. Government Agency (1.8%)				(14,484,442)
Federal National Mortgage Association				
30 Yr Pass Thru (C)	3.000	TBA	(4,265,000)	(4,067,078)
30 Yr Pass Thru (C)	3.500	TBA	(2,115,000)	(2,074,518)
Government National Mortgage Association				
30 Yr Pass Thru (C)	3.000	TBA	(510,000)	(491,174)
30 Yr Pass Thru (C)	3.500	TBA	(2,750,000)	(2,716,592)
30 Yr Pass Thru (C)	3.500	TBA	(1,090,000)	(1,078,334)
30 Yr Pass Thru (C)	3.500	TBA	(1,040,000)	(1,028,300)
30 Yr Pass Thru (C)	4.500	TBA	(1,335,000)	(1,376,821)
30 Yr Pass Thru (C)	4.500	TBA	(1,600,000)	(1,651,625)

The percentage shown for each investment category is the total value of the category as a percentage of the net assets of the fund.

[^]All par values are denominated in U.S. dollars unless otherwise indicated.

Currency Abbreviations

ARS	Argentine Peso
AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CLP	Chilean Peso
COP	Colombian Peso
CZK	Czech Republic Koruna
EGP	Egyptian Pound
EUR	Euro
GBP	Pound Sterling
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli New Shekel
INR	Indian Rupee
JPY	Japanese Yen
KRW	Korean Won
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
PEN	Peruvian Nuevo Sol
PHP	Philippine Peso
PLN	Polish Zloty
RON	Romanian New Leu
RUB	Russian Ruble
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Bhat
TRY	Turkish Lira
ZAR	South African Rand

Security Abbreviations and Legend

ADR	American Depositary Receipt
CDOR	Canadian Dollar Offered Rate
CMT	Constant Maturity Treasury
COFI	11th Federal Home Loan Bank District Cost of Funds Index
CPI	Consumer Price Index
EURIBOR	Euro Interbank Offered Rate
IO	Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the period.
LIBOR	London Interbank Offered Rate
PIK	Pay-in-Kind Security - Represents a payment-in-kind which may pay interest in additional par and/or cash. Rates shown are the current rate and most recent payment rate.
PO	Principal-Only Security - (Principal Tranche of Stripped Security). Rate shown is the annualized yield on date of purchase.

- TBA To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.
- (A) All or a portion of this security is segregated at the custodian as collateral for certain derivatives.
- (B) Variable rate obligation. The coupon rate shown represents the rate at period end.
- (C) Security purchased or sold on a when-issued or delayed delivery basis.
- (D) These securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration. Rule 144A securities amounted to \$139,555,113 or 17.8% of the fund's net assets as of 11-30-18.
- (E) Non-income producing security.
- (F) Non-income producing - Issuer is in default.
- (G) Perpetual bonds have no stated maturity date. Date shown as maturity date is next call date.
- (H) Term loans are variable rate obligations. The coupon rate shown represents the rate at period end.
- (I) This position represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate, which is disclosed as TBD (To Be Determined).
- (J) Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and prepayments on the underlying pool of assets. The interest rate shown is the current rate as of period end.
- (K) All or a portion of this security is on loan as of 11-30-18. The value of securities on loan amounted to \$374,616.
- (L) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (M) For this type of option, notional amounts are equivalent to number of contracts.
- (N) Investment is an affiliate of the fund, the advisor and/or subadvisor. This security represents the investment of cash collateral received for securities lending.
- (O) The rate shown is the annualized seven-day yield as of 11-30-18.
- * Yield represents either the annualized yield at the date of purchase, the stated coupon rate or, for floating rate securities, the rate at period end.

The fund had the following country composition as a percentage of net assets on 11-30-18:

United States	68.5%
Mexico	2.4%
United Kingdom	2.0%
Luxembourg	1.6%
Cayman Islands	1.5%
Brazil	1.4%
Indonesia	1.3%
South Africa	1.3%
Japan	1.3%
Netherlands	1.2%
Other countries	17.5%
TOTAL	100.0%

DERIVATIVES

FUTURES

Open contracts	Number of contracts	Position	Expiration date	Notional basis*	Notional value*	Unrealized appreciation (depreciation)
10-Year Australian Treasury Bond Futures	11	Long	Dec 2018	\$1,044,367	\$1,043,752	\$(615)
10-Year Canada Government Bond Futures	21	Long	Mar 2019	2,092,524	2,106,717	14,193
10-Year U.S. Treasury Note Futures	33	Long	Mar 2019	3,931,344	3,941,953	10,609
10-Year Ultra U.S. Treasury Note Futures	16	Long	Mar 2019	2,016,515	2,024,000	7,485
2-Year U.S. Treasury Note Futures	148	Long	Mar 2019	31,216,961	31,225,688	8,727
3 Year South Korea Government Bond Futures	14	Long	Dec 2018	1,356,643	1,360,596	3,953
5-Year U.S. Treasury Note Futures	9	Long	Mar 2019	1,015,044	1,016,648	1,604
Euro-OAT Futures	5	Long	Dec 2018	859,880	866,566	6,686
German Euro BOBL Futures	5	Long	Dec 2018	739,012	747,016	8,004
German Euro BOBL Futures	2	Long	Mar 2019	299,294	299,373	79
German Euro BUND Futures	13	Long	Dec 2018	2,346,900	2,377,433	30,533
U.S. Treasury Long Bond Futures	56	Long	Mar 2019	7,824,189	7,834,750	10,561
Ultra U.S. Treasury Bond Futures	110	Long	Mar 2019	16,770,000	16,764,688	(5,312)
10-Year U.S. Treasury Note Futures	14	Short	Mar 2019	(1,667,512)	(1,672,344)	(4,832)
10-Year Ultra U.S. Treasury Note Futures	33	Short	Mar 2019	(4,166,827)	(4,174,500)	(7,673)
2-Year U.S. Treasury Note Futures	14	Short	Mar 2019	(2,952,679)	(2,953,781)	(1,102)
5-Year U.S. Treasury Note Futures	89	Short	Mar 2019	(10,033,085)	(10,053,523)	(20,438)
Euro SCHATZ Futures	9	Short	Dec 2018	(1,139,976)	(1,141,208)	(1,232)
Euro SCHATZ Futures	5	Short	Mar 2019	(633,376)	(633,410)	(34)
German Euro BOBL Futures	1	Short	Dec 2018	(148,643)	(149,403)	(760)
German Euro BUND Futures	4	Short	Dec 2018	(717,000)	(731,518)	(14,518)
U.K. Long Gilt Bond Futures	11	Short	Mar 2019	(1,709,194)	(1,719,015)	(9,821)
U.S. Treasury Long Bond Futures	3	Short	Mar 2019	(417,488)	(419,719)	(2,231)
Ultra U.S. Treasury Bond Futures	21	Short	Mar 2019	(3,196,271)	(3,200,531)	(4,260)
						\$29,606

* Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

FORWARD FOREIGN CURRENCY CONTRACTS

Contract to buy	Contract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
ARS 17,452,000 USD	435,428	BNP Paribas SA	2/8/2019	—	\$(11,615)
ARS 619,000 USD	14,880	State Street Bank London	2/8/2019	\$152	—
AUD 290,000 USD	210,891	Citibank N.A.	1/25/2019	1,260	—
AUD 1,665,518 USD	1,188,205	Citibank N.A.	2/22/2019	30,796	—
BRL 1,637,000 USD	423,842	Barclays Bank PLC Wholesale	1/3/2019	—	(1,154)
BRL 1,385,434 USD	367,667	Deutsche Bank AG London	1/3/2019	—	(9,935)
BRL 2,664,374 USD	663,241	Goldman Sachs International	1/3/2019	24,725	—
BRL 1,651,000 USD	404,904	State Street Bank London	1/3/2019	21,400	—
CAD 275,000 USD	207,635	Bank of America, N.A.	1/25/2019	—	(377)
CAD 2,448,347 USD	1,881,194	State Street Bank London	1/25/2019	—	(35,962)
CHF 180,000 USD	182,290	JPMorgan Chase Bank N.A. London	1/25/2019	—	(1,091)
CHF 651,000 USD	652,468	Bank of America, N.A.	2/22/2019	4,578	—
CLP 130,414,000 USD	192,706	Barclays Bank PLC Wholesale	12/7/2018	1,472	—
CLP 195,618,067 USD	290,588	BNP Paribas SA	12/7/2018	675	—
CLP 65,207,000 USD	97,617	JPMorgan Chase Bank N.A. London	12/7/2018	—	(528)
CLP 208,261,000 USD	313,224	Barclays Bank PLC Wholesale	1/11/2019	—	(3,069)
CLP 133,001,000 USD	202,922	HSBC Bank USA	1/11/2019	—	(4,849)
CLP 127,356,896 USD	188,216	State Street Bank London	1/11/2019	1,453	—
CNH 3,983,000 USD	573,944	Barclays Bank PLC Wholesale	1/3/2019	—	(1,435)
COP 342,401,000 USD	106,072	BNP Paribas SA	2/8/2019	—	(513)
COP 2,552,684,143 USD	798,525	HSBC Bank USA	2/8/2019	—	(11,554)
COP 75,465,000 USD	23,583	State Street Bank London	2/8/2019	—	(318)

FORWARD FOREIGN CURRENCY CONTRACTS (continued)

	Contract to buy		Contract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
CZK	23,694,000	USD	1,117,441	Bank of America, N.A.	12/18/2018	—	\$(83,902)
CZK	944,000	USD	42,900	State Street Bank London	12/18/2018	—	(1,722)
CZK	42,795,542	USD	1,919,167	JPMorgan Chase Bank N.A. London	1/18/2019	—	(46,431)
DKK	1,850,000	USD	287,214	Citibank N.A.	1/18/2019	—	(5,285)
EGP	2,793,495	USD	152,943	State Street Bank London	1/10/2019	\$1,323	—
EUR	87,000	USD	109,714	Bank of America, N.A.	12/18/2018	—	(11,090)
EUR	74,000	USD	85,111	JPMorgan Chase Bank N.A. London	12/18/2018	—	(1,225)
EUR	2,148,037	USD	2,502,908	State Street Bank London	12/18/2018	—	(67,894)
EUR	201,000	USD	230,787	Bank of America, N.A.	1/25/2019	—	(2,097)
EUR	203,000	USD	232,615	Goldman Sachs International	1/25/2019	—	(1,650)
EUR	159,000	USD	182,931	Goldman Sachs International	1/31/2019	—	(1,937)
EUR	205,000	USD	235,744	Citibank N.A.	2/22/2019	—	(1,957)
EUR	93,574	USD	107,531	JPMorgan Chase Bank N.A. London	2/22/2019	—	(817)
EUR	578,329	USD	661,245	State Street Bank London	2/22/2019	—	(1,708)
GBP	152,000	USD	194,974	Citibank N.A.	1/25/2019	—	(705)
GBP	22,803	USD	29,324	State Street Bank London	1/25/2019	—	(179)
GBP	1,302,940	USD	1,683,249	Goldman Sachs International	2/22/2019	—	(15,761)
GBP	8,000	USD	10,253	State Street Bank London	2/22/2019	—	(15)
HUF	386,735,334	USD	1,375,408	Citibank N.A.	1/18/2019	—	(16,944)
HUF	22,844,100	USD	81,353	State Street Bank London	1/18/2019	—	(1,109)
IDR	2,475,128,000	USD	164,079	BNP Paribas SA	2/8/2019	7,334	—
IDR	5,210,088,996	USD	336,591	Goldman Sachs International	2/8/2019	24,229	—
IDR	2,761,007,000	USD	180,352	HSBC Bank USA	2/8/2019	10,859	—
IDR	199,800,000	USD	12,910	State Street Bank London	2/8/2019	927	—
ILS	117,000	USD	31,581	Citibank N.A.	12/12/2018	—	(100)
INR	21,439,000	USD	292,523	Bank of America, N.A.	2/8/2019	12,727	—
INR	24,838,000	USD	338,408	HSBC Bank USA	2/8/2019	15,237	—
JPY	1,117,779,828	USD	10,073,008	Citibank N.A.	1/25/2019	—	(176,864)
JPY	32,685,000	USD	293,216	Goldman Sachs International	1/25/2019	—	(3,843)
JPY	21,842,000	USD	194,340	JPMorgan Chase Bank N.A. London	1/25/2019	—	(964)
JPY	12,445,409	USD	110,656	State Street Bank London	1/25/2019	—	(471)
KRW	230,883,836	USD	204,253	Barclays Bank PLC Wholesale	12/7/2018	1,828	—
KRW	152,658,000	USD	134,976	BNP Paribas SA	12/7/2018	1,282	—
KRW	7,588,000	USD	6,804	Goldman Sachs International	12/7/2018	—	(32)
KRW	191,477,432	USD	170,812	HSBC Bank USA	12/7/2018	94	—
KRW	76,328,000	USD	67,607	JPMorgan Chase Bank N.A. London	12/7/2018	521	—
KRW	195,090,000	USD	171,659	State Street Bank London	12/7/2018	2,472	—
KRW	23,724,000	USD	21,006	Barclays Bank PLC Wholesale	2/8/2019	219	—
KRW	15,816,000	USD	13,948	Citibank N.A.	2/8/2019	200	—
KRW	15,816,000	USD	14,034	HSBC Bank USA	2/8/2019	114	—
KRW	29,163,000	USD	25,901	Barclays Bank PLC Wholesale	3/8/2019	220	—
KRW	19,442,000	USD	17,258	BNP Paribas SA	3/8/2019	156	—
KRW	9,721,000	USD	8,646	HSBC Bank USA	3/8/2019	61	—
KRW	9,720,268	USD	8,641	JPMorgan Chase Bank N.A. London	3/8/2019	66	—
MXN	1,756,283	USD	85,174	Citibank N.A.	2/22/2019	53	—
MXN	2,105,232	USD	102,208	Goldman Sachs International	2/22/2019	—	(47)
MXN	8,158,836	USD	396,301	State Street Bank London	2/22/2019	—	(375)
MYR	127,239	USD	30,672	HSBC Bank USA	1/11/2019	—	(252)
MYR	2,642,444	USD	633,781	HSBC Bank USA	2/8/2019	—	(2,103)
NOK	1,526,000	USD	179,826	Bank of America, N.A.	2/22/2019	—	(1,607)
NOK	149,399	USD	17,673	Goldman Sachs International	2/22/2019	—	(225)
NZD	269,000	USD	184,044	JPMorgan Chase Bank N.A. London	1/25/2019	1,026	—
NZD	173,000	USD	117,374	Bank of America, N.A.	2/22/2019	1,706	—
PEN	595,000	USD	179,444	HSBC Bank USA	12/7/2018	—	(3,500)

FORWARD FOREIGN CURRENCY CONTRACTS (continued)

Contract to buy		Contract to sell		Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
PEN	60,000	USD	17,996	State Street Bank London	12/7/2018	—	\$(254)
PHP	12,894,000	USD	235,614	Goldman Sachs International	1/11/2019	\$9,634	—
PHP	3,836,000	USD	70,211	JPMorgan Chase Bank N.A. London	1/11/2019	2,751	—
PLN	6,072,693	USD	1,595,574	Citibank N.A.	2/22/2019	9,726	—
PLN	186,920	USD	49,253	State Street Bank London	2/22/2019	159	—
RON	244,000	USD	60,526	Bank of America, N.A.	1/18/2019	—	(1,139)
RON	836,000	USD	203,743	Citibank N.A.	1/18/2019	—	(269)
RON	97,029	USD	23,788	Goldman Sachs International	1/18/2019	—	(172)
RON	179,000	USD	43,565	State Street Bank London	1/18/2019	2	—
RUB	33,796,681	USD	510,336	State Street Bank London	1/18/2019	—	(9,382)
SEK	1,895,000	USD	211,224	Bank of America, N.A.	1/25/2019	—	(1,995)
SEK	1,594,836	USD	178,803	Citibank N.A.	2/22/2019	—	(2,314)
SEK	1,804,000	USD	202,091	State Street Bank London	2/22/2019	—	(2,455)
SGD	829,000	USD	602,473	Barclays Bank PLC Wholesale	2/8/2019	2,659	—
SGD	400,000	USD	292,681	JPMorgan Chase Bank N.A. London	2/8/2019	—	(699)
THB	12,142,961	USD	373,432	Citibank N.A.	2/8/2019	—	(3,236)
THB	16,192,000	USD	498,292	JPMorgan Chase Bank N.A. London	2/8/2019	—	(4,656)
THB	1,275,000	USD	38,535	State Street Bank London	2/8/2019	335	—
TRY	1,707,000	USD	291,226	Barclays Bank PLC Wholesale	1/18/2019	27,827	—
TRY	2,697,868	USD	386,763	Citibank N.A.	1/18/2019	117,492	—
TRY	430,829	USD	66,590	HSBC Bank USA	1/18/2019	13,935	—
TRY	1,231,014	USD	205,123	State Street Bank London	1/18/2019	24,965	—
TWD	29,723,000	USD	965,503	JPMorgan Chase Bank N.A. London	12/7/2018	—	(1,101)
USD	208,936	AUD	290,000	Citibank N.A.	1/25/2019	—	(3,214)
USD	607,353	AUD	830,000	Barclays Bank PLC Wholesale	2/22/2019	—	(128)
USD	29,790	AUD	42,000	Citibank N.A.	2/22/2019	—	(950)
USD	631,375	BRL	2,378,570	Deutsche Bank AG London	1/3/2019	17,206	—
USD	290,033	BRL	1,193,545	Goldman Sachs International	1/3/2019	—	(18,151)
USD	539,119	BRL	2,164,733	State Street Bank London	1/3/2019	—	(19,833)
USD	770,766	BRL	2,870,212	State Street Bank London	2/4/2019	31,174	—
USD	189,979	CAD	249,000	Barclays Bank PLC Wholesale	1/25/2019	2,316	—
USD	209,741	CAD	275,000	Goldman Sachs International	1/25/2019	2,483	—
USD	1,319,500	CAD	1,727,754	Royal Bank of Canada (UK)	1/25/2019	17,353	—
USD	463,085	CAD	603,000	State Street Bank London	1/25/2019	8,626	—
USD	179,989	CHF	180,000	BNP Paribas SA	1/25/2019	—	(1,210)
USD	384,866	CHF	384,000	Bank of America, N.A.	2/22/2019	—	(2,700)
USD	16,138	CHF	16,000	State Street Bank London	2/22/2019	—	(11)
USD	296,270	CLP	195,618,067	Barclays Bank PLC Wholesale	12/7/2018	5,007	—
USD	196,112	CLP	130,414,000	BNP Paribas SA	12/7/2018	1,934	—
USD	99,412	CLP	65,207,000	HSBC Bank USA	12/7/2018	2,323	—
USD	69,377	CLP	46,359,689	Barclays Bank PLC Wholesale	1/11/2019	335	—
USD	266,567	CLP	178,556,376	BNP Paribas SA	1/11/2019	650	—
USD	69,745	CLP	46,358,000	Citibank N.A.	1/11/2019	706	—
USD	276,758	CLP	185,432,000	State Street Bank London	1/11/2019	602	—
USD	533,400	CLP	364,183,000	Barclays Bank PLC Wholesale	2/8/2019	—	(9,174)
USD	521,777	CLP	351,464,067	BNP Paribas SA	2/8/2019	—	(1,844)
USD	212,583	CLP	143,130,000	JPMorgan Chase Bank N.A. London	2/8/2019	—	(657)
USD	113,008	CLP	77,924,962	State Street Bank London	2/8/2019	—	(3,087)
USD	191,409	COP	611,359,000	Barclays Bank PLC Wholesale	2/8/2019	2,932	—
USD	136,397	COP	437,869,000	Goldman Sachs International	2/8/2019	1,405	—
USD	165,487	COP	529,020,000	HSBC Bank USA	2/8/2019	2,394	—
USD	1,089,693	COP	3,498,266,070	State Street Bank London	2/8/2019	11,206	—
USD	124,039	CZK	2,513,000	Bank of America, N.A.	12/18/2018	14,421	—
USD	33,572	CZK	685,000	JPMorgan Chase Bank N.A. London	12/18/2018	3,692	—

FORWARD FOREIGN CURRENCY CONTRACTS (continued)

	Contract to buy	Contract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
USD	33,402	CZK 677,000	State Street Bank London	12/18/2018	\$3,871	—
USD	201,713	CZK 4,571,000	JPMorgan Chase Bank N.A. London	1/18/2019	1,686	—
USD	46,290	CZK 1,058,000	State Street Bank London	1/18/2019	—	\$(8)
USD	22,247	DKK 146,000	State Street Bank London	1/18/2019	—	(2)
USD	152,279	EGP 2,793,495	Citibank N.A.	1/10/2019	—	(1,987)
USD	1,110,642	EUR 918,000	Bank of America, N.A.	12/18/2018	69,998	—
USD	182,875	EUR 159,600	BNP Paribas SA	12/18/2018	1,953	—
USD	211,106	EUR 184,745	Citibank N.A.	12/18/2018	1,679	—
USD	158,751	EUR 139,069	State Street Bank London	12/18/2018	1,102	—
USD	236,092	EUR 207,000	Bank of America, N.A.	1/25/2019	575	—
USD	237,407	EUR 207,000	BNP Paribas SA	1/25/2019	1,891	—
USD	236,473	EUR 207,000	Citibank N.A.	1/25/2019	956	—
USD	239,139	EUR 208,068	HSBC Bank USA	1/25/2019	2,408	—
USD	192,154	EUR 168,000	Deutsche Bank AG London	1/31/2019	916	—
USD	191,213	EUR 167,000	JPMorgan Chase Bank N.A. London	1/31/2019	1,113	—
USD	430,018	EUR 367,634	State Street Bank London	1/31/2019	11,532	—
USD	655,095	EUR 573,000	Bank of America, N.A.	2/22/2019	1,634	—
USD	658,715	EUR 573,000	BNP Paribas SA	2/22/2019	5,254	—
USD	1,073,139	EUR 937,500	Citibank N.A.	2/22/2019	3,993	—
USD	772,947	EUR 671,292	State Street Bank London	2/22/2019	7,392	—
USD	195,931	GBP 152,000	BNP Paribas SA	1/25/2019	1,662	—
USD	1,341,322	GBP 1,009,632	State Street Bank London	1/25/2019	50,925	—
USD	49,077	HUF 13,989,000	State Street Bank London	1/18/2019	—	(62)
USD	190,733	IDR 2,794,235,000	Bank of America, N.A.	2/8/2019	—	(2,780)
USD	43,740	IDR 643,508,000	Barclays Bank PLC Wholesale	2/8/2019	—	(825)
USD	57,097	IDR 834,365,015	State Street Bank London	2/8/2019	—	(686)
USD	56,940	ILS 208,000	Bank of America, N.A.	12/12/2018	974	—
USD	57,261	ILS 209,000	Barclays Bank PLC Wholesale	12/12/2018	1,026	—
USD	56,994	ILS 208,000	BNP Paribas SA	12/12/2018	1,028	—
USD	56,863	ILS 208,000	Citibank N.A.	12/12/2018	898	—
USD	56,943	ILS 208,000	HSBC Bank USA	12/12/2018	977	—
USD	269,561	ILS 958,053	Citibank N.A.	1/16/2019	11,096	—
USD	304,236	ILS 1,095,000	Citibank N.A.	1/24/2019	8,634	—
USD	305,040	ILS 1,096,252	Goldman Sachs International	1/24/2019	9,098	—
USD	1,198,088	INR 89,411,842	Barclays Bank PLC Wholesale	2/8/2019	—	(74,963)
USD	1,111,927	INR 82,946,000	Citibank N.A.	2/8/2019	—	(69,063)
USD	1,784,853	INR 132,076,774	HSBC Bank USA	2/8/2019	—	(95,663)
USD	37,093	INR 2,606,000	JPMorgan Chase Bank N.A. London	2/8/2019	—	(11)
USD	223,134	JPY 24,775,618	Citibank N.A.	1/25/2019	3,786	—
USD	55,125	JPY 6,154,000	State Street Bank London	1/25/2019	641	—
USD	76,811	KRW 86,032,000	Barclays Bank PLC Wholesale	12/7/2018	21	—
USD	17,190	KRW 19,442,000	BNP Paribas SA	12/7/2018	—	(164)
USD	203,980	KRW 227,468,000	Goldman Sachs International	12/7/2018	950	—
USD	161,699	KRW 180,322,000	HSBC Bank USA	12/7/2018	748	—
USD	300,225	KRW 340,761,268	JPMorgan Chase Bank N.A. London	12/7/2018	—	(3,928)
USD	87,798	KRW 99,162,000	Barclays Bank PLC Wholesale	2/8/2019	—	(915)
USD	58,305	KRW 66,111,000	Citibank N.A.	2/8/2019	—	(838)
USD	58,664	KRW 66,108,000	HSBC Bank USA	2/8/2019	—	(478)
USD	203,379	KRW 228,987,000	Barclays Bank PLC Wholesale	3/8/2019	—	(1,724)
USD	135,516	KRW 152,658,000	BNP Paribas SA	3/8/2019	—	(1,220)
USD	67,890	KRW 76,329,000	HSBC Bank USA	3/8/2019	—	(477)
USD	67,850	KRW 76,328,000	JPMorgan Chase Bank N.A. London	3/8/2019	—	(516)
USD	189,384	MXN 3,912,000	Barclays Bank PLC Wholesale	2/22/2019	—	(455)
USD	147,048	MXN 3,067,000	BNP Paribas SA	2/22/2019	—	(1,785)

FORWARD FOREIGN CURRENCY CONTRACTS (continued)

Contract to buy		Contract to sell		Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
USD	244,393	MXN	5,063,179	Citibank N.A.	2/22/2019	—	\$(1,310)
USD	243,508	MXN	5,064,000	HSBC Bank USA	2/22/2019	—	(2,234)
USD	723,317	MXN	14,780,000	JPMorgan Chase Bank N.A. London	2/22/2019	\$6,084	—
USD	14,818	MXN	301,431	State Street Bank London	2/22/2019	190	—
USD	264,204	MYR	1,096,183	BNP Paribas SA	1/11/2019	2,124	—
USD	265,296	MYR	1,100,000	HSBC Bank USA	1/11/2019	2,304	—
USD	29,598	MYR	124,000	BNP Paribas SA	2/8/2019	—	(44)
USD	288,164	MYR	1,210,000	Deutsche Bank AG London	2/8/2019	—	(1,087)
USD	106,705	MYR	445,012	HSBC Bank USA	2/8/2019	324	—
USD	180,522	NOK	1,526,000	Goldman Sachs International	2/22/2019	2,303	—
USD	182,377	NZD	269,000	State Street Bank London	1/25/2019	—	(2,693)
USD	198,170	PEN	655,000	BNP Paribas SA	12/7/2018	4,483	—
USD	89,968	PHP	4,717,000	HSBC Bank USA	1/11/2019	249	—
USD	956,251	RON	3,878,770	BNP Paribas SA	1/18/2019	12,197	—
USD	61,466	RON	251,475	Goldman Sachs International	1/18/2019	260	—
USD	129,224	RON	523,837	JPMorgan Chase Bank N.A. London	1/18/2019	1,727	—
USD	774,876	RON	3,155,788	State Street Bank London	1/18/2019	6,789	—
USD	422,261	RUB	28,267,000	State Street Bank London	1/18/2019	3,272	—
USD	105,993	SEK	947,000	Citibank N.A.	1/25/2019	1,433	—
USD	106,065	SEK	948,000	State Street Bank London	1/25/2019	1,395	—
USD	113,883	SEK	1,028,466	Citibank N.A.	2/22/2019	70	—
USD	331,588	SGD	457,000	BNP Paribas SA	2/8/2019	—	(2,001)
USD	995,783	SGD	1,369,886	Citibank N.A.	2/8/2019	—	(4,172)
USD	287,601	THB	9,566,000	JPMorgan Chase Bank N.A. London	2/8/2019	—	(4,033)
USD	76,207	TRY	424,655	Barclays Bank PLC Wholesale	1/18/2019	—	(3,165)
USD	108,007	TRY	724,635	BNP Paribas SA	1/18/2019	—	(27,434)
USD	92,111	TRY	528,000	State Street Bank London	1/18/2019	—	(6,577)
USD	738,600	TWD	22,483,000	Barclays Bank PLC Wholesale	12/7/2018	9,110	—
USD	212,402	TWD	6,522,000	HSBC Bank USA	12/7/2018	787	—
USD	23,673	TWD	718,000	State Street Bank London	12/7/2018	376	—
USD	346,776	TWD	10,638,000	Citibank N.A.	2/11/2019	—	(114)
USD	346,703	TWD	10,640,000	Goldman Sachs International	2/11/2019	—	(250)
USD	1,005,473	TWD	30,677,000	JPMorgan Chase Bank N.A. London	3/8/2019	2,841	—
USD	480,431	ZAR	7,156,015	Bank of America, N.A.	2/8/2019	—	(31,843)
USD	390,707	ZAR	5,698,000	Barclays Bank PLC Wholesale	2/8/2019	—	(17,193)
USD	84,548	ZAR	1,181,000	Citibank N.A.	2/8/2019	4	—
USD	856,753	ZAR	12,571,442	Goldman Sachs International	2/8/2019	—	(43,192)
USD	20,328	ZAR	304,000	State Street Bank London	2/8/2019	—	(1,434)
ZAR	1,529,000	USD	110,824	Citibank N.A.	2/8/2019	—	(1,368)
ZAR	568,580	USD	40,637	State Street Bank London	2/8/2019	66	—
						\$774,220	\$(1,032,536)

SWAPS
Interest rate swaps

Counterparty (OTC)/ Centrally cleared	Notional amount	Currency	Payments made	Payments received	Fixed payment frequency	Floating payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value	
Citibank N.A.	20,300,000	INR	Fixed 6.175%	INR MIFOR	Semi-Annual	Semi-Annual	Oct 2021	\$2	\$5,801	\$5,803	
Goldman Sachs and Company	1,350,000	BRL	Fixed 9.945%	BRL CDI	At Maturity	At Maturity	Jul 2021	—	(21,171)	(21,171)	
Goldman Sachs and Company	550,000	BRL	BRL CDI	Fixed 10.210%	At Maturity	At Maturity	Jul 2021	—	9,797	9,797	
									\$2	\$(5,573)	\$(5,571)
Centrally cleared	1,320,000	USD	USD LIBOR BBA	Fixed 2.983%	Semi-Annual	Quarterly	Dec 2020	—	167	167	

Interest rate swaps (continued)

Counterparty (OTC)/ Centrally cleared	Notional amount	Currency	Payments made	Payments received	Fixed payment frequency	Floating payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Centrally cleared	2,900,000	PLN	Fixed 2.427%	PLN WIBOR WIBO	Annual	Semi-Annual	Oct 2022	—	\$(9,305)	\$(9,305)
Centrally cleared	2,600,000	CZK	CZK PRIBOR PRBO	Fixed 1.385%	Annual	Semi-Annual	Oct 2022	—	(4,322)	(4,322)
Centrally cleared	750,000	PLN	Fixed 2.580%	PLN WIBOR WIBO	Annual	Semi-Annual	Nov 2022	—	(3,481)	(3,481)
Centrally cleared	1,150,000	PLN	Fixed 2.555%	PLN WIBOR WIBO	Annual	Semi-Annual	Nov 2022	—	(5,049)	(5,049)
Centrally cleared	8,300,000	CZK	CZK PRIBOR PRBO	Fixed 1.740%	Annual	Semi-Annual	Feb 2023	—	(6,085)	(6,085)
Centrally cleared	33,291,133	HUF	Fixed 1.415%	HUF BUBOR Reuters	Annual	Semi-Annual	May 2023	—	680	680
Centrally cleared	42,126,600	HUF	Fixed 1.450%	HUF BUBOR Reuters	Annual	Semi-Annual	May 2023	—	1,653	1,653
Centrally cleared	66,582,267	HUF	Fixed 1.515%	HUF BUBOR Reuters	Annual	Semi-Annual	May 2023	—	119	119
Centrally cleared	500,000	PLN	Fixed 2.575 %	PLN WIBOR WIBO	Annual	Semi-Annual	Jun 2023	—	(2,657)	(2,657)
Centrally cleared	3,100,000	CZK	CZK PRIBOR PRBO	Fixed 1.968%	Annual	Semi-Annual	Jul 2023	—	(2,147)	(2,147)
Centrally cleared	10,000,000	CZK	CZK PRIBOR PRBO	Fixed 2.010%	Annual	Semi-Annual	Jul 2023	—	(6,112)	(6,112)
Centrally cleared	5,750,000	MXN	MXN TIIE Banxico	Fixed 7.910%	Monthly	Monthly	Sep 2023	—	(11,156)	(11,156)
Centrally cleared	1,730,000	PLN	PLN WIBOR WIBO	Fixed 2.536%	Annual	Semi-Annual	Sep 2023	—	6,884	6,884
Centrally cleared	2,000,000	PLN	Fixed 2.587%	PLN WIBOR WIBO	Annual	Semi-Annual	Oct 2023	—	(9,071)	(9,071)
Centrally cleared	3,000,000	PLN	Fixed 2.610%	PLN WIBOR WIBO	Annual	Semi-Annual	Oct 2023	—	(14,134)	(14,134)
Centrally cleared	12,500,000	CZK	CZK PRIBOR PRBO	Fixed 2.542%	Annual	Semi-Annual	Oct 2023	—	4,037	4,037
Centrally cleared	1,600,000	PLN	Fixed 2.570%	PLN WIBOR WIBO	Annual	Semi-Annual	Nov 2023	—	(6,475)	(6,475)
Centrally cleared	628,859	PLN	Fixed 3.149%	PLN WIBOR WIBO	Annual	Semi-Annual	Feb 2028	—	(10,986)	(10,986)
Centrally cleared	476,136	PLN	Fixed 3.158%	PLN WIBOR WIBO	Annual	Semi-Annual	Feb 2028	—	(8,420)	(8,420)
Centrally cleared	2,150,000	USD	Fixed 3.078%	USD LIBOR BBA	Semi-Annual	Quarterly	Dec 2028	—	(5,407)	(5,407)
Centrally cleared	1,100,000	USD	Fixed 3.010%	USD LIBOR BBA	Semi-Annual	Quarterly	Jun 2048	—	26,396	26,396
								—	\$(64,871)	\$(64,871)
								\$2	\$(70,444)	\$(70,444)

Credit default swaps - Buyer

Counterparty (OTC)/ Centrally cleared	Reference obligation	Notional amount	Currency	USD notional amount	Pay fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Barclays Bank PLC	Russian Federation	105,000	USD	\$ 105,000	1.000%	Quarterly	Dec 2022	\$ (1,189)	\$ 1,067	\$(122)
Barclays Bank PLC	Russian Federation	150,000	USD	150,000	1.000%	Quarterly	Dec 2028	13,907	(1,303)	12,604
Citibank N.A.	Anadarko Petroleum Corp.	55,000	USD	55,000	1.000%	Quarterly	Dec 2022	(581)	517	(64)
Citibank N.A.	Republic of Korea	300,000	USD	300,000	1.000%	Quarterly	Dec 2023	(7,972)	(962)	(8,934)
Goldman Sachs and Company	CenturyLink, Inc.	279,606	USD	279,606	1.000%	Quarterly	Jun 2023	34,425	(6,354)	28,071
Goldman Sachs and Company	Murphy Oil Corp.	290,000	USD	290,000	1.000%	Quarterly	Jun 2023	14,156	(2,544)	11,612
Goldman Sachs and Company	China Government International Bond	600,000	USD	600,000	1.000%	Quarterly	Dec 2023	(9,942)	201	(9,741)
Goldman Sachs and Company	Federative Republic of Brazil	195,000	USD	195,000	1.000%	Quarterly	Dec 2023	12,831	(3,703)	9,128
Goldman Sachs and Company	Republic of South Africa	200,000	USD	200,000	1.000%	Quarterly	Dec 2023	10,549	645	11,194
HSBC Bank USA, N.A.	Republic of South Africa	190,000	USD	190,000	1.000%	Quarterly	Jun 2023	15,311	(6,408)	8,903
JPMorgan Chase Bank, N.A.	The Kroger Company	75,000	USD	75,000	1.000%	Quarterly	Dec 2022	140	(1,288)	(1,148)
JPMorgan Chase Bank, N.A.	The Kroger Company	75,000	USD	75,000	1.000%	Quarterly	Dec 2022	140	(1,288)	(1,148)
JPMorgan Chase Bank, N.A.	The Kroger Company	100,000	USD	100,000	1.000%	Quarterly	Dec 2022	—	(1,531)	(1,531)
JPMorgan Chase Bank, N.A.	The Kroger Company	143,000	USD	143,000	1.000%	Quarterly	Dec 2022	(483)	(1,707)	(2,190)
JPMorgan Chase Bank, N.A.	The Kroger Company	100,000	USD	100,000	1.000%	Quarterly	Dec 2022	(1,206)	(325)	(1,531)
JPMorgan Chase Bank, N.A.	Russian Federation	300,000	USD	300,000	1.000%	Quarterly	Jun 2023	4,930	1,663	6,593
JPMorgan Chase Bank, N.A.	Calpine Corp.	25,000	USD	25,000	5.000%	Quarterly	Dec 2023	(950)	(760)	(1,710)
JPMorgan Chase Bank, N.A.	Calpine Corp.	60,000	USD	60,000	5.000%	Quarterly	Dec 2023	(2,108)	(1,996)	(4,104)
Merrill Lynch	Anadarko Petroleum Corp.	25,000	USD	25,000	1.000%	Quarterly	Dec 2022	(274)	245	(29)
Merrill Lynch	Anadarko Petroleum Corp.	55,000	USD	55,000	1.000%	Quarterly	Dec 2022	(580)	516	(64)
Merrill Lynch	Anadarko Petroleum Corp.	60,000	USD	60,000	1.000%	Quarterly	Dec 2022	(634)	564	(70)
				\$ 3,382,606				\$ 80,470	\$(24,751)	\$ 55,719

Credit default swaps - Buyer (continued)

Counterparty (OTC)/ Centrally cleared	Reference obligation	Notional amount	Currency	USD notional amount	Pay fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Centrally cleared	CDX.NA.HY.31	1,200,000	USD	\$ 1,200,000	5.000%	Quarterly	Dec 2023	\$ (82,634)	\$ 17,230	\$ (65,404)
Centrally cleared	CDX.NA.IG.31	2,000,000	USD	2,000,000	1.000%	Quarterly	Dec 2023	(35,780)	9,007	(26,773)
Centrally cleared	iTraxx Europe Crossover Series 30 Version 1	800,000	EUR	926,240	5.000%	Quarterly	Dec 2023	(85,217)	6,148	(79,069)
Centrally cleared	iTraxx Europe Crossover Series 30 Version 1	800,000	EUR	920,480	5.000%	Quarterly	Dec 2023	(88,451)	9,382	(79,069)
Centrally cleared	iTraxx Europe Crossover Series 30 Version 1	530,000	EUR	604,703	5.000%	Quarterly	Dec 2023	(52,824)	441	(52,383)
Centrally cleared	iTraxx Europe Senior Financials Series 30 Version 1	1,580,000	EUR	1,825,138	1.000%	Quarterly	Dec 2023	(9,814)	9,961	147
				\$ 7,476,561				\$(354,720)	\$ 52,169	\$(302,551)
				\$10,859,167				\$(274,250)	\$ 27,418	\$(246,832)

Credit default swaps - Seller

Counterparty (OTC)/ Centrally cleared	Reference obligation	Implied credit spread	Notional amount	Currency	USD notional amount	Received fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Bank of America N.A.	JPMorgan Chase & Co.	0.137%	360,000	USD	\$ 360,000	1.000%	Quarterly	Dec 2018	\$ 174	\$ 717	\$ 891
Bank of America N.A.	Government of Malaysia	1.114%	410,000	USD	410,000	1.000%	Quarterly	Dec 2023	(836)	(491)	(1,327)
Barclays Bank PLC	Republic of Argentina	6.571%	150,000	USD	150,000	5.000%	Quarterly	Dec 2023	(3,844)	(3,806)	(7,650)
Barclays Bank PLC	Republic of Indonesia	1.423%	290,000	USD	290,000	1.000%	Quarterly	Dec 2023	(6,067)	1,068	(4,999)
Barclays Bank PLC	Republic of Indonesia	1.423%	220,000	USD	220,000	1.000%	Quarterly	Dec 2023	(2,910)	(882)	(3,792)
BNP Paribas SA	CVS Health Corp.	0.580%	405,000	USD	405,000	1.000%	Quarterly	Jun 2023	5,257	2,780	8,037
BNP Paribas SA	Humana, Inc.	1.397%	330,000	USD	330,000	1.000%	Quarterly	Dec 2023	(2,777)	(2,576)	(5,353)
Citibank N.A.	Federative Republic of Brazil	2.085%	250,000	USD	250,000	1.000%	Quarterly	Dec 2023	(17,349)	5,632	(11,717)
Citibank N.A.	Republic of Argentina	6.571%	302,000	USD	302,000	5.000%	Quarterly	Dec 2023	(15,196)	(289)	(15,485)
Citibank N.A.	Republic of Argentina	6.571%	200,000	USD	200,000	5.000%	Quarterly	Dec 2023	(1,987)	(8,213)	(10,200)
Citibank N.A.	Republic of Colombia	1.397%	570,000	USD	570,000	1.000%	Quarterly	Dec 2023	(3,919)	(5,359)	(9,278)
Citibank N.A.	Republic of Colombia	1.397%	575,000	USD	575,000	1.000%	Quarterly	Dec 2023	(2,639)	(6,688)	(9,327)
Citibank N.A.	Republic of Indonesia	1.423%	480,000	USD	480,000	1.000%	Quarterly	Dec 2023	(6,455)	(1,818)	(8,273)
Citibank N.A.	Sun Hung Kai Properties, Ltd.	0.982%	525,000	USD	525,000	1.000%	Quarterly	Dec 2023	2,873	(1,379)	1,494
Goldman Sachs International	CVS Health Corp.	0.580%	260,000	USD	260,000	1.000%	Quarterly	Jun 2023	2,932	2,228	5,160
Goldman Sachs International	CDX.EM.30	2.074%	290,000	USD	290,000	1.000%	Quarterly	Dec 2023	(12,739)	(487)	(13,226)
Goldman Sachs International	CVS Health Corp.	0.686%	255,000	USD	255,000	1.000%	Quarterly	Dec 2023	4,051	186	4,237
Goldman Sachs International	Federative Republic of Brazil	2.085%	575,000	USD	575,000	1.000%	Quarterly	Dec 2023	(47,945)	20,965	(26,980)
JPMorgan Chase Bank, N.A.	Humana, Inc.	0.087%	180,000	USD	180,000	1.000%	Quarterly	Dec 2018	12	439	451
JPMorgan Chase Bank, N.A.	American Airlines Group, Inc.	0.726%	245,000	USD	245,000	5.000%	Quarterly	Jun 2020	14,383	4,060	18,443
JPMorgan Chase Bank, N.A.	International Paper Company	0.726%	370,000	USD	370,000	1.000%	Quarterly	Jun 2023	3,391	1,650	5,041
JPMorgan Chase Bank, N.A.	International Paper Company	0.726%	520,000	USD	520,000	1.000%	Quarterly	Jun 2023	4,320	2,765	7,085
JPMorgan Chase Bank, N.A.	Lincoln National Corp.	1.030%	385,000	USD	385,000	1.000%	Quarterly	Dec 2023	3,522	(3,294)	228
JPMorgan Chase Bank, N.A.	Republic of Indonesia	1.423%	70,000	USD	70,000	1.000%	Quarterly	Dec 2023	(1,388)	181	(1,207)
JPMorgan Chase Bank, N.A.	Republic of Indonesia	1.423%	335,000	USD	335,000	1.000%	Quarterly	Dec 2023	(6,254)	480	(5,774)
JPMorgan Chase Bank, N.A.	Republic of South Africa	2.296%	588,000	USD	588,000	1.000%	Quarterly	Dec 2023	(33,285)	341	(32,944)
JPMorgan Chase Bank, N.A.	Republic of South Africa	2.296%	260,000	USD	260,000	1.000%	Quarterly	Dec 2023	(13,177)	(1,376)	(14,553)
				\$9,400,000				\$(137,852)	\$ 6,834	\$(131,018)	

Credit default swaps - Seller (continued)

Counterparty (OTC)/ Centrally cleared	Reference obligation	Implied credit spread	Notional amount	Currency	USD notional amount	Received fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Centrally cleared	CDX.NA.IG.30	0.753%	2,450,000	USD	\$ 2,450,000	1.000%	Quarterly	Dec 2023	\$ 27,258	\$ 5,539	\$ 32,797
					\$ 2,450,000				\$ 27,258	\$ 5,539	\$ 32,797
					\$11,850,000				\$(110,594)	\$12,373	\$(98,221)

Derivatives Currency Abbreviations

ARS	Argentine Peso
AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
COP	Colombian Peso
CZK	Czech Republic Koruna
DKK	Danish Krone
EGP	Egyptian Pound
EUR	Euro
GBP	Pound Sterling
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli New Shekel
INR	Indian Rupee
JPY	Japanese Yen
KRW	Korean Won
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PEN	Peruvian Nuevo Sol
PHP	Philippine Peso
PLN	Polish Zloty
RON	Romanian New Leu
RUB	Russian Ruble
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Bhat
TRY	Turkish Lira
TWD	New Taiwan Dollar
USD	U.S. Dollar
ZAR	South African Rand

Derivatives Abbreviations

BBA	The British Banker's Association
BUBOR	Budapest Interbank Offered Rate
LIBOR	London Interbank Offered Rate
MIFOR	Mumbai Interbank Forward Offer Rate
PRIBOR	Prague Interbank Offered Rate
TIIE	Tasa de Interes Interbancario de Equilibrio (Interbank Equilibrium Interest Rate)
WIBOR	Warsaw Interbank Offered Rate

OTC is an abbreviation for over-the-counter. See Notes to Fund's investments regarding investment transactions and other derivatives information.

Notes to Fund's investments (unaudited)

Security valuation. Investments are stated at value as of the scheduled close of regular trading on the New York Stock Exchange (NYSE), normally at 4:00 P.M., Eastern Time. In case of emergency or other disruption resulting in the NYSE not opening for trading or the NYSE closing at a time other than the regularly scheduled close, the net asset value (NAV) may be determined as of the regularly scheduled close of the NYSE pursuant to the fund's Valuation Policies and Procedures.

In order to value the securities, the fund uses the following valuation techniques: Debt obligations are valued based on the evaluated prices provided by an independent pricing vendor or from broker-dealers. Independent pricing vendors utilize matrix pricing which takes into account factors such as institutional-size trading in similar groups of securities, yield, quality, coupon rate, maturity, type of issue, trading characteristics and other market data, as well as broker supplied prices. Equity securities held by the fund are typically valued at the last sale price or official closing price on the exchange or principal market where the security trades. In the event there were no sales during the day or closing prices are not available, the securities are valued using the last available bid price. Investments by the fund in open-end mutual funds, including John Hancock Collateral Trust, are valued at their respective NAVs each business day. Options listed on an exchange are valued at the mean of the most recent bid and ask prices from the exchange where the option trades. Swaps and unlisted options are valued using evaluated prices obtained from an independent pricing vendor. Futures contracts are typically valued at settlement prices, which are the official closing prices published by the exchange on which they trade. Foreign securities and currencies, including forward foreign currency contracts, are valued in U.S. dollars based on foreign currency exchange rates supplied by an independent pricing vendor.

In certain instances, the Pricing Committee may determine to value equity securities using prices obtained from another exchange or market if trading on the exchange or market on which prices are typically obtained did not open for trading as scheduled, or if trading closed earlier than scheduled, and trading occurred as normal on another exchange or market.

Other portfolio securities and assets, for which reliable market quotations are not readily available, are valued at fair value as determined in good faith by the fund's Pricing Committee following procedures established by the Board of Trustees. The frequency with which these fair valuation procedures are used cannot be predicted and fair value of securities may differ significantly from the value that would have been used had a ready market for such securities existed. Trading in foreign securities may be completed before the scheduled daily close of trading on the NYSE. Significant events at the issuer or market level may affect the values of securities between the time when the valuation of the securities is generally determined and the close of the NYSE. If a significant event occurs, these securities may be fair valued, as determined in good faith by the fund's Pricing Committee, following procedures established by the Board of Trustees. The fund uses fair value adjustment factors provided by an independent pricing vendor to value certain foreign securities in order to adjust for events that may occur between the close of foreign exchanges or markets and the close of the NYSE.

The fund uses a three-tier hierarchy to prioritize the pricing assumptions, referred to as inputs, used in valuation techniques to measure fair value. Level 1 includes securities valued using quoted prices in active markets for identical securities. Level 2 includes securities valued using other significant observable inputs. Observable inputs may include quoted prices for similar securities, interest rates, prepayment speeds and credit risk. Prices for securities valued using these inputs are received from independent pricing vendors and brokers and are based on an evaluation of the inputs described. Level 3 includes securities valued using significant unobservable inputs when market prices are not readily available or reliable, including the fund's own assumptions in determining the fair value of investments. Factors used in determining value may include market or issuer specific events or trends, changes in interest rates and credit quality. The inputs or methodology used for valuing securities are not necessarily an indication of the risks associated with investing in those securities. Changes in valuation techniques and related inputs may result in transfers into or out of an assigned level within the disclosure hierarchy.

The following is a summary of the values by input classification of the fund's investments as of November 30, 2018, by major security category or type:

	Total value at 11-30-18	Level 1 quoted price	Level 2 significant observable inputs	Level 3 significant unobservable inputs
Investments in securities:				
Assets				
U.S. Government and Agency obligations	\$208,961,487	—	\$208,961,487	—
Foreign government obligations	115,707,682	—	115,707,682	—
Corporate bonds	247,329,340	—	247,329,340	—
Convertible bonds	558,473	—	558,473	—
Municipal bonds	2,120,763	—	2,120,763	—
Term loans	54,282,631	—	54,282,631	—
Collateralized mortgage obligations	26,517,267	—	26,517,267	—
Asset backed securities	31,466,498	—	31,466,498	—
Common stocks	80,446,049	\$77,702,298	2,743,751	—
Preferred securities	2,778,596	2,778,596	—	—
Purchased options	22,413	7,438	14,975	—
Securities lending collateral	382,293	382,293	—	—
Short-term investments	21,093,005	19,894,704	1,198,301	—
Total investments in securities	\$791,666,497	\$100,765,329	\$690,901,168	—
Liabilities				
Sale commitments outstanding	\$(14,484,442)	—	\$(14,484,442)	—
Derivatives:				

	Total value at 11-30-18	Level 1 quoted price	Level 2 significant observable inputs	Level 3 significant unobservable inputs
Assets				
Futures	\$102,434	\$102,434	—	—
Forward foreign currency contracts	774,220	—	\$774,220	—
Swap contracts	227,652	—	227,652	—
Liabilities				
Futures	(72,828)	(72,828)	—	—
Forward foreign currency contracts	(1,032,536)	—	(1,032,536)	—
Swap contracts	(643,147)	—	(643,147)	—

When-issued/delayed-delivery securities. The fund may purchase or sell debt securities on a when-issued or delayed-delivery basis, or in a "To Be Announced" (TBA) or "forward commitment" transaction, with delivery or payment to occur at a later date beyond the normal settlement period. TBA securities resulting from these transactions are included in the Portfolio of Investments or in a schedule to the Portfolio of Investments (Sale Commitments Outstanding). At the time a fund enters into a commitment to purchase or sell a security, the transaction is recorded and the value of the security is reflected in the fund's NAV. The price of such security and the date that the security will be delivered and paid for are fixed at the time the transaction is negotiated. The value of the security may vary with market fluctuations. No interest accrues to the portfolio until settlement takes place. At the time that the portfolio enters into this type of transaction, the portfolio is required to have sufficient cash and/or liquid securities to cover its commitments.

Certain risks may arise upon entering into when-issued or delayed-delivery securities transactions, including the potential inability of counterparties to meet the terms of their contracts, and the issuer's failure to issue the securities due to political, economic or other factors. Additionally, losses may arise due to declines in the value of the securities purchased or increase in the value of securities sold prior to settlement date.

Term loans (Floating rate loans). The fund may invest in term loans, which are debt securities and are often rated below investment grade at the time of purchase. Term loans are generally subject to legal or contractual restrictions on resale and generally have longer settlement periods than conventional debt securities. Term loans involve special types of risk, including credit risk, interest-rate risk, counterparty risk and risk associated with extended settlement. The liquidity of term loans, including the volume and frequency of secondary market trading in such loans, varies significantly over time and among individual loans. During periods of infrequent trading, valuing a term loan can be more difficult and buying and selling a term loan at an acceptable price can be more difficult and delayed, which could result in a loss.

The fund's ability to receive payments of principal, interest and other amounts in connection with term loans will depend primarily on the financial condition of the borrower. The fund's failure to receive scheduled payments on a term loan due to a default, bankruptcy or other reason would adversely affect the fund's income and would likely reduce the value of its assets. Transactions in loan investments typically take a significant amount of time (i.e., seven days or longer) to settle. This could pose a liquidity risk to the fund and, if the fund's exposure to such investments is substantial, could impair the fund's ability to meet redemptions. Because term loans may not be rated by independent credit rating agencies, a decision to invest in a particular loan could depend exclusively on the subadvisor's credit analysis of the borrower and/or term loan agents. There is greater risk that the fund may have limited rights to enforce the terms of an underlying loan than for other types of debt instruments.

Mortgage and asset backed securities. The fund may invest in mortgage-related securities, such as mortgage-backed securities, and other asset-backed securities, which are debt obligations that represent interests in pools of mortgages or other income-bearing assets, such as consumer loans or receivables. Such securities often involve risks that are different from the risks associated with investing in other types of debt securities. Mortgage-backed and other asset-backed securities are subject to changes in the payment patterns of borrowers of the underlying debt. When interest rates fall, borrowers are more likely to refinance or prepay their debt before its stated maturity. This may result in the fund having to reinvest the proceeds in lower yielding securities, effectively reducing the fund income. Conversely, if interest rates rise and borrowers repay their debt more slowly than expected, the time in which the mortgage-backed and other asset-backed securities are paid off could be extended, reducing the fund cash available for reinvestment in higher yielding securities. The timely payment of principal and interest of certain mortgage-related securities is guaranteed with the full faith and credit of the U.S. Government. Pools created and guaranteed by non-governmental issuers, including government-sponsored corporations (e.g. FNMA), may be supported by various forms of insurance or guarantees, but there can be no assurance that private insurers or guarantors can meet their obligations under the insurance policies or guarantee arrangements. The fund is also subject to risks associated with securities with contractual cash flows including asset-backed and mortgage related securities such as collateralized mortgage obligations, mortgage pass-through securities and commercial mortgage-backed securities. The value, liquidity and related income of these securities are sensitive to changes in economic conditions, including real estate value, pre-payments, delinquencies and/or defaults, and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates.

Derivative instruments. The fund may invest in derivatives in order to meet its investment objective. Derivatives include a variety of different instruments that may be traded in the over-the-counter (OTC) market, on a regulated exchange or through a clearing facility. The risks in using derivatives vary depending upon the structure of the instruments, including the use of leverage, optionality, the liquidity or lack of liquidity of the contract, the creditworthiness of the counterparty or clearing organization and the volatility of the position. Some derivatives involve risks that are potentially greater than the risks associated with investing directly in the referenced securities or other referenced underlying instrument. Specifically, the fund is exposed to the risk that the counterparty to an OTC derivatives contract will be unable or unwilling to make timely settlement payments or otherwise honor its obligations. OTC derivatives transactions typically can only be closed out with the other party to the transaction.

Futures. A futures contract is a contractual agreement to buy or sell a particular currency or financial instrument at a pre-determined price in the future. Risks related to the use of futures contracts include possible illiquidity of the futures markets and contract prices that can be highly volatile and imperfectly correlated to movements in the underlying

financial instrument. Use of long futures contracts subjects the funds to the risk of loss up to the notional value of the futures contracts. Use of short futures contracts subjects the funds to unlimited risk of loss.

During the period ended November 30, 2018, the fund used futures contracts to gain exposure to treasuries markets and foreign bond markets, manage against anticipated interest rate changes, manage duration of the fund, maintain diversity of the fund and as a substitute for securities purchased.

Forward foreign currency contracts. A forward foreign currency contract is an agreement between two parties to buy and sell specific currencies at a price that is set on the date of the contract. The forward contract calls for delivery of the currencies on a future date that is specified in the contract. Risks related to the use of forwards include the possible failure of counterparties to meet the terms of the forward agreement, the failure of the counterparties to timely post collateral if applicable, and the risk that currency movements will not favor the fund thereby reducing the fund's total return.

The market value of a forward foreign currency contract fluctuates with changes in foreign currency exchange rates. Forward foreign currency contracts are marked-to-market daily and the change in value is recorded by the fund as an unrealized gain or loss. Realized gains or losses, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed, are recorded upon delivery or receipt of the currency or settlement with the counterparty.

During the period ended November 30, 2018, the fund used forward foreign currency contracts to manage against anticipated changes in currency exchange rates and manage currency exposure.

Options. There are two types of options, put options and call options. Options are traded either OTC or on an exchange. A call option gives the purchaser of the option the right to buy (and the seller the obligation to sell) the underlying instrument at the exercise price. A put option gives the purchaser of the option the right to sell (and the writer the obligation to buy) the underlying instrument at the exercise price. Writing puts and buying calls may increase the fund's exposure to changes in the value of the underlying instrument. Buying puts and writing calls may decrease the fund's exposure to such changes. Risks related to the use of options include the loss of premiums, possible illiquidity of the options markets, trading restrictions imposed by an exchange and movements in underlying security values. In addition, OTC options are subject to the risks of all OTC derivatives contracts.

When the fund purchases an option, the premium paid by the fund is included in the portfolio of investments and subsequently "marked-to-market" to reflect current market value. When the fund writes an option, the premium received is included as a liability and subsequently "marked-to-market" to reflect current market value of the option written.

During the period ended November 30, 2018, the fund used purchased options to manage against anticipated changes in currency exchange rates, gain exposure to foreign currency or a credit index, take a long position in the exposure of the benchmark, manage against potential credit events and as a substitute for securities purchased.

Swaps. Swap agreements are agreements between the fund and counterparty to exchange cash flows, assets, foreign currencies or market-linked returns at specified intervals. Swap agreements are privately negotiated in the OTC market (OTC swaps) or may be executed on a registered commodities exchange (centrally cleared swaps). Swaps are marked-to-market daily and the change in value is recorded as a component of unrealized appreciation/depreciation of swap contracts. The value of the swap will typically impose collateral posting obligations on the party that is considered out-of-the-money on the swap.

Upfront payments made/received by the fund are amortized/accreted for financial reporting purposes. A termination payment by the counterparty or the fund is recorded as realized gain or loss, as well as the net periodic payments received or paid by the fund.

Entering into swap agreements involves, to varying degrees, elements of credit, market and documentation risk that may provide outcomes that are in excess of the amounts recognized on the Statement of assets and liabilities. Such risks involve the possibility that there will be no liquid market for the swap, or that a counterparty may default on its obligation or delay payment under the swap terms. The counterparty may disagree or contest the terms of the swap. In addition to interest rate risk, market risks may also impact the swap. The fund may also suffer losses if it is unable to terminate or assign outstanding swaps or reduce its exposure through offsetting transactions.

Interest rate swaps. Interest rate swaps represent an agreement between the fund and a counterparty to exchange cash flows based on the difference between two interest rates applied to a notional amount. The payment flows are usually netted against each other, with the difference being paid by one party to the other. The fund settles accrued net interest receivable or payable under the swap contracts at specified, future intervals.

During the period ended November 30, 2018, the fund used interest rate swaps to the fund used interest rate swaps to manage duration of the fund and manage against anticipated interest rate changes.

Credit default swaps. Credit default swaps (CDS) involve the exchange of a fixed rate premium (paid by the Buyer), for protection against the loss in value of an underlying debt instrument, referenced entity or index, in the event of a defined credit event (such as payment default or bankruptcy). Under the terms of the swap, one party acts as a "guarantor" (the Seller), receiving the premium and agreeing to contingent payments that are specified within the credit default agreement. The fund may enter into CDS in which it may act as either Buyer or Seller. By acting as the Seller, the fund may incur economic leverage since it would be obligated to pay the Buyer the notional amount of the contract in the event of a default. The amount of loss in such case could be significant, but would typically be reduced by any recovery value on the underlying credit.

During the period ended November 30, 2018, the fund used CDS as a Buyer of protection to manage against potential credit events.

Implied credit spreads are utilized in determining the market value of CDS agreements in which the fund is the Seller at period end. The implied credit spread generally represents the yield of the instrument above a credit-risk free rate, such as the U.S. Treasury Bond Yield, and may include upfront payments required to be made to enter into the agreement. It also serves as an indicator of the current status of the payment/performance risk and represents the likelihood or risk of default for the credit derivative. Wider credit spreads represent a deterioration of the referenced entity's creditworthiness and an increased risk of default or other credit event occurring as defined under the terms of the agreement.

For CDS agreements where implied credit spreads are not reported or available, the average credit rating on the underlying index is shown. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced entity's creditworthiness and a greater likelihood of a credit event

occurring. This is also represented by a decrease in the average credit rating of the underlying index. The maximum potential amount of future payments (undiscounted) that a fund as the Seller could be required to make under any CDS agreement equals the notional amount of the agreement.

The fund used CDS as a Seller of protection during the period ended November 30, 2018, to take a long position in the exposure of the benchmark credit.

Investment in affiliated underlying funds. The fund may invest in affiliated underlying funds that are managed by the Advisor and its affiliates. Information regarding the fund's purchases and sales of the affiliated underlying funds as well as income and capital gains earned, if any, during the period is as follows:

Fund	Beginning share amount	Shares purchased	Shares sold	Ending share amount	Dividends and distributions			Change in unrealized appreciation (depreciation)	Ending value
					Income distributions received	Capital gain distributions received	Realized gain (loss)		
John Hancock Collateral Trust	70,427	399,849	(432,057)	38,219	—	—	(\$212)	(\$28)	\$382,293

For additional information on the fund's significant accounting policies, please refer to the fund's most recent semiannual or annual shareholder report.

More information

How to contact us

Internet www.jhinvestments.com

Mail

Regular mail:

John Hancock Signature Services, Inc.
P.O. Box 55913
Boston, MA 02205-5913

Express mail:

John Hancock Signature Services, Inc.
30 Dan Road
Canton, MA 02021

Phone

Customer service representatives
EASI-Line
TDD line

800-225-5291

800-338-8080

800-231-5469