

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	6,656,610	0.518%
Abertis Infraestructuras	3	3/27/31	1,300,000	1,797,622	0.140%
ABJA Investment Co Pte	5.45	1/24/28	1,219,000	1,313,655	0.102%
Adani Ports & Special Economic Zone	4.2	8/4/27	1,600,000	1,670,993	0.130%
Adevinta	3	11/15/27	145,000	177,890	0.014%
Aib	2.88	5/30/31	1,000,000	1,266,903	0.099%
Akelius Residential Property	1.75	2/7/25	2,210,000	2,762,329	0.215%
Albania Government International Bond	3.5	10/9/25	860,000	1,088,935	0.085%
Albania Government International Bond	3.5	6/16/27	720,000	919,350	0.072%
Allianz	3.38	9/18/69	2,300,000	2,972,675	0.231%
Altice France SA/France	5.88	2/1/27	375,000	470,887	0.037%
America Movil SAB de CV	5.75	6/28/30	930,000	1,701,335	0.132%
American Honda Finance	1.95	10/18/24	847,000	1,070,716	0.083%
American Honda Finance	0.75	11/25/26	796,000	1,085,295	0.085%
American International	5	4/26/23	250,000	372,564	0.029%
Anheuser-Busch InBev SA/NV	2	1/23/35	290,000	383,086	0.030%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	1,069,000	1,384,398	0.108%
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance	3	9/1/29	1,130,000	1,336,132	0.104%
Arion Banki HF	1	3/20/23	1,500,000	1,803,810	0.140%
AT&T	1.6	5/19/28	1,330,000	1,690,358	0.132%
AT&T	2.05	5/19/32	550,000	721,363	0.056%
Australia Government Bond	3	3/21/47	18,884,000	16,230,849	1.264%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	1,000,000	1,200,999	0.094%
Banco Comercial Portugues	4.5	12/7/27	1,600,000	1,956,488	0.152%
Banco De Bogota	6.25	5/12/26	2,150,000	2,357,013	0.184%
Banco de Credito del Peru	3.13	7/1/30	230,000	229,057	0.018%
Banco de Credito del Peru	3.13	7/1/30	2,170,000	2,161,103	0.168%
Banco Santander	1.38	2/9/22	1,500,000	1,798,048	0.140%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	2,050,000	2,130,914	0.166%
Bank of America	1.38	2/7/25	1,414,000	1,739,022	0.135%
Barclays	1.88	12/8/23	2,814,000	3,498,597	0.272%
BBVA Bancomer SA/Texas	5.88	9/13/34	1,900,000	2,082,543	0.162%
Becton Dickinson And	3.02	5/24/25	1,018,000	1,507,111	0.117%
Becton Dickinson Euro Finance Sarl	1.21	2/12/36	408,000	478,039	0.037%
Bellis Acquisition	3.25	2/16/26	450,000	623,089	0.049%
Bellis Finco	4	2/16/27	170,000	235,248	0.018%
Bermuda Government International Bond	3.72	1/25/27	1,700,000	1,865,750	0.145%
Bermuda Government International Bond	4.75	2/15/29	4,130,000	4,819,504	0.375%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	2,800,000	3,444,604	0.268%
Bnp Paribas	2.13	1/23/27	2,000,000	2,558,398	0.199%
Bnp Paribas	5.75	1/24/22	174,000	247,600	0.019%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	5,170,000,000	7,342,158	0.572%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	21,585,000,000	29,680,952	2.311%
BP Capital Markets	1.57	2/16/27	1,000,000	1,273,448	0.099%
Bpce	1.13	1/18/23	1,400,000	1,694,347	0.132%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	26,983,000	5,725,040	0.446%
Bunge Finance Europe BV	1.85	6/16/23	2,070,000	2,534,470	0.197%
CAB SELAS	3.38	2/1/28	1,690,000	1,994,138	0.155%
Caixabank	2.75	7/14/28	2,100,000	2,599,016	0.202%
Canadian Government Bond	0.5	12/1/30	9,000,000	6,693,659	0.521%
Canadian Government Real Return Bond	4	12/1/31	18,578,786	22,002,733	1.713%
Capgemini	1.63	4/15/26	600,000	762,468	0.059%
Capital One Financial	1.65	6/12/29	2,100,000	2,635,197	0.205%
Cellnex Telecom	1.75	10/23/30	1,300,000	1,527,617	0.119%
Celulosa Arauco Y Constitucion	4.2	1/29/30	2,335,000	2,534,187	0.197%
Cemex SAB de CV	7.38	6/5/27	2,200,000	2,486,220	0.194%
China development Bank	3.7	10/20/30	10,000,000	1,569,510	0.122%
China development Bank	3.43	1/14/27	160,000,000	24,849,290	1.935%
China development Bank	3.3	3/3/26	10,000,000	1,552,901	0.121%
China development Bank	3.65	5/21/29	20,000,000	3,125,552	0.243%
China development Bank	3.39	7/10/27	200,000,000	30,963,103	2.411%
China development Bank	3.5	8/13/26	70,000,000	10,932,550	0.851%
China Government Bond	3.02	10/22/25	60,000,000	9,328,569	0.726%
China Government Bond	3.13	11/21/29	70,000,000	10,835,277	0.844%
China Government Bond	3.28	12/3/27	40,000,000	6,279,860	0.489%

China Government Bond	3.12	12/5/26	120,000,000	18,710,701	1.457%
China Government Bond	4	6/24/69	10,000,000	1,628,446	0.127%
China Government Bond	2.85	6/4/27	20,000,000	3,062,517	0.238%
China Government Bond	3.25	6/6/26	130,000,000	20,403,981	1.589%
CIFI Holdings	6.55	3/28/24	1,200,000	1,262,400	0.098%
Cirsa Finance International Sarl	6.25	12/20/23	1,180,000	1,418,830	0.110%
Commonwealth of Puerto Rico	8	7/1/35	4,200,000	3,475,500	0.271%
Constellium	4.25	2/15/26	1,260,000	1,516,889	0.118%
Contourglobal Power Holdings	3.13	1/1/28	966,000	1,158,905	0.090%
Country Garden Holdings	8	1/27/24	400,000	420,648	0.033%
Country Garden Holdings	5.4	5/27/25	1,050,000	1,127,543	0.088%
Country Garden Holdings	6.15	9/17/25	250,000	274,667	0.021%
Credit Agricole SA/London	1.88	12/20/26	1,100,000	1,414,345	0.110%
Credit Agricole SA/London	1	9/16/24	2,800,000	3,448,090	0.268%
Croatia Government International Bond	1.13	3/4/33	1,206,000	1,422,257	0.111%
Croatia Government International Bond	3.88	5/30/22	2,645,000	3,257,671	0.254%
Croatia Government International Bond	1.13	6/19/29	3,085,000	3,768,475	0.293%
Crystal Almond SARL	4.25	10/15/24	1,050,000	1,275,990	0.099%
C&W Senior Financing DAC	6.88	9/15/27	1,450,000	1,552,298	0.121%
Cyprus Government International Bond	4.25	11/4/25	4,701,000	6,658,395	0.518%
Cyprus Government International Bond	1.25	1/21/40	50,000	60,380	0.005%
Cyprus Government International Bond	2.75	2/26/34	547,000	806,022	0.063%
Cyprus Government International Bond	0	2/9/26	1,575,000	1,876,969	0.146%
Cyprus Government International Bond	1.5	4/16/27	425,000	547,469	0.043%
Cyprus Government International Bond	2.75	5/3/49	1,269,000	2,023,498	0.158%
Cyprus Government International Bond	3.88	5/6/22	1,661,000	2,039,843	0.159%
Cyprus Government International Bond	3.75	7/26/23	1,201,000	1,547,540	0.120%
Cyprus Government International Bond	2.38	9/25/28	8,519,000	11,709,346	0.912%
Czech Republic International Bond	3.88	5/24/22	2,038,000	2,511,648	0.196%
Danske Bank	1.38	2/12/30	2,475,000	2,989,757	0.233%
Dar Al-Arkan Sukuk	6.75	2/15/25	1,245,000	1,287,380	0.100%
Deuce Finco	5.5	6/15/27	345,000	477,530	0.037%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	25,924,662	36,931,545	2.876%
Dnb Boligkreditt	1.88	11/21/22	3,245,000	3,974,735	0.309%
Eastern Power Networks	5.75	3/8/24	38,000	59,540	0.005%
eG Global Finance	4.38	2/7/25	670,000	782,877	0.061%
Egypt Government International Bond	4.75	4/11/25	1,845,000	2,288,335	0.178%
Egypt Treasury Bills	12.47	7/13/21	53,175,000	3,387,334	0.264%
Encore Capital	4.88	10/15/25	540,000	676,431	0.053%
Encore Capital	5.38	2/15/26	910,000	1,325,734	0.103%
Encore Capital	4.25	6/1/28	365,000	504,541	0.039%
E.ON	1.63	5/22/29	2,520,000	3,270,554	0.255%
Equate Petrochemical BV	2.63	4/28/28	1,985,000	2,009,614	0.156%
European Investment Bank	1.25	5/12/25	61,450,000	7,439,470	0.579%
FCA Bank SpA/Ireland	0.5	9/13/24	1,000,000	1,201,497	0.094%
FCE Bank	0.87	9/13/21	850,000	1,008,109	0.078%
Fiserv	0.38	7/1/23	270,000	323,104	0.025%
Fiserv	3	7/1/31	1,800,000	2,723,198	0.212%
French Republic Government Bond OAT	1.25	5/25/36	12,332,000	16,368,616	1.274%
General Electric	0.88	5/17/25	1,800,000	2,190,057	0.171%
General Motors Financial	2.2	4/1/24	1,430,000	1,790,459	0.139%
Goldman Sachs	5.5	10/12/21	234,000	328,013	0.026%
Goldman Sachs	1.63	7/27/26	2,204,000	2,787,027	0.217%
Gruenthal GmbH	3.63	11/15/26	200,000	243,683	0.019%
Gruenthal GmbH	4.13	5/15/28	100,000	122,193	0.010%
Hannover Rueck	1.75	10/8/40	900,000	1,116,575	0.087%
Hannover Rueck	1.38	6/30/42	1,200,000	1,427,240	0.111%
Hellenic Republic Government Bond	0.75	6/18/31	3,809,000	4,486,475	0.349%
Heta Asset Resolution	2.38	12/13/22	9,700,000	11,971,162	0.932%
Honeywell International	0.75	3/10/32	1,095,000	1,315,847	0.102%
HSBC Bank	4.75	3/24/46	707,000	1,357,024	0.106%
HSBC Bank	6.5	7/7/23	12,000	18,456	0.001%
HSBC Holdings	6.5	5/20/24	670,000	1,073,562	0.084%
Iceland Government International Bond	0	4/15/28	2,249,000	2,643,738	0.206%
ICICI Bank Ltd/Dubai	4	3/18/26	1,110,000	1,202,149	0.094%
Indonesia Government International Bond	3.75	6/14/28	6,942,000	9,800,108	0.763%
Indonesia Treasury Bond	7	5/15/27	62,710,000,000	4,591,237	0.357%
Indonesia Treasury Bond	6.13	5/15/28	109,932,000,000	7,592,890	0.591%
Indonesia Treasury Bond	8.75	5/15/31	18,938,000,000	1,509,267	0.118%
Infineon Technologies	1.13	6/24/26	1,000,000	1,238,042	0.096%
Infineon Technologies	1.63	6/24/29	1,000,000	1,275,606	0.099%
Infrastrutture Wireless Italiane	1.63	10/21/28	1,300,000	1,567,880	0.122%

Inmobiliaria Colonial Socimi	1.63	11/28/25	1,800,000	2,261,856	0.176%
Inmobiliaria Colonial Socimi	2	4/17/26	700,000	894,252	0.070%
Inpost	2.25	7/15/27	365,000	436,314	0.034%
Intercontinental Hotels	3.88	11/28/22	1,729,000	2,486,988	0.194%
Ireland Government Bond	0.2	10/18/30	10,103,000	12,071,875	0.940%
Ireland Government Bond	2	2/18/45	983,000	1,491,842	0.116%
Ireland Government Bond	5.4	3/13/25	5,584,700	8,070,964	0.628%
Ireland Government Bond	1.35	3/18/31	9,028,000	12,016,308	0.936%
Ireland Government Bond	1.5	5/15/50	752,000	1,034,443	0.081%
Israel Government Bond - Fixed	5.5	1/31/42	25,489,000	12,389,325	0.965%
Israel Government Bond - Fixed	1.75	8/31/25	28,725,389	9,316,155	0.725%
Israel Government International Bond	1.5	1/18/27	3,044,000	3,896,372	0.303%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	7,582,000	10,596,618	0.825%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	8,301,316	10,616,394	0.827%
Ivory Coast Government International Bond	4.88	1/30/32	675,000	801,822	0.062%
Japanese Government CPI Linked Bond	0.1	3/10/24	1,129,111,200	10,320,602	0.804%
Japanese Government CPI Linked Bond	0.1	3/10/25	1,119,327,200	10,256,662	0.799%
Japanese Government CPI Linked Bond	0.2	3/10/30	324,451,392	3,059,267	0.238%
Japanese Government CPI Linked Bond	0.1	9/10/24	1,206,457,200	11,040,286	0.860%
Japan Government Thirty Year Bond	2.5	9/20/37	3,302,650,000	40,048,589	3.118%
Japan Government Thirty Year Bond	2.2	9/20/39	1,346,500,000	15,969,894	1.243%
Japan Government Thirty Year Bond	1.7	9/20/44	1,978,050,000	22,349,944	1.740%
Japan Government Twenty Year Bond	1.2	12/20/34	2,874,750,000	29,297,117	2.281%
Japan Government Twenty Year Bond	0.7	3/20/37	1,681,150,000	16,090,434	1.253%
Japan Government Twenty Year Bond	0.6	6/20/37	770,000,000	7,260,921	0.565%
Japan Treasury Discount Bill	-0.1	8/16/21	1,438,000,000	12,945,443	1.008%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	924,000	951,833	0.074%
Kuwait Projects Co SPC	4.5	2/23/27	1,800,000	1,789,981	0.139%
Lamar Funding	3.96	5/7/25	1,900,000	1,911,030	0.149%
Latvia Government International Bond	0.38	10/7/26	14,133,000	17,302,444	1.347%
Leaseplan	7.38	11/29/69	1,500,000	1,987,613	0.155%
Legal & General	5.38	10/27/45	1,125,000	1,791,590	0.139%
Leviathan Bond	5.75	6/30/23	1,800,000	1,883,250	0.147%
Malaysia Government Bond	4.64	11/7/33	21,710,000	5,682,795	0.442%
Malaysia Government Bond	4.74	3/15/46	78,674,000	19,982,594	1.556%
Malaysia Government Bond	3.84	4/15/33	4,000,000	979,427	0.076%
Malaysia Government Bond	4.07	6/15/50	26,491,000	6,133,931	0.478%
Marks & Spencer	6	6/12/25	551,000	856,147	0.067%
Medtronic Global Holdings SCA	0.38	10/15/28	554,000	661,550	0.052%
MercadoLibre	3.13	1/14/31	1,380,000	1,356,540	0.106%
Mexican Bonos	8.5	5/31/29	103,200,000	5,702,019	0.444%
Minejesa Capital BV	5.63	8/10/37	1,800,000	1,954,566	0.152%
mo Fisher Scientific	0.88	10/1/31	955,000	1,151,325	0.090%
mo Fisher Scientific	0.13	3/1/25	1,640,000	1,953,206	0.152%
mo Fisher Scientific	2.38	4/15/32	156,000	215,406	0.017%
Morgan Stanley	1.38	10/27/26	2,269,000	2,855,473	0.222%
Morocco Government International Bond	1.38	3/30/26	1,100,000	1,324,875	0.103%
Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	1,000,000	1,203,015	0.094%
Nationwide Building Society	1.5	3/8/26	535,000	666,539	0.052%
Nationwide Building Society	2	7/25/29	950,000	1,184,881	0.092%
Netflix	4.63	5/15/29	1,505,000	2,227,730	0.173%
New South Wales Treasury	4	5/20/26	10,514,400	9,022,962	0.703%
Next	4.38	10/2/26	540,000	845,434	0.066%
Next	3.63	5/18/28	1,787,000	2,719,598	0.212%
North Macedonia Government International Bond	1.63	3/10/28	2,600,000	3,048,572	0.237%
OmGrid Funding	5.2	5/16/27	600,000	621,300	0.048%
Orange	0.88	2/3/27	200,000	247,186	0.019%
Organon & Co / Organon Foreign debt Co-Issuer BV	2.88	4/30/28	1,250,000	1,501,752	0.117%
Petrobras Global Finance BV	7.38	1/17/27	1,175,000	1,449,686	0.113%
Petrobras Global Finance BV	5.6	1/3/31	535,000	599,869	0.047%
Petroleos Mexicanos	5.13	3/15/23	6,134,000	7,670,445	0.597%
Philippine Government International Bond	0.25	4/28/25	910,000	1,084,018	0.084%
Pinnacle Bidco	5.5	2/15/25	495,000	601,913	0.047%
PLT VII Finance Sarl	4.63	1/5/26	200,000	245,587	0.019%
Portugal Obrigacoes do Tesouro OT	4.1	2/15/45	1,470,000	2,817,993	0.219%
Prologis	2.25	6/30/29	1,252,000	1,843,945	0.144%
Province of Ontario Canada	3.5	6/2/43	996,000	933,200	0.073%
Qatar Government International Bond	3.75	4/16/30	1,050,000	1,190,306	0.093%
REI - SECURITY LENDING COLLATERAL			472,418	4,724,179	0.368%
Republic of South Africa Government Bond	10.5	12/21/26	117,090,000	9,328,662	0.726%
Republic of South Africa Government Bond	8	1/31/30	15,395,000	1,023,399	0.080%
Republic of South Africa Government Bond	7	2/28/31	127,050,000	7,639,904	0.595%

Republic of South Africa Government Bond	8.25	3/31/32	61,614,000	3,944,601	0.307%
Romanian Government International Bond	2.88	10/28/24	305,000	395,614	0.031%
Romanian Government International Bond	1.38	12/2/29	655,000	775,866	0.060%
Romanian Government International Bond	2	1/28/32	655,000	786,763	0.061%
Romanian Government International Bond	2	1/28/32	2,764,000	3,320,019	0.259%
Romanian Government International Bond	2.88	3/11/29	943,000	1,239,843	0.097%
Romanian Government International Bond	2.88	5/26/28	3,700,000	4,904,842	0.382%
Romanian Government International Bond	3.62	5/26/30	4,635,000	6,366,139	0.496%
Romanian Government International Bond	2.12	7/16/31	4,258,000	5,220,095	0.406%
Russian Federal Bond - ofZ	8.15	2/3/27	168,707,000	2,439,684	0.190%
Russian Federal Bond - ofZ	8.5	9/17/31	371,000,000	5,598,866	0.436%
Serbia International Bond	1.5	6/26/29	2,885,000	3,453,907	0.269%
Serbia Treasury Bonds	4.5	8/20/32	520,990,000	5,811,921	0.453%
Severn Trent Utilities Finance	6.13	2/26/24	104,000	163,968	0.013%
Shimao Group Holdings	5.6	7/15/26	1,750,000	1,842,183	0.143%
Singapore Government Bond	2.88	7/1/29	6,830,000	5,657,213	0.440%
Singapore Government Bond	3.13	9/1/22	7,416,000	5,692,181	0.443%
Sky	1.88	11/24/23	1,681,000	2,093,287	0.163%
Slovenia Government Bond	0.28	1/14/30	4,792,000	5,819,223	0.453%
Slovenia Government Bond	1.5	3/25/35	2,602,000	3,525,176	0.274%
Slovenia Government Bond	3.13	8/7/45	1,544,000	2,782,564	0.217%
Slovenia Government International Bond	5.25	2/18/24	3,138,000	3,527,539	0.275%
Societe Generale	2.5	9/16/26	2,400,000	2,860,029	0.223%
Sofima Holding	3.75	1/15/28	450,000	535,743	0.042%
Spain Government Bond	0	1/31/25	8,532,000	10,251,575	0.798%
Stadshypotek	2	9/1/28	49,000,000	6,225,412	0.485%
Standard Chartered	2.5	9/9/30	2,000,000	2,507,150	0.195%
State Grid Overseas Investment 2016	1.38	5/2/25	2,000,000	2,476,866	0.193%
Summer BidCo BV	9.75	11/15/25	2,149,937	2,597,291	0.202%
Takeda Pharmaceutical	2.25	11/21/26	2,280,000	2,984,756	0.232%
Tele2	1.13	5/15/24	960,000	1,172,094	0.091%
Tele2	2.13	5/15/28	310,000	404,947	0.032%
Tesco	6.13	2/24/22	780,000	1,118,389	0.087%
Tesco Corporate Treasury Services	0.88	5/29/26	1,000,000	1,218,085	0.095%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	210,000	268,129	0.021%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	285,000	348,737	0.027%
Thailand Government Bond	1.6	12/17/29	28,830,000	901,799	0.070%
Thailand Government Bond	1.59	12/17/35	251,920,000	7,294,676	0.568%
Thailand Government Bond	3.65	6/20/31	182,825,000	6,679,207	0.520%
Thailand Government Bond	3.78	6/25/32	64,070,000	2,376,017	0.185%
TK Elevator Midco GmbH	4.38	7/15/27	490,000	606,565	0.047%
Transcanada Trust	4.65	5/18/77	4,481,000	3,736,878	0.291%
Transurban Finance Co Pty	1.45	5/16/29	1,475,000	1,841,747	0.143%
Trivium Packaging Finance BV	3.75	8/15/26	175,000	210,357	0.016%
TRP Government Reserve	0.03		51,924,439	51,924,439	4.043%
UniCredit	4.88	2/20/29	1,150,000	1,486,338	0.116%
UniCredit	2	3/4/23	1,414,000	1,735,820	0.135%
United Group BV	4	11/15/27	675,000	793,698	0.062%
United Kingdom Gilt	0.63	10/22/50	6,114,000	7,180,414	0.559%
United Kingdom Gilt	4.75	12/7/30	7,900,000	14,936,486	1.163%
United Kingdom Gilt	4.25	12/7/46	7,202,792	16,477,838	1.283%
United Kingdom Gilt	0.63	6/7/25	12,896,000	18,101,271	1.409%
United Kingdom Gilt	1.25	7/22/27	8,045,000	11,665,049	0.908%
U.S. Treasury Bill	0.05	12/30/21	49,931,000	49,917,116	3.887%
Verisure Holding	3.25	2/15/27	1,130,000	1,344,614	0.105%
Verisure Holding	3.88	7/15/26	260,000	315,016	0.025%
Verizon Communications	1.3	5/18/33	3,185,000	3,886,664	0.303%
Virgin Media Secured Finance	4.25	1/15/30	750,000	1,032,786	0.080%
Vmed O2 UK Financing I	4.5	7/15/31	1,095,000	1,520,424	0.118%
Volkswagen International Finance	1.88	3/30/27	2,100,000	2,702,254	0.210%
Volkswagen Leasing GmbH	1.5	6/19/26	1,630,000	2,048,352	0.159%
Walgreens Boots Alliance	2.13	11/20/26	1,420,000	1,833,098	0.143%
Westlake Chemical	1.63	7/17/29	3,580,000	4,436,264	0.345%
Wintershall dea Finance BV	0.45	9/25/23	1,500,000	1,795,166	0.140%
Wintershall dea Finance BV	0.84	9/25/25	1,000,000	1,207,817	0.094%
XLIT	3.25	6/29/47	1,600,000	2,124,693	0.165%
Ziggo BV	2.88	1/15/30	510,000	604,733	0.047%
Ziggo BV	2.88	1/15/30	510,000	604,733	0.047%

Total Investments in Securities **1,269,336,371**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
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GOLDMAN SACHS & CO	THB	1,206,008	USD	(37,899)	09/10/2021	(281)	0.000%
Barclays Bank PLC - Wholesale (SING)	INR	329,060,531	USD	(4,398,323)	07/09/2021	23,543	0.002%
Barclays Bank PLC - Wholesale (SING)	USD	1,451,106	IDR	(21,306,596,512)	07/09/2021	(14,938)	-0.001%
Barclays Bank PLC - Wholesale (SING)	USD	12,736,779	INR	(937,044,813)	07/09/2021	144,910	0.011%
Barclays Bank PLC - Wholesale (SING)	USD	1,089,744	GBP	(769,000)	08/20/2021	25,856	0.002%
Barclays Bank PLC - Wholesale (SING)	USD	1,486,669	CNH	(9,555,000)	09/17/2021	17,688	0.001%
BNP PARIBAS SECURITIES CORP	KRW	887,849,000	USD	(787,147)	07/09/2021	443	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,110,158	PEN	(4,273,000)	07/09/2021	(529)	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,107,610	RUB	(79,711,244)	07/09/2021	19,227	0.001%
BNP PARIBAS SECURITIES CORP	USD	297,836	RSD	(29,074,095)	07/16/2021	4,725	0.000%
BNP PARIBAS SECURITIES CORP	JPY	101,811,000	USD	(942,865)	07/21/2021	(26,275)	-0.002%
BNP PARIBAS SECURITIES CORP	JPY	65,464,000	USD	(602,539)	07/21/2021	(13,175)	-0.001%
BNP PARIBAS SECURITIES CORP	JPY	57,849,000	USD	(522,490)	07/21/2021	(1,683)	0.000%
BNP PARIBAS SECURITIES CORP	USD	12,923,483	JPY	(1,406,557,000)	07/21/2021	260,449	0.020%
BNP PARIBAS SECURITIES CORP	CAD	1,132,000	USD	(937,187)	07/23/2021	(24,000)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	207,713	AUD	(266,975)	07/23/2021	7,471	0.001%
BNP PARIBAS SECURITIES CORP	USD	188,098	EUR	(154,320)	07/30/2021	4,996	0.000%
BNP PARIBAS SECURITIES CORP	SEK	768,648	USD	(92,725)	08/20/2021	(2,869)	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,368,267	BRL	(7,294,875)	09/02/2021	(87,113)	-0.007%
BNP PARIBAS SECURITIES CORP	USD	5,651,661	CLP	(4,140,576,390)	09/10/2021	24,374	0.002%
BNP PARIBAS SECURITIES CORP	USD	6,803,308	CLP	(4,935,119,427)	09/10/2021	96,190	0.007%
BNP PARIBAS SECURITIES CORP	ZAR	7,138,312	USD	(496,929)	09/17/2021	(2,063)	0.000%
BNP PARIBAS SECURITIES CORP	PEN	4,273,000	USD	(1,113,050)	10/07/2021	164	0.000%
BNP PARIBAS SECURITIES CORP	USD	3,021,553	CLP	(2,182,195,636)	10/08/2021	58,705	0.005%
BNP PARIBAS SECURITIES CORP	USD	6,841,972	CLP	(5,053,104,000)	10/08/2021	(18,815)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	6,048,241	CNH	(38,980,305)	10/15/2021	67,089	0.005%
BANK OF AMERICA	INR	237,905,897	USD	(3,166,168)	07/09/2021	30,776	0.002%
BANK OF AMERICA	CZK	20,011,000	USD	(900,642)	07/16/2021	29,735	0.002%
BANK OF AMERICA	HUF	573,589,169	USD	(1,901,632)	07/16/2021	33,437	0.003%
BANK OF AMERICA	EUR	1,032,000	USD	(1,246,929)	07/30/2021	(22,450)	-0.002%
BANK OF AMERICA	EUR	29,554,569	USD	(36,090,204)	07/30/2021	(1,023,413)	-0.080%
BANK OF AMERICA	USD	2,099,013	MYR	(8,686,974)	09/10/2021	11,450	0.001%
BANK OF AMERICA	USD	12,107,941	CNH	(77,960,611)	10/15/2021	145,637	0.011%
JP MORGAN CHASE BANK	KRW	813,006,000	USD	(728,024)	07/09/2021	(6,825)	-0.001%
JP MORGAN CHASE BANK	ILS	1,930,000	USD	(590,359)	07/15/2021	1,709	0.000%
JP MORGAN CHASE BANK	CZK	12,245,000	USD	(553,256)	07/16/2021	16,054	0.001%
JP MORGAN CHASE BANK	MXN	11,602,000	USD	(573,598)	07/16/2021	7,284	0.001%
JP MORGAN CHASE BANK	USD	1,364,944	MXN	(27,229,000)	07/16/2021	1,660	0.000%
JP MORGAN CHASE BANK	JPY	262,967,000	USD	(2,407,699)	07/21/2021	(40,245)	-0.003%
JP MORGAN CHASE BANK	JPY	715,017,000	USD	(6,549,556)	07/21/2021	(112,359)	-0.009%
JP MORGAN CHASE BANK	JPY	61,839,000	USD	(566,918)	07/21/2021	(10,190)	-0.001%
JP MORGAN CHASE BANK	JPY	29,595,000	USD	(269,172)	07/21/2021	(2,732)	0.000%
JP MORGAN CHASE BANK	USD	1,696,193	JPY	(185,587,000)	07/21/2021	25,379	0.002%
JP MORGAN CHASE BANK	USD	6,265,897	JPY	(695,487,000)	07/21/2021	4,526	0.000%
JP MORGAN CHASE BANK	AUD	652,000	USD	(503,923)	07/23/2021	(14,898)	-0.001%
JP MORGAN CHASE BANK	AUD	294,000	USD	(226,755)	07/23/2021	(6,244)	0.000%
JP MORGAN CHASE BANK	CAD	359,000	USD	(291,916)	07/23/2021	(2,310)	0.000%
JP MORGAN CHASE BANK	USD	439,305	AUD	(567,000)	07/23/2021	14,032	0.001%
JP MORGAN CHASE BANK	USD	445,138	AUD	(593,000)	07/23/2021	365	0.000%
JP MORGAN CHASE BANK	USD	639,460	CAD	(773,000)	07/23/2021	15,879	0.001%
JP MORGAN CHASE BANK	USD	806,609	CAD	(999,000)	07/23/2021	713	0.000%
JP MORGAN CHASE BANK	EUR	1,484,000	USD	(1,794,439)	07/30/2021	(33,659)	-0.003%
JP MORGAN CHASE BANK	EUR	1,650,000	USD	(2,012,459)	07/30/2021	(54,717)	-0.004%
JP MORGAN CHASE BANK	EUR	695,815	USD	(847,450)	07/30/2021	(21,858)	-0.002%
JP MORGAN CHASE BANK	EUR	2,963,548	USD	(3,627,356)	07/30/2021	(111,077)	-0.009%
JP MORGAN CHASE BANK	USD	2,787,133	EUR	(2,311,000)	07/30/2021	45,108	0.004%
JP MORGAN CHASE BANK	USD	1,523,435	EUR	(1,284,000)	07/30/2021	(44)	0.000%
JP MORGAN CHASE BANK	GBP	554,000	USD	(785,393)	08/20/2021	(18,951)	-0.001%
JP MORGAN CHASE BANK	GBP	489,181	USD	(690,200)	08/20/2021	(13,434)	-0.001%
JP MORGAN CHASE BANK	USD	493,752	GBP	(349,628)	08/20/2021	10,052	0.001%
JP MORGAN CHASE BANK	USD	580,169	GBP	(420,000)	08/20/2021	(888)	0.000%
JP MORGAN CHASE BANK	USD	963,406	SEK	(8,237,000)	08/20/2021	480	0.000%
JP MORGAN CHASE BANK	THB	1,990,996	USD	(63,233)	09/10/2021	(1,129)	0.000%
JP MORGAN CHASE BANK	USD	5,420,575	MYR	(22,445,788)	09/10/2021	26,638	0.002%
JP MORGAN CHASE BANK	CNH	13,397,000	USD	(2,062,984)	09/17/2021	(3,337)	0.000%
JP MORGAN CHASE BANK	USD	7,587,810	SGD	(10,073,235)	09/17/2021	96,832	0.008%
JP MORGAN CHASE BANK	USD	675,078	ZAR	(9,273,000)	09/17/2021	32,224	0.003%
JP MORGAN CHASE BANK	USD	611,876	CZK	(13,167,000)	10/15/2021	186	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	JPY	51,021,000	USD	(467,494)	07/21/2021	(8,159)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	AUD	342,000	USD	(264,654)	07/23/2021	(8,141)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	13,735,659	CAD	(16,540,000)	07/23/2021	392,805	0.031%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	12,893,580	CAD	(15,954,000)	07/23/2021	23,453	0.002%

CANADIAN IMPERIAL BANK OF COMMERCE	EUR	21,680,208	USD	(26,243,372)	07/30/2021	(519,588)	-0.040%
CITIBANK N A	RUB	24,057,552	USD	(313,993)	07/09/2021	14,490	0.001%
CITIBANK N A	RUB	1,017,162,000	USD	(13,304,061)	07/09/2021	584,342	0.045%
CITIBANK N A	USD	12,716,194	RUB	(956,989,000)	07/09/2021	(350,602)	-0.027%
CITIBANK N A	ILS	5,701,409	USD	(1,757,795)	07/15/2021	(8,770)	-0.001%
CITIBANK N A	ILS	44,448,000	USD	(13,662,296)	07/15/2021	(26,949)	-0.002%
CITIBANK N A	USD	10,052,787	ILS	(32,640,214)	07/15/2021	39,723	0.003%
CITIBANK N A	USD	3,169,832	ILS	(10,301,786)	07/15/2021	9,545	0.001%
CITIBANK N A	USD	20,582,403	ILS	(67,812,844)	07/15/2021	(220,596)	-0.017%
CITIBANK N A	TRY	25,393,000	USD	(2,934,420)	07/16/2021	(42,297)	-0.003%
CITIBANK N A	USD	6,523,126	MXN	(129,017,000)	07/16/2021	63,587	0.005%
CITIBANK N A	USD	3,793,414	RSD	(381,010,493)	07/16/2021	(47,756)	-0.004%
CITIBANK N A	USD	1,264,471	RSD	(127,003,498)	07/16/2021	(15,919)	-0.001%
CITIBANK N A	USD	2,984,077	TRY	(25,393,000)	07/16/2021	91,954	0.007%
CITIBANK N A	JPY	4,858,514,911	USD	(44,800,534)	07/21/2021	(1,060,011)	-0.083%
CITIBANK N A	JPY	238,823,818	USD	(2,182,170)	07/21/2021	(32,073)	-0.002%
CITIBANK N A	USD	1,009,486	JPY	(110,481,482)	07/21/2021	14,837	0.001%
CITIBANK N A	USD	2,207,665	JPY	(242,773,160)	07/21/2021	22,012	0.002%
CITIBANK N A	AUD	17,337,000	USD	(13,602,437)	07/23/2021	(599,010)	-0.047%
CITIBANK N A	AUD	904,592	USD	(699,770)	07/23/2021	(21,291)	-0.002%
CITIBANK N A	USD	26,067,085	AUD	(34,566,000)	07/23/2021	141,236	0.011%
CITIBANK N A	EUR	2,211,000	USD	(2,693,986)	07/30/2021	(70,613)	-0.005%
CITIBANK N A	EUR	323,215	USD	(392,428)	07/30/2021	(8,929)	-0.001%
CITIBANK N A	EUR	358,470	USD	(426,086)	07/30/2021	(757)	0.000%
CITIBANK N A	GBP	9,602,000	USD	(13,654,136)	08/20/2021	(370,070)	-0.029%
CITIBANK N A	USD	1,339,328	BRL	(7,221,926)	09/02/2021	(101,498)	-0.008%
CITIBANK N A	USD	11,810,011	ZAR	(162,630,933)	10/15/2021	577,759	0.045%
DEUTSCHE BANK	INR	108,883,452	USD	(1,480,753)	07/09/2021	(17,593)	-0.001%
DEUTSCHE BANK	DKK	27,031,000	USD	(4,333,234)	07/16/2021	(21,634)	-0.002%
DEUTSCHE BANK	JPY	1,161,815,936	USD	(10,510,228)	07/21/2021	(50,563)	-0.004%
DEUTSCHE BANK	EUR	784,349	USD	(957,763)	07/30/2021	(27,125)	-0.002%
DEUTSCHE BANK	MYR	2,655,216	USD	(643,174)	09/10/2021	(5,101)	0.000%
GOLDMAN SACHS & CO	IDR	96,369,405,000	USD	(6,701,744)	07/09/2021	(70,846)	-0.006%
GOLDMAN SACHS & CO	KRW	7,660,940,000	USD	(6,877,583)	07/09/2021	(81,742)	-0.006%
GOLDMAN SACHS & CO	TWD	79,204,050	USD	(2,830,738)	07/09/2021	11,997	0.001%
GOLDMAN SACHS & CO	USD	2,174,882	IDR	(31,959,894,766)	07/09/2021	(24,185)	-0.002%
GOLDMAN SACHS & CO	USD	2,600,511	TWD	(73,501,358)	07/09/2021	(37,547)	-0.003%
GOLDMAN SACHS & CO	GBP	729,992	USD	(1,036,224)	08/20/2021	(26,303)	-0.002%
GOLDMAN SACHS & CO	USD	3,947,338	THB	(123,255,633)	09/10/2021	102,728	0.008%
GOLDMAN SACHS & CO	USD	1,319,159	THB	(41,256,685)	09/10/2021	32,273	0.003%
GOLDMAN SACHS & CO	USD	2,855,847	TWD	(79,204,050)	10/08/2021	(6,156)	0.000%
GOLDMAN SACHS & CO	USD	6,039,619	CNH	(38,980,305)	10/15/2021	58,467	0.005%
HSBC SECURITIES INC	INR	9,829,484	USD	(132,028)	07/09/2021	59	0.000%
HSBC SECURITIES INC	TWD	96,804,950	USD	(3,460,409)	07/09/2021	14,044	0.001%
HSBC SECURITIES INC	USD	2,401,501	IDR	(35,510,994,185)	07/09/2021	(41,907)	-0.003%
HSBC SECURITIES INC	USD	8,808,645	INR	(650,628,540)	07/09/2021	65,596	0.005%
HSBC SECURITIES INC	USD	8,765,963	RUB	(642,176,942)	07/09/2021	(2,367)	0.000%
HSBC SECURITIES INC	USD	2,405,726	TWD	(68,009,878)	07/09/2021	(35,236)	-0.003%
HSBC SECURITIES INC	USD	209,194	TWD	(5,913,902)	07/09/2021	(3,064)	0.000%
HSBC SECURITIES INC	MXN	204,318,653	USD	(10,053,073)	07/16/2021	176,620	0.014%
HSBC SECURITIES INC	JPY	59,141,000	USD	(548,540)	07/21/2021	(16,102)	-0.001%
HSBC SECURITIES INC	JPY	115,371,000	USD	(1,060,527)	07/21/2021	(21,858)	-0.002%
HSBC SECURITIES INC	AUD	28,320,371	USD	(21,914,416)	07/23/2021	(673,033)	-0.052%
HSBC SECURITIES INC	CAD	17,514,007	USD	(13,979,779)	07/23/2021	148,809	0.012%
HSBC SECURITIES INC	CAD	519,000	USD	(415,937)	07/23/2021	2,742	0.000%
HSBC SECURITIES INC	EUR	607,877	USD	(743,451)	07/30/2021	(22,199)	-0.002%
HSBC SECURITIES INC	EUR	1,126,376	USD	(1,371,335)	07/30/2021	(34,878)	-0.003%
HSBC SECURITIES INC	USD	320,088	EUR	(268,013)	07/30/2021	2,088	0.000%
HSBC SECURITIES INC	MYR	538,430	USD	(129,297)	09/10/2021	93	0.000%
HSBC SECURITIES INC	USD	1,323,178	THB	(41,256,685)	09/10/2021	36,293	0.003%
HSBC SECURITIES INC	USD	12,141,945	CNH	(77,961,000)	09/17/2021	156,261	0.012%
HSBC SECURITIES INC	USD	12,135,330	CNH	(77,961,000)	09/17/2021	149,646	0.012%
HSBC SECURITIES INC	RUB	642,176,942	USD	(8,638,493)	10/08/2021	4,200	0.000%
HSBC SECURITIES INC	USD	130,610	INR	(9,829,484)	10/08/2021	23	0.000%
HSBC SECURITIES INC	USD	3,490,605	TWD	(96,804,950)	10/08/2021	(7,398)	-0.001%
MORGAN STANLEY & COMPANY LLC	INR	750,115,065	USD	(9,987,884)	07/09/2021	92,050	0.007%
MORGAN STANLEY & COMPANY LLC	KRW	47,007,016,429	USD	(41,476,535)	07/09/2021	222,294	0.017%
MORGAN STANLEY & COMPANY LLC	PEN	4,273,000	USD	(1,137,965)	07/09/2021	(27,277)	-0.002%
MORGAN STANLEY & COMPANY LLC	CAD	52,542,021	USD	(41,919,930)	07/23/2021	465,833	0.036%
MORGAN STANLEY & COMPANY LLC	CHF	10,307,000	USD	(11,272,480)	07/23/2021	(125,995)	-0.010%
MORGAN STANLEY & COMPANY LLC	NZD	4,633,000	USD	(3,346,342)	07/23/2021	(108,012)	-0.008%
MORGAN STANLEY & COMPANY LLC	EUR	44,017,393	USD	(53,260,385)	07/30/2021	(1,033,308)	-0.080%

MORGAN STANLEY & COMPANY LLC	EUR	423,357	USD	(512,579)	07/30/2021	(10,262)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	129,007	EUR	(106,541)	07/30/2021	2,595	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,141,820	EUR	(937,759)	07/30/2021	29,160	0.002%
MORGAN STANLEY & COMPANY LLC	USD	5,421,048	CLP	(3,916,761,398)	10/08/2021	103,115	0.008%
RBC DOMINION SECURITIES INC	INR	69,332,491	USD	(932,062)	07/09/2021	(383)	0.000%
RBC DOMINION SECURITIES INC	USD	633,286	AUD	(813,762)	07/23/2021	22,933	0.002%
STATE STREET GLOBAL MARKETS LLC	MXN	68,106,218	USD	(3,350,673)	07/16/2021	59,225	0.005%
STATE STREET GLOBAL MARKETS LLC	JPY	4,061,101,228	USD	(37,327,739)	07/21/2021	(766,218)	-0.060%
STATE STREET GLOBAL MARKETS LLC	JPY	2,804,377,000	USD	(25,471,456)	07/21/2021	(224,046)	-0.017%
STATE STREET GLOBAL MARKETS LLC	USD	1,022,711	JPY	(110,879,885)	07/21/2021	24,475	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	814,910	JPY	(88,890,350)	07/21/2021	14,643	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,683,745	JPY	(293,844,460)	07/21/2021	38,305	0.003%
STATE STREET GLOBAL MARKETS LLC	CAD	431,363	USD	(355,780)	07/23/2021	(7,798)	-0.001%
STATE STREET GLOBAL MARKETS LLC	NOK	19,509,063	USD	(2,313,131)	07/23/2021	(47,048)	-0.004%
STATE STREET GLOBAL MARKETS LLC	USD	284,789	AUD	(367,193)	07/23/2021	9,379	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	425,462	CAD	(536,556)	07/23/2021	(7,379)	-0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	1,119,558	USD	(1,356,269)	07/30/2021	(27,903)	-0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	2,301,032	USD	(2,795,569)	07/30/2021	(65,372)	-0.005%
STATE STREET GLOBAL MARKETS LLC	EUR	231,126	USD	(282,667)	07/30/2021	(8,434)	-0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	583,000	USD	(712,759)	07/30/2021	(21,024)	-0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	512,241	USD	(621,205)	07/30/2021	(13,425)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	769,648	EUR	(636,691)	07/30/2021	14,209	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,378,612	EUR	(1,146,900)	07/30/2021	17,804	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	11,979,887	EUR	(9,847,480)	07/30/2021	295,753	0.023%
STATE STREET GLOBAL MARKETS LLC	PLN	22,084,417	USD	(5,900,475)	08/13/2021	(107,581)	-0.008%
STATE STREET GLOBAL MARKETS LLC	GBP	22,567,704	USD	(31,814,257)	08/20/2021	(592,544)	-0.046%
STATE STREET GLOBAL MARKETS LLC	USD	509,121	GBP	(359,665)	08/20/2021	11,536	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	4,145,349	SEK	(34,429,407)	08/20/2021	120,463	0.009%
STANDARD CHARTERED SECURITIES	INR	43,006,338	USD	(578,807)	07/09/2021	(894)	0.000%
STANDARD CHARTERED SECURITIES	USD	530,607	IDR	(7,591,919,537)	07/09/2021	8,229	0.001%
STANDARD CHARTERED SECURITIES	USD	991,845	KRW	(1,105,778,000)	07/09/2021	10,935	0.001%
STANDARD CHARTERED SECURITIES	USD	522,209	ILS	(1,695,000)	07/15/2021	2,233	0.000%
STANDARD CHARTERED SECURITIES	USD	866,313	MXN	(17,169,000)	07/16/2021	6,707	0.001%
STANDARD CHARTERED SECURITIES	USD	6,133,147	JPY	(671,471,000)	07/21/2021	87,988	0.007%
STANDARD CHARTERED SECURITIES	AUD	697,000	USD	(540,207)	07/23/2021	(17,430)	-0.001%
STANDARD CHARTERED SECURITIES	USD	1,064,767	AUD	(1,376,000)	07/23/2021	32,713	0.003%
STANDARD CHARTERED SECURITIES	USD	1,540,158	CAD	(1,866,000)	07/23/2021	34,852	0.003%
STANDARD CHARTERED SECURITIES	USD	10,926,855	EUR	(8,972,000)	07/30/2021	281,488	0.022%
STANDARD CHARTERED SECURITIES	USD	4,097,177	EUR	(3,359,000)	07/30/2021	111,690	0.009%
STANDARD CHARTERED SECURITIES	USD	2,550,087	GBP	(1,810,000)	08/20/2021	46,009	0.004%
STANDARD CHARTERED SECURITIES	MYR	522,744	USD	(126,236)	09/10/2021	(616)	0.000%
STANDARD CHARTERED SECURITIES	USD	674,498	MYR	(2,779,000)	09/10/2021	6,678	0.001%
STANDARD CHARTERED SECURITIES	USD	2,051,812	MYR	(8,480,959)	09/10/2021	13,757	0.001%
STANDARD CHARTERED SECURITIES	USD	4,143,841	MYR	(17,167,933)	09/10/2021	18,223	0.001%
STANDARD CHARTERED SECURITIES	CNH	45,654,804	USD	(7,027,243)	09/17/2021	(8,297)	-0.001%
STANDARD CHARTERED SECURITIES	USD	2,119,537	CNH	(13,614,000)	09/17/2021	26,528	0.002%
SOCIETE GENERALE	USD	604,722	KRW	(673,043,000)	07/09/2021	7,681	0.001%
UBS SECURITIES LLC	RUB	973,697,000	USD	(13,544,262)	07/09/2021	(249,333)	-0.019%
UBS SECURITIES LLC	USD	340,081	KRW	(383,342,979)	07/09/2021	26	0.000%
UBS SECURITIES LLC	USD	125,146	KRW	(141,066,021)	07/09/2021	10	0.000%
UBS SECURITIES LLC	USD	12,874,353	KRW	(14,543,641,404)	07/09/2021	(26,973)	-0.002%
UBS SECURITIES LLC	USD	4,675,135	RUB	(336,039,366)	07/09/2021	86,830	0.007%
UBS SECURITIES LLC	USD	1,012,571	TWD	(28,583,862)	07/09/2021	(13,341)	-0.001%
UBS SECURITIES LLC	CZK	425,586,000	USD	(19,645,302)	07/16/2021	141,589	0.011%
UBS SECURITIES LLC	MXN	127,383,000	USD	(6,362,725)	07/16/2021	15,004	0.001%
UBS SECURITIES LLC	MXN	167,600,000	USD	(8,180,473)	07/16/2021	210,815	0.016%
UBS SECURITIES LLC	RON	6,465,000	USD	(1,556,560)	07/16/2021	(1,513)	0.000%
UBS SECURITIES LLC	USD	10,705,748	CZK	(228,921,000)	07/16/2021	62,458	0.005%
UBS SECURITIES LLC	USD	10,681,520	CZK	(228,921,000)	07/16/2021	38,231	0.003%
UBS SECURITIES LLC	JPY	4,872,893,740	USD	(44,812,339)	07/21/2021	(942,365)	-0.073%
UBS SECURITIES LLC	USD	2,207,761	JPY	(242,773,160)	07/21/2021	22,109	0.002%
UBS SECURITIES LLC	USD	2,175,185	JPY	(239,149,680)	07/21/2021	22,154	0.002%
UBS SECURITIES LLC	EUR	5,521,000	USD	(6,674,950)	07/30/2021	(124,228)	-0.010%
UBS SECURITIES LLC	EUR	1,778,577	USD	(2,140,677)	07/30/2021	(30,378)	-0.002%
UBS SECURITIES LLC	EUR	7,054,207	USD	(8,580,533)	07/30/2021	(210,646)	-0.016%
UBS SECURITIES LLC	EUR	10,344,000	USD	(12,336,182)	07/30/2021	(62,923)	-0.005%
UBS SECURITIES LLC	USD	3,473,897	EUR	(2,872,414)	07/30/2021	65,750	0.005%
UBS SECURITIES LLC	USD	203,462	EUR	(168,234)	07/30/2021	3,851	0.000%
UBS SECURITIES LLC	USD	525,257	EUR	(430,532)	07/30/2021	14,427	0.001%
UBS SECURITIES LLC	USD	435,851	EUR	(365,000)	07/30/2021	2,775	0.000%
UBS SECURITIES LLC	USD	1,365,010	BRL	(7,331,349)	09/02/2021	(97,647)	-0.008%
UBS SECURITIES LLC	USD	1,365,912	BRL	(7,331,349)	09/02/2021	(96,745)	-0.008%

UBS SECURITIES LLC	COP	7,033,805,000	USD	(1,915,326)	09/10/2021	(47,944)	-0.004%
UBS SECURITIES LLC	USD	2,897,815	CLP	(2,115,051,183)	09/10/2021	23,337	0.002%
UBS SECURITIES LLC	USD	4,312,445	THB	(135,246,912)	09/10/2021	93,801	0.007%
UBS SECURITIES LLC	USD	11,879,113	ZAR	(162,631,000)	09/17/2021	604,656	0.047%
UBS SECURITIES LLC	ZAR	6,460,472	USD	(448,306)	09/17/2021	(431)	0.000%
UBS SECURITIES LLC	KRW	14,543,641,404	USD	(12,870,479)	10/08/2021	(4,629)	0.000%
UBS SECURITIES LLC	USD	7,075,370	CLP	(5,091,789,819)	10/08/2021	162,057	0.013%
UBS SECURITIES LLC	CZK	228,921,000	USD	(10,676,090)	10/15/2021	(41,282)	-0.003%
UBS SECURITIES LLC	CZK	228,921,000	USD	(10,694,744)	11/12/2021	(62,642)	-0.005%

Total Forward Currency Exchange Contracts

(3,613,594)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR CALL/USD PUT 1.2299 07/30/2021	1.23	7/30/2021	67,400,000	8,896	0.001%
FXO EUR CALL/USD PUT 1.2517 09/09/2021	1.25	9/9/2021	(67,400,000)	(18,937)	(0.001%)

Total Options

(10,041)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/19/2022 PAY FIX	(105,000,000)	(672,270)	(0.052%)
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	(390,140)	(0.030%)
GREECE CDS 12/20/2025	3,365,000	53,244	0.004%
GREECE CDS 06/20/2026	1,600,000	23,538	0.002%
GREECE CDS 12/20/2024	1,836,000	30,865	0.002%
GREECE CDS 12/20/2024	918,000	15,433	0.001%
GREECE CDS 12/20/2024	918,000	15,433	0.001%
GREECE CDS 06/20/2025	904,000	15,333	0.001%
GREECE CDS 06/20/2025	452,000	7,666	0.001%
GREECE CDS 06/20/2025	572,000	9,702	0.001%
GREECE CDS 06/20/2024	95,000	1,583	0.000%
GREECE CDS 06/20/2024	95,000	1,583	0.000%
GREECE CDS 12/20/2024	833,000	14,004	0.001%
GREECE CDS 12/20/2024	2,800,000	47,071	0.004%
GREECE CDS 12/20/2029	850,000	(5,829)	0.000%
GREECE CDS 12/20/2029	850,000	(5,829)	0.000%
GREECE CDS 12/20/2021	2,160,000	9,115	0.001%
GREECE CDS 06/20/2022	1,450,000	11,858	0.001%
GREECE CDS 06/20/2024	190,000	3,165	0.000%
EUR IRS 04/29/2028 REC FIX	8,400,000	(3,048)	0.000%
EUR IRS 06/01/2028 REC FIX	19,300,000	18,651	0.001%
CZK IRS 02/21/2022 REC FIX	457,225,000	199,395	0.016%
PLN IRS 10/22/2029 PAY FIX	(5,882,353)	(12,030)	(0.001%)
CZK IRS 02/12/2030 PAY FIX	(9,915,000)	11,509	0.001%
EUR IRS 06/01/2028 REC FIX	5,200,000	4,927	0.000%
PLN IRS 12/19/2029 PAY FIX	(12,500,000)	(6,907)	(0.001%)
PLN IRS 11/07/2029 PAY FIX	(2,057,226)	(7,756)	(0.001%)
CZK IRS 02/13/2022 REC FIX	478,062,000	199,657	0.016%
PLN IRS 06/28/2023 PAY FIX	(47,328,000)	(28,139)	(0.002%)
CZK IRS 02/20/2022 REC FIX	282,500,000	124,367	0.010%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(6,153)	0.000%
CZK IRS 02/13/2030 PAY FIX	63,482,000	66,237	0.005%
PLN IRS 02/11/2031 PAY FIX	(7,785,000)	70,251	0.005%
PLN IRS 05/04/2031 PAY FIX	(5,800,000)	(28,363)	(0.002%)
EUR IRS 05/19/2028 REC FIX	7,300,000	35,602	0.003%
CZK IRS 02/20/2030 PAY FIX	(21,700,000)	15,084	0.001%
MXN IRS 05/04/2027 REC FIX	100,000,000	(297,406)	(0.023%)
CZK IRS 02/21/2030 PAY FIX	(74,899,000)	51,320	0.004%
PLN IRS 10/22/2029 PAY FIX	(4,117,647)	(8,845)	(0.001%)
PLN IRS 10/26/2030 PAY FIX	(12,000,000)	214,703	0.017%
CZK IRS 02/12/2022 REC FIX	68,694,000	28,910	0.002%
CZK IRS 01/29/2031 PAY FIX	(95,500,000)	252,118	0.020%
PLN IRS 06/29/2023 PAY FIX	(84,031,000)	(59,348)	(0.005%)
PLN IRS 06/28/2023 PAY FIX	(56,241,000)	(35,193)	(0.003%)
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(5,395)	0.000%
CNY IRS 06/28/2026 REC FIX	36,225,000	(970)	0.000%

Total Swap Contracts

(21,301)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
DUU1 EURO SCHATZ FUT SEPT 21	(136)	9/8/2021	(18,083,921)	534,591	(1.408%)
G U1 LONG GILT FUT SEPT 21	3	9/28/2021	531,602	(8,965)	0.041%
IKU1 EURO BTP FUT SEPT 21	4	9/8/2021	718,138	(16,747)	0.056%
KAU1 KOREA 10YR BND FUT SEP 21	173	9/17/2021	19,323,953	(287,156)	1.505%
KEU1 KOREA 3YR BND FUT SEP 21	214	9/17/2021	20,897,376	(365,549)	1.627%
OATU1 EURO OAT FUT SEPT 21	100	9/8/2021	18,858,168	(439,199)	1.468%
RXU1 EURO BUND FUTURE SEP 21	68	9/8/2021	13,917,717	(330,864)	1.084%
UBU1 EURO BUXL 30Y FUT SEPT 21	(53)	9/8/2021	(12,772,567)	60,600	(0.995%)

Total Futures Contracts

(853,289)

NET ASSETS

1,284,317,735

NET ASSET VALUE PER SHARE

International Bond Fund Shares

9.42

(\$503,159,522 / 53,431,214 Shares Outstanding)

International Bond Fund - Advisor Class Shares

9.44

(\$4,903,011 / 519,203 Shares Outstanding)

International Bond Fund - I Class Shares

9.44

(\$402,080,051 / 42,594,674 Shares Outstanding)

International Bond Fund - Z Class Shares

9.42

(\$374,175,151 / 39,714,768 Shares Outstanding)

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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	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	Guyanese Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicaraguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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