

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	32,000,000	32,157,891	0.557%
Abertis Infraestructuras	3	3/27/31	7,700,000	10,419,565	0.181%
ABJA Investment Co Pte	5.45	1/24/28	11,731,000	12,103,359	0.210%
Abn Amro Bank	6.38	4/27/21	1,355,000	1,594,729	0.028%
Adani Ports & Special Economic Zone	4.2	8/4/27	8,450,000	8,984,352	0.156%
Adevinta	3	11/15/27	785,000	951,777	0.016%
Adler	1.5	7/26/24	8,100,000	9,316,587	0.161%
Aib	2.25	7/3/25	12,300,000	15,610,313	0.271%
Akelius Residential Property	1.75	2/7/25	6,390,000	7,901,727	0.137%
Akelius Residential Property	1.13	3/14/24	4,500,000	5,427,338	0.094%
Albania Government International Bond	3.5	10/9/25	5,310,000	6,613,736	0.115%
Albania Government International Bond	3.5	6/16/27	4,085,000	5,111,969	0.089%
Allianz	3.38	9/18/69	13,400,000	17,236,098	0.299%
Altice France SA/France	3.38	1/15/28	505,000	577,071	0.010%
Altice France SA/France	5.88	2/1/27	1,305,000	1,629,542	0.028%
America Movil SAB de CV	5.75	6/28/30	4,930,000	8,910,861	0.154%
American Honda Finance	1.95	10/18/24	4,680,000	5,870,437	0.102%
American Honda Finance	0.75	11/25/26	4,097,000	5,524,543	0.096%
American International	5	4/26/23	4,000,000	5,987,039	0.104%
Anheuser-Busch InBev SA/NV	2	1/23/35	1,560,000	2,041,606	0.035%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	2,131,000	2,748,726	0.048%
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance	3	9/1/29	5,325,000	6,201,290	0.107%
Arion Banki HF	1	3/20/23	5,500,000	6,541,825	0.113%
AT&T	1.6	5/19/28	7,175,000	8,974,840	0.156%
AT&T	2.05	5/19/32	3,040,000	3,937,516	0.068%
Australia Government Bond	3	3/21/47	81,445,000	65,380,853	1.133%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	5,800,000	6,871,717	0.119%
Banco Comercial Portugues	4.5	12/7/27	5,100,000	5,928,438	0.103%
Banco De Bogota	6.25	5/12/26	8,000,000	8,990,000	0.156%
Banco de Credito del Peru	3.13	7/1/30	2,325,000	2,334,044	0.040%
Banco de Credito del Peru	3.13	7/1/30	8,675,000	8,708,746	0.151%
Banco Santander	1.38	2/9/22	2,800,000	3,333,142	0.058%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	9,100,000	9,178,715	0.159%
Bank of America	1.38	2/7/25	5,786,000	7,048,577	0.122%
Bank of America	2.38	6/19/24	5,000,000	6,311,765	0.109%
Barclays	1.88	12/8/23	5,786,000	7,123,283	0.123%
BBVA Bancomer SA/Texas	5.13	1/18/33	11,800,000	12,169,281	0.211%
Becton Dickinson And	3.02	5/24/25	7,393,000	10,894,626	0.189%
Becton Dickinson Euro Finance Sarl	1.21	2/12/36	1,874,000	2,186,520	0.038%
Bellis Acquisition	3.25	2/16/26	1,450,000	2,004,987	0.035%
Bellis Finco	4	2/16/27	545,000	752,276	0.013%
Bermuda Government International Bond	3.72	1/25/27	5,749,000	6,295,155	0.109%
Bermuda Government International Bond	4.75	2/15/29	21,585,000	25,041,838	0.434%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	9,970,000	12,068,179	0.209%
Bnp Paribas	5.75	1/24/22	361,000	517,407	0.009%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	28,170,000,000	43,458,247	0.753%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	91,680,000,000	139,735,712	2.422%
Booking Holdings	2.15	11/25/22	2,560,000	3,098,510	0.054%
BP Capital Markets	1.57	2/16/27	10,000,000	12,645,693	0.219%
Bpce	1.13	1/18/23	3,000,000	3,594,689	0.062%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	157,671,000	29,558,296	0.512%
Bulgaria Government International Bond	1.38	9/23/50	12,067,000	13,816,131	0.239%
Bunge Finance Europe BV	1.85	6/16/23	9,220,000	11,188,454	0.194%
Cabot Financial Luxembourg	7.5	10/1/23	2,180,949	3,065,136	0.053%
CAB SELAS	3.38	2/1/28	5,205,000	6,076,253	0.105%
Caixabank	2.75	7/14/28	19,600,000	23,990,510	0.416%
Canadian Government Bond	0.5	12/1/30	41,500,000	29,896,049	0.518%
Canadian Government Real Return Bond	4	12/1/31	80,072,807	93,216,293	1.616%
Capgemini	1.63	4/15/26	3,900,000	4,910,782	0.085%
Capgemini	2	4/15/29	2,000,000	2,619,249	0.045%
Capital One Financial	1.65	6/12/29	11,300,000	14,060,515	0.244%
Cellnex Telecom	1.75	10/23/30	4,800,000	5,556,403	0.096%
Celulosa Arauco Y Constitucion	4.2	1/29/30	10,260,000	11,062,537	0.192%
Cemex SAB de CV	7.38	6/5/27	7,700,000	8,729,875	0.151%
China development Bank	3.43	1/14/27	480,000,000	72,862,585	1.263%

China development Bank	3.68	2/26/26	570,000,000	88,027,783	1.526%
China development Bank	4.88	2/9/28	170,000,000	28,033,074	0.486%
China development Bank	3.65	5/21/29	210,000,000	32,078,529	0.556%
China development Bank	3.5	8/13/26	280,000,000	42,836,080	0.743%
China development Bank	4.24	8/24/27	330,000,000	52,308,768	0.907%
China Government Bond	2.94	10/17/24	120,000,000	18,319,221	0.318%
China Government Bond	3.13	11/21/29	310,000,000	46,918,535	0.813%
China Government Bond	3.28	12/3/27	60,000,000	9,213,003	0.160%
China Government Bond	3.12	12/5/26	680,000,000	103,957,356	1.802%
China Government Bond	3.77	3/8/25	50,000,000	7,905,086	0.137%
China Government Bond	3.19	4/11/24	120,000,000	18,480,548	0.320%
China Government Bond	3.13	4/13/22	120,000,000	18,411,899	0.319%
China Government Bond	4	6/24/69	80,000,000	12,820,758	0.222%
China Government Bond	3.25	6/6/26	380,000,000	58,511,523	1.014%
China Government Bond	3.54	8/16/28	200,000,000	31,270,414	0.542%
China Government Bond	3.6	9/6/25	40,000,000	6,292,403	0.109%
CIFI Holdings	6.45	11/7/24	8,635,000	9,239,251	0.160%
CIFI Holdings	6.55	3/28/24	2,265,000	2,406,133	0.042%
Cirsa Finance International Sarl	6.25	12/20/23	3,690,000	4,384,469	0.076%
Cirsa Finance International Sarl	6.25	12/20/23	1,700,000	2,019,945	0.035%
Constellium	4.25	2/15/26	945,000	1,127,540	0.020%
Constellium	4.25	2/15/26	6,510,000	7,767,495	0.135%
Consus Real Estate	9.63	5/15/24	4,200,000	5,184,807	0.090%
Contourglobal Power Holdings	3.13	1/1/28	1,550,000	1,827,028	0.032%
Cooperatieve Rabobank UA	4.88	1/10/23	2,893,000	4,293,234	0.074%
Cooperatieve Rabobank UA	4.63	5/23/29	100,000	161,601	0.003%
Country Garden Holdings	5.13	1/17/25	2,655,000	2,762,586	0.048%
Country Garden Holdings	8	1/27/24	1,655,000	1,760,879	0.031%
Country Garden Holdings	5.4	5/27/25	1,870,000	2,014,925	0.035%
Country Garden Holdings	6.15	9/17/25	4,115,000	4,563,418	0.079%
Credit Agricole	0.88	1/14/32	1,000,000	1,184,169	0.021%
Credit Agricole SA/London	1.88	12/20/26	5,200,000	6,629,728	0.115%
Credit Agricole SA/London	1	9/16/24	5,800,000	7,081,276	0.123%
Credit Suisse Group Funding Guernsey	1.25	4/14/22	6,195,000	7,357,286	0.128%
Crh Finance UK	4.13	12/2/29	10,000,000	16,317,110	0.283%
Croatia Government International Bond	1.13	3/4/33	5,606,000	6,596,443	0.114%
Croatia Government International Bond	3.88	5/30/22	14,795,000	18,176,672	0.315%
Croatia Government International Bond	1.13	6/19/29	12,715,000	15,358,267	0.266%
Crystal Almond SARL	4.25	10/15/24	5,560,000	6,671,677	0.116%
C&W Senior Financing DAC	6.88	9/15/27	12,100,000	12,924,313	0.224%
Cyprus Government International Bond	4.25	11/4/25	27,419,000	38,487,365	0.667%
Cyprus Government International Bond	1.25	1/21/40	395,000	487,109	0.008%
Cyprus Government International Bond	2.75	2/26/34	2,716,000	4,004,090	0.069%
Cyprus Government International Bond	0	2/9/26	7,306,000	8,541,443	0.148%
Cyprus Government International Bond	1.5	4/16/27	2,130,000	2,707,446	0.047%
Cyprus Government International Bond	2.75	5/3/49	2,832,000	4,585,457	0.079%
Cyprus Government International Bond	3.88	5/6/22	6,533,000	8,012,517	0.139%
Cyprus Government International Bond	2.75	6/27/24	1,668,000	2,133,459	0.037%
Cyprus Government International Bond	3.75	7/26/23	6,740,000	8,641,046	0.150%
Cyprus Government International Bond	2.38	9/25/28	43,556,000	59,383,424	1.029%
Danske Bank	1.38	2/12/30	4,700,000	5,601,255	0.097%
Danske Bank	2.75	5/19/26	9,193,000	10,807,583	0.187%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	22,381,567	31,888,102	0.553%
Dexia Credit Local	0.63	1/21/22	12,850,000	15,211,599	0.264%
DH Europe Finance II Sarl	0.45	3/18/28	1,450,000	1,707,609	0.030%
DH Europe Finance II Sarl	0.75	9/18/31	7,305,000	8,575,226	0.149%
Dnb Boligkreditt	1.88	11/21/22	9,135,000	11,129,335	0.193%
Eastern Power Networks	5.75	3/8/24	62,000	97,619	0.002%
Eastern Power Networks	4.75	9/30/21	1,084,000	1,525,277	0.026%
eG Global Finance	4.38	2/7/25	2,230,000	2,553,195	0.044%
Egypt Government International Bond	4.75	4/11/25	10,770,000	13,133,637	0.228%
Electricite De France	6.88	12/12/22	950,000	1,447,644	0.025%
Encore Capital	4.88	10/15/25	3,480,000	4,301,247	0.075%
Enel Finance International	5.63	8/14/24	2,663,000	4,247,005	0.074%
ENI FINANCE USA INC 4/2 144A CP	0.2	4/13/21	9,000,000	8,999,587	0.156%
ENI FINANCE USA INC 4/2 144A CP	0.2	4/14/21	18,000,000	17,999,097	0.312%
E.ON	1.63	5/22/29	8,480,000	10,872,218	0.188%
European Investment Bank	1.25	5/12/25	229,430,000	27,258,022	0.472%
FCA Bank SpA/Ireland	0.5	9/13/24	5,800,000	6,892,394	0.119%
FCE Bank	0.87	9/13/21	3,485,000	4,086,737	0.071%
Fiserv	0.38	7/1/23	1,090,000	1,291,153	0.022%
Fiserv	3	7/1/31	9,825,000	14,532,157	0.252%

French Republic Government Bond OAT	1.25	5/25/36	54,164,000	72,264,568	1.253%
French Republic Government Bond OAT	1.75	5/25/66	5,348,000	8,165,623	0.142%
French Republic Government Bond OAT	0.7	7/25/30	43,431,338	62,152,234	1.077%
Ge Capital European Funding Unlimited	4.63	2/22/27	2,050,000	2,996,750	0.052%
General Electric	0.88	5/17/25	6,000,000	7,234,832	0.125%
General Electric	1.88	5/28/27	2,980,000	3,795,710	0.066%
General Motors Financial	2.2	4/1/24	7,605,000	9,422,896	0.163%
Goldman Sachs	5.5	10/12/21	456,000	644,031	0.011%
Goldman Sachs	1.38	5/15/24	5,700,000	6,876,165	0.119%
Goldman Sachs	1.63	7/27/26	4,137,000	5,172,724	0.090%
HBOS	5.37	6/30/21	1,100,000	1,305,011	0.023%
HDFC Bank	8.1	3/22/25	1,620,000,000	23,197,933	0.402%
Hellenic Republic Government Bond	0.75	6/18/31	17,599,000	20,418,875	0.354%
Heta Asset Resolution	2.38	12/13/22	39,100,000	48,045,240	0.833%
Honeywell International	0.75	3/10/32	5,465,000	6,543,775	0.113%
HSBC Bank	4.75	3/24/46	2,368,000	4,285,995	0.074%
HSBC Bank	6.5	7/7/23	18,000	27,864	0.000%
HSBC Holdings	6.5	5/20/24	3,530,000	5,685,532	0.099%
Iceland Bondco	4.63	3/15/25	6,000,000	8,154,557	0.141%
Iceland Government International Bond	0	4/15/28	10,385,000	12,103,835	0.210%
ICICI Bank Ltd/Dubai	4	3/18/26	10,800,000	11,661,300	0.202%
India Government Bond	9.15	11/14/24	1,628,680,000	24,958,069	0.433%
India Government Bond	8.24	2/15/27	2,035,000,000	30,643,118	0.531%
India Government Bond	8.2	9/24/25	293,340,000	4,386,479	0.076%
Indonesia Government International Bond	3.75	6/14/28	40,797,000	56,972,453	0.988%
Indonesia Treasury Bond	8.38	3/15/24	369,100,000,000	27,395,733	0.475%
Indonesia Treasury Bond	7	5/15/27	276,860,000,000	19,855,008	0.344%
Indonesia Treasury Bond	6.13	5/15/28	390,270,000,000	26,089,919	0.452%
Indonesia Treasury Bond	10.25	7/15/27	50,700,000,000	4,203,301	0.073%
Indonesia Treasury Bond	8.38	9/15/26	43,000,000,000	3,279,694	0.057%
Infrastrutture Wireless Italiane	1.63	10/21/28	4,612,000	5,455,492	0.095%
Inmobiliaria Colonial Socimi	1.63	11/28/25	9,300,000	11,508,782	0.199%
Inmobiliaria Colonial Socimi	2.5	11/28/29	1,000,000	1,305,614	0.023%
Inmobiliaria Colonial Socimi	2	4/17/26	2,600,000	3,271,507	0.057%
Intercontinental Hotels	3.88	11/28/22	3,571,000	5,128,712	0.089%
International Game Technology	3.5	6/15/26	2,410,000	2,880,922	0.050%
International Game Technology	3.5	6/15/26	4,550,000	5,439,086	0.094%
Intesa Sanpaolo	1.75	7/4/29	5,200,000	6,489,351	0.112%
Ireland Government Bond	0.2	10/18/30	48,100,000	57,619,618	0.999%
Ireland Government Bond	2	2/18/45	5,630,000	8,645,713	0.150%
Ireland Government Bond	5.4	3/13/25	24,286,300	35,187,712	0.610%
Ireland Government Bond	1.35	3/18/31	36,752,000	48,913,135	0.848%
Ireland Government Bond	1.5	5/15/50	3,700,000	5,164,266	0.090%
Israel Government Bond - Fixed	5.5	1/31/42	107,877,000	52,147,882	0.904%
Israel Government Bond - Fixed	3.75	3/31/47	19,700,000	7,704,145	0.134%
Israel Government Bond - Fixed	1.75	8/31/25	153,957,436	48,713,553	0.844%
Israel Government International Bond	1.5	1/18/27	18,046,000	22,855,759	0.396%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	43,309,000	63,127,821	1.094%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	35,317,881	45,047,657	0.781%
Ivory Coast Government International Bond	4.88	1/30/32	3,560,000	4,080,524	0.071%
JAB Holdings BV	2	5/18/28	5,900,000	7,584,462	0.131%
Japanese Government CPI Linked Bond	0.1	3/10/24	3,477,325,200	31,642,168	0.548%
Japanese Government CPI Linked Bond	0.1	3/10/25	5,672,394,800	51,767,999	0.897%
Japanese Government CPI Linked Bond	0.1	9/10/24	4,924,378,800	44,868,440	0.778%
Japan Government Thirty Year Bond	2.5	9/20/37	11,567,600,000	139,948,894	2.426%
Japan Government Thirty Year Bond	2.2	9/20/39	1,476,850,000	17,478,115	0.303%
Japan Government Thirty Year Bond	1.7	9/20/44	8,879,350,000	100,239,421	1.738%
Japan Government Twenty Year Bond	1.2	12/20/34	18,051,700,000	183,709,163	3.184%
Japan Government Twenty Year Bond	0.7	3/20/37	8,878,050,000	84,524,488	1.465%
Japan Government Twenty Year Bond	0.6	6/20/37	4,378,850,000	41,067,661	0.712%
Japan Government Twenty Year Bond	1.4	9/20/34	468,700,000	4,878,036	0.085%
Jerrold Finco	4.88	1/15/26	580,000	811,286	0.014%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	5,202,000	5,138,460	0.089%
Kuwait Projects Co SPC	4.5	2/23/27	8,400,000	8,168,597	0.142%
Lamar Funding	3.96	5/7/25	6,190,000	6,212,395	0.108%
Landsbankinn HF	1	5/30/23	1,000,000	1,192,800	0.021%
Latvia Government International Bond	0.38	10/7/26	64,671,000	78,753,746	1.365%
Leaseplan	7.38	11/29/69	8,200,000	10,469,572	0.181%
Leeds Building Society	2.63	4/1/21	2,775,000	3,254,470	0.056%
Legal & General	5.38	10/27/45	5,685,000	8,983,552	0.156%
Malaysia Government Bond	4.64	11/7/33	30,871,000	7,889,276	0.137%
Malaysia Government Bond	4.74	3/15/46	310,065,000	77,748,909	1.348%

Malaysia Government Bond	3.84	4/15/33	51,500,000	12,365,465	0.214%
Malaysia Government Bond	4.07	6/15/50	55,588,000	12,639,375	0.219%
Malaysia Government Bond	4.92	7/6/48	119,656,000	30,477,125	0.528%
Marks & Spencer	6	6/12/25	2,099,000	3,250,704	0.056%
Medtronic Global Holdings SCA	0.38	10/15/28	2,969,000	3,490,451	0.061%
MercadoLibre	3.13	1/14/31	5,725,000	5,461,192	0.095%
Mexican Bonos	8.5	5/31/29	481,590,000	26,471,784	0.459%
mo Fisher Scientific	0.88	10/1/31	5,170,000	6,167,928	0.107%
mo Fisher Scientific	0.13	3/1/25	8,810,000	10,370,747	0.180%
mo Fisher Scientific	2.38	4/15/32	842,000	1,151,275	0.020%
Morgan Stanley	1.38	10/27/26	4,931,000	6,134,512	0.106%
Morgan Stanley	0.64	7/26/24	3,049,000	3,631,627	0.063%
Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	5,300,000	6,306,240	0.109%
Nationwide Building Society	1.5	3/8/26	2,770,000	3,415,021	0.059%
Nationwide Building Society	2	7/25/29	5,050,000	6,217,650	0.108%
Netflix	4.63	5/15/29	8,970,000	13,044,549	0.226%
Netherlands Government Bond	5.5	1/15/28	3,870,000	6,388,180	0.111%
New South Wales Treasury	4	5/20/26	46,975,600	41,186,147	0.714%
Next	4.38	10/2/26	982,000	1,523,645	0.026%
Next	3.63	5/18/28	7,491,000	11,183,209	0.194%
North Macedonia Government International Bond	1.63	3/10/28	12,000,000	13,777,302	0.239%
Norway Government Bond	3	3/14/24	104,912,000	13,063,173	0.226%
OmGrid Funding	5.2	5/16/27	2,310,000	2,382,650	0.041%
Orange	0.88	2/3/27	1,000,000	1,221,906	0.021%
Petrobras Global Finance BV	7.38	1/17/27	6,900,000	8,202,548	0.142%
Petroleos Mexicanos	5.13	3/15/23	35,958,000	44,339,385	0.769%
PLT VII Finance Sarl	4.63	1/5/26	1,150,000	1,406,157	0.024%
Portugal Obrigacoes do Tesouro OT	4.1	2/15/45	8,973,000	17,277,118	0.299%
Prologis	2.25	6/30/29	5,048,000	7,315,761	0.127%
Province of Ontario Canada	3.5	6/2/43	5,239,000	4,695,173	0.081%
Qatar Government International Bond	3.75	4/16/30	5,110,000	5,723,200	0.099%
REI - SECURITY LENDING COLLATERAL			6,045,872	60,458,721	1.048%
Republic of South Africa Government Bond	10.5	12/21/26	622,000,000	47,893,157	0.830%
Republic of South Africa Government Bond	8.25	3/31/32	249,080,000	14,596,717	0.253%
Romanian Government International Bond	2.88	10/28/24	2,725,000	3,507,480	0.061%
Romanian Government International Bond	2	1/28/32	3,855,000	4,544,086	0.079%
Romanian Government International Bond	2	1/28/32	8,975,000	10,579,291	0.183%
Romanian Government International Bond	2.88	3/11/29	3,963,000	5,142,517	0.089%
Romanian Government International Bond	2.38	4/19/27	16,845,000	21,358,977	0.370%
Romanian Government International Bond	3.62	5/26/30	23,390,000	31,501,684	0.546%
Romanian Government International Bond	2.12	7/16/31	22,068,000	26,494,498	0.459%
Russian Federal Bond - ofZ	8.15	2/3/27	1,052,304,000	14,912,348	0.258%
Serbia International Bond	1.5	6/26/29	14,635,000	17,230,823	0.299%
Serbia Treasury Bonds	4.5	8/20/32	2,217,000,000	24,677,618	0.428%
Severn Trent Utilities Finance	6.13	2/26/24	206,000	326,724	0.006%
Shimao Group Holdings	5.6	7/15/26	10,345,000	11,166,478	0.194%
Singapore Government Bond	2.25	6/1/21	259,000	193,116	0.003%
Singapore Government Bond	2.88	7/1/29	29,196,000	23,863,802	0.414%
Singapore Government Bond	3.13	9/1/22	45,701,000	35,247,049	0.611%
Sky	1.88	11/24/23	5,244,000	6,482,088	0.112%
Slovenia Government Bond	0.28	1/14/30	15,836,000	19,197,069	0.333%
Slovenia Government Bond	1.25	3/22/27	28,285,000	36,430,612	0.631%
Slovenia Government Bond	1.5	3/25/35	9,923,000	13,418,607	0.233%
Slovenia Government Bond	5.13	3/30/26	5,426,000	8,164,354	0.142%
Slovenia Government Bond	1	3/6/28	10,580,000	13,521,888	0.234%
Slovenia Government Bond	3.13	8/7/45	11,180,000	19,965,472	0.346%
Slovenia Government Bond	4.63	9/9/24	8,424,000	11,673,047	0.202%
Slovenia Government International Bond	5.25	2/18/24	16,865,000	19,099,579	0.331%
Societe Generale	2.5	9/16/26	14,000,000	16,581,978	0.287%
Sofima Holding	3.75	1/15/28	1,395,000	1,646,337	0.029%
Spain Government Bond	0	1/31/25	38,206,000	45,427,402	0.787%
Sri Lanka Government International Bond	6.25	7/27/21	8,450,000	8,178,840	0.142%
Stadshypotek	2	9/1/28	239,000,000	29,928,056	0.519%
State Grid Overseas Investment 2016	1.38	5/2/25	10,000,000	12,299,864	0.213%
Summer BidCo BV	9.75	11/15/25	11,588,687	13,924,233	0.241%
Takeda Pharmaceutical	2.25	11/21/26	12,940,000	16,832,275	0.292%
Tele2	1.13	5/15/24	4,900,000	5,925,742	0.103%
Tele2	2.13	5/15/28	1,600,000	2,082,640	0.036%
Telecom Italia SpA/Milano	5.88	5/19/23	1,300,000	1,951,433	0.034%
Telefonica Emisiones	5.29	12/9/22	50,000	74,260	0.001%
Telefonica Emisiones	2.24	5/27/22	2,100,000	2,532,364	0.044%
Tesco	6.13	2/24/22	1,490,000	2,155,485	0.037%

Tesco Corporate Treasury Services	0.88	5/29/26	5,250,000	6,342,360	0.110%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	1,245,000	1,606,115	0.028%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	1,705,000	2,099,742	0.036%
Thailand Government Bond	1.6	12/17/29	132,630,000	4,201,441	0.073%
Thailand Government Bond	1.59	12/17/35	1,096,260,000	31,544,396	0.547%
Thailand Government Bond	3.65	6/20/31	820,108,000	30,452,637	0.528%
Thailand Government Bond	3.78	6/25/32	258,610,000	9,699,091	0.168%
Transcanada Trust	4.65	5/18/77	27,134,000	22,023,299	0.382%
Transurban Finance Co Pty	1.88	9/16/24	7,836,000	9,725,472	0.169%
Trivium Packaging Finance BV	3.75	8/15/26	710,000	853,333	0.015%
TRP Government Reserve	0.04		126,597,387	126,597,387	2.194%
UBS AG/London	1.38	4/16/21	11,143,000	13,073,668	0.227%
UniCredit	4.88	2/20/29	6,100,000	7,815,166	0.135%
UniCredit	2	3/4/23	5,086,000	6,197,797	0.107%
Unicredit Bank Austria	1.38	5/26/21	400,000	470,286	0.008%
United Kingdom Gilt	0.63	10/22/50	25,172,000	28,150,359	0.488%
United Kingdom Gilt	4.25	12/7/46	35,581,797	79,014,678	1.370%
United Kingdom Gilt	0.63	6/7/25	76,389,000	106,752,621	1.850%
U.S. Treasury Bill	0.06	6/17/21	190,656,000	190,649,884	3.305%
Verisure Holding	3.25	2/15/27	2,295,000	2,715,757	0.047%
Verisure Holding	3.88	7/15/26	1,600,000	1,932,947	0.034%
Verizon Communications	1.3	5/18/33	20,445,000	25,082,337	0.435%
Vertical Midco GmbH	4.38	7/15/27	2,745,000	3,380,304	0.059%
Virgin Media Secured Finance	4.25	1/15/30	5,630,000	7,761,828	0.135%
Volkswagen International Finance	1.88	3/30/27	9,500,000	12,040,815	0.209%
Volkswagen Leasing GmbH	1.5	6/19/26	5,135,000	6,364,155	0.110%
Volkswagen Leasing GmbH	1.63	8/15/25	5,350,000	6,633,317	0.115%
Walgreens Boots Alliance	2.13	11/20/26	13,900,000	17,783,063	0.308%
Westlake Chemical	1.63	7/17/29	26,330,000	32,060,405	0.556%
XLIT	3.25	6/29/47	5,700,000	7,499,685	0.130%
Ziggo BV	2.88	1/15/30	2,700,000	3,174,206	0.055%
Ziggo BV	2.88	1/15/30	2,720,000	3,197,718	0.055%

Total Investments in Securities **5,666,317,036**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	INR	4,376,878,958	USD	(60,279,286)	04/09/2021	(524,735)	-0.009%
Barclays Bank PLC - Wholesale (SING)	GBP	7,665,213	USD	(10,590,958)	05/21/2021	(22,052)	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	33,073,378	BRL	(181,635,683)	06/02/2021	940,768	0.016%
Barclays Bank PLC - Wholesale (SING)	USD	25,508,848	CLP	(17,975,320,217)	06/11/2021	547,067	0.009%
Barclays Bank PLC - Wholesale (SING)	USD	31,984,460	THB	(988,703,614)	06/11/2021	354,463	0.006%
Barclays Bank PLC - Wholesale (SING)	USD	59,492,714	INR	(4,376,878,958)	07/09/2021	585,380	0.010%
BNP PARIBAS SECURITIES CORP	USD	269,640	KRW	(296,304,404)	04/09/2021	7,548	0.000%
BNP PARIBAS SECURITIES CORP	CZK	64,620,000	USD	(3,036,930)	04/16/2021	(133,425)	-0.002%
BNP PARIBAS SECURITIES CORP	MXN	444,345,000	USD	(21,303,985)	04/16/2021	397,825	0.007%
BNP PARIBAS SECURITIES CORP	MXN	444,345,000	USD	(21,201,026)	04/16/2021	500,785	0.009%
BNP PARIBAS SECURITIES CORP	USD	1,315,954	RSD	(127,331,742)	04/16/2021	45,981	0.001%
BNP PARIBAS SECURITIES CORP	AUD	5,480,000	USD	(4,271,578)	04/23/2021	(108,698)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	18,570,418	EUR	(15,554,000)	04/30/2021	318,888	0.006%
BNP PARIBAS SECURITIES CORP	CLP	2,530,132,800	USD	(3,508,518)	06/11/2021	5,000	0.000%
BNP PARIBAS SECURITIES CORP	USD	16,269,878	CLP	(11,495,645,262)	06/11/2021	306,225	0.005%
BNP PARIBAS SECURITIES CORP	USD	63,625,674	CLP	(44,900,637,968)	06/11/2021	1,273,520	0.022%
BANK OF AMERICA	USD	62,718,161	INR	(4,641,143,940)	04/09/2021	(644,220)	-0.011%
BANK OF AMERICA	USD	30,335,276	CAD	(38,150,268)	04/23/2021	(23,704)	0.000%
BANK OF AMERICA	EUR	4,033,185	USD	(4,820,268)	04/30/2021	(87,608)	-0.002%
BANK OF AMERICA	USD	8,199,691	THB	(246,466,326)	06/11/2021	314,893	0.005%
JP MORGAN CHASE BANK	USD	8,444,345	TWD	(232,883,636)	04/09/2021	269,074	0.005%
JP MORGAN CHASE BANK	AUD	73,439,000	USD	(56,926,608)	04/23/2021	(1,138,696)	-0.020%
JP MORGAN CHASE BANK	MYR	22,144,152	USD	(5,360,223)	06/11/2021	(19,285)	0.000%
JP MORGAN CHASE BANK	CZK	74,954,000	USD	(3,374,642)	07/16/2021	(6,474)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	MXN	1,200,088,000	USD	(58,650,168)	04/16/2021	(37,868)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	73,596,000	USD	(58,236,755)	04/23/2021	329,006	0.006%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	75,981,000	USD	(59,489,034)	04/23/2021	974,648	0.017%
CITIBANK N A	RUB	1,041,471,522	USD	(13,752,430)	04/09/2021	8,450	0.000%
CITIBANK N A	MXN	925,719,000	USD	(44,492,031)	04/16/2021	720,086	0.012%
CITIBANK N A	RSD	1,849,162,569	USD	(18,467,618)	04/16/2021	(24,559)	0.000%
CITIBANK N A	RSD	616,387,523	USD	(6,155,873)	04/16/2021	(8,186)	0.000%
CITIBANK N A	RSD	49,855,065	USD	(514,739)	04/16/2021	(17,498)	0.000%
CITIBANK N A	TRY	213,613,000	USD	(29,275,690)	04/16/2021	(3,723,837)	-0.065%
CITIBANK N A	USD	22,750,456	RSD	(2,181,996,415)	04/16/2021	987,800	0.017%
CITIBANK N A	USD	2,126,237	RSD	(206,077,000)	04/16/2021	70,879	0.001%
CITIBANK N A	USD	11,681,283	TRY	(94,706,000)	04/16/2021	352,788	0.006%

CITIBANK N A	ILS	9,340,000	USD	(2,851,156)	04/19/2021	(56,908)	-0.001%
CITIBANK N A	USD	114,291,982	ILS	(365,825,776)	04/19/2021	4,847,869	0.084%
CITIBANK N A	USD	4,375,911	ILS	(14,380,338)	04/19/2021	73,745	0.001%
CITIBANK N A	AUD	67,312,000	USD	(51,936,182)	04/23/2021	(802,644)	-0.014%
CITIBANK N A	AUD	2,926,000	USD	(2,228,939)	04/23/2021	(6,204)	0.000%
CITIBANK N A	USD	477,285,805	JPY	(49,572,383,263)	04/23/2021	29,466,947	0.511%
CITIBANK N A	USD	6,039,968	JPY	(655,392,302)	04/23/2021	119,392	0.002%
CITIBANK N A	EUR	4,568,000	USD	(5,368,222)	04/30/2021	(7,994)	0.000%
CITIBANK N A	EUR	46,601,000	USD	(54,897,376)	04/30/2021	(214,365)	-0.004%
CITIBANK N A	USD	4,234,564	EUR	(3,543,022)	04/30/2021	77,075	0.001%
CITIBANK N A	GBP	4,827,027	USD	(6,723,629)	05/21/2021	(68,054)	-0.001%
CITIBANK N A	USD	305,055,798	EUR	(251,040,432)	05/28/2021	10,298,306	0.179%
CITIBANK N A	USD	300,502,726	EUR	(247,293,560)	05/28/2021	10,144,600	0.176%
CITIBANK N A	USD	90,655,848	CNH	(589,897,603)	06/18/2021	1,334,400	0.023%
CITIBANK N A	USD	90,202,855	CNH	(588,618,729)	06/18/2021	1,075,052	0.019%
CITIBANK N A	USD	10,379,898	CNH	(68,429,000)	06/18/2021	18,477	0.000%
CITIBANK N A	USD	58,782,248	RUB	(4,423,805,000)	07/09/2021	976,209	0.017%
CITIBANK N A	USD	13,593,040	RUB	(1,041,471,522)	07/09/2021	(15,911)	0.000%
CITIBANK N A	USD	6,136,873	RSD	(616,387,523)	07/16/2021	(9,668)	0.000%
CITIBANK N A	USD	18,410,619	RSD	(1,849,162,569)	07/16/2021	(29,003)	-0.001%
DEUTSCHE BANK	INR	1,712,479,081	USD	(23,339,045)	04/09/2021	40,267	0.001%
DEUTSCHE BANK	USD	18,370,823	IDR	(260,737,089,998)	04/09/2021	458,750	0.008%
DEUTSCHE BANK	USD	13,252,917	EUR	(11,095,042)	04/30/2021	233,662	0.004%
DEUTSCHE BANK	MYR	7,590,979	USD	(1,837,698)	06/11/2021	(6,833)	0.000%
DEUTSCHE BANK	USD	3,924,459	MYR	(16,153,074)	06/11/2021	28,507	0.000%
DEUTSCHE BANK	INR	397,896,996	USD	(5,411,172)	07/09/2021	(55,974)	-0.001%
GOLDMAN SACHS & CO	TWD	356,725,195	USD	(12,510,967)	04/09/2021	11,704	0.000%
GOLDMAN SACHS & CO	USD	62,646,203	INR	(4,641,143,940)	04/09/2021	(716,178)	-0.012%
GOLDMAN SACHS & CO	USD	5,547,165	TWD	(153,340,289)	04/09/2021	164,226	0.003%
GOLDMAN SACHS & CO	USD	5,564,975	TWD	(153,315,060)	04/09/2021	182,921	0.003%
GOLDMAN SACHS & CO	USD	2,957,679	TWD	(81,484,044)	04/09/2021	97,219	0.002%
GOLDMAN SACHS & CO	JPY	358,419,000	USD	(3,413,573)	04/23/2021	(175,746)	-0.003%
GOLDMAN SACHS & CO	USD	3,323,038	JPY	(362,444,369)	04/23/2021	48,848	0.001%
GOLDMAN SACHS & CO	USD	330,871,640	EUR	(271,773,199)	04/30/2021	11,964,815	0.207%
GOLDMAN SACHS & CO	USD	8,141,757	THB	(245,205,308)	06/11/2021	297,300	0.005%
GOLDMAN SACHS & CO	USD	8,196,525	THB	(246,879,347)	06/11/2021	298,514	0.005%
GOLDMAN SACHS & CO	USD	8,939,851	THB	(271,556,913)	06/11/2021	252,370	0.004%
GOLDMAN SACHS & CO	USD	58,929,342	CNH	(384,726,103)	06/18/2021	674,668	0.012%
GOLDMAN SACHS & CO	INR	188,431,000	USD	(2,527,681)	07/09/2021	8,366	0.000%
GOLDMAN SACHS & CO	USD	12,621,096	TWD	(356,725,195)	07/09/2021	(45,264)	-0.001%
HSBC SECURITIES INC	IDR	29,689,400,000	USD	(2,060,333)	04/09/2021	(20,736)	0.000%
HSBC SECURITIES INC	INR	153,883,760	USD	(2,082,324)	04/09/2021	18,546	0.000%
HSBC SECURITIES INC	INR	3,039,046,081	USD	(41,687,875)	04/09/2021	(197,846)	-0.003%
HSBC SECURITIES INC	TWD	330,073,313	USD	(11,573,398)	04/09/2021	13,671	0.000%
HSBC SECURITIES INC	TWD	28,702,027	USD	(1,006,382)	04/09/2021	1,189	0.000%
HSBC SECURITIES INC	USD	5,627,247	TWD	(155,255,757)	04/09/2021	177,067	0.003%
HSBC SECURITIES INC	AUD	1,221,675	USD	(929,354)	04/23/2021	(1,309)	0.000%
HSBC SECURITIES INC	USD	304,929,274	EUR	(251,040,432)	05/28/2021	10,171,781	0.176%
HSBC SECURITIES INC	MYR	36,553,000	USD	(8,798,411)	06/11/2021	17,790	0.000%
HSBC SECURITIES INC	MYR	9,077,177	USD	(2,203,466)	06/11/2021	(14,146)	0.000%
HSBC SECURITIES INC	USD	8,720,901	MYR	(35,940,576)	06/11/2021	52,409	0.001%
HSBC SECURITIES INC	USD	4,252,450	THB	(131,160,018)	06/11/2021	56,460	0.001%
HSBC SECURITIES INC	USD	4,292,515	THB	(132,363,125)	06/11/2021	58,035	0.001%
HSBC SECURITIES INC	USD	181,517,737	CNH	(1,182,134,259)	06/18/2021	2,520,664	0.044%
HSBC SECURITIES INC	USD	202,839,584	CNH	(1,322,099,279)	06/18/2021	2,649,208	0.046%
HSBC SECURITIES INC	USD	41,144,641	INR	(3,039,046,081)	07/09/2021	242,870	0.004%
HSBC SECURITIES INC	USD	1,015,282	TWD	(28,702,027)	07/09/2021	(3,850)	0.000%
HSBC SECURITIES INC	USD	11,675,745	TWD	(330,073,313)	07/09/2021	(44,278)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	71,823,352	KRW	(81,404,586,596)	04/09/2021	(182,015)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	5,674,363	JPY	(614,386,777)	04/23/2021	124,217	0.002%
MORGAN STANLEY & COMPANY LLC	USD	13,458,626	NOK	(113,987,682)	04/23/2021	131,440	0.002%
MORGAN STANLEY & COMPANY LLC	USD	2,800,334	GBP	(1,995,000)	05/21/2021	49,599	0.001%
MORGAN STANLEY & COMPANY LLC	USD	5,700,948	THB	(175,760,239)	06/11/2021	78,135	0.001%
MORGAN STANLEY & COMPANY LLC	USD	180,685,914	CNH	(1,177,918,574)	06/18/2021	2,327,174	0.040%
MORGAN STANLEY & COMPANY LLC	KRW	81,404,586,596	USD	(71,827,154)	07/09/2021	367,512	0.006%
RBC DOMINION SECURITIES INC	USD	182,459,748	CAD	(232,147,186)	04/23/2021	(2,276,877)	-0.039%
RBC DOMINION SECURITIES INC	USD	3,086,196	CAD	(3,904,753)	04/23/2021	(21,104)	0.000%
RBC DOMINION SECURITIES INC	USD	53,678,394	CNH	(349,764,357)	06/18/2021	717,577	0.012%
RBC DOMINION SECURITIES INC	USD	539,130,612	EUR	(455,777,942)	06/30/2021	3,600,646	0.062%
RBC DOMINION SECURITIES INC	INR	253,361,261	USD	(3,406,030)	07/09/2021	3,897	0.000%
STATE STREET GLOBAL MARKETS LLC	CZK	112,286,000	USD	(5,209,544)	04/16/2021	(164,312)	-0.003%
STATE STREET GLOBAL MARKETS LLC	MXN	34,095,000	USD	(1,665,673)	04/16/2021	(473)	0.000%

STATE STREET GLOBAL MARKETS LLC	AUD	19,552,000	USD	(15,143,787)	04/23/2021	(291,116)	-0.005%
STATE STREET GLOBAL MARKETS LLC	JPY	610,123,000	USD	(5,731,212)	04/23/2021	(219,583)	-0.004%
STATE STREET GLOBAL MARKETS LLC	USD	3,852,954	JPY	(419,058,118)	04/23/2021	67,336	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,905,052	JPY	(321,412,501)	04/23/2021	1,528	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	16,706,503	JPY	(1,776,562,807)	04/23/2021	657,681	0.011%
STATE STREET GLOBAL MARKETS LLC	EUR	3,232,347	USD	(3,797,770)	04/30/2021	(4,837)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	330,110,675	EUR	(271,773,199)	04/30/2021	11,203,850	0.194%
STATE STREET GLOBAL MARKETS LLC	USD	28,550,976	EUR	(23,673,902)	04/30/2021	771,310	0.013%
STATE STREET GLOBAL MARKETS LLC	USD	26,236,327	EUR	(21,625,990)	04/30/2021	859,741	0.015%
STATE STREET GLOBAL MARKETS LLC	USD	5,068,509	PLN	(18,873,000)	05/14/2021	291,909	0.005%
STATE STREET GLOBAL MARKETS LLC	GBP	1,929,000	USD	(2,661,590)	05/21/2021	(1,857)	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	5,624,000	USD	(7,866,767)	05/21/2021	(112,314)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	285,945,420	GBP	(205,544,596)	05/21/2021	2,537,548	0.044%
STATE STREET GLOBAL MARKETS LLC	USD	4,153,889	CNH	(27,200,000)	06/18/2021	35,304	0.001%
STANDARD CHARTERED SECURITIES	KRW	65,354,155,000	USD	(57,775,510)	04/09/2021	32,656	0.001%
STANDARD CHARTERED SECURITIES	KRW	16,346,736,000	USD	(14,543,359)	04/09/2021	(84,067)	-0.001%
STANDARD CHARTERED SECURITIES	USD	2,825,439	TWD	(77,948,214)	04/09/2021	89,103	0.002%
STANDARD CHARTERED SECURITIES	MYR	11,045,000	USD	(2,721,449)	06/11/2021	(57,510)	-0.001%
STANDARD CHARTERED SECURITIES	USD	79,041,536	MYR	(320,157,742)	06/11/2021	1,822,835	0.032%
UBS SECURITIES LLC	RUB	255,049,000	USD	(3,356,411)	04/09/2021	13,531	0.000%
UBS SECURITIES LLC	RUB	4,080,698,478	USD	(54,135,029)	04/09/2021	(217,088)	-0.004%
UBS SECURITIES LLC	TWD	138,726,465	USD	(4,872,211)	04/09/2021	(2,283)	0.000%
UBS SECURITIES LLC	USD	25,306,704	IDR	(362,080,852,189)	04/09/2021	432,534	0.007%
UBS SECURITIES LLC	USD	18,361,883	IDR	(260,737,089,999)	04/09/2021	449,810	0.008%
UBS SECURITIES LLC	USD	28,058,975	IDR	(397,735,964,000)	04/09/2021	735,376	0.013%
UBS SECURITIES LLC	USD	72,605,762	RUB	(5,377,219,000)	04/09/2021	1,556,999	0.027%
UBS SECURITIES LLC	CZK	528,693,330	USD	(24,839,650)	04/16/2021	(1,084,414)	-0.019%
UBS SECURITIES LLC	CZK	536,703,835	USD	(25,216,009)	04/16/2021	(1,100,844)	-0.019%
UBS SECURITIES LLC	CZK	536,703,835	USD	(25,216,009)	04/16/2021	(1,100,844)	-0.019%
UBS SECURITIES LLC	USD	2,012,329	CZK	(43,057,000)	04/16/2021	77,693	0.001%
UBS SECURITIES LLC	USD	80,101,052	CZK	(1,735,950,000)	04/16/2021	2,101,387	0.036%
UBS SECURITIES LLC	USD	116,673,316	MXN	(2,384,709,000)	04/16/2021	204,125	0.004%
UBS SECURITIES LLC	ILS	5,462,475	USD	(1,657,355)	04/19/2021	(23,146)	0.000%
UBS SECURITIES LLC	CAD	63,941,482	USD	(50,641,263)	04/23/2021	241,686	0.004%
UBS SECURITIES LLC	CAD	9,112,557	USD	(7,161,635)	04/23/2021	89,899	0.002%
UBS SECURITIES LLC	JPY	326,155,000	USD	(3,118,394)	04/23/2021	(172,028)	-0.003%
UBS SECURITIES LLC	JPY	8,949,205,000	USD	(82,266,760)	04/23/2021	(1,422,901)	-0.025%
UBS SECURITIES LLC	USD	229,434,245	AUD	(297,560,787)	04/23/2021	3,392,293	0.059%
UBS SECURITIES LLC	USD	2,033,269	AUD	(2,649,000)	04/23/2021	20,957	0.000%
UBS SECURITIES LLC	USD	8,001,727	AUD	(10,237,689)	04/23/2021	224,670	0.004%
UBS SECURITIES LLC	USD	235,486,911	JPY	(24,416,248,472)	04/23/2021	14,919,414	0.259%
UBS SECURITIES LLC	USD	2,882,199	JPY	(314,251,967)	04/23/2021	43,362	0.001%
UBS SECURITIES LLC	USD	31,465,467	EUR	(26,080,388)	04/30/2021	861,957	0.015%
UBS SECURITIES LLC	PLN	60,954,000	USD	(16,357,518)	05/14/2021	(930,563)	-0.016%
UBS SECURITIES LLC	USD	51,202,519	GBP	(37,328,000)	05/21/2021	(265,869)	-0.005%
UBS SECURITIES LLC	USD	61,379,157	SEK	(506,854,960)	05/21/2021	3,316,162	0.057%
UBS SECURITIES LLC	CLP	3,104,868,000	USD	(4,300,669)	06/11/2021	10,967	0.000%
UBS SECURITIES LLC	CLP	3,999,672,000	USD	(5,570,574)	06/11/2021	(16,351)	0.000%
UBS SECURITIES LLC	USD	16,848,515	CLP	(12,008,524,542)	06/11/2021	172,641	0.003%
UBS SECURITIES LLC	USD	15,163,663	CLP	(10,807,672,088)	06/11/2021	155,377	0.003%
UBS SECURITIES LLC	USD	16,539,006	CLP	(11,672,285,855)	06/11/2021	330,056	0.006%
UBS SECURITIES LLC	USD	15,837,970	CLP	(11,225,159,492)	06/11/2021	249,931	0.004%
UBS SECURITIES LLC	USD	59,985,039	SGD	(80,967,326)	06/18/2021	(183,297)	-0.003%
UBS SECURITIES LLC	USD	176,554,834	ZAR	(2,674,894,009)	06/18/2021	(2,780,157)	-0.048%
UBS SECURITIES LLC	ZAR	428,486,000	USD	(28,443,049)	06/18/2021	284,270	0.005%
UBS SECURITIES LLC	ZAR	865,994,000	USD	(57,329,714)	06/18/2021	729,792	0.013%
UBS SECURITIES LLC	ZAR	428,486,000	USD	(28,544,800)	06/18/2021	182,518	0.003%
UBS SECURITIES LLC	USD	4,914,324	TWD	(138,726,465)	07/09/2021	(11,483)	0.000%
UBS SECURITIES LLC	CZK	1,735,950,000	USD	(80,132,481)	07/16/2021	(2,125,018)	-0.037%

Total Forward Currency Exchange Contracts

131,187,267

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO USD PUT/JPY CALL 103.83 04/30/2021	103.83	4/30/2021	172,400,000	13,275	0.000%

Total Options

13,275

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/24/2022 PAY FIX	(22,000,000)	(182,629)	(0.003%)
PLN IRS 11/21/2022 PAY FIX	(43,000,000)	(377,380)	(0.007%)
PLN IRS 04/06/2028 PAY FIX	(15,800,000)	(344,846)	(0.006%)
PLN IRS 04/06/2023 PAY FIX	(24,000,000)	(225,407)	(0.004%)

EUR IRS 09/22/2027 PAY FIX	(600,000)	(49,033)	(0.001%)
PLN IRS 03/27/2023 PAY FIX	(68,000,000)	(657,080)	(0.011%)
PLN IRS 03/27/2028 PAY FIX	(16,200,000)	(369,736)	(0.006%)
PLN IRS 05/18/2023 PAY FIX	(42,000,000)	(447,197)	(0.008%)
PLN IRS 05/18/2028 PAY FIX	(10,100,000)	(252,926)	(0.004%)
BRAZIL CDS 06/20/2026	14,750,000	(883,555)	(0.015%)
BRAZIL CDS 06/20/2026	14,750,000	(883,555)	(0.015%)
EUR IRS 09/22/2022 PAY FIX	(370,000)	(4,697)	0.000%
PLN IRS 10/19/2022 PAY FIX	(960,000)	(7,639)	0.000%
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(94,066)	(0.002%)
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(92,980)	(0.002%)
EUR IRS 11/03/2047 PAY FIX	(2,200,000)	(699,300)	(0.012%)
JPY IRS 11/07/2037 REC FIX	3,000,000,000	1,686,394	0.029%
PLN IRS 01/23/2023 PAY FIX	(39,000,000)	(359,960)	(0.006%)
PLN IRS 02/12/2028 PAY FIX	(3,937,824)	(105,867)	(0.002%)
PLN IRS 02/12/2028 PAY FIX	(6,068,985)	(163,162)	(0.003%)
PLN IRS 02/13/2018 PAY FIX	(15,931,084)	(425,333)	(0.007%)
PLN IRS 02/14/2028 PAY FIX	(12,062,107)	(323,967)	(0.006%)
GREECE CDS 12/20/2024	8,982,000	138,664	0.002%
GREECE CDS 12/20/2024	4,491,000	69,332	0.001%
GREECE CDS 12/20/2024	4,491,000	69,332	0.001%
GREECE CDS 06/20/2025	4,423,000	66,354	0.001%
GREECE CDS 06/20/2025	2,212,000	33,184	0.001%
GREECE CDS 06/20/2025	2,801,000	42,021	0.001%
GREECE CDS 06/20/2024	2,300,000	36,531	0.001%
GREECE CDS 06/20/2024	2,300,000	36,531	0.001%
GREECE CDS 12/20/2024	4,911,000	75,816	0.001%
GREECE CDS 12/20/2024	16,500,000	254,727	0.004%
GREECE CDS 12/20/2029	6,235,000	(77,838)	(0.001%)
GREECE CDS 12/20/2029	6,235,000	(77,838)	(0.001%)
GREECE CDS 12/20/2021	6,935,000	44,003	0.001%
GREECE CDS 06/20/2022	10,000,000	100,190	0.002%
GREECE CDS 06/20/2024	4,600,000	73,062	0.001%
PLN IRS 02/27/2023 PAY FIX	(78,000,000)	(796,125)	(0.014%)
PLN IRS 02/27/2028 PAY FIX	(8,000,000)	(204,143)	(0.004%)
PLN IRS 04/20/2023 PAY FIX	(27,000,000)	(250,515)	(0.004%)
PLN IRS 24/04/2023 PAY FIX	(27,500,000)	(262,447)	(0.005%)
PLN IRS 05/07/2023 PAY FIX	(60,000,000)	(605,162)	(0.010%)
PLN IRS 05/07/2028 PAY FIX	(16,100,000)	(371,943)	(0.006%)
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(16,162)	0.000%
CZK IRS 02/21/2022 REC FIX	2,680,999,000	1,834,605	0.032%
PLN IRS 10/22/2029 PAY FIX	(32,823,529)	(28,846)	(0.001%)
PLN IRS 12/19/2029 PAY FIX	(87,000,000)	68,444	0.001%
PLN IRS 11/07/2029 PAY FIX	(12,080,034)	(30,797)	(0.001%)
PLN IRS 11/06/2029 PAY FIX	(12,263,993)	(16,097)	0.000%
PLN IRS 11/05/2029 PAY FIX	(12,263,994)	(16,162)	0.000%
CZK IRS 02/13/2022 REC FIX	726,195,000	483,361	0.008%
CZK IRS 02/20/2022 REC FIX	2,536,024,000	1,752,377	0.030%
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(21,230)	0.000%
CZK IRS 02/13/2030 PAY FIX	161,674,000	119,307	0.002%
PLN IRS 04/02/2031 PAY FIX	(52,650,000)	0	0.000%
CZK IRS 02/20/2030 PAY FIX	(422,279,000)	168,180	0.003%
MXN IRS 05/04/2027 REC FIX	525,000,000	(1,066,978)	(0.018%)
CZK IRS 02/21/2030 PAY FIX	(441,113,000)	171,777	0.003%
PLN IRS 10/22/2029 PAY FIX	(22,976,471)	(22,558)	0.000%
CZK IRS 01/29/2031 PAY FIX	(233,800,000)	567,988	0.010%
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(16,795)	0.000%

Total Swap Contracts **(2,939,769)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNM1 CAN 10YR BOND FUT JUN 21	(75)	6/21/2021	(8,281,810)	81,367	(0.144%)
DUM1 EURO SCHATZ FUT JUN 21	(579)	6/8/2021	(76,115,149)	2,026,914	(1.319%)
G M1 LONG GILT FUT JUN 21	1,326	6/28/2021	233,237,531	(4,550,491)	4.043%
IKM1 EURO BTP FUT JUN 21	72	6/8/2021	12,606,900	(159,581)	0.219%
KAAM1 KOREA 10YR BND FUT JUN 21	744	6/15/2021	82,896,753	195,755	1.437%
KEM1 KOREA 3YR BND FUT JUN 21	5,444	6/15/2021	532,927,555	1,994,384	9.238%
OATM1 EURO OAT FUT JUN 21	426	6/8/2021	80,905,394	(2,110,375)	1.402%
OEM1 EURO BOBL FUT JUN 21	586	6/8/2021	92,827,273	(2,373,312)	1.609%
RXM1 EURO BUND FUTURE JUN 21	619	6/8/2021	124,332,375	(2,539,473)	2.155%
UBM1 EURO BUXL 30Y FUT JUN 21	(190)	6/8/2021	(45,908,391)	1,746,022	(0.796%)

Total Futures Contracts **(5,688,789)**

**NET ASSETS** **5,769,077,334**

**NET ASSET VALUE PER SHARE**

International Bond Fund (USD Hedged) Shares **10.13**  
(\$213,322,815 / 21,053,889 Shares Outstanding)

International Bond Fund (USD Hedged) Advisor Class Shares **10.12**  
(\$104,087 / 10,288 Shares Outstanding)

International Bond Fund (USD Hedged) - I Class Shares **10.13**  
(\$475,629,097 / 46,965,755 Shares Outstanding)

International Bond Fund (USD Hedged) - Z Class Shares **10.13**  
(\$5,080,021,334 / 501,312,598 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	EEL	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	GYP	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	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.