

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	6,628,496	0.518%
Abertis Infraestructuras	3	3/27/31	1,300,000	1,754,652	0.137%
ABJA Investment Co Pte	5.45	1/24/28	1,219,000	1,331,498	0.104%
Adani Ports & Special Economic Zone	4.2	8/4/27	1,600,000	1,679,261	0.131%
Adevinta	3	11/15/27	145,000	172,966	0.014%
Aib	2.88	5/30/31	1,000,000	1,242,886	0.097%
Akelius Residential Property	1.75	2/7/25	2,210,000	2,694,146	0.211%
Albania Government International Bond	3.5	10/9/25	860,000	1,065,899	0.083%
Albania Government International Bond	3.5	6/16/27	720,000	899,557	0.070%
Allianz	3.38	9/18/70	2,300,000	2,884,002	0.225%
Altice Financing	4.25	8/15/29	365,000	414,688	0.032%
Altice France SA/France	5.88	2/1/27	375,000	454,206	0.036%
America Movil SAB de CV	5.75	6/28/30	930,000	1,623,291	0.127%
American Honda Finance	1.95	10/18/24	847,000	1,042,835	0.082%
American Honda Finance	0.75	11/25/26	796,000	1,046,489	0.082%
American International	5	4/26/23	250,000	358,907	0.028%
Anheuser-Busch InBev SA/NV	2	1/23/35	290,000	371,103	0.029%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	1,069,000	1,340,830	0.105%
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance	3	9/1/29	1,130,000	1,310,873	0.102%
Arion Banki HF	1	3/20/23	1,500,000	1,763,864	0.138%
AT&T	1.6	5/19/28	1,330,000	1,647,739	0.129%
AT&T	2.05	5/19/32	550,000	703,936	0.055%
Australia Government Bond	3	3/21/47	9,951,000	8,104,270	0.634%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	1,000,000	1,173,304	0.092%
Banco Comercial Portugues	4.5	12/7/27	1,600,000	1,913,594	0.150%
Banco De Bogota	6.25	5/12/26	2,150,000	2,343,500	0.183%
Banco de Credito del Peru	3.13	7/1/30	230,000	227,988	0.018%
Banco de Credito del Peru	3.13	7/1/30	2,170,000	2,151,013	0.168%
Banco Santander	1.38	2/9/22	1,500,000	1,748,454	0.137%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	2,050,000	2,093,255	0.164%
Bank of America	1.38	2/7/25	1,414,000	1,694,972	0.133%
Barclays	1.88	12/8/23	2,814,000	3,406,833	0.266%
BBVA Bancomer SA/Texas	5.88	9/13/34	1,900,000	2,067,352	0.162%
Becton Dickinson And	3.02	5/24/25	1,018,000	1,454,679	0.114%
Becton Dickinson Euro Finance Sarl	1.21	2/12/36	408,000	465,990	0.036%
Becton Dickinson Euro Finance Sarl	0.33	8/13/28	585,000	670,628	0.052%
Bellis Acquisition	3.25	2/16/26	450,000	596,083	0.047%
Bellis Finco	4	2/16/27	170,000	224,003	0.018%
Bermuda Government International Bond	3.72	1/25/27	1,500,000	1,650,015	0.129%
Bermuda Government International Bond	4.75	2/15/29	3,840,000	4,468,032	0.349%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	2,800,000	3,366,758	0.263%
Bnp Paribas	2.13	1/23/27	2,000,000	2,494,692	0.195%
Bnp Paribas	5.75	1/24/22	174,000	238,145	0.019%
Bonos de la Tesoreria de la Republica en pesos	5	10/1/28	770,000,000	926,379	0.072%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	5,170,000,000	6,225,457	0.487%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	21,585,000,000	25,146,043	1.966%
BP Capital Markets	1.57	2/16/27	1,000,000	1,241,855	0.097%
Bpce	1.13	1/18/23	1,400,000	1,650,897	0.129%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	26,983,000	4,934,755	0.386%
Bunge Finance Europe BV	1.85	6/16/23	2,070,000	2,464,946	0.193%
CAB SELAS	3.38	2/1/28	1,690,000	1,973,096	0.154%
Caixabank	2.75	7/14/28	2,100,000	2,535,918	0.198%
Canadian Government Real Return Bond	4	12/1/31	25,108,132	28,706,647	2.244%
Capgemini	1.63	4/15/26	600,000	743,077	0.058%
Capital One Financial	1.65	6/12/29	2,100,000	2,571,846	0.201%
Cellnex Telecom	1.75	10/23/30	1,300,000	1,483,056	0.116%
Celulosa Arauco Y Constitucion	4.2	1/29/30	2,335,000	2,518,881	0.197%
Cemex SAB de CV	3.88	7/11/31	2,500,000	2,504,625	0.196%
China development Bank	3.7	10/20/30	10,000,000	1,594,332	0.125%
China development Bank	3.43	1/14/27	160,000,000	25,155,596	1.967%
China development Bank	3.07	3/10/30	60,000,000	9,117,028	0.713%
China development Bank	3.3	3/3/26	10,000,000	1,569,087	0.123%
China development Bank	3.65	5/21/29	20,000,000	3,171,528	0.248%
China development Bank	3.39	7/10/27	200,000,000	31,396,507	2.455%
China development Bank	4.04	7/6/28	20,000,000	3,237,540	0.253%

China development Bank	3.5	8/13/26	70,000,000	11,042,917	0.863%
China Government Bond	3.02	10/22/25	60,000,000	9,405,026	0.735%
China Government Bond	3.13	11/21/29	70,000,000	10,984,027	0.859%
China Government Bond	3.12	12/5/26	120,000,000	18,919,407	1.479%
China Government Bond	3.01	5/13/28	38,000,000	5,936,581	0.464%
China Government Bond	4	6/24/69	10,000,000	1,712,593	0.134%
China Government Bond	2.85	6/4/27	20,000,000	3,098,335	0.242%
China Government Bond	3.25	6/6/26	130,000,000	20,600,049	1.611%
CIFI Holdings	6.55	3/28/24	1,200,000	1,213,375	0.095%
Cirsa Finance International Sarl	6.25	12/20/23	1,180,000	1,385,770	0.108%
Cirsa Finance International Sarl	4.5	3/15/27	410,000	470,839	0.037%
Commonwealth of Puerto Rico	8	7/1/35	4,200,000	3,622,500	0.283%
Constellium	4.25	2/15/26	1,260,000	1,476,524	0.115%
Contourglobal Power Holdings	3.13	1/1/28	966,000	1,134,732	0.089%
Country Garden Holdings	8	1/27/24	400,000	416,368	0.033%
Country Garden Holdings	5.4	5/27/25	1,050,000	1,070,686	0.084%
Country Garden Holdings	6.15	9/17/25	250,000	261,147	0.020%
Credit Agricole SA/London	1.88	12/20/26	1,100,000	1,379,445	0.108%
Credit Agricole SA/London	1	9/16/24	2,800,000	3,360,790	0.263%
Croatia Government International Bond	1.13	3/4/33	1,206,000	1,392,849	0.109%
Croatia Government International Bond	3.88	5/30/22	2,645,000	3,148,514	0.246%
Croatia Government International Bond	1.13	6/19/29	3,085,000	3,689,438	0.288%
Crystal Almond SARL	4.25	10/15/24	1,050,000	1,243,767	0.097%
C&W Senior Financing DAC	6.88	9/15/27	1,450,000	1,526,125	0.119%
Cyprus Government International Bond	4.25	11/4/25	4,701,000	6,450,298	0.504%
Cyprus Government International Bond	1.25	1/21/40	50,000	60,017	0.005%
Cyprus Government International Bond	2.75	2/26/34	547,000	787,644	0.062%
Cyprus Government International Bond	0	2/9/26	1,575,000	1,833,231	0.143%
Cyprus Government International Bond	1.5	4/16/27	425,000	532,741	0.042%
Cyprus Government International Bond	2.75	5/3/49	892,000	1,389,430	0.109%
Cyprus Government International Bond	3.88	5/6/22	1,661,000	1,971,293	0.154%
Cyprus Government International Bond	3.75	7/26/23	1,201,000	1,497,965	0.117%
Cyprus Government International Bond	2.38	9/25/28	7,164,000	9,595,379	0.750%
Czech Republic Government Bond	2.4	9/17/25	136,320,000	6,323,136	0.494%
Czech Republic International Bond	3.88	5/24/22	2,038,000	2,427,644	0.190%
Danske Bank	1.38	2/12/30	2,475,000	2,927,838	0.229%
Dar Al-Arkan Sukuk	6.75	2/15/25	1,800,000	1,900,116	0.149%
Deuce Finco	5.5	6/15/27	345,000	472,272	0.037%
Deutsche Bundesrepublik Inflation Linked Bond	0.1	4/15/26	10,843,272	13,994,314	1.094%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	26,038,868	37,274,652	2.914%
Dnb Boligkreditt	1.88	11/21/22	3,245,000	3,859,959	0.302%
Eastern Power Networks	5.75	3/8/24	38,000	57,142	0.004%
eG Global Finance	4.38	2/7/25	670,000	776,157	0.061%
Egypt Government International Bond	4.75	4/11/25	1,845,000	2,181,329	0.171%
Egypt Treasury Bills	12.43	10/12/21	52,850,000	3,359,367	0.263%
Encore Capital	4.88	10/15/25	540,000	655,483	0.051%
Encore Capital	5.38	2/15/26	910,000	1,288,900	0.101%
Encore Capital	4.25	6/1/28	365,000	492,239	0.038%
E.ON	1.63	5/22/29	2,520,000	3,187,214	0.249%
Equate Petrochemical BV	2.63	4/28/28	1,985,000	2,001,124	0.156%
FCA Bank SpA/Ireland	0.5	9/13/24	1,000,000	1,173,374	0.092%
Fiserv	0.38	7/1/23	270,000	315,557	0.025%
Fiserv	3	7/1/31	1,800,000	2,622,013	0.205%
French Republic Government Bond OAT	1.25	5/25/36	12,332,000	15,948,948	1.247%
General Electric	0.88	5/17/25	1,800,000	2,140,784	0.167%
General Motors Financial	0.85	2/26/26	2,000,000	2,352,725	0.184%
Goldman Sachs	5.5	10/12/21	234,000	315,613	0.025%
Goldman Sachs	1.63	7/27/26	2,204,000	2,724,923	0.213%
Gruenthal GmbH	3.63	11/15/26	200,000	240,443	0.019%
Gruenthal GmbH	4.13	5/15/28	650,000	790,612	0.062%
Hannover Rueck	1.75	10/8/40	900,000	1,089,282	0.085%
Hannover Rueck	1.38	6/30/42	1,200,000	1,394,093	0.109%
Hellenic Republic Government Bond	0.75	6/18/31	3,809,000	4,372,885	0.342%
Heta Asset Resolution	2.38	12/13/22	9,700,000	11,615,547	0.908%
Honeywell International	0.75	3/10/32	1,095,000	1,281,458	0.100%
HSBC Bank	4.75	3/24/46	707,000	1,256,685	0.098%
HSBC Bank	6.5	7/7/23	12,000	17,674	0.001%
HSBC Holdings	6.5	5/20/24	670,000	1,027,492	0.080%
Hungary Government Bond	2.25	4/20/33	2,306,000,000	6,717,156	0.525%
Iceland Government International Bond	0	4/15/28	2,249,000	2,568,289	0.201%
IMA Industria Macchine Automatiche	3.75	1/15/28	450,000	524,698	0.041%
Indonesia Government International Bond	3.75	6/14/28	6,942,000	9,511,852	0.744%

Indonesia Treasury Bond	6.5	2/15/31	46,266,000,000	3,272,158	0.256%
Indonesia Treasury Bond	6.13	5/15/28	109,932,000,000	7,845,976	0.613%
Indonesia Treasury Bond	8.75	5/15/31	18,938,000,000	1,550,766	0.121%
Infineon Technologies	1.13	6/24/26	1,000,000	1,209,931	0.095%
Infineon Technologies	1.63	6/24/29	1,000,000	1,245,968	0.097%
Infrastrutture Wireless Italiane	1.63	10/21/28	1,300,000	1,531,665	0.120%
Inmobiliaria Colonial Socimi	1.63	11/28/25	1,800,000	2,206,983	0.173%
Inmobiliaria Colonial Socimi	2	4/17/26	700,000	871,626	0.068%
Inpost	2.25	7/15/27	365,000	427,577	0.033%
Intercontinental Hotels	3.88	11/28/22	1,729,000	2,404,763	0.188%
Ireland Government Bond	0.2	10/18/30	10,103,000	11,829,200	0.925%
Ireland Government Bond	2	2/18/45	983,000	1,450,764	0.113%
Ireland Government Bond	5.4	3/13/25	5,584,700	7,800,365	0.610%
Ireland Government Bond	1.35	3/18/31	9,028,000	11,714,585	0.916%
Ireland Government Bond	1.5	5/15/50	752,000	1,002,961	0.078%
Israel Government Bond - Fixed	5.5	1/31/42	25,489,000	12,380,874	0.968%
Israel Government Bond - Fixed	1.75	8/31/25	28,725,389	9,365,458	0.732%
Israel Government International Bond	1.5	1/18/27	3,044,000	3,788,318	0.296%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	7,582,000	10,343,824	0.809%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	17,319,596	22,070,562	1.725%
Italy Buoni Poliennali del Tesoro	1.6	6/1/26	20,049,000	24,864,940	1.944%
Ivory Coast Government International Bond	4.88	1/30/32	675,000	763,592	0.060%
Japanese Government CPI Linked Bond	0.1	3/10/24	1,133,445,600	10,373,479	0.811%
Japanese Government CPI Linked Bond	0.1	3/10/25	1,122,632,300	10,283,189	0.804%
Japanese Government CPI Linked Bond	0.2	3/10/30	501,995,514	4,747,251	0.371%
Japanese Government CPI Linked Bond	0.01	3/10/31	2,253,921,354	20,738,628	1.621%
Japanese Government CPI Linked Bond	0.1	9/10/24	1,210,026,600	11,117,524	0.869%
Japan Government Thirty Year Bond	2.5	9/20/37	3,220,700,000	38,814,506	3.035%
Japan Government Thirty Year Bond	2.2	9/20/39	1,346,500,000	15,933,694	1.246%
Japan Government Thirty Year Bond	1.7	9/20/44	1,922,250,000	21,674,386	1.695%
Japan Government Twenty Year Bond	1.2	12/20/34	1,757,950,000	17,844,073	1.395%
Japan Government Twenty Year Bond	0.7	3/20/37	1,681,150,000	16,039,163	1.254%
Japan Government Twenty Year Bond	0.6	6/20/37	770,000,000	7,239,155	0.566%
Japan Treasury Discount Bill	-0.13	11/8/21	1,300,000,000	11,682,047	0.913%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	924,000	904,580	0.071%
Lamar Funding	3.96	5/7/25	1,900,000	1,905,259	0.149%
Latvia Government International Bond	0.38	10/7/26	14,133,000	16,913,740	1.322%
Leaseplan	7.38	11/29/69	1,500,000	1,943,856	0.152%
Legal & General	5.38	10/27/45	1,125,000	1,727,192	0.135%
Leviathan Bond	5.75	6/30/23	1,800,000	1,872,000	0.146%
Malaysia Government Bond	4.64	11/7/33	21,710,000	5,576,821	0.436%
Malaysia Government Bond	4.74	3/15/46	78,674,000	20,099,832	1.571%
Malaysia Government Bond	3.84	4/15/33	4,000,000	959,338	0.075%
Malaysia Government Bond	4.07	6/15/50	26,491,000	6,103,788	0.477%
Marks & Spencer	6	6/12/25	551,000	828,508	0.065%
Medtronic Global Holdings SCA	0.38	10/15/28	554,000	644,517	0.050%
MercadoLibre	3.13	1/14/31	1,380,000	1,333,439	0.104%
Mexican Bonos	8.5	5/31/29	136,040,000	7,057,232	0.552%
Minejesa Capital BV	5.63	8/10/37	1,800,000	1,903,950	0.149%
mo Fisher Scientific	0.88	10/1/31	955,000	1,125,561	0.088%
mo Fisher Scientific	0.13	3/1/25	1,640,000	1,910,237	0.149%
mo Fisher Scientific	2.38	4/15/32	156,000	209,413	0.016%
Mondelez International Holdings Netherlands BV	0.25	9/9/29	1,289,000	1,465,505	0.115%
Morgan Stanley	1.38	10/27/26	2,269,000	2,790,252	0.218%
Morocco Government International Bond	1.38	3/30/26	1,100,000	1,280,485	0.100%
Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	1,000,000	1,175,957	0.092%
Nationwide Building Society	1.5	3/8/26	535,000	649,612	0.051%
Nationwide Building Society	2	7/25/29	950,000	1,153,187	0.090%
Netflix	4.63	5/15/29	1,505,000	2,183,330	0.171%
New South Wales Treasury	4	5/20/26	10,514,400	8,672,041	0.678%
Next	4.38	10/2/26	540,000	819,062	0.064%
Next	3.63	5/18/28	1,787,000	2,629,827	0.206%
North Macedonia Government International Bond	1.63	3/10/28	2,600,000	2,947,678	0.230%
OmGrid Funding	5.2	5/16/27	600,000	624,487	0.049%
Orange	0.88	2/3/27	200,000	241,229	0.019%
Organon & Co / Organon Foreign debt Co-Issuer BV	2.88	4/30/28	1,250,000	1,476,911	0.115%
Petrobras Global Finance BV	5.6	1/3/31	1,700,000	1,847,475	0.144%
Petroleos Mexicanos	5.13	3/15/23	6,134,000	7,481,474	0.585%
Philippine Government International Bond	0.25	4/28/25	910,000	1,055,785	0.083%
Pinnacle Bidco	5.5	2/15/25	495,000	590,585	0.046%
PLT VII Finance Sarl	4.63	1/5/26	200,000	238,885	0.019%
Portugal Obrigaçoes do Tesouro OT	4.1	2/15/45	1,470,000	2,792,380	0.218%

Prologis	2.25	6/30/29	1,252,000	1,770,718	0.138%
Province of Ontario Canada	3.5	6/2/43	996,000	888,733	0.069%
Raiffeisen Bank International	1.5	3/12/30	1,600,000	1,890,427	0.148%
REI - SECURITY LENDING COLLATERAL			1,148,587	11,485,866	0.898%
Republic of South Africa Government Bond	10.5	12/21/26	82,640,000	6,166,685	0.482%
Republic of South Africa Government Bond	8	1/31/30	44,520,000	2,749,780	0.215%
Republic of South Africa Government Bond	7	2/28/31	45,936,000	2,568,023	0.201%
Romanian Government International Bond	2.88	10/28/24	305,000	381,983	0.030%
Romanian Government International Bond	1.38	12/2/29	655,000	746,593	0.058%
Romanian Government International Bond	2	1/28/32	655,000	739,196	0.058%
Romanian Government International Bond	2	1/28/32	2,764,000	3,119,294	0.244%
Romanian Government International Bond	2.88	3/11/29	943,000	1,199,863	0.094%
Romanian Government International Bond	2.88	5/26/28	3,700,000	4,769,183	0.373%
Romanian Government International Bond	3.62	5/26/30	4,635,000	6,053,601	0.473%
Romanian Government International Bond	2.12	7/16/31	4,258,000	4,932,501	0.386%
Russian Federal Bond - ofZ	8.15	2/3/27	168,707,000	2,421,014	0.189%
Serbia International Bond	1.5	6/26/29	2,885,000	3,306,259	0.258%
Serbia International Bond	1	9/23/28	5,525,000	6,204,419	0.485%
Serbia International Bond	2.05	9/23/36	2,750,000	2,993,793	0.234%
Serbia Treasury Bonds	4.5	8/20/32	520,990,000	5,539,811	0.433%
Severn Trent Utilities Finance	6.13	2/26/24	104,000	157,328	0.012%
Shimao Group Holdings	5.6	7/15/26	1,750,000	1,737,105	0.136%
Singapore Government Bond	2.88	7/1/29	6,830,000	5,564,503	0.435%
Singapore Government Bond	3.13	9/1/22	7,416,000	5,594,388	0.437%
Sky	1.88	11/24/23	1,681,000	2,035,920	0.159%
Slovenia Government Bond	0.28	1/14/30	4,792,000	5,643,345	0.441%
Slovenia Government Bond	1.5	3/25/35	2,602,000	3,417,162	0.267%
Slovenia Government Bond	3.13	8/7/45	1,544,000	2,697,338	0.211%
Slovenia Government International Bond	5.25	2/18/24	3,138,000	3,490,551	0.273%
Spain Government Bond	0	1/31/25	8,532,000	10,028,521	0.784%
Standard Chartered	2.5	9/9/30	2,000,000	2,448,474	0.191%
State Grid Overseas Investment BVI	1.38	5/2/25	2,000,000	2,413,584	0.189%
Summer BidCo BV	9.75	11/15/25	2,149,937	2,552,938	0.200%
Takeda Pharmaceutical	2.25	11/21/26	2,280,000	2,910,133	0.228%
Tele2	0.75	3/23/31	310,000	355,972	0.028%
Tele2	1.13	5/15/24	960,000	1,143,175	0.089%
Tesco	6.13	2/24/22	780,000	1,074,241	0.084%
Tesco Corporate Treasury Services	0.88	5/29/26	1,000,000	1,189,695	0.093%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	210,000	262,867	0.021%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	285,000	342,497	0.027%
Thailand Government Bond	1.6	12/17/29	28,830,000	845,500	0.066%
Thailand Government Bond	3.65	6/20/31	139,599,000	4,785,164	0.374%
Titan Holdings II BV	5.13	7/15/29	495,000	580,711	0.045%
TK Elevator Midco GmbH	4.38	7/15/27	490,000	592,373	0.046%
Transcanada Trust	4.65	5/18/77	4,481,000	3,652,797	0.286%
Transurban Finance Co Pty	1.45	5/16/29	1,475,000	1,798,112	0.141%
Trivium Packaging Finance BV	3.75	8/15/26	175,000	207,361	0.016%
TRP Government Reserve	0.05		31,065,122	31,065,122	2.429%
UniCredit	4.88	2/20/29	1,150,000	1,446,996	0.113%
UniCredit	2	3/4/23	1,414,000	1,688,813	0.132%
United Group BV	4	11/15/27	675,000	771,776	0.060%
United Group BV	4.63	8/15/28	650,000	754,652	0.059%
United Kingdom Gilt	0.63	10/22/50	4,124,000	4,560,365	0.357%
United Kingdom Gilt	4.75	12/7/30	7,900,000	14,236,965	1.113%
United Kingdom Gilt	4.25	12/7/46	7,202,792	15,631,911	1.222%
United Kingdom Gilt	0.63	6/7/25	12,896,000	17,476,852	1.366%
United Kingdom Gilt	1.25	7/22/27	8,045,000	11,222,479	0.877%
United Kingdom Inflation-Linked Gilt	0.75	3/22/34	2,499,473	5,047,166	0.395%
U.S. Treasury Bill	0.04	12/30/21	49,931,000	49,926,007	3.903%
Verisure Holding	3.25	2/15/27	1,130,000	1,316,161	0.103%
Verisure Holding	3.88	7/15/26	260,000	308,619	0.024%
Verizon Communications	1.3	5/18/33	3,185,000	3,818,103	0.299%
Vmed O2 UK Financing I	4.5	7/15/31	750,000	1,031,863	0.081%
Vmed O2 UK Financing I	4.5	7/15/31	1,095,000	1,507,478	0.118%
Volkswagen International Finance	1.88	3/30/27	2,100,000	2,633,584	0.206%
Volkswagen Leasing GmbH	1.5	6/19/26	1,630,000	1,993,240	0.156%
Walgreens Boots Alliance	2.13	11/20/26	1,420,000	1,778,140	0.139%
Westlake Chemical	1.63	7/17/29	3,580,000	4,377,999	0.342%
Wintershall dea Finance BV	0.45	9/25/23	1,500,000	1,753,041	0.137%
Wintershall dea Finance BV	0.84	9/25/25	1,000,000	1,181,343	0.092%
XLIT	3.25	6/29/47	1,600,000	2,079,285	0.163%
Ziggo BV	2.88	1/15/30	510,000	595,928	0.047%

Total Investments in Securities							1,279,460,247
Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	8,207,867	CNH	(53,453,734)	01/21/2022	(8,225)	-0.001%
Barclays Bank PLC - Wholesale (SING)	IDR	65,952,030,201	USD	(4,512,935)	10/08/2021	90,266	0.007%
Barclays Bank PLC - Wholesale (SING)	USD	295,705	INR	(22,216,311)	10/08/2021	(3,273)	0.000%
Barclays Bank PLC - Wholesale (SING)	CNH	53,453,734	USD	(8,268,812)	10/15/2021	11,225	0.001%
BNP PARIBAS SECURITIES CORP	KRW	8,722,518,429	USD	(7,356,492)	01/21/2022	(2,045)	0.000%
BNP PARIBAS SECURITIES CORP	PEN	4,273,000	USD	(1,113,050)	10/07/2021	(79,724)	-0.006%
BNP PARIBAS SECURITIES CORP	USD	6,841,972	CLP	(5,053,104,000)	10/08/2021	614,722	0.048%
BNP PARIBAS SECURITIES CORP	USD	3,021,553	CLP	(2,182,195,636)	10/08/2021	332,299	0.026%
BNP PARIBAS SECURITIES CORP	USD	7,365,810	KRW	(8,722,518,429)	10/08/2021	295	0.000%
BNP PARIBAS SECURITIES CORP	HUF	827,471,000	USD	(2,766,444)	10/15/2021	(100,877)	-0.008%
BNP PARIBAS SECURITIES CORP	USD	6,048,241	CNH	(38,980,305)	10/15/2021	10,152	0.001%
BNP PARIBAS SECURITIES CORP	USD	1,622,212	HUF	(488,358,803)	10/15/2021	49,041	0.004%
BNP PARIBAS SECURITIES CORP	USD	989,850	HUF	(295,779,186)	10/15/2021	37,044	0.003%
BNP PARIBAS SECURITIES CORP	USD	6,568,390	EUR	(5,552,000)	10/29/2021	133,735	0.010%
BNP PARIBAS SECURITIES CORP	USD	2,602,638	BRL	(13,931,246)	12/02/2021	71,568	0.006%
BNP PARIBAS SECURITIES CORP	USD	2,556,896	CLP	(1,990,850,239)	12/10/2021	117,516	0.009%
BNP PARIBAS SECURITIES CORP	USD	2,591,044	CLP	(2,000,804,491)	12/10/2021	139,468	0.011%
BNP PARIBAS SECURITIES CORP	USD	2,561,456	CLP	(2,000,804,491)	12/10/2021	109,879	0.009%
BNP PARIBAS SECURITIES CORP	USD	2,555,483	CLP	(1,970,941,737)	12/10/2021	140,497	0.011%
BNP PARIBAS SECURITIES CORP	USD	2,568,905	CLP	(1,990,850,239)	12/10/2021	129,526	0.010%
BANK OF AMERICA	USD	6,273,053	CNH	(40,869,565)	01/21/2022	(8,793)	-0.001%
BANK OF AMERICA	USD	9,288,042	KRW	(10,601,738,000)	10/08/2021	335,667	0.026%
BANK OF AMERICA	CNH	40,869,565	USD	(6,318,733)	10/15/2021	12,003	0.001%
BANK OF AMERICA	RON	6,465,000	USD	(1,548,874)	10/15/2021	(36,839)	-0.003%
BANK OF AMERICA	USD	12,107,941	CNH	(77,960,611)	10/15/2021	31,765	0.002%
BANK OF AMERICA	CAD	8,436,315	USD	(6,663,739)	10/22/2021	(3,345)	0.000%
BANK OF AMERICA	JPY	62,803,641	USD	(574,923)	10/22/2021	(10,541)	-0.001%
BANK OF AMERICA	JPY	77,293,400	USD	(702,957)	10/22/2021	(8,364)	-0.001%
BANK OF AMERICA	JPY	38,837,000	USD	(353,309)	10/22/2021	(4,303)	0.000%
BANK OF AMERICA	USD	965,672	SEK	(8,379,552)	11/19/2021	8,151	0.001%
BANK OF AMERICA	USD	3,866,480	SEK	(33,518,208)	11/19/2021	36,397	0.003%
BANK OF AMERICA	USD	4,876,234	CNH	(31,744,768)	12/17/2021	(16,588)	-0.001%
JP MORGAN CHASE BANK	CZK	19,674,000	USD	(905,092)	10/15/2021	(6,217)	0.000%
JP MORGAN CHASE BANK	DKK	5,386,000	USD	(839,786)	10/15/2021	(618)	0.000%
JP MORGAN CHASE BANK	MXN	12,480,000	USD	(619,023)	10/15/2021	(15,752)	-0.001%
JP MORGAN CHASE BANK	USD	785,009	CNH	(5,084,000)	10/15/2021	(2,508)	0.000%
JP MORGAN CHASE BANK	USD	611,876	CZK	(13,167,000)	10/15/2021	10,295	0.001%
JP MORGAN CHASE BANK	USD	867,518	CZK	(18,985,000)	10/15/2021	122	0.000%
JP MORGAN CHASE BANK	ILS	1,584,000	USD	(491,146)	10/20/2021	238	0.000%
JP MORGAN CHASE BANK	USD	595,918	ILS	(1,909,000)	10/20/2021	3,714	0.000%
JP MORGAN CHASE BANK	AUD	961,000	USD	(694,376)	10/22/2021	444	0.000%
JP MORGAN CHASE BANK	JPY	156,251,000	USD	(1,423,142)	10/22/2021	(19,000)	-0.001%
JP MORGAN CHASE BANK	USD	5,027,394	JPY	(560,940,000)	10/22/2021	(13,464)	-0.001%
JP MORGAN CHASE BANK	USD	408,828	EUR	(346,000)	10/29/2021	7,821	0.001%
JP MORGAN CHASE BANK	USD	1,125,391	PLN	(4,471,000)	11/12/2021	1,383	0.000%
JP MORGAN CHASE BANK	USD	1,058,689	GBP	(785,000)	11/19/2021	947	0.000%
JP MORGAN CHASE BANK	CNH	23,315,000	USD	(3,593,441)	12/17/2021	100	0.000%
JP MORGAN CHASE BANK	USD	3,136,671	CNH	(20,400,000)	12/17/2021	(7,581)	-0.001%
CITIBANK N A	KRW	703,026,000	USD	(611,423)	10/08/2021	(17,770)	-0.001%
CITIBANK N A	KRW	19,899,296,803	USD	(17,602,987)	10/08/2021	(799,518)	-0.063%
CITIBANK N A	USD	2,500,183	CZK	(54,078,968)	10/15/2021	29,397	0.002%
CITIBANK N A	USD	1,821,846	MXN	(36,527,832)	10/15/2021	56,127	0.004%
CITIBANK N A	USD	2,696,496	RSD	(268,544,000)	10/15/2021	51,364	0.004%
CITIBANK N A	USD	11,810,011	ZAR	(162,630,933)	10/15/2021	1,031,924	0.081%
CITIBANK N A	USD	18,526,210	ILS	(60,370,435)	10/20/2021	(201,725)	-0.016%
CITIBANK N A	AUD	4,633,835	USD	(3,426,637)	10/22/2021	(76,291)	-0.006%
CITIBANK N A	CAD	766,000	USD	(613,484)	10/22/2021	(8,734)	-0.001%
CITIBANK N A	JPY	155,340,000	USD	(1,416,004)	10/22/2021	(20,049)	-0.002%
CITIBANK N A	JPY	8,552,914,680	USD	(77,806,254)	10/22/2021	(945,934)	-0.074%
CITIBANK N A	NZD	768,000	USD	(536,004)	10/22/2021	(5,880)	0.000%
CITIBANK N A	USD	507,994	AUD	(691,000)	10/22/2021	8,389	0.001%
CITIBANK N A	USD	2,594,677	JPY	(285,956,550)	10/22/2021	24,944	0.002%
CITIBANK N A	EUR	1,428,000	USD	(1,689,160)	10/29/2021	(34,137)	-0.003%
CITIBANK N A	USD	629,858	EUR	(536,750)	10/29/2021	7,776	0.001%
CITIBANK N A	USD	2,688,667	RSD	(268,544,085)	11/12/2021	44,191	0.003%
CITIBANK N A	SEK	88,047,720	USD	(10,205,793)	11/19/2021	(144,691)	-0.011%
CITIBANK N A	SEK	29,349,240	USD	(3,401,511)	11/19/2021	(47,811)	-0.004%

CITIBANK N A	USD	2,883,644	GBP	(2,083,097)	11/19/2021	76,793	0.006%
DEUTSCHE BANK	USD	1,076,781	IDR	(15,741,466,104)	10/08/2021	(21,913)	-0.002%
DEUTSCHE BANK	USD	2,139,213	IDR	(31,491,351,984)	10/08/2021	(58,764)	-0.005%
DEUTSCHE BANK	USD	7,344,584	KRW	(8,451,412,480)	10/08/2021	207,997	0.016%
DEUTSCHE BANK	CHF	10,307,000	USD	(11,253,260)	10/22/2021	(187,780)	-0.015%
DEUTSCHE BANK	USD	616,790	EUR	(524,792)	10/29/2021	8,567	0.001%
DEUTSCHE BANK	USD	1,817,588	CZK	(39,368,985)	11/12/2021	20,786	0.002%
GOLDMAN SACHS & CO	USD	4,175,482	CNH	(27,226,229)	01/21/2022	(9,319)	-0.001%
GOLDMAN SACHS & CO	USD	3,181,710	TWD	(88,004,500)	01/21/2022	(1,978)	0.000%
GOLDMAN SACHS & CO	IDR	142,183,284,000	USD	(9,723,144)	10/08/2021	200,708	0.016%
GOLDMAN SACHS & CO	TWD	88,004,500	USD	(3,160,514)	10/08/2021	687	0.000%
GOLDMAN SACHS & CO	USD	2,855,847	TWD	(79,204,050)	10/08/2021	10,766	0.001%
GOLDMAN SACHS & CO	CNH	27,226,229	USD	(4,206,772)	10/15/2021	10,598	0.001%
GOLDMAN SACHS & CO	USD	6,039,619	CNH	(38,980,305)	10/15/2021	1,531	0.000%
GOLDMAN SACHS & CO	USD	12,803,646	AUD	(17,521,000)	10/22/2021	135,645	0.011%
GOLDMAN SACHS & CO	USD	2,578,857	BRL	(13,931,246)	12/02/2021	47,787	0.004%
GOLDMAN SACHS & CO	USD	5,605,867	CNH	(36,450,466)	12/17/2021	(12,244)	-0.001%
HSBC SECURITIES INC	KRW	14,537,530,714	USD	(12,263,301)	01/21/2022	(5,890)	0.000%
HSBC SECURITIES INC	KRW	19,622,643,222	USD	(17,291,262)	10/08/2021	(721,407)	-0.056%
HSBC SECURITIES INC	RUB	642,176,942	USD	(8,638,493)	10/08/2021	173,534	0.014%
HSBC SECURITIES INC	USD	130,610	INR	(9,829,484)	10/08/2021	(1,671)	0.000%
HSBC SECURITIES INC	USD	229,296	INR	(17,323,786)	10/08/2021	(3,840)	0.000%
HSBC SECURITIES INC	USD	2,620,333	KRW	(3,018,361,600)	10/08/2021	71,552	0.006%
HSBC SECURITIES INC	USD	3,144,400	KRW	(3,622,033,920)	10/08/2021	85,863	0.007%
HSBC SECURITIES INC	USD	12,279,357	KRW	(14,537,530,714)	10/08/2021	3,499	0.000%
HSBC SECURITIES INC	USD	3,490,605	TWD	(96,804,950)	10/08/2021	13,285	0.001%
HSBC SECURITIES INC	AUD	27,472,358	USD	(20,131,552)	10/22/2021	(268,539)	-0.021%
HSBC SECURITIES INC	JPY	47,470,000	USD	(432,930)	10/22/2021	(6,343)	0.000%
HSBC SECURITIES INC	EUR	555,000	USD	(651,619)	10/29/2021	(8,386)	-0.001%
HSBC SECURITIES INC	USD	605,383	EUR	(516,000)	10/29/2021	7,350	0.001%
HSBC SECURITIES INC	USD	402,355	EUR	(343,129)	10/29/2021	4,675	0.000%
HSBC SECURITIES INC	GBP	39,566,534	USD	(54,701,921)	11/19/2021	(1,388,337)	-0.109%
HSBC SECURITIES INC	THB	4,263,092	USD	(131,269)	12/09/2021	(5,324)	0.000%
HSBC SECURITIES INC	USD	8,983,782	MYR	(37,415,657)	12/10/2021	82,232	0.006%
HSBC SECURITIES INC	USD	4,414,038	MYR	(18,428,607)	12/10/2021	29,692	0.002%
HSBC SECURITIES INC	USD	4,545,705	CNH	(29,499,355)	12/17/2021	(1,031)	0.000%
HSBC SECURITIES INC	USD	2,319,444	CNH	(15,084,738)	12/17/2021	(5,567)	0.000%
HSBC SECURITIES INC	USD	3,659,718	CNH	(23,793,660)	12/17/2021	(7,599)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	3,666,401	CLP	(3,003,882,480)	01/07/2022	(5,281)	0.000%
MORGAN STANLEY & COMPANY LLC	CLP	3,003,882,480	USD	(3,697,086)	10/08/2021	4,782	0.000%
MORGAN STANLEY & COMPANY LLC	USD	5,421,048	CLP	(3,916,761,398)	10/08/2021	594,183	0.046%
MORGAN STANLEY & COMPANY LLC	JPY	148,165,000	USD	(1,344,008)	10/22/2021	(12,531)	-0.001%
MORGAN STANLEY & COMPANY LLC	NZD	4,633,000	USD	(3,196,687)	10/22/2021	1,317	0.000%
MORGAN STANLEY & COMPANY LLC	USD	592,435	JPY	(65,585,000)	10/22/2021	3,059	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,922,301	JPY	(211,377,091)	10/22/2021	22,771	0.002%
MORGAN STANLEY & COMPANY LLC	USD	8,291,081	EUR	(7,015,768)	10/29/2021	159,949	0.013%
MORGAN STANLEY & COMPANY LLC	USD	2,586,682	CLP	(2,038,822,534)	12/10/2021	88,522	0.007%
RBC DOMINION SECURITIES INC	USD	1,680,219	JPY	(184,126,324)	10/22/2021	25,578	0.002%
RBC DOMINION SECURITIES INC	USD	855,495	JPY	(93,337,532)	10/22/2021	16,722	0.001%
STATE STREET GLOBAL MARKETS LLC	DKK	27,031,000	USD	(4,315,297)	10/15/2021	(103,721)	-0.008%
STATE STREET GLOBAL MARKETS LLC	MXN	405,594,870	USD	(20,126,580)	10/15/2021	(520,526)	-0.041%
STATE STREET GLOBAL MARKETS LLC	AUD	5,579,795	USD	(4,112,063)	10/22/2021	(77,770)	-0.006%
STATE STREET GLOBAL MARKETS LLC	CAD	52,421,835	USD	(41,040,937)	10/22/2021	345,625	0.027%
STATE STREET GLOBAL MARKETS LLC	JPY	4,212,629,618	USD	(38,331,968)	10/22/2021	(475,393)	-0.037%
STATE STREET GLOBAL MARKETS LLC	JPY	29,708,000	USD	(270,112)	10/22/2021	(3,143)	0.000%
STATE STREET GLOBAL MARKETS LLC	NOK	19,509,063	USD	(2,216,581)	10/22/2021	14,769	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	3,670,079	CAD	(4,675,013)	10/22/2021	(20,801)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	3,039,398	JPY	(339,008,228)	10/22/2021	(7,082)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	335,233	EUR	(284,880)	10/29/2021	5,064	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,524,227	EUR	(1,283,406)	10/29/2021	36,786	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	7,497,867	SGD	(10,073,235)	12/17/2021	80,344	0.006%
STATE STREET GLOBAL MARKETS LLC	USD	1,282,590	ZAR	(18,461,722)	12/17/2021	69,806	0.005%
STANDARD CHARTERED SECURITIES	USD	781,128	JPY	(85,858,000)	10/22/2021	9,569	0.001%
STANDARD CHARTERED SECURITIES	USD	4,785,655	CNH	(31,035,210)	12/17/2021	2,197	0.000%
UBS SECURITIES LLC	PEN	4,273,000	USD	(1,028,585)	01/07/2022	294	0.000%
UBS SECURITIES LLC	USD	3,878,034	CLP	(3,129,044,250)	01/07/2022	53,365	0.004%
UBS SECURITIES LLC	USD	3,077,188	CLP	(2,503,235,400)	01/07/2022	17,453	0.001%
UBS SECURITIES LLC	RUB	1,059,666,867	USD	(14,303,675)	01/21/2022	(48,161)	-0.004%
UBS SECURITIES LLC	USD	6,050,188	CNH	(39,455,694)	01/21/2022	(14,339)	-0.001%
UBS SECURITIES LLC	USD	1,032,448	PEN	(4,273,000)	10/07/2021	(878)	0.000%
UBS SECURITIES LLC	CLP	3,129,044,250	USD	(3,907,478)	10/08/2021	(51,365)	-0.004%
UBS SECURITIES LLC	CLP	2,503,235,400	USD	(3,102,089)	10/08/2021	(17,199)	-0.001%

UBS SECURITIES LLC	CLP	598,629,600	USD	(753,847)	10/08/2021	(16,119)	-0.001%
UBS SECURITIES LLC	KRW	14,543,641,404	USD	(12,870,479)	10/08/2021	(589,461)	-0.046%
UBS SECURITIES LLC	RUB	417,489,925	USD	(5,594,880)	10/08/2021	133,966	0.010%
UBS SECURITIES LLC	USD	7,075,370	CLP	(5,091,789,819)	10/08/2021	800,445	0.063%
UBS SECURITIES LLC	USD	14,575,877	RUB	(1,059,666,867)	10/08/2021	35,005	0.003%
UBS SECURITIES LLC	CNH	39,455,694	USD	(6,094,955)	10/15/2021	16,771	0.001%
UBS SECURITIES LLC	CZK	228,921,000	USD	(10,676,090)	10/15/2021	(217,035)	-0.017%
UBS SECURITIES LLC	HUF	573,589,169	USD	(1,902,988)	10/15/2021	(55,261)	-0.004%
UBS SECURITIES LLC	USD	930,687	HUF	(278,670,639)	10/15/2021	32,994	0.003%
UBS SECURITIES LLC	USD	3,669,411	CAD	(4,675,013)	10/22/2021	(21,469)	-0.002%
UBS SECURITIES LLC	USD	1,069,761	JPY	(116,992,246)	10/22/2021	18,416	0.001%
UBS SECURITIES LLC	EUR	65,389,690	USD	(77,261,842)	10/29/2021	(1,476,528)	-0.115%
UBS SECURITIES LLC	EUR	523,634	USD	(614,852)	10/29/2021	(7,971)	-0.001%
UBS SECURITIES LLC	USD	9,501,571	EUR	(8,090,506)	10/29/2021	124,840	0.010%
UBS SECURITIES LLC	CZK	228,921,000	USD	(10,694,744)	11/12/2021	(246,782)	-0.019%
UBS SECURITIES LLC	PLN	24,794,417	USD	(6,382,418)	11/12/2021	(149,114)	-0.012%
UBS SECURITIES LLC	USD	2,316,304	CZK	(50,266,349)	11/12/2021	22,146	0.002%
UBS SECURITIES LLC	THB	11,612,682	USD	(359,466)	12/09/2021	(16,392)	-0.001%
UBS SECURITIES LLC	THB	2,325,922	USD	(71,580)	12/09/2021	(2,865)	0.000%
UBS SECURITIES LLC	COP	7,033,805,000	USD	(1,851,659)	12/10/2021	(13,376)	-0.001%

Total Forward Currency Exchange Contracts

(1,916,414)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO AUD CALL/USD PUT 0.76 10/20/2021	0.76	10/20/2021	45,500,000	3,617	0.000%
FXO AUD PUT/USD CALL 0.72 10/20/2021	0.72	10/20/2021	(18,200,000)	(127,164)	(0.010%)

Total Options

(123,547)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/19/2022 PAY FIX	(105,000,000)	(474,068)	(0.037%)
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	(259,885)	(0.020%)
GREECE CDS 12/20/2025	3,365,000	54,422	0.004%
GREECE CDS 06/20/2026	1,600,000	23,040	0.002%
GREECE CDS 12/20/2024	1,836,000	31,306	0.002%
GREECE CDS 12/20/2024	918,000	15,653	0.001%
GREECE CDS 12/20/2024	918,000	15,653	0.001%
GREECE CDS 06/20/2025	904,000	15,015	0.001%
GREECE CDS 06/20/2025	452,000	7,508	0.001%
GREECE CDS 06/20/2025	572,000	9,501	0.001%
GREECE CDS 06/20/2024	95,000	1,528	0.000%
GREECE CDS 06/20/2024	95,000	1,528	0.000%
GREECE CDS 12/20/2024	833,000	14,203	0.001%
GREECE CDS 12/20/2024	2,800,000	47,743	0.004%
GREECE CDS 12/20/2029	850,000	(6,408)	(0.001%)
GREECE CDS 12/20/2029	850,000	(6,408)	(0.001%)
GREECE CDS 12/20/2021	2,160,000	4,355	0.000%
GREECE CDS 06/20/2022	1,450,000	9,239	0.001%
GREECE CDS 06/20/2024	190,000	3,055	0.000%
EUR IRS 04/29/2028 REC FIX	5,195,000	(18,486)	(0.001%)
CZK IRS 02/21/2022 REC FIX	457,225,000	85,942	0.007%
PLN IRS 10/22/2029 PAY FIX	(5,882,353)	37,806	0.003%
CZK IRS 02/12/2030 PAY FIX	(9,915,000)	31,833	0.002%
EUR IRS 06/01/2028 REC FIX	5,200,000	(12,270)	(0.001%)
PLN IRS 12/19/2029 PAY FIX	(12,500,000)	99,818	0.008%
PLN IRS 11/07/2029 PAY FIX	(2,057,226)	10,100	0.001%
CZK IRS 02/13/2022 REC FIX	478,062,000	87,018	0.007%
PLN IRS 06/28/2023 PAY FIX	(47,328,000)	40,399	0.003%
CZK IRS 02/20/2022 REC FIX	282,500,000	53,875	0.004%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	11,814	0.001%
CZK IRS 02/13/2030 PAY FIX	63,482,000	197,221	0.015%
PLN IRS 02/11/2031 PAY FIX	(7,785,000)	140,800	0.011%
PLN IRS 05/04/2031 PAY FIX	(5,800,000)	32,790	0.003%
EUR IRS 05/19/2028 REC FIX	7,300,000	9,817	0.001%
CZK IRS 02/20/2030 PAY FIX	(21,700,000)	60,644	0.005%
MXN IRS 05/04/2027 REC FIX	100,000,000	(371,615)	(0.029%)
CZK IRS 02/21/2030 PAY FIX	(74,899,000)	208,684	0.016%
PLN IRS 10/22/2029 PAY FIX	(4,117,647)	26,076	0.002%
PLN IRS 10/26/2030 PAY FIX	(12,000,000)	310,357	0.024%
CZK IRS 02/12/2022 REC FIX	68,694,000	12,768	0.001%
CZK IRS 01/29/2031 PAY FIX	(95,500,000)	442,808	0.035%
PLN IRS 06/29/2023 PAY FIX	(84,031,000)	64,271	0.005%
PLN IRS 06/28/2023 PAY FIX	(56,241,000)	46,537	0.004%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	12,506	0.001%

Total Swap Contracts

1,128,493

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
DUZ1 EURO SCHATZ FUT DEC 21	(119)	12/8/2021	(15,466,747)	409,115	(1.209%)
G Z1 LONG GILT FUT DEC 21	(112)	12/29/2021	(18,886,236)	442,756	(1.477%)
IKZ1 EURO BTP FUT DEC 21	4	12/8/2021	704,045	(26,059)	0.055%
KAZ1 KOREA 10YR BND FUT DEC 21	174	12/21/2021	18,253,834	(486,490)	1.427%
KEZ1 KOREA 3YR BND FUT DEC 21	215	12/21/2021	19,865,709	(267,116)	1.553%
OATZ1 EURO OAT FUT DEC 21	84	12/8/2021	16,147,167	(699,237)	1.262%

RXZ1 EURO BUND FUT DEC 21	(80)	12/8/2021	(15,736,880)	514,883	(1.230%)
UBZ1 EURO BUXL 30Y FUT DEC 21	(56)	12/8/2021	(13,190,178)	736,198	(1.031%)
UXYZ1 UST 10YR ULTRA FUT DEC 21	(47)	12/21/2021	(6,826,750)	133,777	(0.534%)

Total Futures Contracts **757,827**

NET ASSETS **1,279,088,585**

NET ASSET VALUE PER SHARE

International Bond Fund Shares **9.23**
(\$500,282,677 / 54,195,419 Shares Outstanding)

International Bond Fund - Advisor Class Shares **9.26**
(\$4,821,226 / 520,886 Shares Outstanding)

International Bond Fund - I Class Shares **9.25**
(\$399,049,615 / 43,129,862 Shares Outstanding)

International Bond Fund - Z Class Shares **9.23**
(\$374,935,067 / 40,601,642 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 Depositary Receipts
GDS	Global Depositary Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavan 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	Guyanan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	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.