

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	6,726,680	0.545%
AA Bond	5.5	7/31/22	1,354,000	1,791,955	0.145%
Abertis Infraestructuras	3	3/27/31	1,300,000	1,846,504	0.150%
ABJA Investment Co Pte	5.45	1/24/28	2,169,000	2,315,969	0.188%
Abn Amro Bank	6.38	4/27/21	745,000	927,586	0.075%
Acwa Power Management & Investments One	5.95	12/15/39	1,000,000	1,198,540	0.097%
Adani Ports & Special Economic Zone	4.2	8/4/27	1,600,000	1,716,896	0.139%
Adevinta	3	11/15/27	145,000	183,123	0.015%
Akelius Residential Property	1.75	2/7/25	2,210,000	2,852,982	0.231%
Albania Government International Bond	3.5	10/9/25	860,000	1,118,662	0.091%
Albania Government International Bond	3.5	6/16/27	720,000	941,687	0.076%
Allianz	3.38	9/18/69	2,300,000	3,085,127	0.250%
Altice France SA/France	5.88	2/1/27	375,000	487,067	0.039%
America Movil SAB de CV	5.75	6/28/30	930,000	1,782,535	0.144%
American Honda Finance	1.95	10/18/24	847,000	1,111,401	0.090%
American Honda Finance	0.75	11/25/26	796,000	1,092,187	0.088%
American International	5	4/26/23	250,000	375,529	0.030%
Anheuser-Busch InBev SA/NV	2	1/23/35	290,000	410,060	0.033%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	1,069,000	1,446,241	0.117%
Argentine Republic Government International Bond	1	7/9/29	36,367	15,801	0.001%
Argentine Republic Government International Bond	0.13	7/9/30	1,659,356	675,358	0.055%
Arion Banki HF	1	3/20/23	1,500,000	1,857,488	0.150%
AT&T	1.6	5/19/28	1,330,000	1,769,694	0.143%
AT&T	2.05	5/19/32	550,000	762,964	0.062%
Australia Government Bond	3	3/21/47	15,659,000	14,871,995	1.204%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	1,000,000	1,233,671	0.100%
Banco Comercial Portugues	4.5	12/7/27	1,600,000	1,932,650	0.156%
Banco De Bogota	6.25	5/12/26	1,550,000	1,790,266	0.145%
Banco de Credito del Peru	3.13	7/1/30	230,000	235,752	0.019%
Banco de Credito del Peru	3.13	7/1/30	870,000	891,759	0.072%
Banco Santander	1.38	2/9/22	1,500,000	1,857,983	0.150%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	1,100,000	1,147,458	0.093%
Bank of America	1.38	2/7/25	1,414,000	1,799,533	0.146%
Barclays	1.88	12/8/23	2,814,000	3,623,257	0.293%
BBVA Bancomer SA/Texas	5.88	9/13/34	1,900,000	2,169,211	0.176%
Becton Dickinson And	3.02	5/24/25	1,018,000	1,507,855	0.122%
Bermuda Government International Bond	3.72	1/25/27	1,700,000	1,916,767	0.155%
Bermuda Government International Bond	4.75	2/15/29	4,230,000	5,165,084	0.418%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	2,800,000	3,596,474	0.291%
Blackstone Property Partners Europe Holdings Sarl	2.2	7/24/25	1,500,000	1,963,075	0.159%
Bnp Paribas	5.75	1/24/22	174,000	250,889	0.020%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	5,170,000,000	8,347,494	0.676%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	18,130,000,000	29,985,098	2.428%
BP Capital Markets	1.57	2/16/27	1,000,000	1,327,567	0.108%
Bpce	1.13	1/18/23	1,400,000	1,754,402	0.142%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	26,983,000	6,007,944	0.486%
Bulgaria Government International Bond	0.38	9/23/30	1,527,000	1,883,209	0.152%
Bulgaria Government International Bond	1.38	9/23/50	2,331,000	2,946,623	0.239%
Bundesobligation	0	4/11/25	46,368,000	58,479,081	4.735%
Bunge Finance Europe BV	1.85	6/16/23	2,070,000	2,603,694	0.211%
Cabot Financial Luxembourg	7.5	10/1/23	707,871	984,151	0.080%
Caixabank	2.75	7/14/28	4,600,000	5,872,472	0.476%
Canadian Government Bond	2	9/1/23	12,953,000	10,644,682	0.862%
Canadian Government Real Return Bond	4	12/1/31	10,782,394	12,996,134	1.052%
Capgemini	1.63	4/15/26	600,000	791,871	0.064%
Capital One Financial	1.65	6/12/29	2,100,000	2,748,357	0.223%
Celulosa Arauco Y Constitucion	4.2	1/29/30	2,335,000	2,647,306	0.214%
Cemex SAB de CV	7.38	6/5/27	1,600,000	1,822,800	0.148%
China development Bank	3.43	1/14/27	160,000,000	24,475,653	1.982%
China development Bank	4.88	2/9/28	40,000,000	6,671,144	0.540%
China development Bank	3.65	5/21/29	20,000,000	3,063,718	0.248%
China development Bank	3.5	8/13/26	70,000,000	10,761,128	0.871%
China development Bank	4.24	8/24/27	150,000,000	24,000,749	1.943%
China Government Bond	3.02	10/22/25	40,000,000	6,138,903	0.497%
China Government Bond	3.13	11/21/29	70,000,000	10,623,462	0.860%

China Government Bond	3.12	12/5/26	50,000,000	7,646,444	0.619%
China Government Bond	3.77	3/8/25	10,000,000	1,586,133	0.128%
China Government Bond	4	6/24/69	10,000,000	1,588,747	0.129%
China Government Bond	3.25	6/6/26	130,000,000	20,108,088	1.628%
CIFI Holdings	6.55	3/28/24	2,600,000	2,782,026	0.225%
Cirsa Finance International Sarl	6.25	12/20/23	1,180,000	1,432,581	0.116%
Constellium	4.25	2/15/26	1,260,000	1,569,372	0.127%
Consus Real Estate	9.63	5/15/24	600,000	786,916	0.064%
Contourglobal Power Holdings	3.13	1/1/28	966,000	1,186,522	0.096%
Country Garden Holdings	5.13	1/17/25	600,000	631,219	0.051%
Country Garden Holdings	8	1/27/24	400,000	432,801	0.035%
Country Garden Holdings	5.4	5/27/25	700,000	756,920	0.061%
Country Garden Holdings	6.15	9/17/25	250,000	278,019	0.023%
Credit Agricole SA/London	1.88	12/20/26	1,100,000	1,480,629	0.120%
Credit Agricole SA/London	1	9/16/24	2,800,000	3,573,590	0.289%
Croatia Government International Bond	3.88	5/30/22	2,645,000	3,421,456	0.277%
Crystal Almond SARL	4.25	10/15/24	1,050,000	1,295,752	0.105%
C&W Senior Financing DAC	7.5	10/15/26	1,300,000	1,386,808	0.112%
C&W Senior Financing DAC	6.88	9/15/27	1,450,000	1,567,987	0.127%
Cyprus Government International Bond	4.25	11/4/25	4,701,000	6,941,823	0.562%
Cyprus Government International Bond	1.25	1/21/40	50,000	66,523	0.005%
Cyprus Government International Bond	2.75	2/26/34	547,000	859,627	0.070%
Cyprus Government International Bond	1.5	4/16/27	425,000	569,008	0.046%
Cyprus Government International Bond	2.75	5/3/49	1,269,000	2,253,277	0.182%
Cyprus Government International Bond	3.88	5/6/22	4,261,000	5,492,739	0.445%
Cyprus Government International Bond	3.75	7/26/23	4,325,000	5,825,843	0.472%
Cyprus Government International Bond	2.38	9/25/28	7,794,000	11,166,386	0.904%
Czech Republic International	3.63	4/14/21	3,093,000	3,822,720	0.310%
Czech Republic International	3.88	5/24/22	2,038,000	2,638,292	0.214%
Danske Bank	1.38	2/12/30	2,475,000	3,068,393	0.248%
Dexia Credit Local	0.63	1/21/22	2,150,000	2,658,040	0.215%
DH Europe Finance II Sarl	0.45	3/18/28	275,000	342,114	0.028%
DH Europe Finance II Sarl	0.75	9/18/31	385,000	484,031	0.039%
Dnb Boligkreditt	1.88	11/21/22	3,245,000	4,142,646	0.335%
Eastern Power Networks	5.75	3/8/24	38,000	60,518	0.005%
eG Global Finance	4.38	2/7/25	670,000	803,412	0.065%
Egypt Government International Bond	4.75	4/11/25	1,845,000	2,351,993	0.190%
Encore Capital	4.88	10/15/25	540,000	686,118	0.056%
Encore Capital	5.38	2/15/26	910,000	1,261,225	0.102%
E.ON	1.63	5/22/29	2,520,000	3,451,525	0.279%
Equate Petrochemical BV	4.25	11/3/26	1,600,000	1,788,056	0.145%
Eskom Holdings SOC	5.75	1/26/21	3,000,000	2,995,200	0.243%
European Investment Bank	1.25	5/12/25	61,450,000	7,823,231	0.633%
FCA Bank SpA/Ireland	0.5	9/13/24	1,000,000	1,234,257	0.100%
FCE Bank	1.66	2/11/21	286,000	349,154	0.028%
FCE Bank	0.87	9/13/21	850,000	1,034,072	0.084%
Fidelity National Information Services	2.6	5/21/25	1,200,000	1,786,032	0.145%
Fiserv	0.38	7/1/23	270,000	333,889	0.027%
Fiserv	3	7/1/31	1,800,000	2,851,771	0.231%
French Republic Government Bond OAT	1.25	5/25/36	11,272,000	16,553,444	1.340%
French Republic Government Bond OAT	1.75	5/25/66	1,044,000	1,941,800	0.157%
General Electric	0.88	5/17/25	1,800,000	2,260,079	0.183%
General Electric	2.13	5/17/37	1,075,000	1,403,496	0.114%
General Electric	1.88	5/28/27	2,975,000	3,913,713	0.317%
General Motors Financial	2.2	4/1/24	1,430,000	1,847,165	0.150%
Goldman Sachs	5.5	10/12/21	234,000	332,452	0.027%
Goldman Sachs	1.63	7/27/26	2,204,000	2,909,803	0.236%
HBOS	5.37	6/30/21	600,000	750,684	0.061%
Heta Asset Resolution	2.38	12/13/22	9,700,000	12,474,382	1.010%
Honeywell International	0.75	3/10/32	1,095,000	1,389,677	0.113%
HSBC Bank	4.75	3/24/46	707,000	1,358,154	0.110%
HSBC Bank	6.5	7/7/23	12,000	18,742	0.002%
HSBC Holdings	6.5	5/20/24	670,000	1,090,876	0.088%
ICICI Bank Ltd/Dubai	4	3/18/26	1,000,000	1,092,610	0.088%
ICTSI Treasury BV	5.88	9/17/25	2,556,000	2,910,975	0.236%
India Government Bond	6.45	10/7/29	601,400,000	8,525,406	0.690%
India Government Bond	8.4	7/28/24	674,470,000	10,350,778	0.838%
India Government Bond	8.2	9/24/25	512,400,000	7,875,819	0.638%
Indonesia Government International Bond	3.75	6/14/28	6,942,000	10,304,086	0.834%
Indonesia Treasury Bond	7	5/15/27	62,710,000,000	4,817,360	0.390%
Indonesia Treasury Bond	6.13	5/15/28	92,272,000,000	6,671,167	0.540%
Indonesia Treasury Bond	8.75	5/15/31	18,938,000,000	1,604,537	0.130%

Infineon Technologies	1.13	6/24/26	1,000,000	1,288,755	0.104%
Infineon Technologies	1.63	6/24/29	1,000,000	1,332,625	0.108%
Inmobiliaria Colonial Socimi	1.63	11/28/25	1,800,000	2,323,850	0.188%
Inmobiliaria Colonial Socimi	2	4/17/26	700,000	919,523	0.074%
Inter-American development Bank	4.4	1/26/26	2,260,000	2,100,314	0.170%
Intercontinental Hotels	3.88	11/28/22	1,729,000	2,471,373	0.200%
Ireland Government Bond	0.2	10/18/30	8,400,000	10,779,058	0.873%
Ireland Government Bond	2	2/18/45	983,000	1,725,067	0.140%
Ireland Government Bond	5.4	3/13/25	5,584,700	8,554,794	0.693%
Ireland Government Bond	1.35	3/18/31	8,288,000	11,863,504	0.961%
Ireland Government Bond	1.5	5/15/50	841,000	1,376,932	0.111%
Israel Government Bond - Fixed	5.5	1/31/42	25,206,000	13,430,873	1.088%
Israel Government Bond - Fixed	1.75	8/31/25	28,725,389	9,540,775	0.773%
Israel Government International Bond	1.5	1/18/27	3,044,000	4,044,349	0.327%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	8,615,000	14,120,144	1.143%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	6,991,244	9,092,642	0.736%
Ivory Coast Government International Bond	4.88	1/30/32	675,000	850,078	0.069%
Japanese Government CPI Linked Bond	0.1	3/10/24	555,968,900	5,394,387	0.437%
Japanese Government CPI Linked Bond	0.1	3/10/25	969,238,400	9,402,143	0.761%
Japanese Government CPI Linked Bond	0.1	9/10/24	480,932,700	4,665,310	0.378%
Japan Government Thirty Year Bond	2.5	9/20/37	2,565,150,000	33,714,003	2.730%
Japan Government Thirty Year Bond	2.2	9/20/39	1,127,600,000	14,506,950	1.175%
Japan Government Thirty Year Bond	1.7	9/20/44	1,791,950,000	22,092,242	1.789%
Japan Government Twenty Year Bond	1.2	12/20/34	3,076,300,000	33,882,947	2.744%
Japan Government Twenty Year Bond	0.7	3/20/37	1,681,150,000	17,333,649	1.404%
Japan Government Twenty Year Bond	0.6	6/20/37	770,000,000	7,820,211	0.633%
Japan Treasury Discount Bill	-0.1	3/22/21	2,700,000,000	26,154,424	2.118%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	924,000	1,001,279	0.081%
Landsbankinn HF	1.63	3/15/21	5,939,000	7,280,846	0.590%
Latvia Government International Bond	0.38	10/7/26	13,607,000	17,371,591	1.407%
Leaseplan	7.38	11/29/69	1,500,000	1,989,481	0.161%
Leeds Building Society	2.63	4/1/21	1,375,000	1,690,805	0.137%
Legal & General	5.38	10/27/45	1,125,000	1,803,910	0.146%
Malaysia Government Bond	4.74	3/15/46	80,874,000	22,996,024	1.862%
Malaysia Government Bond	4.07	6/15/50	32,526,000	8,412,384	0.681%
Marks & Spencer	6	6/12/25	551,000	837,605	0.068%
Medtronic Global Holdings SCA	0.38	10/15/28	554,000	694,370	0.056%
Mexican Bonos	8.5	5/31/29	94,300,000	5,780,877	0.468%
mo Fisher Scientific	0.88	10/1/31	955,000	1,229,233	0.100%
mo Fisher Scientific	0.13	3/1/25	1,640,000	2,016,268	0.163%
mo Fisher Scientific	2.38	4/15/32	156,000	230,663	0.019%
Morgan Stanley	1.38	10/27/26	2,269,000	2,978,100	0.241%
Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	1,000,000	1,247,476	0.101%
Nationwide Building Society	1.5	3/8/26	535,000	691,471	0.056%
Nationwide Building Society	2	7/25/29	950,000	1,212,781	0.098%
Netflix	4.63	5/15/29	1,505,000	2,222,167	0.180%
New South Wales Treasury	4	5/20/26	8,064,400	7,364,456	0.596%
Next	4.38	10/2/26	540,000	842,276	0.068%
Next	3.63	5/18/28	1,787,000	2,682,401	0.217%
OmGrid Funding	5.2	5/16/27	200,000	202,995	0.016%
Orange	0.88	2/3/27	200,000	257,907	0.021%
Petrobras Global Finance BV	7.38	1/17/27	1,800,000	2,230,704	0.181%
Petroleos Mexicanos	5.13	3/15/23	6,134,000	7,820,997	0.633%
Pinnacle Bidco	5.5	2/15/25	495,000	595,072	0.048%
PLT VII Finance Sarl	4.63	1/5/26	200,000	254,445	0.021%
Portugal Obrigacoes do Tesouro OT	4.1	2/15/45	1,479,000	3,144,771	0.255%
Prologis	2.25	6/30/29	1,252,000	1,909,876	0.155%
ProSiebenSat.1 Media	2.63	4/15/21	1,495,000	1,826,367	0.148%
Province of Ontario Canada	2.6	6/2/25	2,073,000	1,765,478	0.143%
Province of Ontario Canada	3.5	6/2/43	996,000	998,504	0.081%
Qatar Government International Bond	3.75	4/16/30	610,000	719,083	0.058%
Refinitiv US Holdings	6.88	11/15/26	500,000	661,181	0.054%
Refinitiv US Holdings	4.5	5/15/26	1,470,000	1,889,388	0.153%
REI - SECURITY LENDING COLLATERAL			814,733	8,147,331	0.660%
Republic of South Africa Government Bond	10.5	12/21/26	125,000,000	10,073,680	0.816%
Romanian Government International Bond	2.88	10/28/24	305,000	410,338	0.033%
Romanian Government International Bond	1.38	12/2/29	655,000	816,739	0.066%
Romanian Government International Bond	2	1/28/32	655,000	841,450	0.068%
Romanian Government International Bond	2	1/28/32	2,319,000	2,979,119	0.241%
Romanian Government International Bond	2.88	3/11/29	943,000	1,298,914	0.105%
Romanian Government International Bond	2.38	4/19/27	2,805,000	3,751,805	0.304%
Romanian Government International Bond	3.62	5/26/30	3,330,000	4,863,753	0.394%

Romanian Government International Bond	2.12	7/16/31	4,258,000	5,531,979	0.448%
Russian Federal Bond - ofZ	8.15	2/3/27	168,707,000	2,595,019	0.210%
Serbia International Bond	1.5	6/26/29	4,800,000	6,078,891	0.492%
Serbia Treasury Bonds	4.5	8/20/32	422,300,000	4,838,992	0.392%
Severn Trent Utilities Finance	6.13	2/26/24	104,000	166,884	0.014%
Shimao Group Holdings	5.6	7/15/26	2,000,000	2,194,067	0.178%
Singapore Government Bond	2.88	7/1/29	6,405,000	5,662,774	0.459%
Singapore Government Bond	3.13	9/1/22	7,416,000	5,874,891	0.476%
Sky	1.88	11/24/23	1,681,000	2,174,632	0.176%
Slovenia Government Bond	0.28	1/14/30	5,061,000	6,454,170	0.523%
Slovenia Government Bond	1.25	3/22/27	4,177,000	5,628,852	0.456%
Slovenia Government Bond	1.5	3/25/35	2,462,000	3,638,899	0.295%
Slovenia Government Bond	5.13	3/30/26	1,188,000	1,881,547	0.152%
Slovenia Government Bond	3.13	8/7/45	2,467,000	5,057,494	0.410%
Slovenia Government Bond	4.63	9/9/24	1,526,000	2,221,046	0.180%
Slovenia Government International Bond	5.25	2/18/24	3,138,000	3,606,632	0.292%
Societe Generale	2.5	9/16/26	2,400,000	2,975,734	0.241%
Sofima Holding	3.75	1/15/28	450,000	557,246	0.045%
Spain Government Bond	0	1/31/25	8,532,000	10,629,183	0.861%
Stadshypotek	2	9/1/28	42,000,000	5,756,444	0.466%
Standard Chartered	2.5	9/9/30	1,500,000	1,962,416	0.159%
State Grid Overseas Investment 2016	1.38	5/2/25	2,000,000	2,550,182	0.207%
State of Israel	3.8	5/13/60	2,515,000	2,994,711	0.242%
Summer BidCo BV	9.75	11/15/25	2,149,937	2,711,910	0.220%
Takeda Pharmaceutical	2.25	11/21/26	2,280,000	3,130,078	0.253%
Tele2	1.13	5/15/24	960,000	1,212,084	0.098%
Tele2	2.13	5/15/28	310,000	425,145	0.034%
Telefonica Emisiones	1.79	3/12/29	500,000	685,669	0.056%
Telefonica Emisiones	1.96	7/1/39	950,000	1,335,558	0.108%
Tesco	6.13	2/24/22	780,000	1,133,358	0.092%
Tesco Corporate Treasury Services	0.88	5/29/26	1,000,000	1,258,776	0.102%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	210,000	278,297	0.023%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	285,000	359,459	0.029%
Thailand Government Bond	3.65	6/20/31	167,825,000	6,933,705	0.561%
Transcanada Trust	4.65	5/18/77	4,481,000	3,621,517	0.293%
Transurban Finance Co Pty	1.45	5/16/29	1,475,000	1,960,972	0.159%
Trivium Packaging Finance BV	3.75	8/15/26	175,000	219,668	0.018%
TRP Government Reserve	0.08		32,779,159	32,779,159	2.654%
UBS AG/London	1.38	4/16/21	4,065,000	4,991,582	0.404%
UniCredit	4.88	2/20/29	1,150,000	1,531,338	0.124%
UniCredit	2	3/4/23	1,414,000	1,806,719	0.146%
Unicredit Bank Austria	1.38	5/26/21	400,000	492,222	0.040%
United Kingdom Gilt	0.63	10/22/50	7,600,000	10,044,835	0.813%
United Kingdom Gilt	4.25	12/7/46	6,237,792	15,604,259	1.264%
United Kingdom Gilt	0.63	6/7/25	12,024,000	16,957,480	1.373%
United Kingdom Gilt	1.25	7/22/27	7,471,000	11,039,028	0.894%
U.S. Treasury Bill	0.07	2/25/21	4,775,000	4,774,483	0.387%
Verisure Holding	3.88	7/15/26	260,000	324,906	0.026%
Verizon Communications	1.3	5/18/33	3,800,000	5,043,873	0.408%
Vertical Midco GmbH	4.38	7/15/27	490,000	629,509	0.051%
Victoria	5.25	7/15/24	440,000	555,732	0.045%
Virgin Media Secured Finance	4.25	1/15/30	750,000	1,052,876	0.085%
Volkswagen International Finance	1.88	3/30/27	2,100,000	2,806,388	0.227%
Volkswagen Leasing GmbH	1.5	6/19/26	1,630,000	2,109,891	0.171%
Walgreens Boots Alliance	2.13	11/20/26	2,350,000	3,085,189	0.250%
Westlake Chemical	1.63	7/17/29	5,000,000	6,357,283	0.515%
Wintershall dea Finance BV	0.45	9/25/23	1,500,000	1,846,292	0.150%
Wintershall dea Finance BV	0.84	9/25/25	1,000,000	1,245,387	0.101%
XLIT	3.25	6/29/47	1,600,000	2,212,418	0.179%
Ziggo BV	2.88	1/15/30	510,000	633,932	0.051%
Ziggo BV	2.88	1/15/30	510,000	633,932	0.051%

Total Investments in Securities **1,220,749,366**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	8,131,831	INR	(605,618,111)	01/22/2021	(141,336)	-0.011%
Barclays Bank PLC - Wholesale (SING)	USD	5,592,872	CLP	(4,216,410,499)	03/05/2021	(341,603)	-0.028%
Barclays Bank PLC - Wholesale (SING)	CNH	3,827,153	USD	(577,439)	03/12/2021	8,291	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	10,037,568	ZAR	(153,301,171)	03/12/2021	(299,417)	-0.024%
BNP PARIBAS SECURITIES CORP	CZK	19,354,000	USD	(891,228)	01/15/2021	9,894	0.001%
BNP PARIBAS SECURITIES CORP	PEN	4,273,000	USD	(1,184,575)	01/15/2021	(4,015)	0.000%
BNP PARIBAS SECURITIES CORP	RUB	30,632,552	USD	(391,927)	01/15/2021	21,465	0.002%

BNP PARIBAS SECURITIES CORP	AUD	735,000	USD	(547,299)	01/22/2021	19,490	0.002%
BNP PARIBAS SECURITIES CORP	CAD	2,124,000	USD	(1,657,918)	01/22/2021	10,862	0.001%
BNP PARIBAS SECURITIES CORP	CHF	363,000	USD	(409,194)	01/22/2021	1,119	0.000%
BNP PARIBAS SECURITIES CORP	JPY	12,476,431,298	USD	(118,667,904)	01/22/2021	2,195,832	0.178%
BNP PARIBAS SECURITIES CORP	JPY	904,769,000	USD	(8,697,653)	01/22/2021	67,174	0.005%
BNP PARIBAS SECURITIES CORP	KRW	12,757,644,636	USD	(10,915,258)	01/22/2021	816,529	0.066%
BNP PARIBAS SECURITIES CORP	KRW	560,668,000	USD	(507,791)	01/22/2021	7,793	0.001%
BNP PARIBAS SECURITIES CORP	NOK	1,701,000	USD	(194,257)	01/22/2021	4,124	0.000%
BNP PARIBAS SECURITIES CORP	USD	11,858,969	AUD	(15,786,000)	01/22/2021	(314,272)	-0.025%
BNP PARIBAS SECURITIES CORP	USD	4,017,779	INR	(300,064,590)	01/22/2021	(81,313)	-0.007%
BNP PARIBAS SECURITIES CORP	USD	4,770,287	INR	(353,343,234)	01/22/2021	(56,629)	-0.005%
BNP PARIBAS SECURITIES CORP	EUR	2,723,000	USD	(3,230,442)	01/29/2021	98,429	0.008%
BNP PARIBAS SECURITIES CORP	EUR	2,263,000	USD	(2,693,887)	01/29/2021	72,633	0.006%
BNP PARIBAS SECURITIES CORP	EUR	11,332,000	USD	(13,744,469)	01/29/2021	108,915	0.009%
BNP PARIBAS SECURITIES CORP	GBP	2,670,000	USD	(3,570,351)	02/19/2021	82,100	0.007%
BNP PARIBAS SECURITIES CORP	SEK	1,927,000	USD	(227,969)	02/19/2021	6,373	0.001%
BNP PARIBAS SECURITIES CORP	MYR	1,878,000	USD	(460,238)	03/05/2021	8,892	0.001%
BNP PARIBAS SECURITIES CORP	USD	7,941,200	CLP	(6,130,606,571)	03/05/2021	(687,451)	-0.056%
BNP PARIBAS SECURITIES CORP	USD	2,247,113	CLP	(1,716,569,840)	03/05/2021	(168,909)	-0.014%
BNP PARIBAS SECURITIES CORP	USD	4,328,285	CLP	(3,285,514,674)	03/05/2021	(295,982)	-0.024%
BNP PARIBAS SECURITIES CORP	CNH	3,770,031	USD	(568,875)	03/12/2021	8,113	0.001%
BNP PARIBAS SECURITIES CORP	CNH	23,839,000	USD	(3,635,795)	03/12/2021	12,670	0.001%
BANK OF AMERICA	DKK	25,346,000	USD	(4,010,363)	01/15/2021	151,400	0.012%
BANK OF AMERICA	HUF	462,279,169	USD	(1,502,888)	01/15/2021	54,386	0.004%
BANK OF AMERICA	CAD	24,144,066	USD	(18,312,115)	01/22/2021	657,340	0.053%
BANK OF AMERICA	CHF	9,500,000	USD	(10,488,013)	01/22/2021	250,216	0.020%
BANK OF AMERICA	USD	540,651	INR	(40,192,000)	01/22/2021	(8,400)	-0.001%
JP MORGAN CHASE BANK	RSD	38,719,000	USD	(386,629)	01/15/2021	15,676	0.001%
JP MORGAN CHASE BANK	USD	722,785	CZK	(15,889,000)	01/15/2021	(17,007)	-0.001%
JP MORGAN CHASE BANK	ILS	627,000	USD	(184,341)	01/21/2021	10,849	0.001%
JP MORGAN CHASE BANK	USD	585,420	ILS	(1,907,116)	01/21/2021	(8,278)	-0.001%
JP MORGAN CHASE BANK	AUD	1,023,000	USD	(754,327)	01/22/2021	34,550	0.003%
JP MORGAN CHASE BANK	CAD	410,000	USD	(307,654)	01/22/2021	14,474	0.001%
JP MORGAN CHASE BANK	CAD	808,000	USD	(623,619)	01/22/2021	11,208	0.001%
JP MORGAN CHASE BANK	CAD	694,000	USD	(544,815)	01/22/2021	445	0.000%
JP MORGAN CHASE BANK	JPY	87,762,000	USD	(839,671)	01/22/2021	10,511	0.001%
JP MORGAN CHASE BANK	JPY	67,617,000	USD	(649,236)	01/22/2021	5,795	0.000%
JP MORGAN CHASE BANK	NOK	14,911,063	USD	(1,606,144)	01/22/2021	132,876	0.011%
JP MORGAN CHASE BANK	USD	415,251	CAD	(534,686)	01/22/2021	(4,840)	0.000%
JP MORGAN CHASE BANK	USD	512,219	CAD	(656,554)	01/22/2021	(3,621)	0.000%
JP MORGAN CHASE BANK	USD	320,414	CHF	(293,000)	01/22/2021	(10,776)	-0.001%
JP MORGAN CHASE BANK	USD	1,568,892	JPY	(163,848,000)	01/22/2021	(18,363)	-0.001%
JP MORGAN CHASE BANK	EUR	807,000	USD	(991,577)	01/29/2021	(5,019)	0.000%
JP MORGAN CHASE BANK	USD	5,716,583	EUR	(4,898,000)	01/29/2021	(271,228)	-0.022%
JP MORGAN CHASE BANK	USD	1,104,677	EUR	(922,000)	01/29/2021	(22,469)	-0.002%
JP MORGAN CHASE BANK	USD	7,503,185	EUR	(6,188,679)	01/29/2021	(62,482)	-0.005%
JP MORGAN CHASE BANK	USD	374,167	PLN	(1,402,000)	02/12/2021	(1,216)	0.000%
JP MORGAN CHASE BANK	GBP	270,000	USD	(360,694)	02/19/2021	8,655	0.001%
JP MORGAN CHASE BANK	GBP	570,000	USD	(779,701)	02/19/2021	36	0.000%
JP MORGAN CHASE BANK	USD	2,270,472	GBP	(1,698,637)	02/19/2021	(53,194)	-0.004%
JP MORGAN CHASE BANK	CNH	6,112,000	USD	(921,712)	03/12/2021	13,706	0.001%
JP MORGAN CHASE BANK	USD	5,794,723	CNH	(38,000,000)	03/12/2021	(21,027)	-0.002%
JP MORGAN CHASE BANK	USD	11,712,074	CNH	(77,084,000)	03/12/2021	(85,328)	-0.007%
CANADIAN IMPERIAL BANK OF COMMERCE	AUD	727,000	USD	(516,293)	01/22/2021	44,327	0.004%
CANADIAN IMPERIAL BANK OF COMMERCE	JPY	99,590,000	USD	(952,757)	01/22/2021	12,007	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	JPY	218,723,000	USD	(2,104,181)	01/22/2021	14,668	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	EUR	510,000	USD	(622,466)	01/29/2021	1,009	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	GBP	497,000	USD	(671,327)	02/19/2021	8,548	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CNH	6,160,000	USD	(936,271)	03/12/2021	6,493	0.001%
CITIBANK N A	RSD	520,811,659	USD	(5,201,874)	01/15/2021	209,554	0.017%
CITIBANK N A	USD	2,483,624	MXN	(52,163,119)	01/15/2021	(133,276)	-0.011%
CITIBANK N A	USD	1,192,910	RSD	(119,469,933)	01/15/2021	(48,427)	-0.004%
CITIBANK N A	USD	1,192,910	RSD	(119,469,933)	01/15/2021	(48,427)	-0.004%
CITIBANK N A	USD	1,192,910	RSD	(119,469,934)	01/15/2021	(48,427)	-0.004%
CITIBANK N A	USD	5,631,248	RSD	(564,251,000)	01/15/2021	(231,531)	-0.019%
CITIBANK N A	USD	749,392	RSD	(74,697,540)	01/15/2021	(26,743)	-0.002%
CITIBANK N A	ILS	1,078,000	USD	(315,922)	01/21/2021	19,667	0.002%
CITIBANK N A	USD	18,622,923	ILS	(64,096,377)	01/21/2021	(1,330,719)	-0.108%
CITIBANK N A	USD	470,508	ILS	(1,578,741)	01/21/2021	(20,965)	-0.002%
CITIBANK N A	AUD	5,719,472	USD	(4,069,994)	01/22/2021	340,529	0.028%
CITIBANK N A	USD	11,423,695	AUD	(15,668,000)	01/22/2021	(658,551)	-0.053%
CITIBANK N A	USD	23,217,477	AUD	(31,447,000)	01/22/2021	(1,032,612)	-0.084%

CITIBANK N A	USD	6,007,720	CAD	(7,704,000)	01/22/2021	(45,141)	-0.004%
CITIBANK N A	USD	2,252,446	IDR	(34,251,771,039)	01/22/2021	(198,961)	-0.016%
CITIBANK N A	USD	2,134,984	JPY	(223,110,377)	01/22/2021	(26,367)	-0.002%
CITIBANK N A	USD	3,187,418	JPY	(331,165,002)	01/22/2021	(20,698)	-0.002%
CITIBANK N A	EUR	1,054,901	USD	(1,254,335)	01/29/2021	35,283	0.003%
CITIBANK N A	USD	191,679	EUR	(157,538)	01/29/2021	(911)	0.000%
CITIBANK N A	USD	23,460,598	EUR	(19,300,000)	01/29/2021	(133,677)	-0.011%
CITIBANK N A	GBP	17,469	USD	(23,390)	02/19/2021	507	0.000%
CITIBANK N A	GBP	57,612	USD	(76,975)	02/19/2021	1,836	0.000%
DEUTSCHE BANK	CAD	521,000	USD	(403,709)	01/22/2021	5,629	0.000%
DEUTSCHE BANK	JPY	124,662,000	USD	(1,205,356)	01/22/2021	2,290	0.000%
DEUTSCHE BANK	EUR	2,703,000	USD	(3,289,711)	01/29/2021	14,710	0.001%
DEUTSCHE BANK	MYR	2,650,000	USD	(649,749)	03/05/2021	12,228	0.001%
DEUTSCHE BANK	USD	685,905	MYR	(2,793,278)	03/05/2021	(11,863)	-0.001%
DEUTSCHE BANK	USD	823,766	MYR	(3,360,141)	03/05/2021	(15,606)	-0.001%
DEUTSCHE BANK	USD	454,117	MYR	(1,831,000)	03/05/2021	(3,271)	0.000%
GOLDMAN SACHS & CO	USD	908,819	IDR	(13,742,597,854)	01/22/2021	(74,742)	-0.006%
GOLDMAN SACHS & CO	USD	980,746	IDR	(14,774,932,452)	01/22/2021	(76,700)	-0.006%
GOLDMAN SACHS & CO	USD	415,901	INR	(31,025,000)	01/22/2021	(7,922)	-0.001%
GOLDMAN SACHS & CO	USD	3,959,260	INR	(295,994,254)	01/22/2021	(84,229)	-0.007%
GOLDMAN SACHS & CO	USD	4,053,546	INR	(300,996,088)	01/22/2021	(58,271)	-0.005%
GOLDMAN SACHS & CO	USD	1,452,287	TWD	(41,544,134)	01/22/2021	(31,240)	-0.003%
GOLDMAN SACHS & CO	USD	1,551,395	CLP	(1,143,346,483)	03/05/2021	(57,832)	-0.005%
GOLDMAN SACHS & CO	USD	1,225,296	THB	(36,924,297)	03/05/2021	(7,311)	-0.001%
GOLDMAN SACHS & CO	USD	542,466	THB	(16,302,193)	03/05/2021	(1,734)	0.000%
GOLDMAN SACHS & CO	CNH	20,153,000	USD	(3,089,373)	03/12/2021	(5,036)	0.000%
HSBC SECURITIES INC	MXN	4,052,281	USD	(200,457)	01/15/2021	2,836	0.000%
HSBC SECURITIES INC	RUB	228,761,000	USD	(2,924,140)	01/15/2021	163,033	0.013%
HSBC SECURITIES INC	RUB	452,600,000	USD	(6,060,403)	01/15/2021	47,519	0.004%
HSBC SECURITIES INC	RUB	455,098,000	USD	(6,181,659)	01/15/2021	(40,026)	-0.003%
HSBC SECURITIES INC	USD	2,812,518	RUB	(219,276,000)	01/15/2021	(146,653)	-0.012%
HSBC SECURITIES INC	CAD	10,586,720	USD	(8,055,669)	01/22/2021	262,081	0.021%
HSBC SECURITIES INC	IDR	115,230,344,212	USD	(7,625,594)	01/22/2021	621,468	0.050%
HSBC SECURITIES INC	IDR	8,561,177,378	USD	(602,137)	01/22/2021	10,589	0.001%
HSBC SECURITIES INC	IDR	26,639,061,000	USD	(1,876,783)	01/22/2021	29,780	0.002%
HSBC SECURITIES INC	NZD	4,005,000	USD	(2,626,621)	01/22/2021	255,403	0.021%
HSBC SECURITIES INC	USD	408,616	AUD	(553,269)	01/22/2021	(18,033)	-0.001%
HSBC SECURITIES INC	USD	1,996,318	INR	(147,517,907)	01/22/2021	(18,880)	-0.002%
HSBC SECURITIES INC	USD	535,205	KRW	(603,331,000)	01/22/2021	(19,612)	-0.002%
HSBC SECURITIES INC	USD	3,157,809	TWD	(90,313,332)	01/22/2021	(67,251)	-0.005%
HSBC SECURITIES INC	EUR	179,311	USD	(216,665)	01/29/2021	2,543	0.000%
HSBC SECURITIES INC	USD	1,216,913	EUR	(1,025,961)	01/29/2021	(37,326)	-0.003%
HSBC SECURITIES INC	GBP	1,173,042	USD	(1,562,342)	02/19/2021	42,331	0.003%
HSBC SECURITIES INC	USD	4,284,840	THB	(129,241,500)	03/05/2021	(29,501)	-0.002%
HSBC SECURITIES INC	USD	3,063,048	THB	(92,317,203)	03/05/2021	(18,686)	-0.002%
HSBC SECURITIES INC	CNH	3,827,153	USD	(578,916)	03/12/2021	6,815	0.001%
HSBC SECURITIES INC	USD	7,811,985	SGD	(10,425,321)	03/12/2021	(76,953)	-0.006%
MORGAN STANLEY & COMPANY LLC	RON	5,168,000	USD	(1,242,554)	01/15/2021	53,670	0.004%
MORGAN STANLEY & COMPANY LLC	AUD	14,069,289	USD	(9,907,044)	01/22/2021	942,369	0.076%
MORGAN STANLEY & COMPANY LLC	CAD	640,000	USD	(486,655)	01/22/2021	16,179	0.001%
MORGAN STANLEY & COMPANY LLC	JPY	117,085,000	USD	(1,112,475)	01/22/2021	21,770	0.002%
MORGAN STANLEY & COMPANY LLC	KRW	13,051,298,793	USD	(11,121,686)	01/22/2021	880,142	0.071%
MORGAN STANLEY & COMPANY LLC	USD	353,089	AUD	(475,548)	01/22/2021	(13,626)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	671,353	IDR	(10,184,417,588)	01/22/2021	(57,549)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	1,075,912	TWD	(30,706,534)	01/22/2021	(20,608)	-0.002%
MORGAN STANLEY & COMPANY LLC	EUR	309,814	USD	(377,541)	01/29/2021	1,207	0.000%
MORGAN STANLEY & COMPANY LLC	USD	28,943,448	EUR	(24,367,684)	01/29/2021	(846,076)	-0.069%
MORGAN STANLEY & COMPANY LLC	USD	113,034	EUR	(96,865)	01/29/2021	(5,383)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	870,962	GBP	(655,636)	02/19/2021	(25,921)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	6,038,196	BRL	(32,328,500)	03/02/2021	(178,141)	-0.014%
NATWEST BANK PLC	EUR	501,000	USD	(593,461)	01/29/2021	19,013	0.002%
RBC DOMINION SECURITIES INC	JPY	34,430,000	USD	(329,991)	01/22/2021	3,545	0.000%
RBC DOMINION SECURITIES INC	EUR	908,000	USD	(1,094,431)	01/29/2021	15,600	0.001%
RBC DOMINION SECURITIES INC	GBP	231,000	USD	(309,095)	02/19/2021	6,903	0.001%
RBC DOMINION SECURITIES INC	GBP	370,000	USD	(498,572)	02/19/2021	7,573	0.001%
RBC DOMINION SECURITIES INC	CLP	579,759,000	USD	(773,047)	03/05/2021	42,947	0.003%
STATE STREET GLOBAL MARKETS LLC	MXN	290,006,700	USD	(13,516,975)	01/15/2021	1,031,970	0.084%
STATE STREET GLOBAL MARKETS LLC	USD	609,398	AUD	(820,199)	01/22/2021	(23,092)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	975,726	JPY	(101,380,693)	01/22/2021	(6,385)	-0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	931,995	USD	(1,103,361)	01/29/2021	36,004	0.003%
STATE STREET GLOBAL MARKETS LLC	GBP	20,346,806	USD	(26,805,473)	02/19/2021	1,028,123	0.083%
STATE STREET GLOBAL MARKETS LLC	USD	8,403,752	GBP	(6,378,903)	02/19/2021	(322,325)	-0.026%

STANDARD CHARTERED SECURITIES	USD	694,024	JPY	(72,620,001)	01/22/2021	(9,472)	-0.001%
STANDARD CHARTERED SECURITIES	USD	12,005,214	MYR	(49,035,297)	03/05/2021	(243,929)	-0.020%
UBS SECURITIES LLC	CZK	382,001,000	USD	(16,656,318)	01/15/2021	1,129,655	0.091%
UBS SECURITIES LLC	RUB	219,962,000	USD	(2,814,001)	01/15/2021	154,428	0.013%
UBS SECURITIES LLC	USD	193,625	MXN	(4,153,000)	01/15/2021	(14,721)	-0.001%
UBS SECURITIES LLC	USD	3,020,985	MXN	(62,659,851)	01/15/2021	(122,510)	-0.010%
UBS SECURITIES LLC	USD	4,527,990	MXN	(93,701,000)	01/15/2021	(172,766)	-0.014%
UBS SECURITIES LLC	AUD	5,441,650	USD	(3,897,201)	01/22/2021	299,082	0.024%
UBS SECURITIES LLC	KRW	751,476,000	USD	(692,918)	01/22/2021	(1,869)	0.000%
UBS SECURITIES LLC	USD	5,651,208	IDR	(80,205,901,000)	01/22/2021	(89,147)	-0.007%
UBS SECURITIES LLC	EUR	19,850,000	USD	(23,680,891)	01/29/2021	585,759	0.047%
UBS SECURITIES LLC	EUR	102,772	USD	(125,101)	01/29/2021	538	0.000%
UBS SECURITIES LLC	EUR	718,964	USD	(871,588)	01/29/2021	7,347	0.001%
UBS SECURITIES LLC	USD	1,329,725	EUR	(1,113,986)	01/29/2021	(32,124)	-0.003%
UBS SECURITIES LLC	USD	11,131,707	EUR	(9,365,000)	01/29/2021	(317,017)	-0.026%
UBS SECURITIES LLC	USD	1,657,950	EUR	(1,365,692)	01/29/2021	(11,610)	-0.001%
UBS SECURITIES LLC	USD	5,951,711	EUR	(4,903,500)	01/29/2021	(42,823)	-0.003%
UBS SECURITIES LLC	USD	5,945,499	EUR	(4,903,500)	01/29/2021	(49,036)	-0.004%
UBS SECURITIES LLC	USD	1,176,117	EUR	(966,000)	01/29/2021	(4,820)	0.000%
UBS SECURITIES LLC	PLN	24,790,417	USD	(6,481,019)	02/12/2021	156,564	0.013%
UBS SECURITIES LLC	GBP	8,295,000	USD	(11,094,546)	02/19/2021	252,673	0.020%
UBS SECURITIES LLC	USD	4,226,013	SEK	(36,377,623)	02/19/2021	(197,867)	-0.016%
UBS SECURITIES LLC	COP	7,033,805,000	USD	(2,006,059)	03/05/2021	50,414	0.004%
UBS SECURITIES LLC	USD	2,934,238	CLP	(2,270,595,026)	03/05/2021	(261,559)	-0.021%
UBS SECURITIES LLC	USD	2,133,951	CLP	(1,636,463,247)	03/05/2021	(169,323)	-0.014%
UBS SECURITIES LLC	USD	4,565,691	CLP	(3,449,790,408)	03/05/2021	(289,789)	-0.023%
UBS SECURITIES LLC	ZAR	6,562,500	USD	(441,749)	03/12/2021	755	0.000%

Total Forward Currency Exchange Contracts

2,422,954

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/19/2022 PAY FIX	(105,000,000)	(1,128,700)	(0.091%)
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	(641,837)	(0.052%)
GREECE CDS 12/20/2025	(3,365,000)	(2,944)	0.000%
GREECE CDS 12/20/2024	(1,836,000)	12,894	0.001%
GREECE CDS 12/20/2024	(918,000)	6,447	0.001%
GREECE CDS 12/20/2024	(918,000)	6,447	0.001%
GREECE CDS 06/20/2025	(904,000)	2,753	0.000%
GREECE CDS 06/20/2025	(452,000)	1,376	0.000%
GREECE CDS 06/20/2025	(572,000)	1,742	0.000%
GREECE CDS 06/20/2024	(95,000)	848	0.000%
GREECE CDS 06/20/2024	(95,000)	848	0.000%
GREECE CDS 12/20/2024	(833,000)	5,850	0.000%
GREECE CDS 12/20/2024	(2,800,000)	19,664	0.002%
GREECE CDS 12/20/2029	(850,000)	(37,467)	(0.003%)
GREECE CDS 12/20/2029	(850,000)	(37,467)	(0.003%)
GREECE CDS 12/20/2021	2,160,000	15,025	0.001%
GREECE CDS 06/20/2022	1,450,000	12,924	0.001%
GREECE CDS 06/20/2024	(190,000)	1,696	0.000%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(39,017)	(0.003%)
CZK IRS 02/21/2022 REC FIX	457,225,000	427,559	0.035%
ITRX XOVER CDSI S34 5Y 12/20/2025	57,750,000	(8,381,715)	(0.679%)
CZK IRS 02/20/2022 REC FIX	432,501,000	405,648	0.033%
PLN IRS 10/22/2029 PAY FIX	(5,882,353)	(106,467)	(0.009%)
CZK IRS 02/12/2030 PAY FIX	(9,915,000)	(13,437)	(0.001%)
PLN IRS 12/19/2029 PAY FIX	(12,500,000)	(207,665)	(0.017%)
PLN IRS 11/07/2029 PAY FIX	(2,057,226)	(41,277)	(0.003%)
PLN IRS 11/06/2029 PAY FIX	(2,088,555)	(39,019)	(0.003%)
CZK IRS 02/19/2030 PAY FIX	(21,700,000)	(41,819)	(0.003%)
PLN IRS 11/05/2029 PAY FIX	(2,088,554)	(39,016)	(0.003%)
CZK IRS 02/13/2022 REC FIX	478,062,000	434,802	0.035%
CZK IRS 02/20/2022 REC FIX	282,500,000	266,486	0.022%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(39,978)	(0.003%)
CZK IRS 02/13/2030 PAY FIX	63,482,000	(94,108)	(0.008%)
CZK IRS 02/20/2030 PAY FIX	(21,700,000)	(40,447)	(0.003%)
MXN IRS 05/04/2027 REC FIX	100,000,000	161,014	0.013%
CZK IRS 02/21/2030 PAY FIX	(74,899,000)	(140,410)	(0.011%)
PLN IRS 10/22/2029 PAY FIX	(4,117,647)	(75,000)	(0.006%)
PLN IRS 10/26/2030 PAY FIX	(12,000,000)	37,840	0.003%
CZK IRS 02/12/2022 REC FIX	68,694,000	62,945	0.005%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(39,137)	(0.003%)

Total Swap Contracts

(9,302,118)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNHO CAN 10YR BOND FUT MAR 21	152	3/22/2021	17,804,384	494,432	1.442%
DUH1 EURO SCHATZ FUT MAR 21	(116)	3/8/2021	(15,910,647)	(65,258)	(1.288%)
G H1 LONG GILT FUT MAR 21	250	3/29/2021	46,337,738	1,559,131	3.752%
IKH1 EURO BTP FUT MAR 21	(48)	3/8/2021	(8,913,745)	(23,434)	(0.722%)
KAH1 KOREA 10YR BND FUT MAR 21	320	3/16/2021	38,233,269	(131,138)	3.096%
KEH1 KOREA 3YR BND FUT MAR 21	1,081	3/16/2021	110,926,144	160,296	8.982%
OATH1 EURO OAT FUT MAR 21	175	3/8/2021	35,886,580	276,619	2.906%
RXH1 EURO BUND FUTURE MAR 21	60	3/8/2021	13,020,834	88,908	1.054%

UBH1 EURO BUXL 30Y FUT MAR 21	(30)	3/8/2021	(8,254,933)	(103,872)	(0.668%)
WNH1 ULTRA US BOND FUT MAR 21	(5)	3/22/2021	(1,067,813)	20,735	(0.086%)

Total Futures Contracts **2,276,420**

NET ASSETS 1,234,943,399

NET ASSET VALUE PER SHARE

International Bond Fund Shares 9.91
(\$842,532,819 / 85,048,147 Shares Outstanding)

International Bond Fund - Advisor Class Shares 9.93
(\$5,395,660 / 543,236 Shares Outstanding)

International Bond Fund - I Class Shares 9.93
(\$386,900,390 / 38,968,604 Shares Outstanding)

International Bond Fund - Z Class Shares 9.91
(\$114,529 / 11,561 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	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	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	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	UGX	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	USD	U.S. Dollar
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial		

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.