

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	16,300,000	16,380,426	0.384%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	5,075,000	5,208,300	0.122%
Aethon United BR LP / Aethon United Finance	8.25	2/15/26	12,235,000	12,602,050	0.295%
Ally Financial	4.63	5/19/22	6,915,000	7,226,175	0.169%
Altice France Holding	4	2/15/28	3,780,000	4,162,804	0.098%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	4,429,740	4,548,900	0.107%
Asurion	3.37	12/23/26	4,445,959	4,415,015	0.103%
Avolon Holdings Funding	2.75	2/21/28	13,090,000	12,255,513	0.287%
Banco Bilbao Vizcaya Argentaria	8.88	7/14/69	9,800,000	11,492,460	0.269%
Banco Comercial Portugues	9.25	4/30/69	9,800,000	11,408,680	0.267%
Banco De Sabadell	2	1/17/30	800,000	912,361	0.021%
Banco De Sabadell	6.13	2/23/70	5,400,000	6,395,906	0.150%
BANK 2020-BNK25	2.84	1/15/63	8,515,000	8,824,723	0.207%
BBCMS Mortgage Trust 2020-C6	2.84	2/15/53	7,995,000	8,202,391	0.192%
Becton Dickinson Euro Finance Sarl	1.21	2/12/36	2,751,000	3,209,774	0.075%
Benchmark 2020-B16 Mortgage Trust	2.94	2/15/53	5,730,000	5,857,468	0.137%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	69,880,000,000	107,804,839	2.525%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	502,040,000	93,814,539	2.197%
Bundesobligation	0	4/10/26	40,155,000	48,589,107	1.138%
BX Commercial Mortgage Trust 2019-IMC	2.26	4/15/34	5,535,000	5,430,814	0.127%
BX Commercial Mortgage Trust 2020-BXLP	2.61	12/15/36	8,702,360	8,691,896	0.204%
Canadian Government Bond	0.5	12/1/30	61,000,000	43,943,590	1.029%
Canadian Government Real Return Bond	4	12/1/31	19,153,533	22,297,474	0.522%
Cantor Commercial Real Estate Lending 2019-CF1	4.66	5/15/52	4,517,000	3,951,925	0.093%
Capital One Bank USA NA	2.01	1/27/23	7,895,000	7,975,118	0.187%
Carmax Auto Owner Trust 2019-2	3.16	2/18/25	6,340,000	6,636,148	0.155%
Carmax Auto Owner Trust 2019-3	2.6	6/16/25	4,665,000	4,860,827	0.114%
Carvana	5.5	4/15/27	9,275,000	9,318,593	0.218%
Celulosa Arauco Y Constitucion	5.15	1/29/50	5,370,000	6,004,734	0.141%
China development Bank	4.24	8/24/27	294,600,000	46,697,464	1.094%
China Government Bond	3.27	11/19/30	311,900,000	47,909,008	1.122%
China Government Bond	2.68	5/21/30	495,500,000	72,220,901	1.692%
Clear Channel Outdoor Holdings	3.71	8/21/26	8,052,375	7,723,597	0.181%
Commonwealth of Puerto Rico	5.13	7/1/31	2,655,000	2,323,125	0.054%
Commonwealth of Puerto Rico	5.5	7/1/31	5,345,000	4,583,338	0.107%
Commonwealth of Puerto Rico	8	7/1/35	5,550,000	4,356,750	0.102%
Commonwealth of Puerto Rico	5.25	7/1/37	5,520,000	4,850,700	0.114%
Commonwealth of Puerto Rico	6	7/1/39	6,340,000	5,499,950	0.129%
Cyprus Government International Bond	4.25	11/4/25	8,432,000	11,835,788	0.277%
Cyprus Government International Bond	2.75	2/26/34	7,275,000	10,725,240	0.251%
Cyprus Government International Bond	2.75	5/3/49	25,964,000	42,039,834	0.985%
Cyprus Government International Bond	2.38	9/25/28	9,887,000	13,479,748	0.316%
Diamond BC BV	5.63	8/15/25	5,100,000	6,117,909	0.143%
DISH Network	3.38	8/15/26	3,455,000	3,337,271	0.078%
Drive Auto Receivables Trust 2020-2	3.05	5/15/28	2,975,000	3,127,837	0.073%
Drive Auto Receivables Trust 2020-2	2.28	8/17/26	2,395,000	2,462,820	0.058%
DRIVEN BRANDS FUNDING	3.98	10/20/49	4,927,625	5,108,124	0.120%
DRIVEN BRANDS FUNDING	4.74	4/20/48	2,397,213	2,545,312	0.060%
Energy Transfer Operating	6.25	4/15/49	5,485,000	6,458,588	0.151%
Energy Transfer Operating	6	6/15/48	3,955,000	4,533,419	0.106%
Exeter Automobile Receivables Trust 2020-3	1.32	7/15/25	1,305,000	1,319,366	0.031%
Exeter Automobile Receivables Trust 2020-3	1.73	7/15/26	1,235,000	1,253,102	0.029%
Exeter Automobile Receivables Trust 2021-1	2.21	2/15/28	17,480,000	17,255,761	0.404%
FCA Bank SpA/Ireland	1.63	9/29/21	3,295,000	4,561,656	0.107%
Fortenova Group STAK Stichting, ADR			597,196	192,591	0.005%
Fortenova Group TopCo B.V.	2.5	4/1/24	2,449,068	789,806	0.018%
Freddie Mac Structured Agency Credit Risk debt Notes	2.41	9/25/30	6,730,265	6,730,261	0.158%
French Republic Government Bond OAT	0.7	7/25/30	47,874,718	68,510,914	1.605%
General Motors Financial	3.2	7/6/21	4,275,000	4,290,501	0.100%
GM Financial Automobile Leasing Trust 2020-1	2.28	6/20/24	2,315,000	2,364,206	0.055%
Hardee s Funding	3.98	12/20/50	4,563,563	4,710,007	0.110%
Hardee s Funding	4.96	6/20/48	11,003,699	11,565,988	0.271%
Hawaiian Brand Intellectual Property Ltd / Hawaiianmiles Loyalty	5.75	1/20/26	7,420,000	7,855,925	0.184%
HDFC Bank	8.1	3/22/25	1,200,000,000	17,183,654	0.402%
India Government Bond	7.59	1/11/26	5,260,750,000	77,062,236	1.805%

Indonesia Treasury Bond	8.25	5/15/29	1,306,500,000,000	98,319,859	2.303%
Intelsat Jackson Holdings	8	11/27/23	1,205,000	1,223,075	0.029%
Intelsat Jackson Holdings	8.75	1/2/24	1,020,000	1,039,849	0.024%
Invesco Senior Loan ETF			4,809,600	106,436,448	2.493%
IRB Holding	4.25	12/15/27	4,703,213	4,681,154	0.110%
Israel Government Bond - Fixed	3.75	3/31/47	88,695,000	34,686,249	0.812%
Italy Buoni Poliennali del Tesoro	2.45	9/1/50	59,924,000	83,196,696	1.949%
Ivory Coast Government International Bond	4.88	1/30/32	5,120,000	5,868,619	0.137%
Jack in the Box Funding	3.98	8/25/49	21,264,313	21,808,892	0.511%
Japan Government Two Year Bond	0.1	10/1/22	10,170,000,000	92,168,811	2.159%
Korea Treasury Bond	1.88	3/10/24	143,600,000,000	129,362,172	3.030%
Lamar Media	1.6	2/5/27	2,285,000	2,264,298	0.053%
Life Time	5.75	12/16/24	7,735,613	7,716,273	0.181%
Life Time	8	4/15/26	12,500,000	12,859,375	0.301%
Lions Gate Capital Holdings	5.5	4/15/29	10,275,000	10,275,000	0.241%
Malaysia Government Bond	4.74	3/15/46	67,360,000	16,890,544	0.396%
Malaysia Government Bond	4.92	7/6/48	33,920,000	8,639,634	0.202%
Mexican Bonos	7.75	11/13/42	1,464,240,000	72,423,264	1.696%
Mexican Udibonos	4	11/30/28	446,260,824	24,203,229	0.567%
Mitsubishi Ufj Financial	0.87	7/26/21	18,044,000	18,076,750	0.423%
Nascar Holdings	2.86	10/19/26	3,712,800	3,684,508	0.086%
Natixis Commercial Mortgage Securities Trust 2019-MILE	1.61	7/15/36	7,500,000	7,521,842	0.176%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	6,000,000	5,775,000	0.135%
Oman Government International Bond	7	1/25/51	10,215,000	10,105,444	0.237%
Ozark Holdings	4.75	12/16/27	3,315,000	3,312,945	0.078%
Pacific Gas & Electric	4.95	7/1/50	6,233,000	6,409,625	0.150%
Pacific Gas & Electric	3.3	8/1/40	2,250,000	2,029,068	0.048%
Pacific Gas & Electric	3.5	8/1/50	9,775,000	8,537,866	0.200%
PG&E	5	7/1/28	4,735,000	4,983,588	0.117%
Philippine Government International Bond	3.9	11/26/22	1,425,000,000	29,947,094	0.701%
Philippine Government International Bond	6.25	1/14/36	1,679,000,000	43,514,736	1.019%
Prairie Eci Acquiror	4.9	3/11/26	11,215,000	10,857,578	0.254%
Qatar Government International Bond	4.82	3/14/49	10,800,000	13,258,296	0.311%
Range Resources	8.25	1/15/29	5,040,000	5,392,800	0.126%
RealPage	3.75	2/18/28	2,715,000	2,701,045	0.063%
REI - SECURITY LENDING COLLATERAL			7,791,328	77,913,280	1.825%
Republic of South Africa Government Bond	8.75	2/28/48	674,500,000	35,865,943	0.840%
Romania Government Bond	5	2/12/29	243,590,000	66,430,258	1.556%
Romania Government Bond	5.8	7/26/27	64,950,000	18,247,959	0.427%
Romanian Government International Bond	2	1/28/32	4,485,000	5,286,699	0.124%
Russian Federal Bond - ofZ	7.65	4/10/30	4,350,000,000	60,351,144	1.414%
Santander Consumer Auto Receivables Trust 2020	3.71	2/17/26	5,035,000	5,351,456	0.125%
Santander Consumer Finance	0.88	1/24/22	10,000,000	11,842,980	0.277%
Santander Drive Auto Receivables Trust 2017-3	4.97	1/15/25	1,800,000	1,849,218	0.043%
SBA Tower Trust	2.84	1/15/25	7,420,000	7,785,955	0.182%
Sempra Energy			190,000	19,573,420	0.458%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	924,076	924,979	0.022%
Serbia Treasury Bonds	5.88	2/8/28	5,669,670,000	68,865,893	1.613%
Serbia Treasury Bonds	4.5	8/20/32	4,140,230,000	46,085,256	1.079%
Solaris Midstream Holdings	7.63	4/1/26	4,475,000	4,575,688	0.107%
Southern			352,254	17,873,368	0.419%
Standard Chartered	1.38	9/10/22	15,320,000	15,383,823	0.360%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	9/15/24	7,649,000	7,725,490	0.181%
Thailand Government Bond	1.25	3/12/28	1,842,022,142	57,283,577	1.342%
Thailand Government Bond	3.6	6/17/67	952,465,000	33,955,150	0.795%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	12,180,000	12,782,542	0.299%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	2,959,522	3,043,388	0.071%
Towd Point Mortgage Trust 2018-1	3	1/25/58	2,666,619	2,746,279	0.064%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	3,916,912	4,122,452	0.097%
Townsquare Media	6.88	2/1/26	6,315,000	6,725,475	0.158%
Transocean Phoenix 2	7.75	10/15/24	3,456,000	3,352,320	0.079%
TRP Government Reserve	0.04		451,459,611	451,459,611	10.574%
Uber Technologies	3.62	4/4/25	12,547,744	12,479,735	0.292%
UBS AG/London	1.75	4/21/22	6,240,000	6,327,179	0.148%
United Kingdom Gilt	0.63	6/7/25	94,200,000	131,643,258	3.083%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	99,915,900	108,096,514	2.532%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	287,088,028	312,881,093	7.329%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	104,871,000	107,738,566	2.524%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	151,014,540	160,547,333	3.760%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	98,707,469	107,005,066	2.506%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	60,908,925	66,143,286	1.549%
U.S. Treasury Notes	1.13	7/31/21	198,900,000	199,614,797	4.676%

Verizon Communications	3.55	3/22/51	13,185,000	13,100,471	0.307%
Verus Securitization Trust 2019-3	2.78	7/25/59	12,837,351	13,083,849	0.306%
Vine Energy Holdings	6.75	4/15/29	14,750,000	14,750,000	0.345%
World Omni Auto Receivables Trust 2018-D	3.87	8/15/25	3,535,000	3,707,329	0.087%
Wynn Macau	5.63	8/26/28	5,400,000	5,654,745	0.132%

Total Investments in Securities **4,246,353,693**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	IDR	63,616,976,015	USD	(4,433,239)	04/09/2021	(62,890)	-0.001%
Barclays Bank PLC - Wholesale (SING)	IDR	159,334,327,932	USD	(11,103,437)	04/09/2021	(157,515)	-0.004%
Barclays Bank PLC - Wholesale (SING)	IDR	47,991,753,835	USD	(3,342,742)	04/09/2021	(45,813)	-0.001%
Barclays Bank PLC - Wholesale (SING)	IDR	120,199,580,720	USD	(8,372,193)	04/09/2021	(114,743)	-0.003%
Barclays Bank PLC - Wholesale (SING)	INR	512,309,732	USD	(6,985,883)	04/09/2021	8,333	0.000%
Barclays Bank PLC - Wholesale (SING)	INR	963,248,599	USD	(13,266,060)	04/09/2021	(115,482)	-0.003%
Barclays Bank PLC - Wholesale (SING)	USD	74,878,425	INR	(5,560,771,386)	04/09/2021	(1,039,004)	-0.024%
Barclays Bank PLC - Wholesale (SING)	USD	20,940,819	TRY	(161,883,000)	04/16/2021	1,576,779	0.037%
Barclays Bank PLC - Wholesale (SING)	BRL	221,544,488	USD	(40,340,226)	06/02/2021	(1,147,472)	-0.027%
Barclays Bank PLC - Wholesale (SING)	CLP	5,265,161,061	USD	(7,480,728)	06/02/2021	(169,585)	-0.004%
Barclays Bank PLC - Wholesale (SING)	CLP	4,140,848,212	USD	(5,765,110)	06/02/2021	(15,176)	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	77,342,341	CLP	(54,998,138,951)	06/02/2021	972,549	0.023%
Barclays Bank PLC - Wholesale (SING)	PEN	147,526,000	USD	(40,393,735)	06/11/2021	(998,280)	-0.023%
Barclays Bank PLC - Wholesale (SING)	RON	15,342,493	USD	(3,713,352)	06/18/2021	(71,150)	-0.002%
Barclays Bank PLC - Wholesale (SING)	USD	64,621,444	ZAR	(986,523,437)	06/18/2021	(1,518,811)	-0.036%
Barclays Bank PLC - Wholesale (SING)	USD	13,092,954	INR	(963,248,599)	07/09/2021	128,828	0.003%
BNP PARIBAS SECURITIES CORP	AUD	59,223,000	USD	(45,301,011)	04/23/2021	(312,279)	-0.007%
BNP PARIBAS SECURITIES CORP	AUD	7,337,944	USD	(5,712,308)	04/23/2021	(138,041)	-0.003%
BNP PARIBAS SECURITIES CORP	GBP	13,184,700	USD	(18,215,421)	04/23/2021	(37,579)	-0.001%
BNP PARIBAS SECURITIES CORP	GBP	9,229,290	USD	(12,750,079)	04/23/2021	(25,589)	-0.001%
BNP PARIBAS SECURITIES CORP	ILS	9,830,900	USD	(2,983,949)	04/23/2021	(42,742)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	44,054,629	CAD	(54,815,853)	04/23/2021	433,615	0.010%
BNP PARIBAS SECURITIES CORP	USD	42,237,108	JPY	(4,626,864,000)	04/23/2021	439,704	0.010%
BNP PARIBAS SECURITIES CORP	USD	3,226,775	PLN	(11,913,000)	04/23/2021	211,971	0.005%
BNP PARIBAS SECURITIES CORP	USD	42,114,280	SEK	(354,948,000)	04/23/2021	1,463,287	0.034%
BNP PARIBAS SECURITIES CORP	CLP	1,602,180,000	USD	(2,221,701)	06/02/2021	3,068	0.000%
BNP PARIBAS SECURITIES CORP	CLP	7,643,592,182	USD	(10,762,440)	06/02/2021	(148,634)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	23,218,269	BRL	(130,079,189)	06/02/2021	206,359	0.005%
BNP PARIBAS SECURITIES CORP	USD	77,962,887	CLP	(54,998,138,951)	06/02/2021	1,593,094	0.037%
BNP PARIBAS SECURITIES CORP	USD	20,044,457	PEN	(73,763,000)	06/11/2021	346,729	0.008%
BNP PARIBAS SECURITIES CORP	USD	20,115,627	PEN	(73,763,000)	06/11/2021	417,900	0.010%
BNP PARIBAS SECURITIES CORP	EUR	70,522,000	USD	(84,650,730)	06/18/2021	(1,810,238)	-0.042%
BNP PARIBAS SECURITIES CORP	RON	15,530,950	USD	(3,787,836)	06/18/2021	(100,895)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	10,892,275	ZAR	(162,296,532)	06/18/2021	11,303	0.000%
BNP PARIBAS SECURITIES CORP	USD	12,149,662	ZAR	(182,613,064)	06/18/2021	(93,407)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	11,171,968	ZAR	(169,245,254)	06/18/2021	(174,873)	-0.004%
BNP PARIBAS SECURITIES CORP	USD	1,088,612	ZAR	(16,241,354)	06/18/2021	(270)	0.000%
BNP PARIBAS SECURITIES CORP	ZAR	623,410,183	USD	(41,947,049)	06/18/2021	(151,278)	-0.004%
BANK OF AMERICA	AUD	8,386,971	USD	(6,485,477)	04/23/2021	(114,317)	-0.003%
BANK OF AMERICA	AUD	25,003,436	USD	(19,280,900)	04/23/2021	(287,048)	-0.007%
BANK OF AMERICA	PLN	128,506,000	USD	(34,667,638)	04/23/2021	(2,146,834)	-0.050%
BANK OF AMERICA	USD	37,228,776	PHP	(1,818,689,000)	06/11/2021	9,727	0.000%
BANK OF AMERICA	USD	25,558,098	THB	(768,225,298)	06/11/2021	981,507	0.023%
BANK OF AMERICA	EUR	6,884,222	USD	(8,236,242)	06/18/2021	(149,513)	-0.004%
BANK OF AMERICA	RON	30,645,027	USD	(7,415,615)	06/18/2021	(140,696)	-0.003%
BANK OF AMERICA	USD	608,347,406	EUR	(504,229,132)	06/18/2021	16,041,605	0.376%
BANK OF AMERICA	USD	45,574,939	RON	(185,453,541)	06/18/2021	1,549,544	0.036%
JP MORGAN CHASE BANK	USD	56,778,497	TWD	(1,565,874,304)	04/09/2021	1,809,212	0.042%
JP MORGAN CHASE BANK	AUD	4,226,368	USD	(3,212,289)	04/23/2021	(1,730)	0.000%
JP MORGAN CHASE BANK	AUD	56,175,000	USD	(43,698,813)	04/23/2021	(1,025,494)	-0.024%
JP MORGAN CHASE BANK	AUD	8,216,823	USD	(6,406,166)	04/23/2021	(164,259)	-0.004%
JP MORGAN CHASE BANK	GBP	63,298,000	USD	(88,372,553)	04/23/2021	(1,103,137)	-0.026%
JP MORGAN CHASE BANK	JPY	4,501,655,000	USD	(42,348,509)	04/23/2021	(1,682,197)	-0.039%
JP MORGAN CHASE BANK	MXN	109,476,000	USD	(5,259,854)	04/23/2021	82,899	0.002%
JP MORGAN CHASE BANK	MXN	445,413,000	USD	(22,227,633)	04/23/2021	(490,160)	-0.011%
JP MORGAN CHASE BANK	NOK	347,810,000	USD	(40,989,272)	04/23/2021	(324,102)	-0.008%
JP MORGAN CHASE BANK	USD	22,545,120	CAD	(28,681,518)	04/23/2021	(278,878)	-0.007%
JP MORGAN CHASE BANK	USD	85,432,942	JPY	(9,286,108,000)	04/23/2021	1,545,624	0.036%
JP MORGAN CHASE BANK	USD	11,285,088	MXN	(226,102,221)	04/23/2021	250,630	0.006%
JP MORGAN CHASE BANK	USD	5,609,308	PLN	(20,809,000)	04/23/2021	343,208	0.008%
JP MORGAN CHASE BANK	USD	27,439,452	MYR	(111,277,953)	06/11/2021	600,373	0.014%
JP MORGAN CHASE BANK	USD	87,581,554	EUR	(72,632,000)	06/18/2021	2,262,495	0.053%
CANADIAN IMPERIAL BANK OF COMMERCE	MXN	857,708,000	USD	(41,565,287)	04/23/2021	293,404	0.007%

CANADIAN IMPERIAL BANK OF COMMERCE	USD	1,353,011	CAD	(1,705,722)	04/23/2021	(4,358)	0.000%
CITIBANK N A	INR	177,824,358	USD	(2,414,848)	04/09/2021	12,867	0.000%
CITIBANK N A	TRY	164,106,000	USD	(20,241,258)	04/16/2021	(611,308)	-0.014%
CITIBANK N A	AUD	66,822,000	USD	(51,882,559)	04/23/2021	(1,121,249)	-0.026%
CITIBANK N A	ILS	14,949,909	USD	(4,521,114)	04/23/2021	(48,403)	-0.001%
CITIBANK N A	USD	84,235,538	AUD	(108,125,000)	04/23/2021	2,098,418	0.049%
CITIBANK N A	USD	84,533,514	ILS	(270,549,512)	04/23/2021	3,590,558	0.084%
CITIBANK N A	USD	8,018,155	ILS	(26,210,403)	04/23/2021	176,531	0.004%
CITIBANK N A	EGP	485,747,000	USD	(30,217,543)	06/02/2021	122,303	0.003%
CITIBANK N A	EGP	197,308,000	USD	(12,331,750)	06/02/2021	(7,856)	0.000%
CITIBANK N A	EUR	16,360,000	USD	(19,241,344)	06/18/2021	(23,647)	-0.001%
CITIBANK N A	RON	30,672,359	USD	(7,429,603)	06/18/2021	(148,196)	-0.003%
CITIBANK N A	RON	30,675,191	USD	(7,421,208)	06/18/2021	(139,128)	-0.003%
CITIBANK N A	USD	8,829,521	EUR	(7,380,013)	06/18/2021	160,398	0.004%
CITIBANK N A	USD	34,253,702	RSD	(3,352,752,361)	06/18/2021	818,543	0.019%
Credit Suisse First Boston Inc (PAS)	INR	329,452,000	USD	(4,520,782)	04/09/2021	(22,998)	-0.001%
Credit Suisse First Boston Inc (PAS)	TRY	150,893,000	USD	(19,535,097)	04/16/2021	(1,485,654)	-0.035%
Credit Suisse First Boston Inc (PAS)	TRY	158,381,000	USD	(21,287,483)	04/16/2021	(2,342,343)	-0.055%
Credit Suisse First Boston Inc (PAS)	USD	9,066,727	TRY	(68,442,000)	04/16/2021	879,866	0.021%
Credit Suisse First Boston Inc (PAS)	USD	10,633,608	TRY	(82,151,000)	04/16/2021	806,910	0.019%
Credit Suisse First Boston Inc (PAS)	USD	10,616,579	TRY	(78,327,000)	04/16/2021	1,247,299	0.029%
Credit Suisse First Boston Inc (PAS)	USD	10,980,838	TRY	(82,577,000)	04/16/2021	1,103,184	0.026%
Credit Suisse First Boston Inc (PAS)	CLP	4,852,061,500	USD	(6,682,268)	06/02/2021	55,250	0.001%
Credit Suisse First Boston Inc (PAS)	CLP	10,614,780,957	USD	(14,965,361)	06/02/2021	(225,797)	-0.005%
Credit Suisse First Boston Inc (PAS)	USD	38,733,404	CLP	(28,124,712,000)	06/02/2021	(320,252)	-0.008%
Credit Suisse First Boston Inc (PAS)	USD	16,717,565	PHP	(818,410,050)	06/11/2021	(31,008)	-0.001%
Credit Suisse First Boston Inc (PAS)	EUR	70,522,000	USD	(84,450,800)	06/18/2021	(1,610,308)	-0.038%
Credit Suisse First Boston Inc (PAS)	RUB	2,903,667,721	USD	(38,881,985)	06/18/2021	(831,537)	-0.019%
DEUTSCHE BANK	AUD	11,369,534	USD	(8,851,751)	04/23/2021	(214,888)	-0.005%
DEUTSCHE BANK	EUR	874,489	USD	(1,045,694)	06/18/2021	(18,453)	0.000%
GOLDMAN SACHS & CO	INR	455,538,944	USD	(6,159,261)	04/09/2021	59,902	0.001%
GOLDMAN SACHS & CO	INR	511,779,973	USD	(6,954,477)	04/09/2021	32,507	0.001%
GOLDMAN SACHS & CO	TWD	2,467,975,910	USD	(86,556,164)	04/09/2021	80,976	0.002%
GOLDMAN SACHS & CO	USD	126,574,988	KRW	(138,935,035,542)	04/09/2021	3,681,813	0.086%
GOLDMAN SACHS & CO	USD	8,023,194	KRW	(8,876,060,000)	04/09/2021	171,991	0.004%
GOLDMAN SACHS & CO	USD	37,298,299	TWD	(1,031,036,887)	04/09/2021	1,104,231	0.026%
GOLDMAN SACHS & CO	USD	37,418,049	TWD	(1,030,867,250)	04/09/2021	1,229,936	0.029%
GOLDMAN SACHS & CO	USD	19,886,983	TWD	(547,886,370)	04/09/2021	653,688	0.015%
GOLDMAN SACHS & CO	AUD	16,923,586	USD	(13,161,304)	04/23/2021	(305,307)	-0.007%
GOLDMAN SACHS & CO	ILS	9,834,600	USD	(2,971,268)	04/23/2021	(28,954)	-0.001%
GOLDMAN SACHS & CO	ILS	61,487,698	USD	(18,662,892)	04/23/2021	(267,013)	-0.006%
GOLDMAN SACHS & CO	ILS	15,079,000	USD	(4,644,551)	04/23/2021	(133,219)	-0.003%
GOLDMAN SACHS & CO	BRL	58,942,778	USD	(10,531,138)	06/02/2021	(103,752)	-0.002%
GOLDMAN SACHS & CO	CLP	2,874,405,418	USD	(3,993,006)	06/02/2021	(1,640)	0.000%
GOLDMAN SACHS & CO	USD	25,377,520	THB	(764,294,756)	06/11/2021	926,673	0.022%
GOLDMAN SACHS & CO	USD	25,548,229	THB	(769,512,668)	06/11/2021	930,454	0.022%
GOLDMAN SACHS & CO	USD	27,865,144	THB	(846,431,616)	06/11/2021	786,626	0.018%
GOLDMAN SACHS & CO	USD	89,127,938	CNH	(581,880,656)	06/18/2021	1,020,404	0.024%
GOLDMAN SACHS & CO	ZAR	173,460,367	USD	(11,564,950)	06/18/2021	64,488	0.002%
GOLDMAN SACHS & CO	ZAR	120,983,128	USD	(8,018,022)	06/18/2021	93,144	0.002%
GOLDMAN SACHS & CO	ZAR	68,669,759	USD	(4,551,012)	06/18/2021	52,868	0.001%
GOLDMAN SACHS & CO	INR	586,363,888	USD	(7,893,330)	07/09/2021	(1,603)	0.000%
GOLDMAN SACHS & CO	USD	87,318,088	TWD	(2,467,975,910)	07/09/2021	(313,157)	-0.007%
HSBC SECURITIES INC	INR	1,021,464,282	USD	(13,944,905)	04/09/2021	452	0.000%
HSBC SECURITIES INC	INR	920,330,598	USD	(12,455,415)	04/09/2021	109,233	0.003%
HSBC SECURITIES INC	INR	668,822,900	USD	(9,174,525)	04/09/2021	(43,541)	-0.001%
HSBC SECURITIES INC	TWD	2,482,159,680	USD	(87,032,247)	04/09/2021	102,808	0.002%
HSBC SECURITIES INC	USD	37,836,760	TWD	(1,043,916,203)	04/09/2021	1,190,570	0.028%
HSBC SECURITIES INC	USD	6,016,688	TWD	(166,211,000)	04/09/2021	181,928	0.004%
HSBC SECURITIES INC	AUD	14,618,574	USD	(11,403,178)	04/23/2021	(298,183)	-0.007%
HSBC SECURITIES INC	AUD	3,380,389	USD	(2,641,030)	04/23/2021	(73,119)	-0.002%
HSBC SECURITIES INC	GBP	6,460,503	USD	(8,927,769)	04/23/2021	(20,626)	0.000%
HSBC SECURITIES INC	GBP	15,074,507	USD	(20,820,909)	04/23/2021	(37,576)	-0.001%
HSBC SECURITIES INC	USD	40,227,763	JPY	(4,226,015,000)	04/23/2021	2,051,482	0.048%
HSBC SECURITIES INC	CLP	20,799,502,975	USD	(29,528,810)	06/02/2021	(646,856)	-0.015%
HSBC SECURITIES INC	USD	2,674,281	MYR	(10,838,863)	06/11/2021	60,061	0.001%
HSBC SECURITIES INC	USD	20,390,968	PHP	(1,000,278,950)	06/11/2021	(79,509)	-0.002%
HSBC SECURITIES INC	USD	37,823,176	EUR	(32,167,740)	06/18/2021	36,508	0.001%
HSBC SECURITIES INC	USD	9,054,972	INR	(668,822,900)	07/09/2021	53,450	0.001%
HSBC SECURITIES INC	USD	87,801,899	TWD	(2,482,159,680)	07/09/2021	(332,974)	-0.008%
MORGAN STANLEY & COMPANY LLC	KRW	147,811,095,542	USD	(130,413,883)	04/09/2021	330,495	0.008%
MORGAN STANLEY & COMPANY LLC	USD	56,887,902	IDR	(814,008,983,632)	04/09/2021	967,249	0.023%

MORGAN STANLEY & COMPANY LLC	USD	56,887,902	IDR (814,008,983,632)	04/09/2021	967,249	0.023%
MORGAN STANLEY & COMPANY LLC	GBP	89,578,099	USD (124,984,738)	04/23/2021	(1,482,757)	-0.035%
MORGAN STANLEY & COMPANY LLC	GBP	73,230,603	USD (102,041,368)	04/23/2021	(1,077,798)	-0.025%
MORGAN STANLEY & COMPANY LLC	ILS	31,453,913	USD (9,501,329)	04/23/2021	(90,953)	-0.002%
MORGAN STANLEY & COMPANY LLC	SEK	354,948,000	USD (43,051,657)	04/23/2021	(2,400,664)	-0.056%
MORGAN STANLEY & COMPANY LLC	USD	5,552,079	CAD (7,047,000)	04/23/2021	(55,738)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	5,081,139	GBP (3,664,034)	04/23/2021	29,508	0.001%
MORGAN STANLEY & COMPANY LLC	USD	22,057,077	GBP (15,641,320)	04/23/2021	492,274	0.012%
MORGAN STANLEY & COMPANY LLC	USD	1,162,007	GBP (820,365)	04/23/2021	30,963	0.001%
MORGAN STANLEY & COMPANY LLC	BRL	60,132,711	USD (10,890,845)	06/02/2021	(252,952)	-0.006%
MORGAN STANLEY & COMPANY LLC	CLP	2,387,884,096	USD (3,386,589)	06/02/2021	(70,800)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	130,420,788	KRW (147,811,095,542)	07/09/2021	(667,313)	-0.016%
NATWEST BANK PLC	NOK	356,790,000	USD (42,222,529)	04/23/2021	(507,438)	-0.012%
NATWEST BANK PLC	USD	159,841,623	JPY (16,538,972,530)	04/23/2021	10,434,568	0.244%
RBC DOMINION SECURITIES INC	AUD	5,608,000	USD (4,347,843)	04/23/2021	(87,728)	-0.002%
RBC DOMINION SECURITIES INC	USD	81,186,118	CNH (529,002,613)	06/18/2021	1,085,302	0.025%
STATE STREET GLOBAL MARKETS LLC	JPY	10,501,953,462	USD (98,758,632)	04/23/2021	(3,887,809)	-0.091%
STATE STREET GLOBAL MARKETS LLC	USD	248,420,726	GBP (181,426,994)	04/23/2021	(1,714,001)	-0.040%
STATE STREET GLOBAL MARKETS LLC	USD	40,967,151	BRL (229,280,856)	06/02/2021	405,780	0.010%
STATE STREET GLOBAL MARKETS LLC	USD	61,220,400	BRL (334,204,000)	06/02/2021	2,097,398	0.049%
STANDARD CHARTERED SECURITIES	USD	18,997,825	TWD (524,111,986)	04/09/2021	599,118	0.014%
STANDARD CHARTERED SECURITIES	THB	11,411,450	USD (370,309)	06/11/2021	(5,241)	0.000%
UBS SECURITIES LLC	TWD	959,768,410	USD (33,708,018)	04/09/2021	(15,797)	0.000%
UBS SECURITIES LLC	AUD	66,822,000	USD (52,024,870)	04/23/2021	(1,263,560)	-0.030%
UBS SECURITIES LLC	AUD	2,988,806	USD (2,300,051)	04/23/2021	(29,605)	-0.001%
UBS SECURITIES LLC	ILS	21,889,511	USD (6,650,981)	04/23/2021	(102,081)	-0.002%
UBS SECURITIES LLC	ILS	3,645,700	USD (1,106,236)	04/23/2021	(15,516)	0.000%
UBS SECURITIES LLC	JPY	9,466,795,000	USD (86,771,920)	04/23/2021	(1,252,341)	-0.029%
UBS SECURITIES LLC	USD	41,242,446	AUD (53,263,000)	04/23/2021	781,226	0.018%
UBS SECURITIES LLC	SEK	728,544,000	USD (84,815,280)	05/21/2021	(1,356,598)	-0.032%
UBS SECURITIES LLC	BRL	27,785,867	USD (5,100,664)	06/02/2021	(185,152)	-0.004%
UBS SECURITIES LLC	USD	41,588,905	BRL (229,196,000)	06/02/2021	1,042,546	0.024%
UBS SECURITIES LLC	CZK	2,323,388,000	USD (107,298,001)	06/18/2021	(2,893,524)	-0.068%
UBS SECURITIES LLC	EUR	90,314,466	USD (106,581,004)	06/18/2021	(490,779)	-0.011%
UBS SECURITIES LLC	EUR	64,881,000	USD (77,679,231)	06/18/2021	(1,465,086)	-0.034%
UBS SECURITIES LLC	RON	15,317,682	USD (3,718,778)	06/18/2021	(82,465)	-0.002%
UBS SECURITIES LLC	RON	30,651,572	USD (7,434,289)	06/18/2021	(157,816)	-0.004%
UBS SECURITIES LLC	USD	33,999,377	TWD (959,768,410)	07/09/2021	(79,441)	-0.002%

Total Forward Currency Exchange Contracts

28,610,271

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO AUD CALL/USD PUT 0.805 05/20/2021	0.81	5/20/2021	148,005,000	125,574	0.003%
FXO USD PUT/JPY CALL 102 04/02/2021	102.00	4/2/2021	124,245,000	0	0.000%
FXO USD PUT/KRW CALL 1120 04/12/2021	1,120.00	4/12/2021	127,500,000	167,302	0.004%
SPX 06/18/2021 P 3000 OTC	3,000.00	6/18/2021	556	550,440	0.013%
USD IRS OPT 1Y/5Y 1.35 3/18/22 PAY	1.35	3/18/2022	(138,828,000)	(2,123,130)	(0.050%)
USD IRS OPT 1Y/5Y 1.35 3/18/22 PAY	1.35	3/18/2022	(142,911,000)	(2,185,573)	(0.051%)
USD IRS OPT 1Y/5Y 1.35 3/18/22 PAY	1.35	3/18/2022	(142,911,000)	(2,185,573)	(0.051%)

Total Options

(5,650,959)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 06/20/2021	12,150,000	21,165	0.000%
ARCELORMITTAL CDS 12/20/2025	16,950,000	3,423,781	0.080%
PLN IRS 02/23/2028 PAY FIX	(15,000,000)	(393,236)	(0.009%)
BAHRAIN CDS 12/20/2023	(2,811,111)	32,336	0.001%
BAHRAIN CDS 12/20/2023	(6,339,623)	72,925	0.002%
BAHRAIN CDS 12/20/2023	(4,213,158)	48,464	0.001%
BAHRAIN CDS 12/20/2023	(4,213,158)	48,464	0.001%
BAHRAIN CDS 12/20/2023	(5,898,421)	67,850	0.002%
BAHRAIN CDS 12/20/2023	(1,685,263)	19,386	0.000%
BAHRAIN CDS 12/20/2023	(2,129,630)	24,497	0.001%
BAHRAIN CDS 12/20/2023	(4,259,259)	48,994	0.001%
PLN IRS 08/06/2028 PAY FIX	(9,750,000)	(235,170)	(0.006%)
ZCS INFL SWAP USD REC CPI 5YR	(88,500,000)	3,632,129	0.085%
ZCS INFL SWAP USD REC CPI 5YR	(17,600,000)	594,686	0.014%
ZCS INFL SWAP USD REC CPI 5YR	(41,900,000)	852,162	0.020%
ZCS INFL SWAP USD REC CPI 5YR	127,250,000	(1,187,243)	(0.028%)
PLN IRS 06/08/2028 PAY FIX	(17,812,198)	(423,853)	(0.010%)
PLN IRS 06/11/2028 PAY FIX	(28,187,802)	(705,811)	(0.017%)
BARRICK GOLD CORP CDS 06/20/2026	(16,700,000)	(375,049)	(0.009%)
ZCS INFL SWAP USD REC CPI 5YR	7,000,000	(72,940)	(0.002%)
ZCS INFL SWAP USD REC CPI 5YR	79,531,250	(708,783)	(0.017%)
ZCS INFL SWAP USD REC CPI 5YR	47,718,750	(425,270)	(0.010%)
PLN IRS 03/19/2028 PAY FIX	(38,257,756)	(854,335)	(0.020%)
DELL INC CDS 06/20/2025	(900,000)	(1,479)	0.000%
DELL INC CDS 06/20/2025	(2,255,000)	(3,705)	0.000%

DELL INC CDS 06/20/2025	(2,250,000)	(3,697)	0.000%
DELL INC CDS 06/20/2025	(3,605,000)	(5,923)	0.000%
DELL INC CDS 06/20/2025	(900,000)	(1,479)	0.000%
DELL INC CDS 06/20/2025	(900,000)	(1,479)	0.000%
DELL INC CDS 06/20/2025	(2,255,000)	(3,705)	0.000%
GLENCORE FINANCE EUROPE CDS 06/20/23	(9,886,207)	(1,145,732)	(0.027%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,300,000)	(382,444)	(0.009%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,950,000)	(450,648)	(0.011%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,700,000)	(336,848)	(0.008%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(2,900,000)	(264,016)	(0.006%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(7,900,000)	(719,216)	(0.017%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(10,000,000)	(910,400)	(0.021%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(5,000,000)	(455,200)	(0.011%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(6,700,000)	(609,968)	(0.014%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,000,000)	(347,676)	(0.008%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,210,000)	(372,013)	(0.009%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(8,413,793)	(975,091)	(0.023%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,550,000)	(323,192)	(0.008%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,150,000)	(377,816)	(0.009%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,550,000)	(323,192)	(0.008%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,300,000)	(391,472)	(0.009%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,800,000)	(345,952)	(0.008%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(419,100)	(27,639)	(0.001%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(1,173,226)	(77,372)	(0.002%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(910,800)	(60,065)	(0.001%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(825,000)	(54,407)	(0.001%)
CAD IRS 09/25/2048 PAY FIX	(850,000)	(57,588)	(0.001%)
CAD IRS 11/09/2048 PAY FIX	(2,200,000)	(181,798)	(0.004%)
PLN IRS 02/12/2028 PAY FIX	(29,533,679)	(793,999)	(0.019%)
PLN IRS 02/12/2028 PAY FIX	(45,517,385)	(1,223,714)	(0.029%)
PLN IRS 02/13/2018 PAY FIX	(119,483,134)	(3,189,996)	(0.075%)
PLN IRS 02/14/2028 PAY FIX	(90,465,802)	(2,429,750)	(0.057%)
PLN IRS 03/07/2028 PAY FIX	(18,561,485)	(449,155)	(0.011%)
PLN IRS 03/08/2028 PAY FIX	(141,438,515)	(3,552,337)	(0.083%)
PLN IRS 06/09/2028 PAY FIX	(5,800,000)	(131,065)	(0.003%)
PLN IRS 11/13/2028 PAY FIX	(40,000,000)	(1,004,489)	(0.024%)
INTERNATIONAL PAPER CO CDS 06/20/2026	(17,000,000)	(439,348)	(0.010%)
PLN IRS 11/05/2028 PAY FIX	(20,430,000)	(486,259)	(0.011%)
PLN IRS 02/28/2028 PAY FIX	(34,000,000)	(853,385)	(0.020%)
PLN IRS 09/17/2028 PAY FIX	(29,420,000)	(724,464)	(0.017%)
CAD IRS 07/05/2048 PAY FIX	(20,750,000)	(312,959)	(0.007%)
PACKAGING CORP AMERIC CDS 06/20/2026	(13,050,000)	(410,253)	(0.010%)
PRUDENTIAL FINANCIAL CDS 06/20/2025	(2,250,000)	(50,805)	(0.001%)
PRUDENTIAL FINANCIAL CDS 06/20/2025	(2,250,000)	(50,805)	(0.001%)
PRUDENTIAL FINANCIAL CDS 06/20/2025	(15,300,000)	(345,474)	(0.008%)
QUEST DIAGNOSTICS INC CDS 06/20/2026	(17,000,000)	(576,861)	(0.014%)
RAYTHEON CO CDS 06/20/2025	(19,950,000)	(633,413)	(0.020%)
ROLLS-ROYCE PLC CDS 06/20/2021	7,134,000	(9,096)	0.000%
ROLLS-ROYCE PLC CDS 06/20/2021	4,756,000	(6,064)	0.000%
ROLLS-ROYCE PLC CDS 06/20/2021	3,900,000	(4,973)	0.000%
ROLLS-ROYCE PLC CDS 06/20/2021	2,925,000	(3,729)	0.000%
SANOFI CDS 06/20/2026	(10,300,000)	(464,200)	(0.011%)
SOUTH AFRICA CDS 06/20/2025	(22,551,000)	907,836	0.021%
SOUTH AFRICA CDS 06/20/2025	(17,139,000)	689,965	0.016%
SOUTH AFRICA CDS 06/20/2025	(39,680,000)	1,597,398	0.037%
VERIZON COMMUNICATIONS CDS 06/20/2022	22,400,000	194,611	0.005%
USD ZCIS 1/28/51 REC CPI	10,261,000	464,977	0.011%
PLN IRS 11/20/2030 PAY FIX	(67,418,000)	1,115,581	0.026%
CDX HY CDSI S36 5Y PRC 06/20/2026	212,200,000	18,936,304	0.444%
MXN IRS 02/10/2025 PAY FIX	(1,584,538,000)	(1,734,507)	(0.041%)
PLN IRS 11/05/2029 PAY FIX	(26,015,037)	(34,284)	(0.001%)
PLN IRS 11/20/2030 PAY FIX	(134,837,000)	2,285,293	0.054%
PLN IRS 11/25/2029 PAY FIX	(53,000,000)	(86,328)	(0.002%)
GBP IRS 11/21/2049 PAY FIX	(1,400,000)	88,234	0.002%
MXN IRS 02/18/2026 PAY FIX	(400,000,000)	739,744	0.017%
CAD IRS 02/12/2025 REC FIX	13,200,000	230,682	0.005%
HKD IRS 07/03/2025 REC FIX	90,000,000	(40,149)	(0.001%)
HKD IRS 07/07/2025 REC FIX	180,000,000	(80,923)	(0.002%)
CAD IRS 10/03/2049 PAY FIX	(2,600,000)	316,301	0.007%
CNY IRS 03/08/2026 REC FIX	402,350,000	290,944	0.007%
CNY IRS 03/09/2026 REC FIX	187,650,000	122,438	0.003%
GBP IRS 10/23/2050 PAY FIX	(1,140,000)	230,293	0.005%
MXN IRS 08/19/2025 PAY FIX	(608,800,000)	970,410	0.023%
PLN IRS 02/25/2031 PAY FIX	(50,749,000)	383,992	0.009%
PLN IRS 11/23/2030 PAY FIX	(81,909,000)	1,354,559	0.032%
PLN IRS 11/07/2029 PAY FIX	(25,624,812)	(65,328)	(0.002%)
CAD IRS 10/03/2024 REC FIX	25,700,000	383,036	0.009%
PLN IRS 11/06/2029 PAY FIX	(26,015,037)	(34,146)	(0.001%)
GBP IRS 02/23/2051 PAY FIX	(9,600,000)	204,752	0.005%
GBP IRS 01/17/2050 PAY FIX	(25,200,000)	2,312,202	0.054%
GBP IRS 10/03/2049 PAY FIX	(1,050,000)	189,128	0.004%
PLN IRS 11/20/2030 PAY FIX	(67,418,000)	1,127,165	0.026%
CAD IRS 03/22/2051 PAY FIX	(5,100,000)	(22,109)	(0.001%)
MXN IRS 01/03/2025 PAY FIX	(966,575,000)	(1,433,630)	(0.034%)
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	(34,284)	(0.001%)
CAD IRS 03/22/2026 REC FIX	11,600,000	212	0.000%
CAD IRS 05/28/2024 REC FIX	14,636,028	320,986	0.008%
GBP IRS 10/23/2070 PAY FIX	(725,000)	200,541	0.005%
CAD IRS 02/23/2051 PAY FIX	(9,800,000)	432,738	0.010%
GBP IRS 10/23/2049 PAY FIX	(800,000)	67,656	0.002%
GBP IRS 01/22/2050 PAY FIX	(16,200,000)	1,598,328	0.037%
PLN IRS 02/25/2031 PAY FIX	(55,251,000)	424,543	0.010%
USD ZCIS 1/28/51 REC CPI	10,262,000	433,570	0.010%
PLN IRS 11/20/2030 PAY FIX	(67,418,000)	1,142,638	0.027%
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	(45,034)	(0.001%)
ITRX XOVER CDSI S35 5Y 06/20/2026	20,948,000	2,879,826	0.067%
GBP IRS 03/08/2069 PAY FIX	(5,000,000)	(875,962)	(0.021%)
PLN IRS 05/02/2029 PAY FIX	(19,600,000)	(297,464)	(0.007%)
MXN IRS 01/09/2026 PAY FIX	(185,000,000)	463,254	0.011%
HKD IRS 02/25/2026 REC FIX	71,000,000	(118,088)	(0.003%)

PLN IRS 03/25/2029 PAY FIX	(48,910,000)	(616,093)	(0.014%)
CAD IRS 04/16/2049 PAY FIX	(1,600,000)	(637)	0.000%
HKD IRS 05/06/2025 REC FIX	439,051,000	66,529	0.002%
CAD IRS 10/23/2049 PAY FIX	(2,000,000)	176,814	0.004%
GBP IRS 05/07/2049 PAY FIX	(16,750,000)	(1,434,031)	(0.034%)
CAD IRS 01/14/2051 PAY FIX	(4,300,000)	504,236	0.012%
USD ZCIS 1/27/51 REC CPI	20,872,000	838,762	0.020%
ITRX EUR SNRFIN CDSI S35 5Y 06/20/2026	54,670,000	1,334,221	0.031%
CDX IG CDSI S36 5Y 06/20/2026	427,390,000	10,015,030	0.235%
HKD IRS 05/04/2025 REC FIX	216,249,000	15,828	0.000%
MXN IRS 02/26/2025 PAY FIX	(1,273,000,000)	(1,122,871)	(0.026%)
GBP IRS 01/27/2050 PAY FIX	(8,250,000)	1,214,638	0.028%
CAD IRS 01/14/2026 REC FIX	11,400,000	(220,053)	(0.005%)
CAD IRS 10/08/2050 PAY FIX	(33,670,000)	5,745,521	0.135%
GBP IRS 03/22/2051 PAY FIX	(3,730,000)	29,444	0.001%
MXN IRS 01/06/2025 PAY FIX	(623,085,000)	(925,170)	(0.022%)
CAD IRS 05/28/2024 REC FIX	112,231,986	2,420,753	0.057%
GBP IRS 02/23/2071 PAY FIX	(1,600,000)	37,582	0.001%
CAD IRS 02/23/2026 REC FIX	9,300,000	(103,634)	(0.002%)
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	(35,627)	(0.001%)
GBP IRS 10/23/2069 PAY FIX	(610,000)	43,410	0.001%
CAD IRS 06/21/2024 REC FIX	45,552,555	837,323	0.020%

Total Swap Contracts **33,167,221**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TYM1 UST 10YR FUT JUN 21	(5,563)	6/21/2021	(728,405,313)	5,352,465	(17.061%)
UBM1 EURO BUXL 30Y FUT JUN 21	(205)	6/8/2021	(49,532,737)	997,719	(1.160%)
USM1 UST 20YR FUT JUN 21	(1,469)	6/21/2021	(227,098,219)	8,629,980	(5.319%)
UXYM1 UST 10YR ULTRA FUT JUN 21	(1,176)	6/21/2021	(168,976,500)	3,245,765	(3.958%)
WNM1 ULTRA US BOND FUT JUN 21	(2,472)	6/21/2021	(447,972,750)	13,564,898	(10.493%)

Total Futures Contracts **31,790,828**

NET ASSETS 4,269,368,884

NET ASSET VALUE PER SHARE

Dynamic Global Bond Fund Shares **10.12**

(\$143,138,874 / 14,149,015 Shares Outstanding)

Dynamic Global Bond Fund - Advisor Class Shares **10.09**

(\$170,001 / 16,846 Shares Outstanding)

Dynamic Global Bond Fund - I Class Shares **10.11**

(\$592,116,173 / 58,560,100 Shares Outstanding)

Dynamic Global Bond Fund - Z Class Shares **10.11**

(\$3,533,943,836 / 349,450,019 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC Revenue Anticipation Certificate
- RAN Revenue Anticipation Note
- RAW Revenue Anticipation Warrant
- REIT Real Estate Investment Trust
- RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
- STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
- TAN Tax Anticipation Note
- TAW Tax Anticipation Warrant

TBA To Be Announced purchase commitment
 TDFA Trade & Deposit Facility Agreement
 TECP Tax-Exempt Commercial Paper
 TRAN Tax Revenue Anticipation Note
 VR Variable Rate; rate shown is effective rate at period end
 VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEK Estonian Kroon	LTL Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldovan Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD Bardados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYP Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvni
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Columbian Peso	JOD Jordanian Dinar	PGK Papua New Guinea Kina	VND Vietnamese Dong
CRC Costa Rican Colon	JPY Japanese Yen	PHP Philippine Peso	XAF CFA Franc BEAC
CUP Cuban Peso	KES Kenyan Shilling	PKR Pakistan Rupee	XCD East Caribbean Dollar
CYP Cyprus Pound	KHR Cambodian Riel	PLN Polish Zloty	XOF CFA Franc BCEAO
CZK Czech Koruna	KPW North Korean Won	PYG Guarani	YER Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.