

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	16,370,375	0.353%
21vianet	0	2/1/26	3,952,000	3,291,143	0.071%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	11,431,000	12,037,049	0.260%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	5,075,000	5,157,545	0.111%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	15,701,000	18,223,538	0.393%
Ally Financial	4.63	5/19/22	6,915,000	7,087,903	0.153%
Altice France Holding	4	2/15/28	3,780,000	4,122,899	0.089%
Applebee S Funding Llc / lhop Funding	4.19	6/5/49	4,407,480	4,484,743	0.097%
Asurion	3.33	12/23/26	4,423,673	4,355,726	0.094%
Avolon Holdings Funding	2.75	2/21/28	8,790,000	8,702,100	0.188%
Banco De Sabadell	2	1/17/30	800,000	922,047	0.020%
BANK 2020-BNK25	2.84	1/15/63	8,515,000	8,894,782	0.192%
BBCMS Mortgage Trust 2020-C6	2.84	2/15/53	7,995,000	8,338,726	0.180%
Benchmark 2020-B16 Mortgage Trust	2.94	2/15/53	5,730,000	6,016,736	0.130%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	121,010,000,000	145,714,218	3.143%
Braskem Netherlands Finance BV	5.88	1/31/50	17,530,000	19,962,288	0.431%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	1,190,290,000	213,817,165	4.612%
Bundesobligation	0	4/10/26	341,480,000	406,589,297	8.770%
BX Commercial Mortgage Trust 2019-IMC	2.23	4/15/34	5,535,000	5,519,508	0.119%
BX Commercial Mortgage Trust 2020-BXLP	2.58	12/15/36	8,036,313	8,026,659	0.173%
Canadian Government Real Return Bond	4	12/1/31	21,901,877	25,040,870	0.540%
Cantor Commercial Real Estate Lending 2019-CF1	4.66	5/15/52	4,517,000	4,030,478	0.087%
Capital One Bank USA NA	2.01	1/27/23	7,895,000	7,934,688	0.171%
Carmax Auto Owner Trust 2019-2	3.16	2/18/25	6,340,000	6,566,796	0.142%
Carmax Auto Owner Trust 2019-3	2.6	6/16/25	4,665,000	4,813,829	0.104%
Cenovus Energy Inc/CA	2.65	1/15/32	4,125,000	4,045,350	0.087%
Cenovus Energy Inc/CA	3.75	2/15/52	4,665,000	4,528,773	0.098%
China development Bank	3.09	6/18/30	294,600,000	44,839,796	0.967%
China Government Bond	3.27	11/19/30	461,900,000	73,446,971	1.584%
China Government Bond	2.68	5/21/30	495,500,000	74,867,300	1.615%
CIFI Holdings	4.38	4/12/27	9,500,000	8,858,250	0.191%
Clear Channel Outdoor Holdings	3.63	8/21/26	8,011,500	7,838,532	0.169%
Commonwealth of Puerto Rico	5.13	7/1/31	2,655,000	2,562,075	0.055%
Commonwealth of Puerto Rico	5.5	7/1/31	5,345,000	5,131,200	0.111%
Commonwealth of Puerto Rico	8	7/1/35	5,550,000	4,786,875	0.103%
Commonwealth of Puerto Rico	5.25	7/1/37	5,520,000	5,375,100	0.116%
Commonwealth of Puerto Rico	6	7/1/39	6,340,000	6,086,400	0.131%
CoreLogic	4.5	5/1/28	11,695,000	11,563,431	0.249%
CoreLogic	7	6/4/29	5,850,000	5,967,000	0.129%
Country Garden Holdings	3.3	1/12/31	10,205,000	9,350,323	0.202%
Cyprus Government International Bond	4.25	11/4/25	4,392,000	6,026,316	0.130%
Cyprus Government International Bond	2.75	2/26/34	7,275,000	10,475,515	0.226%
Cyprus Government International Bond	2.75	5/3/49	11,964,000	18,635,801	0.402%
Cyprus Government International Bond	2.38	9/25/28	9,887,000	13,242,534	0.286%
Deutsche Bundesrepublik Inflation Linked Bond	0.1	4/15/26	257,861,837	332,796,183	7.179%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	73,305,238	104,936,485	2.264%
Drive Auto Receivables Trust 2020-2	3.05	5/15/28	2,975,000	3,083,845	0.067%
Drive Auto Receivables Trust 2020-2	2.28	8/17/26	2,395,000	2,439,138	0.053%
DRIVEN BRANDS FUNDING	3.98	10/20/49	4,902,675	5,146,083	0.111%
DRIVEN BRANDS FUNDING	4.74	4/20/48	2,384,888	2,522,529	0.054%
Exeter Automobile Receivables Trust 2020-3	1.32	7/15/25	1,305,000	1,318,827	0.028%
Exeter Automobile Receivables Trust 2020-3	1.73	7/15/26	1,235,000	1,256,868	0.027%
Exeter Automobile Receivables Trust 2021-2	2.21	2/15/28	17,480,000	17,417,154	0.376%
Fortenova Group STAK Stichting, ADR			597,196	238,658	0.005%
Fortenova Group TopCo B.V.	2.5	4/1/24	2,510,295	1,003,191	0.022%
Freddie Mac Structured Agency Credit Risk debt Notes	2.39	9/25/30	6,616,434	6,700,196	0.145%
GM Financial Automobile Leasing Trust 2020-1	2.28	6/20/24	2,315,000	2,350,534	0.051%
Hardee s Funding	3.98	12/20/50	4,540,688	4,812,470	0.104%
Hardee s Funding	4.96	6/20/48	10,947,270	11,628,989	0.251%
HDFC Bank	8.1	3/22/25	1,200,000,000	17,009,820	0.367%
India Government Bond	6.45	10/7/29	1,253,000,000	17,133,744	0.370%
India Government Bond	7.59	1/11/26	5,260,750,000	76,110,868	1.642%
Indonesia Treasury Bond	8.25	5/15/29	1,496,500,000,000	117,994,777	2.545%
Intelsat Jackson Holdings	8	11/27/23	1,205,000	1,218,339	0.026%
Intelsat Jackson Holdings	8.75	1/2/24	1,020,000	1,034,668	0.022%

Invesco Senior Loan ETF			7,261,100	160,542,921	3.463%
IRB Holding	4.25	12/15/27	4,679,638	4,685,487	0.101%
Israel Government Bond - Fixed	3.75	3/31/47	165,895,000	64,964,049	1.401%
Ivory Coast Government International Bond	4.88	1/30/32	5,120,000	5,791,990	0.125%
Jack in the Box Funding	3.98	8/25/49	21,264,313	21,699,083	0.468%
Japan Government Two Year Bond	0.1	10/1/22	20,170,000,000	181,619,709	3.918%
Kaisa Group Holdings	11.95	10/22/22	4,640,000	3,990,632	0.086%
Kaisa Group Holdings	11.7	11/11/25	2,800,000	2,148,796	0.046%
Korea Treasury Bond	1.88	3/10/24	201,800,000,000	171,709,023	3.704%
Lamar Media	1.58	2/5/27	2,285,000	2,264,298	0.049%
Life Time	5.75	12/16/24	7,696,838	7,749,792	0.167%
Lions Gate Capital Holdings	5.5	4/15/29	10,275,000	10,583,250	0.228%
Longfor Group Holdings	3.85	1/13/32	3,900,000	3,988,221	0.086%
Malaysia Government Bond	4.74	3/15/46	67,360,000	17,209,302	0.371%
Malaysia Government Bond	4.92	7/6/48	50,920,000	13,394,657	0.289%
Mexican Bonos	7.75	11/13/42	1,747,960,000	83,878,371	1.809%
Mexican Udibonos	4	11/30/28	536,653,480	28,238,354	0.609%
Nascar Holdings	2.58	10/19/26	3,187,651	3,183,666	0.069%
Natixis Commercial Mortgage Securities Trust 2019-MILE	1.58	7/15/36	7,500,000	7,497,764	0.162%
New Zealand Government Bond	2.75	5/15/51	43,040,000	29,267,040	0.631%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	6,000,000	5,820,000	0.126%
Oman Government International Bond	7	1/25/51	10,215,000	10,395,591	0.224%
Pacific Gas & Electric	4.95	7/1/50	6,233,000	6,588,618	0.142%
Pacific Gas & Electric	3.3	8/1/40	2,250,000	2,075,200	0.045%
Pacific Gas & Electric	3.5	8/1/50	9,775,000	8,879,561	0.192%
PG&E	5	7/1/28	5,475,000	5,577,656	0.120%
Philippine Government International Bond	3.9	11/26/22	1,425,000,000	28,215,022	0.609%
Philippine Government International Bond	6.25	1/14/36	1,679,000,000	39,388,940	0.850%
Prairie Eci Acquiror	4.83	3/11/26	11,215,000	10,828,755	0.234%
Qatar Petroleum	2.25	7/12/31	22,590,000	22,404,084	0.483%
RealPage	3.75	4/24/28	2,715,000	2,705,660	0.058%
REI - SECURITY LENDING COLLATERAL			2,075,605	20,756,055	0.448%
Republic of South Africa Government Bond	10.5	12/21/26	395,115,000	29,483,903	0.636%
Republic of South Africa Government Bond	8	1/31/30	216,485,000	13,371,208	0.288%
Republic of South Africa Government Bond	8.75	2/28/48	906,675,000	49,618,988	1.070%
Romania Government Bond	5	2/12/29	313,590,000	77,510,992	1.672%
Romania Government Bond	5.8	7/26/27	64,950,000	16,946,671	0.366%
Romanian Government International Bond	2	1/28/32	4,485,000	5,061,517	0.109%
Russian Federal Bond - ofZ	7.65	4/10/30	7,760,000,000	109,968,580	2.372%
Santander Consumer Auto Receivables Trust 2020	3.71	2/17/26	5,035,000	5,279,643	0.114%
Santander Consumer Finance	0.88	1/24/22	10,000,000	11,629,834	0.251%
Santander Drive Auto Receivables Trust 2017-3	4.97	1/15/25	1,800,000	1,816,268	0.039%
SBA Tower Trust	2.84	1/15/25	7,420,000	7,695,008	0.166%
Serbia Treasury Bonds	5.88	2/8/28	5,669,670,000	65,942,099	1.422%
Serbia Treasury Bonds	4.5	8/20/32	5,187,930,000	55,164,495	1.190%
Shimao Group Holdings	3.45	1/11/31	15,265,000	13,668,580	0.295%
Solaris Midstream Holdings	7.63	4/1/26	4,475,000	4,788,250	0.103%
Southern			352,254	17,765,710	0.383%
Sweden Government Bond	3.5	3/30/39	270,000,000	44,984,065	0.970%
Thailand Government Bond	1.25	3/12/28	2,251,075,713	65,917,723	1.422%
Thailand Government Bond	3.6	6/17/67	952,465,000	32,243,182	0.696%
Times China Holdings	6.75	7/8/25	12,750,000	11,714,063	0.253%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	11,890,000	12,415,527	0.268%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	2,282,394	2,326,531	0.050%
Towd Point Mortgage Trust 2018-1	3	1/25/58	2,072,028	2,114,274	0.046%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	3,308,954	3,460,489	0.075%
Townsquare Media	6.88	2/1/26	6,315,000	6,654,431	0.144%
Transocean Phoenix 2	7.75	10/15/24	3,168,000	3,239,280	0.070%
Transocean Pontus	6.13	8/1/25	1,236,150	1,236,150	0.027%
Transocean Proteus	6.25	12/1/24	7,038,900	7,056,497	0.152%
TRP Government Reserve	0.05		523,167,645	523,167,645	11.285%
Turkey Government Bond	11.7	11/13/30	807,160,000	66,211,989	1.428%
Uber Technologies	3.58	4/4/25	12,483,231	12,479,735	0.269%
UBS AG/London	1.75	4/21/22	6,240,000	6,284,373	0.136%
United Kingdom Inflation-Linked Gilt	0.13	3/22/24	126,021,300	187,328,545	4.041%
Vanke Real Estate Hong Kong	3.5	11/12/29	5,430,000	5,488,643	0.118%
Verizon Communications	3.55	3/22/51	13,185,000	13,842,879	0.299%
Verus Securitization Trust 2019-3	2.78	7/25/59	5,640,003	5,675,182	0.122%
World Omni Auto Receivables Trust 2018-D	3.87	8/15/25	3,535,000	3,652,340	0.079%
Yanlord Land HK	5.13	5/20/26	12,000,000	11,824,662	0.255%
Total Investments in Securities				4,504,873,515	

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	ZAR	676,840,000	USD	(45,038,502)	10/21/2021	(218,073)	-0.005%
Barclays Bank PLC - Wholesale (SING)	USD	35,356,384	RSD	(3,514,565,985)	01/21/2022	741,486	0.016%
Barclays Bank PLC - Wholesale (SING)	USD	51,429,663	INR	(3,863,910,584)	10/08/2021	(569,268)	-0.012%
Barclays Bank PLC - Wholesale (SING)	USD	19,131,335	TRY	(166,280,000)	10/21/2021	637,130	0.014%
Barclays Bank PLC - Wholesale (SING)	USD	56,398,536	CLP	(44,338,836,662)	12/02/2021	2,032,540	0.044%
Barclays Bank PLC - Wholesale (SING)	USD	72,164,471	PHP	(3,637,378,000)	12/09/2021	1,573,798	0.034%
Barclays Bank PLC - Wholesale (SING)	GBP	100,740,093	USD	(139,314,593)	12/13/2021	(3,559,901)	-0.077%
BNP PARIBAS SECURITIES CORP	USD	65,505,186	KRW	(77,668,843,505)	01/21/2022	18,208	0.000%
BNP PARIBAS SECURITIES CORP	USD	12,873,536	RON	(54,151,242)	01/21/2022	279,560	0.006%
BNP PARIBAS SECURITIES CORP	USD	65,764,649	RUB	(4,900,999,333)	01/21/2022	(167,640)	-0.004%
BNP PARIBAS SECURITIES CORP	KRW	77,668,843,505	USD	(65,588,160)	10/08/2021	(2,626)	0.000%
BNP PARIBAS SECURITIES CORP	USD	67,941,662	ZAR	(1,040,479,000)	10/21/2021	(958,986)	-0.021%
BNP PARIBAS SECURITIES CORP	CLP	2,613,816,000	USD	(3,303,401)	12/02/2021	(98,475)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	78,713,098	BRL	(421,330,746)	12/02/2021	2,164,481	0.047%
BNP PARIBAS SECURITIES CORP	USD	55,597,076	CLP	(43,677,062,979)	12/02/2021	2,042,513	0.044%
BNP PARIBAS SECURITIES CORP	PLN	60,721,000	USD	(15,970,187)	12/13/2021	(706,813)	-0.015%
BNP PARIBAS SECURITIES CORP	USD	76,748,246	GBP	(56,965,961)	12/13/2021	(17,581)	0.000%
BANK OF AMERICA	USD	30,384,207	CAD	(38,282,086)	01/21/2022	158,801	0.003%
BANK OF AMERICA	USD	12,948,673	IDR	(190,759,843,899)	10/08/2021	(365,638)	-0.008%
BANK OF AMERICA	USD	13,646,096	KRW	(15,576,192,877)	10/08/2021	493,165	0.011%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	32,280,244	BRL	(172,654,756)	12/02/2021	911,817	0.020%
CITIBANK N A	USD	1,232,253	EUR	(1,049,402)	01/21/2022	13,583	0.000%
CITIBANK N A	USD	55,733,185	EUR	(47,520,721)	01/21/2022	547,373	0.012%
CITIBANK N A	USD	76,936,483	KRW	(86,972,846,873)	10/08/2021	3,494,413	0.075%
CITIBANK N A	USD	34,733,098	ILS	(111,586,259)	10/20/2021	117,144	0.003%
CITIBANK N A	USD	34,719,999	ILS	(111,586,259)	10/20/2021	104,045	0.002%
CITIBANK N A	USD	35,636,440	ILS	(116,126,686)	10/20/2021	(388,032)	-0.008%
CITIBANK N A	USD	46,777,640	ILS	(151,818,000)	10/20/2021	(318,884)	-0.007%
CITIBANK N A	USD	39,460,333	TRY	(352,657,000)	10/21/2021	236,669	0.005%
CITIBANK N A	USD	3,430,396	TRY	(31,292,966)	10/21/2021	(50,110)	-0.001%
CITIBANK N A	EGP	736,514,000	USD	(45,945,976)	12/02/2021	85,416	0.002%
CITIBANK N A	USD	16,546,355	BRL	(86,619,010)	12/02/2021	809,157	0.017%
CITIBANK N A	USD	47,852,680	BRL	(250,330,290)	12/02/2021	2,371,932	0.051%
CITIBANK N A	AUD	232,568	USD	(172,036)	12/13/2021	(3,840)	0.000%
CITIBANK N A	GBP	12,849,000	USD	(17,620,733)	12/13/2021	(305,760)	-0.007%
CITIBANK N A	USD	68,018,277	GBP	(49,366,000)	12/13/2021	1,493,957	0.032%
CITIBANK N A	USD	101,007,024	ILS	(323,596,204)	12/13/2021	562,678	0.012%
Credit Suisse First Boston Inc (PAS)	TRY	95,549,000	USD	(10,695,345)	10/21/2021	(68,072)	-0.001%
DEUTSCHE BANK	USD	54,619,583	EUR	(46,249,430)	01/21/2022	910,121	0.020%
DEUTSCHE BANK	USD	81,807,289	EUR	(69,350,392)	01/21/2022	1,270,681	0.027%
DEUTSCHE BANK	INR	188,744,821	USD	(2,518,276)	10/08/2021	21,774	0.000%
DEUTSCHE BANK	CZK	2,510,574,000	USD	(117,327,507)	12/13/2021	(2,840,686)	-0.061%
DEUTSCHE BANK	USD	38,984,109	CNH	(253,243,112)	12/13/2021	(60,757)	-0.001%
GOLDMAN SACHS & CO	USD	71,565,122	TWD	(1,979,455,500)	01/21/2022	(44,487)	-0.001%
GOLDMAN SACHS & CO	TWD	1,979,455,500	USD	(71,088,364)	10/08/2021	15,445	0.000%
GOLDMAN SACHS & CO	USD	64,235,594	TWD	(1,781,509,950)	10/08/2021	242,165	0.005%
GOLDMAN SACHS & CO	USD	45,406,914	SEK	(391,430,299)	10/21/2021	687,914	0.015%
GOLDMAN SACHS & CO	USD	3,393,186	TRY	(31,132,479)	10/21/2021	(69,470)	-0.001%
GOLDMAN SACHS & CO	USD	29,880,258	NZD	(42,542,835)	10/22/2021	514,375	0.011%
GOLDMAN SACHS & CO	USD	77,993,881	BRL	(421,330,746)	12/02/2021	1,445,265	0.031%
GOLDMAN SACHS & CO	USD	101,791,580	THB	(3,332,147,368)	12/09/2021	3,349,862	0.072%
GOLDMAN SACHS & CO	USD	39,387,346	CNH	(255,801,123)	12/13/2021	(51,913)	-0.001%
GOLDMAN SACHS & CO	USD	39,565,953	CNH	(257,080,129)	12/13/2021	(70,502)	-0.002%
GOLDMAN SACHS & CO	USD	39,555,734	CNH	(257,080,129)	12/13/2021	(80,721)	-0.002%
GOLDMAN SACHS & CO	USD	29,747,307	CNH	(193,447,699)	12/13/2021	(78,340)	-0.002%
GOLDMAN SACHS & CO	USD	184,255,614	JPY	(20,243,058,798)	12/13/2021	2,245,343	0.048%
HSBC SECURITIES INC	USD	109,197,412	KRW	(129,448,072,509)	01/21/2022	52,449	0.001%
HSBC SECURITIES INC	USD	92,268,309	MXN	(1,900,550,000)	01/21/2022	1,667,871	0.036%
HSBC SECURITIES INC	KRW	129,448,072,509	USD	(109,340,377)	10/08/2021	(31,154)	-0.001%
HSBC SECURITIES INC	USD	26,009,640	IDR	(383,043,965,847)	10/08/2021	(725,371)	-0.016%
HSBC SECURITIES INC	USD	22,716,067	INR	(1,709,565,772)	10/08/2021	(290,571)	-0.006%
HSBC SECURITIES INC	USD	39,879,707	INR	(3,012,991,609)	10/08/2021	(667,904)	-0.014%
HSBC SECURITIES INC	USD	75,574,043	KRW	(85,763,691,107)	10/08/2021	3,153,015	0.068%
HSBC SECURITIES INC	USD	78,513,001	TWD	(2,177,401,050)	10/08/2021	298,811	0.006%
HSBC SECURITIES INC	USD	75,990,754	ZAR	(1,110,240,113)	10/21/2021	2,470,516	0.053%
HSBC SECURITIES INC	USD	29,688,628	MYR	(124,929,745)	12/09/2021	(34,634)	-0.001%
HSBC SECURITIES INC	USD	106,008,753	GBP	(78,872,450)	12/13/2021	(277,680)	-0.006%
MORGAN STANLEY & COMPANY LLC	USD	71,500,642	EUR	(61,397,130)	01/21/2022	200,156	0.004%
MORGAN STANLEY & COMPANY LLC	USD	18,286,727	IDR	(268,339,437,516)	10/08/2021	(442,344)	-0.010%

MORGAN STANLEY & COMPANY LLC	USD	14,746,522	IDR	(215,977,563,136)	10/08/2021	(327,890)	-0.007%
MORGAN STANLEY & COMPANY LLC	USD	6,143,434	KRW	(7,018,258,599)	10/08/2021	217,039	0.005%
MORGAN STANLEY & COMPANY LLC	USD	56,446,641	CLP	(44,338,836,662)	12/02/2021	2,080,646	0.045%
RBC DOMINION SECURITIES INC	USD	28,497,220	EUR	(24,549,237)	01/21/2022	(11,808)	0.000%
RBC DOMINION SECURITIES INC	USD	119,209,392	MXN	(2,411,641,770)	01/21/2022	4,244,882	0.092%
STATE STREET GLOBAL MARKETS LLC	USD	1,398,085	EUR	(1,184,241)	01/21/2022	22,826	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	45,554,048	EUR	(38,926,367)	01/21/2022	348,859	0.008%
STATE STREET GLOBAL MARKETS LLC	NOK	404,443,000	USD	(45,952,017)	10/21/2021	306,507	0.007%
STATE STREET GLOBAL MARKETS LLC	ZAR	39,668,833	USD	(2,761,742)	10/21/2021	(134,867)	-0.003%
STANDARD CHARTERED SECURITIES	USD	56,206,197	EUR	(47,643,062)	01/21/2022	878,311	0.019%
STANDARD CHARTERED SECURITIES	USD	172,140	AUD	(232,568)	12/13/2021	3,944	0.000%
SOCIETE GENERALE	USD	505,947,157	EUR	(426,637,398)	01/21/2022	10,493,157	0.226%
UBS SECURITIES LLC	USD	48,090,918	EUR	(40,495,740)	01/21/2022	1,063,217	0.023%
UBS SECURITIES LLC	USD	56,252,350	KRW	(63,565,155,562)	10/08/2021	2,576,327	0.056%
UBS SECURITIES LLC	TRY	60,042,605	USD	(6,546,294)	10/21/2021	131,841	0.003%
UBS SECURITIES LLC	USD	67,907,211	ZAR	(1,032,923,000)	10/21/2021	(493,078)	-0.011%
UBS SECURITIES LLC	GBP	17,485,000	USD	(23,543,010)	12/13/2021	19,314	0.000%

Total Forward Currency Exchange Contracts

47,288,624

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S36 PAY 101 10/20/2021	101.00	10/20/2021	139,000,000	44,726	0.001%
SPX 10/15/2021 P 4200 OTC	4,200.00	10/15/2021	1,050	4,189,500	0.090%
US 10YR FUT OPTN Nov21P 131	131.00	10/22/2021	(3,506)	(1,150,406)	(0.025%)
US 10YR FUT OPTN Nov21P 132	132.00	10/22/2021	6,874	5,370,313	0.116%
US BOND FUTR OPTN dec21P 157	157.00	11/26/2021	2,265	2,902,031	0.063%
US BOND FUTR OPTN Nov21P 159	159.00	10/22/2021	2,265	2,972,813	0.064%
USD IRS OPT 1Y/10Y 2 4/19/22 PAY	2.00	4/19/2022	230,000,000	2,108,536	0.045%
USD IRS OPT 1Y/10Y 2 4/19/22 PAY	2.00	4/19/2022	230,000,000	2,108,536	0.045%
USD IRS OPT 1Y/5Y 1.3 4/25/22 PAY	1.30	4/25/2022	231,975,000	2,077,856	0.045%
USD IRS OPT 1Y/5Y 1.3 4/25/22 PAY	1.30	4/25/2022	231,975,000	2,077,856	0.045%
USD IRS OPT 1Y/5Y 1.3 5/23/22 PAY	1.30	5/23/2022	230,988,000	2,377,276	0.051%
USD IRS OPT 1Y/5Y 1.3 5/23/22 PAY	1.30	5/23/2022	241,032,000	2,480,647	0.054%
USD IRS OPT 1Y/5Y 1.3 7/7/22 PAY	1.30	7/7/2022	282,625,000	3,172,688	0.068%
USD IRS OPT 1Y/5Y 1.3 7/7/22 PAY	1.30	7/7/2022	282,625,000	3,172,688	0.068%

Total Options

33,905,060

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ARCELORMITTAL CDS 12/20/2025	16,950,000	3,177,720	0.069%
ARCELORMITTAL CDS 12/20/2025	12,000,000	2,249,713	0.049%
PLN IRS 02/23/2028 PAY FIX	(15,000,000)	(254,973)	(0.005%)
BAHRAIN CDS 12/20/2023	(2,811,111)	60,549	0.001%
BAHRAIN CDS 12/20/2023	(6,339,623)	136,549	0.003%
BAHRAIN CDS 12/20/2023	(4,213,158)	90,747	0.002%
BAHRAIN CDS 12/20/2023	(4,213,158)	90,747	0.002%
BAHRAIN CDS 12/20/2023	(5,898,421)	127,046	0.003%
BAHRAIN CDS 12/20/2023	(1,685,263)	36,299	0.001%
BAHRAIN CDS 12/20/2023	(2,129,630)	45,870	0.001%
BAHRAIN CDS 12/20/2023	(4,259,259)	91,740	0.002%
PLN IRS 08/06/2028 PAY FIX	(9,750,000)	(146,689)	(0.003%)
PLN IRS 06/08/2028 PAY FIX	(17,812,198)	(262,831)	(0.006%)
PLN IRS 06/11/2028 PAY FIX	(28,187,802)	(447,624)	(0.010%)
BARRICK GOLD CORP CDS 06/20/2026	(16,700,000)	(368,085)	(0.008%)
PLN IRS 03/19/2028 PAY FIX	(38,257,756)	(515,096)	(0.011%)
DELL INC CDS 06/20/2025	(900,000)	(16,231)	0.000%
DELL INC CDS 06/20/2025	(2,255,000)	(40,667)	(0.001%)
DELL INC CDS 06/20/2025	(2,250,000)	(40,577)	(0.001%)
DELL INC CDS 06/20/2025	(3,605,000)	(65,013)	(0.001%)
DELL INC CDS 06/20/2025	(900,000)	(16,231)	0.000%
DELL INC CDS 06/20/2025	(900,000)	(16,231)	0.000%
DELL INC CDS 06/20/2025	(2,255,000)	(40,667)	(0.001%)
GLENCORE FINANCE EUROPE CDS 06/20/23	(9,886,207)	(891,727)	(0.019%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,300,000)	(297,657)	(0.006%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,000,000)	(270,597)	(0.006%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,210,000)	(289,539)	(0.006%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(8,413,793)	(758,917)	(0.016%)
CAD IRS 09/25/2048 PAY FIX	(850,000)	(80,036)	(0.002%)
CAD IRS 11/09/2048 PAY FIX	(2,200,000)	(239,869)	(0.005%)
PLN IRS 02/12/2028 PAY FIX	(29,533,679)	(519,595)	(0.011%)
PLN IRS 02/12/2028 PAY FIX	(45,517,385)	(800,802)	(0.017%)
PLN IRS 02/13/2018 PAY FIX	(119,483,134)	(2,082,247)	(0.045%)
PLN IRS 02/14/2028 PAY FIX	(90,465,802)	(1,589,705)	(0.034%)
PLN IRS 03/07/2028 PAY FIX	(18,561,485)	(281,135)	(0.006%)
PLN IRS 03/08/2028 PAY FIX	(141,438,515)	(2,259,602)	(0.049%)
PLN IRS 06/09/2028 PAY FIX	(5,800,000)	(79,044)	(0.002%)
PLN IRS 11/13/2028 PAY FIX	(40,000,000)	(635,022)	(0.014%)
INTERNATIONAL PAPER CO CDS 06/20/2026	(17,000,000)	(437,665)	(0.009%)
PLN IRS 11/05/2028 PAY FIX	(20,430,000)	(300,118)	(0.006%)
PLN IRS 02/28/2028 PAY FIX	(34,000,000)	(543,658)	(0.012%)
PLN IRS 09/17/2028 PAY FIX	(29,420,000)	(455,179)	(0.010%)
CAD IRS 07/05/2048 PAY FIX	(20,750,000)	(861,995)	(0.019%)
PACKAGING CORP AMERIC CDS 06/20/2026	(13,050,000)	(406,508)	(0.009%)

QUEST DIAGNOSTICS INC CDS 06/20/2026	(17,000,000)	(540,158)	(0.012%)
SANOFI CDS 06/20/2026	(10,300,000)	(446,763)	(0.010%)
SOUTH AFRICA CDS 06/20/2025	(22,551,000)	522,552	0.011%
SOUTH AFRICA CDS 06/20/2025	(17,139,000)	397,145	0.009%
SOUTH AFRICA CDS 06/20/2025	(39,680,000)	919,465	0.020%
VERIZON COMMUNICATIONS CDS 06/20/2022	22,400,000	131,062	0.003%
USD ZCIS 1/28/51 REC CPI	10,261,000	948,219	0.020%
PLN IRS 11/20/2030 PAY FIX	(67,418,000)	1,529,480	0.033%
PLN IRS 11/05/2029 PAY FIX	(26,015,037)	157,009	0.003%
PLN IRS 11/20/2030 PAY FIX	(134,837,000)	3,108,820	0.067%
PLN IRS 11/25/2029 PAY FIX	(53,000,000)	305,400	0.007%
FI TRS USD PAY IBOXHY 12/20/21	(24,200,000)	(165,648)	(0.004%)
CHILE CDS 06/20/2026	(70,890,000)	(666,933)	(0.014%)
HKD IRS 07/03/2025 REC FIX	90,000,000	(13,804)	0.000%
HKD IRS 07/07/2025 REC FIX	180,000,000	(27,585)	(0.001%)
CAD IRS 10/03/2049 PAY FIX	(2,600,000)	248,930	0.005%
USD ZCIS 9/28/31 REC CPI	57,626,000	409,433	0.009%
CNY IRS 03/08/2026 REC FIX	402,350,000	1,066,931	0.023%
CNY IRS 03/09/2026 REC FIX	92,650,000	239,720	0.005%
USD ZCIS 9/30/31 REC CPI	17,547,000	(19,372)	0.000%
PLN IRS 09/21/2031 PAY FIX	(17,942,000)	57,454	0.001%
HKD IRS 04/19/2026 REC FIX	80,000,000	(70,796)	(0.002%)
PLN IRS 02/25/2031 PAY FIX	(50,749,000)	730,627	0.016%
PLN IRS 11/23/2030 PAY FIX	(81,909,000)	1,856,975	0.040%
PLN IRS 11/07/2029 PAY FIX	(25,624,812)	125,803	0.003%
PLN IRS 11/06/2029 PAY FIX	(26,015,037)	157,284	0.003%
GLENCORE INTERNATIONAL CDS 12/20/2026	(19,570,000)	(4,317,340)	(0.093%)
PLN IRS 11/20/2030 PAY FIX	(67,418,000)	1,540,160	0.033%
PLN IRS 04/19/2031 PAY FIX	(216,000,000)	2,202,334	0.048%
CAD IRS 04/15/2051 PAY FIX	(5,200,000)	(53,786)	(0.001%)
CAD IRS 03/22/2051 PAY FIX	(5,100,000)	(152,835)	(0.003%)
FI TRS USD PAY IBOXHY 12/20/21	(14,540,000)	(69,507)	(0.001%)
GBP SONIA IRS 9/27/71 PAY FIX	(8,815,000)	360,798	0.008%
USD ZCIS 9/21/31 REC CPI	19,854,000	84,121	0.002%
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	157,009	0.003%
BAUSCH HEALTH COS INC CDS 06/20/2026	(20,725,000)	(985,826)	(0.021%)
COMMUNITY HEALTH SYSTEMS CDS 06/20/2026	(18,220,000)	914,826	0.020%
PLN IRS 09/21/2031 PAY FIX	(17,941,000)	63,189	0.001%
CAD IRS 02/23/2051 PAY FIX	(9,800,000)	182,529	0.004%
USD ZCIS 9/21/31 REC CPI	19,854,000	84,121	0.002%
CDX HY CDSI S36 5Y PRC 06/20/2026	(267,325,000)	(24,606,464)	(0.531%)
BAHRAIN CDS 06/20/2026	(15,413,000)	1,159,643	0.025%
PLN IRS 02/25/2031 PAY FIX	(55,251,000)	801,429	0.017%
USD ZCIS 9/21/31 REC CPI	50,657,000	186,722	0.004%
USD ZCIS 1/28/51 REC CPI	10,262,000	912,805	0.020%
PRUDENTIAL FINANCIAL CDS 12/20/2026	(11,670,000)	(258,969)	(0.006%)
USD ZCIS 5/18/51 REC CPI	12,723,000	122,064	0.003%
PLN IRS 11/20/2030 PAY FIX	(67,418,000)	1,554,398	0.034%
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	147,159	0.003%
BAUSCH HEALTH COS INC CDS 12/20/2026	(2,910,000)	(102,842)	(0.002%)
PLN IRS 07/15/2031 PAY FIX	(60,000,000)	636,410	0.014%
PLN IRS 05/02/2029 PAY FIX	(19,600,000)	(132,357)	(0.003%)
USD ZCIS 9/29/31 REC CPI	29,012,000	95,420	0.002%
HKD IRS 02/25/2026 REC FIX	71,000,000	(77,825)	(0.002%)
PLN IRS 03/25/2029 PAY FIX	(48,910,000)	(216,410)	(0.005%)
FI TRS USD PAY IBOXHY 12/20/21	(15,750,000)	(160,504)	(0.003%)
CAD IRS 04/16/2049 PAY FIX	(1,600,000)	(42,601)	(0.001%)
HKD IRS 05/06/2025 REC FIX	439,051,000	150,869	0.003%
CAD IRS 10/23/2049 PAY FIX	(2,000,000)	124,942	0.003%
CDX EM CDSI S35 5Y PRC 06/20/2026	(141,390,000)	4,565,200	0.098%
USD ZCIS 1/27/51 REC CPI	20,872,000	1,808,100	0.039%
USD ZCIS 5/18/51 REC CPI	12,722,000	78,062	0.002%
USD ZCIS 9/30/31 REC CPI	25,939,000	(25,783)	(0.001%)
COMMUNITY HEALTH SYSTEMS CDS 12/20/2026	(3,100,000)	220,491	0.005%
USD ZCIS 9/21/31 REC CPI	49,635,000	210,303	0.005%
FI TRS USD PAY IBOXHY 12/20/21	(148,536)	(306,282)	(0.007%)
HKD IRS 05/04/2025 REC FIX	216,249,000	59,586	0.001%
RAYTHEON TECHNOLOGIES CDS 12/20/2026	(11,770,000)	(389,787)	(0.008%)
CDX IG CDSI S36 5Y 06/20/2026	(918,000,000)	(22,114,620)	(0.477%)
CAD IRS 10/08/2050 PAY FIX	(33,670,000)	4,892,624	0.106%
SOUTH AFRICA CDS 06/20/2026	(14,615,000)	634,189	0.014%
USD ZCIS 9/30/31 REC CPI	29,012,000	(56,080)	(0.001%)
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	155,780	0.003%
USD ZCIS 10/1/31 REC CPI	25,940,000	(4,514)	0.000%
GBP SONIA IRS 9/27/51 PAY FIX	(86,175,000)	2,074,461	0.045%
PLN IRS 09/21/2031 PAY FIX	(17,942,000)	52,122	0.001%

Total Swap Contracts (27,085,763)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNZ1 CAN 10YR BOND FUT DEC 21	(1,429)	12/20/2021	(161,504,303)	3,692,477	(3.484%)
G Z1 LONG GILT FUT DEC 21	(347)	12/29/2021	(58,513,607)	111,423	(1.262%)
IKZ1 EURO BTP FUT DEC 21	(739)	12/8/2021	(130,072,338)	4,334,384	(2.806%)
KEZ1 KOREA 3YR BND FUT DEC 21	3,437	12/21/2021	317,574,155	(4,270,134)	6.850%
OEZ1 EURO BOBL FUT DEC 21	3,249	12/8/2021	507,806,242	(15,412,645)	10.954%
TYZ1 UST 10YR FUT DEC 21	(1,087)	12/21/2021	(143,059,396)	1,951,654	(3.086%)
UBZ1 EURO BUXL 30Y FUT DEC 21	(1,279)	12/8/2021	(301,254,239)	15,762,489	(6.498%)
USZ1 UST 30YR FUT DEC 21	(1,531)	12/21/2021	(243,763,906)	4,836,054	(5.258%)
WNZ1 ULTRA US BOND FUT DEC 21	(1,090)	12/21/2021	(208,258,125)	5,155,196	(4.492%)
XMZ1 AUST 10Y BOND FUT DEC 21	(1,330)	12/15/2021	(136,029,201)	4,579,016	(2.934%)

Total Futures Contracts 20,739,915

NET ASSETS 4,635,970,047

NET ASSET VALUE PER SHARE

Dynamic Global Bond Fund Shares (\$136,416,671 / 13,831,521 Shares Outstanding)	9.86
Dynamic Global Bond Fund - Advisor Class Shares (\$150,965 / 15,345 Shares Outstanding)	9.84
Dynamic Global Bond Fund - I Class Shares (\$574,736,424 / 58,299,307 Shares Outstanding)	9.86
Dynamic Global Bond Fund - Z Class Shares (\$3,924,665,988 / 398,084,769 Shares Outstanding)	9.86

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	EEL	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvnai
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.