

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	6,600,000	6,632,565	0.516%
Abertis Infraestructuras	3	3/27/31	1,300,000	1,759,147	0.137%
ABJA Investment Co Pte	5.45	1/24/28	2,169,000	2,237,847	0.174%
Abn Amro Bank	6.38	4/27/21	745,000	876,807	0.068%
Adani Ports & Special Economic Zone	4.2	8/4/27	1,600,000	1,701,179	0.132%
Adevinta	3	11/15/27	145,000	175,806	0.014%
Aib	2.88	5/30/31	1,000,000	1,242,710	0.097%
Akelius Residential Property	1.75	2/7/25	2,210,000	2,732,835	0.213%
Albania Government International Bond	3.5	10/9/25	860,000	1,071,151	0.083%
Albania Government International Bond	3.5	6/16/27	720,000	901,008	0.070%
Allianz	3.38	9/18/69	2,300,000	2,958,435	0.230%
Altice France SA/France	5.88	2/1/27	375,000	468,259	0.036%
America Movil SAB de CV	5.75	6/28/30	930,000	1,680,954	0.131%
American Honda Finance	1.95	10/18/24	847,000	1,062,449	0.083%
American Honda Finance	0.75	11/25/26	796,000	1,073,355	0.084%
American International	5	4/26/23	250,000	374,190	0.029%
Anheuser-Busch InBev SA/NV	2	1/23/35	290,000	379,529	0.030%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	1,069,000	1,378,878	0.107%
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance	3	9/1/29	1,130,000	1,315,954	0.102%
Arion Banki HF	1	3/20/23	1,500,000	1,784,134	0.139%
AT&T	1.6	5/19/28	1,330,000	1,663,629	0.129%
AT&T	2.05	5/19/32	550,000	712,379	0.055%
Australia Government Bond	3	3/21/47	18,342,000	14,724,239	1.146%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	1,000,000	1,184,779	0.092%
Banco Comercial Portugues	4.5	12/7/27	1,600,000	1,859,902	0.145%
Banco De Bogota	6.25	5/12/26	2,150,000	2,416,063	0.188%
Banco de Credito del Peru	3.13	7/1/30	230,000	230,895	0.018%
Banco de Credito del Peru	3.13	7/1/30	2,170,000	2,178,441	0.170%
Banco Santander	1.38	2/9/22	1,500,000	1,785,612	0.139%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	2,050,000	2,067,733	0.161%
Bank of America	1.38	2/7/25	1,414,000	1,722,552	0.134%
Barclays	1.88	12/8/23	2,814,000	3,464,383	0.270%
BBVA Bancomer SA/Texas	5.88	9/13/34	1,900,000	2,073,195	0.161%
Becton Dickinson And	3.02	5/24/25	1,018,000	1,500,166	0.117%
Becton Dickinson Euro Finance Sarl	1.21	2/12/36	408,000	476,041	0.037%
Bellis Acquisition	3.25	2/16/26	450,000	622,237	0.048%
Bellis Finco	4	2/16/27	170,000	234,655	0.018%
Bermuda Government International Bond	3.72	1/25/27	1,700,000	1,861,500	0.145%
Bermuda Government International Bond	4.75	2/15/29	3,780,000	4,385,367	0.341%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	2,800,000	3,389,258	0.264%
Blackstone Property Partners Europe Holdings Sarl	2.2	7/24/25	1,500,000	1,881,286	0.146%
Bnp Paribas	5.75	1/24/22	174,000	249,388	0.019%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	5,170,000,000	7,975,830	0.621%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	21,015,000,000	32,030,388	2.493%
BP Capital Markets	1.57	2/16/27	1,000,000	1,264,569	0.098%
Bpce	1.13	1/18/23	1,400,000	1,677,522	0.131%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	26,983,000	5,058,454	0.394%
Bulgaria Government International Bond	1.38	9/23/50	2,461,000	2,817,726	0.219%
Bundesobligation	0	4/11/25	19,398,000	23,376,790	1.820%
Bunge Finance Europe BV	1.85	6/16/23	2,070,000	2,511,941	0.196%
Cabot Financial Luxembourg	7.5	10/1/23	707,871	994,852	0.077%
CAB SELAS	3.38	2/1/28	1,690,000	1,972,885	0.154%
Caixabank	2.75	7/14/28	4,600,000	5,630,426	0.438%
Canadian Government Bond	0.5	12/1/30	9,000,000	6,483,481	0.505%
Canadian Government Real Return Bond	4	12/1/31	17,824,204	20,749,943	1.615%
Capgemini	1.63	4/15/26	600,000	755,505	0.059%
Capital One Financial	1.65	6/12/29	2,100,000	2,613,016	0.203%
Cellnex Telecom	1.75	10/23/30	1,300,000	1,504,859	0.117%
Celulosa Arauco Y Constitucion	4.2	1/29/30	2,335,000	2,517,644	0.196%
Cemex SAB de CV	7.38	6/5/27	2,200,000	2,494,250	0.194%
China development Bank	3.43	1/14/27	160,000,000	24,287,528	1.890%
China development Bank	4.88	2/9/28	40,000,000	6,596,017	0.513%
China development Bank	3.65	5/21/29	20,000,000	3,055,098	0.238%
China development Bank	3.5	8/13/26	70,000,000	10,709,020	0.834%
China development Bank	4.24	8/24/27	150,000,000	23,776,713	1.851%

China Government Bond	3.02	10/22/25	60,000,000	9,156,659	0.713%
China Government Bond	3.13	11/21/29	70,000,000	10,594,508	0.825%
China Government Bond	3.28	12/3/27	40,000,000	6,142,002	0.478%
China Government Bond	3.12	12/5/26	150,000,000	22,931,770	1.785%
China Government Bond	3.77	3/8/25	10,000,000	1,581,017	0.123%
China Government Bond	4	6/24/69	10,000,000	1,602,595	0.125%
China Government Bond	2.85	6/4/27	20,000,000	2,991,747	0.233%
China Government Bond	3.25	6/6/26	130,000,000	20,017,100	1.558%
CIFI Holdings	6.55	3/28/24	2,600,000	2,762,007	0.215%
Cirsa Finance International Sarl	6.25	12/20/23	1,180,000	1,402,080	0.109%
Constellium	4.25	2/15/26	1,260,000	1,503,386	0.117%
Consus Real Estate	9.63	5/15/24	600,000	740,687	0.058%
Contourglobal Power Holdings	3.13	1/1/28	966,000	1,138,651	0.089%
Country Garden Holdings	5.13	1/17/25	600,000	624,313	0.049%
Country Garden Holdings	8	1/27/24	400,000	425,590	0.033%
Country Garden Holdings	5.4	5/27/25	1,050,000	1,131,375	0.088%
Country Garden Holdings	6.15	9/17/25	250,000	277,243	0.022%
Credit Agricole SA/London	1.88	12/20/26	1,100,000	1,402,442	0.109%
Credit Agricole SA/London	1	9/16/24	2,800,000	3,418,547	0.266%
Croatia Government International Bond	1.13	3/4/33	1,206,000	1,419,071	0.110%
Croatia Government International Bond	3.88	5/30/22	2,645,000	3,249,564	0.253%
Croatia Government International Bond	1.13	6/19/29	3,085,000	3,726,327	0.290%
Crystal Almond SARL	4.25	10/15/24	1,050,000	1,259,939	0.098%
C&W Senior Financing DAC	7.5	10/15/26	1,300,000	1,380,152	0.107%
C&W Senior Financing DAC	6.88	9/15/27	1,450,000	1,548,781	0.121%
Cyprus Government International Bond	4.25	11/4/25	4,701,000	6,598,676	0.514%
Cyprus Government International Bond	1.25	1/21/40	50,000	61,659	0.005%
Cyprus Government International Bond	2.75	2/26/34	547,000	806,420	0.063%
Cyprus Government International Bond	0	2/9/26	1,575,000	1,841,332	0.143%
Cyprus Government International Bond	1.5	4/16/27	425,000	540,218	0.042%
Cyprus Government International Bond	2.75	5/3/49	1,269,000	2,054,712	0.160%
Cyprus Government International Bond	3.88	5/6/22	1,661,000	2,037,164	0.159%
Cyprus Government International Bond	3.75	7/26/23	1,201,000	1,539,747	0.120%
Cyprus Government International Bond	2.38	9/25/28	8,519,000	11,614,643	0.904%
Czech Republic International Bond	3.63	4/14/21	3,093,000	3,630,248	0.283%
Czech Republic International Bond	3.88	5/24/22	2,038,000	2,509,384	0.195%
Danske Bank	1.38	2/12/30	2,475,000	2,949,597	0.230%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	5,045,372	7,188,386	0.560%
Dexia Credit Local	0.63	1/21/22	2,150,000	2,545,131	0.198%
DH Europe Finance II Sarl	0.45	3/18/28	275,000	323,857	0.025%
DH Europe Finance II Sarl	0.75	9/18/31	385,000	451,946	0.035%
Dnb Boligkreditt	1.88	11/21/22	3,245,000	3,953,442	0.308%
Eastern Power Networks	5.75	3/8/24	38,000	59,831	0.005%
eG Global Finance	4.38	2/7/25	670,000	767,103	0.060%
Egypt Government International Bond	4.75	4/11/25	1,845,000	2,249,913	0.175%
Encore Capital	4.88	10/15/25	540,000	667,435	0.052%
Encore Capital	5.38	2/15/26	910,000	1,306,990	0.102%
E.ON	1.63	5/22/29	2,520,000	3,230,895	0.251%
European Investment Bank	1.25	5/12/25	61,450,000	7,300,725	0.568%
FCA Bank SpA/Ireland	0.5	9/13/24	1,000,000	1,188,344	0.092%
FCE Bank	0.87	9/13/21	850,000	996,765	0.078%
Fiserv	0.38	7/1/23	270,000	319,827	0.025%
Fiserv	3	7/1/31	1,800,000	2,662,380	0.207%
French Republic Government Bond OAT	1.25	5/25/36	12,332,000	16,453,118	1.281%
French Republic Government Bond OAT	1.75	5/25/66	1,179,000	1,800,163	0.140%
French Republic Government Bond OAT	0.7	7/25/30	9,819,944	14,052,789	1.094%
General Electric	0.88	5/17/25	1,800,000	2,170,450	0.169%
General Electric	1.88	5/28/27	2,975,000	3,789,341	0.295%
General Motors Financial	2.2	4/1/24	1,430,000	1,771,827	0.138%
Goldman Sachs	5.5	10/12/21	234,000	330,489	0.026%
Goldman Sachs	1.63	7/27/26	2,204,000	2,755,785	0.214%
HBOS	5.37	6/30/21	600,000	711,824	0.055%
Hellenic Republic Government Bond	0.75	6/18/31	3,809,000	4,419,313	0.344%
Heta Asset Resolution	2.38	12/13/22	9,700,000	11,919,152	0.928%
Honeywell International	0.75	3/10/32	1,095,000	1,311,150	0.102%
HSBC Bank	4.75	3/24/46	707,000	1,279,645	0.100%
HSBC Bank	6.5	7/7/23	12,000	18,576	0.001%
HSBC Holdings	6.5	5/20/24	670,000	1,079,124	0.084%
Iceland Government International Bond	0	4/15/28	2,249,000	2,621,235	0.204%
ICICI Bank Ltd/Dubai	4	3/18/26	2,400,000	2,591,400	0.202%
India Government Bond	8.4	7/28/24	674,470,000	10,091,084	0.785%
India Government Bond	8.2	9/24/25	512,400,000	7,662,207	0.596%

Indonesia Government International Bond	3.75	6/14/28	6,942,000	9,694,408	0.755%
Indonesia Treasury Bond	7	5/15/27	62,710,000,000	4,497,246	0.350%
Indonesia Treasury Bond	6.13	5/15/28	109,932,000,000	7,349,058	0.572%
Indonesia Treasury Bond	8.75	5/15/31	18,938,000,000	1,478,194	0.115%
Infineon Technologies	1.13	6/24/26	1,000,000	1,223,607	0.095%
Infineon Technologies	1.63	6/24/29	1,000,000	1,257,029	0.098%
Infrastrutture Wireless Italiane	1.63	10/21/28	1,300,000	1,537,758	0.120%
Inmobiliaria Colonial Socimi	1.63	11/28/25	1,800,000	2,227,506	0.173%
Inmobiliaria Colonial Socimi	2	4/17/26	700,000	880,790	0.069%
Intercontinental Hotels	3.88	11/28/22	1,729,000	2,483,210	0.193%
Ireland Government Bond	0.2	10/18/30	10,103,000	12,102,516	0.942%
Ireland Government Bond	2	2/18/45	983,000	1,509,545	0.117%
Ireland Government Bond	5.4	3/13/25	5,584,700	8,091,509	0.630%
Ireland Government Bond	1.35	3/18/31	8,823,000	11,742,506	0.914%
Ireland Government Bond	1.5	5/15/50	1,053,000	1,469,722	0.114%
Israel Government Bond - Fixed	5.5	1/31/42	29,006,000	14,021,538	1.091%
Israel Government Bond - Fixed	1.75	8/31/25	28,725,389	9,088,978	0.707%
Israel Government International Bond	1.5	1/18/27	3,044,000	3,855,310	0.300%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	9,530,000	13,891,065	1.081%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	7,960,801	10,153,934	0.790%
Ivory Coast Government International Bond	4.88	1/30/32	675,000	773,695	0.060%
Japanese Government CPI Linked Bond	0.1	3/10/24	1,075,468,900	9,786,306	0.762%
Japanese Government CPI Linked Bond	0.1	3/10/25	969,238,400	8,845,564	0.688%
Japanese Government CPI Linked Bond	0.1	9/10/24	1,202,887,800	10,960,103	0.853%
Japan Government Thirty Year Bond	2.5	9/20/37	3,085,000,000	37,323,415	2.905%
Japan Government Thirty Year Bond	2.2	9/20/39	1,526,850,000	18,069,851	1.406%
Japan Government Thirty Year Bond	1.7	9/20/44	1,978,050,000	22,330,304	1.738%
Japan Government Twenty Year Bond	1.2	12/20/34	3,076,300,000	31,306,996	2.437%
Japan Government Twenty Year Bond	0.7	3/20/37	1,681,150,000	16,005,580	1.246%
Japan Government Twenty Year Bond	0.6	6/20/37	770,000,000	7,221,553	0.562%
Japan Treasury Discount Bill	-0.1	6/28/21	2,600,000,000	23,487,258	1.828%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	924,000	912,714	0.071%
Kuwait Projects Co SPC	4.5	2/23/27	1,800,000	1,750,414	0.136%
Lamar Funding	3.96	5/7/25	1,900,000	1,906,874	0.148%
Latvia Government International Bond	0.38	10/7/26	14,133,000	17,210,600	1.340%
Leaseplan	7.38	11/29/69	1,500,000	1,915,166	0.149%
Leeds Building Society	2.63	4/1/21	1,375,000	1,612,575	0.126%
Legal & General	5.38	10/27/45	1,125,000	1,777,748	0.138%
Malaysia Government Bond	4.64	11/7/33	13,160,000	3,363,120	0.262%
Malaysia Government Bond	4.74	3/15/46	78,674,000	19,727,533	1.535%
Malaysia Government Bond	3.84	4/15/33	4,000,000	960,424	0.075%
Malaysia Government Bond	4.07	6/15/50	31,391,000	7,137,559	0.556%
Marks & Spencer	6	6/12/25	551,000	853,329	0.066%
Medtronic Global Holdings SCA	0.38	10/15/28	554,000	651,300	0.051%
MercadoLibre	3.13	1/14/31	1,180,000	1,125,626	0.088%
Mexican Bonos	8.5	5/31/29	103,200,000	5,672,643	0.442%
mo Fisher Scientific	0.88	10/1/31	955,000	1,139,337	0.089%
mo Fisher Scientific	0.13	3/1/25	1,640,000	1,930,536	0.150%
mo Fisher Scientific	2.38	4/15/32	156,000	213,300	0.017%
Morgan Stanley	1.38	10/27/26	2,269,000	2,822,796	0.220%
Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	1,000,000	1,189,857	0.093%
Nationwide Building Society	1.5	3/8/26	535,000	659,580	0.051%
Nationwide Building Society	2	7/25/29	950,000	1,169,657	0.091%
Netflix	4.63	5/15/29	1,505,000	2,188,634	0.170%
New South Wales Treasury	4	5/20/26	10,514,400	9,218,565	0.718%
Next	4.38	10/2/26	540,000	837,849	0.065%
Next	3.63	5/18/28	1,787,000	2,667,787	0.208%
North Macedonia Government International Bond	1.63	3/10/28	2,600,000	2,985,082	0.232%
OmGrid Funding	5.2	5/16/27	600,000	618,870	0.048%
Orange	0.88	2/3/27	200,000	244,381	0.019%
Petrobras Global Finance BV	7.38	1/17/27	1,800,000	2,139,795	0.167%
Petroleos Mexicanos	5.13	3/15/23	6,134,000	7,563,763	0.589%
Pinnacle Bidco	5.5	2/15/25	495,000	589,194	0.046%
PLT VII Finance Sarl	4.63	1/5/26	200,000	244,549	0.019%
Portugal Obrigacoes do Tesouro OT	4.1	2/15/45	1,854,000	3,569,796	0.278%
Prologis	2.25	6/30/29	1,252,000	1,814,448	0.141%
Province of Ontario Canada	3.5	6/2/43	996,000	892,612	0.069%
Qatar Government International Bond	3.75	4/16/30	1,050,000	1,176,000	0.092%
REI - SECURITY LENDING COLLATERAL			772,934	7,729,337	0.602%
Republic of South Africa Government Bond	10.5	12/21/26	128,650,000	9,905,876	0.771%
Republic of South Africa Government Bond	8.25	3/31/32	61,614,000	3,610,736	0.281%
Romanian Government International Bond	2.88	10/28/24	305,000	392,580	0.031%

Romanian Government International Bond	1.38	12/2/29	655,000	764,565	0.060%
Romanian Government International Bond	2	1/28/32	655,000	772,082	0.060%
Romanian Government International Bond	2	1/28/32	2,764,000	3,258,068	0.254%
Romanian Government International Bond	2.88	3/11/29	943,000	1,223,667	0.095%
Romanian Government International Bond	2.38	4/19/27	2,805,000	3,556,660	0.277%
Romanian Government International Bond	3.62	5/26/30	4,395,000	5,919,192	0.461%
Romanian Government International Bond	2.12	7/16/31	4,258,000	5,112,089	0.398%
Russian Federal Bond - ofZ	8.15	2/3/27	168,707,000	2,390,771	0.186%
Serbia International Bond	1.5	6/26/29	2,885,000	3,396,715	0.264%
Serbia Treasury Bonds	4.5	8/20/32	494,900,000	5,508,774	0.429%
Severn Trent Utilities Finance	6.13	2/26/24	104,000	164,948	0.013%
Shimao Group Holdings	5.6	7/15/26	2,350,000	2,536,609	0.197%
Singapore Government Bond	2.88	7/1/29	6,830,000	5,582,606	0.435%
Singapore Government Bond	3.13	9/1/22	7,416,000	5,719,615	0.445%
Sky	1.88	11/24/23	1,681,000	2,077,878	0.162%
Slovenia Government Bond	0.28	1/14/30	5,934,000	7,193,446	0.560%
Slovenia Government Bond	1.25	3/22/27	4,502,000	5,798,501	0.451%
Slovenia Government Bond	1.5	3/25/35	2,602,000	3,518,615	0.274%
Slovenia Government Bond	5.13	3/30/26	1,188,000	1,787,551	0.139%
Slovenia Government Bond	3.13	8/7/45	2,577,000	4,602,059	0.358%
Slovenia Government Bond	4.63	9/9/24	1,526,000	2,114,562	0.165%
Slovenia Government International Bond	5.25	2/18/24	3,138,000	3,553,779	0.277%
Societe Generale	2.5	9/16/26	2,400,000	2,842,625	0.221%
Sofima Holding	3.75	1/15/28	450,000	531,077	0.041%
Spain Government Bond	0	1/31/25	8,532,000	10,144,653	0.790%
Stadshypotek	2	9/1/28	49,000,000	6,135,878	0.478%
Standard Chartered	2.5	9/9/30	1,500,000	1,861,075	0.145%
State Grid Overseas Investment 2016	1.38	5/2/25	2,000,000	2,459,973	0.191%
Summer BidCo BV	9.75	11/15/25	2,149,937	2,583,228	0.201%
Takeda Pharmaceutical	2.25	11/21/26	2,280,000	2,965,810	0.231%
Tele2	1.13	5/15/24	960,000	1,160,962	0.090%
Tele2	2.13	5/15/28	310,000	403,512	0.031%
Tesco	6.13	2/24/22	780,000	1,128,374	0.088%
Tesco Corporate Treasury Services	0.88	5/29/26	1,000,000	1,208,069	0.094%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	210,000	270,911	0.021%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	285,000	350,983	0.027%
Thailand Government Bond	1.6	12/17/29	28,830,000	913,274	0.071%
Thailand Government Bond	1.59	12/17/35	238,520,000	6,863,307	0.534%
Thailand Government Bond	3.65	6/20/31	182,825,000	6,788,744	0.528%
Thailand Government Bond	3.78	6/25/32	56,220,000	2,108,514	0.164%
Transcanada Trust	4.65	5/18/77	4,481,000	3,637,002	0.283%
Transurban Finance Co Pty	1.45	5/16/29	1,475,000	1,819,523	0.142%
Trivium Packaging Finance BV	3.75	8/15/26	175,000	210,328	0.016%
TRP Government Reserve	0.04		45,366,719	45,366,719	3.531%
UBS AG/London	1.38	4/16/21	4,065,000	4,769,314	0.371%
UniCredit	4.88	2/20/29	1,150,000	1,473,351	0.115%
UniCredit	2	3/4/23	1,414,000	1,723,100	0.134%
Unicredit Bank Austria	1.38	5/26/21	400,000	470,286	0.037%
United Group BV	4	11/15/27	675,000	781,979	0.061%
United Kingdom Gilt	0.63	10/22/50	6,694,000	7,486,036	0.583%
United Kingdom Gilt	4.75	12/7/30	7,900,000	14,816,035	1.153%
United Kingdom Gilt	4.25	12/7/46	6,942,792	15,417,503	1.200%
United Kingdom Gilt	0.63	6/7/25	12,896,000	18,021,990	1.403%
United Kingdom Gilt	1.25	7/22/27	8,045,000	11,564,416	0.900%
U.S. Treasury Bill	0.06	6/17/21	30,331,000	30,330,027	2.361%
Verisure Holding	3.25	2/15/27	1,130,000	1,337,170	0.104%
Verisure Holding	3.88	7/15/26	260,000	314,104	0.024%
Verizon Communications	1.3	5/18/33	3,800,000	4,661,916	0.363%
Vertical Midco GmbH	4.38	7/15/27	490,000	603,406	0.047%
Virgin Media Secured Finance	4.25	1/15/30	750,000	1,033,991	0.080%
Volkswagen International Finance	1.88	3/30/27	2,100,000	2,661,654	0.207%
Volkswagen Leasing GmbH	1.5	6/19/26	1,630,000	2,020,170	0.157%
Walgreens Boots Alliance	2.13	11/20/26	2,350,000	3,006,489	0.234%
Westlake Chemical	1.63	7/17/29	5,000,000	6,088,189	0.474%
Wintershall dea Finance BV	0.45	9/25/23	1,500,000	1,772,771	0.138%
Wintershall dea Finance BV	0.84	9/25/25	1,000,000	1,195,087	0.093%
XLIT	3.25	6/29/47	1,600,000	2,105,175	0.164%
Ziggo BV	2.88	1/15/30	510,000	599,572	0.047%
Ziggo BV	2.88	1/15/30	510,000	599,572	0.047%

Total Investments in Securities

1,285,917,532

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	IDR	8,493,300,000	USD	(599,847)	04/09/2021	(16,376)	-0.001%
Barclays Bank PLC - Wholesale (SING)	INR	937,044,813	USD	(12,905,176)	04/09/2021	(112,340)	-0.009%
Barclays Bank PLC - Wholesale (SING)	CHF	9,570,000	USD	(10,807,711)	04/23/2021	(676,006)	-0.053%
Barclays Bank PLC - Wholesale (SING)	GBP	1,323,490	USD	(1,828,655)	05/21/2021	(3,808)	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	5,886,578	BRL	(32,328,500)	06/02/2021	167,443	0.013%
Barclays Bank PLC - Wholesale (SING)	USD	5,162,643	CLP	(3,637,959,714)	06/11/2021	110,719	0.009%
Barclays Bank PLC - Wholesale (SING)	USD	6,959,004	THB	(215,116,744)	06/11/2021	77,122	0.006%
Barclays Bank PLC - Wholesale (SING)	USD	12,736,779	INR	(937,044,813)	07/09/2021	125,324	0.010%
BNP PARIBAS SECURITIES CORP	KRW	26,517,756,429	USD	(24,131,402)	04/09/2021	(675,466)	-0.053%
BNP PARIBAS SECURITIES CORP	CZK	8,139,000	USD	(382,507)	04/16/2021	(16,805)	-0.001%
BNP PARIBAS SECURITIES CORP	MXN	96,588,000	USD	(4,630,882)	04/16/2021	86,476	0.007%
BNP PARIBAS SECURITIES CORP	MXN	96,588,000	USD	(4,608,502)	04/16/2021	108,856	0.008%
BNP PARIBAS SECURITIES CORP	USD	558,671	RSD	(54,056,988)	04/16/2021	19,521	0.002%
BNP PARIBAS SECURITIES CORP	USD	270,950	RSD	(26,707,499)	04/16/2021	4,576	0.000%
BNP PARIBAS SECURITIES CORP	AUD	1,056,000	USD	(823,136)	04/23/2021	(20,946)	-0.002%
BNP PARIBAS SECURITIES CORP	CAD	2,130,000	USD	(1,682,508)	04/23/2021	12,490	0.001%
BNP PARIBAS SECURITIES CORP	JPY	60,710,000	USD	(586,151)	04/23/2021	(37,719)	-0.003%
BNP PARIBAS SECURITIES CORP	JPY	860,559,000	USD	(7,946,397)	04/23/2021	(172,420)	-0.013%
BNP PARIBAS SECURITIES CORP	USD	1,004,072	AUD	(1,305,000)	04/23/2021	12,729	0.001%
BNP PARIBAS SECURITIES CORP	EUR	8,505,000	USD	(10,148,999)	04/30/2021	(168,977)	-0.013%
BNP PARIBAS SECURITIES CORP	USD	4,901,464	EUR	(4,105,000)	04/30/2021	84,534	0.007%
BNP PARIBAS SECURITIES CORP	USD	1,589,907	EUR	(1,315,157)	04/30/2021	46,662	0.004%
BNP PARIBAS SECURITIES CORP	GBP	2,384,000	USD	(3,302,286)	05/21/2021	(15,192)	-0.001%
BNP PARIBAS SECURITIES CORP	CLP	531,852,000	USD	(737,516)	06/11/2021	1,051	0.000%
BNP PARIBAS SECURITIES CORP	COP	7,033,805,000	USD	(1,938,221)	06/11/2021	(21,093)	-0.002%
BNP PARIBAS SECURITIES CORP	MYR	3,092,000	USD	(744,199)	06/11/2021	1,559	0.000%
BNP PARIBAS SECURITIES CORP	USD	3,292,802	CLP	(2,326,561,855)	06/11/2021	61,976	0.005%
BNP PARIBAS SECURITIES CORP	USD	12,876,969	CLP	(9,087,276,896)	06/11/2021	257,743	0.020%
BNP PARIBAS SECURITIES CORP	CNH	14,047,000	USD	(2,141,611)	06/18/2021	(14,635)	-0.001%
BANK OF AMERICA	USD	14,018,589	INR	(1,037,375,592)	04/09/2021	(143,994)	-0.011%
BANK OF AMERICA	USD	718,947	RUB	(54,875,000)	04/09/2021	(6,112)	0.000%
BANK OF AMERICA	HUF	111,310,000	USD	(359,797)	04/16/2021	564	0.000%
BANK OF AMERICA	MXN	16,860,000	USD	(812,624)	04/16/2021	10,818	0.001%
BANK OF AMERICA	MXN	81,382,010	USD	(4,032,201)	04/16/2021	(57,503)	-0.004%
BANK OF AMERICA	AUD	1,360,000	USD	(1,031,152)	04/23/2021	1,972	0.000%
BANK OF AMERICA	CAD	3,773,000	USD	(2,990,671)	04/23/2021	11,784	0.001%
BANK OF AMERICA	CHF	445,000	USD	(474,050)	04/23/2021	(2,931)	0.000%
BANK OF AMERICA	JPY	1,091,989,000	USD	(10,010,808)	04/23/2021	(146,178)	-0.011%
BANK OF AMERICA	USD	6,578,735	CAD	(8,273,552)	04/23/2021	(5,141)	0.000%
BANK OF AMERICA	EUR	13,060,000	USD	(15,381,154)	04/30/2021	(56,158)	-0.004%
BANK OF AMERICA	EUR	910,272	USD	(1,087,913)	04/30/2021	(19,773)	-0.002%
BANK OF AMERICA	USD	1,345,954	EUR	(1,130,000)	04/30/2021	19,978	0.002%
BANK OF AMERICA	GBP	2,942,000	USD	(4,043,102)	05/21/2021	13,370	0.001%
BANK OF AMERICA	SEK	5,029,000	USD	(581,909)	05/21/2021	(5,809)	0.000%
BANK OF AMERICA	THB	301,859,000	USD	(9,684,280)	06/11/2021	(27,393)	-0.002%
BANK OF AMERICA	USD	2,230,607	THB	(67,047,587)	06/11/2021	85,662	0.007%
BANK OF AMERICA	CNH	21,313,000	USD	(3,233,799)	06/18/2021	(6,615)	-0.001%
BANK OF AMERICA	USD	1,165,748	ZAR	(18,124,000)	06/18/2021	(49,353)	-0.004%
BANK OF AMERICA	CZK	20,011,000	USD	(900,642)	07/16/2021	(1,418)	0.000%
JP MORGAN CHASE BANK	RUB	82,826,000	USD	(1,088,193)	04/09/2021	6,180	0.000%
JP MORGAN CHASE BANK	USD	1,607,004	TWD	(44,319,010)	04/09/2021	51,206	0.004%
JP MORGAN CHASE BANK	CZK	10,922,000	USD	(507,883)	04/16/2021	(17,136)	-0.001%
JP MORGAN CHASE BANK	CZK	21,059,000	USD	(977,046)	04/16/2021	(30,823)	-0.002%
JP MORGAN CHASE BANK	DKK	1,685,000	USD	(266,351)	04/16/2021	(642)	0.000%
JP MORGAN CHASE BANK	AUD	386,000	USD	(298,431)	04/23/2021	(5,206)	0.000%
JP MORGAN CHASE BANK	AUD	24,179,000	USD	(18,742,473)	04/23/2021	(374,904)	-0.029%
JP MORGAN CHASE BANK	AUD	3,353,000	USD	(2,597,090)	04/23/2021	(49,984)	-0.004%
JP MORGAN CHASE BANK	CAD	857,000	USD	(672,149)	04/23/2021	9,829	0.001%
JP MORGAN CHASE BANK	CAD	399,000	USD	(313,997)	04/23/2021	3,516	0.000%
JP MORGAN CHASE BANK	CHF	292,000	USD	(329,291)	04/23/2021	(20,152)	-0.002%
JP MORGAN CHASE BANK	JPY	117,115,000	USD	(1,127,168)	04/23/2021	(69,193)	-0.005%
JP MORGAN CHASE BANK	JPY	294,503,000	USD	(2,840,234)	04/23/2021	(179,801)	-0.014%
JP MORGAN CHASE BANK	JPY	43,844,000	USD	(419,188)	04/23/2021	(23,117)	-0.002%
JP MORGAN CHASE BANK	JPY	159,236,000	USD	(1,537,077)	04/23/2021	(98,597)	-0.008%
JP MORGAN CHASE BANK	JPY	72,711,000	USD	(666,963)	04/23/2021	(10,119)	-0.001%
JP MORGAN CHASE BANK	NOK	2,897,000	USD	(339,471)	04/23/2021	(760)	0.000%
JP MORGAN CHASE BANK	NZD	628,000	USD	(452,075)	04/23/2021	(13,499)	-0.001%
JP MORGAN CHASE BANK	USD	217,074	AUD	(282,000)	04/23/2021	2,853	0.000%
JP MORGAN CHASE BANK	USD	256,875	AUD	(335,324)	04/23/2021	2,146	0.000%
JP MORGAN CHASE BANK	USD	610,497	CAD	(761,000)	04/23/2021	4,913	0.000%

JP MORGAN CHASE BANK	USD	1,146,028	CAD	(1,451,000)	04/23/2021	(8,639)	-0.001%
JP MORGAN CHASE BANK	USD	869,748	JPY	(89,788,161)	04/23/2021	58,634	0.005%
JP MORGAN CHASE BANK	USD	3,028,473	JPY	(334,642,000)	04/23/2021	5,439	0.000%
JP MORGAN CHASE BANK	USD	656,174	JPY	(69,854,000)	04/23/2021	25,139	0.002%
JP MORGAN CHASE BANK	EUR	973,000	USD	(1,160,050)	04/30/2021	(18,302)	-0.001%
JP MORGAN CHASE BANK	EUR	1,581,000	USD	(1,921,778)	04/30/2021	(66,585)	-0.005%
JP MORGAN CHASE BANK	USD	1,449,932	EUR	(1,189,297)	04/30/2021	54,376	0.004%
JP MORGAN CHASE BANK	USD	75,703	EUR	(62,405)	04/30/2021	2,475	0.000%
JP MORGAN CHASE BANK	USD	833,038	PLN	(3,102,000)	05/14/2021	47,948	0.004%
JP MORGAN CHASE BANK	GBP	158,000	USD	(219,739)	05/21/2021	(1,886)	0.000%
JP MORGAN CHASE BANK	SEK	2,764,000	USD	(329,382)	05/21/2021	(12,751)	-0.001%
JP MORGAN CHASE BANK	USD	1,397,378	GBP	(999,000)	05/21/2021	19,943	0.002%
JP MORGAN CHASE BANK	CLP	614,214,000	USD	(844,617)	06/11/2021	8,323	0.001%
JP MORGAN CHASE BANK	MYR	4,604,404	USD	(1,114,544)	06/11/2021	(4,010)	0.000%
JP MORGAN CHASE BANK	CNH	5,781,000	USD	(882,874)	06/18/2021	(7,524)	-0.001%
JP MORGAN CHASE BANK	USD	3,125,790	CNH	(20,600,000)	06/18/2021	6,568	0.001%
JP MORGAN CHASE BANK	USD	2,794,832	CNH	(18,300,000)	06/18/2021	23,872	0.002%
JP MORGAN CHASE BANK	USD	622,619	CNH	(4,066,000)	06/18/2021	6,951	0.001%
JP MORGAN CHASE BANK	USD	271,040	ZAR	(4,233,799)	06/18/2021	(12,810)	-0.001%
JP MORGAN CHASE BANK	CZK	12,245,000	USD	(553,256)	07/16/2021	(3,009)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	MXN	261,494,000	USD	(12,779,619)	04/16/2021	(8,251)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	481,000	USD	(381,378)	04/23/2021	1,389	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	15,992,000	USD	(12,654,522)	04/23/2021	71,491	0.006%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	15,784,000	USD	(12,358,023)	04/23/2021	202,470	0.016%
CANADIAN IMPERIAL BANK OF COMMERCE	JPY	107,971,000	USD	(1,045,096)	04/23/2021	(69,725)	-0.005%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	267,436	CAD	(337,423)	04/23/2021	(1,076)	0.000%
CITIBANK N A	USD	948,943	INR	(69,987,864)	04/09/2021	(6,554)	-0.001%
CITIBANK N A	USD	317,675	RUB	(24,057,552)	04/09/2021	(195)	0.000%
CITIBANK N A	MXN	198,542,000	USD	(9,542,352)	04/16/2021	154,439	0.012%
CITIBANK N A	RSD	127,003,498	USD	(1,268,386)	04/16/2021	(1,687)	0.000%
CITIBANK N A	RSD	381,010,493	USD	(3,805,158)	04/16/2021	(5,060)	0.000%
CITIBANK N A	RSD	10,578,179	USD	(109,217)	04/16/2021	(3,713)	0.000%
CITIBANK N A	TRY	46,668,000	USD	(6,395,856)	04/16/2021	(813,546)	-0.063%
CITIBANK N A	USD	4,564,984	RSD	(437,827,681)	04/16/2021	198,207	0.015%
CITIBANK N A	USD	2,624,113	TRY	(21,275,000)	04/16/2021	79,251	0.006%
CITIBANK N A	ILS	2,848,000	USD	(869,389)	04/19/2021	(17,353)	-0.001%
CITIBANK N A	USD	20,581,490	ILS	(65,877,234)	04/19/2021	872,995	0.068%
CITIBANK N A	USD	1,363,598	ILS	(4,481,125)	04/19/2021	22,980	0.002%
CITIBANK N A	AUD	24,243,000	USD	(18,705,266)	04/23/2021	(289,079)	-0.023%
CITIBANK N A	AUD	471,000	USD	(358,794)	04/23/2021	(999)	0.000%
CITIBANK N A	JPY	7,003,981,433	USD	(67,434,743)	04/23/2021	(4,163,325)	-0.324%
CITIBANK N A	JPY	1,437,547,000	USD	(13,562,212)	04/23/2021	(575,936)	-0.045%
CITIBANK N A	USD	794,455	CAD	(1,009,924)	04/23/2021	(9,216)	-0.001%
CITIBANK N A	USD	1,365,798	JPY	(141,601,419)	04/23/2021	86,622	0.007%
CITIBANK N A	USD	72,202	JPY	(7,834,603)	04/23/2021	1,427	0.000%
CITIBANK N A	EUR	1,896,000	USD	(2,228,141)	04/30/2021	(3,318)	0.000%
CITIBANK N A	EUR	805,281	USD	(970,480)	04/30/2021	(25,539)	-0.002%
CITIBANK N A	USD	644,312	EUR	(528,815)	04/30/2021	23,784	0.002%
CITIBANK N A	USD	648,463	EUR	(542,563)	04/30/2021	11,803	0.001%
CITIBANK N A	USD	3,798,617	EUR	(3,152,000)	04/30/2021	99,966	0.008%
CITIBANK N A	GBP	1,893,020	USD	(2,602,723)	05/21/2021	7,401	0.001%
CITIBANK N A	GBP	1,361,753	USD	(1,896,804)	05/21/2021	(19,199)	-0.001%
CITIBANK N A	USD	968,993	CLP	(712,161,535)	06/11/2021	(19,964)	-0.002%
CITIBANK N A	USD	933,168	THB	(28,771,989)	06/11/2021	12,712	0.001%
CITIBANK N A	USD	5,075,291	CNH	(33,024,917)	06/18/2021	74,705	0.006%
CITIBANK N A	USD	5,049,930	CNH	(32,953,320)	06/18/2021	60,186	0.005%
CITIBANK N A	RUB	24,057,552	USD	(313,993)	07/09/2021	368	0.000%
CITIBANK N A	USD	12,716,194	RUB	(956,989,000)	07/09/2021	211,181	0.016%
CITIBANK N A	USD	3,793,414	RSD	(381,010,493)	07/16/2021	(5,976)	0.000%
CITIBANK N A	USD	1,264,471	RSD	(127,003,498)	07/16/2021	(1,992)	0.000%
Credit Suisse First Boston Inc (PAS)	EUR	3,677,000	USD	(4,468,386)	04/30/2021	(153,684)	-0.012%
DEUTSCHE BANK	INR	468,640,187	USD	(6,387,006)	04/09/2021	11,020	0.001%
DEUTSCHE BANK	USD	56,742	IDR	(805,338,920)	04/09/2021	1,417	0.000%
DEUTSCHE BANK	USD	250,870	AUD	(324,583)	04/23/2021	4,301	0.000%
DEUTSCHE BANK	EUR	1,747,527	USD	(2,121,685)	04/30/2021	(71,084)	-0.006%
DEUTSCHE BANK	USD	2,878,861	EUR	(2,410,117)	04/30/2021	50,757	0.004%
DEUTSCHE BANK	BRL	3,149,000	USD	(554,523)	06/02/2021	2,556	0.000%
DEUTSCHE BANK	MYR	1,915,096	USD	(463,625)	06/11/2021	(1,724)	0.000%
DEUTSCHE BANK	MYR	3,546,000	USD	(868,181)	06/11/2021	(12,923)	-0.001%
DEUTSCHE BANK	USD	834,424	CLP	(608,912,471)	06/11/2021	(11,154)	-0.001%
DEUTSCHE BANK	USD	1,578,012	MYR	(6,495,098)	06/11/2021	11,462	0.001%
DEUTSCHE BANK	USD	936,320	MYR	(3,889,940)	06/11/2021	(1,893)	0.000%

DEUTSCHE BANK	INR	108,883,452	USD	(1,480,753)	07/09/2021	(15,317)	-0.001%
GOLDMAN SACHS & CO	IDR	9,880,792,000	USD	(684,029)	04/09/2021	(5,240)	0.000%
GOLDMAN SACHS & CO	KRW	502,448,000	USD	(448,498)	04/09/2021	(4,064)	0.000%
GOLDMAN SACHS & CO	TWD	73,501,358	USD	(2,577,819)	04/09/2021	2,412	0.000%
GOLDMAN SACHS & CO	USD	14,002,505	INR	(1,037,375,592)	04/09/2021	(160,078)	-0.012%
GOLDMAN SACHS & CO	USD	1,055,655	TWD	(29,181,483)	04/09/2021	31,253	0.002%
GOLDMAN SACHS & CO	USD	1,059,045	TWD	(29,176,682)	04/09/2021	34,811	0.003%
GOLDMAN SACHS & CO	USD	562,862	TWD	(15,506,853)	04/09/2021	18,501	0.001%
GOLDMAN SACHS & CO	JPY	77,402,000	USD	(737,175)	04/23/2021	(37,953)	-0.003%
GOLDMAN SACHS & CO	USD	340,932	JPY	(35,404,779)	04/23/2021	21,099	0.002%
GOLDMAN SACHS & CO	USD	1,501,242	JPY	(163,740,684)	04/23/2021	22,068	0.002%
GOLDMAN SACHS & CO	USD	19,803,419	EUR	(16,266,243)	04/30/2021	716,121	0.056%
GOLDMAN SACHS & CO	USD	583,753	THB	(18,216,000)	06/11/2021	998	0.000%
GOLDMAN SACHS & CO	USD	2,214,847	THB	(66,704,545)	06/11/2021	80,876	0.006%
GOLDMAN SACHS & CO	USD	2,229,746	THB	(67,159,943)	06/11/2021	81,206	0.006%
GOLDMAN SACHS & CO	USD	2,431,957	THB	(73,873,117)	06/11/2021	68,653	0.005%
GOLDMAN SACHS & CO	USD	3,299,109	CNH	(21,538,564)	06/18/2021	37,771	0.003%
GOLDMAN SACHS & CO	USD	2,600,511	TWD	(73,501,358)	07/09/2021	(9,326)	-0.001%
HSBC SECURITIES INC	INR	46,312,000	USD	(628,940)	04/09/2021	3,326	0.000%
HSBC SECURITIES INC	INR	42,113,507	USD	(569,872)	04/09/2021	5,076	0.000%
HSBC SECURITIES INC	INR	650,628,540	USD	(8,924,946)	04/09/2021	(42,357)	-0.003%
HSBC SECURITIES INC	TWD	73,923,780	USD	(2,591,998)	04/09/2021	3,062	0.000%
HSBC SECURITIES INC	USD	1,259,576	IDR	(17,882,198,120)	04/09/2021	31,108	0.002%
HSBC SECURITIES INC	USD	1,070,896	TWD	(29,546,007)	04/09/2021	33,697	0.003%
HSBC SECURITIES INC	AUD	759,000	USD	(581,207)	04/23/2021	(4,633)	0.000%
HSBC SECURITIES INC	JPY	60,521,000	USD	(573,358)	04/23/2021	(26,634)	-0.002%
HSBC SECURITIES INC	USD	1,980,721	AUD	(2,603,743)	04/23/2021	2,789	0.000%
HSBC SECURITIES INC	EUR	338,981	USD	(413,275)	04/30/2021	(15,505)	-0.001%
HSBC SECURITIES INC	USD	822,476	EUR	(674,981)	04/30/2021	30,432	0.002%
HSBC SECURITIES INC	USD	4,343,314	EUR	(3,643,826)	04/30/2021	67,539	0.005%
HSBC SECURITIES INC	USD	15,364,602	GBP	(11,001,701)	05/21/2021	195,297	0.015%
HSBC SECURITIES INC	USD	1,692,153	GBP	(1,224,754)	05/21/2021	3,445	0.000%
HSBC SECURITIES INC	USD	519,535	SEK	(4,431,538)	05/21/2021	11,879	0.001%
HSBC SECURITIES INC	MYR	3,673,807	USD	(891,809)	06/11/2021	(5,725)	0.000%
HSBC SECURITIES INC	USD	1,881,176	MYR	(7,752,703)	06/11/2021	11,305	0.001%
HSBC SECURITIES INC	USD	566,360	THB	(17,438,436)	06/11/2021	8,480	0.001%
HSBC SECURITIES INC	USD	924,446	THB	(28,513,047)	06/11/2021	12,274	0.001%
HSBC SECURITIES INC	USD	10,162,116	CNH	(66,180,783)	06/18/2021	141,117	0.011%
HSBC SECURITIES INC	USD	11,355,802	CNH	(74,016,606)	06/18/2021	148,314	0.012%
HSBC SECURITIES INC	USD	8,808,645	INR	(650,628,540)	07/09/2021	51,996	0.004%
HSBC SECURITIES INC	USD	2,405,726	TWD	(68,009,878)	07/09/2021	(9,123)	-0.001%
HSBC SECURITIES INC	USD	209,194	TWD	(5,913,902)	07/09/2021	(793)	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	2,136,500	USD	(588,503)	04/09/2021	(17,780)	-0.001%
MORGAN STANLEY & COMPANY LLC	PEN	2,136,500	USD	(589,802)	04/09/2021	(19,080)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	41,474,340	KRW	(47,007,016,429)	04/09/2021	(105,104)	-0.008%
MORGAN STANLEY & COMPANY LLC	USD	1,138,480	PEN	(4,273,000)	04/09/2021	(2,965)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	171,433	ILS	(566,395)	04/19/2021	1,984	0.000%
MORGAN STANLEY & COMPANY LLC	NOK	16,612,063	USD	(1,961,401)	04/23/2021	(19,155)	-0.001%
MORGAN STANLEY & COMPANY LLC	NZD	4,005,000	USD	(2,851,892)	04/23/2021	(54,923)	-0.004%
MORGAN STANLEY & COMPANY LLC	USD	3,025,538	JPY	(327,587,495)	04/23/2021	66,232	0.005%
MORGAN STANLEY & COMPANY LLC	EUR	2,812,844	USD	(3,420,971)	04/30/2021	(120,295)	-0.009%
MORGAN STANLEY & COMPANY LLC	USD	140,731	EUR	(119,192)	04/30/2021	868	0.000%
MORGAN STANLEY & COMPANY LLC	USD	870,279	GBP	(620,000)	05/21/2021	15,414	0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,239,353	THB	(38,209,264)	06/11/2021	16,986	0.001%
MORGAN STANLEY & COMPANY LLC	USD	10,115,548	CNH	(65,944,771)	06/18/2021	130,285	0.010%
MORGAN STANLEY & COMPANY LLC	KRW	47,007,016,429	USD	(41,476,535)	07/09/2021	212,220	0.017%
MORGAN STANLEY & COMPANY LLC	PEN	4,273,000	USD	(1,137,965)	07/09/2021	2,964	0.000%
RBC DOMINION SECURITIES INC	KRW	1,835,499,000	USD	(1,619,634)	04/09/2021	3,933	0.000%
RBC DOMINION SECURITIES INC	USD	493,974	MXN	(10,550,140)	04/16/2021	(21,295)	-0.002%
RBC DOMINION SECURITIES INC	CAD	31,032,546	USD	(24,390,519)	04/23/2021	304,364	0.024%
RBC DOMINION SECURITIES INC	CAD	812,000	USD	(633,692)	04/23/2021	12,476	0.001%
RBC DOMINION SECURITIES INC	USD	678,886	CAD	(858,948)	04/23/2021	(4,642)	0.000%
RBC DOMINION SECURITIES INC	USD	786,931	JPY	(82,488,749)	04/23/2021	41,757	0.003%
RBC DOMINION SECURITIES INC	EUR	4,731,514	USD	(5,725,080)	04/30/2021	(172,979)	-0.013%
RBC DOMINION SECURITIES INC	USD	3,005,139	CNH	(19,581,261)	06/18/2021	40,173	0.003%
RBC DOMINION SECURITIES INC	INR	69,332,491	USD	(932,062)	07/09/2021	1,066	0.000%
STATE STREET GLOBAL MARKETS LLC	DKK	25,346,000	USD	(4,150,521)	04/16/2021	(153,696)	-0.012%
STATE STREET GLOBAL MARKETS LLC	HUF	462,279,169	USD	(1,557,428)	04/16/2021	(60,819)	-0.005%
STATE STREET GLOBAL MARKETS LLC	USD	9,146,005	JPY	(972,582,549)	04/23/2021	360,049	0.028%
STATE STREET GLOBAL MARKETS LLC	USD	19,757,873	EUR	(16,266,243)	04/30/2021	670,576	0.052%
STATE STREET GLOBAL MARKETS LLC	USD	5,527,077	EUR	(4,689,378)	04/30/2021	24,421	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	7,257,402	EUR	(6,017,693)	04/30/2021	196,060	0.015%

STATE STREET GLOBAL MARKETS LLC	USD	6,459,085	EUR	(5,324,072)	04/30/2021	211,658	0.016%
STATE STREET GLOBAL MARKETS LLC	GBP	26,533,530	USD	(36,912,386)	05/21/2021	(327,569)	-0.025%
STATE STREET GLOBAL MARKETS LLC	USD	1,553,629	GBP	(1,126,000)	05/21/2021	1,084	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	385,960	SEK	(3,340,247)	05/21/2021	3,316	0.000%
STATE STREET GLOBAL MARKETS LLC	CNH	12,740,000	USD	(1,930,464)	06/18/2021	(1,391)	0.000%
STANDARD CHARTERED SECURITIES	KRW	14,077,047,000	USD	(12,444,635)	04/09/2021	7,034	0.001%
STANDARD CHARTERED SECURITIES	KRW	3,561,879,000	USD	(3,168,931)	04/09/2021	(18,318)	-0.001%
STANDARD CHARTERED SECURITIES	USD	537,696	TWD	(14,833,965)	04/09/2021	16,957	0.001%
STANDARD CHARTERED SECURITIES	USD	483,981	TWD	(13,445,000)	04/09/2021	12,001	0.001%
STANDARD CHARTERED SECURITIES	USD	484,748	JPY	(50,279,321)	04/23/2021	30,543	0.002%
STANDARD CHARTERED SECURITIES	MYR	3,107,000	USD	(765,554)	06/11/2021	(16,178)	-0.001%
STANDARD CHARTERED SECURITIES	USD	12,828,155	MYR	(51,960,444)	06/11/2021	295,840	0.023%
SOCIETE GENERALE	USD	1,935,866	GBP	(1,408,633)	05/21/2021	(6,378)	0.000%
SOCIETE GENERALE	USD	351,053	SGD	(472,914)	06/18/2021	(378)	0.000%
UBS SECURITIES LLC	KRW	512,387,000	USD	(453,001)	04/09/2021	225	0.000%
UBS SECURITIES LLC	RUB	1,167,777,552	USD	(15,491,875)	04/09/2021	(62,124)	-0.005%
UBS SECURITIES LLC	TWD	28,583,862	USD	(1,003,894)	04/09/2021	(470)	0.000%
UBS SECURITIES LLC	USD	78,165	IDR	(1,118,359,503)	04/09/2021	1,336	0.000%
UBS SECURITIES LLC	USD	56,714	IDR	(805,338,920)	04/09/2021	1,389	0.000%
UBS SECURITIES LLC	USD	6,105,139	IDR	(86,540,342,000)	04/09/2021	160,005	0.012%
UBS SECURITIES LLC	USD	15,820,458	RUB	(1,171,671,000)	04/09/2021	339,263	0.026%
UBS SECURITIES LLC	CZK	129,131,110	USD	(6,066,980)	04/16/2021	(264,864)	-0.021%
UBS SECURITIES LLC	CZK	129,131,110	USD	(6,066,980)	04/16/2021	(264,864)	-0.021%
UBS SECURITIES LLC	CZK	127,203,780	USD	(5,976,428)	04/16/2021	(260,910)	-0.020%
UBS SECURITIES LLC	RON	5,168,000	USD	(1,284,655)	04/16/2021	(53,759)	-0.004%
UBS SECURITIES LLC	RON	1,297,000	USD	(322,613)	04/16/2021	(13,698)	-0.001%
UBS SECURITIES LLC	USD	19,637,597	CZK	(425,586,000)	04/16/2021	515,177	0.040%
UBS SECURITIES LLC	USD	22,920,616	MXN	(468,479,000)	04/16/2021	40,101	0.003%
UBS SECURITIES LLC	ILS	1,390,070	USD	(421,923)	04/19/2021	(6,055)	0.000%
UBS SECURITIES LLC	USD	338,057	ILS	(1,126,160)	04/19/2021	1,144	0.000%
UBS SECURITIES LLC	CAD	8,674,731	USD	(6,870,334)	04/23/2021	32,789	0.003%
UBS SECURITIES LLC	CAD	1,536,914	USD	(1,207,874)	04/23/2021	15,162	0.001%
UBS SECURITIES LLC	JPY	3,449,722,198	USD	(33,271,468)	04/23/2021	(2,107,934)	-0.164%
UBS SECURITIES LLC	JPY	1,440,927,000	USD	(13,245,913)	04/23/2021	(229,104)	-0.018%
UBS SECURITIES LLC	USD	28,555,532	AUD	(37,034,605)	04/23/2021	422,207	0.033%
UBS SECURITIES LLC	USD	329,284	AUD	(429,000)	04/23/2021	3,394	0.000%
UBS SECURITIES LLC	USD	1,797,179	AUD	(2,299,374)	04/23/2021	50,461	0.004%
UBS SECURITIES LLC	USD	4,107,345	JPY	(447,831,992)	04/23/2021	61,793	0.005%
UBS SECURITIES LLC	EUR	276,000	USD	(335,936)	04/30/2021	(12,069)	-0.001%
UBS SECURITIES LLC	EUR	36,205,000	USD	(43,109,366)	04/30/2021	(625,333)	-0.049%
UBS SECURITIES LLC	EUR	10,655,000	USD	(12,724,659)	04/30/2021	(221,763)	-0.017%
UBS SECURITIES LLC	EUR	24,957,070	USD	(30,323,114)	04/30/2021	(1,037,740)	-0.081%
UBS SECURITIES LLC	USD	3,590,412	EUR	(2,945,073)	04/30/2021	134,575	0.010%
UBS SECURITIES LLC	USD	10,350,873	EUR	(8,494,000)	04/30/2021	383,759	0.030%
UBS SECURITIES LLC	USD	472,205	EUR	(392,476)	04/30/2021	11,662	0.001%
UBS SECURITIES LLC	USD	6,812,496	EUR	(5,646,588)	04/30/2021	186,620	0.015%
UBS SECURITIES LLC	USD	475,566	EUR	(394,862)	04/30/2021	12,223	0.001%
UBS SECURITIES LLC	PLN	25,186,417	USD	(6,758,987)	05/14/2021	(384,512)	-0.030%
UBS SECURITIES LLC	USD	4,171,904	SEK	(34,450,623)	05/21/2021	225,397	0.018%
UBS SECURITIES LLC	CLP	624,218,000	USD	(864,628)	06/11/2021	2,205	0.000%
UBS SECURITIES LLC	CLP	356,834,000	USD	(496,983)	06/11/2021	(1,459)	0.000%
UBS SECURITIES LLC	USD	3,068,919	CLP	(2,187,325,465)	06/11/2021	31,446	0.002%
UBS SECURITIES LLC	USD	3,409,910	CLP	(2,430,361,628)	06/11/2021	34,940	0.003%
UBS SECURITIES LLC	USD	3,347,269	CLP	(2,362,311,502)	06/11/2021	66,799	0.005%
UBS SECURITIES LLC	USD	3,205,389	CLP	(2,271,819,223)	06/11/2021	50,583	0.004%
UBS SECURITIES LLC	USD	7,112,445	SGD	(9,600,321)	06/18/2021	(21,734)	-0.002%
UBS SECURITIES LLC	USD	37,987,533	ZAR	(575,530,116)	06/18/2021	(598,178)	-0.047%
UBS SECURITIES LLC	ZAR	97,062,000	USD	(6,443,009)	06/18/2021	64,394	0.005%
UBS SECURITIES LLC	ZAR	196,086,000	USD	(12,981,100)	06/18/2021	165,246	0.013%
UBS SECURITIES LLC	ZAR	97,062,000	USD	(6,466,058)	06/18/2021	41,345	0.003%
UBS SECURITIES LLC	USD	1,012,571	TWD	(28,583,862)	07/09/2021	(2,366)	0.000%
UBS SECURITIES LLC	CZK	425,586,000	USD	(19,645,302)	07/16/2021	(520,970)	-0.041%

Total Forward Currency Exchange Contracts **(6,402,444)**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO USD PUT/JPY CALL 103.83 04/30/2021	103.83	4/30/2021	37,405,000	2,880	0.000%

Total Options **2,880**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
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BRAZIL CDS 06/20/2026	3,150,000	(188,691)	(0.015%)
BRAZIL CDS 06/20/2026	3,150,000	(188,691)	(0.015%)
PLN IRS 10/19/2022 PAY FIX	(105,000,000)	(835,531)	(0.065%)
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	(397,216)	(0.031%)
GREECE CDS 12/20/2025	3,365,000	44,408	0.003%
GREECE CDS 12/20/2024	1,836,000	28,344	0.002%
GREECE CDS 12/20/2024	918,000	14,172	0.001%
GREECE CDS 12/20/2024	918,000	14,172	0.001%
GREECE CDS 06/20/2025	904,000	13,562	0.001%
GREECE CDS 06/20/2025	452,000	6,781	0.001%
GREECE CDS 06/20/2025	572,000	8,581	0.001%
GREECE CDS 06/20/2024	95,000	1,509	0.000%
GREECE CDS 06/20/2024	95,000	1,509	0.000%
GREECE CDS 12/20/2024	833,000	12,860	0.001%
GREECE CDS 12/20/2024	2,800,000	43,226	0.003%
GREECE CDS 12/20/2029	850,000	(10,611)	(0.001%)
GREECE CDS 12/20/2029	850,000	(10,611)	(0.001%)
GREECE CDS 12/20/2021	2,160,000	13,705	0.001%
GREECE CDS 06/20/2022	1,450,000	14,528	0.001%
GREECE CDS 06/20/2024	190,000	3,018	0.000%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(2,752)	0.000%
CZK IRS 02/21/2022 REC FIX	457,225,000	312,879	0.024%
PLN IRS 10/22/2029 PAY FIX	(5,882,353)	(5,170)	0.000%
CZK IRS 02/12/2030 PAY FIX	(9,915,000)	8,458	0.001%
PLN IRS 12/19/2029 PAY FIX	(12,500,000)	9,834	0.001%
PLN IRS 11/07/2029 PAY FIX	(2,057,226)	(5,245)	0.000%
PLN IRS 11/06/2029 PAY FIX	(2,088,555)	(2,741)	0.000%
PLN IRS 11/05/2029 PAY FIX	(2,088,554)	(2,752)	0.000%
CZK IRS 02/13/2022 REC FIX	478,062,000	318,202	0.025%
CZK IRS 02/20/2022 REC FIX	282,500,000	195,206	0.015%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(3,615)	0.000%
CZK IRS 02/13/2030 PAY FIX	63,482,000	46,846	0.004%
PLN IRS 04/02/2031 PAY FIX	(11,700,000)	0	0.000%
PLN IRS 02/11/2031 PAY FIX	(7,785,000)	90,024	0.007%
CZK IRS 02/20/2030 PAY FIX	(21,700,000)	8,642	0.001%
MXN IRS 05/04/2027 REC FIX	100,000,000	(203,234)	(0.016%)
CZK IRS 02/21/2030 PAY FIX	(74,899,000)	29,167	0.002%
PLN IRS 10/22/2029 PAY FIX	(4,117,647)	(4,043)	0.000%
PLN IRS 10/26/2030 PAY FIX	(12,000,000)	240,185	0.019%
CZK IRS 02/12/2022 REC FIX	68,694,000	46,066	0.004%
CZK IRS 01/29/2031 PAY FIX	(95,500,000)	232,005	0.018%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(2,860)	0.000%

Total Swap Contracts

(105,876)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNM1 CAN 10YR BOND FUT JUN 21	(12)	6/21/2021	(1,325,090)	(4,035)	(0.103%)
DUM1 EURO SCHATZ FUT JUN 21	(103)	6/8/2021	(13,540,346)	360,574	(1.054%)
G M1 LONG GILT FUT JUN 21	212	6/28/2021	37,289,862	(657,150)	2.902%
IKM1 EURO BTP FUT JUN 21	17	6/8/2021	2,976,629	(32,930)	0.232%
KAAM1 KOREA 10YR BND FUT JUN 21	172	6/15/2021	19,164,303	45,255	1.492%
KEM1 KOREA 3YR BND FUT JUN 21	1,210	6/15/2021	118,450,099	427,833	9.220%
OATM1 EURO OAT FUT JUN 21	94	6/8/2021	17,852,364	(464,326)	1.390%
OEM1 EURO BOBL FUT JUN 21	61	6/8/2021	9,662,907	(218,746)	0.752%
RXM1 EURO BUND FUTURE JUN 21	157	6/8/2021	31,535,029	(661,657)	2.455%
UBM1 EURO BUXL 30Y FUT JUN 21	(44)	6/8/2021	(10,631,417)	404,342	(0.827%)

Total Futures Contracts

(800,841)

NET ASSETS

1,284,773,515

NET ASSET VALUE PER SHARE

International Bond Fund Shares

9.35

(\$505,899,258 / 54,076,594 Shares Outstanding)

International Bond Fund - Advisor Class Shares

9.38

(\$4,951,394 / 527,791 Shares Outstanding)

International Bond Fund - I Class Shares

9.38

(\$411,759,980 / 43,907,958 Shares Outstanding)

International Bond Fund - Z Class Shares

9.36

(\$362,162,884 / 38,693,792 Shares Outstanding)

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 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	EK	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.