
Invesco Core Plus Bond Fund
Quarterly Schedule of Portfolio Holdings
November 30, 2017



Schedule of Investments^(a)

November 30, 2017

(Unaudited)

	Principal Amount	Value
U.S. Dollar Denominated Bonds & Notes—56.62%		
Advertising—0.03%		
Lamar Media Corp., Sr. Unsec. Gtd. Global Notes, 5.75%, 02/01/2026	\$ 945,000	\$ 1,018,238
Aerospace & Defense—0.75%		
Bombardier Inc. (Canada), Sr. Unsec. Notes, 6.00%, 10/15/2022 ^(b)	420,000	413,175
7.50%, 03/15/2025 ^(b)	111,000	111,694
Huntington Ingalls Industries, Inc., Sr. Unsec. Gtd. Notes, 3.48%, 12/01/2027 ^(b)	6,858,000	6,860,606
KLX Inc., Sr. Unsec. Gtd. Notes, 5.88%, 12/01/2022 ^(b)	141,000	147,874
Moog Inc., Sr. Unsec. Gtd. Notes, 5.25%, 12/01/2022 ^(b)	97,000	101,001
Northrop Grumman Corp., Sr. Unsec. Global Notes, 3.25%, 01/15/2028	8,118,000	8,136,261
4.03%, 10/15/2047	11,147,000	11,411,513
TransDigm Inc., Sr. Unsec. Gtd. Sub. Global Notes, 6.50%, 07/15/2024	55,000	56,375
6.50%, 05/15/2025	926,000	947,390
		28,185,889
Agricultural & Farm Machinery—0.01%		
Titan International, Inc., Sr. Sec. Gtd. First Lien Notes, 6.50%, 11/30/2023 ^(b)	341,000	340,045
Air Freight & Logistics—0.67%		
Adani Abbot Point Terminal Pty Ltd (Australia), Sr. Sec. Gtd. Notes, 4.45%, 12/15/2022 ^(b)	11,703,000	11,628,218
United Parcel Service, Inc., Sr. Unsec. Notes, 3.05%, 11/15/2027	8,331,000	8,315,064
3.75%, 11/15/2047	4,996,000	5,041,491
XPO Logistics, Inc., Sr. Unsec. Gtd. Notes, 6.50%, 06/15/2022 ^(b)	90,000	94,387
		25,079,160

	Principal Amount	Value
Airlines—3.28%		
American Airlines Pass Through Trust, Series 2015-2, Class B, Sec. Third Lien Pass Through Ctfs., 4.40%, 03/22/2025	\$ 7,689,522	\$ 7,913,671
Series 2016-3, Class B, Sec. Third Lien Pass Through Ctfs., 3.75%, 04/15/2027	5,223,000	5,181,992
Series 2016-3, Class AA, Sr. Sec. First Lien Pass Through Ctfs., 3.00%, 04/15/2030	7,403,750	7,292,693
Series 2017-1, Class A, Sec. Second Lien Pass Through Ctfs., 4.00%, 08/15/2030	5,479,000	5,749,115
Series 2017-1, Class B, Sec. Third Lien Pass Through Ctfs., 4.95%, 08/15/2026	5,830,000	6,122,666
Series 2017-1, Class AA, Sr. Sec. First Lien Pass Through Ctfs., 3.65%, 08/15/2030	6,849,000	7,121,111
Series 2017-2, Class A, Sec. Second Lien Pass Through Ctfs., 3.60%, 04/15/2031	9,181,000	9,388,950
Series 2017-2, Class B, Sec. Third Lien Pass Through Ctfs., 3.70%, 04/15/2027	6,525,000	6,488,088
Series 2017-2, Class AA, Sr. Sec. First Lien Pass Through Ctfs., 3.35%, 04/15/2031	11,432,000	11,560,610
Delta Air Lines, Inc., Sr. Unsec. Global Notes, 2.60%, 12/04/2020	8,050,000	8,042,749
2.88%, 03/13/2020	4,744,000	4,778,938
3.63%, 03/15/2022	7,899,000	8,066,899
LATAM Airlines Group S.A. Pass Through Trust (Chile), Series 2015-1, Class A, Sec. Global Pass Through Ctfs., 4.20%, 08/15/2029	5,869,495	5,957,537
Norwegian Air Shuttle ASA Pass Through Trust (Norway), Series 2016-1, Class A, Sec. Pass Through Ctfs., 4.88%, 11/10/2029 ^(b)	2,452,843	2,492,702
Series 2016-1, Class B, Sec. Pass Through Ctfs., 7.50%, 05/10/2025 ^(b)	11,466,840	12,263,786
United Airlines Pass Through Trust, Series 2016-1, Class B, Sec. Third Lien Pass Through Ctfs., 3.65%, 07/07/2027	6,674,000	6,626,982
Series 2016-2, Class B, Sec. Third Lien Pass Through Ctfs., 3.65%, 04/07/2027	7,700,000	7,638,123

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Airlines—(continued)		
US Airways Pass Through Trust, Series 2012-1, Class B, Sec. Second Lien Pass Through Cfts., 8.00%, 04/01/2021	\$ 6,794	\$ 7,371
		122,693,983

Alternative Carriers—0.04%

CenturyLink, Inc., Series S, Sr. Unsec. Notes, 6.45%, 06/15/2021	468,000	467,120
Series Y, Sr. Unsec. Global Notes, 7.50%, 04/01/2024	122,000	119,255
Level 3 Financing, Inc., Sr. Unsec. Gtd. Global Notes, 5.25%, 03/15/2026	97,000	95,363
5.38%, 05/01/2025	637,000	640,376
		1,322,114

Aluminum—0.02%

Alcoa Nederland Holding B.V., Sr. Unsec. Gtd. Notes, 6.75%, 09/30/2024 ^(b)	450,000	497,385
Novelis Corp., Sr. Unsec. Gtd. Notes, 6.25%, 08/15/2024 ^(b)	154,000	162,855
		660,240

Apparel Retail—0.20%

Gap, Inc. (The), Sr. Unsec. Global Bonds, 5.95%, 04/12/2021	144,000	155,606
Hot Topic, Inc., Sr. Sec. Gtd. First Lien Notes, 9.25%, 06/15/2021 ^(b)	308,000	230,615
L Brands, Inc., Sr. Unsec. Gtd. Global Notes, 5.63%, 02/15/2022	6,438,000	6,963,984
6.75%, 07/01/2036	22,000	22,055
6.88%, 11/01/2035	281,000	285,215
		7,657,475

Apparel, Accessories & Luxury Goods—0.40%

Hanesbrands Inc., Sr. Unsec. Gtd. Notes, 4.63%, 05/15/2024 ^(b)	31,000	31,659
4.88%, 05/15/2026 ^(b)	547,000	560,511
Michael Kors (USA), Inc., Sr. Unsec. Gtd. Notes, 4.00%, 11/01/2024 ^(b)	14,220,000	14,306,351
		14,898,521

Asset Management & Custody Banks—0.95%

Affiliated Managers Group, Inc., Sr. Unsec. Global Notes, 4.25%, 02/15/2024	2,865,000	3,009,001
Apollo Management Holdings L.P., Sr. Unsec. Gtd. Notes, 4.00%, 05/30/2024 ^(b)	5,598,000	5,745,221
Bank of New York Mellon Corp. (The), Unsec. Sub. Medium-Term Notes, 3.30%, 08/23/2029	11,257,000	11,170,293
Blackstone Holdings Finance Co. LLC, Sr. Unsec. Gtd. Notes, 5.00%, 06/15/2044 ^(b)	6,934,000	7,808,294

Asset Management & Custody Banks—(continued)

Brookfield Asset Management Inc. (Canada), Sr. Unsec. Notes, 4.00%, 01/15/2025	\$ 785,000	\$ 808,028
Carlyle Holdings II Finance LLC, Sr. Unsec. Gtd. Notes, 5.63%, 03/30/2043 ^(b)	5,747,000	6,423,023
Prime Security Services Borrower, LLC/Prime Finance, Inc., Sec. Gtd. Second Lien Notes, 9.25%, 05/15/2023 ^(b)	429,000	474,581
		35,438,441

Auto Parts & Equipment—0.03%

Dana Inc., Sr. Unsec. Notes, 5.50%, 12/15/2024	414,000	440,537
Delphi Jersey Holdings PLC, Sr. Unsec. Notes, 5.00%, 10/01/2025 ^(b)	166,000	169,010
Hertz Corp. (The), Sec. Gtd. Second Lien Notes, 7.63%, 06/01/2022 ^(b)	66,000	68,292
Sr. Unsec. Gtd. Global Notes, 5.88%, 10/15/2020	340,000	340,578
		1,018,417

Automobile Manufacturers—0.26%

Ford Motor Credit Co. LLC, Sr. Unsec. Global Notes, 2.68%, 01/09/2020	5,468,000	5,485,358
General Motors Financial Co., Inc., Sr. Unsec. Gtd. Notes, 3.15%, 01/15/2020	4,304,000	4,358,807
		9,844,165

Automotive Retail—0.03%

Autopistas del Sol S.A. (Costa Rica), Sr. Sec. Notes, 7.38%, 12/30/2030 ^(b)	200,000	213,750
Lithia Motors, Inc., Sr. Unsec. Gtd. Notes, 5.25%, 08/01/2025 ^(b)	85,000	89,462
Murphy Oil USA, Inc., Sr. Unsec. Gtd. Global Notes, 5.63%, 05/01/2027	472,000	496,780
Penske Automotive Group Inc., Sr. Unsec. Sub. Gtd. Notes, 5.50%, 05/15/2026	450,000	459,000
		1,258,992

Biotechnology—0.20%

Shire Acquisitions Investments Ireland DAC, Sr. Unsec. Gtd. Global Notes, 2.88%, 09/23/2023	7,500,000	7,348,393
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Brewers—0.36%

Anheuser-Busch InBev Finance, Inc. (Belgium), Sr. Unsec. Gtd. Global Notes, 3.65%, 02/01/2026	7,519,000	7,726,092
4.90%, 02/01/2046	5,000,000	5,657,010
		13,383,102

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Broadcasting—0.08%		
AMC Networks Inc., Sr. Unsec. Gtd. Global Notes, 4.75%, 08/01/2025	\$ 44,000	\$ 43,780
5.00%, 04/01/2024	155,000	157,325
CBS Corp., Sr. Unsec. Gtd. Notes, 3.50%, 01/15/2025	1,420,000	1,423,972
Clear Channel Worldwide Holdings, Inc., Series B, Sr. Unsec. Gtd. Global Notes, 6.50%, 11/15/2022	809,000	822,146
Sr. Unsec. Gtd. Sub. Global Notes, 7.63%, 03/15/2020	242,000	240,488
Netflix, Inc., Sr. Unsec. Global Notes, 5.75%, 03/01/2024	184,000	196,880
Nexstar Broadcasting, Inc., Sr. Unsec. Gtd. Notes, 5.63%, 08/01/2024 ^(b)	112,000	114,800
Tribune Media Co., Sr. Unsec. Gtd. Global Notes, 5.88%, 07/15/2022	123,000	126,075
		3,125,466

Building Products—0.26%

Builders FirstSource, Inc., Sr. Sec. Gtd. First Lien Notes, 5.63%, 09/01/2024 ^(b)	250,000	261,563
Sr. Unsec. Gtd. Notes, 10.75%, 08/15/2023 ^(b)	252,000	284,760
Gibraltar Industries Inc., Sr. Unsec. Gtd. Sub. Global Notes, 6.25%, 02/01/2021	146,000	148,993
Owens Corning, Sr. Unsec. Gtd. Global Notes, 4.30%, 07/15/2047	6,158,000	5,995,602
St. Marys Cement Inc. (Brazil), Sr. Unsec. Gtd. Notes, 5.75%, 01/28/2027 ^(b)	200,000	212,270
Standard Industries Inc., Sr. Unsec. Notes, 5.00%, 02/15/2027 ^(b)	429,000	447,232
6.00%, 10/15/2025 ^(b)	2,021,000	2,188,137
		9,538,557

Cable & Satellite—1.07%

Altice Financing S.A. (Luxembourg), Sr. Sec. Gtd. First Lien Bonds, 7.50%, 05/15/2026 ^(b)	200,000	209,500
Sr. Sec. Gtd. First Lien Notes, 6.63%, 02/15/2023 ^(b)	200,000	205,500
Altice Luxembourg S.A. (Luxembourg), Sr. Unsec. Gtd. Notes, 7.75%, 05/15/2022 ^(b)	240,000	229,500
Altice US Finance I Corp., Sr. Sec. Notes, 5.50%, 05/15/2026 ^(b)	200,000	203,000
CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec. Global Notes, 5.75%, 09/01/2023	245,000	252,963
Sr. Unsec. Notes, 5.75%, 02/15/2026 ^(b)	1,285,000	1,336,400

Cable & Satellite—(continued)

Charter Communications Operating, LLC/Charter Communications Operating Capital Corp., Sr. Sec. Gtd. First Lien Global Notes, 4.46%, 07/23/2022	\$ 2,000,000	\$ 2,086,796
4.91%, 07/23/2025	2,187,000	2,313,666
5.38%, 05/01/2047	4,585,000	4,645,012
6.83%, 10/23/2055	6,341,000	7,442,747
Comcast Corp., Sr. Unsec. Gtd. Global Notes, 3.40%, 07/15/2046	2,095,000	1,910,968
Cox Communications, Inc., Sr. Unsec. Notes, 3.35%, 09/15/2026 ^(b)	5,845,000	5,695,393
CSC Holdings LLC, Sr. Unsec. Global Notes, 6.75%, 11/15/2021	396,000	426,690
Sr. Unsec. Notes, 10.13%, 01/15/2023 ^(b)	1,250,000	1,417,187
Discovery Communications LLC, Sr. Unsec. Gtd. Global Notes, 5.20%, 09/20/2047	2,525,000	2,521,085
DISH DBS Corp., Sr. Unsec. Gtd. Global Notes, 5.88%, 11/15/2024	2,742,000	2,765,444
7.88%, 09/01/2019	387,000	415,139
Intelsat Jackson Holdings S.A. (Luxembourg), Sr. Unsec. Gtd. Global Bonds, 5.50%, 08/01/2023	205,000	168,356
Sr. Unsec. Gtd. Global Notes, 7.25%, 10/15/2020	1,053,000	1,000,350
7.50%, 04/01/2021	171,000	160,099
Sirius XM Radio Inc., Sr. Unsec. Gtd. Notes, 3.88%, 08/01/2022 ^(b)	1,736,000	1,758,047
5.38%, 04/15/2025 ^(b)	165,000	173,918
5.38%, 07/15/2026 ^(b)	662,000	695,100
6.00%, 07/15/2024 ^(b)	159,000	169,136
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH (Germany), Sr. Sec. Gtd. First Lien Bonds, 5.00%, 01/15/2025 ^(b)	200,000	207,750
UPC Holding B.V. (Netherlands), Sr. Sec. First Lien Notes, 5.50%, 01/15/2028 ^(b)	200,000	199,500
UPCB Finance IV Ltd. (Netherlands), Sr. Sec. First Lien Notes, 5.38%, 01/15/2025 ^(b)	550,000	561,000
Virgin Media Finance PLC (United Kingdom), Sr. Unsec. Gtd. Notes, 6.00%, 10/15/2024 ^(b)	200,000	207,750
Virgin Media Secured Finance PLC (United Kingdom), Sr. Sec. Gtd. First Lien Notes, 5.50%, 08/15/2026 ^(b)	200,000	209,340
VTR Finance B.V. (Chile), Sr. Sec. First Lien Notes, 6.88%, 01/15/2024 ^(b)	250,000	265,000
Ziggo Secured Finance B.V. (Netherlands), Sr. Sec. Gtd. First Lien Notes, 5.50%, 01/15/2027 ^(b)	250,000	251,875
		40,104,211

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Casinos & Gaming–0.09%		
Boyd Gaming Corp., Sr. Unsec. Gtd. Global Notes, 6.38%, 04/01/2026	\$ 163,000	\$ 178,078
6.88%, 05/15/2023	173,000	185,110
Codere Finance 2 (Luxembourg) S.A. (Spain), Sr. Sec. Gtd. First Lien Notes, 7.63%, 11/01/2021 ^(b)	200,000	204,875
Melco Resorts Finance Ltd. (Hong Kong), Sr. Unsec. Notes, 4.88%, 06/06/2025 ^(b)	200,000	201,935
MGM Resorts International, Sr. Unsec. Gtd. Notes, 4.63%, 09/01/2026	784,000	803,600
6.00%, 03/15/2023	85,000	93,925
7.75%, 03/15/2022	110,000	127,875
Pinnacle Entertainment, Inc., Sr. Unsec. Global Notes, 5.63%, 05/01/2024	345,000	359,662
Scientific Games International Inc., Sr. Unsec. Gtd. Global Notes, 10.00%, 12/01/2022	547,000	604,435
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Gtd. Notes, 5.25%, 05/15/2027 ^(b)	86,000	87,773
5.50%, 03/01/2025 ^(b)	436,000	451,391
		3,298,659
Coal & Consumable Fuels–0.00%		
SunCoke Energy Partners, L.P./ SunCoke Energy Partners Finance Corp., Sr. Unsec. Gtd. Notes, 7.50%, 06/15/2025 ^(b)	161,000	170,459
Commodity Chemicals–0.01%		
Koppers Inc., Sr. Unsec. Gtd. Notes, 6.00%, 02/15/2025 ^(b)	159,000	171,171
Valvoline Inc., Sr. Unsec. Gtd. Notes, 5.50%, 07/15/2024 ^(b)	243,000	258,795
		429,966
Communications Equipment–0.04%		
CommScope Technologies LLC, Sr. Unsec. Gtd. Notes, 6.00%, 06/15/2025 ^(b)	446,000	479,450
Hughes Satellite Systems Corp., Sr. Sec. Gtd. First Lien Global Notes, 5.25%, 08/01/2026	691,000	703,956
Sr. Unsec. Gtd. Global Notes, 7.63%, 06/15/2021	249,000	276,390
		1,459,796
Construction & Engineering–0.00%		
AECOM, Sr. Unsec. Gtd. Global Notes, 5.13%, 03/15/2027	97,000	99,115
Construction Machinery & Heavy Trucks–0.03%		
Meritor Inc., Sr. Unsec. Gtd. Notes, 6.25%, 02/15/2024	509,000	537,631

	Principal Amount	Value
Construction Machinery & Heavy Trucks–(continued)		
Oshkosh Corp., Sr. Unsec. Gtd. Global Notes, 5.38%, 03/01/2025	\$ 250,000	\$ 266,875
Terex Corp., Sr. Unsec. Gtd. Notes, 5.63%, 02/01/2025 ^(b)	408,000	431,205
		1,235,711
Construction Materials–0.18%		
James Hardie International Finance DAC (Ireland), Sr. Unsec. Notes, 4.75%, 01/15/2025 ^(b)	200,000	204,500
5.00%, 01/15/2028 ^(b)	6,209,000	6,348,702
		6,553,202
Consumer Finance–1.46%		
Ally Financial Inc., Sr. Unsec. Global Notes, 4.13%, 03/30/2020	4,449,000	4,592,213
5.13%, 09/30/2024	1,219,000	1,331,758
Sr. Unsec. Gtd. Global Notes, 8.00%, 03/15/2020	145,000	162,038
Capital One Financial Corp., Sr. Unsec. Global Notes, 3.05%, 03/09/2022	5,345,000	5,387,076
3.75%, 03/09/2027	14,465,000	14,615,022
Discover Bank, Sr. Unsec. Global Bonds, 3.45%, 07/27/2026	5,000,000	4,914,097
Discover Financial Services, Inc., Series C, Jr. Unsec. Sub. Global Notes, 5.50% ^(c)	12,133,000	12,527,322
Navient Corp., Sr. Unsec. Medium-Term Notes, 7.25%, 01/25/2022	470,000	508,188
8.00%, 03/25/2020	235,000	256,738
Synchrony Financial, Sr. Unsec. Global Notes, 4.50%, 07/23/2025	9,795,000	10,203,266
UNIFIN Financiera, S.A.B. de C.V. SOFOM, E.N.R. (Mexico), Sr. Unsec. Gtd. Notes, 7.00%, 01/15/2025 ^(b)	283,000	294,674
		54,792,392
Copper–0.09%		
First Quantum Minerals Ltd. (Zambia), Sr. Unsec. Gtd. Notes, 7.00%, 02/15/2021 ^(b)	295,000	306,800
Freeport-McMoRan Inc., Sr. Unsec. Gtd. Global Notes, 5.40%, 11/14/2034	240,000	234,600
Lundin Mining Corp. (Canada), Sr. Sec. Gtd. First Lien Notes, 7.88%, 11/01/2022 ^(b)	2,193,000	2,373,922
Southern Copper Corp. (Peru), Sr. Unsec. Global Notes, 7.50%, 07/27/2035	200,000	270,969
		3,186,291

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Data Processing & Outsourced Services—0.17%		
Fidelity National Information Services, Inc., Sr. Unsec. Global Notes, 4.50%, 08/15/2046	\$ 4,764,000	\$ 4,895,626
First Data Corp., Sec. Gtd. Second Lien Notes, 5.75%, 01/15/2024 ^(b)	125,000	130,156
Sr. Sec. Gtd. First Lien Notes, 5.00%, 01/15/2024 ^(b)	80,000	83,100
Sr. Unsec. Gtd. Notes, 7.00%, 12/01/2023 ^(b)	1,194,000	1,266,386
		6,375,268
Department Stores—0.01%		
SACI Falabella (Chile), Sr. Unsec. Notes, 3.75%, 10/30/2027 ^(b)	200,000	196,698
Diversified Banks—6.71%		
ANZ New Zealand (Int'l) Ltd. (New Zealand), Sr. Unsec. Gtd. Notes, 2.13%, 07/28/2021 ^(b)	4,415,000	4,328,380
Australia and New Zealand Banking Group Ltd. (Australia), Jr. Unsec. Sub. Notes, 6.75% ^{(b)(c)}	11,549,000	13,180,296
Banco de Bogotá S.A. (Colombia), Sr. Unsec. Notes, 4.38%, 08/03/2027 ^(b)	400,000	402,000
Banco de Crédito e Inversiones (Chile), Sr. Unsec. Notes, 3.50%, 10/12/2027 ^(b)	230,000	225,400
Banco do Brasil S.A. (Brazil), REGS, Unsec. Sub. Euro Notes, 5.88%, 01/19/2023 ^(b)	200,000	211,000
Banco Nacional de Desenvolvimento Economico e Social (Brazil), Sr. Unsec. Notes, 4.75%, 05/09/2024 ^(b)	205,000	207,255
Bank of America Corp., Sr. Unsec. Global Notes, 3.71%, 04/24/2028	4,712,000	4,831,763
Sr. Unsec. Medium-Term Global Notes, 3.59%, 07/21/2028	9,424,000	9,586,638
Unsec. Sub. Medium-Term Notes, 4.20%, 08/26/2024	5,435,000	5,712,502
Series L, Sr. Unsec. Global Notes, 2.60%, 01/15/2019	5,386,000	5,417,030
Series X, Jr. Unsec. Sub. Notes, 6.25% ^(c)	4,333,000	4,804,214
Series Z, Jr. Unsec. Sub. Notes, 6.50% ^(c)	3,360,000	3,826,536
Series DD, Jr. Unsec. Sub. Notes, 6.30% ^(c)	2,080,000	2,377,232
Barclays PLC (United Kingdom), Unsec. Sub. Global Notes, 4.84%, 05/09/2028	2,065,000	2,147,664

	Principal Amount	Value
Diversified Banks—(continued)		
BBVA Bancomer S.A. (Mexico), Sr. Unsec. Notes, 4.38%, 04/10/2024 ^(b)	\$ 1,385,000	\$ 1,455,981
Citigroup Inc., Sr. Unsec. Global Notes, 2.88%, 07/24/2023	3,520,000	3,502,501
3.67%, 07/24/2028	14,137,000	14,340,088
Unsec. Sub. Global Notes, 5.50%, 09/13/2025	7,130,000	8,034,450
Unsec. Sub. Notes, 4.45%, 09/29/2027	10,555,000	11,101,465
Series Q, Jr. Unsec. Sub. Global Notes, 5.95% ^(c)	2,300,000	2,416,737
Series T, Jr. Unsec. Sub. Global Notes, 6.25% ^(c)	6,669,000	7,470,147
Crédit Agricole S.A. (France), Unsec. Sub. Notes, 4.38%, 03/17/2025 ^(b)	1,160,000	1,213,873
Development Bank of Kazakhstan JSC (Kazakhstan), REGS, Sr. Unsec. Euro Notes, 4.13%, 12/10/2022 ^(b)	300,000	309,750
Dresdner Funding Trust I (Germany), REGS, Jr. Unsec. Sub. Euro Notes, 8.15%, 06/30/2031 ^(b)	135,000	178,614
Export-Import Bank of India (India), REGS, Sr. Unsec. Euro Bonds, 3.38%, 08/05/2026 ^(b)	200,000	197,083
Global Bank Corp. (Panama), Sr. Unsec. Notes, 4.50%, 10/20/2021 ^(b)	7,642,000	7,800,571
HBOS PLC (United Kingdom), Unsec. Sub. Medium-Term Global Notes, 6.75%, 05/21/2018 ^(b)	1,360,000	1,389,315
HSBC Holdings PLC (United Kingdom), Jr. Unsec. Sub. Global Bonds, 6.00% ^(c)	11,595,000	12,209,535
Sr. Unsec. Global Notes, 4.00%, 03/30/2022	1,050,000	1,102,351
Unsec. Sub. Global Notes, 4.38%, 11/23/2026	2,169,000	2,260,557
Industrial & Commercial Bank of China Ltd. (China), Sr. Unsec. Notes, 3.54%, 11/08/2027	3,418,000	3,428,907
Industrial Senior Trust (Guatemala), REGS, Sr. Unsec. Gtd. Euro Notes, 5.50%, 11/01/2022 ^(b)	500,000	513,125
ING Groep N.V. (Netherlands), Jr. Unsec. Sub. Global Notes, 6.50% ^(c)	2,710,000	2,956,610
Intesa Sanpaolo S.p.A. (Italy), Sr. Unsec. Gtd. Medium-Term Notes, 3.88%, 01/15/2019	2,840,000	2,886,169
Sr. Unsec. Notes, 3.13%, 07/14/2022 ^(b)	5,641,000	5,617,211

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	Principal Amount	Value
Diversified Banks—(continued)		
JPMorgan Chase & Co., Sr. Unsec. Global Notes, 3.54%, 05/01/2028	\$ 7,958,000	\$ 8,045,928
3.78%, 02/01/2028	6,597,000	6,795,840
Sr. Unsec. Medium-Term Global Bonds, 2.30%, 08/15/2021	8,950,000	8,885,262
Unsec. Sub. Global Notes, 3.63%, 12/01/2027	5,610,000	5,641,781
Series I, Jr. Unsec. Sub. Global Notes, 7.90% ^(c)	4,500,000	4,586,625
Series CC, Jr. Unsec. Sub. Global Notes, 4.63% ^(c)	11,567,000	11,451,330
Multibank, Inc. (Panama), Sr. Unsec. Notes, 4.38%, 11/09/2022 ^(b)	200,000	200,350
Nordea Bank AB (Sweden), Jr. Unsec. Sub. Notes, 5.50% ^{(b)(c)}	3,909,000	4,016,497
Royal Bank of Scotland Group PLC (The) (United Kingdom), Sr. Unsec. Notes, 3.50%, 05/15/2023	11,594,000	11,617,376
Unsec. Sub. Global Bonds, 5.13%, 05/28/2024	600,000	638,090
Société Générale S.A. (France), Jr. Unsec. Sub. Notes, 7.38% ^{(b)(c)}	2,988,000	3,245,715
Standard Chartered PLC (United Kingdom), Jr. Unsec. Sub. Notes, 7.75% ^{(b)(c)}	5,720,000	6,277,700
Unsec. Sub. Notes, 4.30%, 02/19/2027 ^(b)	3,242,000	3,311,045
Türkiye Garanti Bankası A.S. (Turkey), Unsec. Sub. Notes, 6.13%, 05/24/2027 ^(b)	200,000	198,162
Türkiye İş Bankası A.S. (Turkey), Sr. Unsec. Notes, 6.13%, 04/25/2024 ^(b)	200,000	199,659
Wells Fargo & Co., Unsec. Sub. Global Notes, 5.38%, 11/02/2043	8,500,000	9,984,737
Unsec. Sub. Medium-Term Notes, 4.75%, 12/07/2046	4,215,000	4,619,006
Series U, Jr. Unsec. Sub. Global Notes, 5.88% ^(c)	5,356,000	5,951,855
Westpac Banking Corp. (Australia), Jr. Unsec. Sub. Global Bonds, 5.00% ^(c)	7,615,000	7,617,544
Yapı ve Kredi Bankası A.S. (Turkey), Sr. Unsec. Notes, 5.85%, 06/21/2024 ^(b)	300,000	295,430
		251,222,882

	Principal Amount	Value
Diversified Capital Markets—0.27%		
Credit Suisse Group AG (Switzerland), Jr. Unsec. Sub. Notes, 7.50% ^{(b)(c)}	\$ 305,000	\$ 350,357
Credit Suisse Group Funding (Guernsey) Ltd. (Switzerland), Sr. Unsec. Gtd. Global Notes, 3.75%, 03/26/2025	3,055,000	3,124,945
Macquarie Bank Ltd. (Australia), Jr. Unsec. Sub. Notes, 6.13% ^{(b)(c)}	6,470,000	6,753,062
		10,228,364
Diversified Chemicals—0.21%		
Chemours Co. (The), Sr. Unsec. Gtd. Global Notes, 6.63%, 05/15/2023	4,431,000	4,707,938
7.00%, 05/15/2025	75,000	82,406
OCP S.A. (Morocco), Sr. Unsec. Notes, 4.50%, 10/22/2025 ^(b)	1,940,000	1,933,404
REGS, Sr. Unsec. Euro Notes, 4.50%, 10/22/2025 ^(b)	700,000	697,620
6.88%, 04/25/2044 ^(b)	400,000	455,637
Trinseo Materials Operating S.C.A./Trinseo Materials Finance, Inc., Sr. Unsec. Gtd. Notes, 5.38%, 09/01/2025 ^(b)	97,000	101,475
		7,978,480
Diversified Metals & Mining—0.05%		
Corp. Nacional del Cobre de Chile (Chile), Sr. Unsec. Notes, 3.63%, 08/01/2027 ^(b)	200,000	199,790
HudBay Minerals, Inc. (Canada), Sr. Unsec. Gtd. Notes, 7.63%, 01/15/2025 ^(b)	448,000	496,720
MMC Norilsk Nickel OJSC via MMC Finance DAC (Russia), Sr. Unsec. Notes, 6.63%, 10/14/2022 ^(b)	295,000	334,043
Petropavlovsk 2016 Ltd. (Russia), Sr. Unsec. Gtd. Notes, 8.13%, 11/14/2022 ^(b)	200,000	197,539
Teck Resources Ltd. (Canada), Sr. Unsec. Gtd. Global Notes, 4.75%, 01/15/2022	105,000	110,775
Sr. Unsec. Notes, 6.13%, 10/01/2035	435,000	491,550
		1,830,417
Diversified REITs—0.32%		
CyrusOne L.P./CyrusOne Finance Corp., Sr. Unsec. Gtd. Notes, 5.00%, 03/15/2024 ^(b)	60,000	62,550
5.00%, 03/15/2024 ^(b)	57,000	59,422
Select Income REIT, Sr. Unsec. Global Notes, 4.50%, 02/01/2025	1,570,000	1,593,788
Trust F/1401 (Mexico), Sr. Unsec. Notes, 5.25%, 12/15/2024 ^(b)	1,300,000	1,389,700
5.25%, 01/30/2026 ^(b)	8,353,000	8,895,945
		12,001,405

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Diversified Support Services–0.01%		
Aeropuerto Internacional de Tocumen, S.A. (Panama), REGS, Sr. Sec. First Lien Euro Notes, 5.63%, 05/18/2036 ^(b)	\$ 200,000	\$ 217,000
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC, Sr. Unsec. Gtd. Notes, 6.38%, 08/01/2023 ^(b)	90,000	92,925
		309,925
Electric Utilities–0.93%		
Adani Transmission Ltd. (India), Sr. Sec. First Lien Notes, 4.00%, 08/03/2026 ^(b)	200,000	200,019
CLP Power Hong Kong Financing Ltd. (Hong Kong), REGS, Sr. Unsec. Gtd. Medium-Term Euro Notes, 3.13%, 05/06/2025 ^(b)	200,000	200,390
Enel Finance International N.V. (Italy), Sr. Unsec. Gtd. Notes, 2.75%, 04/06/2023 ^(b)	11,170,000	11,001,362
3.50%, 04/06/2028 ^(b)	3,486,000	3,404,822
Exelon Corp., Jr. Unsec. Sub. Notes, 3.50%, 06/01/2022	2,463,000	2,523,372
Korea Hydro & Nuclear Power Co., Ltd. (South Korea), REGS, Sr. Unsec. Medium-Term Euro Notes, 3.00%, 09/19/2022 ^(b)	200,000	199,867
Mazoon Assets Co. S.A.O.C. (Oman), Sr. Unsec. Bonds, 5.20%, 11/08/2027 ^(b)	200,000	200,237
OmGrid Funding Ltd. (Oman), Sr. Unsec. Gtd. Bonds, 5.20%, 05/16/2027 ^(b)	200,000	198,992
Pacific Gas & Electric Co., Sr. Unsec. Notes, 3.30%, 12/01/2027 ^(b)	8,538,000	8,501,317
Perusahaan Listrik Negara PT (Indonesia), Sr. Unsec. Notes, 4.13%, 05/15/2027 ^(b)	200,000	199,679
Southern Co. (The), Series B, Jr. Unsec. Sub. Global Notes, 5.50%, 03/15/2057	6,438,000	6,832,243
State Grid Overseas Investment (2014) Ltd. (China), REGS, Sr. Unsec. Gtd. Euro Notes, 4.85%, 05/07/2044 ^(b)	200,000	232,744
State Grid Overseas Investment (2016) Ltd. (China), Sr. Unsec. Gtd. Notes, 3.50%, 05/04/2027 ^(b)	500,000	501,129

	Principal Amount	Value
Electric Utilities–(continued)		
Trinidad Generation Unlimited (Trinidad), REGS, Sr. Unsec. Euro Notes, 5.25%, 11/04/2027 ^(b)	\$ 400,000	\$ 410,000
		34,606,173
Electrical Components & Equipment–0.02%		
EnerSys, Sr. Unsec. Gtd. Notes, 5.00%, 04/30/2023 ^(b)	185,000	195,175
Sensata Technologies B.V., Sr. Unsec. Gtd. Notes, 4.88%, 10/15/2023 ^(b)	100,000	104,800
5.00%, 10/01/2025 ^(b)	260,000	278,850
		578,825
Environmental & Facilities Services–0.01%		
Advanced Disposal Services, Inc., Sr. Unsec. Gtd. Notes, 5.63%, 11/15/2024 ^(b)	84,000	86,940
Core & Main LP, Sr. Unsec. Notes, 6.13%, 08/15/2025 ^(b)	220,000	225,225
Wrangler Buyer Corp., Sr. Unsec. Notes, 6.00%, 10/01/2025 ^(b)	23,000	23,460
		335,625
Fertilizers & Agricultural Chemicals–0.80%		
Israel Chemicals Ltd. (Israel), REGS, Sr. Unsec. Euro Bonds, 4.50%, 12/02/2024 ^(b)	300,000	307,875
Mosaic Co. (The), Sr. Unsec. Global Notes, 3.25%, 11/15/2022	11,169,000	11,097,844
4.05%, 11/15/2027	18,512,000	18,401,365
		29,807,084
Financial Exchanges & Data–0.21%		
Moody's Corp., Sr. Unsec. Global Notes, 2.75%, 07/15/2019	1,470,000	1,481,736
4.88%, 02/15/2024	3,099,000	3,407,217
5.25%, 07/15/2044	1,140,000	1,360,739
MSCI Inc., Sr. Unsec. Gtd. Notes, 5.25%, 11/15/2024 ^(b)	175,000	185,937
Nasdaq, Inc., Sr. Unsec. Notes, 3.85%, 06/30/2026	1,205,000	1,237,472
		7,673,101
Food Distributors–0.01%		
US Foods, Inc., Sr. Unsec. Gtd. Notes, 5.88%, 06/15/2024 ^(b)	365,000	385,075

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Food Retail—0.18%		
Albertsons Cos. LLC/ Safeway Inc./New Albertson's, Inc./Albertson's LLC, Sr. Unsec. Gtd. Global Notes, 6.63%, 06/15/2024	\$ 513,000	\$ 492,480
Alimentation Couche-Tard Inc. (Canada), Sr. Unsec. Gtd. Notes, 2.70%, 07/26/2022 ^(b)	5,851,000	5,789,617
Ingles Markets, Inc., Sr. Unsec. Global Notes, 5.75%, 06/15/2023	574,000	571,130
		6,853,227
Forest Products—0.14%		
Klabin Finance S.A. (Brazil), Sr. Unsec. Gtd. Notes, 4.88%, 09/19/2027 ^(b)	5,436,000	5,399,035
Gas Utilities—0.03%		
AmeriGas Partners, L.P./AmeriGas Finance Corp., Sr. Unsec. Global Notes, 5.63%, 05/20/2024	124,000	130,200
5.88%, 08/20/2026	298,000	310,665
Ferrellgas L.P./Ferrellgas Finance Corp., Sr. Unsec. Global Notes, 6.50%, 05/01/2021	94,000	89,535
Suburban Propane Partners, L.P./Suburban Energy Finance Corp., Sr. Unsec. Global Notes, 5.50%, 06/01/2024	631,000	627,845
		1,158,245
General Merchandise Stores—0.48%		
Dollar Tree, Inc., Sr. Unsec. Gtd. Global Notes, 5.75%, 03/01/2023	17,022,000	17,894,377
Gold—0.25%		
Yamana Gold Inc. (Canada), Sr. Unsec. Notes, 4.63%, 12/15/2027 ^(b)	9,482,000	9,482,629
Health Care Distributors—0.49%		
AmerisourceBergen Corp., Sr. Unsec. Global Notes, 3.45%, 12/15/2027	9,289,000	9,243,557
4.30%, 12/15/2047	9,128,000	9,104,979
		18,348,536
Health Care Equipment—0.36%		
Becton, Dickinson and Co., Sr. Unsec. Notes, 3.36%, 06/06/2024	5,074,000	5,078,362
3.70%, 06/06/2027	4,718,000	4,710,711
Hill-Rom Holdings, Inc., Sr. Unsec. Gtd. Notes, 5.00%, 02/15/2025 ^(b)	472,000	482,620
Teleflex Inc., Sr. Unsec. Gtd. Global Notes, 4.63%, 11/15/2027	3,130,000	3,209,345
4.88%, 06/01/2026	39,000	40,595
5.25%, 06/15/2024	15,000	15,825
		13,537,458

	Principal Amount	Value
Health Care Facilities—0.47%		
Acadia Healthcare Co., Inc., Sr. Unsec. Gtd. Global Notes, 6.50%, 03/01/2024	\$ 143,000	\$ 148,362
Community Health Systems, Inc., Sr. Sec. Gtd. First Lien Global Notes, 5.13%, 08/01/2021	1,014,000	953,160
Sr. Sec. Gtd. First Lien Notes, 6.25%, 03/31/2023	244,000	229,360
Sr. Unsec. Gtd. Global Notes, 6.88%, 02/01/2022	66,737	40,543
8.00%, 11/15/2019	160,000	143,800
HCA Healthcare, Inc., Sr. Unsec. Notes, 6.25%, 02/15/2021	130,000	139,588
HCA, Inc., Sr. Sec. Gtd. First Lien Global Notes, 5.88%, 03/15/2022	136,000	147,730
6.50%, 02/15/2020	675,000	726,469
Sr. Sec. Gtd. First Lien Notes, 5.25%, 04/15/2025	1,355,000	1,446,462
5.50%, 06/15/2047	10,965,000	11,129,475
Sr. Unsec. Gtd. Notes, 5.38%, 02/01/2025	130,000	135,200
5.88%, 02/15/2026	160,000	170,600
HealthSouth Corp., Sr. Unsec. Gtd. Global Notes, 5.75%, 09/15/2025	475,000	495,187
LifePoint Health, Inc., Sr. Unsec. Gtd. Global Notes, 5.38%, 05/01/2024	444,000	436,785
Sr. Unsec. Gtd. Notes, 5.88%, 12/01/2023	23,000	23,489
Tenet Healthcare Corp., Sec. Gtd. Second Lien Notes, 7.50%, 01/01/2022 ^(b)	23,000	24,351
Sr. Sec. Gtd. First Lien Global Notes, 6.00%, 10/01/2020	180,000	190,350
Sr. Unsec. Global Notes, 6.75%, 06/15/2023	117,000	109,834
8.13%, 04/01/2022	965,000	958,969
		17,649,714
Health Care REITs—0.65%		
HCP, Inc., Sr. Unsec. Global Notes, 4.00%, 12/01/2022	9,288,000	9,723,511
4.25%, 11/15/2023	5,830,000	6,128,356
Physicians Realty L.P., Sr. Unsec. Gtd. Global Notes, 4.30%, 03/15/2027	3,666,000	3,731,339
Senior Housing Properties Trust, Sr. Unsec. Notes, 6.75%, 12/15/2021	2,550,000	2,828,208
Welltower Inc., Sr. Unsec. Notes, 5.25%, 01/15/2022	1,626,000	1,770,770
		24,182,184

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Health Care Services—0.42%		
AMN Healthcare, Inc., Sr. Unsec. Gtd. Notes, 5.13%, 10/01/2024 ^(b)	\$ 138,000	\$ 142,830
Eagle Holding Co. II, LLC, Sr. Unsec. PIK Notes, 8.38% PIK Rate, 7.63% Cash Rate, 05/15/2022 ^{(b)(d)}	184,000	187,220
Envision Healthcare Corp., Sr. Unsec. Gtd. Notes, 6.25%, 12/01/2024 ^(b)	76,000	80,465
Laboratory Corp. of America Holdings, Sr. Unsec. Notes, 3.25%, 09/01/2024	9,714,000	9,708,878
	3,600,000	4,427,832
MEDNAX, Inc., Sr. Unsec. Gtd. Notes, 5.25%, 12/01/2023 ^(b)	287,000	294,892
MPH Acquisition Holdings LLC, Sr. Unsec. Gtd. Notes, 7.13%, 06/01/2024 ^(b)	609,000	655,436
Surgery Center Holdings, Inc., Sr. Unsec. Gtd. Notes, 6.75%, 07/01/2025 ^(b)	81,000	74,115
	8,880,000	36,450
Team Health Holdings, Inc., Sr. Unsec. Gtd. Notes, 6.38%, 02/01/2025 ^(b)	160,000	145,600
		15,753,718

Health Care Supplies—0.01%

Yestar Healthcare Holdings Co. Ltd. (China), REGS, Sr. Unsec. Euro Bonds, 6.90%, 09/15/2021 ^(b)	200,000	207,396
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Home Entertainment Software—0.08%

Electronic Arts Inc., Sr. Unsec. Global Notes, 3.70%, 03/01/2021	2,790,000	2,878,387
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Home Improvement Retail—0.01%

Hillman Group Inc. (The), Sr. Unsec. Gtd. Notes, 6.38%, 07/15/2022 ^(b)	265,000	263,013
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Homebuilding—0.83%

Ashton Woods USA LLC/Ashton Woods Finance Co., Sr. Unsec. Notes, 6.75%, 08/01/2025 ^(b)	376,000	378,820
	6,880,000	161,318
Beazer Homes USA, Inc., Sr. Unsec. Gtd. Global Notes, 6.75%, 03/15/2025	566,000	598,375
	8,750,000	159,319
Sr. Unsec. Notes, 5.88%, 10/15/2027 ^(b)	31,000	31,155
CalAtlantic Group, Inc., Sr. Unsec. Gtd. Global Notes, 8.38%, 01/15/2021	40,000	46,400
	5,250,000	112,751
Sr. Unsec. Gtd. Notes, 5.38%, 10/01/2022	157,000	170,149

Homebuilding—(continued)

D.R. Horton, Inc., Sr. Unsec. Gtd. Global Notes, 2.55%, 12/01/2020	\$ 1,904,000	\$ 1,902,810
KB Home, Sr. Unsec. Gtd. Notes, 7.50%, 09/15/2022	145,000	167,112
Lennar Corp., Sr. Unsec. Gtd. Global Notes, 4.75%, 11/15/2022	310,000	328,600
	3,439,000	3,555,066
MDC Holdings, Inc., Sr. Unsec. Gtd. Notes, 6.00%, 01/15/2043	23,045,000	22,929,775
Meritage Homes Corp., Sr. Unsec. Gtd. Global Notes, 6.00%, 06/01/2025	83,000	89,719
	7,150,000	60,363
Taylor Morrison Communities Inc./ Taylor Morrison Holdings II, Inc., Sr. Unsec. Gtd. Notes, 5.88%, 04/15/2023 ^(b)	463,000	493,382
		31,185,114

Hotel and Resort REITs—0.14%

Hospitality Properties Trust, Sr. Unsec. Notes, 4.95%, 02/15/2027	2,775,000	2,928,369
Host Hotels & Resorts L.P., Series F, Sr. Unsec. Global Notes, 4.50%, 02/01/2026	2,280,000	2,397,272
		5,325,641

Hotels, Resorts & Cruise Lines—0.11%

Choice Hotels International, Inc., Sr. Unsec. Gtd. Notes, 5.75%, 07/01/2022	290,000	318,637
Royal Caribbean Cruises Ltd., Sr. Unsec. Global Notes, 3.70%, 03/15/2028	3,681,000	3,663,441
		3,982,078

Household Products—0.39%

Reynolds Group Issuer Inc./LLC, Sr. Sec. Gtd. First Lien Global Notes, 5.75%, 10/15/2020	13,686,000	13,934,059
Sr. Sec. Gtd. First Lien Notes, 5.13%, 07/15/2023 ^(b)	42,000	43,628
Sr. Unsec. Gtd. Notes, 7.00%, 07/15/2024 ^(b)	218,000	234,306
Spectrum Brands, Inc., Sr. Unsec. Gtd. Global Notes, 5.75%, 07/15/2025	305,000	321,775
Springs Industries, Inc., Sr. Sec. Global Notes, 6.25%, 06/01/2021	97,000	99,425
		14,633,193

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Independent Power Producers & Energy Traders–0.17%		
AES Corp. (The), Sr. Unsec. Global Notes, 8.00%, 06/01/2020	\$ 15,000	\$ 17,063
Sr. Unsec. Notes, 5.50%, 03/15/2024	85,000	89,462
5.50%, 04/15/2025	1,192,000	1,262,030
Calpine Corp., Sr. Unsec. Global Notes, 5.38%, 01/15/2023	143,000	143,000
Colbun S.A. (Chile), Sr. Unsec. Notes, 3.95%, 10/11/2027 ^(b)	200,000	200,750
Dynegy Inc., Sr. Unsec. Gtd. Global Notes, 7.38%, 11/01/2022	100,000	107,125
Emirates SembCorp Water & Power Co. PJSC (United Arab Emirates), Sr. Sec. Notes, 4.45%, 08/01/2035 ^(b)	200,000	203,616
Inkia Energy Ltd. (Peru), Sr. Unsec. Notes, 5.88%, 11/09/2027 ^(b)	3,649,000	3,685,490
NRG Energy, Inc., Sr. Unsec. Gtd. Global Notes, 6.25%, 05/01/2024	590,000	628,350
6.63%, 03/15/2023	123,000	127,871
6.63%, 01/15/2027	62,000	67,115
		6,531,872

Industrial Conglomerates–0.61%

Alfa, S.A.B. de C.V. (Mexico), Sr. Unsec. Notes, 6.88%, 03/25/2044 ^(b)	9,073,000	9,912,253
REGS, Sr. Unsec. Euro Notes, 6.88%, 03/25/2044 ^(b)	300,000	327,750
CITIC Ltd. (China), REGS, Sr. Unsec. Medium-Term Euro Notes, 3.13%, 02/28/2022 ^(b)	200,000	199,347
General Electric Co., Series D, Jr. Unsec. Sub. Global Notes, 5.00% ^(c)	12,008,000	12,293,190
Indika Energy Capital III Pte. Ltd. (Indonesia), Sr. Unsec. Gtd. Notes, 5.88%, 11/09/2024 ^(b)	200,000	198,952
		22,931,492

Industrial Machinery–0.01%

CBC Ammo LLC/CBC FinCo Inc. (Brazil), Sr. Unsec. Notes, 7.25%, 11/15/2021 ^(b)	110,000	114,675
Mueller Industries, Inc., Unsec. Sub. Deb., 6.00%, 03/01/2027	148,000	152,810
TriMas Corp., Sr. Unsec. Gtd. Notes, 4.88%, 10/15/2025 ^(b)	80,000	80,950
		348,435

Integrated Oil & Gas–0.20%

Ecopetrol S.A. (Colombia), Sr. Unsec. Global Notes, 5.88%, 05/28/2045	100,000	101,750
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Integrated Oil & Gas–(continued)

Petrobras Global Finance B.V. (Brazil), Sr. Unsec. Gtd. Global Notes, 7.38%, 01/17/2027	\$ 200,000	\$ 220,800
Sr. Unsec. Gtd. Notes, 6.00%, 01/27/2028 ^(b)	200,000	201,460
Petróleos del Perú S.A. (Peru), Sr. Unsec. Notes, 4.75%, 06/19/2032 ^(b)	375,000	384,375
5.63%, 06/19/2047 ^(b)	400,000	426,000
Petróleos Mexicanos (Mexico), Sr. Unsec. Gtd. Global Notes, 6.88%, 08/04/2026	300,000	342,510
Sr. Unsec. Gtd. Notes, 5.38%, 03/13/2022 ^(b)	150,000	160,725
6.50%, 03/13/2027 ^(b)	4,374,000	4,828,896
6.50%, 03/13/2027 ^(b)	333,000	367,632
6.75%, 09/21/2047 ^(b)	144,000	152,654
REGS, Sr. Unsec. Gtd. Euro Notes, 6.50%, 03/13/2027 ^(b)	400,000	441,600
		7,628,402

Integrated Telecommunication Services–2.62%

AT&T Inc., Sr. Unsec. Global Notes, 3.40%, 05/15/2025	4,505,000	4,419,244
3.90%, 08/14/2027	21,299,000	21,192,850
4.75%, 05/15/2046	5,080,000	4,874,967
5.15%, 02/14/2050	13,072,000	12,989,980
5.25%, 03/01/2037	5,465,000	5,706,560
5.30%, 08/14/2058	12,453,000	12,278,294
5.70%, 03/01/2057	5,620,000	6,045,764
Sr. Unsec. Notes, 3.95%, 01/15/2025	1,021,000	1,041,081
4.45%, 04/01/2024	3,183,000	3,362,441
Cincinnati Bell Inc., Sr. Unsec. Gtd. Notes, 7.00%, 07/15/2024 ^(b)	92,000	89,470
Frontier Communications Corp., Sr. Unsec. Global Notes, 10.50%, 09/15/2022	120,000	95,400
11.00%, 09/15/2025	715,000	552,337
SFR Group S.A. (France), Sr. Sec. Gtd. First Lien Bonds, 6.00%, 05/15/2022 ^(b)	1,416,000	1,429,275
Sr. Sec. Gtd. First Lien Notes, 7.38%, 05/01/2026 ^(b)	200,000	202,250
T-Mobile USA, Inc., Sr. Unsec. Gtd. Global Bonds, 6.50%, 01/15/2026	405,000	444,864
Sr. Unsec. Gtd. Global Notes, 6.38%, 03/01/2025	1,858,000	1,999,115
Telecom Italia Capital S.A. (Italy), Sr. Unsec. Gtd. Global Notes, 6.38%, 11/15/2033	82,000	95,120
7.20%, 07/18/2036	109,000	135,841

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Integrated Telecommunication Services—(continued)		
Verizon Communications Inc., Sr. Unsec. Global Bonds, 5.25%, 03/16/2037	\$ 3,760,000	\$ 4,123,206
Sr. Unsec. Global Notes, 1.75%, 08/15/2021	1,397,000	1,359,066
4.13%, 08/15/2046	1,701,000	1,549,953
4.52%, 09/15/2048	12,527,000	12,156,299
5.01%, 08/21/2054	1,698,000	1,722,495
		97,865,872

Internet & Direct Marketing Retail—0.90%

Amazon.com, Inc., Sr. Unsec. Notes, 2.80%, 08/22/2024 ^(b)	6,984,000	6,963,371
3.15%, 08/22/2027 ^(b)	6,866,000	6,882,539
4.05%, 08/22/2047 ^(b)	7,586,000	7,928,590
4.25%, 08/22/2057 ^(b)	11,198,000	11,818,291
		33,592,791

Internet Software & Services—0.46%

Alibaba Group Holding Ltd. (China), Sr. Unsec. Global Notes, 3.60%, 11/28/2024	200,000	205,861
4.20%, 12/06/2047	5,425,000	5,495,346
4.40%, 12/06/2057	5,440,000	5,559,286
Tencent Holdings Ltd. (China), Sr. Unsec. Notes, 3.38%, 05/02/2019 ^(b)	5,779,000	5,862,547
		17,123,040

Investment Banking & Brokerage—2.14%

Cantor Fitzgerald, L.P., Unsec. Notes, 6.50%, 06/17/2022 ^(b)	1,896,000	2,114,712
E*TRADE Financial Corp., Sr. Unsec. Global Notes, 2.95%, 08/24/2022	1,872,000	1,858,909
Series B, Jr. Unsec. Sub. Global Notes, 5.30% ^(c)	9,580,000	9,687,775
Goldman Sachs Group, Inc. (The), Sr. Unsec. Global Notes, 3.75%, 05/22/2025	5,776,000	5,929,800
Sr. Unsec. Medium-Term Global Notes, 7.50%, 02/15/2019	1,921,000	2,039,524
Sr. Unsec. Notes, 3.27%, 09/29/2025	9,905,000	9,837,574
Series P, Jr. Unsec. Sub. Notes, 5.00% ^(c)	7,805,000	7,785,488
Jefferies Group LLC/Jefferies Group Capital Finance Inc., Sr. Unsec. Global Notes, 4.85%, 01/15/2027	3,780,000	3,986,422
Morgan Stanley, Sr. Unsec. Global Notes, 3.59%, 07/22/2028	14,137,000	14,212,302
Sr. Unsec. Medium-Term Global Notes, 5.50%, 07/28/2021	4,875,000	5,358,692
Series G, Unsec. Sub. Medium-Term Notes, 4.35%, 09/08/2026	5,000,000	5,227,912

	Principal Amount	Value
Investment Banking & Brokerage—(continued)		
Raymond James Financial, Inc., Sr. Unsec. Global Notes, 4.95%, 07/15/2046	\$ 10,915,000	\$ 12,036,446
		80,075,556

Leisure Facilities—0.01%

Cedar Fair L.P./Canada's Wonderland Co./Magnum Management Corp., Sr. Unsec. Gtd. Global Notes, 5.38%, 06/01/2024	115,000	121,038
Six Flags Entertainment Corp., Sr. Unsec. Gtd. Notes, 4.88%, 07/31/2024 ^(b)	427,000	435,540
		556,578

Life & Health Insurance—0.97%

American Equity Investment Life Holding Co., Sr. Unsec. Global Notes, 5.00%, 06/15/2027	7,395,000	7,636,209
Dai-ichi Life Insurance Co., Ltd. (The) (Japan), Jr. Unsec. Sub. Notes, 4.00% ^{(b)(c)}	3,335,000	3,285,309
Forethought Financial Group, Inc., Sr. Unsec. Notes, 8.63%, 04/15/2021 ^(b)	50,000	58,387
MetLife, Inc., Sr. Unsec. Global Notes, 4.13%, 08/13/2042	2,200,000	2,282,121
Series C, Jr. Unsec. Sub. Global Notes, 5.25% ^(c)	8,176,000	8,531,656
Pacific Life Insurance Co., Unsec. Sub. Notes, 4.30%, 10/24/2067 ^(b)	6,815,000	6,785,218
Prudential Financial, Inc., Jr. Unsec. Sub. Global Notes, 5.63%, 06/15/2043	5,479,000	5,944,715
8.88%, 06/15/2068	1,640,000	1,701,500
		36,225,115

Managed Health Care—0.07%

Centene Corp., Sr. Unsec. Notes, 4.75%, 01/15/2025	65,000	66,840
Molina Healthcare, Inc., Sr. Unsec. Gtd. Notes, 4.88%, 06/15/2025 ^(b)	120,000	120,600
UnitedHealth Group Inc., Sr. Unsec. Global Notes, 3.75%, 07/15/2025	2,086,000	2,195,813
WellCare Health Plans Inc., Sr. Unsec. Notes, 5.25%, 04/01/2025	265,000	281,231
		2,664,484

Marine Ports & Services—0.01%

DP World Ltd. (United Arab Emirates), REGS, Sr. Unsec. Medium-Term Euro Notes, 6.85%, 07/02/2037 ^(b)	200,000	247,373
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See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Marine Ports & Services—(continued)		
PT Pelabuhan Indonesia II (Indonesia), REGS, Sr. Unsec. Euro Notes, 4.25%, 05/05/2025 ^(b)	\$ 300,000	\$ 307,875
		555,248

Metal & Glass Containers—0.02%

Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc. (Ireland), Sr. Unsec. Gtd. Notes, 6.00%, 02/15/2025 ^(b)	200,000	213,020
Ball Corp., Sr. Unsec. Gtd. Global Notes, 5.25%, 07/01/2025	455,000	499,931
Berry Global, Inc., Sec. Gtd. Second Lien Global Notes, 6.00%, 10/15/2022	60,000	63,525
Sec. Gtd. Second Lien Notes, 5.50%, 05/15/2022	87,000	90,263
		866,739

Movies & Entertainment—0.32%

21st Century Fox America, Inc., Sr. Unsec. Gtd. Global Notes, 6.55%, 03/15/2033	180,000	227,690
AMC Entertainment Holdings, Inc., Sr. Unsec. Gtd. Sub. Global Notes, 5.75%, 06/15/2025	310,000	303,412
Globo Comunicação e Participações S.A. (Brazil), Sr. Sec. Notes, 5.13%, 03/31/2027 ^(b)	267,000	273,008
Lions Gate Entertainment Corp., Sr. Unsec. Gtd. Notes, 5.88%, 11/01/2024 ^(b)	183,000	194,209
Time Warner, Inc., Sr. Unsec. Gtd. Global Deb., 5.35%, 12/15/2043	2,100,000	2,284,676
Viacom Inc., Jr. Unsec. Sub. Global Notes, 5.88%, 02/28/2057	4,620,000	4,563,760
6.25%, 02/28/2057	2,220,000	2,168,381
Sr. Unsec. Global Notes, 3.45%, 10/04/2026	2,032,000	1,931,297
		11,946,433

Multi-Line Insurance—0.67%

AIG Global Funding, Sr. Sec. First Lien Notes, 2.70%, 12/15/2021 ^(b)	6,594,000	6,593,251
American Financial Group, Inc., Sr. Unsec. Notes, 3.50%, 08/15/2026	2,690,000	2,666,593
American International Group, Inc., Sr. Unsec. Global Notes, 3.90%, 04/01/2026	5,670,000	5,853,069
Massachusetts Mutual Life Insurance Co., Unsec. Sub. Notes, 4.90%, 04/01/2077 ^(b)	1,975,000	2,204,724
Nationwide Mutual Insurance Co., Unsec. Sub. Notes, 4.95%, 04/22/2044 ^(b)	2,185,000	2,412,143

Multi-Line Insurance—(continued)

XLIT Ltd. (Bermuda), Unsec. Gtd. Sub. Bonds, 5.50%, 03/31/2045	\$ 5,097,000	\$ 5,382,001
		25,111,781

Office REITs—0.24%

Alexandria Real Estate Equities, Inc., Sr. Unsec. Gtd. Global Notes, 3.95%, 01/15/2027	2,805,000	2,860,885
Hudson Pacific Properties, LP, Sr. Unsec. Gtd. Notes, 3.95%, 11/01/2027	5,992,000	5,961,029
		8,821,914

Office Services & Supplies—0.24%

Pitney Bowes Inc., Sr. Unsec. Global Notes, 3.63%, 10/01/2021	8,285,000	7,787,486
4.70%, 04/01/2023	1,205,000	1,117,637
		8,905,123

Oil & Gas Drilling—0.03%

EnSCO PLC, Sr. Unsec. Global Notes, 4.50%, 10/01/2024	470,000	383,637
Noble Holding International Ltd. (United Kingdom), Sr. Unsec. Gtd. Global Notes, 7.75%, 01/15/2024	156,000	135,720
Precision Drilling Corp. (Canada), Sr. Unsec. Gtd. Global Notes, 5.25%, 11/15/2024	443,000	417,527
6.50%, 12/15/2021	55,000	56,238
7.75%, 12/15/2023	19,000	19,713
Transocean Inc., Sr. Unsec. Gtd. Global Notes, 7.50%, 04/15/2031	170,000	150,450
Vantage Drilling International, Sr. Sec. Gtd. First Lien Global Notes, 7.50%, 11/01/2019 ^{(e)(f)}	356,000	0
Sr. Sec. Second Lien Notes 10.00%, 12/31/2020 ^(b)	9,000	8,865
		1,172,150

Oil & Gas Equipment & Services—0.02%

Archrock Partners, L.P./Archrock Partners Finance Corp., Sr. Unsec. Gtd. Global Notes, 6.00%, 10/01/2022	85,000	85,213
SESI, LLC, Sr. Unsec. Gtd. Global Notes, 7.13%, 12/15/2021	223,000	228,575
Weatherford International Ltd., Sr. Unsec. Gtd. Notes, 6.50%, 08/01/2036	222,000	178,710
8.25%, 06/15/2023	312,000	310,245
		802,743

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Oil & Gas Exploration & Production—1.79%		
Antero Resources Corp., Sr. Unsec. Gtd. Global Notes, 5.63%, 06/01/2023	\$ 668,000	\$ 699,730
California Resources Corp., Sec. Gtd. Second Lien Notes, 8.00%, 12/15/2022 ^(b)	104,000	77,350
Callon Petroleum Co., Sr. Unsec. Gtd. Global Notes, 6.13%, 10/01/2024	550,000	569,250
CNOOC Curtis Funding No.1 Pty Ltd. (China), REGS, Sr. Unsec. Gtd. Euro Notes, 4.50%, 10/03/2023 ^(b)	200,000	214,515
CNOOC Finance (2015) U.S.A. LLC (China), Sr. Unsec. Gtd. Global Notes, 3.50%, 05/05/2025	400,000	404,852
Concho Resources Inc., Sr. Unsec. Gtd. Global Notes, 4.38%, 01/15/2025	11,782,000	12,297,462
Continental Resources Inc., Sr. Unsec. Gtd. Global Notes, 3.80%, 06/01/2024	520,000	514,800
Denbury Resources Inc., Sr. Unsec. Gtd. Sub. Notes, 5.50%, 05/01/2022	80,000	52,800
Dolphin Energy Ltd. (United Arab Emirates), REGS, Sr. Sec. Euro Bonds, 5.50%, 12/15/2021 ^(b)	200,000	218,050
Enterprise Products Operating LLC, Series A, Jr. Unsec. Gtd. Sub. Variable Rate Notes, 5.08% (3 mo. USD LIBOR + 3.71%), 08/01/2066 ^(g)	14,741,000	14,759,426
Enterprise Products Operating LLC, Series D, Jr. Unsec. Gtd. Sub. Deb., 4.88%, 08/16/2077	13,309,000	13,309,000
EP Energy LLC/Everest Acquisition Finance Inc., Sr. Sec. Gtd. First Lien Notes, 8.00%, 11/29/2024 ^(b)	152,000	152,760
GeoPark Ltd. (Chile), Sr. Sec. First Lien Notes, 6.50%, 09/21/2024 ^(b)	200,000	205,208
Gulfport Energy Corp., Sr. Unsec. Gtd. Global Notes, 6.00%, 10/15/2024	544,000	548,760
Gulfport Energy Corp., Sr. Unsec. Gtd. Global Notes, 6.63%, 05/01/2023	35,000	35,963
Newfield Exploration Co., Sr. Unsec. Global Notes, 5.63%, 07/01/2024	609,000	660,765
Noble Energy, Inc., Sr. Unsec. Global Notes, 3.85%, 01/15/2028	9,477,000	9,433,044
Noble Energy, Inc., Sr. Unsec. Global Notes, 4.95%, 08/15/2047	2,794,000	2,906,325
Oasis Petroleum Inc., Sr. Unsec. Gtd. Global Notes, 6.88%, 01/15/2023	504,000	515,340
ONGC Videsh Ltd. (India), REGS, Sr. Unsec. Gtd. Euro Notes, 3.75%, 05/07/2023 ^(b)	200,000	204,744

	Principal Amount	Value
Oil & Gas Exploration & Production—(continued)		
Parsley Energy LLC/Parsley Finance Corp., Sr. Unsec. Gtd. Notes, 6.25%, 06/01/2024 ^(b)	\$ 666,000	\$ 707,625
Pertamina Persero PT (Indonesia), REGS, Sr. Unsec. Medium-Term Euro Notes, 4.30%, 05/20/2023 ^(b)	200,000	209,551
QEP Resources, Inc., Sr. Unsec. Global Notes, 5.25%, 05/01/2023	79,000	80,383
QEP Resources, Inc., Sr. Unsec. Global Notes, 5.63%, 03/01/2026	77,000	78,435
QEP Resources, Inc., Sr. Unsec. Notes, 6.88%, 03/01/2021	355,000	385,619
Range Resources Corp., Sr. Unsec. Gtd. Global Notes, 4.88%, 05/15/2025	531,000	520,380
Range Resources Corp., Sr. Unsec. Gtd. Global Notes, 5.88%, 07/01/2022	157,000	162,102
RSP Permian, Inc., Sr. Unsec. Gtd. Global Notes, 5.25%, 01/15/2025	501,000	513,525
SM Energy Co., Sr. Unsec. Global Notes, 6.13%, 11/15/2022	374,000	380,545
Southwestern Energy Co., Sr. Unsec. Global Notes, 4.10%, 03/15/2022	592,000	584,600
Tengizchevroil Finance Co. International Ltd. (Kazakhstan), Sr. Sec. Bonds, 4.00%, 08/15/2026 ^(b)	3,800,000	3,778,602
Tengizchevroil Finance Co. International Ltd. (Kazakhstan), REGS, Sr. Sec. Gtd. Euro Bonds, 4.00%, 08/15/2026 ^(b)	200,000	198,874
Whiting Petroleum Corp., Sr. Unsec. Gtd. Global Notes, 6.25%, 04/01/2023	756,000	759,780
WildHorse Resource Development Corp., Sr. Unsec. Gtd. Global Notes, 6.88%, 02/01/2025	487,000	498,011
WPX Energy Inc., Sr. Unsec. Notes, 5.25%, 09/15/2024	454,000	448,325
		67,086,501
Oil & Gas Refining & Marketing—0.01%		
Reliance Industries Ltd. (India), REGS, Sr. Unsec. Euro Notes, 4.13%, 01/28/2025 ^(b)	250,000	260,613
Oil & Gas Storage & Transportation—7.59%		
Abu Dhabi Crude Oil Pipeline LLC (United Arab Emirates), Sr. Sec. Bonds, 4.60%, 11/02/2047 ^(b)	325,000	332,214
Abu Dhabi Crude Oil Pipeline LLC (United Arab Emirates), Sr. Sec. Notes, 3.65%, 11/02/2029 ^(b)	11,162,000	11,076,499
Andeavor Logistics LP, Series A, Jr. Unsec. Sub. Notes, 6.88% ^(c)	15,016,000	15,228,852
Andeavor Logistics LP/ Tesoro Logistics Finance Corp., Sr. Unsec. Gtd. Global Bonds, 3.50%, 12/01/2022	3,050,000	3,051,440
Andeavor Logistics LP/ Tesoro Logistics Finance Corp., Sr. Unsec. Gtd. Global Notes, 6.38%, 05/01/2024	356,000	388,129
Andeavor Logistics LP/ Tesoro Logistics Finance Corp., Sr. Unsec. Gtd. Global Notes, 5.20%, 12/01/2047	4,307,000	4,332,516
Andeavor Logistics LP/ Tesoro Logistics Finance Corp., Sr. Unsec. Gtd. Notes, 5.25%, 01/15/2025	32,000	33,800
Andeavor Logistics LP/ Tesoro Logistics Finance Corp., Sr. Unsec. Gtd. Notes, 4.25%, 12/01/2027	3,201,000	3,200,518

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Oil & Gas Storage & Transportation—(continued)		
Antero Midstream Partners LP/Antero Midstream Finance Corp., Sr. Unsec. Gtd. Global Notes, 5.38%, 09/15/2024	\$ 557,000	\$ 577,888
Energy Transfer Equity, L.P., Sr. Sec. First Lien Notes, 5.88%, 01/15/2024	1,012,000	1,087,900
Energy Transfer Partners, L.P., Series A, Jr. Unsec. Sub. Global Notes, 6.25% ^(c)	41,899,000	41,349,076
Energy Transfer Partners, L.P., Series B, Jr. Unsec. Sub. Global Notes, 6.63% ^(c)	19,813,000	19,577,721
Energy Transfer, L.P., Sr. Unsec. Notes, 4.20%, 04/15/2027	3,519,000	3,520,704
4.75%, 01/15/2026	9,668,000	10,070,649
5.30%, 04/15/2047	7,439,000	7,269,952
EQT Midstream Partners L.P., Sr. Unsec. Notes, 4.00%, 08/01/2024	2,255,000	2,272,190
Holly Energy Partners L.P./Holly Energy Finance Corp., Sr. Unsec. Gtd. Notes, 6.00%, 08/01/2024 ^(b)	158,000	165,505
Kinder Morgan Energy Partners, L.P., Sr. Unsec. Gtd. Notes, 2.65%, 02/01/2019	6,243,000	6,250,452
Kinder Morgan, Inc., Sr. Unsec. Gtd. Medium-Term Global Notes, 7.75%, 01/15/2032	16,441,000	21,111,985
7.80%, 08/01/2031	2,350,000	3,014,180
MPLX LP, Sr. Unsec. Global Bonds, 4.50%, 07/15/2023	21,697,000	22,988,941
Sr. Unsec. Global Notes, 5.50%, 02/15/2023	16,589,000	17,087,352
NGPL PipeCo. LLC, Sr. Unsec. Bonds, 4.88%, 08/15/2027 ^(b)	4,069,000	4,239,572
Sr. Unsec. Notes, 4.38%, 08/15/2022 ^(b)	2,435,000	2,505,006
7.77%, 12/15/2037 ^(b)	3,253,000	4,033,720
Plains All American Pipeline, L.P., Series B, Jr. Unsec. Sub. Notes, 6.13% ^(c)	32,643,000	32,357,374
Sabine Pass Liquefaction, LLC, Sr. Sec. First Lien Global Notes, 4.20%, 03/15/2028	14,628,000	14,762,351
5.00%, 03/15/2027	4,086,000	4,355,077
5.63%, 04/15/2023	3,000,000	3,304,580
5.63%, 03/01/2025	822,000	905,856
SemGroup Corp., Sr. Unsec. Gtd. Notes, 6.38%, 03/15/2025 ^(b)	185,000	184,538

	Principal Amount	Value
Oil & Gas Storage & Transportation—(continued)		
Sunoco Logistics Partners Operations L.P., Sr. Unsec. Gtd. Notes, 5.40%, 10/01/2047	\$ 5,603,000	\$ 5,599,175
Targa Resources Partners L.P./Targa Resources Partners Finance Corp., Sr. Unsec. Gtd. Global Bonds, 5.13%, 02/01/2025	592,000	607,540
5.25%, 05/01/2023	12,336,000	12,675,240
Williams Cos., Inc. (The), Sr. Unsec. Global Notes, 4.55%, 06/24/2024	428,000	445,655
Sr. Unsec. Notes, 7.88%, 09/01/2021	109,000	127,530
Williams Partners L.P., Sr. Unsec. Notes, 4.13%, 11/15/2020	3,708,000	3,852,147
		283,943,824
Other Diversified Financial Services—0.52%		
Fondo MIVIVIENDA S.A. (Peru), REGS, Sr. Unsec. Euro Notes, 3.50%, 01/31/2023 ^(b)	300,000	304,500
Huarong Finance II Co., Ltd. (China), REGS, Sr. Unsec. Gtd. Medium-Term Euro Notes, 2.88% ^{(b)(c)}	200,000	189,929
LPL Holdings Inc., Sr. Unsec. Gtd. Notes, 5.75%, 09/15/2025 ^(b)	175,000	180,469
Majapahit Holding B.V. (Indonesia), REGS, Sr. Unsec. Gtd. Euro Notes, 7.75%, 01/20/2020 ^(b)	200,000	220,400
Minmetals Bounteous Finance (BVI) Ltd. (China), REGS, Sr. Unsec. Gtd. Euro Bonds, 3.13%, 07/27/2021 ^(b)	300,000	299,921
4.20%, 07/27/2026 ^(b)	200,000	207,093
Park Aerospace Holdings Ltd. (Ireland), Sr. Unsec. Gtd. Notes, 4.50%, 03/15/2023 ^(b)	7,305,000	7,104,112
Peru Enhanced Pass-Through Finance Ltd. (Peru), REGS, Class A-2, Sr. Sec. First Lien Pass Through Euro Cdfs., 0.00%, 06/02/2025 ^{(b)(h)}	300,000	261,375
SMBC Aviation Capital Finance DAC (Ireland), Sr. Unsec. Gtd. Notes, 3.00%, 07/15/2022 ^(b)	4,567,000	4,531,261
SPARC EM SPC Panama Metro Line 2 S.P. (Cayman Islands), Sr. Sec. Gtd. Notes, 0.00% 12/05/2022 ^{(b)(h)}	3,054,000	2,802,045
VFH Parent LLC/Orchestra Co- Issuer Inc., Sec. Gtd. Second Lien Notes, 6.75%, 06/15/2022 ^(b)	3,331,000	3,501,714
		19,602,819

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Packaged Foods & Meats—0.18%		
Adecoagro S.A. (Argentina), Sr. Unsec. Notes, 6.00%, 09/21/2027 ^(b)	\$ 150,000	\$ 149,625
B&G Foods, Inc., Sr. Unsec. Gtd. Notes, 5.25%, 04/01/2025	332,000	340,267
JBS Investments GmbH (Brazil), Sr. Unsec. Gtd. Notes, 7.25%, 04/03/2024 ^(b)	500,000	497,975
Kraft Heinz Foods Co. (The), Sr. Unsec. Gtd. Global Notes, 4.38%, 06/01/2046	4,780,000	4,626,437
Lamb Weston Holdings, Inc., Sr. Unsec. Gtd. Notes, 4.63%, 11/01/2024 ^(b)	498,000	517,297
Minerva Luxembourg S.A. (Brazil), Sr. Unsec. Gtd. Notes, 6.50%, 09/20/2026 ^(b)	200,000	208,044
TreeHouse Foods, Inc., Sr. Unsec. Gtd. Notes, 6.00%, 02/15/2024 ^(b)	350,000	367,938
		6,707,583

Paper Packaging—0.02%

Graphic Packaging International Inc., Sr. Unsec. Gtd. Notes, 4.88%, 11/15/2022	240,000	256,500
Plastipak Holdings Inc., Sr. Unsec. Notes, 6.25%, 10/15/2025 ^(b)	449,000	459,103
		715,603

Paper Products—0.32%

Clearwater Paper Corp., Sr. Unsec. Gtd. Global Notes, 4.50%, 02/01/2023	5,129,000	5,141,822
Fibria Overseas Finance Ltd. (Brazil), Sr. Unsec. Gtd. Global Notes, 4.00%, 01/14/2025	6,270,000	6,232,850
Mercer International Inc. (Canada), Sr. Unsec. Global Notes, 6.50%, 02/01/2024	277,000	293,274
7.75%, 12/01/2022	105,000	111,431
PH Glatfelter Co., Sr. Unsec. Gtd. Global Notes, 5.38%, 10/15/2020	114,000	115,853
		11,895,230

Pharmaceuticals—0.14%

Catalent Pharma Solutions, Inc., Sr. Unsec. Gtd. Notes, 4.88%, 01/15/2026 ^(b)	42,000	42,630
Eli Lilly and Co., Sr. Unsec. Global Notes, 2.35%, 05/15/2022	85,000	84,950
Endo DAC/Endo Finance LLC/Endo Finco Inc., Sr. Unsec. Gtd. Notes, 6.00%, 07/15/2023 ^(b)	200,000	154,000
Valeant Pharmaceuticals International, Inc., Sr. Sec. Gtd. First Lien Notes, 5.50%, 11/01/2025 ^(b)	129,000	130,935
Sr. Unsec. Gtd. Notes, 5.63%, 12/01/2021 ^(b)	1,030,000	963,050
5.88%, 05/15/2023 ^(b)	33,000	28,916
6.13%, 04/15/2025(b)	175,000	150,719
7.25%, 07/15/2022(b)	80,000	78,100
REGS, Sr. Sec. Gtd. First Lien Euro Notes, 7.00%, 03/15/2024 ^(b)	150,000	161,062

Pharmaceuticals—(continued)

Wyeth LLC, Sr. Unsec. Gtd. Global Notes, 6.00%, 02/15/2036	\$ 2,635,000	\$ 3,446,738
		5,241,100

Property & Casualty Insurance—0.24%

Allstate Corp. (The), Sr. Unsec. Notes, 4.20%, 12/15/2046	3,105,000	3,306,439
Arch Capital Finance LLC, Sr. Unsec. Gtd. Notes, 5.03%, 12/15/2046	3,499,000	3,959,659
Liberty Mutual Group Inc., Jr. Unsec. Gtd. Sub. Bonds, 7.80%, 03/07/2087 ^(b)	1,320,000	1,679,700
		8,945,798

Railroads—0.03%

Autoridad del Canal de Panamá (Panama), REGS, Sr. Unsec. Euro Bonds, 4.95%, 07/29/2035 ^(b)	300,000	335,625
Kazakhstan Temir Zholy National Co. JSC (Kazakhstan), Sr. Unsec. Gtd. Notes, 4.85%, 11/17/2027 ^(b)	250,000	254,687
Kenan Advantage Group Inc. (The), Sr. Unsec. Notes, 7.88%, 07/31/2023 ^(b)	202,000	210,080
Lima Metro Line 2 Finance Ltd. (Peru), Sr. Sec. First Lien Bonds, 5.88%, 07/05/2034 ^(b)	300,000	331,125
		1,131,517

Real Estate Operating Companies—0.01%

IRSA Propiedades Comerciales S.A. (Argentina), REGS, Sr. Unsec. Euro Notes, 8.75%, 03/23/2023 ^(b)	396,000	447,607
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Regional Banks—0.23%

CIT Group Inc., Sr. Unsec. Global Notes, 5.00%, 08/15/2022	199,000	213,179
5.00%, 08/01/2023	936,000	1,009,663
M&T Bank Corp., Series F, Jr. Unsec. Sub. Global Notes, 5.13% ^(c)	1,218,000	1,295,647
Synovus Financial Corp., Sr. Unsec. Global Notes, 3.13%, 11/01/2022	5,925,000	5,902,663
		8,421,152

Reinsurance—0.05%

Reinsurance Group of America, Inc., Sr. Unsec. Medium-Term Notes, 4.70%, 09/15/2023	1,650,000	1,773,929
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Research & Consulting Services—0.01%

IHS Markit Ltd., Sr. Unsec. Gtd. Notes, 5.00%, 11/01/2022 ^(b)	174,000	186,180
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See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Residential REITs—0.06%		
Essex Portfolio L.P., Sr. Unsec. Gtd. Global Notes, 3.63%, 08/15/2022	\$ 2,135,000	\$ 2,201,588
Restaurants—1.17%		
1011778 BC ULC/ New Red Finance, Inc. (Canada), Sec. Gtd. Second Lien Notes, 5.00%, 10/15/2025 ^(b)	17,742,000	18,274,260
Sr. Sec. Gtd. First Lien Notes, 4.63%, 01/15/2022 ^(b)	14,340,000	14,698,500
Aramark Services, Inc., Sr. Unsec. Gtd. Notes, 5.00%, 04/01/2025 ^(b)	158,000	168,665
Carrols Restaurant Group, Inc., Sec. Gtd. Second Lien Global Notes, 8.00%, 05/01/2022	163,000	172,984
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, Sr. Unsec. Gtd. Notes, 4.75%, 06/01/2027 ^(b)	84,000	86,175
Starbucks Corp., Sr. Unsec. Global Notes, 3.75%, 12/01/2047	10,352,000	10,323,712
		43,724,296
Retail REITs—0.14%		
Brixmor Operating Partnership LP, Sr. Unsec. Global Notes, 3.25%, 09/15/2023	5,360,000	5,259,160
Semiconductor Equipment—0.00%		
Entegris Inc., Sr. Unsec. Gtd. Notes, 4.63%, 02/10/2026 ^(b)	94,000	96,468
Semiconductors—1.65%		
Analog Devices, Inc., Sr. Unsec. Global Notes, 3.13%, 12/05/2023	4,975,000	5,009,367
Broadcom Corp./Broadcom Cayman Finance Ltd., Sr. Unsec. Gtd. Notes, 3.00%, 01/15/2022 ^(b)	18,410,000	18,213,972
3.50%, 01/15/2028 ^(b)	16,035,000	15,231,635
Micron Technology, Inc., Sr. Unsec. Global Notes, 5.50%, 02/01/2025	437,000	463,351
NXP B.V./NXP Funding LLC (Netherlands), Sr. Unsec. Gtd. Notes, 3.88%, 09/01/2022 ^(b)	13,736,000	14,021,709
4.63%, 06/01/2023 ^(b)	4,702,000	4,978,995
5.75%, 03/15/2023 ^(b)	2,120,000	2,199,500
QUALCOMM Inc., Sr. Unsec. Global Notes, 3.00%, 05/20/2022	1,652,000	1,650,531
		61,769,060
Sovereign Debt—1.00%		
Argentine Republic Government International Bond (Argentina), Sr. Unsec. Global Bonds, 6.25%, 04/22/2019	9,010,000	9,419,955

	Principal Amount	Value
Sovereign Debt—(continued)		
Bahamas Government International Bond (Bahamas), Sr. Unsec. Notes, 6.00%, 11/21/2028 ^(b)	\$ 427,000	\$ 436,180
Banque Ouest Africaine de Développement (Supranational), Sr. Unsec. Notes, 5.00%, 07/27/2027 ^(b)	200,000	208,500
Bermuda Government International Bond (Bermuda), REGS, Sr. Unsec. Euro Notes, 3.72%, 01/25/2027 ^(b)	200,000	200,750
Brazilian Government International Bond (Brazil), Sr. Unsec. Global Notes, 4.63%, 01/13/2028	6,467,000	6,445,982
Chile Government International Bond (Chile), Sr. Unsec. Global Notes, 3.86%, 06/21/2047	7,296,000	7,455,600
Colombia Government International Bond (Colombia), Sr. Unsec. Global Notes, 3.88%, 04/25/2027	300,000	304,725
Dominican Republic International Bond (Dominican Republic), Sr. Unsec. Bonds, 5.50%, 01/27/2025 ^(b)	455,000	483,437
Ecuador Government International Bond (Ecuador), Sr. Unsec. Bonds, 8.75%, 06/02/2023 ^(b)	200,000	217,500
Guatemala Government Bond (Guatemala), Sr. Unsec. Notes, 4.50%, 05/03/2026 ^(b)	200,000	202,222
Jamaica Government International Bond (Jamaica), Sr. Unsec. Global Notes, 6.75%, 04/28/2028	303,000	348,829
7.88%, 07/28/2045	5,932,000	7,296,360
8.00%, 03/15/2039	200,000	246,792
KazAgro National Management Holding JSC (Kazakhstan), REGS, Sr. Unsec. Medium-Term Euro Notes, 4.63%, 05/24/2023 ^(b)	200,000	202,977
KSA Sukuk Ltd. (Saudi Arabia), Sr. Unsec. Notes, 3.63%, 04/20/2027 ^(b)	200,000	204,130
Mexico Government International Bond (Mexico), Sr. Unsec. Global Notes, 4.15%, 03/28/2027	200,000	209,650
Sr. Unsec. Medium-Term Global Notes, 4.75%, 03/08/2044	200,000	204,800
Panama Government International Bond (Panama), Sr. Unsec. Global Bonds, 3.88%, 03/17/2028	200,000	210,000
Philippine Government International Bond (Philippines), Sr. Unsec. Global Bonds, 3.95%, 01/20/2040	200,000	206,683

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Sovereign Debt—(continued)		
Provincia de Buenos Aires (Argentina), REGS, Sr. Unsec. Euro Notes, 5.75%, 06/15/2019 ^(b)	\$ 500,000	\$ 520,750
Provincia de Córdoba (Argentina), Sr. Unsec. Notes, 7.13%, 08/01/2027 ^(b)	150,000	159,937
Provincia De Rio Negro (Argentina), Sr. Unsec. Notes, 7.75%, 12/07/2025 ^(b)	150,000	150,000
Republic of Poland Government International Bond (Poland), Sr. Unsec. Global Notes, 3.25%, 04/06/2026	85,000	87,084
4.00%, 01/22/2024	150,000	160,586
Saudi Government International Bond (Saudi Arabia), Sr. Unsec. Notes, 2.88%, 03/04/2023 ^(b)	280,000	276,479
Senegal Government International Bond (Senegal), Unsec. Notes, 6.25%, 05/23/2033 ^(b)	390,000	407,987
Slovenia Government International Bond (Slovenia), REGS, Sr. Unsec. Euro Notes, 5.25%, 02/18/2024 ^(b)	300,000	343,432
Trinidad & Tobago Government International Bond (Trinidad), Sr. Unsec. Notes, 4.50%, 08/04/2026 ^(b)	200,000	204,500
Turkey Government International Bond (Turkey), Sr. Unsec. Global Notes, 5.75%, 05/11/2047	200,000	189,722
Sr. Unsec. Global Notes, 4.88%, 04/16/2043	200,000	171,699
Uruguay Government International Bond (Uruguay), Sr. Unsec. Global Bonds, 4.13%, 11/20/2045	150,000	151,125
5.10%, 06/18/2050	150,000	165,375
		37,493,748

Specialized Consumer Services—0.01%

ServiceMaster Co., LLC (The), Sr. Unsec. Gtd. Notes, 5.13%, 11/15/2024 ^(b)	259,000	263,532
Sr. Unsec. Notes, 7.45%, 08/15/2027	191,000	207,713
		471,245

Specialized Finance—2.17%

AerCap Global Aviation Trust (Ireland), Jr. Unsec. Gtd. Sub. Notes, 6.50%, 06/15/2045 ^(b)	41,843,000	45,818,085
Air Lease Corp., Sr. Unsec. Global Notes, 3.00%, 09/15/2023	8,891,000	8,848,566
3.38%, 06/01/2021	3,965,000	4,059,081
3.63%, 12/01/2027	6,790,000	6,763,954
3.88%, 04/01/2021	2,425,000	2,523,467

Specialized Finance—(continued)

Aircastle Ltd., Sr. Unsec. Global Notes, 4.13%, 05/01/2024	\$ 86,000	\$ 88,136
7.63%, 04/15/2020	55,000	60,569
Sr. Unsec. Notes, 5.00%, 04/01/2023	327,000	346,620
Aviation Capital Group LLC, Sr. Unsec. Notes, 3.50%, 11/01/2027 ^(b)	12,925,000	12,685,951
		81,194,429

Specialized REITs—0.69%

American Tower Corp., Sr. Unsec. Notes, 5.05%, 09/01/2020	718,000	764,230
Crown Castle Towers LLC, Sr. Sec. Gtd. First Lien Notes, 4.88%, 08/15/2020 ^(b)	4,419,000	4,652,196
EPR Properties, Sr. Unsec. Gtd. Global Notes, 7.75%, 07/15/2020	4,692,000	5,225,954
Equinix Inc., Sr. Unsec. Notes, 5.88%, 01/15/2026	981,000	1,066,837
GLP Capital L.P./GLP Financing II Inc., Sr. Unsec. Gtd. Notes, 5.38%, 04/15/2026	156,000	168,772
Iron Mountain Inc., Sr. Unsec. Gtd. Notes, 6.00%, 08/15/2023	142,000	149,498
Iron Mountain US Holdings, Inc., Sr. Unsec. Gtd. Notes, 5.38%, 06/01/2026 ^(b)	522,000	549,405
Rayonier A.M. Products Inc., Sr. Unsec. Gtd. Notes, 5.50%, 06/01/2024 ^(b)	489,000	484,897
SBA Communications Corp., Sr. Unsec. Global Notes, 4.88%, 09/01/2024	566,000	587,225
Sr. Unsec. Notes, 4.00%, 10/01/2022 ^(b)	12,143,000	12,264,430
		25,913,444

Specialty Chemicals—0.06%

Ashland LLC, Sr. Unsec. Gtd. Global Notes, 4.75%, 08/15/2022	180,000	188,100
Axalta Coating Systems, LLC, Sr. Unsec. Gtd. Notes, 4.88%, 08/15/2024 ^(b)	560,000	588,000
Braskem Netherlands Finance B.V. (Brazil), Sr. Unsec. Gtd. Notes, 3.50%, 01/10/2023 ^(b)	200,000	198,750
GCP Applied Technologies Inc., Sr. Unsec. Gtd. Notes, 9.50%, 02/01/2023 ^(b)	120,000	133,950
Kraton Polymers LLC/Kraton Polymers Capital Corp., Sr. Unsec. Gtd. Notes, 10.50%, 04/15/2023 ^(b)	134,000	152,425
Platform Specialty Products Corp., Sr. Unsec. Gtd. Notes, 5.88%, 12/01/2023 ^(b)	467,000	471,086

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Specialty Chemicals—(continued)		
PolyOne Corp., Sr. Unsec. Global Notes, 5.25%, 03/15/2023	\$ 183,000	\$ 197,182
PQ Corp., Sr. Sec. Gtd. First Lien Notes, 6.75%, 11/15/2022 ^(b)	93,000	100,556
Sr. Unsec. Gtd. Notes, 5.75%, 12/15/2025 ^(b)	50,000	51,250
Venator Finance S.a.r.l./Venator Materials Corp., Sr. Unsec. Gtd. Notes, 5.75%, 07/15/2025 ^(b)	75,000	79,313
		2,160,612

Steel—0.32%

ArcelorMittal (Luxembourg), Sr. Unsec. Global Notes, 7.50%, 10/15/2039	410,000	517,625
FMG Resources (August 2006) Pty. Ltd. (Australia), Sr. Sec. Gtd. Notes, 9.75%, 03/01/2022 ^(b)	276,000	307,740
Steel Dynamics, Inc., Sr. Unsec. Gtd. Global Notes, 5.00%, 12/15/2026	108,000	114,413
5.13%, 10/01/2021	2,592,000	2,666,520
Sr. Unsec. Gtd. Notes, 4.13%, 09/15/2025 ^(b)	2,923,000	2,937,615
United States Steel Corp., Sr. Unsec. Global Notes, 6.88%, 08/15/2025	4,990,000	5,188,602
Vale Canada Ltd. (Brazil), Sr. Unsec. Global Bonds, 7.20%, 09/15/2032	200,000	227,000
		11,959,515

Systems Software—0.33%

Microsoft Corp., Sr. Unsec. Global Notes, 4.25%, 02/06/2047	3,476,000	3,876,640
VMware, Inc., Sr. Unsec. Global Notes, 2.30%, 08/21/2020	8,427,000	8,373,059
		12,249,699

Technology Distributors—0.15%

Avnet, Inc., Sr. Unsec. Global Notes, 4.63%, 04/15/2026	5,031,000	5,240,714
CDW LLC/CDW Finance Corp., Sr. Unsec. Gtd. Notes, 5.00%, 09/01/2025	408,000	428,400
		5,669,114

Technology Hardware, Storage & Peripherals—0.50%

Apple Inc., Sr. Unsec. Global Notes, 4.25%, 02/09/2047	2,965,000	3,172,018
Dell International LLC/ EMC Corp., Sr. Sec. Gtd. First Lien Notes, 6.02%, 06/15/2026 ^(b)	7,684,000	8,454,801
8.35%, 07/15/2046 ^(b)	4,166,000	5,243,540
Sr. Unsec. Gtd. Notes, 7.13%, 06/15/2024 ^(b)	913,000	990,989

Technology Hardware, Storage & Peripherals—(continued)

Diebold Nixdorf, Inc., Sr. Unsec. Gtd. Global Notes, 8.50%, 04/15/2024	\$ 200,000	\$ 215,750
Western Digital Corp., Sr. Unsec. Gtd. Global Notes, 10.50%, 04/01/2024	695,000	808,372
		18,885,470

Thriffs & Mortgage Finance—0.10%

Nationwide Building Society (United Kingdom), Unsec. Sub. Notes, 4.13%, 10/18/2032 ^(b)	3,820,000	3,823,181
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Tobacco—0.63%

BAT Capital Corp. (United Kingdom), Sr. Unsec. Gtd. Notes, 2.76%, 08/15/2022 ^(b)	2,129,000	2,113,560
3.22%, 08/15/2024 ^(b)	6,463,000	6,451,107
Philip Morris International Inc., Sr. Unsec. Global Notes, 2.50%, 11/02/2022	15,282,000	15,120,482
		23,685,149

Trading Companies & Distributors—0.26%

BMC East, LLC, Sr. Sec. Gtd. First Lien Notes, 5.50%, 10/01/2024 ^(b)	481,000	497,835
Fly Leasing Ltd. (Ireland), Sr. Unsec. Global Notes, 6.75%, 12/15/2020	200,000	207,165
Sr. Unsec. Notes, 5.25%, 10/15/2024	6,800,000	6,834,000
H&E Equipment Services, Inc., Sr. Unsec. Gtd. Notes, 5.63%, 09/01/2025 ^(b)	521,000	547,050
Herc Rentals Inc., Sec. Gtd. Second Lien Notes, 7.75%, 06/01/2024 ^(b)	479,000	526,948
United Rentals North America, Inc., Sr. Unsec. Gtd. Global Notes, 5.50%, 07/15/2025	130,000	138,775
Sr. Unsec. Gtd. Notes, 5.50%, 05/15/2027	722,000	767,125
5.88%, 09/15/2026	40,000	43,200
		9,562,098

Trucking—0.24%

Avis Budget Car Rental LLC/Avis Budget Finance Inc., Sr. Unsec. Gtd. Notes, 5.25%, 03/15/2025 ^(b)	99,000	97,886
DAE Funding LLC (United Arab Emirates), Sr. Unsec. Gtd. Notes, 4.00%, 08/01/2020 ^(b)	6,449,000	6,492,531
4.50%, 08/01/2022 ^(b)	2,561,000	2,554,597
		9,145,014

Wireless Telecommunication Services—0.98%

América Móvil, S.A.B. de C.V. (Mexico), Sr. Unsec. Gtd. Global Notes, 6.13%, 03/30/2040	1,115,000	1,400,818
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See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Wireless Telecommunication Services—(continued)		
Axiata SPV2 Bhd. (Malaysia), REGS, Sr. Unsec. Medium-Term Euro Notes, 4.36%, 03/24/2026 ^(b)	\$ 200,000	\$ 212,204
Bharti Airtel International Netherlands B.V. (India), Sr. Unsec. Gtd. Notes, 5.35%, 05/20/2024 ^(b)	500,000	537,249
Bharti Airtel Ltd. (India), Sr. Unsec. Notes, 4.38%, 06/10/2025 ^(b)	200,000	202,471
CB Escrow Corp., Sr. Unsec. Notes, 8.00%, 10/15/2025 ^(b)	31,000	31,310
Empresa Nacional de Telecomunicaciones S.A. (Chile), REGS, Sr. Unsec. Euro Notes, 4.88%, 10/30/2024 ^(b)	700,000	734,001
Rogers Communications Inc. (Canada), Sr. Unsec. Gtd. Global Notes, 5.00%, 03/15/2044	2,955,000	3,351,476
Sprint Communications Inc., Sr. Unsec. Global Notes, 11.50%, 11/15/2021	140,000	170,800
Sr. Unsec. Gtd. Notes, 7.00%, 03/01/2020 ^(b)	105,000	112,744
Sprint Corp., Sr. Unsec. Gtd. Global Notes, 7.25%, 09/15/2021	179,000	191,083
7.63%, 02/15/2025	90,000	95,805
7.88%, 09/15/2023	1,415,000	1,528,200
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, Class A- 1, Sr. Sec. Gtd. First Lien Asset- Backed Notes, 3.36%, 03/20/2023 ^(b)	27,088,000	27,367,006
Turkcell Iletisim Hizmetleri A.S. (Turkey), Sr. Unsec. Notes, 5.75%, 10/15/2025 ^(b)	330,000	351,349
Wind Tre S.p.A. (Italy), Sr. Sec. Gtd. Notes, 5.00%, 01/20/2026 ^(b)	200,000	192,322
		36,478,838
Total U.S. Dollar Denominated Bonds & Notes (Cost \$2,086,316,483)		2,118,231,619

Asset-Backed Securities—15.96%

Adjustable Rate Mortgage Trust, Series 2004-2, Class 6A1, Variable Rate Pass Through Cdfs., 3.59%, 02/25/2035 ⁽ⁱ⁾	2,483,079	2,504,360
Series 2005-1, Class 4A1, Variable Rate Pass Through Cdfs., 3.52%, 05/25/2035 ⁽ⁱ⁾	1,587,654	1,592,631
Angel Oak Mortgage Trust LLC, Series 2017-3, Class A1, Variable Rate Pass Through Cdfs., 2.71%, 11/25/2047 ^{(b)(i)}	7,088,110	7,088,040

	Principal Amount	Value
Banc of America Commercial Mortgage Trust, Series 2015-UBS7, Class AS, Variable Rate Pass Through Cdfs., 3.99%, 09/15/2048 ⁽ⁱ⁾	\$ 4,394,000	\$ 4,584,462
Barclays Bank Commercial Mortgage Securities Trust, Series 2015-RRI, Class D, Floating Rate Pass Through Cdfs., 4.24% (1 mo. USD LIBOR + 3.00%), 05/15/2032 ^{(b)(g)}	3,730,000	3,746,255
Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-6, Class 1A3, Variable Rate Pass Through Cdfs., 3.21%, 08/25/2033 ⁽ⁱ⁾	296,822	296,384
Series 2004-10, Class 21A1, Variable Rate Pass Through Cdfs., 3.75%, 01/25/2035 ⁽ⁱ⁾	876,838	885,595
Series 2005-2, Class A1, Floating Rate Pass Through Cdfs., 3.26% (1 yr. U.S. Treasury Yield Curve Rate + 2.45%), 03/25/2035 ^(g)	3,280,208	3,322,449
Series 2005-2, Class A2, Floating Rate Pass Through Cdfs., 3.64% (1 yr. USD LIBOR + 1.95%), 03/25/2035 ^(g)	1,627,576	1,647,407
Series 2005-5, Class A1, Floating Rate Pass Through Cdfs., 3.28% (1 yr. U.S. Treasury Yield Curve Rate + 2.05%), 08/25/2035 ^(g)	2,539,448	2,593,893
Series 2006-1, Class A1, Floating Rate Pass Through Cdfs., 3.67% (1 yr. U.S. Treasury Yield Curve Rate + 2.25%), 02/25/2036 ^(g)	956,577	960,967
Bear Stearns ALT-A Trust, Series 2004-11, Class 2A3, Variable Rate Pass Through Cdfs., 3.45%, 11/25/2034 ⁽ⁱ⁾	2,767,787	2,755,790
BlueMountain CLO Ltd. (Cayman Islands), Series 2014-4A, Class A1R, Floating Rate Pass Through Cdfs., 2.83% (3 mo. USD LIBOR + 1.35%), 11/30/2026 ^{(b)(g)}	7,083,333	7,116,520
BX Trust, Series 2017-SLCT, Class A, Floating Rate Pass Through Cdfs., 2.17% (1 mo. USD LIBOR + 0.92%), 07/15/2034 ^{(b)(g)}	13,397,000	13,460,798
Canyon Capital CLO Ltd., Series 2006-1A, Class A2, Floating Rate Pass Through Cdfs., 1.59% (3 mo. USD LIBOR + 0.27%), 12/15/2020 ^{(b)(g)}	16,966,724	16,958,860
Carlyle Global Market Strategies CLO Ltd, Series 2014-1A, Class AR, Floating Rate Pass Through Cdfs., 2.65% (3 mo. USD LIBOR + 1.30%), 04/17/2025 ^{(b)(g)}	10,000,000	10,018,721

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Cent CLO Ltd. (Cayman Islands), Series 2014-22A, Class AIR, Floating Rate Pass Through Ctfs., 2.80% (3 mo. USD LIBOR + 1.41%), 11/07/2026 ^{(b)(g)}	\$ 11,785,000	\$ 11,880,256
CFCRE Commercial Mortgage Trust, Series 2011-C2, Class C, Variable Rate Pass Through Ctfs., 5.95%, 12/15/2047 ^{(b)(i)}	5,000,000	5,448,306
CGDB Commercial Mortgage Trust, Series 2017-BIO, Class C, Floating Rate Pass Through Ctfs., 2.35% (1 mo. USD LIBOR + 1.10%), 05/15/2030 ^{(b)(g)}	5,570,000	5,572,029
CGDBB Commercial Mortgage Trust, Series 2017-BIOC, Class A, Floating Rate Pass Through Ctfs., 2.04% (1 mo. USD LIBOR + 0.79%), 07/15/2028 ^{(b)(g)}	12,581,000	12,611,089
Series 2017-BIOC, Class C, Floating Rate Pass Through Ctfs., 2.30% (1 mo. USD LIBOR + 1.05%), 07/15/2028 ^{(b)(g)}	8,124,000	8,143,228
Series 2017-BIOC, Class D, Floating Rate Pass Through Ctfs., 2.85% (1 mo. USD LIBOR + 1.60%), 07/15/2028 ^{(b)(g)}	4,973,000	4,975,959
CGRBS Commercial Mortgage Trust, Series 2013-VN05, Class A, Pass Through Ctfs., 3.37%, 03/13/2035 ^(b)	1,647,256	1,687,656
Chase Mortgage Trust, Series 2016-1, Class M3, Variable Rate Pass Through Ctfs., 3.75%, 04/25/2045 ^{(b)(i)}	3,166,368	3,159,540
Series 2016-2, Class M2, Variable Rate Pass Through Ctfs., 3.75%, 12/25/2045 ^{(b)(i)}	12,167,373	12,321,096
Series 2016-2, Class M3, Variable Rate Pass Through Ctfs., 3.75%, 12/25/2045 ^{(b)(i)}	5,414,276	5,387,856
Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class B, Pass Through Ctfs., 4.29%, 09/10/2045 ^(b)	1,300,000	1,354,136
Series 2013-GC11, Class D, Variable Rate Pass Through Ctfs., 4.57%, 04/10/2046 ^{(b)(i)}	752,554	702,925
Series 2015-GC27, Class A5, Pass Through Ctfs., 3.14%, 02/10/2048	1,233,335	1,245,360
Citigroup Mortgage Loan Trust, Inc., Series 2004-HYB3, Class 2A, Variable Rate Pass Through Ctfs., 3.15%, 09/25/2034 ⁽ⁱ⁾	2,076,999	2,029,641
Series 2004-UST1, Class A4, Variable Rate Pass Through Ctfs., 3.33%, 08/25/2034 ⁽ⁱ⁾	701,460	684,093

	Principal Amount	Value
Commercial Mortgage Trust, Series 2013-SFS, Class A1, Pass Through Ctfs., 1.87%, 04/12/2035 ^(b)	\$ 492,289	\$ 481,831
Series 2013-THL, Class A2, Floating Rate Pass Through Ctfs., 2.29% (1 mo. USD LIBOR + 1.05%), 06/08/2030 ^{(b)(g)}	2,771,181	2,773,561
Series 2015-CR25, Class B, Variable Rate Pass Through Ctfs., 4.70%, 08/10/2048 ⁽ⁱ⁾	5,267,000	5,591,478
Series 2016-GCT, Class B, Pass Through Ctfs., 3.09%, 08/10/2029 ^(b)	4,595,000	4,595,142
Series 2016-GCT, Class C, Variable Rate Pass Through Ctfs., 3.58%, 08/10/2029 ^{(b)(i)}	2,115,000	2,137,448
Series 2017-DLTA, Class A, Floating Rate Pass Through Ctfs., 2.10% (1 mo. USD LIBOR + 0.85%), 08/15/2032 ^{(b)(g)}	23,105,000	23,165,762
Countrywide Asset-Backed Ctfs., Series 2003-1, Class 3A, Floating Rate Pass Through Ctfs., 2.01% (1 mo. USD LIBOR + 0.68%), 06/25/2033 ^(g)	156,952	154,124
Countrywide Home Loans Mortgage Pass Through Trust, Series 2007-13, Class A10, Pass Through Ctfs., 6.00%, 08/25/2037	442,492	396,521
Credit Suisse First Boston Mortgage Securities Corp., Series 2004-AR5, Class 3A1, Variable Rate Pass Through Ctfs., 3.41%, 06/25/2034 ⁽ⁱ⁾	2,282,480	2,302,126
CSAIL Commercial Mortgage Trust, Series 2015-C3, Class A4, Pass Through Ctfs., 3.72%, 08/15/2048	1,125,283	1,173,696
DB Master Finance LLC, Series 2015-1A, Class A2II, Pass Through Ctfs., 3.98%, 02/20/2045 ^(b)	16,203,795	16,507,195
Series 2017-1A, Class A2I, Pass Through Ctfs., 3.63%, 11/20/2047 ^(b)	12,100,000	12,188,853
Series 2017-1A, Class A2II, Pass Through Ctfs., 4.03%, 11/20/2047 ^(b)	13,010,000	12,993,892
DBUBS Mortgage Trust, Series 2011-LC1A, Class E, Variable Rate Pass Through Ctfs., 5.88%, 11/10/2046 ^{(b)(i)}	638,333	668,476

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Deephaven Residential Mortgage Trust, Series 2017-2A, Class A2, Variable Rate Pass Through Cdfs., 2.61%, 06/25/2047 ^{(b)(i)}	\$ 1,664,119	\$ 1,653,513
Series 2017-2A, Class A3, Variable Rate Pass Through Cdfs., 2.71%, 06/25/2047 ^{(b)(i)}	1,799,485	1,789,406
Series 2017-3A, Class A1, Variable Rate Pass Through Cdfs., 2.58%, 10/25/2047 ^{(b)(i)}	11,416,675	11,444,616
Series 2017-3A, Class A2, Variable Rate Pass Through Cdfs., 2.71%, 10/25/2047 ^{(b)(i)}	4,485,980	4,485,955
Deutsche Mortgage Securities Inc Re-REMIC Trust Certificates, Series 2007-WM1, Class A1, Variable Rate Pass Through Cdfs., 3.23%, 06/27/2037 ^{(b)(i)}	8,990,565	9,153,458
Dominos Pizza Master Issuer LLC, Series 2017-1A, Class A2II, Pass Through Cdfs., 3.08%, 07/25/2047 ^(b)	8,840,843	8,801,653
First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8, Class 2A1, Pass Through Cdfs., 5.00%, 11/25/2020	103,942	104,630
Series 2006-FA5, Class A3, Pass Through Cdfs., 6.25%, 08/25/2036	234,518	187,778
GMACM Mortgage Loan Trust, Series 2006-AR1, Class 1A1, Variable Rate Pass Through Cdfs., 3.84%, 04/19/2036 ⁽ⁱ⁾	1,021,958	968,210
GP Portfolio Trust, Series 2014- GPP, Class B, Floating Rate Pass Through Cdfs., 2.80% (1 mo. USD LIBOR + 1.55%), 02/15/2027 ^{(b)(g)}	5,000,000	5,009,098
GS Mortgage Securities Corp II, Series 2013-KING, Class A, Pass Through Cdfs., 2.71%, 12/10/2027 ^(b)	1,453,160	1,463,502
GS Mortgage Securities Trust, Series 2013-G1, Class A1, Pass Through Cdfs., 2.06%, 04/10/2031 ^(b)	914,326	888,668
GSR Mortgage Loan Trust, Series 2005-AR6, Class 3A2, Variable Rate Pass Through Cdfs., 3.25%, 09/25/2035 ⁽ⁱ⁾	472,004	473,446
H/2 Asset Funding Ltd. (Cayman Islands), Series 2015-1A, Class AFL, Floating Rate Pass Through Cdfs., 2.98% (1 mo. USD LIBOR + 1.65%), 06/24/2049 ^{(b)(g)}	649,895	650,763
Harborview Mortgage Loan Trust, Series 2005-9, Class 2A1C, Floating Rate Pass Through Cdfs., 1.73% (1 mo. USD LIBOR + 0.45%), 06/20/2035 ^(g)	29,913	29,805

	Principal Amount	Value
Hertz Vehicle Financing II LP, Series 2015-1A, Class A, Pass Through Cdfs., 2.73%, 03/25/2021 ^(b)	\$ 13,789,000	\$ 13,827,125
HMH Trust, Series 2017-NSS, Class A, Pass Through Cdfs., 3.06%, 07/05/2031 ^(b)	9,500,000	9,482,399
ICG US CLO Ltd. (Cayman Islands), Series 2014-3A, Class A1BR, Pass Through Cdfs., 2.97%, 01/25/2027 ^(b)	15,847,000	15,812,831
Invitation Homes Trust, Series 2017-SFR2, Class A, Floating Rate Pass Through Cdfs., 2.10% (1 mo. USD LIBOR + 0.85%), 12/17/2036 ^{(b)(g)}	6,157,000	6,190,271
Series 2017-SFR2, Class B, Floating Rate Pass Through Cdfs., 2.40% (1 mo. USD LIBOR + 1.15%), 12/17/2036 ^{(b)(g)}	3,221,000	3,246,390
Series 2017-SFR2, Class C, Floating Rate Pass Through Cdfs., 2.70% (1 mo. USD LIBOR + 1.45%), 12/17/2036 ^{(b)(g)}	6,188,000	6,240,323
Series 2017-SFR2, Class D, Floating Rate Pass Through Cdfs., 3.05% (1 mo. USD LIBOR + 1.80%), 12/17/2036 ^{(b)(g)}	4,706,000	4,754,497
Jimmy Johns Funding LLC, Series 2017-1A, Class A2I, Pass Through Cdfs., 3.61%, 07/30/2047 ^(b)	13,346,146	13,462,471
Series 2017-1A, Class A2II, Pass Through Cdfs., 4.85%, 07/30/2047 ^(b)	9,276,750	9,337,535
JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-CB19, Class AM, Variable Rate Pass Through Cdfs., 5.99%, 02/12/2049 ⁽ⁱ⁾	26,753	26,994
Series 2011-C5, Class D, Variable Rate Pass Through Cdfs., 5.59%, 08/15/2046 ^{(b)(i)}	452,400	455,900
Series 2012-CBX, Class E, Variable Rate Pass Through Cdfs., 5.39%, 06/15/2045 ^{(b)(i)}	613,211	610,331
Series 2012-LC9, Class B, Variable Rate Pass Through Cdfs., 3.81%, 12/15/2047 ^{(b)(i)}	5,000,000	5,113,843
Series 2013-LC11, Class C, Variable Rate Pass Through Cdfs., 3.96%, 04/15/2046 ⁽ⁱ⁾	2,864,000	2,886,561

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
JP Morgan Mortgage Trust, Series 2005-A3, Class 1A1, Variable Rate Pass Through Cdfs., 3.24%, 06/25/2035 ⁽¹⁾	\$ 1,062,762	\$ 1,052,113
Series 2005-A3, Class 6A5, Variable Rate Pass Through Cdfs., 3.54%, 06/25/2035 ⁽¹⁾	1,115,613	1,099,565
Series 2005-A5, Class 1A2, Variable Rate Pass Through Cdfs., 3.58%, 08/25/2035 ⁽¹⁾	1,366,913	1,366,040
Series 2005-A6, Class 7A1, Variable Rate Pass Through Cdfs., 3.61%, 08/25/2035 ⁽¹⁾	873,584	852,429
Series 2007-A4, Class 3A1, Variable Rate Pass Through Cdfs., 3.38%, 06/25/2037 ⁽¹⁾	1,308,584	1,169,921
Series 2015-3, Class B2, Variable Rate Pass Through Cdfs., 3.68%, 05/25/2045 ^{(b)(i)}	9,402,263	9,126,736
JPMBB Commercial Mortgage Securities Trust, Series 2013-C17, Class C, Variable Rate Pass Through Cdfs., 5.05%, 01/15/2047 ⁽¹⁾	12,750,000	13,218,640
Series 2015-C31, Class A3, Pass Through Cdfs., 3.80%, 08/15/2048	1,064,445	1,119,443
Series 2016-C1, Class B, Variable Rate Pass Through Cdfs., 4.90%, 03/15/2049 ⁽¹⁾	5,083,000	5,482,206
Katonah Ltd., Series 2007-IA, Class A2L, Floating Rate Pass Through Cdfs., 2.86% (3 mo. USD LIBOR + 1.50%), 04/23/2022 ^{(b)(g)}	1,333,254	1,337,980
Lehman Mortgage Trust, Series 2006-1, Class 3A5, Pass Through Cdfs., 5.50%, 02/25/2036	325,908	332,583
LSTAR Commercial Mortgage Trust, Series 2014-2, Class A2, Pass Through Cdfs., 2.77%, 01/20/2041 ^(b)	156,154	155,917
Luminent Mortgage Trust, Series 2005-1, Class A1, Floating Rate Pass Through Cdfs., 1.59% (1 mo. USD LIBOR + 0.26%), 11/25/2035 ^(g)	1,076,778	1,046,050
MAD Mortgage Trust, Series 2017- 330M, Class A, Variable Rate Pass Through Cdfs., 3.29%, 08/15/2034 ^{(b)(i)}	11,633,000	11,738,009
Merrill Lynch Mortgage Investors Trust, Series 2005-3, Class 3A, Variable Rate Pass Through Cdfs., 3.30%, 11/25/2035 ⁽¹⁾	1,456,571	1,468,353
Series 2005-A5, Class A9, Variable Rate Pass Through Cdfs., 3.15%, 06/25/2035 ⁽¹⁾	1,941,927	1,924,698

	Principal Amount	Value
Morgan Stanley Capital I Trust, Series 2006-HQ10, Class AJ, Variable Rate Pass Through Cdfs., 5.39%, 11/12/2041 ⁽¹⁾	\$ 2,171,622	\$ 2,171,658
Series 2014-150E, Class C, Variable Rate Pass Through Cdfs., 4.44%, 09/09/2032 ^{(b)(i)}	3,350,000	3,513,481
Series 2015-XLF2, Class AFSA, Floating Rate Pass Through Cdfs., 3.12% (1 mo. USD LIBOR + 1.87%), 08/15/2026 ^{(b)(g)}	400,682	402,403
Series 2017-CLS, Class A, Floating Rate Pass Through Cdfs., 1.95% (1 mo. USD LIBOR + 0.70%), 11/15/2034 ^{(b)(g)}	18,372,000	18,406,447
Series 2017-CLS, Class B, Floating Rate Pass Through Cdfs., 2.10% (1 mo. USD LIBOR + 0.85%), 11/15/2034 ^{(b)(g)}	9,024,000	9,040,920
Series 2017-CLS, Class C, Floating Rate Pass Through Cdfs., 2.25% (1 mo. USD LIBOR + 1.00%), 11/15/2034 ^{(b)(g)}	6,124,000	6,135,482
Northwoods Capital XI Ltd. (Cayman Islands), Series 2014-11A, Class AR, Floating Rate Pass Through Cdfs., 2.55% (3 mo. USD LIBOR + 1.19%), 04/15/2025 ^{(b)(g)}	18,793,000	18,827,542
Northwoods Capital XII Ltd. (Cayman Islands), Series 2014-12A, Class AR, Floating Rate Pass Through Cdfs., 2.55% (3 mo. USD LIBOR + 1.23%), 09/15/2025 ^{(b)(g)}	4,250,000	4,263,382
OCP CLO Ltd. (Cayman Islands), Series 2012-2A, Class A1R, Floating Rate Pass Through Cdfs., 2.85% (3 mo. USD LIBOR + 1.40%), 11/22/2025 ^{(b)(g)}	4,901,622	4,936,813
Provident Home Equity Loan Trust, Series 2000-2, Class A1, Floating Rate Pass Through Cdfs., 1.78% (1 mo. USD LIBOR + 0.54%), 08/25/2031 ^(g)	196,895	160,562
RBSSP Resecuritization Trust, Series 2009-12, Class 17A1, Variable Rate Pass Through Cdfs., 3.03%, 10/25/2035 ^{(b)(i)}	1,360,440	1,371,901
Regatta V Funding Ltd. (Cayman Islands), Series 2014-1A, Class A1AR, Floating Rate Pass Through Cdfs., 2.53% (3 mo. USD LIBOR + 1.16%), 10/25/2026 ^{(b)(g)}	5,200,000	5,203,046
Residential Funding Mortgage Sec I Trust, Series 2005-S9, Class A10, Pass Through Cdfs., 6.25%, 12/25/2035	1,262,219	1,228,302
Sequoia Mortgage Trust, Series 2013-3, Class A1, Variable Rate Pass Through Cdfs., 2.00%, 03/25/2043 ⁽¹⁾	1,723,431	1,646,040
Series 2013-4, Class A3, Variable Rate Pass Through Cdfs., 1.55%, 04/25/2043 ⁽¹⁾	1,408,799	1,378,305
Series 2013-7, Class A2, Variable Rate Pass Through Cdfs., 3.00%, 06/25/2043 ⁽¹⁾	1,473,275	1,468,901

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Shellpoint Asset Funding Trust, Series 2013-1, Class A3, Variable Rate Pass Through Ctfs., 3.75%, 07/25/2043 ^{(b)(i)}	\$ 2,415,023	\$ 2,437,739
Specialty Underwriting & Residential Finance Trust, Series 2004-BC2, Class A2, Floating Rate Pass Through Ctfs., 1.87% (1 mo. USD LIBOR + 0.54%), 05/25/2035 ^(g)	41,645	39,280
Starwood Waypoint Homes Trust, Series 2017-1, Class D, Floating Rate Pass Through Ctfs., 3.22% (1 mo. USD LIBOR + 1.95%), 01/17/2035 ^{(b)(g)}	16,580,000	16,720,877
Stoney Lane Funding I Corp., Series 2007-1A, Class A2, Floating Rate Pass Through Ctfs., 1.73% (3 mo. USD LIBOR + 0.38%), 04/18/2022 ^{(b)(g)}	1,322,588	1,325,119
Structured Adjustable Rate Mortgage Loan Trust, Series 2004-8, Class 3A, Variable Rate Pass Through Ctfs., 3.43%, 07/25/2034 ⁽ⁱ⁾	1,921,072	1,920,482
Series 2004-12, Class 3A2, Variable Rate Pass Through Ctfs., 3.46%, 09/25/2034 ⁽ⁱ⁾	1,524,753	1,511,173
Suntrust Alternative Loan Trust, Series 2005-1F, Class 2A8, Pass Through Ctfs., 6.00%, 12/25/2035	311,898	308,340
Symphony CLO II Ltd. (Cayman Islands), Series 2006-2A, Class A2B, Floating Rate Pass Through Ctfs., 1.65% (3 mo. USD LIBOR + 0.33%), 10/25/2020 ^{(b)(g)}	1,676,160	1,676,160
Series 2006-2A, Class A3, Floating Rate Pass Through Ctfs., 1.74% (3 mo. USD LIBOR + 0.42%), 10/25/2020 ^{(b)(g)}	2,762,136	2,768,469
Thornburg Mortgage Securities Trust, Series 2003-6, Class A2, Floating Rate Pass Through Ctfs., 2.24% (1 mo. USD LIBOR + 1.00%), 12/25/2033 ^(g)	1,000,209	921,491
Series 2005-1, Class A3, Variable Rate Pass Through Ctfs., 3.12%, 04/25/2045 ⁽ⁱ⁾	1,989,578	2,002,019
Series 2005-2, Class A1, Variable Rate Pass Through Ctfs., 3.07%, 07/25/2045 ⁽ⁱ⁾	2,312,740	2,260,773
Towd Point Mortgage Trust, Series 2017-2, Class A1, Variable Rate Pass Through Ctfs., 2.75%, 04/25/2057 ^{(b)(i)}	7,010,095	7,027,575
UBS-Barclays Commercial Mortgage Trust, Series 2012-C3, Class A4, Pass Through Ctfs., 3.09%, 08/10/2049	264,769	269,814
Series 2012-C4, Class A5, Pass Through Ctfs., 2.85%, 12/10/2045	532,433	535,945

	Principal Amount	Value
UBS-Citigroup Commercial Mortgage Trust, Series 2011-C1, Class C, Variable Rate Pass Through Ctfs., 6.25%, 01/10/2045 ^{(b)(i)}	\$ 4,500,000	\$ 4,952,837
Wachovia Bank Commercial Mortgage Trust, Series 2006-C27, Class AJ, Variable Rate Pass Through Ctfs., 5.83%, 07/15/2045 ⁽ⁱ⁾	2,004,795	2,018,810
WaMu Mortgage Pass Through Trust, Series 2003-AR8, Class A, Variable Rate Pass Through Ctfs., 3.23%, 08/25/2033 ⁽ⁱ⁾	741,653	752,617
Series 2005-AR10, Class 1A3, Variable Rate Pass Through Ctfs., 3.29%, 09/25/2035 ⁽ⁱ⁾	322,762	321,796
Series 2005-AR12, Class 1A8, Variable Rate Pass Through Ctfs., 3.21%, 10/25/2035 ⁽ⁱ⁾	1,254,223	1,263,747
Series 2007-HY2, Class 2A2, Variable Rate Pass Through Ctfs., 3.41%, 11/25/2036 ⁽ⁱ⁾	910,878	861,961
Wells Fargo Mortgage Backed Securities Trust, Series 2003-J, Class 2A1, Variable Rate Pass Through Ctfs., 3.48%, 10/25/2033 ⁽ⁱ⁾	727,990	739,644
Series 2004-K, Class 1A2, Variable Rate Pass Through Ctfs., 3.48%, 07/25/2034 ⁽ⁱ⁾	445,930	449,362
Series 2004-Z, Class 2A1, Variable Rate Pass Through Ctfs., 3.69%, 12/25/2034 ⁽ⁱ⁾	557,092	568,708
Series 2005-AR2, Class 2A2, Variable Rate Pass Through Ctfs., 3.23%, 03/25/2035 ⁽ⁱ⁾	1,309,098	1,326,183
Series 2005-AR14, Class A1, Variable Rate Pass Through Ctfs., 3.48%, 08/25/2035 ⁽ⁱ⁾	640,125	649,950
Series 2005-AR16, Class 4A8, Variable Rate Pass Through Ctfs., 3.46%, 10/25/2035 ⁽ⁱ⁾	4,620,000	4,716,282
Series 2006-AR8, Class 1A3, Variable Rate Pass Through Ctfs., 3.50%, 04/25/2036 ⁽ⁱ⁾	1,075,983	1,069,226
Series 2007-7, Class A1, Pass Through Ctfs., 6.00%, 06/25/2037	739,912	737,568
WFRBS Commercial Mortgage Trust, Series 2013-C14, Class A5, Pass Through Ctfs., 3.34%, 06/15/2046	1,485,143	1,523,197
Series 2014-C20, Class A2, Pass Through Ctfs., 3.04%, 05/15/2047	1,018,550	1,030,136

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
WFRBS Commercial Mortgage Trust, Series 2011-C5, Class B, Variable Rate Pass Through Cdfs., 5.86%, 11/15/2044 ^{(b)(i)}	\$ 5,000,000	\$ 5,470,120
Series 2012-C6, Class B, Pass Through Cdfs., 4.70%, 04/15/2045	5,739,000	6,075,232
Series 2012-C9, Class D, Variable Rate Pass Through Cdfs., 4.95%, 11/15/2045 ^{(b)(i)}	568,832	549,029
Series 2013-C15, Class B, Variable Rate Pass Through Cdfs., 4.63%, 08/15/2046 ⁽ⁱ⁾	3,800,000	4,004,565
Series 2013-C16, Class B, Variable Rate Pass Through Cdfs., 5.15%, 09/15/2046 ⁽ⁱ⁾	3,127,000	3,375,944
Total Asset-Backed Securities (Cost \$596,408,417)		597,246,417

U.S. Government Sponsored Agency Mortgage-Backed Securities—12.64%

Collateralized Mortgage Obligations—0.26%

Fannie Mae REMICs, IO, 7.00%, 05/25/2033	11,812	2,929
6.00%, 07/25/2033	8,309	1,576
Freddie Mac Multifamily Securitization, IO, Series K038, Class X1, Variable Rate Pass Through Cdfs., 1.33%, 03/25/2024 ⁽ⁱ⁾	25,381,085	1,520,378
Freddie Mac Whole Loan Securities Trust, Series 2017-SC02, Class 2A1, Pass Through Cdfs., 3.50%, 05/25/2047	6,959,347	7,050,532
Ginnie Mae REMICs, IO, 1.60%, 09/20/2064 ⁽ⁱ⁾	10,775,523	978,823
		9,554,238

Federal Home Loan Mortgage Corp. (FHLMC)—4.57%

Pass Through Cdfs., 6.00%, 07/01/2019 to 02/01/2034	344,282	382,830
7.00%, 07/01/2019 to 10/01/2034	1,528,951	1,727,638
3.50%, 08/01/2026	850,925	883,452
7.50%, 05/01/2030 to 05/01/2035	876,396	1,006,180
8.50%, 08/01/2031	48,785	58,136
3.00%, 02/01/2032	2,874,186	2,933,747
6.50%, 07/01/2032 to 09/01/2036	356,351	394,817
8.00%, 08/01/2032	42,574	49,682
5.50%, 01/01/2034 to 07/01/2040	2,864,613	3,190,458
5.00%, 07/01/2034 to 06/01/2040	3,296,457	3,608,661
4.50%, 02/01/2040 to 10/01/2046	35,359,583	38,077,551
Pass Through Cdfs., ARM, 3.54% (1 yr. USD LIBOR + 1.95%), 12/01/2036 ^(g)	100,719	106,865
3.72% (1 yr. USD LIBOR + 2.07%), 02/01/2037 ^(g)	26,157	27,850
3.69% (1 yr. USD LIBOR + 1.88%), 05/01/2037 ^(g)	211,579	222,490
Pass Through Cdfs., TBA, 3.50%, 01/01/2048 ⁽ⁱ⁾	80,850,000	82,767,029
4.00%, 01/01/2048 ⁽ⁱ⁾	34,000,000	35,474,882
		170,912,268

Federal National Mortgage Association (FNMA)—5.25%

Pass Through Cdfs., 5.00%, 03/01/2018 to 12/01/2039	\$ 851,489	\$ 922,555
5.50%, 03/01/2021 to 06/01/2040	1,780,308	1,986,168
7.50%, 03/01/2021 to 08/01/2037	786,251	907,198
8.00%, 08/01/2021 to 04/01/2033	84,524	101,248
6.00%, 03/01/2022 to 10/01/2039	51,560	56,021
6.50%, 07/01/2028 to 01/01/2037	171,607	191,530
7.00%, 07/01/2029 to 02/01/2034	542,084	598,589
9.50%, 04/01/2030	14,110	16,269
3.50%, 12/01/2030 to 11/01/2046	41,586,781	42,932,732
8.50%, 10/01/2032	81,165	99,028
3.00%, 08/01/2043	4,498,677	4,510,905
Pass Through Cdfs., ARM, 3.21% (1 yr. U.S. Treasury Yield Curve Rate + 2.20%), 05/01/2035 ^(g)	298,618	315,174
3.29% (1 yr. USD LIBOR + 1.66%), 01/01/2037 ^(g)	144,648	151,145
3.47% (1 yr. USD LIBOR + 1.74%), 03/01/2038 ^(g)	94,372	99,215
Pass Through Cdfs., TBA, 2.50%, 01/01/2033 ⁽ⁱ⁾	40,620,000	40,494,648
3.00%, 01/01/2033 to 01/01/2048 ⁽ⁱ⁾	38,660,000	39,244,050
3.50%, 01/01/2048 ⁽ⁱ⁾	18,500,000	18,935,415
4.00%, 01/01/2048 ⁽ⁱ⁾	43,000,000	44,868,651
		196,430,541

Government National Mortgage Association (GNMA)—2.56%

Pass Through Cdfs., 7.50%, 06/15/2023 to 05/15/2032	18,441	19,493
9.00%, 09/15/2024 to 10/15/2024	12,925	12,976
8.50%, 02/15/2025	5,543	5,563
8.00%, 08/15/2025 to 09/15/2026	35,093	36,545
6.56%, 01/15/2027	130,310	144,966
7.00%, 10/15/2028 to 09/15/2032	308,886	342,896
6.00%, 11/15/2028 to 02/15/2033	76,436	86,436
6.50%, 01/15/2029 to 09/15/2034	193,531	215,395
5.50%, 06/15/2035	81,788	90,575
5.00%, 07/15/2035 to 08/15/2035	59,024	63,843
Pass Through Cdfs., ARM, 2.38% (1 yr. U.S. Treasury Yield Curve Rate + 1.50%), 01/20/2025 ^(g)	36,086	37,098
2.63% (1 yr. U.S. Treasury Yield Curve Rate + 1.50%), 05/20/2025 ^(g)	10,564	10,874
3.00% (1 yr. U.S. Treasury Yield Curve Rate + 1.50%), 06/20/2025 ^(g)	6,899	7,002
Pass Through Cdfs., TBA, 3.00%, 01/01/2048 ⁽ⁱ⁾	59,000,000	59,382,575
4.00%, 01/01/2048 ⁽ⁱ⁾	33,930,000	35,406,484
		95,862,721

Total U.S. Government Sponsored Agency Mortgage-Backed Securities (Cost \$473,592,436) 472,759,768

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
U.S. Treasury Securities—11.39%		
U.S. Treasury Bills—0.49% ^{(k)(l)}		
1.03%, 02/01/2018	\$ 1,800,000	\$ 1,796,505
1.04%, 02/01/2018	1,920,000	1,916,272
1.05%, 02/01/2018	1,515,000	1,512,057
1.06%, 02/01/2018	4,085,000	4,077,068
1.10%, 02/01/2018	9,030,000	9,012,466
1.11%, 02/01/2018	15,000	14,971
		18,329,339

U.S. Treasury Notes—7.70%		
1.75%, 11/15/2020	143,122,400	142,515,804
2.00%, 10/31/2022	111,823,500	111,120,231
2.13%, 07/31/2024	1,200,000	1,186,945
2.25%, 10/31/2024	9,543,600	9,506,507
2.25%, 11/15/2027	23,919,000	23,565,312
		287,894,799

U.S. Treasury Inflation-Indexed Notes—1.42% ^(m)		
0.13%, 04/15/2021	53,622,830	53,262,029

U.S. Treasury Bonds—1.78%		
2.75%, 08/15/2047	67,943,400	66,713,250
Total U.S. Treasury Securities (Cost \$428,045,811)		426,199,417

Agency Credit Risk Transfer Notes—0.86%		
Fannie Mae Connecticut Avenue Securities, 4.33% (1 mo. USD LIBOR + 3.00%), 10/25/2029 ^(g)		
	11,300,000	11,712,971
4.18% (1 mo. USD LIBOR + 2.85%), 11/25/2029 ^(g)		
	11,000,000	11,268,574
Freddie Mac, Series 2017-HQA2, Class M2, Floating Rate STACR [®] Debt Notes, 3.98% (1 mo. USD LIBOR + 2.65%), 12/25/2029 ^(g)		
	9,000,000	9,124,731
Total Agency Credit Risk Transfer Notes (Cost \$32,034,914)		32,106,276

Non-U.S. Dollar Denominated Bonds & Notes—0.70%⁽ⁿ⁾

Food Retail—0.00%		
Iceland Bondco PLC (United Kingdom), REGS, Sr. Sec. Gtd. Euro Notes, 4.63%, 03/15/2025 ^(b)		
	GBP 100,000	128,522

Health Care Services—0.01%		
Synlab Unsecured Bondco PLC (United Kingdom), REGS, Sr. Unsec. Gtd. Euro Bonds, 8.25%, 07/01/2023 ^(b)		
	EUR 150,000	195,596

	Principal Amount	Value
Sovereign Debt—0.69%		
Argentine Republic Government International Bond (Argentina), Sr. Unsec. Euro Bonds, 3.38%, 01/15/2023		
	EUR 10,063,000	\$ 12,139,692
5.25%, 01/15/2028		
	EUR 100,000	122,036
6.25%, 11/09/2047		
	EUR 11,151,000	13,249,807
Indonesia Government International Bond (Indonesia), Sr. Unsec. Notes, 2.15%, 07/18/2024 ^(b)		
	EUR 100,000	124,351
Ivory Coast Government International Bond (Ivory Coast), Sr. Unsec. Bonds, 5.13%, 06/15/2025 ^(b)		
	EUR 100,000	127,422
Romanian Government International Bond (Romania), Sr. Unsec. Notes, 2.38%, 04/19/2027 ^(b)		
	EUR 163,000	197,710
		25,961,018
Total Non-U.S. Dollar Denominated Bonds & Notes (Cost \$25,342,752)		26,285,136

Shares

Preferred Stocks—0.57%		
Investment Banking & Brokerage—0.52%		
Goldman Sachs Group, Inc. (The), Series J, 5.50% Pfd.		
	446,324	12,113,233
Morgan Stanley, Series F, 6.88% Pfd.		
	249,737	7,214,902
		19,328,135
Regional Banks—0.05%		
CIT Group Inc., Series A, 5.80% Pfd.		
	45,000	46,519
PNC Financial Services Group, Inc. (The), Series P, 6.13% Pfd.		
	27,000	769,230
SunTrust Banks, Inc., Series G, 5.05% Pfd.		
	1,187,000	1,212,283
		2,028,032
Total Preferred Stocks (Cost \$20,752,685)		21,356,167

	Principal Amount	
Variable Rate Senior Loan Interests—0.41% ^{(o)(p)}		
Food & Drug Retailers—0.41%		
Albertson's LLC, Term Loan B-4, 4.10% (1 mo. USD LIBOR + 2.75%), 08/25/2021 (Cost \$15,285,500)		
	\$ 15,867,763	15,446,315

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Municipal Obligations—0.04%		
Georgia (State of) Municipal Electric Authority (Plant Vogtle Units 3 & 4 Project J); Series 2010 A, Taxable Build America RB, 6.64%, 04/01/2057	\$ 500,000	\$ 633,360
Georgia (State of) Municipal Electric Authority (Plant Vogtle Units 3 & 4 Project M); Series 2010 A, Taxable Build America RB, 6.66%, 04/01/2057	550,000	690,338
Total Municipal Obligations (Cost \$1,050,000)		1,323,698

Shares

Common Stocks & Other Equity Interests—0.00%

Auto Parts & Equipment—0.00%

Exide Technologies. ^(q)	14,555	7,277
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Investment Abbreviations:

ARM	—Adjustable Rate Mortgage
CLO	—Collateralized Loan Obligation
Ctfs.	—Certificates
Deb.	—Debentures
EUR	—Euro
GBP	—British Pound Sterling
Gtd.	—Guaranteed
IO	—Interest Only
Jr.	—Junior
LIBOR	—London Interbank Offered Rate
Pfd.	—Preferred

	Shares	Value
Other Diversified Financial Services—0.00%		
iPayment Holdings, Inc. -Wts. expiring 12/29/2022 ^(q)	172,245	\$ 129,184
Total Common Stocks & Other Equity Interests (Cost \$19,529)		136,461
Money Market Funds—11.05%		
Invesco Government & Agency Portfolio – Institutional Class, 0.98% ^(r)	144,660,637	144,660,637
Invesco Liquid Assets Portfolio – Institutional Class, 0.88% ^(r)	103,308,365	103,329,027
Invesco Treasury Portfolio – Institutional Class, 0.98% ^(r)	165,326,443	165,326,443
Total Money Market Funds (Cost \$413,316,107)		413,316,107
Options Purchased—0.23%		
(Cost \$9,632,433) ^(s)		8,626,104
TOTAL INVESTMENTS IN SECURITIES—110.47% (Cost \$4,101,797,067)		4,133,033,485
OTHER ASSETS LESS LIABILITIES—(10.47)%		(391,644,401)
NET ASSETS—100.00%		\$ 3,741,389,084

PIK	—Pay-in-Kind
RB	—Revenue Bonds
REGS	—Regulation S
REIT	—Real Estate Investment Trust
REMICs	—Real Estate Mortgage Investment Conduits
Sec.	—Secured
Sr.	—Senior
Sub.	—Subordinated
TBA	—To Be Announced
Unsec.	—Unsecured
USD	—U.S. Dollar
Wts.	—Warrants

See accompanying notes which are an integral part of this schedule.

Invesco Core Plus Bond Fund

Notes to Schedule of Investments:

- (a) Industry and/or sector classifications used in this report are generally according to the Global Industry Classification Standard, which was developed by and is the exclusive property and a service mark of MSCI Inc. and Standard & Poor's.
- (b) Security purchased or received in a transaction exempt from registration under the Securities Act of 1933, as amended (the "1933 Act"). The security may be resold pursuant to an exemption from registration under the 1933 Act, typically to qualified institutional buyers. The aggregate value of these securities at November 30, 2017 was \$1,095,947,861, which represented 29.29% of the Fund's Net Assets.
- (c) Perpetual bond with no specified maturity date.
- (d) All or a portion of this security is Pay-in-Kind. Pay-in-Kind securities pay interest income in the form of securities.
- (e) Security valued using significant unobservable inputs (Level 3). See Note 2.
- (f) Defaulted security. Currently, the issuer is partially or fully in default with respect to interest payments. The value of this security at November 30, 2017 represented less than 1% of the Fund's Net Assets.
- (g) Interest or dividend rate is redetermined periodically. Rate shown is the rate in effect on November 30, 2017.
- (h) Zero coupon bond issued at a discount.
- (i) Interest rate is redetermined periodically based on the cash flows generated by the pool of assets backing the security, less any applicable fees. The rate shown is the rate in effect on November 30, 2017.
- (j) Security purchased on a forward commitment basis. This security is subject to dollar roll transactions. See Note 1H.
- (k) Securities are traded on a discount basis. The interest rate shown represents the discount rate at the time of purchase by the Fund.
- (l) All or a portion of the value was pledged and/or designated as collateral to cover margin requirements for open futures contracts and/or swap agreements. See Notes 1G and 1K.
- (m) Principal amount of security and interest payments are adjusted for inflation. See Note 1D.
- (n) Foreign denominated security. Principal amount is denominated in the currency indicated.
- (o) Variable rate senior loan interests are, at present, not readily marketable, not registered under the Securities Act of 1933 and may be subject to contractual and legal restrictions on sale. Variable rate senior loan interests in the Fund's portfolio generally have variable rates which adjust to a base, such as the London Interbank Offered Rate ("LIBOR"), on set dates, typically every 30 days but not greater than one year; and/or have interest rates that float at a margin above a widely recognized base lending rate such as the Prime Rate of a designated U.S. bank.
- (p) Variable rate senior loan interests often require prepayments from excess cash flow or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the variable rate senior loan interests will have an expected average life of three to five years.
- (q) Non-income producing security.
- (r) The money market fund and the Fund are affiliated by having the same investment adviser. The rate shown is the 7-day SEC standardized yield as of November 30, 2017.
- (s) The table below details options purchased: See Notes 1I and 1J:

Open Over-The-Counter Foreign Currency Options Purchased

Description	Type of Contract	Counterparty	Expiration		Notional Value	Value
			Date	Exercise Price		
EUR versus CHF	Call	Deutsche Bank Securities Inc.	04/26/2018	CHF 1.15	EUR 55,000,000	\$1,622,858
EUR versus USD	Call	Morgan Stanley & Co. International PLC	12/01/2017	USD 1.2115	EUR 154,500,000	18
GBP versus CHF	Call	Goldman Sachs International	01/25/2018	CHF 1.2765	GBP 49,000,000	2,695,385
USD versus CHF	Call	Bank of America Merrill Lynch	01/25/2018	CHF 1.000	USD 70,000,000	202,227
Subtotal—Call						4,520,488
EUR versus JPY	Put	Bank of America Merrill Lynch	01/30/2018	JPY 128.14	EUR 62,000,000	145,708
USD versus MXN	Put	Morgan Stanley & Co. International PLC	08/13/2018	MXN 17.46	USD 64,000,000	533,689
Subtotal—Put						679,397
Subtotal Foreign Currency Options Purchased—Currency Risk (Cost \$6,318,062)						\$5,199,885

See accompanying notes which are an integral part of this schedule.

Open Over-The-Counter Interest Rate Swaptions Purchased

Description	Type of Contract	Counterparty	Exercise Rate	Payment Frequency	Pay/Receive Exercise Rate	Floating Rate Index	Payment Frequency	Expiration Date	Notional Value	Value
10 Year Interest Rate Swap	Put	Citigroup Global Markets Inc.	2.245	Semi-Annually	Pay	3 Month USD LIBOR	Quarterly	03/26/2018	USD 75,000,000	1,695,839
10 Year Interest Rate Swap	Put	Morgan Stanley & Co. International PLC	2.245	Semi-Annually	Pay	3 Month USD LIBOR	Quarterly	03/26/2018	USD 75,000,000	1,695,839
Subtotal Interest Rate Swaptions Purchased—Interest Rate Risk (Cost \$3,314,371)										\$3,426,219
Total Options Purchased (Cost \$9,632,433)										\$8,626,104

Open Over-The-Counter Foreign Currency Options Written—Currency Risk

Description	Type of Contract	Counterparty	Expiration Date	Exercise Price	Premiums Received	Notional Value	Value	Unrealized Appreciation
USD versus MXN	Call	Morgan Stanley & Co. International PLC	08/13/2018	MXN 22.17	\$(1,156,928)	USD 64,000,000	\$(971,670)	\$185,258

Open Futures Contracts

Long Futures Contracts	Number of Contracts	Expiration Month	Notional Value	Value	Unrealized Appreciation (Depreciation)
U.S. Treasury 2 Year Notes	192	March-2018	\$ 41,166,000	\$ (27,411)	\$ (27,411)
U.S. Treasury 5 Year Notes	1,738	March-2018	202,205,438	(452,478)	(452,478)
U.S. Treasury 10 Year Notes	1,839	March-2018	228,122,203	(1,082,455)	(1,082,455)
U.S. Treasury Ultra Bonds	261	March-2018	43,032,375	(522,621)	(522,621)
Subtotal—Long Futures Contracts				(2,084,965)	(2,084,965)
Short Futures Contracts					
U.S. Treasury 10 Year Ultra Bonds	1,858	March-2018	(247,433,344)	2,066,208	2,066,208
U.S. Treasury Long Bonds	291	March-2018	(44,150,156)	472,182	472,182
Subtotal—Short Futures Contracts				2,538,390	2,538,390
Total Futures Contracts—Interest Rate Risk				\$ 453,425	\$ 453,425

Open Forward Foreign Currency Contracts

Settlement Date	Counterparty	Contract to		Unrealized Appreciation (Depreciation)
		Deliver	Receive	
01/29/2018	Barclays Bank PLC	CHF 5,169,037	GBP 3,970,000	\$ 100,860
01/29/2018	Goldman Sachs International	CHF 61,590,651	USD 64,145,958	1,214,425
01/29/2018	Goldman Sachs International	GBP 3,970,000	CHF 5,268,730	1,004
01/29/2018	Goldman Sachs International	USD 64,491,595	GBP 48,510,000	1,277,099
01/29/2018	Merrill Lynch International	USD 21,000,000	CHF 20,644,260	93,703
02/28/2018	Barclays Bank PLC	USD 29,530,000	EUR 25,000,000	398,500
02/28/2018	Goldman Sachs International	USD 4,844,046	EUR 4,066,939	24,650
02/28/2018	Morgan Stanley & Co. LLC	CLP 43,190,730,000	USD 67,609,846	1,069,413
04/30/2018	Deutsche Bank Securities Inc.	CHF 29,646,073	USD 31,082,064	588,980
04/30/2018	JPMorgan Chase Bank, N.A.	CHF 38,005,080	USD 39,150,022	59,107
04/30/2018	JPMorgan Chase Bank, N.A.	USD 39,158,142	EUR 32,600,000	22,319
Subtotal—Appreciation				4,850,060

See accompanying notes which are an integral part of this schedule.

Open Forward Foreign Currency Contracts—(continued)

Settlement Date	Counterparty	Contract to				Unrealized Appreciation (Depreciation)				
		Deliver		Receive						
01/29/2018	Barclays Bank PLC	GBP	38,925,000	CHF	50,128,699	\$ (1,553,536)				
01/29/2018	Goldman Sachs International	GBP	43,120,000	CHF	54,592,943	(2,679,582)				
02/28/2018	Barclays Bank PLC	EUR	25,597,556	USD	30,235,834	(408,025)				
02/28/2018	Barclays Bank PLC	GBP	68,227	USD	90,649	(1,927)				
02/28/2018	Citigroup Global Markets Inc.	USD	32,855,276	NZD	47,388,329	(507,624)				
02/28/2018	Morgan Stanley & Co. LLC	CHF	60,599,404	USD	61,528,485	(509,710)				
02/28/2018	Morgan Stanley & Co. LLC	USD	67,980,499	CLP	43,190,730,000	(1,440,065)				
02/28/2018	Morgan Stanley & Co. LLC	USD	64,729,305	JPY	7,243,079,760	(53,291)				
02/28/2018	TD Bank, N.A.	NZD	47,388,329	USD	32,336,611	(11,041)				
04/30/2018	Deutsche Bank Securities Inc.	EUR	58,450,000	CHF	67,651,153	(664,404)				
04/30/2018	Deutsche Bank Securities Inc.	USD	31,092,923	EUR	25,850,000	(24,981)				
08/15/2018	Morgan Stanley & Co. LLC	MXN	465,450,000	USD	23,200,000	(680,734)				
Subtotal—Depreciation						(8,534,920)				
Total Open Forward Foreign Currency Contracts—Currency Risk						\$ (3,684,860)				
Open Centrally Cleared Interest Rate Swap Agreements										
Pay/Receive Floating Rate	Floating Rate Index	Payment Frequency	(Pay)/Receive Fixed Rate	Payment Frequency	Maturity Date	Notional Value	Upfront Payments Paid (Received)	Value	Unrealized Appreciation (Depreciation)	
Pay	3 Month USD LIBOR	Quarterly	2.500%	Semi-Annually	03/07/2027	USD 77,400,000	\$—	\$ 613,152	\$ 613,152	
Pay	3 Month USD LIBOR	Quarterly	2.498	Quarterly	12/19/2026	USD 54,200,000	—	442,297	442,297	
Pay	3 Month CBA	Quarterly	1.930	Semi-Annually	09/21/2019	CAD 101,975,000	—	237,649	237,649	
Pay	3 Month CBA	Semi-Annually	1.910	Semi-Annually	09/20/2019	CAD 101,975,000	—	209,974	209,974	
Pay	3 Month USD LIBOR	Quarterly	2.489	Semi-Annually	03/28/2028	USD 14,205,000	—	51,336	51,336	
Receive	3 Month USD LIBOR	Quarterly	(2.344)	Semi-Annually	03/28/2028	USD (15,069,000)	—	140,852	140,852	
Subtotal—Appreciation						—	1,695,260	1,695,260		
Pay	3 Month USD LIBOR	Quarterly	2.386	Semi-Annually	10/31/2027	USD 40,000,000	—	(48,954)	(48,954)	
Pay	3 Month USD LIBOR	Quarterly	2.372	Semi-Annually	03/28/2028	USD 14,932,000	—	(102,135)	(102,135)	
Pay	3 Month USD LIBOR	Quarterly	2.351	Semi-Annually	02/13/2027	USD 27,000,000	—	(122,411)	(122,411)	
Pay	3 Month USD LIBOR	Quarterly	2.357	Semi-Annually	11/01/2027	USD 40,000,000	—	(159,654)	(159,654)	
Pay	3 Month USD LIBOR	Quarterly	2.245	Semi-Annually	03/28/2028	USD 37,500,000	—	(682,938)	(682,938)	
Pay	3 Month USD LIBOR	Quarterly	2.245	Semi-Annually	03/28/2028	USD 37,500,000	—	(682,938)	(682,938)	
Receive	6 Month EURIBOR	Semi-Annually	(0.850)	Annually	11/01/2027	EUR (31,600,000)	—	(50,025)	(50,025)	
Receive	6 Month EURIBOR	Semi-Annually	(0.874)	Annually	10/31/2027	EUR (31,600,000)	—	(142,907)	(142,907)	
Receive	3 Month CBA	Semi-Annually	(2.363)	Semi-Annually	09/20/2027	CAD (22,195,000)	—	(221,127)	(221,127)	
Receive	3 Month CBA	Semi-Annually	(2.368)	Semi-Annually	09/21/2027	CAD (22,195,000)	—	(228,700)	(228,700)	
Subtotal—Depreciation						—	(2,441,789)	(2,441,789)		
Total Centrally Cleared Interest Rate Swap Agreements—Interest Rate Risk						\$ —	\$ (746,529)	\$ (746,529)		

See accompanying notes which are an integral part of this schedule.

Abbreviations:

CAD — Canadian Dollar
CBA — Canadian Bankers Acceptances
CHF — Swiss Franc
CLP — Chilean Peso

EUR — Euro
EURIBOR — Euro Interbank Offered Rate
GBP — British Pound Sterling
JPY — Japanese Yen

LIBOR — London Interbank Offered Rate
MXN — Mexican New Peso
NZD — New Zealand Dollar
USD — U.S. Dollar

See accompanying notes which are an integral part of this schedule.

Invesco Core Plus Bond Fund

Notes to Quarterly Schedule of Portfolio Holdings

November 30, 2017

(Unaudited)

NOTE 1 -- Significant Accounting Policies

A. Security Valuations – Securities, including restricted securities, are valued according to the following policy.

Debt obligations (including convertible securities) and unlisted equities are fair valued using an evaluated quote provided by an independent pricing service. Evaluated quotes provided by the pricing service may be determined without exclusive reliance on quoted prices, and may reflect appropriate factors such as institution-size trading in similar groups of securities, developments related to specific securities, dividend rate (for unlisted equities), yield (for debt obligations), quality, type of issue, coupon rate (for debt obligations), maturity (for debt obligations), individual trading characteristics and other market data. Pricing services generally value debt obligations assuming orderly transactions of institutional round lot size, but a fund may hold or transact in the same securities in smaller, odd lot sizes. Odd lots often trade at lower prices than institutional round lots. Debt obligations are subject to interest rate and credit risks. In addition, all debt obligations involve some risk of default with respect to interest and/or principal payments.

A security listed or traded on an exchange (except convertible securities) is valued at its last sales price or official closing price as of the close of the customary trading session on the exchange where the security is principally traded, or lacking any sales or official closing price on a particular day, the security may be valued at the closing bid price on that day. Securities traded in the over-the-counter market are valued based on prices furnished by independent pricing services or market makers. When such securities are valued by an independent pricing service they may be considered fair valued. Futures contracts are valued at the final settlement price set by an exchange on which they are principally traded. Listed options are valued at the mean between the last bid and asked prices from the exchange on which they are principally traded. Options not listed on an exchange are valued by an independent source at the mean between the last bid and asked prices. For purposes of determining net asset value ("NAV") per share, futures and option contracts generally are valued 15 minutes after the close of the customary trading session of the New York Stock Exchange ("NYSE").

Investments in open-end and closed-end registered investment companies that do not trade on an exchange are valued at the end-of-day net asset value per share. Investments in open-end and closed-end registered investment companies that trade on an exchange are valued at the last sales price or official closing price as of the close of the customary trading session on the exchange where the security is principally traded.

Swap agreements are fair valued using an evaluated quote, if available, provided by an independent pricing service. Evaluated quotes provided by the pricing service are valued based on a model which may include end-of-day net present values, spreads, ratings, industry, company performance and returns of referenced assets. Centrally cleared swap agreements are valued at the daily settlement price determined by the relevant exchange or clearinghouse.

Foreign securities' (including foreign exchange contracts) prices are converted into U.S. dollar amounts using the applicable exchange rates as of the close of the NYSE. If market quotations are available and reliable for foreign exchange-traded equity securities, the securities will be valued at the market quotations. Because trading hours for certain foreign securities end before the close of the NYSE, closing market quotations may become unreliable. If between the time trading ends on a particular security and the close of the customary trading session on the NYSE, events occur that the investment adviser determines are significant and make the closing price unreliable, the Fund may fair value the security. If the event is likely to have affected the closing price of the security, the security will be valued at fair value in good faith using procedures approved by the Board of Trustees. Adjustments to closing prices to reflect fair value may also be based on a screening process of an independent pricing service to indicate the degree of certainty, based on historical data, that the closing price in the principal market where a foreign security trades is not the current value as of the close of the NYSE. Foreign securities' prices meeting the approved degree of certainty that the price is not reflective of current value will be priced at the indication of fair value from the independent pricing service. Multiple factors may be considered by the independent pricing service in determining adjustments to reflect fair value and may include information relating to sector indices, American Depositary Receipts and domestic and foreign index futures. Foreign securities may have additional risks including exchange rate changes, potential for sharply devalued currencies and high inflation, political and economic upheaval, the relative lack of issuer information, relatively low market liquidity and the potential lack of strict financial and accounting controls and standards.

Securities for which market prices are not provided by any of the above methods may be valued based upon quotes furnished by independent sources. The last bid price may be used to value equity securities. The mean between the last bid and asked prices is used to value debt obligations, including corporate loans.

Securities for which market quotations are not readily available or became unreliable are valued at fair value as determined in good faith by or under the supervision of the Trust's officers following procedures approved by the Board of Trustees. Issuer specific events, market trends, bid/asked quotes of brokers and information providers and other market data may be reviewed in the course of making a good faith determination of a security's fair value.

A. Security Valuations – (continued)

The Fund may invest in securities that are subject to interest rate risk, meaning the risk that the prices will generally fall as interest rates rise and, conversely, the prices will generally rise as interest rates fall. Specific securities differ in their sensitivity to changes in interest rates depending on their individual characteristics. Changes in interest rates may result in increased market volatility, which may affect the value and/or liquidity of certain Fund investments.

Valuations change in response to many factors including the historical and prospective earnings of the issuer, the value of the issuer's assets, general economic conditions, interest rates, investor perceptions and market liquidity. Because of the inherent uncertainties of valuation, the values reflected in the financial statements may materially differ from the value received upon actual sale of those investments.

B. Securities Transactions and Investment Income – Securities transactions are accounted for on a trade date basis. Realized gains or losses on sales are computed on the basis of specific identification of the securities sold. Interest income (net of withholding tax, if any) is recorded on the accrual basis from settlement date. Bond premiums and discounts are amortized and/or accreted over the lives of the respective securities. Pay-in-kind income received in the form of securities in-lieu of cash is recorded as interest income. Paydown gains and losses on mortgage and asset-backed securities are recorded as adjustments to interest income. Dividend income (net of withholding tax, if any) is recorded on the ex-dividend date.

The Fund may periodically participate in litigation related to Fund investments. As such, the Fund may receive proceeds from litigation settlements. Any proceeds received are included in the Statement of Operations as realized gain (loss) for investments no longer held and as unrealized gain (loss) for investments still held.

Brokerage commissions and mark ups are considered transaction costs and are recorded as an increase to the cost basis of securities purchased and/or a reduction of proceeds on a sale of securities. Such transaction costs are included in the determination of net realized and unrealized gain (loss) from investment securities reported in the Statement of Operations and the Statement of Changes in Net Assets and the net realized and unrealized gains (losses) on securities per share in the Financial Highlights. Transaction costs are included in the calculation of the Fund's net asset value and, accordingly, they reduce the Fund's total returns. These transaction costs are not considered operating expenses and are not reflected in net investment income reported in the Statement of Operations and the Statement of Changes in Net Assets, or the net investment income per share and the ratios of expenses and net investment income reported in the Financial Highlights, nor are they limited by any expense limitation arrangements between the Fund and the investment adviser.

The Fund allocates realized and unrealized capital gains and losses to a class based on the relative net assets of each class. The Fund allocates income to a class based on the relative value of the settled shares of each class.

C. Country Determination – For the purposes of making investment selection decisions and presentation in the Schedule of Investments, the investment adviser may determine the country in which an issuer is located and/or credit risk exposure based on various factors. These factors include the laws of the country under which the issuer is organized, where the issuer maintains a principal office, the country in which the issuer derives 50% or more of its total revenues and the country that has the primary market for the issuer's securities, as well as other criteria. Among the other criteria that may be evaluated for making this determination are the country in which the issuer maintains 50% or more of its assets, the type of security, financial guarantees and enhancements, the nature of the collateral and the sponsor organization. Country of issuer and/or credit risk exposure has been determined to be the United States of America, unless otherwise noted.

D. Treasury Inflation-Protected Securities - The Fund may invest in Treasury Inflation-Protected Securities ("TIPS"). TIPS are fixed income securities whose principal value is periodically adjusted to the rate of inflation. The principal value of TIPS will be adjusted upward or downward, and any increase or decrease in the principal amount of TIPS will be included as interest income in the Statement of Operations, even though investors do not receive their principal until maturity.

E. Foreign Currency Translations – Foreign currency is valued at the close of the NYSE based on quotations posted by banks and major currency dealers. Portfolio securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollar amounts at date of valuation. Purchases and sales of portfolio securities (net of foreign taxes withheld on disposition) and income items denominated in foreign currencies are translated into U.S. dollar amounts on the respective dates of such transactions. The Fund does not separately account for the portion of the results of operations resulting from changes in foreign exchange rates on investments and the fluctuations arising from changes in market prices of securities held. The combined results of changes in foreign exchange rates and the fluctuation of market prices on investments (net of estimated foreign tax withholding) are included with the net realized and unrealized gain or loss from investments in the Statement of Operations. Reported net realized foreign currency gains or losses arise from (1) sales of foreign currencies, (2) currency gains or losses realized between the trade and settlement dates on securities transactions, and (3) the difference between the amounts of dividends, interest, and foreign withholding taxes recorded on the Fund's books and the U.S. dollar equivalent of the amounts

E. Foreign Currency Translations – (continued)

actually received or paid. Net unrealized foreign currency gains and losses arise from changes in the fair values of assets and liabilities, other than investments in securities at fiscal period end, resulting from changes in exchange rates.

The Fund may invest in foreign securities, which may be subject to foreign taxes on income, gains on investments or currency repatriation, a portion of which may be recoverable. Foreign taxes, if any, are recorded based on the tax regulations and rates that exist in the foreign markets in which the Fund invests and are shown in the Statement of Operations.

F. Forward Foreign Currency Contracts – The Fund may engage in foreign currency transactions either on a spot (i.e. for prompt delivery and settlement) basis, or through forward foreign currency contracts, to manage or minimize currency or exchange rate risk.

The Fund may also enter into forward foreign currency contracts for the purchase or sale of a security denominated in a foreign currency in order to “lock in” the U.S. dollar price of that security, or the Fund may also enter into forward foreign currency contracts that do not provide for physical settlement of the two currencies, but instead are settled by a single cash payment calculated as the difference between the agreed upon exchange rate and the spot rate at settlement based upon an agreed upon notional amount (non-deliverable forwards). The Fund will set aside liquid assets in an amount equal to the daily mark-to-market obligation for forward foreign currency contracts.

A forward foreign currency contract is an obligation between two parties (“Counterparties”) to purchase or sell a specific currency for an agreed-upon price at a future date. The use of forward foreign currency contracts does not eliminate fluctuations in the price of the underlying securities the Fund owns or intends to acquire but establishes a rate of exchange in advance. Fluctuations in the value of these contracts are measured by the difference in the contract date and reporting date exchange rates and are recorded as unrealized appreciation (depreciation) until the contracts are closed. When the contracts are closed, realized gains (losses) are recorded. Realized and unrealized gains (losses) on the contracts are included in the Statement of Operations. The primary risks associated with forward foreign currency contracts include failure of the Counterparty to meet the terms of the contract and the value of the foreign currency changing unfavorably. These risks may be in excess of the amounts reflected in the Statement of Assets and Liabilities.

G. Futures Contracts – The Fund may enter into futures contracts to manage exposure to interest rate, equity and market price movements and/or currency risks. A futures contract is an agreement between Counterparties to purchase or sell a specified underlying security, currency or commodity (or delivery of a cash settlement price, in the case of an index future) for a fixed price at a future date. The Fund currently invests only in exchange-traded futures and they are standardized as to maturity date and underlying financial instrument. Initial margin deposits required upon entering into futures contracts are satisfied by the segregation of specific securities or cash as collateral at the futures commission merchant (broker). During the period the futures contracts are open, changes in the value of the contracts are recognized as unrealized gains or losses by recalculating the value of the contracts on a daily basis. Subsequent or variation margin payments are received or made depending upon whether unrealized gains or losses are incurred. These amounts are reflected as receivables or payables on the Statement of Assets and Liabilities. When the contracts are closed or expire, the Fund recognizes a realized gain or loss equal to the difference between the proceeds from, or cost of, the closing transaction and the Fund’s basis in the contract. The net realized gain (loss) and the change in unrealized gain (loss) on futures contracts held during the period is included on the Statement of Operations. The primary risks associated with futures contracts are market risk and the absence of a liquid secondary market. If the Fund were unable to liquidate a futures contract and/or enter into an offsetting closing transaction, the Fund would continue to be subject to market risk with respect to the value of the contracts and continue to be required to maintain the margin deposits on the futures contracts. Futures contracts have minimal Counterparty risk since the exchange’s clearinghouse, as Counterparty to all exchange-traded futures, guarantees the futures against default. Risks may exceed amounts recognized in the Statement of Assets and Liabilities.

H. Dollar Rolls and Forward Commitment Transactions - The Fund may enter into dollar roll transactions to enhance the Fund’s performance. The Fund executes its dollar roll transactions in the *to be announced* (“TBA”) market whereby the Fund makes a forward commitment to purchase a security and, instead of accepting delivery, the position is offset by the sale of the security with a simultaneous agreement to repurchase at a future date.

The Fund accounts for dollar roll transactions as purchases and sales and realizes gains and losses on these transactions. These transactions increase the Fund’s portfolio turnover rate. The Fund will segregate liquid assets in an amount equal to its dollar roll commitments. Dollar roll transactions may be considered borrowings under the 1940 Act.

Dollar roll transactions involve the risk that a Counterparty to the transaction may fail to complete the transaction. If this occurs, the Fund may lose the opportunity to purchase or sell the security at the agreed upon price. Dollar roll transactions also involve the risk that the value of the securities retained by the Fund may decline below the price of the securities that the Fund has sold but is obligated to purchase under the agreement.

I. Call Options Purchased and Written – The Fund may write call options and/or buy call options. A covered call option gives the purchaser of such option the right to buy, and the writer the obligation to sell, the underlying security or foreign currency at the stated exercise price during the option period. An uncovered call option exists without the ownership of the underlying security. Options written by the Fund normally will have expiration dates between three and nine months from the date written. The exercise price of a call option may be below, equal to, or above the current market value of the underlying security at the time the option is written.

Additionally, the Fund may enter into an option on a swap agreement, also called a “swaption”. A swaption is an option that gives the buyer the right, but not the obligation, to enter into a swap on a future date in exchange for paying a market-based premium. A receiver swaption gives the owner the right to receive the total return of a specified asset, reference rate or index. Swaptions also include options that allow an existing swap to be terminated or extended by one of the Counterparties.

When the Fund writes a covered call option, an amount equal to the premium received by the Fund is recorded as an asset and an equivalent liability in the Statement of Assets and Liabilities. The amount of the liability is subsequently “marked-to-market” to reflect the current market value of the option written. If a written covered call option expires on the stipulated expiration date, or if the Fund enters into a closing purchase transaction, the Fund realizes a gain (or a loss if the closing purchase transaction exceeds the premium received when the option was written) without regard to any unrealized gain or loss on the underlying security, and the liability related to such option is extinguished. If a written covered call option is exercised, the Fund realizes a gain or a loss from the sale of the underlying security and the proceeds of the sale are increased by the premium originally received. Realized and unrealized gains and losses on call options written are included in the Statement of Operations as Net realized gain (loss) from and Change in net unrealized appreciation (depreciation) of Option contracts written. A risk in writing a covered call option is that the Fund gives up the opportunity for profit if the market price of the security increases and the option is exercised. The risk in writing an uncovered call option is that the Fund may incur significant losses if the value of the written security exceeds the exercise price of the option.

When the Fund buys a call option, an amount equal to the premium paid by the Fund is recorded as an investment on the Statement of Assets and Liabilities. The amount of the investment is subsequently “marked-to-market” to reflect the current value of the option purchased. Realized and unrealized gains and losses on call options purchased are included in the Statement of Operations as Net realized gain (loss) from and Change in net unrealized appreciation (depreciation) of Investment securities. A risk in buying an option is that the Fund pays a premium whether or not the option is exercised. In addition, there can be no assurance that a liquid secondary market will exist for any option purchased.

J. Put Options Purchased and Written – The Fund may purchase and write put options including options on securities indexes, or foreign currency and/or futures contracts. By purchasing a put option, the Fund obtains the right (but not the obligation) to sell the option’s underlying instrument at a fixed strike price. In return for this right, the Fund pays an option premium. The option’s underlying instrument may be a security, securities index, or a futures contract.

Additionally, the Fund may enter into an option on a swap agreement, also called a “swaption”. A swaption is an option that gives the buyer the right, but not the obligation, to enter into a swap on a future date in exchange for paying a market-based premium. A receiver swaption gives the owner the right to receive the total return of a specified asset, reference rate or index. Swaptions also include options that allow an existing swap to be terminated or extended by one of the Counterparties.

Put options may be used by the Fund to hedge securities it owns by locking in a minimum price at which the Fund can sell. If security prices fall, the put option could be exercised to offset all or a portion of the Fund’s resulting losses. At the same time, because the maximum the Fund has at risk is the cost of the option, purchasing put options does not eliminate the potential for the Fund to profit from an increase in the value of the underlying portfolio securities. The Fund may write put options to earn additional income in the form of option premiums if it expects the price of the underlying instrument to remain stable or rise during the option period so that the option will not be exercised. The risk in this strategy is that the price of the underlying securities may decline by an amount greater than the premium received. Put options written are reported as a liability in the Statement of Assets and Liabilities. Realized and unrealized gains and losses on put options purchased and put options written are included in the Statement of Operations as Net realized gain (loss) from and Change in net unrealized appreciation (depreciation) of Investment securities and Option contracts written, respectively. A risk in buying an option is that the Fund pays a premium whether or not the option is exercised. In addition, there can be no assurance that a liquid secondary market will exist for any option purchased.

K. Swap Agreements – The Fund may enter into various swap transactions, including interest rate, total return, index, currency and credit default swap contracts (“CDS”) for investment purposes or to manage interest rate, currency or credit risk. Such transactions are agreements between Counterparties. A swap agreement may be negotiated bilaterally and traded over-the-counter (“OTC”) between two parties (“uncleared/OTC”) or, in some instances, must be transacted through a future commission merchant (“FCM”) and cleared through a clearinghouse that serves as a central Counterparty (“centrally cleared

K. Swap Agreements – (continued)

swap”). These agreements may contain among other conditions, events of default and termination events, and various covenants and representations such as provisions that require the Fund to maintain a pre-determined level of net assets, and/or provide limits regarding the decline of the Fund’s NAV over specific periods of time. If the Fund were to trigger such provisions and have open derivative positions at that time, the Counterparty may be able to terminate such agreement and request immediate payment in an amount equal to the net liability positions, if any.

Interest rate, total return, index, and currency swap agreements are two-party contracts entered into primarily to exchange the returns (or differentials in rates of returns) earned or realized on particular predetermined investments or instruments. The gross returns to be exchanged or “swapped” between the parties are calculated with respect to a notional amount, i.e., the return on or increase in value of a particular dollar amount invested at a particular interest rate or return of an underlying asset, in a particular foreign currency, or in a “basket” of securities representing a particular index.

In a centrally cleared swap, the Fund’s ultimate Counterparty is a central clearinghouse. The Fund initially will enter into centrally cleared swaps through an executing broker. When a fund enters into a centrally cleared swap, it must deliver to the central Counterparty (via the FCM) an amount referred to as “initial margin.” Initial margin requirements are determined by the central Counterparty, but an FCM may require additional initial margin above the amount required by the central Counterparty. Initial margin deposits required upon entering into centrally cleared swaps are satisfied by cash or securities as collateral at the FCM. Securities deposited as initial margin are designated on the Schedule of Investments and cash deposited is recorded on the Statement of Assets and Liabilities. During the term of a cleared swap agreement, a “variation margin” amount may be required to be paid by the Fund or may be received by the Fund, based on the daily change in price of the underlying reference instrument subject to the swap agreement and is recorded as a receivable or payable for variation margin in the Statement of Assets and Liabilities until the centrally cleared swap is terminated at which time a realized gain or loss is recorded.

A CDS is an agreement between Counterparties to exchange the credit risk of an issuer. A buyer of a CDS is said to buy protection by paying a fixed payment over the life of the agreement and in some situations an upfront payment to the seller of the CDS. If a defined credit event occurs (such as payment default or bankruptcy), the Fund as a protection buyer would cease paying its fixed payment, the Fund would deliver eligible bonds issued by the reference entity to the seller, and the seller would pay the full notional value, or the “par value”, of the referenced obligation to the Fund. A seller of a CDS is said to sell protection and thus would receive a fixed payment over the life of the agreement and an upfront payment, if applicable. If a credit event occurs, the Fund as a protection seller would cease to receive the fixed payment stream, the Fund would pay the buyer “par value” or the full notional value of the referenced obligation, and the Fund would receive the eligible bonds issued by the reference entity. In turn, these bonds may be sold in order to realize a recovery value. Alternatively, the seller of the CDS and its Counterparty may agree to net the notional amount and the market value of the bonds and make a cash payment equal to the difference to the buyer of protection. If no credit event occurs, the Fund receives the fixed payment over the life of the agreement. As the seller, the Fund would effectively add leverage to its portfolio because, in addition to its total net assets, the Fund would be subject to investment exposure on the notional amount of the CDS. In connection with these agreements, cash and securities may be identified as collateral in accordance with the terms of the respective swap agreements to provide assets of value and recourse in the event of default under the swap agreement or bankruptcy/insolvency of a party to the swap agreement. If a Counterparty becomes bankrupt or otherwise fails to perform its obligations due to financial difficulties, the Fund may experience significant delays in obtaining any recovery in a bankruptcy or other reorganization proceeding. The Fund may obtain only limited recovery or may obtain no recovery in such circumstances. The Fund’s maximum risk of loss from Counterparty risk, either as the protection seller or as the protection buyer, is the value of the contract. The risk may be mitigated by having a master netting arrangement between the Fund and the Counterparty and by the designation of collateral by the Counterparty to cover the Fund’s exposure to the Counterparty.

Implied credit spreads represent the current level at which protection could be bought or sold given the terms of the existing CDS contract and serve as an indicator of the current status of the payment/performance risk of the CDS. An implied spread that has widened or increased since entry into the initial contract may indicate a deteriorating credit profile and increased risk of default for the reference entity. A declining or narrowing spread may indicate an improving credit profile or decreased risk of default for the reference entity. Alternatively, credit spreads may increase or decrease reflecting the general tolerance for risk in the credit markets.

An interest rate swap is an agreement between Counterparties pursuant to which the parties exchange a floating rate payment for a fixed rate payment based on a specified notional amount. Changes in the value of centrally cleared and OTC swap agreements are recognized as unrealized gains (losses) in the Statement of Operations by “marking to market” on a daily basis to reflect the value of the swap agreement at the end of each trading day. Payments received or paid at the beginning of the agreement are reflected as such on the Statement of Assets and

K. Swap Agreements – (continued)

Liabilities and may be referred to as upfront payments. The Fund accrues for the fixed payment stream and amortizes upfront payments, if any, on swap agreements on a daily basis with the net amount, recorded as a component of realized gain (loss) on the Statement of Operations. A liquidation payment received or made at the termination of a swap agreement is recorded as realized gain (loss) on the Statement of Operations. The Fund segregates cash or liquid securities having a value at least equal to the amount of the potential obligation of a Fund under any swap transaction. Cash held as collateral is recorded as deposits with brokers on the Statement of Assets and Liabilities. Entering into these agreements involves, to varying degrees, lack of liquidity and elements of credit, market, and Counterparty risk in excess of amounts recognized on the Statement of Assets and Liabilities. Such risks involve the possibility that a swap is difficult to sell or liquidate; the Counterparty does not honor its obligations under the agreement and unfavorable interest rates and market fluctuations. It is possible that developments in the swaps market, including potential government regulation, could adversely affect the Fund's ability to terminate existing swap agreements or to realize amounts to be received under such agreements. A short position in a security poses more risk than holding the same security long. As there is no limit on how much the price of the security can increase, the Fund's exposure is unlimited.

- L. Other Risks** – The Fund may invest in obligations issued by agencies and instrumentalities of the U.S. Government that may vary in the level of support they receive from the government. The government may choose not to provide financial support to government sponsored agencies or instrumentalities if it is not legally obligated to do so. In this case, if the issuer defaulted, the Fund may not be able to recover its investment in such issuer from the U.S. Government. Many securities purchased by the Fund are not guaranteed by the U.S. Government.
- M. Leverage Risk** – Leverage exists when the Fund can lose more than it originally invests because it purchases or sells an instrument or enters into a transaction without investing an amount equal to the full economic exposure of the instrument or transaction.
- N. Collateral** – To the extent the Fund has designated or segregated a security as collateral and that security is subsequently sold, it is the Fund's practice to replace such collateral no later than the next business day.

NOTE 2 -- Additional Valuation Information

Generally Accepted Accounting Principles ("GAAP") defines fair value as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date, under current market conditions. GAAP establishes a hierarchy that prioritizes the inputs to valuation methods, giving the highest priority to readily available unadjusted quoted prices in an active market for identical assets (Level 1) and the lowest priority to significant unobservable inputs (Level 3), generally when market prices are not readily available or are unreliable. Based on the valuation inputs, the securities or other investments are tiered into one of three levels. Changes in valuation methods may result in transfers in or out of an investment's assigned level:

Level 1 – Prices are determined using quoted prices in an active market for identical assets.

Level 2 – Prices are determined using other significant observable inputs. Observable inputs are inputs that other market participants may use in pricing a security. These may include quoted prices for similar securities, interest rates, prepayment speeds, credit risk, yield curves, loss severities, default rates, discount rates, volatilities and others.

Level 3 – Prices are determined using significant unobservable inputs. In situations where quoted prices or observable inputs are unavailable (for example, when there is little or no market activity for an investment at the end of the period), unobservable inputs may be used. Unobservable inputs reflect the Fund's own assumptions about the factors market participants would use in determining fair value of the securities or instruments and would be based on the best available information.

The following is a summary of the tiered valuation input levels, as of November 30, 2017. The level assigned to the securities valuations may not be an indication of the risk or liquidity associated with investing in those securities. Because of the inherent uncertainties of valuation, the values reflected in the financial statements may materially differ from the value received upon actual sale of those investments.

The Fund's policy is to recognize transfers in and out of the valuation levels as of the end of the reporting period. During the three months ended November 30, 2017, there were no material transfers between valuation levels.

	Level 1	Level 2	Level 3	Total
U.S. Dollar Denominated Bonds & Notes	\$ —	\$ 2,118,231,619	\$ 0	\$ 2,118,231,619
Asset-Backed Securities	—	597,246,417	—	597,246,417
U.S. Government Sponsored Agency Mortgage-Backed Securities	—	472,759,768	—	472,759,768
U.S. Treasury Securities	—	426,199,417	—	426,199,417
Agency Credit Risk Transfer Notes	—	32,106,276	—	32,106,276
Non-U.S. Dollar Denominated Bonds & Notes	—	26,285,136	—	26,285,136
Preferred Stocks	20,097,365	1,258,802	—	21,356,167
Variable Rate Senior Loan Interests	—	15,446,315	—	15,446,315
Municipal Obligations	—	1,323,698	—	1,323,698
Common Stocks & Other Equity Interests	—	136,461	—	136,461
Money Market Funds	413,316,107	—	—	413,316,107
Options Purchased	—	8,626,104	—	8,626,104
Investments Matured	—	260,747	—	260,747
	433,413,472	3,699,880,760	0	4,133,294,232
Forward Foreign Currency Contracts*	—	(3,684,860)	—	(3,684,860)
Futures Contracts*	453,425	—	—	453,425
Options Written*	—	(971,670)	—	(971,670)
Swap Agreements*	—	(746,529)	—	(746,529)
Total Investments	\$ 433,866,897	\$ 3,694,477,701	\$ 0	\$ 4,128,344,598

* Forward foreign currency contracts, futures contracts and swap agreements are valued at unrealized appreciation (depreciation). Options written are shown at value.

NOTE 3 -- Derivative Investments

The Fund may enter into an International Swaps and Derivatives Association Master Agreement (“ISDA Master Agreement”) under which a fund may trade OTC derivatives. An OTC transaction entered into under an ISDA Master Agreement typically involves a collateral posting arrangement, payment netting provisions and close-out netting provisions. These netting provisions allow for reduction of credit risk through netting of contractual obligations. The enforceability of the netting provisions of the ISDA Master Agreement depends on the governing law of the ISDA Master Agreement, among other factors.

For financial reporting purposes, the Fund does not offset OTC derivative assets or liabilities that are subject to ISDA Master Agreements in the Statement of Assets and Liabilities.

Value of Derivative Investments at Period-End

The table below summarizes the value of the Fund’s derivative investments, detailed by primary risk exposure, held as of November 30, 2017:

Derivative Assets	Value		Total
	Currency Risk	Interest Rate Risk	
Unrealized appreciation on futures contracts—Exchange-Traded	\$—	\$2,538,390	\$2,538,390
Unrealized appreciation on swap agreements—Centrally Cleared	—	1,695,259	1,695,259
Options purchased, at value—OTC	5,199,885	3,426,219	8,626,104
Unrealized appreciation on forward foreign currency contracts outstanding	4,850,060	—	4,850,060
Total Derivative Assets	10,049,945	7,659,868	17,709,813
Derivatives not subject to master netting agreements	—	(4,233,649)	(4,233,649)
Total Derivative Assets subject to master netting agreements	\$10,049,945	\$3,426,219	\$13,476,164

	Value		
	Currency Risk	Interest Rate Risk	Total
Derivative Liabilities			
Unrealized depreciation on futures contracts—Exchange-Traded	\$—	\$(2,084,965)	\$(2,084,965)
Unrealized depreciation on swap agreements—Centrally Cleared	—	(2,441,788)	(2,441,788)
Options written, at value—OTC	(971,670)	—	(971,670)
Unrealized depreciation on forward foreign currency contracts outstanding	(8,534,920)	—	(8,534,920)
Total Derivative Liabilities	(9,506,590)	(4,526,753)	(14,033,343)
Derivatives not subject to master netting agreements	—	4,526,753	4,526,753
Total Derivative Liabilities subject to master netting agreements	\$(9,506,590)	\$—	\$(9,506,590)

Effect of Derivative Investments for the three months ended November 30, 2017

The table below summarizes the gains (losses) on derivative investments, detailed by primary risk exposure, recognized in earnings during the period:

	Location of Gain (Loss) on Statement of Operations			
	Credit Risk	Currency Risk	Interest Rate Risk	Total
Realized Gain (Loss):				
Forward foreign currency contracts	\$—	\$8,003	\$—	\$8,003
Futures contracts	—	—	(25,908)	(25,908)
Options purchased ^(a)	—	(1,501,022)	—	(1,501,022)
Options written	—	845,722	—	845,722
Swap agreements	(2,057,225)	—	(1,726,468)	(3,783,693)
Change in Net Unrealized Appreciation (Depreciation):				
Forward foreign currency contracts	—	(6,545,498)	—	(6,545,498)
Futures contracts	—	—	(801,968)	(801,968)
Options purchased ^(a)	—	(621,661)	913,216	291,555
Options written	—	(448,625)	—	(448,625)
Swap agreements	—	—	(5,690,245)	(5,690,245)
Total	\$(2,057,225)	\$(8,263,081)	\$(7,331,373)	\$(17,651,679)

^(a) Options purchased are included in the net realized gain (loss) from investment securities and the change in net unrealized appreciation (depreciation) of investment securities.

The table below summarizes the average notional value of forward foreign currency contracts, futures contracts, options purchased, options written and swap agreements outstanding during the period.

	Forward Foreign Currency Contracts	Futures Contracts	Options Purchased	Options Written	Swap Agreements
Average notional value	\$1,430,111,394	\$686,737,110	\$734,681,181	\$64,000,000	\$609,294,164