

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	16,612,862	0.404%
ADMI	4.75	12/23/27	8,570,000	8,567,858	0.208%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	5,075,000	5,234,644	0.127%
Ally Financial	4.63	5/19/22	6,915,000	7,278,038	0.177%
Altice France Holding	4	2/15/28	3,780,000	4,391,517	0.107%
American Tower	2.4	3/15/25	9,990,000	10,623,186	0.258%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	4,440,870	4,380,119	0.107%
Argentina Treasury Bond BONCER	1	8/5/21	1,856,225,106	13,179,658	0.321%
Argentine Republic Government International Bond	1	7/9/29	214,117	93,034	0.002%
Argentine Republic Government International Bond	0.13	7/9/41	13,490,000	5,119,455	0.125%
Arion Banki HF	1	3/20/23	17,910,000	22,178,410	0.539%
Asurion	3.4	12/23/26	4,457,102	4,406,736	0.107%
Australia Government Bond	1.75	6/21/51	103,325,000	75,782,231	1.843%
Banco Bilbao Vizcaya Argentaria	8.88	7/14/69	9,800,000	12,213,768	0.297%
Banco Comercial Portugues	9.25	4/30/69	9,400,000	11,769,449	0.286%
Banco De Sabadell	2	1/17/30	800,000	948,000	0.023%
Banco De Sabadell	6.13	2/23/69	5,400,000	6,489,710	0.158%
BANK 2020-BNK25	2.84	1/15/63	8,515,000	9,173,838	0.223%
BBCMS Mortgage Trust 2020-C6	2.84	2/15/53	7,995,000	8,688,805	0.211%
Benchmark 2020-B16 Mortgage Trust	2.94	2/15/53	5,730,000	6,261,774	0.152%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	94,305,000,000	152,265,079	3.703%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	32,015,000,000	52,949,416	1.288%
Braskem Netherlands Finance BV	5.88	1/31/50	17,770,000	18,405,455	0.448%
Brazil Notas do Tesouro Nacional Serie	6	8/15/50	76,315,665	20,305,832	0.494%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	381,980,000	86,986,981	2.115%
Brookfield WEC Holdings	3.75	8/1/25	6,370,000	6,347,259	0.154%
Buckeye Partners	2.9	11/1/26	5,890,488	5,878,530	0.143%
BX Commercial Mortgage Trust 2019-IMC	2.31	4/15/34	5,535,000	5,035,293	0.122%
BX Commercial Mortgage Trust 2020-BXLP	2.66	12/15/36	8,712,026	8,517,643	0.207%
Caixabank	5.25	6/23/69	2,200,000	2,751,461	0.067%
Caixabank	6.75	9/13/69	9,200,000	12,405,245	0.302%
Canadian Government Real Return Bond	4	12/1/31	17,928,024	21,608,839	0.526%
Cantor Commercial Real Estate Lending 2019-CF1	4.66	5/15/52	4,517,000	3,939,769	0.096%
Capital One Bank USA NA	2.01	1/27/23	7,895,000	8,032,965	0.195%
Carmax Auto Owner Trust 2019-2	3.16	2/18/25	6,340,000	6,647,150	0.162%
Carmax Auto Owner Trust 2019-3	2.6	6/16/25	4,665,000	4,862,630	0.118%
Celulosa Arauco Y Constitucion	5.15	1/29/50	11,410,000	13,224,304	0.322%
Charter Communications Operating	1.9	2/1/27	10,414,500	10,345,556	0.252%
China development Bank	4.24	8/24/27	294,600,000	47,137,471	1.146%
China Government Bond	2.68	5/21/30	495,500,000	72,714,197	1.768%
Cigna	0.88	9/17/21	17,960,000	17,961,634	0.437%
Clear Channel Outdoor Holdings	3.71	8/21/26	8,072,813	7,755,632	0.189%
Consolidated Communications	6.5	10/1/28	3,380,000	3,603,925	0.088%
Cyprus Government International Bond	4.25	11/4/25	8,432,000	12,451,277	0.303%
Cyprus Government International Bond	2.75	2/26/34	7,275,000	11,432,885	0.278%
Cyprus Government International Bond	2.75	5/3/49	25,964,000	46,102,500	1.121%
Cyprus Government International Bond	3.88	5/6/22	12,144,000	15,654,501	0.381%
Cyprus Government International Bond	2.38	9/25/28	7,887,000	11,299,626	0.275%
Deephaven Residential Mortgage Trust 2018-3	3.79	8/25/58	4,177,553	4,196,861	0.102%
Diamond BC BV	5.63	8/15/25	5,100,000	6,272,096	0.153%
DISH Network	3.38	8/15/26	3,455,000	3,335,612	0.081%
Drive Auto Receivables Trust 2020-2	3.05	5/15/28	2,975,000	3,138,706	0.076%
Drive Auto Receivables Trust 2020-2	2.28	8/17/26	2,395,000	2,472,553	0.060%
DRIVEN BRANDS FUNDING	3.98	10/20/49	4,940,100	5,179,695	0.126%
DRIVEN BRANDS FUNDING	4.74	4/20/48	2,403,375	2,546,784	0.062%
Egypt Government International Bond	5.25	10/6/25	4,590,000	4,887,662	0.119%
Endeavor Energy Resources LP / EER Finance	6.63	7/15/25	2,800,000	2,996,000	0.073%
Energy Transfer Operating	6.25	4/15/49	5,485,000	6,616,281	0.161%
Energy Transfer Operating	6	6/15/48	3,955,000	4,688,376	0.114%
Enlink Midstream Partners	5.45	6/1/47	2,745,000	2,196,000	0.053%
Exeter Automobile Receivables Trust 2020-3	1.32	7/15/25	1,305,000	1,315,300	0.032%
Exeter Automobile Receivables Trust 2020-3	1.73	7/15/26	1,235,000	1,251,800	0.030%
FCA Bank SpA/Ireland	1.63	9/29/21	3,295,000	4,535,471	0.110%
Fortenova Group STAK Stichting, ADR			597,196	218,869	0.005%
Fortenova Group TopCo B.V.	2.5	4/1/24	2,449,068	897,571	0.022%

Freddie Mac Structured Agency Credit Risk debt Notes	2.45	9/25/30	6,783,603	6,757,817	0.164%
General Motors Financial	5.2	3/20/23	13,895,000	15,234,158	0.370%
General Motors Financial	3.2	7/6/21	4,275,000	4,318,981	0.105%
GM Financial Automobile Leasing Trust 2020-1	2.28	6/20/24	2,315,000	2,356,424	0.057%
Hardee s Funding	3.98	12/20/50	4,575,000	4,689,695	0.114%
Hardee s Funding	4.96	6/20/48	11,031,913	11,764,102	0.286%
HDFC Bank	8.1	3/22/25	1,200,000,000	17,442,466	0.424%
Hyundai Capital America	5.75	4/6/23	9,765,000	10,819,493	0.263%
India Government Bond	6.45	10/7/29	3,907,000,000	55,385,371	1.347%
India Government Bond	7.59	1/11/26	5,260,750,000	79,545,390	1.935%
Indonesia Treasury Bond	8.25	5/15/29	1,656,500,000,000	136,068,107	3.309%
Intelsat Jackson Holdings	8	11/27/23	1,205,000	1,220,063	0.030%
Intelsat Jackson Holdings	8.75	1/2/24	1,020,000	1,034,341	0.025%
Invesco Senior Loan ETF			2,410,000	53,694,800	1.306%
IRB Holding	4.25	12/15/27	4,715,000	4,716,462	0.115%
Islandsbanki HF	1.13	1/19/24	17,595,000	21,700,853	0.528%
Israel Government Bond - Fixed	5.5	1/31/42	66,110,000	35,226,336	0.857%
Israel Government Bond - Fixed	3.75	3/31/47	101,485,000	44,114,002	1.073%
Ivory Coast Government International Bond	4.88	1/30/32	5,120,000	6,447,998	0.157%
Jack in the Box Funding	3.98	8/25/49	21,264,313	21,787,840	0.530%
Japan Government Twenty Year Bond	1.9	9/20/22	10,105,000,000	101,233,007	2.462%
Japan Government Two Year Bond	0.1	10/1/22	10,170,000,000	98,871,252	2.405%
Kfc Holding	1.89	4/3/25	10,412,626	10,323,390	0.251%
Korea Treasury Bond	1.88	3/10/24	135,000,000,000	127,381,208	3.098%
Lamar Media	1.64	2/5/27	5,810,000	5,679,275	0.138%
Landsbankinn HF	1.63	3/15/21	7,941,000	9,735,174	0.237%
Level 3 Financing	1.9	3/1/27	7,151,350	7,024,700	0.171%
Malaysia Government Bond	4.74	3/15/46	67,360,000	19,153,401	0.466%
Malaysia Government Bond	4.92	7/6/48	24,420,000	7,178,237	0.175%
Metropolitan Pier & Exposition Authority	5	6/15/53	1,500,000	1,640,040	0.040%
Metropolitan Pier & Exposition Authority	5	6/15/57	1,160,000	1,302,030	0.032%
Mexican Bonos	7.75	11/13/42	1,464,240,000	84,819,889	2.063%
Mexican Udibonos	4	11/30/28	436,741,728	25,415,482	0.618%
Mexico City Airport Trust	5.5	7/31/47	8,600,000	9,079,450	0.221%
Mitsubishi Ufj Financial	0.86	7/26/21	18,044,000	18,100,369	0.440%
Nascar Holdings	2.9	10/19/26	3,979,332	3,958,799	0.096%
Natixis Commercial Mortgage Securities Trust 2019-MILE	1.66	7/15/36	7,500,000	7,472,159	0.182%
New York Liberty development	5.15	11/15/34	2,785,000	3,005,878	0.073%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	6,000,000	4,230,000	0.103%
Occidental Petroleum	3.4	4/15/26	4,505,000	4,279,750	0.104%
Occidental Petroleum	8	7/15/25	3,850,000	4,350,500	0.106%
Occidental Petroleum	8.5	7/15/27	7,885,000	9,067,750	0.221%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.38	6/1/25	1,795,000	1,902,700	0.046%
Ozark Holdings	4.75	12/10/27	3,400,000	3,400,000	0.083%
Pacific Gas & Electric	4.95	7/1/50	6,233,000	7,427,685	0.181%
Pacific Gas & Electric	3.3	8/1/40	2,250,000	2,248,076	0.055%
Pacific Gas & Electric	3.5	8/1/50	9,775,000	9,702,773	0.236%
PG&E	5.5	6/23/25	12,964,850	13,097,740	0.319%
PG&E	5	7/1/28	4,735,000	5,042,775	0.123%
Philippine Government International Bond	3.9	11/26/22	1,425,000,000	30,327,919	0.738%
Philippine Government International Bond	6.25	1/14/36	1,679,000,000	44,911,549	1.092%
Philippine Government International Bond	4.95	1/15/21	197,000,000	4,099,472	0.100%
PNM Resources	3.25	3/9/21	8,475,000	8,513,078	0.207%
Pra	7.38	9/1/25	5,915,000	6,343,838	0.154%
Prairie Eci Acquiror	4.9	3/11/26	11,215,000	10,934,625	0.266%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5	7/1/33	565,000	592,544	0.014%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5.25	7/1/42	2,175,000	2,286,469	0.056%
Puerto Rico Sales Tax Financing Corp Sales Tax Revenue	4.33	7/1/40	1,625,000	1,759,778	0.043%
Rci Banque	2.25	3/29/21	16,000,000	19,636,118	0.478%
Refinitiv US Holdings	3.4	10/1/25	4,137,778	4,129,171	0.100%
REI - SECURITY LENDING COLLATERAL			6,476,106	64,761,064	1.575%
Republic of South Africa Government Bond	8.75	2/28/48	1,099,100,000	61,623,235	1.499%
Romania Government Bond	5	2/12/29	243,590,000	70,489,338	1.714%
Romania Government Bond	4.25	6/28/23	300,130,000	78,456,595	1.908%
Romania Government Bond	5.8	7/26/27	64,950,000	19,246,626	0.468%
Romanian Government International Bond	2	1/28/32	4,485,000	5,761,685	0.140%
Romanian Government International Bond	2.38	4/19/27	13,333,000	17,833,445	0.434%
Russian Federal Bond - ofZ	7.65	4/10/30	6,100,000,000	93,179,235	2.266%
Santander Consumer Auto Receivables Trust 2020	3.71	2/17/26	5,035,000	5,395,847	0.131%
Santander Consumer Finance	0.88	1/24/22	10,000,000	12,337,443	0.300%
Santander Drive Auto Receivables Trust 2017-3	4.97	1/15/25	1,800,000	1,863,690	0.045%
SBA Tower Trust	2.84	1/15/25	7,420,000	7,865,076	0.191%

Sempra Energy				190,000	19,471,200	0.474%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	2,633,063	2,640,083	0.064%	
Serbia Treasury Bonds	5.88	2/8/28	5,669,670,000	70,043,712	1.703%	
Serbia Treasury Bonds	4.5	8/20/32	4,140,230,000	47,441,483	1.154%	
Shanghai Electric Group Global Investment	2.65	11/21/24	13,800,000	14,308,116	0.348%	
Southern			352,254	18,132,275	0.441%	
Standard Chartered	6	1/26/69	6,300,000	6,701,625	0.163%	
Standard Chartered	4.64	4/1/31	7,915,000	9,521,745	0.232%	
Standard Chartered	7.75	4/2/69	1,754,000	1,894,320	0.046%	
Standard Chartered	1.43	9/10/22	15,320,000	15,389,446	0.374%	
Synchrony Financial	4.5	7/23/25	9,270,000	10,405,881	0.253%	
Takeda Pharmaceutical	1	7/9/29	9,751,000	12,467,304	0.303%	
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	9/15/24	11,557,000	11,759,248	0.286%	
Tenet Healthcare	6.13	10/1/28	8,535,000	8,887,069	0.216%	
Thailand Government Bond	1.25	3/12/28	1,838,351,088	61,687,689	1.500%	
Thailand Government Bond	3.6	6/17/67	952,465,000	43,010,695	1.046%	
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	11,775,000	12,319,829	0.300%	
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	3,222,734	3,318,101	0.081%	
Towd Point Mortgage Trust 2018-1	3	1/25/58	2,921,409	3,036,123	0.074%	
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	12,976,495	13,583,167	0.330%	
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	4,222,021	4,493,272	0.109%	
Townsquare Media	6.88	2/1/26	6,315,000	6,599,175	0.160%	
Townsquare Media	6.5	4/1/23	7,695,000	7,826,585	0.190%	
TRP Government Reserve	0.08		91,936,490	91,936,490	2.236%	
UBS AG/London	1.75	4/21/22	6,240,000	6,349,075	0.154%	
UniCredit	2.57	9/22/26	4,560,000	4,652,887	0.113%	
United Kingdom Gilt	4.75	12/7/30	172,735,000	341,685,160	8.310%	
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	1,094,393	1,002,072	0.024%	
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	31,326,213	37,283,089	0.907%	
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	135,335,530	142,482,938	3.465%	
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	56,568,363	63,436,116	1.543%	
U.S. Treasury Notes	1.13	2/28/21	198,900,000	199,210,781	4.845%	
Verus Securitization Trust 2018-INV1	3.63	3/25/58	7,900,825	7,969,600	0.194%	
Verus Securitization Trust 2019-3	2.78	7/25/59	15,273,995	15,616,447	0.380%	
Wells Fargo	2.5	3/4/21	21,210,000	21,281,435	0.518%	
World Omni Auto Receivables Trust 2018-D	3.87	8/15/25	3,535,000	3,714,850	0.090%	
Wynn Macau	5.63	8/26/28	5,400,000	5,669,622	0.138%	

Total Investments in Securities **4,036,786,514**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	169,527,901	AUD	(238,094,631)	01/21/2021	(14,074,698)	-0.342%
Barclays Bank PLC - Wholesale (SING)	USD	124,713,528	GBP	(96,714,198)	01/21/2021	(7,564,755)	-0.184%
Barclays Bank PLC - Wholesale (SING)	USD	18,767,560	TRY	(152,068,000)	01/21/2021	(1,545,188)	-0.038%
Barclays Bank PLC - Wholesale (SING)	USD	49,286,277	INR	(3,670,595,487)	01/22/2021	(856,625)	-0.021%
Barclays Bank PLC - Wholesale (SING)	USD	61,711,071	KRW	(69,592,500,000)	01/22/2021	(2,285,412)	-0.056%
Barclays Bank PLC - Wholesale (SING)	USD	26,965,838	CLP	(20,329,275,312)	03/05/2021	(1,647,029)	-0.040%
Barclays Bank PLC - Wholesale (SING)	EUR	10,084,244	USD	(12,283,379)	03/12/2021	56,172	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	8,009,815	CNH	(53,087,450)	03/12/2021	(115,010)	-0.003%
Barclays Bank PLC - Wholesale (SING)	USD	17,356,760	ZAR	(264,804,621)	03/12/2021	(498,820)	-0.012%
BNP PARIBAS SECURITIES CORP	PEN	36,196,500	USD	(9,980,643)	01/15/2021	19,860	0.000%
BNP PARIBAS SECURITIES CORP	PEN	36,196,500	USD	(9,974,785)	01/15/2021	25,719	0.001%
BNP PARIBAS SECURITIES CORP	PEN	15,026,600	USD	(4,142,127)	01/15/2021	9,478	0.000%
BNP PARIBAS SECURITIES CORP	PEN	19,835,112	USD	(5,496,379)	01/15/2021	(16,260)	0.000%
BNP PARIBAS SECURITIES CORP	PEN	40,271,288	USD	(11,261,546)	01/15/2021	(135,245)	-0.003%
BNP PARIBAS SECURITIES CORP	AUD	27,298,512	USD	(19,416,558)	01/21/2021	1,634,222	0.040%
BNP PARIBAS SECURITIES CORP	CHF	36,628,000	USD	(40,107,015)	01/21/2021	1,293,775	0.031%
BNP PARIBAS SECURITIES CORP	GBP	47,845,000	USD	(63,385,161)	01/21/2021	2,053,571	0.050%
BNP PARIBAS SECURITIES CORP	GBP	16,022,000	USD	(21,407,462)	01/21/2021	506,204	0.012%
BNP PARIBAS SECURITIES CORP	GBP	60,899,000	USD	(81,214,529)	01/21/2021	2,078,466	0.051%
BNP PARIBAS SECURITIES CORP	JPY	30,082,060,619	USD	(285,070,733)	01/21/2021	6,341,589	0.154%
BNP PARIBAS SECURITIES CORP	MXN	432,027,000	USD	(20,139,898)	01/21/2021	1,519,229	0.037%
BNP PARIBAS SECURITIES CORP	PLN	144,435,000	USD	(37,926,869)	01/21/2021	741,406	0.018%
BNP PARIBAS SECURITIES CORP	TRY	69,243,000	USD	(8,624,865)	01/21/2021	624,390	0.015%
BNP PARIBAS SECURITIES CORP	TRY	82,825,000	USD	(10,649,994)	01/21/2021	413,500	0.010%
BNP PARIBAS SECURITIES CORP	USD	19,712,110	GBP	(14,716,000)	01/21/2021	(415,310)	-0.010%
BNP PARIBAS SECURITIES CORP	USD	61,441,794	JPY	(6,447,791,000)	01/21/2021	(1,019,543)	-0.025%
BNP PARIBAS SECURITIES CORP	USD	24,351,386	INR	(1,818,663,790)	01/22/2021	(492,833)	-0.012%
BNP PARIBAS SECURITIES CORP	USD	28,912,267	INR	(2,141,580,735)	01/22/2021	(343,224)	-0.008%
BNP PARIBAS SECURITIES CORP	USD	81,080,416	KRW	(94,765,978,970)	01/22/2021	(6,065,316)	-0.148%
BNP PARIBAS SECURITIES CORP	USD	38,288,218	CLP	(29,558,504,532)	03/05/2021	(3,314,521)	-0.081%
BNP PARIBAS SECURITIES CORP	USD	10,834,378	CLP	(8,276,381,268)	03/05/2021	(814,389)	-0.020%

BNP PARIBAS SECURITIES CORP	USD	20,868,675	CLP	(15,840,993,749)	03/05/2021	(1,427,065)	-0.035%
BNP PARIBAS SECURITIES CORP	RUB	983,063,369	USD	(13,299,401)	03/12/2021	(121,636)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	7,891,015	CNH	(52,295,100)	03/12/2021	(112,544)	-0.003%
BANK OF AMERICA	GBP	4,102,456	USD	(5,459,672)	01/21/2021	151,354	0.004%
BANK OF AMERICA	USD	3,820,887	MXN	(80,486,272)	01/21/2021	(214,190)	-0.005%
BANK OF AMERICA	INR	2,916,287,000	USD	(39,409,284)	01/22/2021	429,237	0.010%
BANK OF AMERICA	USD	53,474,842	PHP	(2,577,219,990)	03/05/2021	(18,976)	0.000%
BANK OF AMERICA	USD	97,807,985	CNH	(641,825,779)	03/12/2021	(420,922)	-0.010%
BANK OF AMERICA	USD	79,943,550	RON	(322,580,218)	03/12/2021	(716,941)	-0.017%
JP MORGAN CHASE BANK	AUD	55,596,497	USD	(39,397,607)	01/21/2021	3,474,680	0.085%
JP MORGAN CHASE BANK	NOK	173,797,000	USD	(19,993,969)	01/21/2021	275,323	0.007%
JP MORGAN CHASE BANK	USD	47,003,128	GBP	(35,894,353)	01/21/2021	(2,090,424)	-0.051%
JP MORGAN CHASE BANK	USD	63,735,020	JPY	(6,712,891,000)	01/21/2021	(1,294,406)	-0.031%
JP MORGAN CHASE BANK	USD	40,338,619	JPY	(4,248,665,000)	01/21/2021	(819,245)	-0.020%
JP MORGAN CHASE BANK	USD	20,169,314	JPY	(2,124,333,000)	01/21/2021	(409,622)	-0.010%
JP MORGAN CHASE BANK	USD	60,911,571	JPY	(6,352,419,000)	01/21/2021	(625,875)	-0.015%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	21,878,573	CAD	(29,038,516)	01/21/2021	(936,250)	-0.023%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	9,720,678	MXN	(193,998,000)	01/21/2021	(5,167)	0.000%
CITIBANK N A	USD	50,120,278	CLP	(38,545,000,000)	01/15/2021	(4,126,555)	-0.100%
CITIBANK N A	USD	78,606,982	ILS	(270,549,512)	01/21/2021	(5,616,938)	-0.137%
CITIBANK N A	USD	198,332,169	JPY	(20,734,934,149)	01/21/2021	(2,532,239)	-0.062%
CITIBANK N A	KRW	45,538,858,000	USD	(40,656,065)	01/22/2021	1,220,958	0.030%
CITIBANK N A	USD	58,338,676	IDR	(887,125,914,406)	01/22/2021	(5,153,127)	-0.125%
CITIBANK N A	EGP	166,876,000	USD	(10,404,389)	03/02/2021	29,442	0.001%
CITIBANK N A	EGP	71,829,000	USD	(4,531,798)	03/02/2021	(40,729)	-0.001%
CITIBANK N A	USD	30,557,689	RSD	(2,963,790,212)	03/12/2021	(233,538)	-0.006%
Credit Suisse First Boston Inc (PAS)	USD	40,802,504	CHF	(36,628,000)	01/21/2021	(598,286)	-0.015%
DEUTSCHE BANK	KRW	78,831,511,000	USD	(70,109,846)	01/22/2021	2,382,727	0.058%
GOLDMAN SACHS & CO	USD	20,046,189	TRY	(161,883,000)	01/15/2021	(1,621,719)	-0.039%
GOLDMAN SACHS & CO	IDR	199,996,535,000	USD	(14,129,038)	01/22/2021	184,759	0.004%
GOLDMAN SACHS & CO	KRW	56,143,725,000	USD	(50,570,593)	01/22/2021	1,058,547	0.026%
GOLDMAN SACHS & CO	KRW	11,449,142,000	USD	(10,340,440)	01/22/2021	188,063	0.005%
GOLDMAN SACHS & CO	USD	23,538,554	IDR	(355,935,308,394)	01/22/2021	(1,935,817)	-0.047%
GOLDMAN SACHS & CO	USD	25,401,455	IDR	(382,672,926,498)	01/22/2021	(1,986,533)	-0.048%
GOLDMAN SACHS & CO	USD	23,996,708	INR	(1,793,993,859)	01/22/2021	(510,503)	-0.012%
GOLDMAN SACHS & CO	USD	24,568,171	INR	(1,824,309,515)	01/22/2021	(353,173)	-0.009%
GOLDMAN SACHS & CO	USD	37,032,927	TWD	(1,059,363,913)	01/22/2021	(796,617)	-0.019%
GOLDMAN SACHS & CO	USD	56,937,732	TWD	(1,598,356,000)	01/22/2021	(139,047)	-0.003%
GOLDMAN SACHS & CO	USD	14,394,167	THB	(433,768,216)	03/05/2021	(85,891)	-0.002%
HSBC SECURITIES INC	AUD	116,072,156	USD	(82,498,285)	01/21/2021	7,008,771	0.170%
HSBC SECURITIES INC	MXN	432,027,000	USD	(20,378,094)	01/21/2021	1,281,034	0.031%
HSBC SECURITIES INC	MXN	66,197,457	USD	(3,272,543)	01/21/2021	46,183	0.001%
HSBC SECURITIES INC	USD	122,698,594	GBP	(95,270,702)	01/21/2021	(7,605,387)	-0.185%
HSBC SECURITIES INC	USD	124,550,855	GBP	(96,714,198)	01/21/2021	(7,727,429)	-0.188%
HSBC SECURITIES INC	USD	40,658,817	MXN	(881,869,405)	01/21/2021	(3,552,591)	-0.086%
HSBC SECURITIES INC	IDR	61,497,562,500	USD	(4,325,331)	01/22/2021	76,063	0.002%
HSBC SECURITIES INC	USD	80,523,251	TWD	(2,302,964,977)	01/22/2021	(1,714,887)	-0.042%
HSBC SECURITIES INC	USD	50,336,168	THB	(1,518,264,669)	03/05/2021	(346,567)	-0.008%
HSBC SECURITIES INC	USD	35,983,160	THB	(1,084,496,453)	03/05/2021	(219,518)	-0.005%
HSBC SECURITIES INC	USD	8,030,291	CNH	(53,087,450)	03/12/2021	(94,534)	-0.002%
MORGAN STANLEY & COMPANY LLC	CAD	356,997	USD	(277,744)	01/21/2021	2,739	0.000%
MORGAN STANLEY & COMPANY LLC	INR	2,772,085,000	USD	(37,103,115)	01/22/2021	765,506	0.019%
MORGAN STANLEY & COMPANY LLC	USD	17,388,129	IDR	(263,777,915,466)	01/22/2021	(1,490,517)	-0.036%
MORGAN STANLEY & COMPANY LLC	USD	82,613,799	KRW	(96,947,292,572)	01/22/2021	(6,537,844)	-0.159%
MORGAN STANLEY & COMPANY LLC	USD	61,717,912	KRW	(69,592,500,000)	01/22/2021	(2,278,571)	-0.055%
MORGAN STANLEY & COMPANY LLC	USD	27,435,463	TWD	(783,008,110)	01/22/2021	(525,505)	-0.013%
MORGAN STANLEY & COMPANY LLC	USD	64,553,809	BRL	(345,621,094)	03/02/2021	(1,904,489)	-0.046%
MORGAN STANLEY & COMPANY LLC	USD	26,346,555	PHP	(1,269,377,010)	03/05/2021	(1,147)	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	2,759,474	USD	(3,362,580)	03/12/2021	14,041	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	2,201,548	USD	(2,689,285)	03/12/2021	4,632	0.000%
NATWEST BANK PLC	USD	43,852,500	AUD	(60,000,000)	01/21/2021	(2,415,473)	-0.059%
RBC DOMINION SECURITIES INC	NOK	182,993,000	USD	(19,634,063)	01/21/2021	1,707,724	0.042%
STATE STREET GLOBAL MARKETS LLC	BRL	129,475,659	USD	(25,347,623)	03/02/2021	(451,192)	-0.011%
STANDARD CHARTERED SECURITIES	SEK	354,948,000	USD	(41,042,707)	01/21/2021	2,109,442	0.051%
STANDARD CHARTERED SECURITIES	USD	27,243,960	MYR	(111,277,953)	03/05/2021	(553,560)	-0.013%
UBS SECURITIES LLC	USD	4,337,918	PLN	(15,929,000)	01/21/2021	73,391	0.002%
UBS SECURITIES LLC	USD	14,147,326	CLP	(10,947,594,271)	03/05/2021	(1,261,096)	-0.031%
UBS SECURITIES LLC	USD	10,288,771	CLP	(7,890,150,143)	03/05/2021	(816,386)	-0.020%
UBS SECURITIES LLC	USD	22,013,319	CLP	(16,633,043,436)	03/05/2021	(1,397,208)	-0.034%
UBS SECURITIES LLC	CZK	2,458,816,000	USD	(113,529,227)	03/12/2021	998,122	0.024%
UBS SECURITIES LLC	EUR	1,360,045	USD	(1,657,148)	03/12/2021	7,066	0.000%

Total Forward Currency Exchange Contracts

(76,234,666)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S35 PAY 75 01/20/2021	75.00	1/20/2021	202,400,000	34,780	0.001%
FXO USD CALL/ZAR PUT 19.25 02/01/2021	19.25	2/1/2021	60,720,000	3,503	0.000%
SPX 03/19/2021 P 3100 OTC	3,100.00	3/19/2021	1,189	2,883,325	0.070%
SPX 03/19/2021 P 3300 OTC	3,300.00	3/19/2021	295	1,210,975	0.029%
SPX 03/19/2021 P 3550 OTC	3,550.00	3/19/2021	(295)	(2,326,075)	(0.057%)

Total Options

1,806,508

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 06/20/2021	(12,150,000)	41,225	0.001%
ARCELORMITTAL CDS 12/20/2025	(16,950,000)	3,611,603	0.088%
PLN IRS 02/23/2028 PAY FIX	(15,000,000)	(640,956)	(0.016%)
BAHRAIN CDS 12/20/2023	(2,811,111)	72,968	0.002%
BAHRAIN CDS 12/20/2023	(6,339,623)	164,558	0.004%
BAHRAIN CDS 12/20/2023	(4,213,158)	109,361	0.003%
BAHRAIN CDS 12/20/2023	(4,213,158)	109,361	0.003%
BAHRAIN CDS 12/20/2023	(5,898,421)	153,105	0.004%
BAHRAIN CDS 12/20/2023	(1,685,263)	43,744	0.001%
BAHRAIN CDS 12/20/2023	(2,129,630)	55,279	0.001%
BAHRAIN CDS 12/20/2023	(4,259,259)	110,558	0.003%
PLN IRS 08/06/2028 PAY FIX	(9,750,000)	(403,869)	(0.010%)
ZCS INFL SWAP USD REC CPI 5YR	(88,500,000)	1,746,371	0.042%
ZCS INFL SWAP USD REC CPI 5YR	(17,600,000)	214,790	0.005%
ZCS INFL SWAP USD REC CPI 5YR	(41,900,000)	14,414	0.000%
ZCS INFL SWAP USD REC CPI 5YR	127,250,000	(3,222,734)	(0.078%)
PLN IRS 06/08/2028 PAY FIX	(17,812,198)	(725,219)	(0.018%)
PLN IRS 06/11/2028 PAY FIX	(28,187,802)	(1,187,393)	(0.029%)
BARRICK GOLD CORP CDS 12/20/2025	2,265,000	(68,369)	(0.002%)
BARRICK GOLD CORP CDS 12/20/2025	4,535,000	(136,889)	(0.003%)
BARRICK GOLD CORP CDS 12/20/2025	2,265,000	(68,369)	(0.002%)
BARRICK GOLD CORP CDS 12/20/2025	4,534,000	(136,859)	(0.003%)
BARRICK GOLD CORP CDS 12/20/2025	2,260,000	(68,218)	(0.002%)
BARRICK GOLD CORP CDS 12/20/2025	4,541,000	(137,070)	(0.003%)
ZCS INFL SWAP USD REC CPI 5YR	7,000,000	(189,644)	(0.005%)
ZCS INFL SWAP USD REC CPI 5YR	79,531,250	(1,980,090)	(0.048%)
ZCS INFL SWAP USD REC CPI 5YR	47,718,750	(1,188,054)	(0.029%)
BOEING CO DEB CDS 06/20/2025	2,591,000	45,718	0.001%
BOEING CO DEB CDS 06/20/2025	2,590,000	45,701	0.001%
BOEING CO DEB CDS 06/20/2025	1,035,000	18,263	0.000%
PLN IRS 03/19/2028 PAY FIX	(38,257,756)	(1,474,762)	(0.036%)
DELL INC CDS 06/20/2025	900,000	9,208	0.000%
DELL INC CDS 06/20/2025	2,255,000	23,071	0.001%
DELL INC CDS 06/20/2025	2,250,000	23,020	0.001%
DELL INC CDS 06/20/2025	3,605,000	36,883	0.001%
DELL INC CDS 06/20/2025	900,000	9,208	0.000%
DELL INC CDS 06/20/2025	900,000	9,208	0.000%
DELL INC CDS 06/20/2025	2,255,000	23,071	0.001%
GLENCORE FINANCE EUROPE CDS 06/20/23	(9,886,207)	(1,280,342)	(0.031%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,300,000)	(427,376)	(0.010%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,950,000)	(523,591)	(0.013%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,700,000)	(391,371)	(0.010%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(2,900,000)	(306,750)	(0.007%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(7,900,000)	(835,630)	(0.020%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(10,000,000)	(1,057,759)	(0.026%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(5,000,000)	(528,880)	(0.013%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(6,700,000)	(708,699)	(0.017%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,000,000)	(388,524)	(0.009%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,210,000)	(415,720)	(0.010%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(8,413,793)	(1,089,653)	(0.026%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,550,000)	(375,505)	(0.009%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,150,000)	(438,970)	(0.011%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,550,000)	(375,505)	(0.009%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,300,000)	(454,836)	(0.011%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,800,000)	(401,948)	(0.010%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(635,000)	(50,757)	(0.001%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(1,900,000)	(151,873)	(0.004%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(1,380,000)	(110,307)	(0.003%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(1,250,000)	(99,916)	(0.002%)
CAD IRS 09/25/2048 PAY FIX	(850,000)	(201,731)	(0.005%)
CAD IRS 11/09/2048 PAY FIX	(2,200,000)	(559,734)	(0.014%)
PLN IRS 02/12/2028 PAY FIX	(29,533,679)	(1,282,668)	(0.031%)
PLN IRS 02/12/2028 PAY FIX	(45,517,385)	(1,976,851)	(0.048%)
PLN IRS 02/13/2018 PAY FIX	(119,483,134)	(5,164,606)	(0.126%)
PLN IRS 02/14/2028 PAY FIX	(90,465,802)	(3,926,086)	(0.095%)
PLN IRS 03/07/2028 PAY FIX	(18,561,485)	(752,695)	(0.018%)
PLN IRS 03/08/2028 PAY FIX	(141,438,515)	(5,881,074)	(0.143%)
PLN IRS 06/09/2028 PAY FIX	(5,800,000)	(231,303)	(0.006%)
PLN IRS 11/13/2028 PAY FIX	(40,000,000)	(1,724,218)	(0.042%)
INTERNATIONAL PAPER CO CDS 06/20/2025	9,940,000	(283,330)	(0.007%)
INTERNATIONAL PAPER CO CDS 06/20/2025	2,260,000	(64,419)	(0.002%)
INTERNATIONAL PAPER CO CDS 06/20/2025	1,810,000	(51,592)	(0.001%)
INTERNATIONAL PAPER CO CDS 06/20/2025	2,260,000	(64,419)	(0.002%)
PLN IRS 11/05/2028 PAY FIX	(20,430,000)	(849,833)	(0.021%)
PLN IRS 02/28/2028 PAY FIX	(34,000,000)	(1,411,314)	(0.034%)
PLN IRS 09/17/2028 PAY FIX	(29,420,000)	(1,241,732)	(0.030%)
CAD IRS 07/05/2048 PAY FIX	(20,750,000)	(3,689,878)	(0.090%)
PACKAGING CORP AMERIC CDS 06/20/2025	6,675,000	(205,343)	(0.005%)
PACKAGING CORP AMERIC CDS 06/20/2025	4,725,000	(145,355)	(0.004%)
PACKAGING CORP AMERIC CDS 06/20/2025	2,160,000	(66,448)	(0.002%)
PRUDENTIAL FINANCIAL CDS 06/20/2025	2,250,000	(51,629)	(0.001%)
PRUDENTIAL FINANCIAL CDS 06/20/2025	2,250,000	(51,629)	(0.001%)

PRUDENTIAL FINANCIAL CDS 06/20/2025	15,300,000	(351,074)	(0.009%)
QUEST DIAGNOSTICS INC CDS 06/20/2025	9,315,000	(313,589)	(0.008%)
QUEST DIAGNOSTICS INC CDS 06/20/2025	(10,335,000)	(347,928)	(0.008%)
RAYTHEON CO CDS 06/20/2025	(4,000,000)	(161,004)	(0.004%)
RAYTHEON CO CDS 06/20/2025	(5,975,000)	(240,500)	(0.006%)
ROLLS-ROYCE PLC CDS 06/20/2021	(7,134,000)	(25,333)	(0.001%)
ROLLS-ROYCE PLC CDS 06/20/2021	(4,756,000)	(16,889)	0.000%
ROLLS-ROYCE PLC CDS 06/20/2021	(3,900,000)	(13,849)	0.000%
ROLLS-ROYCE PLC CDS 06/20/2021	(2,925,000)	(10,387)	0.000%
SANOFI CDS 06/20/2025	6,563,000	(287,761)	(0.007%)
SANOFI CDS 06/20/2025	4,376,000	(191,870)	(0.005%)
SOUTH AFRICA CDS 06/20/2025	22,551,000	856,532	0.021%
SOUTH AFRICA CDS 06/20/2025	17,139,000	650,974	0.016%
SOUTH AFRICA CDS 06/20/2025	39,680,000	1,507,126	0.037%
RAYTHEON TECH CORP CDS 06/20/2025	(4,000,000)	(130,352)	(0.003%)
RAYTHEON TECH CORP CDS 06/20/2025	(5,975,000)	(194,713)	(0.005%)
VERIZON COMMUNICATIONS CDS 06/20/2022	(22,400,000)	243,107	0.006%
PLN IRS 11/20/2030 PAY FIX	(67,418,000)	(57,660)	(0.001%)
MXN IRS 02/10/2025 PAY FIX	(1,584,538,000)	(5,537,980)	(0.135%)
PLN IRS 11/05/2029 PAY FIX	(26,015,037)	(485,990)	(0.012%)
PLN IRS 11/20/2030 PAY FIX	(134,837,000)	(55,008)	(0.001%)
PLN IRS 11/25/2029 PAY FIX	(53,000,000)	(1,015,494)	(0.025%)
GBP IRS 11/21/2049 PAY FIX	(1,400,000)	(262,375)	(0.006%)
CAD IRS 02/12/2025 REC FIX	13,200,000	438,766	0.011%
HKD IRS 07/03/2025 REC FIX	90,000,000	181,789	0.004%
HKD IRS 07/07/2025 REC FIX	180,000,000	365,877	0.009%
CAD IRS 10/03/2049 PAY FIX	(2,600,000)	(79,538)	(0.002%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(89,926)	(0.002%)
GBP IRS 10/23/2050 PAY FIX	(1,140,000)	(47,271)	(0.001%)
MXN IRS 08/19/2025 PAY FIX	(608,800,000)	(563,567)	(0.014%)
PLN IRS 11/23/2030 PAY FIX	(81,909,000)	(73,145)	(0.002%)
PLN IRS 11/07/2029 PAY FIX	(25,624,812)	(514,143)	(0.013%)
CAD IRS 10/03/2024 REC FIX	25,700,000	702,475	0.017%
PLN IRS 11/06/2029 PAY FIX	(26,015,037)	(486,017)	(0.012%)
ITRX XOVER CDSI S34 5Y 12/20/2025	(85,300,000)	12,380,264	0.301%
GBP IRS 01/17/2050 PAY FIX	(25,200,000)	(3,952,851)	(0.096%)
FI TRS REC IBXLLTR 03/20/2021	46,715	219,873	0.005%
GBP IRS 10/03/2049 PAY FIX	(1,050,000)	(60,771)	(0.001%)
PLN IRS 11/20/2030 PAY FIX	(67,418,000)	(44,738)	(0.001%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(90,959)	(0.002%)
MXN IRS 01/03/2025 PAY FIX	(966,575,000)	(3,715,579)	(0.090%)
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	(485,990)	(0.012%)
CAD IRS 05/28/2024 REC FIX	14,636,028	467,424	0.011%
CZK IRS 04/01/2024 PAY FIX	(67,411,035)	(91,988)	(0.002%)
GBP IRS 10/23/2070 PAY FIX	(725,000)	(62,224)	(0.002%)
GBP IRS 10/23/2049 PAY FIX	(800,000)	(130,592)	(0.003%)
CZK IRS 10/25/2024 PAY FIX	(349,400,000)	(460,829)	(0.011%)
GBP IRS 01/22/2050 PAY FIX	(16,200,000)	(2,420,493)	(0.059%)
CZK IRS 03/29/2024 PAY FIX	(1,260,220,687)	(1,827,650)	(0.044%)
PLN IRS 11/20/2030 PAY FIX	(67,418,000)	(27,504)	(0.001%)
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	(497,968)	(0.012%)
CDX HY CDSI S35 5Y PRC 12/20/2025	(100,450,000)	9,367,867	0.228%
CDX IG CDSI S35 5Y 12/20/2025	(609,500,000)	14,933,360	0.363%
GBP IRS 03/08/2069 PAY FIX	(5,000,000)	(2,999,128)	(0.073%)
PLN IRS 05/02/2029 PAY FIX	(19,600,000)	(647,413)	(0.016%)
PLN IRS 03/25/2029 PAY FIX	(48,910,000)	(1,463,176)	(0.036%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(95,347)	(0.002%)
CAD IRS 04/16/2049 PAY FIX	(1,600,000)	(263,657)	(0.006%)
HKD IRS 05/06/2025 REC FIX	439,051,000	1,059,053	0.026%
CAD IRS 10/23/2049 PAY FIX	(2,000,000)	(135,802)	(0.003%)
CZK IRS 03/28/2024 PAY FIX	(353,560,451)	(519,060)	(0.013%)
GBP IRS 05/07/2049 PAY FIX	(16,750,000)	(5,799,960)	(0.141%)
CZK IRS 04/02/2024 PAY FIX	(143,810,207)	(200,661)	(0.005%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(95,086)	(0.002%)
HKD IRS 05/04/2025 REC FIX	216,249,000	502,013	0.012%
FI TRS REC IBXLLTR 03/20/2021	45,244	73,825	0.002%
CZK IRS 03/27/2024 PAY FIX	(117,853,484)	(173,037)	(0.004%)
MXN IRS 02/26/2025 PAY FIX	(1,273,000,000)	(4,193,457)	(0.102%)
GBP IRS 01/27/2050 PAY FIX	(8,250,000)	(792,496)	(0.019%)
CAD IRS 10/08/2050 PAY FIX	(33,670,000)	690,541	0.017%
MXN IRS 01/06/2025 PAY FIX	(623,085,000)	(2,399,752)	(0.058%)
CAD IRS 05/28/2024 REC FIX	112,231,986	3,540,920	0.086%
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	(487,487)	(0.012%)
GBP IRS 10/23/2069 PAY FIX	(610,000)	(194,183)	(0.005%)
FI TRS REC IBXLLTR 03/20/2021	67,619	161,048	0.004%
CAD IRS 06/21/2024 REC FIX	45,552,555	1,305,274	0.032%

Total Swap Contracts **(41,464,697)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
OATH1 EURO OAT FUT MAR 21	(687)	3/8/2021	(140,880,458)	(1,111,830)	(3.426%)
UBH1 EURO BUXL 30Y FUT MAR 21	(819)	3/8/2021	(225,359,681)	(2,772,531)	(5.481%)
USH1 UST 30YR FUT MAR 21	(1,080)	3/22/2021	(187,042,500)	2,394,716	(4.549%)
UXYH1 UST 10YR ULTRA FUT MAR 21	(402)	3/22/2021	(62,856,471)	384,565	(1.529%)
WNH1 ULTRA US BOND FUT MAR 21	(2,161)	3/22/2021	(461,508,563)	8,946,101	(11.224%)

Total Futures Contracts **7,841,022**

NET ASSETS **4,111,900,846**

NET ASSET VALUE PER SHARE

Dynamic Global Bond Fund Shares **9.89**

(\$406,926,793 / 41,132,433 Shares Outstanding)

Dynamic Global Bond Fund - Advisor Class Shares (\$158,342 / 16,035 Shares Outstanding)	9.88
Dynamic Global Bond Fund - I Class Shares (\$534,658,369 / 54,038,473 Shares Outstanding)	9.89
Dynamic Global Bond Fund - Z Class Shares (\$3,170,157,342 / 320,366,787 Shares Outstanding)	9.90

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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dirham
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 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.