

(Unaudited)

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABB Finance BV	3.25	1/16/27	2,400,000	2,601,112	0.043%
ABB Finance BV	3.38	1/16/31	4,445,000	4,862,746	0.080%
AbbVie	2.63	11/15/28	5,967,000	6,281,290	0.103%
AbbVie	2.13	11/17/28	2,605,000	2,686,363	0.044%
ABJA Investment Co Pte	5.95	7/31/24	6,850,000	6,840,746	0.112%
Aeroporti di Roma	1.63	6/8/27	2,575,000	2,650,198	0.043%
Albania Government International Bond	3.5	11/23/31	11,810,000	11,491,131	0.188%
Albania Government International Bond	3.5	6/16/27	4,085,000	4,289,751	0.070%
Albania Government International Bond	5.9	6/9/28	15,580,000	17,322,366	0.284%
Albion Financing 1 SARL / Aggreko Holdings	5.25	10/15/26	3,200,000	3,478,449	0.057%
Allianz	3.38	9/18/72	13,400,000	14,363,397	0.235%
Altice Financing	4.25	8/15/29	1,775,000	1,556,348	0.025%
Altice France SA/France	3.38	1/15/28	505,000	389,534	0.006%
Altice France SA/France	5.88	2/1/27	1,305,000	1,087,291	0.018%
America Movil SAB de CV	5.75	6/28/30	6,670,000	8,851,398	0.145%
American Honda Finance	1.95	10/18/24	4,680,000	5,003,126	0.082%
American Honda Finance	0.75	11/25/26	4,097,000	4,690,116	0.077%
Anglo American Capital	3.38	3/11/29	5,340,000	6,216,198	0.102%
Anheuser-Busch InBev SA/NV	1.15	1/22/27	2,600,000	2,655,402	0.043%
Anheuser-Busch InBev SA/NV	1.65	3/28/31	1,465,000	1,424,733	0.023%
APA Infrastructure	2	3/22/27	2,580,000	2,657,127	0.044%
APA Infrastructure	3.5	3/22/30	5,500,000	6,249,605	0.102%
Athene Global Funding	0.83	1/8/27	6,150,000	6,121,240	0.100%
AT&T	3.95	4/30/31	13,150,000	14,623,025	0.239%
AusNet Services Holdings Pty	1.5	2/26/27	2,615,000	2,667,841	0.044%
Australia Government Bond	3	3/21/47	28,048,000	14,669,572	0.240%
Australia Government Bond	4.5	4/21/33	126,357,000	85,740,248	1.404%
Autoliv	4.25	3/15/28	2,365,000	2,602,488	0.043%
Autostrade per l'Italia	2	1/15/30	5,620,000	5,494,663	0.090%
Autostrade per l'Italia	2	12/4/28	6,245,000	6,240,346	0.102%
Autostrade per l'Italia	1.63	1/25/28	2,680,000	2,681,563	0.044%
Avinor	0.75	10/1/30	10,635,000	9,856,266	0.161%
Banca Transilvania	8.88	4/27/27	12,440,000	14,265,097	0.234%
Banco Bilbao Vizcaya Argentaria	5.75	9/15/33	2,700,000	3,066,306	0.050%
Banco Bilbao Vizcaya Argentaria	3.38	9/20/27	7,900,000	8,523,260	0.140%
Banco Comercial Portugues	6.89	12/7/27	3,900,000	4,439,134	0.073%
Banco Comercial Portugues	1.13	2/12/27	5,800,000	5,937,933	0.097%
Banco Comercial Portugues	1.75	4/7/28	3,500,000	3,550,425	0.058%
Banco de Credito del Peru	3.13	7/1/30	5,160,000	4,945,128	0.081%
Banco De Sabadell	5.13	11/10/28	5,100,000	5,764,647	0.094%
Banco De Sabadell	0.88	6/16/28	6,600,000	6,506,053	0.107%
Banco De Sabadell	5	6/7/29	2,300,000	2,604,015	0.043%
Banco Santander	1.13	1/17/25	5,800,000	6,130,111	0.100%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	7,545,000	6,734,215	0.110%
Banjay Entertainment SASU	7	5/1/29	1,045,000	1,182,948	0.019%
Bank Hapoalim BM	3.26	1/21/32	6,450,000	5,744,693	0.094%
Bank of America	1.66	4/25/28	2,610,000	2,661,387	0.044%
Bank of America	2.38	6/19/24	5,000,000	5,380,212	0.088%
Banque Federative Du Credit Mutuel	5.13	1/13/33	5,400,000	6,200,205	0.102%
Banque Federative Du Credit Mutuel	1.25	5/26/27	3,000,000	3,031,590	0.050%
Banque Federative Du Credit Mutuel	1.38	7/16/28	3,100,000	3,087,110	0.051%
Banque Federative Du Credit Mutuel	3.13	9/14/27	2,500,000	2,672,988	0.044%
Banque Stellantis France SACA	4	1/21/27	2,400,000	2,619,334	0.043%
Barclays	0.88	1/28/28	7,895,000	7,880,846	0.129%
Barclays	6.37	1/31/31	4,650,000	6,112,770	0.100%
Barclays	0.58	8/9/29	5,175,000	4,859,279	0.080%
BBVA Bancomer SA/Texas	5.13	1/18/33	12,085,000	11,238,927	0.184%
Becton Dickinson	3.52	2/8/31	3,520,000	3,808,806	0.062%
Becton Dickinson	3.02	5/24/25	7,393,000	9,087,037	0.149%
Becton Dickinson Euro Finance Sarl	1.21	2/12/36	1,874,000	1,563,390	0.026%
Becton Dickinson Euro Finance Sarl	0.33	8/13/28	4,290,000	4,079,839	0.067%
Bellis Acquisition	3.25	2/16/26	1,450,000	1,727,504	0.028%
Berkshire Hathaway Finance	1.5	3/18/30	5,119,000	5,029,604	0.082%
Bimbo Bakeries USA	6.05	1/15/29	8,900,000	9,215,229	0.151%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	9,970,000	9,341,390	0.153%

Bnp Paribas	3.88	1/10/31	4,000,000	4,415,280	0.072%
Bnp Paribas	2.13	1/23/27	9,300,000	9,755,795	0.160%
Boost Newco Borrower LLC / GTCR W Dutch Finance Sub BV	8.5	1/15/31	235,000	319,841	0.005%
Bpce	0.25	1/14/31	7,100,000	6,208,446	0.102%
Bpce	3.5	1/25/28	5,500,000	5,959,219	0.098%
Brambles Finance	4.25	3/22/31	7,660,000	8,658,357	0.142%
Braskem Netherlands Finance BV	4.5	1/10/28	4,300,000	3,863,176	0.063%
Braskem Netherlands Finance BV	4.5	1/31/30	6,750,000	5,808,371	0.095%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	86,665,000	17,196,784	0.282%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/31	128,164,000	24,571,225	0.402%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/35	159,610,000	30,241,104	0.495%
Bulgaria Government International Bond	4.5	1/27/33	8,790,000	10,113,925	0.166%
Bulgaria Government International Bond	4.5	1/27/33	18,433,000	21,209,327	0.347%
Bulgaria Government International Bond	4.38	5/13/31	16,796,000	19,253,795	0.315%
Bulgaria Government International Bond	4.88	5/13/36	18,625,000	21,905,139	0.359%
Bundesobligation	0	10/9/26	79,031,000	79,975,005	1.310%
Bundesrepublik deutschland Bundesanleihe	0	2/15/30	103,692,000	98,322,230	1.610%
Bundesrepublik deutschland Bundesanleihe	2.2	2/15/34	18,041,000	19,328,321	0.317%
Bundesrepublik deutschland Bundesanleihe	4.75	7/4/40	18,688,000	26,307,468	0.431%
Bundesrepublik deutschland Bundesanleihe	0	8/15/52	25,789,200	14,207,971	0.233%
CA Auto Bank SPA/Ireland	4.75	1/25/27	2,395,000	2,646,184	0.043%
CA Auto Bank SPA/Ireland	0.5	9/13/24	5,800,000	6,165,879	0.101%
Caixabank	6.25	2/23/33	2,600,000	2,970,654	0.049%
Caixabank	0.75	5/26/28	2,700,000	2,670,869	0.044%
Caixabank	3.75	9/7/29	9,300,000	10,251,665	0.168%
Canadian Government Bond	3.25	12/1/33	84,190,000	61,092,109	1.000%
Canadian Government Bond	4	3/1/29	89,387,000	67,425,507	1.104%
Canadian Government Real Return Bond	4	12/1/31	65,299,989	56,398,088	0.924%
Capital One Financial	1.65	6/12/29	11,300,000	10,828,562	0.177%
Carlsberg Breweries	0.38	6/30/27	2,735,000	2,686,322	0.044%
Carlsberg Breweries	0.88	7/1/29	3,773,000	3,600,554	0.059%
Carrier Global	4.13	5/29/28	2,420,000	2,669,650	0.044%
Cellnex Telecom	1.75	10/23/30	13,000,000	12,478,697	0.204%
Ceska Sporitelna	5.74	3/8/28	10,500,000	11,736,950	0.192%
Chile Government International Bond	4.13	7/5/34	6,420,000	6,956,277	0.114%
China development Bank	3.48	1/8/29	250,000,000	36,377,664	0.596%
China Government Bond	3.53	10/18/51	170,000,000	27,711,027	0.454%
China Government Bond	3.13	11/21/29	310,000,000	44,892,557	0.735%
China Government Bond	2.62	4/15/28	110,000,000	15,465,917	0.253%
China Government Bond	3.32	4/15/52	109,000,000	17,214,548	0.282%
China Government Bond	3.02	5/27/31	45,000,000	6,512,141	0.107%
China Government Bond	4	6/24/69	60,000,000	11,174,555	0.183%
China Government Bond	2.69	8/15/32	510,000,000	72,176,066	1.182%
China Government Bond	2.6	9/1/32	670,000,000	94,270,649	1.544%
Chorus	3.63	9/7/29	8,130,000	8,794,673	0.144%
Cirsa Finance International Sarl	7.88	7/31/28	4,415,000	5,036,723	0.082%
Cologix Canadian Issuer	4.94	1/25/52	8,230,000	5,644,810	0.092%
Colombian TES	13.25	2/9/33	90,056,200,000	27,429,439	0.449%
Colombian TES	7	3/26/31	95,880,000,000	21,379,470	0.350%
Colombian TES	6	4/28/28	60,253,700,000	13,873,030	0.227%
Comcast	0	9/14/26	3,000,000	2,982,439	0.049%
Commonwealth of Puerto Rico	0	11/1/43	20,826,087	12,037,478	0.197%
Cooperatieve Rabobank UA	4.63	5/23/29	100,000	121,065	0.002%
Corp Nacional del Cobre de Chile	6.3	9/8/53	12,480,000	12,499,749	0.205%
Credit Agricole	0.88	1/14/32	1,000,000	882,464	0.014%
Credit Agricole Assurances	2.63	1/29/48	6,000,000	6,070,696	0.099%
Credit Agricole SA/London	1.88	12/20/26	5,200,000	5,388,360	0.088%
Credit Agricole SA/London	1	9/16/24	5,800,000	6,180,474	0.101%
Cyprus Government International Bond	0.95	1/20/32	19,769,000	18,250,985	0.299%
Cyprus Government International Bond	2.75	2/26/34	2,716,000	2,824,766	0.046%
Cyprus Government International Bond	1.5	4/16/27	2,130,000	2,198,322	0.036%
Cyprus Government International Bond	2.75	5/3/49	2,832,000	2,613,406	0.043%
Cyprus Government International Bond	2.75	6/27/24	1,668,000	1,800,153	0.029%
Czech Republic Government Bond	2	10/13/33	562,550,000	20,450,794	0.335%
Czech Republic Government Bond	1.5	4/24/40	220,710,000	6,662,401	0.109%
Daimler Truck International Finance BV	1.63	4/6/27	2,600,000	2,663,713	0.044%
Dana Financing Luxembourg Sarl	8.5	7/15/31	2,623,000	3,115,430	0.051%
Danske Bank	4.5	11/9/28	2,410,000	2,665,099	0.044%
Danske Bank	1.38	2/12/30	4,700,000	4,936,388	0.081%
Danske Bank	1.38	2/17/27	2,440,000	2,517,343	0.041%
Danske Bank	0.75	6/9/29	8,420,000	8,047,801	0.132%
Deuce Finco	5.5	6/15/27	1,600,000	1,911,123	0.031%

Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	94,080,334	103,000,601	1.687%
Dow Chemical	0.5	3/15/27	2,715,000	2,688,874	0.044%
Edp Servicios Financieros Espana	4.38	4/4/32	5,143,000	5,824,082	0.095%
Egypt Treasury Bills	24.72	12/10/24	760,825,000	13,563,006	0.222%
Egypt Treasury Bills	23.22	6/25/24	243,600,000	4,865,997	0.080%
Egypt Treasury Bills	25.76	9/17/24	436,825,000	8,201,395	0.134%
Electricite De France	6.13	6/2/34	7,200,000	9,377,618	0.154%
Electrolux	4.5	9/29/28	2,415,000	2,649,163	0.043%
Elisa	0.25	9/15/27	2,760,000	2,682,559	0.044%
Encore Capital	4.88	10/15/25	3,480,000	3,721,175	0.061%
Enel Finance International	5.63	8/14/24	2,663,000	3,361,810	0.055%
E.ON International Finance BV	6.25	6/3/30	11,400,000	15,446,258	0.253%
Equitable Financial Life Global Funding	0.6	6/16/28	2,805,000	2,683,885	0.044%
Essilorluxottica	0.38	11/27/27	2,700,000	2,646,375	0.043%
Estonia Government International Bond	3.25	1/17/34	32,500,000	34,776,085	0.569%
FedEx	1.63	1/11/27	2,620,000	2,690,627	0.044%
Fiserv	4.5	5/24/31	10,825,000	12,195,530	0.200%
Fiserv	1.63	7/1/30	175,000	167,555	0.003%
Fiserv	3	7/1/31	9,825,000	10,954,066	0.179%
Ford Motor Credit	5.13	2/20/29	4,125,000	4,662,894	0.076%
Ford Motor Credit	4.87	8/3/27	8,810,000	9,788,593	0.160%
French Republic Government Bond OAT	3	5/25/33	18,975,000	20,882,275	0.342%
French Republic Government Bond OAT	1.25	5/25/36	65,636,000	58,828,763	0.963%
French Republic Government Bond OAT	3	5/25/54	51,945,000	53,188,745	0.871%
Fresenius SE & Co KGaA	1.63	10/8/27	2,635,000	2,678,541	0.044%
Fresenius SE & Co KGaA	5	11/28/29	5,200,000	5,914,970	0.097%
General Motors Financial	0.85	2/26/26	10,000,000	10,250,127	0.168%
Goldman Sachs	3.63	10/29/29	3,180,000	3,791,005	0.062%
Goldman Sachs	1.38	5/15/24	5,700,000	6,136,212	0.100%
Goldman Sachs	1.63	7/27/26	4,137,000	4,286,095	0.070%
Graphic Packaging International	2.63	2/1/29	2,975,000	2,972,719	0.049%
Gruenthal GmbH	3.63	11/15/26	990,000	1,045,630	0.017%
Gruenthal GmbH	6.75	5/15/30	530,000	604,904	0.010%
Gruenthal GmbH	6.75	5/15/30	3,500,000	3,994,649	0.065%
Hannover Rueck	1.75	10/8/40	4,800,000	4,503,580	0.074%
Hannover Rueck	1.13	10/9/39	11,500,000	10,650,103	0.174%
Hannover Rueck	1.13	4/18/28	2,600,000	2,656,047	0.043%
Harley-Davidson Financial Services	5.13	4/5/26	8,000,000	8,847,580	0.145%
Heathrow Funding	2.75	10/13/29	8,360,000	9,461,804	0.155%
Hellenic Republic Government Bond	0.75	6/18/31	17,599,000	16,149,567	0.264%
Highland Holdings Sarl	0.32	12/15/26	3,635,000	3,606,381	0.059%
Holcim Finance Luxembourg	2.25	5/26/28	2,555,000	2,638,223	0.043%
Holding d Infrastructures de Transport SASU	1.48	1/18/31	8,600,000	8,050,617	0.132%
HSBC Holdings	4.75	3/10/28	10,715,000	11,911,907	0.195%
Hungary Government Bond	2.25	4/20/33	39,263,030,000	76,069,015	1.246%
Hungary Government International Bond	5	2/22/27	8,464,000	9,445,807	0.155%
Iceland Government International Bond	3.5	3/21/34	8,096,000	8,927,241	0.146%
Iceland Government International Bond	0	4/15/28	10,385,000	9,864,062	0.162%
India Government Bond	6.54	1/17/32	2,136,000,000	24,807,872	0.406%
India Government Bond	7.26	8/22/32	3,550,060,000	43,031,780	0.705%
Indonesia Government International Bond	3.75	6/14/28	40,797,000	44,296,877	0.725%
Indonesia Treasury Bond	7	2/15/33	891,119,000,000	57,266,550	0.938%
Indonesia Treasury Bond	5.5	4/15/26	473,000,000,000	29,352,551	0.481%
Indonesia Treasury Bond	6.38	4/15/32	75,730,000,000	4,681,361	0.077%
Indonesia Treasury Bond	6.38	8/15/28	441,080,000,000	27,613,750	0.452%
Ing Groep	1.25	2/16/27	8,800,000	9,064,400	0.148%
Ing Groep	4.75	5/23/34	6,000,000	6,957,869	0.114%
Ing Groep	0.38	9/29/28	2,800,000	2,698,908	0.044%
Inmobiliaria Colonial Socimi	1.63	11/28/25	7,300,000	7,605,583	0.125%
Inpost	2.25	7/15/27	1,740,000	1,762,330	0.029%
Interchile	4.5	6/30/56	8,000,000	6,519,863	0.107%
Inter Media & Communication	6.75	2/9/27	5,350,000	5,645,543	0.092%
International Game Technology	3.5	6/15/26	2,410,000	2,569,082	0.042%
International Game Technology	3.5	6/15/26	4,550,000	4,850,342	0.079%
Intesa Sanpaolo	1.75	7/4/29	8,399,000	8,288,698	0.136%
IPD 3 BV	8	6/15/28	1,825,000	2,086,058	0.034%
Ireland Government Bond	2	2/18/45	5,630,000	5,150,684	0.084%
Ireland Government Bond	1.5	5/15/50	2,696,000	2,118,529	0.035%
Israel Government International Bond	1.5	1/18/27	18,046,000	18,078,937	0.296%
Italgas	1.63	1/19/27	2,570,000	2,639,334	0.043%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	37,508,000	30,656,662	0.502%
Italy Buoni Poliennali del Tesoro	4.4	5/1/33	94,148,000	108,482,090	1.776%

Italy Buoni Poliennali del Tesoro	1.3	5/15/28	35,199,621	38,292,297	0.627%
Ivory Coast Government International Bond	5.88	10/17/31	18,675,000	18,677,420	0.306%
Japanese Government CPI Linked Bond	0.1	3/10/25	10,361,024,000	69,518,025	1.138%
Japanese Government CPI Linked Bond	0.01	3/10/31	7,256,221,200	51,265,087	0.839%
Japanese Government CPI Linked Bond	0.01	3/10/32	4,458,160,000	31,443,217	0.515%
Japanese Government CPI Linked Bond	0.01	3/10/33	3,219,300,000	22,610,081	0.370%
Japanese Government CPI Linked Bond	0.1	9/10/24	9,082,318,000	60,505,179	0.991%
Japan Government Forty Year Bond	1.3	3/20/63	10,800,000,000	59,413,023	0.973%
Japan Government Ten Year Bond	0.4	3/20/25	13,396,000,000	88,814,829	1.454%
Japan Government Thirty Year Bond	0.7	12/20/51	586,150,000	2,993,937	0.049%
Japan Government Thirty Year Bond	1	3/20/52	9,339,650,000	51,637,289	0.846%
Japan Government Thirty Year Bond	1.3	6/20/52	10,616,750,000	63,226,992	1.035%
Japan Government Thirty Year Bond	1.7	9/20/44	13,073,850,000	89,401,827	1.464%
Japan Government Thirty Year Bond	1.4	9/20/52	10,620,450,000	64,668,642	1.059%
Japan Treasury Discount Bill	-0.11	6/3/24	9,100,000,000	60,128,906	0.985%
Japan Treasury Discount Bill	-0.12	7/10/24	4,280,000,000	28,276,761	0.463%
Japan Treasury Discount Bill	-0.06	7/1/24	9,240,000,000	61,061,964	1.000%
Japan Treasury Discount Bill	-0.08	8/13/24	13,597,850,000	89,831,793	1.471%
Jerrold Finco	4.88	1/15/26	580,000	729,358	0.012%
Jerrold Finco	5.25	1/15/27	2,800,000	3,372,444	0.055%
Jerrold Finco	7.88	4/15/30	345,000	435,821	0.007%
JPMorgan Chase	1.64	5/18/28	2,620,000	2,671,923	0.044%
Kane Bidco	5	2/15/27	8,420,000	8,759,826	0.143%
Knorr-Bremse	3.25	9/21/27	2,500,000	2,689,728	0.044%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	5,202,000	3,969,434	0.065%
Landsbankinn HF	0.38	5/23/25	8,060,000	8,313,352	0.136%
Latvia Government International Bond	0.38	10/7/26	64,671,000	65,305,885	1.069%
Latvia Government International Bond	3.88	5/22/29	13,210,000	14,643,122	0.240%
Leaseplan	7.38	11/29/72	8,200,000	8,856,935	0.145%
Legal & General	5.38	10/27/45	5,685,000	7,136,682	0.117%
Lithuania Government International Bond	3.5	2/13/34	15,620,000	16,781,939	0.275%
Lithuania Government International Bond	3.88	6/14/33	30,295,000	33,795,711	0.553%
Logicor Financing Sarl	0.88	1/14/31	7,100,000	6,090,282	0.100%
Logicor Financing Sarl	1.5	7/13/26	6,240,000	6,333,742	0.104%
London Stock Exchange	1.75	12/6/27	2,610,000	2,679,455	0.044%
Lorca Telecom Bondco	4	9/18/27	8,700,000	9,125,825	0.149%
Lottomatica SpA/Roma	8.07	6/1/28	1,040,000	1,132,832	0.019%
Loxam SAS	6.38	5/15/28	3,795,000	4,252,197	0.070%
Magna International	1.5	9/25/27	2,620,000	2,659,190	0.044%
Magyar Export-Import Bank Zrt	6	5/16/29	4,370,000	4,994,448	0.082%
Malaysia Government Bond	3.9	11/30/26	25,840,000	5,526,364	0.090%
Malaysia Government Bond	4.64	11/7/33	78,750,000	17,674,076	0.289%
Malaysia Government Bond	4.74	3/15/46	310,065,000	72,191,267	1.182%
Malaysia Government Bond	4.46	3/31/53	42,075,000	9,290,903	0.152%
Malaysia Government Bond	4.07	6/15/50	94,879,000	19,650,758	0.322%
Malaysia Government Bond	3.91	7/15/26	178,500,000	38,112,183	0.624%
Malaysia Government Bond	4.92	7/6/48	119,656,000	28,129,146	0.461%
Marks & Spencer	6	6/12/25	1,713,000	2,167,082	0.035%
Medtronic Global Holdings SCA	0.38	10/15/28	2,969,000	2,833,429	0.046%
MEGlobal BV	2.63	4/28/28	3,125,000	2,790,406	0.046%
MEGlobal BV	2.63	4/28/28	9,170,000	8,188,168	0.134%
Melco Resorts Finance	4.88	6/6/25	5,175,000	5,053,705	0.083%
MercadoLibre	3.13	1/14/31	6,325,000	5,299,484	0.087%
Metropolitan Life Global Funding I	5	1/10/30	570,000	734,402	0.012%
Metso	0.88	5/26/28	2,775,000	2,702,233	0.044%
Mexican Bonos	8.5	11/18/38	756,690,000	42,336,036	0.693%
Mexican Bonos	7.5	5/26/33	974,155,000	52,221,401	0.855%
Mexican Bonos	8.5	5/31/29	163,115,000	9,502,558	0.156%
Minejesa Capital BV	5.63	8/10/37	3,965,000	3,610,386	0.059%
mo Fisher Scientific	0.88	10/1/31	5,170,000	4,725,157	0.077%
mo Fisher Scientific	2.38	4/15/32	842,000	853,331	0.014%
mo Fisher Scientific Finance I BV	0.8	10/18/30	1,890,000	1,758,180	0.029%
Mondelez International	0.25	3/17/28	10,218,000	9,815,539	0.161%
Mondelez International	1.63	3/8/27	2,575,000	2,656,622	0.044%
Mondelez International Holdings Netherlands BV	0.25	9/9/29	6,160,000	5,681,267	0.093%
Mondi Finance Europe GmbH	2.38	4/1/28	2,505,000	2,601,853	0.043%
Montenegro Government International Bond	7.25	3/12/31	14,142,000	14,408,647	0.236%
Morgan Stanley	0.5	10/26/29	11,660,000	10,969,666	0.180%
Morgan Stanley	0.41	10/29/27	4,931,000	4,913,106	0.080%
Morgan Stanley	5.15	1/25/34	2,000,000	2,385,602	0.039%
Morocco Government International Bond	1.38	3/30/26	12,030,000	12,336,632	0.202%
Motion Finco Sarl	7.38	6/15/30	6,345,000	7,143,667	0.117%

Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	5,300,000	5,542,124	0.091%
National Grid Electricity Distribution East Midlands	3.53	9/20/28	2,455,000	2,657,778	0.044%
Nationwide Building Society	1.5	3/8/26	2,770,000	2,924,665	0.048%
Nationwide Building Society	2	7/25/29	5,050,000	5,403,799	0.088%
Natwest	0.78	2/26/30	2,014,000	1,896,044	0.031%
Natwest	0.67	9/14/29	5,250,000	4,976,027	0.081%
Natwest	1.04	9/14/32	5,075,000	4,899,061	0.080%
NBN	4.13	3/15/29	11,070,000	12,374,589	0.203%
Netflix	3.88	11/15/29	5,585,000	6,159,949	0.101%
Netflix	3.63	5/15/27	2,455,000	2,673,846	0.044%
New South Wales Treasury	4	5/20/26	46,975,600	30,669,906	0.502%
New Zealand Government Bond	3.5	4/14/33	82,975,000	45,769,034	0.749%
New Zealand Government Bond	2.75	5/15/51	22,771,000	9,269,279	0.152%
Next	4.38	10/2/26	982,000	1,219,955	0.020%
Next	3.63	5/18/28	7,491,000	9,038,483	0.148%
Nn	1.63	6/1/27	2,575,000	2,642,884	0.043%
NongHyup Bank	4.88	7/3/28	11,310,000	11,273,390	0.185%
North Macedonia Government International Bond	6.96	3/13/27	5,430,000	6,150,866	0.101%
Orange	3.25	1/15/32	6,500,000	7,454,131	0.122%
Orsted	4.88	1/12/32	5,750,000	7,160,897	0.117%
OTP Bank Nyrt	7.35	3/4/26	5,290,000	5,841,807	0.096%
Peru Government Bond	5.4	8/12/34	189,750,000	43,938,204	0.719%
Petroleos Mexicanos	4.88	2/21/28	17,590,000	16,765,791	0.275%
Petroleos Mexicanos	4.75	2/26/29	13,400,000	12,202,693	0.200%
Philippine Government International Bond	0.25	4/28/25	4,245,000	4,401,082	0.072%
PLT VII Finance Sarl	4.63	1/5/26	1,150,000	1,240,846	0.020%
Progroup	5.38	4/15/31	2,755,000	2,967,145	0.049%
Prologis	2.25	6/30/29	5,048,000	5,628,105	0.092%
Province of Ontario Canada	3.5	6/2/43	5,239,000	3,431,240	0.056%
QNB Finance	4.88	1/30/29	4,275,000	4,232,656	0.069%
QNB Finance	2.75	2/12/27	8,200,000	7,674,708	0.126%
Rcs & Rds	3.25	2/5/28	6,300,000	6,354,663	0.104%
Reckitt Benckiser Treasury Services	3.88	9/14/33	5,540,000	6,076,631	0.100%
Republic of Austria Government Bond	0.75	3/20/51	40,505,000	25,831,545	0.423%
Republic of Poland Government Bond	6	10/25/33	79,910,000	20,861,020	0.342%
Royal Bank of Canada	4.13	7/5/28	2,385,000	2,640,647	0.043%
RTE Reseau de Transport d Electricite SADR	0.75	1/12/34	7,200,000	6,114,942	0.100%
Sands China	4.05	1/8/26	5,110,000	4,925,220	0.081%
Santander UK Group Holdings	2.42	1/17/29	3,320,000	3,749,212	0.061%
Santander UK Group Holdings	3.53	8/25/28	5,300,000	5,692,951	0.093%
Santander UK Group Holdings	0.6	9/13/29	6,475,000	6,104,652	0.100%
Sartorius Finance BV	4.5	9/14/32	8,000,000	9,088,462	0.149%
Saudi Arabian Oil	4.25	4/16/39	5,800,000	5,083,694	0.083%
Senegal Government International Bond	5.38	6/8/37	18,390,000	14,488,582	0.237%
Serbia International Bond	1.65	3/3/33	10,435,000	8,448,087	0.138%
Serbia International Bond	3.13	5/15/27	18,700,000	19,443,129	0.318%
Serbia International Bond	1.5	6/26/29	14,635,000	13,372,596	0.219%
Serbia International Bond	1.5	6/26/29	13,215,000	12,075,084	0.198%
Serbia International Bond	1	9/23/28	26,075,000	23,964,906	0.392%
Serbia International Bond	2.05	9/23/36	5,025,000	3,811,989	0.062%
Serbia International Bond	2.05	9/23/36	4,885,000	3,705,785	0.061%
Severn Trent Utilities Finance	4.63	11/30/34	5,970,000	7,195,207	0.118%
Shinhan Bank	4.5	4/12/28	12,100,000	11,903,697	0.195%
Singapore Government Bond	0.5	11/1/25	44,175,000	31,244,909	0.512%
Singapore Government Bond	2.38	6/1/25	15,670,000	11,449,805	0.187%
Singapore Government Bond	2.88	7/1/29	40,189,000	29,489,006	0.483%
Singapore Government Bond	1.63	7/1/31	48,911,000	32,781,170	0.537%
Skandinaviska Enskilda Banken	0.38	6/21/28	2,865,000	2,709,981	0.044%
Slovenia Government Bond	0	2/12/31	4,975,000	4,428,359	0.073%
Slovenia Government Bond	1.5	3/25/35	11,285,000	10,439,036	0.171%
Slovenia Government Bond	2.25	3/3/32	7,145,000	7,373,796	0.121%
Slovenia Government Bond	3.13	8/7/45	21,586,000	22,555,648	0.369%
Smiths	2	2/23/27	2,535,000	2,623,786	0.043%
Smurfit Kappa Treasury ULC	1.5	9/15/27	2,650,000	2,669,719	0.044%
Snam	0.88	10/25/26	6,950,000	7,041,798	0.115%
Spain Government Bond	1.9	10/31/52	20,837,000	15,468,929	0.253%
Spain Government Bond	0	1/31/28	65,124,000	63,218,662	1.035%
Sri Lanka Government Bonds	11.4	1/15/27	1,227,000,000	4,072,327	0.067%
Sri Lanka Government Bonds	11	6/1/26	1,017,000,000	3,370,830	0.055%
Sri Lanka Government Bonds	11.5	8/1/26	1,063,000,000	3,556,770	0.058%
Sri Lanka Government Bonds	20	9/15/27	1,544,000,000	6,284,291	0.103%
Sri Lanka Treasury Bills	17.69	4/5/24	2,244,000,000	7,468,259	0.122%

Standard Chartered	2.5	9/9/30	6,670,000	7,008,784	0.115%
State Bank of India/London	4.88	5/5/28	5,088,000	5,045,351	0.083%
State Grid Overseas Investment BVI	1.38	5/2/25	10,000,000	10,497,565	0.172%
Summer BidCo BV	10	2/15/29	395,000	431,978	0.007%
Sweden Government Bond	2.25	6/1/32	337,510,000	31,365,331	0.514%
Sweden Inflation Linked Bond	0.13	6/1/32	218,150,000	25,457,974	0.417%
Sydney Airport Finance Co Pty	1.75	4/26/28	2,630,000	2,657,410	0.044%
Sydney Airport Finance Co Pty	4.38	5/3/33	8,150,000	9,226,040	0.151%
TDC Net	5.62	2/6/30	13,970,000	15,523,563	0.254%
TDC Net	5.06	5/31/28	2,310,000	2,562,523	0.042%
Tele2	0.75	3/23/31	5,645,000	5,183,063	0.085%
Tele2	2.13	5/15/28	2,575,000	2,636,265	0.043%
TenneT Holding BV	2	6/5/34	12,320,000	11,879,986	0.195%
TER FINANCE LTD PROM NOTE CL A 144A PP	0	1/2/25	17,400,000	16,584,058	0.272%
Tesco Corporate Treasury Services	2.75	4/27/30	4,850,000	5,451,280	0.089%
Tesco Corporate Treasury Services	0.88	5/29/26	5,250,000	5,354,895	0.088%
Thailand Government Bond	1.6	12/17/29	132,630,000	3,503,409	0.057%
Thailand Government Bond	2	12/17/31	2,010,559,000	53,553,722	0.877%
Thailand Government Bond	3.45	6/17/43	691,700,000	20,189,530	0.331%
Thailand Government Bond	3.65	6/20/31	1,104,772,000	32,794,776	0.537%
TK Elevator Midco GmbH	4.38	7/15/27	2,745,000	2,851,162	0.047%
Toronto-Dominion Bank	2.55	8/3/27	2,535,000	2,665,018	0.044%
Transcanada Trust	4.65	5/18/77	27,134,000	18,764,918	0.307%
Transurban Finance Co Pty	1.75	3/29/28	2,620,000	2,653,248	0.043%
Transurban Finance Co Pty	3	4/8/30	11,250,000	11,802,337	0.193%
Transurban Finance Co Pty	1.88	9/16/24	7,836,000	8,379,145	0.137%
TRP Government Reserve	5.39		131,950,583	131,950,583	2.161%
Ubs	7.75	3/1/29	6,929,000	8,531,396	0.140%
Ubs	2.88	4/2/32	7,050,000	7,139,845	0.117%
United Group BV	4.63	8/15/28	3,105,000	3,216,668	0.053%
United Kingdom Gilt	0.63	10/22/50	78,870,000	41,576,598	0.681%
United Kingdom Gilt	4.25	12/7/46	64,972,797	80,369,579	1.316%
United Kingdom Gilt	0.63	7/31/35	34,481,000	30,303,346	0.496%
Universal Music	3	6/30/27	2,470,000	2,644,967	0.043%
Upjohn Finance BV	1.36	6/23/27	2,670,000	2,668,702	0.044%
Upjohn Finance BV	1.91	6/23/32	5,520,000	5,017,499	0.082%
USD Variation Margin JPM			7,465,964	7,465,964	0.122%
U.S. Treasury Bill	5.1	4/11/24	152,550,000	152,327,954	2.494%
Utah Acquisition Sub	3.13	11/22/28	5,630,000	5,911,582	0.097%
Veolia Environnement	1.94	1/7/30	5,700,000	5,684,179	0.093%
Veolia Environnement	1.25	4/2/27	2,000,000	2,031,277	0.033%
Verisure Holding	9.25	10/15/27	3,600,000	4,153,765	0.068%
Verisure Holding	3.88	7/15/26	1,600,000	1,699,325	0.028%
Verizon Communications	2.63	12/1/31	4,715,000	4,822,700	0.079%
Verizon Communications	1.3	5/18/33	5,270,000	4,716,893	0.077%
VF	4.13	3/7/26	4,239,000	4,522,339	0.074%
VF	4.25	3/7/29	4,355,000	4,621,117	0.076%
Vmed O2 UK Financing I	4.5	7/15/31	5,630,000	6,045,275	0.099%
Vmed O2 UK Financing I	4.5	7/15/31	5,145,000	5,524,501	0.090%
Volkswagen Bank GmbH	4.38	5/3/28	2,400,000	2,647,172	0.043%
Volkswagen Financial Services	0.38	2/12/30	10,300,000	9,261,245	0.152%
Volkswagen International Finance	1.88	3/30/27	1,300,000	1,332,376	0.022%
Volkswagen Leasing GmbH	1.5	6/19/26	5,135,000	5,289,727	0.087%
Volkswagen Leasing GmbH	1.63	8/15/25	5,350,000	5,612,262	0.092%
VZ Secured Financing BV	3.5	1/15/32	3,900,000	3,706,544	0.061%
Wells Fargo	1	2/2/27	2,660,000	2,673,962	0.044%
Westlake	1.63	7/17/29	9,435,000	9,137,561	0.150%
Wolters Kluwer	1.5	3/22/27	2,585,000	2,649,407	0.043%
Ziggo BV	2.88	1/15/30	2,720,000	2,590,864	0.042%

Total Investments in Securities 5,974,131,858

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS BANK	USD	27,220,975	TWD	837,181,092	04/03/2024	1,058,628	0.017%
GOLDMAN SACHS & CO	USD	33,546,160	TWD	1,032,778,908	04/03/2024	1,271,278	0.021%
UBS INVESTMENT BANK	CZK	355,590,000	USD	15,766,725	04/12/2024	(580,272)	-0.010%
UBS INVESTMENT BANK	HUF	6,121,295,000	USD	17,512,817	04/12/2024	(748,408)	-0.012%
CITIBANK NA	HUF	9,399,204,794	USD	26,867,921	04/12/2024	(1,126,272)	-0.018%
MORGAN STANLEY	USD	32,691,782	PEN	122,009,000	04/05/2024	(99,568)	-0.002%
ROYAL BANK OF CANADA	USD	5,728,857	MXN	98,259,637	04/12/2024	(172,825)	-0.003%
BANK OF AMERICA SEC INC	USD	7,589,393	MXN	129,702,720	04/12/2024	(200,828)	-0.003%
BARCLAYS BANK	TRY	260,336,500	USD	7,969,403	04/09/2024	1,721	0.000%

GOLDMAN SACHS & CO	USD	15,883,422	IDR	246,836,314,081	04/05/2024	316,563	0.005%
GOLDMAN SACHS & CO	USD	11,924,453	IDR	185,145,011,808	04/05/2024	248,187	0.004%
BANK OF AMERICA SEC INC	USD	7,673,134	MXN	131,667,913	04/12/2024	(235,120)	-0.004%
BNP SECURITIES LONDON	CZK	508,618,812	USD	22,571,463	04/12/2024	(849,493)	-0.014%
CITIBANK NA	USD	454,820	INR	37,914,208	04/05/2024	266	0.000%
DEUTSCHE BANK AG	USD	548,484	INR	45,765,494	04/05/2024	(199)	0.000%
GOLDMAN SACHS & CO	USD	17,852,409	IDR	277,722,790,185	04/05/2024	337,679	0.006%
GOLDMAN SACHS & CO	USD	11,922,759	IDR	185,148,526,790	04/05/2024	246,272	0.004%
MORGAN STANLEY	USD	6,995,851	PEN	25,966,500	04/05/2024	17,050	0.000%
MORGAN STANLEY	USD	6,995,851	PEN	25,966,500	04/05/2024	17,050	0.000%
STANDARD CHARTERED GLOBAL MARKET	USD	58,608,713	NZD	93,893,223	04/19/2024	2,445,293	0.040%
BARCLAYS BANK	KRW	58,676,733,000	USD	44,684,293	04/05/2024	(1,090,975)	-0.018%
DEUTSCHE BANK AG	USD	603,226	INR	50,340,122	04/05/2024	(302)	0.000%
MORGAN STANLEY	USD	7,645,599	MXN	131,667,913	04/12/2024	(262,656)	-0.004%
BNP SECURITIES LONDON	USD	22,720,385	ZAR	426,043,563	04/12/2024	240,794	0.004%
UBS INVESTMENT BANK	USD	45,173,757	IDR	704,202,599,000	04/05/2024	762,859	0.012%
BANK OF NEW YORK MELLON INC	USD	625,304,469	EUR	568,410,551	04/19/2024	10,975,348	0.180%
CITIBANK NA	USD	6,639,348	ILS	24,727,694	04/18/2024	(114,559)	-0.002%
CITIBANK NA	AUD	24,476,000	USD	16,447,967	04/19/2024	(471,240)	-0.008%
ROYAL BANK OF CANADA	USD	156,517,720	EUR	142,091,459	04/19/2024	2,947,522	0.048%
STATE STREET	USD	386,786,607	JPY	55,271,225,957	04/19/2024	20,572,555	0.337%
UBS INVESTMENT BANK	USD	75,530,326	CHF	63,880,000	04/19/2024	4,464,478	0.073%
BANK OF AMERICA SEC INC	IDR	371,519,799,344	USD	23,853,599	04/05/2024	(423,553)	-0.007%
CIBC WORLD MARKETS	USD	122,694,911	CAD	164,427,131	04/19/2024	1,157,377	0.019%
JP MORGAN	USD	120,875,067	AUD	180,703,990	04/19/2024	2,922,215	0.048%
STATE STREET	USD	387,952,156	JPY	55,492,753,917	04/19/2024	20,270,312	0.332%
CITIBANK NA	ILS	21,162,983	USD	5,643,975	04/18/2024	136,206	0.002%
HSBC SECURITIES INC	USD	24,193,411	JPY	3,499,485,000	04/19/2024	1,006,652	0.016%
ROYAL BANK OF CANADA	IDR	156,164,682,155	USD	9,981,763	04/05/2024	(133,170)	-0.002%
STATE STREET	USD	10,935,854	NOK	113,987,682	04/19/2024	423,879	0.007%
STATE STREET	MXN	286,631,777	USD	16,447,191	04/12/2024	769,802	0.013%
DEUTSCHE BANK AG	USD	4,845,236	EUR	4,440,347	04/19/2024	46,179	0.001%
JP MORGAN	USD	16,248,458	INR	1,355,901,341	04/05/2024	(7,455)	0.000%
GOLDMAN SACHS & CO	USD	4,216,409	INR	351,627,465	04/05/2024	745	0.000%
HSBC SECURITIES INC	KRW	21,634,125,000	USD	16,282,848	04/05/2024	(210,016)	-0.003%
UBS INVESTMENT BANK	USD	558,200	EUR	510,890	04/19/2024	6,038	0.000%
STATE STREET	USD	1,504,707	EUR	1,376,871	04/19/2024	16,607	0.000%
BARCLAYS BANK	USD	4,168,974	INR	347,671,550	04/05/2024	736	0.000%
STATE STREET	USD	2,418,840	EUR	2,224,505	04/19/2024	14,630	0.000%
UBS INVESTMENT BANK	CHF	24,818,000	USD	28,876,238	04/19/2024	(1,263,913)	-0.021%
HSBC SECURITIES INC	USD	15,447,304	IDR	245,590,507,000	04/05/2024	(40,987)	-0.001%
BANK OF AMERICA SEC INC	KRW	20,843,567,000	USD	15,739,309	04/05/2024	(253,804)	-0.004%
GOLDMAN SACHS & CO	USD	61,997,702	CAD	83,046,542	04/19/2024	613,235	0.010%
GOLDMAN SACHS & CO	USD	16,254,024	INR	1,355,228,000	04/05/2024	6,184	0.000%
DEUTSCHE BANK AG	HUF	6,276,270,000	USD	17,664,706	04/12/2024	(475,648)	-0.008%
MORGAN STANLEY	PEN	55,233,000	USD	14,509,036	04/05/2024	335,504	0.005%
STATE STREET	USD	10,280,311	MXN	178,046,580	04/12/2024	(413,545)	-0.007%
STATE STREET	CAD	2,992,000	USD	2,241,899	04/19/2024	(30,332)	0.000%
STATE STREET	JPY	1,566,345,000	USD	10,846,581	04/19/2024	(467,053)	-0.008%
STATE STREET	USD	10,414,383	MXN	179,957,536	04/12/2024	(394,248)	-0.006%
UBS INVESTMENT BANK	USD	8,861,648	CZK	204,538,351	04/12/2024	126,246	0.002%
UBS INVESTMENT BANK	USD	12,238,531	CZK	282,481,197	04/12/2024	174,354	0.003%
Wells Fargo	CLP	27,688,171,000	USD	29,296,862	05/10/2024	(1,103,754)	-0.018%
UBS INVESTMENT BANK	CLP	27,688,171,000	USD	29,163,832	05/10/2024	(970,562)	-0.016%
BARCLAYS BANK	USD	16,719,084	EUR	15,481,763	05/24/2024	(37,989)	-0.001%
JP MORGAN	USD	20,833,729	PLN	83,728,452	05/17/2024	(153,283)	-0.003%
DEUTSCHE BANK AG	PLN	116,900,000	USD	28,784,100	05/17/2024	517,781	0.008%
ROYAL BANK OF CANADA	CAD	40,807,519	USD	30,151,542	04/19/2024	11,635	0.000%
ROYAL BANK OF CANADA	MXN	281,594,000	USD	16,255,029	04/12/2024	659,200	0.011%
UBS INVESTMENT BANK	USD	62,450,115	JPY	9,311,468,000	04/19/2024	754,534	0.012%
UBS INVESTMENT BANK	USD	124,579,944	SEK	1,300,564,785	05/24/2024	2,672,903	0.044%
BARCLAYS BANK	USD	125,755,628	GBP	99,765,752	05/24/2024	(311,799)	-0.005%
BARCLAYS BANK	USD	127,582,628	GBP	101,277,354	05/24/2024	(394,912)	-0.006%
BARCLAYS BANK	USD	127,703,553	GBP	101,277,354	05/24/2024	(273,987)	-0.004%
HSBC SECURITIES INC	USD	120,116,126	JPY	17,885,447,248	04/19/2024	1,611,388	0.026%
STATE STREET	USD	729,852,810	EUR	674,827,385	05/24/2024	(563,466)	-0.009%
BNP SECURITIES LONDON	SEK	663,365,373	USD	64,090,177	05/24/2024	(1,906,030)	-0.031%
DEUTSCHE BANK AG	USD	8,597,998	HUF	3,107,144,572	04/12/2024	88,168	0.001%
JP MORGAN	USD	47,041,308	EUR	43,351,174	05/24/2024	119,082	0.002%
BANK OF AMERICA SEC INC	USD	70,716,508	MYR	337,706,686	06/07/2024	(957,809)	-0.016%
CITIBANK NA	USD	12,921,745	IDR	202,612,966,828	04/05/2024	143,855	0.002%
BANK OF AMERICA SEC INC	USD	56,830,091	MYR	270,809,590	06/07/2024	(646,096)	-0.011%

BANK OF AMERICA SEC INC	USD	61,379,115	MYR	292,485,172	06/07/2024	(697,461)	-0.011%
BNP SECURITIES LONDON	USD	34,924,872	THB	1,246,206,763	06/07/2024	573,525	0.009%
BNP SECURITIES LONDON	USD	22,680,378	THB	810,020,628	06/07/2024	352,382	0.006%
GOLDMAN SACHS & CO	USD	8,721,829	THB	310,514,561	06/07/2024	162,581	0.003%
GOLDMAN SACHS & CO	USD	17,482,915	THB	621,028,094	06/07/2024	364,446	0.006%
HSBC SECURITIES INC	USD	6,795,043	IDR	106,063,828,119	04/05/2024	106,073	0.002%
JP MORGAN	CHF	25,892,000	USD	29,681,635	04/19/2024	(875,282)	-0.014%
BARCLAYS BANK	USD	103,330,501	CNH	739,123,074	06/14/2024	1,173,598	0.019%
BARCLAYS BANK	USD	155,946,001	CNH	1,116,105,526	06/14/2024	1,684,974	0.028%
BARCLAYS BANK	USD	206,721,288	CNH	1,478,263,931	06/14/2024	2,405,023	0.039%
DEUTSCHE BANK AG	USD	681,146	MYR	3,233,333	06/07/2024	(5,091)	0.000%
UBS INVESTMENT BANK	USD	26,175,010	THB	937,785,182	06/07/2024	325,219	0.005%
GOLDMAN SACHS & CO	USD	16,958,795	BRL	85,460,456	06/04/2024	(10,158)	0.000%
Wells Fargo	USD	12,168,711	COP	49,016,785,442	06/07/2024	(366,799)	-0.006%
CITIBANK NA	USD	4,905,669	IDR	76,842,397,970	04/05/2024	59,564	0.001%
MORGAN STANLEY	USD	12,218,762	COP	49,016,785,442	06/07/2024	(316,748)	-0.005%
UBS INVESTMENT BANK	USD	12,143,342	COP	48,526,617,587	06/07/2024	(266,812)	-0.004%
CITIBANK NA	EGP	99,817,000	USD	1,910,373	03/04/2025	(39,375)	-0.001%
CITIBANK NA	EGP	188,464,000	USD	4,031,316	09/04/2024	(246,990)	-0.004%
MORGAN STANLEY	USD	12,330,572	COP	49,261,869,369	06/07/2024	(267,615)	-0.004%
BNP SECURITIES LONDON	USD	4,229,102	CNH	30,275,000	06/14/2024	44,684	0.001%
BNP SECURITIES LONDON	USD	5,492,956	JPY	816,359,000	04/19/2024	83,955	0.001%
BNP SECURITIES LONDON	GBP	1,826,000	USD	2,311,311	05/24/2024	(3,914)	0.000%
BNP SECURITIES LONDON	SEK	36,104,000	USD	3,501,614	05/24/2024	(117,180)	-0.002%
CITIBANK NA	EGP	60,790,000	USD	1,364,534	09/04/2024	(146,935)	-0.002%
CITIBANK NA	EGP	114,833,000	USD	2,563,237	09/04/2024	(262,494)	-0.004%
MORGAN STANLEY	USD	12,336,439	COP	49,261,869,369	06/07/2024	(261,748)	-0.004%
MORGAN STANLEY	CHF	13,170,000	USD	15,035,105	04/19/2024	(382,841)	-0.006%
CITIBANK NA	EGP	170,881,000	USD	3,788,936	09/04/2024	(364,033)	-0.006%
DEUTSCHE BANK AG	USD	13,878,062	CZK	325,163,000	04/12/2024	(8,965)	0.000%
JP MORGAN	USD	60,955,721	JPY	9,102,493,400	04/19/2024	644,755	0.011%
MORGAN STANLEY	PEN	114,043,000	USD	30,287,329	04/05/2024	363,091	0.006%
HSBC SECURITIES INC	USD	24,188,257	BRL	120,742,941	06/04/2024	213,645	0.003%
BANK OF AMERICA SEC INC	TRY	260,336,500	USD	7,852,104	04/09/2024	120,137	0.002%
CIBC WORLD MARKETS	CAD	18,860,000	USD	13,978,809	04/19/2024	(38,290)	-0.001%
CITIBANK NA	EGP	334,493,000	USD	5,979,496	03/12/2025	321,801	0.005%
DEUTSCHE BANK AG	GBP	7,617,000	USD	9,723,024	05/24/2024	(97,892)	-0.002%
HSBC SECURITIES INC	IDR	32,089,878,620	USD	2,049,491	04/05/2024	(25,728)	0.000%
MORGAN STANLEY	EUR	13,868,000	USD	15,158,598	05/24/2024	(147,896)	-0.002%
ROYAL BANK OF CANADA	CAD	20,648,000	USD	15,318,871	04/19/2024	(56,734)	-0.001%
UBS INVESTMENT BANK	JPY	4,873,295,000	USD	33,167,673	04/19/2024	(875,943)	-0.014%
BNP SECURITIES LONDON	USD	5,869,367	EUR	5,354,392	05/24/2024	73,908	0.001%
BNP SECURITIES LONDON	USD	107,415,256	SGD	142,603,571	06/14/2024	1,385,961	0.023%
GOLDMAN SACHS & CO	IDR	238,002,804,000	USD	15,310,570	04/05/2024	(300,830)	-0.005%
BANK OF AMERICA SEC INC	USD	68,138,427	CAD	91,826,274	04/19/2024	264,355	0.004%
CIBC WORLD MARKETS	USD	2,120,266	EUR	1,937,530	04/19/2024	26,214	0.000%
BANK OF AMERICA SEC INC	USD	833,483	EUR	762,638	04/19/2024	9,236	0.000%
DEUTSCHE BANK AG	USD	2,447,946	EUR	2,238,562	04/19/2024	28,543	0.000%
MORGAN STANLEY	USD	24,353,131	PEN	89,818,000	04/05/2024	213,490	0.003%
HSBC SECURITIES INC	JPY	5,436,717,692	USD	36,997,058	04/19/2024	(971,956)	-0.016%
Wells Fargo	CLP	18,195,222,000	USD	19,224,705	05/10/2024	(697,631)	-0.011%
BARCLAYS BANK	GBP	35,185,000	USD	44,892,014	05/24/2024	(430,909)	-0.007%
CITIBANK NA	USD	45,366,692	EUR	41,617,000	04/19/2024	387,697	0.006%
GOLDMAN SACHS & CO	BRL	206,203,397	USD	41,151,627	06/04/2024	(209,339)	-0.003%
HSBC SECURITIES INC	CAD	21,286,000	USD	15,750,141	04/19/2024	(16,431)	0.000%
STANDARD CHARTERED GLOBAL MARKET	USD	21,302,031	PEN	78,351,000	04/05/2024	244,281	0.004%
BARCLAYS BANK	ZAR	426,043,563	USD	22,727,051	04/12/2024	(247,672)	-0.004%
HSBC SECURITIES INC	USD	15,767,269	CZK	365,023,000	04/12/2024	177,905	0.003%
HSBC SECURITIES INC	PLN	62,178,000	USD	15,751,375	05/17/2024	(166,181)	-0.003%
ROYAL BANK OF CANADA	GBP	149,452	USD	190,578	05/24/2024	(1,725)	0.000%
STATE STREET	USD	23,451,591	MXN	393,325,105	04/12/2024	(172,349)	-0.003%
BNP SECURITIES LONDON	USD	49,828,997	EUR	45,675,203	06/21/2024	332,414	0.005%
BNP SECURITIES LONDON	USD	791,910,993	EUR	724,160,691	06/21/2024	7,163,953	0.117%
UBS INVESTMENT BANK	USD	8,738,267	EUR	8,005,082	05/24/2024	73,767	0.001%
JP MORGAN	USD	1,131,072	EUR	1,038,683	05/24/2024	6,828	0.000%
UBS INVESTMENT BANK	USD	3,239,639	EUR	2,975,435	05/24/2024	19,102	0.000%
CITIBANK NA	USD	1,822,163	EUR	1,672,891	05/24/2024	11,467	0.000%
STATE STREET	EUR	25,380,548	USD	27,637,919	06/21/2024	(133,474)	-0.002%
BNP SECURITIES LONDON	USD	52,093,646	EUR	47,838,549	04/19/2024	390,500	0.006%
GOLDMAN SACHS & CO	TRY	428,688,000	USD	11,886,538	07/12/2024	(172,735)	-0.003%
BANK OF AMERICA SEC INC	USD	15,101,908	PLN	60,277,000	05/17/2024	(6,864)	0.000%
BNP SECURITIES LONDON	USD	32,581,019	CNH	235,682,000	06/14/2024	6,548	0.000%

BNP SECURITIES LONDON	USD	15,557,582	KRW	20,890,721,000	04/05/2024	37,090	0.001%
CITIBANK NA	NOK	113,987,682	USD	10,637,026	04/19/2024	(124,994)	-0.002%
HSBC SECURITIES INC	USD	14,492,504	CZK	339,884,000	04/12/2024	(23,226)	0.000%
STATE STREET	CNH	319,038,424	USD	44,049,455	06/14/2024	45,853	0.001%
DEUTSCHE BANK AG	USD	21,219,423	IDR	336,582,479,995	07/05/2024	45,697	0.001%
DEUTSCHE BANK AG	USD	23,566,894	IDR	373,888,767,563	07/05/2024	46,305	0.001%
DEUTSCHE BANK AG	IDR	336,582,479,995	USD	21,275,757	04/05/2024	(49,015)	-0.001%
DEUTSCHE BANK AG	IDR	373,888,767,563	USD	23,629,449	04/05/2024	(49,967)	-0.001%
GOLDMAN SACHS & CO	USD	14,964,891	TWD	473,444,255	07/05/2024	7,486	0.000%
GOLDMAN SACHS & CO	USD	14,993,090	TWD	473,286,876	07/05/2024	40,657	0.001%
GOLDMAN SACHS & CO	TWD	473,444,255	USD	14,875,554	04/03/2024	(80,163)	-0.001%
GOLDMAN SACHS & CO	TWD	473,286,876	USD	14,898,696	04/03/2024	(108,220)	-0.002%
HSBC SECURITIES INC	USD	14,695,667	INR	1,230,703,297	07/05/2024	(15,400)	0.000%
HSBC SECURITIES INC	INR	1,230,703,297	USD	14,738,962	04/05/2024	15,952	0.000%
Wells Fargo	USD	23,316,380	PEN	86,417,500	07/05/2024	129,791	0.002%
Wells Fargo	PEN	86,417,500	USD	23,346,616	04/05/2024	(120,908)	-0.002%
DEUTSCHE BANK AG	USD	45,568,347	IDR	721,916,530,104	07/05/2024	154,033	0.003%
DEUTSCHE BANK AG	IDR	721,916,530,104	USD	45,690,920	04/05/2024	(162,899)	-0.003%
GOLDMAN SACHS & CO	USD	14,173,981	TWD	449,797,105	07/05/2024	(36,346)	-0.001%
GOLDMAN SACHS & CO	USD	14,956,932	TWD	473,431,764	07/05/2024	(79)	0.000%
GOLDMAN SACHS & CO	TWD	449,797,105	USD	14,098,013	04/03/2024	(41,613)	-0.001%
GOLDMAN SACHS & CO	TWD	473,431,764	USD	14,864,420	04/03/2024	(69,421)	-0.001%
HSBC SECURITIES INC	USD	27,683,659	INR	2,313,744,883	07/05/2024	26,583	0.000%
HSBC SECURITIES INC	INR	2,313,744,883	USD	27,759,387	04/05/2024	(19,881)	0.000%
Wells Fargo	USD	23,135,357	PEN	86,417,500	07/05/2024	(51,232)	-0.001%
Wells Fargo	PEN	86,417,500	USD	23,168,231	04/05/2024	57,490	0.001%
BARCLAYS BANK	USD	59,569,322	KRW	80,263,704,000	04/05/2024	(61,564)	-0.001%
BARCLAYS BANK	KRW	80,263,704,000	USD	59,854,959	07/05/2024	78,843	0.001%
BARCLAYS BANK	USD	9,138,180	TRY	299,407,000	04/09/2024	(29,207)	0.000%

Total Forward Currency Exchange Contracts

73,189,112

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
EUR IRS OPT 2Y/5Y 2.451 1/12/26 PAY	2.45	1/12/2026	(275,900,000)	(5,297,052)	(0.087%)
EUR IRS OPT 2Y/5Y 2.451 1/12/26 REC	2.45	1/12/2026	(275,900,000)	(7,387,799)	(0.121%)
FXO EUR PUT/MXN CALL 18.25 05/10/2024	18.25	5/10/2024	41,783,000	811,942	0.013%
FXO EUR PUT/MXN CALL 18.25 05/10/2024	18.25	5/10/2024	41,783,000	811,942	0.013%
FXO USD CALL/JPY PUT 152 05/01/2024	152.00	5/1/2024	60,345,000	311,188	0.005%

Total Options

(10,749,781)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
EUR IRS 09/22/2027 PAY FIX	(600,000)	42,036	0.001%
GREECE CDS 06/20/2026	3,700,000	59,677	0.001%
GREECE CDS 12/20/2024	8,982,000	58,913	0.001%
GREECE CDS 12/20/2024	4,491,000	29,457	0.000%
GREECE CDS 12/20/2024	4,491,000	29,457	0.000%
GREECE CDS 06/20/2025	4,423,000	46,388	0.001%
GREECE CDS 06/20/2025	2,212,000	23,199	0.000%
GREECE CDS 06/20/2025	2,801,000	29,377	0.000%
GREECE CDS 06/20/2024	2,300,000	4,857	0.000%
GREECE CDS 06/20/2024	2,300,000	4,857	0.000%
GREECE CDS 12/20/2024	4,911,000	32,211	0.001%
GREECE CDS 12/20/2024	16,500,000	108,224	0.002%
GREECE CDS 12/20/2029	6,235,000	88,642	0.001%
GREECE CDS 12/20/2029	6,235,000	88,642	0.001%
GREECE CDS 06/20/2024	4,600,000	9,714	0.000%
BOMBARDIER INC CDS 06/20/2028	(14,510,000)	(1,484,184)	(0.024%)
CELLNEX TELECOM SA CDS 12/20/2028	4,592,000	898,032	0.015%
EUR IRS 09/21/2028 REC FIX	194,575,000	5,706,930	0.093%
EUR IRS 11/30/2032 REC FIX	2,040,000	18,529	0.000%
CNY IRS 05/15/2028 REC FIX	37,862,000	102,945	0.002%
ITRX EUR CDSI S40 5Y 12/20/2028	110,050,000	2,574,247	0.042%
JPY IRS 11/24/2028 PAY FIX	(1,750,000,000)	(29,749)	0.000%
EUR IRS 11/23/2032 REC FIX	88,800,000	1,032,416	0.017%
EUR IRS 02/06/2026 PAY FIX	(511,850,000)	2,704,872	0.044%
EUR IRS 03/04/2029 REC FIX	135,871,000	837,546	0.014%
EUR IRS 03/02/2032 REC FIX	40,250,000	(5,431,573)	(0.089%)
EUR IRS 03/05/2029 REC FIX	68,100,000	369,387	0.006%
JPY IRS TONA 8/9/2028 PAY FIX	(58,400,000,000)	846,451	0.014%
CNY IRS 06/01/2028 REC FIX	219,090,000	494,532	0.008%
CNY IRS 05/16/2028 REC FIX	128,613,000	354,515	0.006%
CNY IRS 05/15/2028 REC FIX	164,070,000	461,794	0.008%
EUR IRS 05/02/2032 REC FIX	30,750,000	(2,278,165)	(0.037%)
EUR IRS 03/05/2054 PAY FIX	(13,800,000)	(298,167)	(0.005%)
EUR IRS 04/02/2026 REC FIX	996,750,000	25,168	0.000%
EUR IRS 11/30/2032 REC FIX	4,760,000	38,682	0.001%
GBP IRS 3/27/26 PAY FIX	(645,500,000)	(527,411)	(0.009%)
MXN IRS 05/04/2027 REC FIX	525,000,000	(3,181,019)	(0.052%)
EUR IRS 09/21/2053 PAY FIX	(29,920,000)	(4,100,564)	(0.067%)
EUR IRS 03/04/2054 PAY FIX	(27,700,000)	(726,087)	(0.012%)
CNY IRS 08/18/2028 REC FIX	235,500,000	275,864	0.005%
EUR IRS 04/04/2032 REC FIX	7,300,000	(773,854)	(0.013%)

INR IRS 3/20/31 PAY FIX	(1,713,747,000)	(24,150)	0.000%
EUR IRS 12/16/2029 REC FIX	47,260,000	(106)	0.000%

Total Swap Contracts (1,457,468)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNM4 CAN 10YR BOND FUT JUN 24	1,168	6/19/2024	103,866,337	(456,640)	1.701%
DUM4 EURO SCHATZ FUT JUN 24	(98)	6/6/2024	(11,187,239)	38,580	(0.183%)
JBM4 JPN 10Y BOND OSE FUT JUN 24	(61)	6/13/2024	(58,797,317)	2,354	(0.963%)
KAAM4 KOREA 10YR BND FUT JUN 24	1,998	6/18/2024	168,566,641	(4,581,498)	2.760%
KEM4 KOREA 3YR BND FUT JUN 24	(1,325)	6/18/2024	(103,194,986)	2,644,207	(1.690%)
OEM4 EURO BOBL FUT JUN 24	395	6/6/2024	50,445,228	34,559	0.826%
XMM4 AUST 10Y BOND FUT JUN 24	(408)	6/17/2024	(25,559,890)	330,086	(0.419%)
YMM4 AUST 3YR BOND FUT JUN 24	712	6/17/2024	44,801,931	(499,526)	0.734%

Total Futures Contracts (2,487,878)

NET ASSETS 6,106,886,115

NET ASSET VALUE PER SHARE

International Bond Fund (USD Hedged) Shares 8.46
(\$78,544,358 / 9,287,376 Shares Outstanding)

International Bond Fund (USD Hedged) Advisor Class Shares 8.43
(\$72,670 / 8,617 Shares Outstanding)

International Bond Fund (USD Hedged) - I Class Shares 8.45
(\$1,537,976,673 / 181,942,024 Shares Outstanding)

International Bond Fund (USD Hedged) - Z Class Shares 8.46
(\$4,481,429,389 / 529,877,674 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 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	Guyanana Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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