

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	32,274,474	0.526%
Abertis Infraestructuras	3	3/27/31	4,300,000	5,945,980	0.097%
ABJA Investment Co Pte	5.45	1/24/28	5,531,000	5,960,481	0.097%
Adani Ports & Special Economic Zone	4.2	8/4/27	8,450,000	8,824,934	0.144%
Adevinta	3	11/15/27	785,000	963,057	0.016%
Adler	1.5	7/26/24	8,100,000	9,415,365	0.153%
Aib	2.25	7/3/25	12,300,000	15,797,299	0.257%
Akelius Residential Property	1.75	2/7/25	6,390,000	7,987,007	0.130%
Akelius Residential Property	1.13	3/14/24	4,500,000	5,481,384	0.089%
Albania Government International Bond	3.5	10/9/25	5,310,000	6,723,539	0.109%
Albania Government International Bond	3.5	6/16/27	4,085,000	5,216,034	0.085%
Allianz	3.38	9/18/69	13,400,000	17,319,065	0.282%
Altice France SA/France	3.38	1/15/28	505,000	583,229	0.009%
Altice France SA/France	5.88	2/1/27	1,305,000	1,638,685	0.027%
America Movil SAB de CV	5.75	6/28/30	4,930,000	9,018,903	0.147%
American Honda Finance	1.95	10/18/24	4,680,000	5,916,119	0.096%
American Honda Finance	0.75	11/25/26	4,097,000	5,585,997	0.091%
American International	5	4/26/23	4,000,000	5,961,027	0.097%
Anheuser-Busch InBev SA/NV	2	1/23/35	1,560,000	2,060,736	0.034%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	2,131,000	2,759,731	0.045%
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance	3	9/1/29	5,325,000	6,296,376	0.103%
Arion Banki HF	1	3/20/23	5,500,000	6,613,971	0.108%
AT&T	1.6	5/19/28	7,175,000	9,119,039	0.148%
AT&T	2.05	5/19/32	3,040,000	3,987,173	0.065%
Australia Government Bond	3	3/21/47	89,025,000	76,517,228	1.246%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	5,800,000	6,965,793	0.113%
Banco Comercial Portugues	4.5	12/7/27	5,100,000	6,236,304	0.102%
Banco De Bogota	6.25	5/12/26	8,000,000	8,770,280	0.143%
Banco de Credito del Peru	3.13	7/1/30	3,625,000	3,610,138	0.059%
Banco de Credito del Peru	3.13	7/1/30	8,675,000	8,639,433	0.141%
Banco Santander	1.38	2/9/22	2,800,000	3,356,355	0.055%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	9,100,000	9,459,177	0.154%
Bank of America	1.38	2/7/25	5,786,000	7,115,969	0.116%
Bank of America	2.38	6/19/24	5,000,000	6,361,667	0.104%
Barclays	1.88	12/8/23	5,786,000	7,193,633	0.117%
BAT INTL FINANCE PLC 4/2 144A CP	0.23	7/15/21	28,400,000	28,398,343	0.462%
BBVA Bancomer SA/Texas	5.13	1/18/33	11,800,000	12,327,460	0.201%
Becton Dickinson And	3.02	5/24/25	7,393,000	10,945,063	0.178%
Becton Dickinson Euro Finance Sarl	1.21	2/12/36	1,874,000	2,195,697	0.036%
Bellis Acquisition	3.25	2/16/26	1,450,000	2,007,731	0.033%
Bellis Finco	4	2/16/27	545,000	754,177	0.012%
Bermuda Government International Bond	3.72	1/25/27	5,749,000	6,309,528	0.103%
Bermuda Government International Bond	4.75	2/15/29	21,585,000	25,188,616	0.410%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	9,970,000	12,265,250	0.200%
Bnp Paribas	2.13	1/23/27	9,300,000	11,896,550	0.194%
Bnp Paribas	5.75	1/24/22	361,000	513,698	0.008%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	28,170,000,000	40,005,529	0.651%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	95,840,000,000	131,787,003	2.146%
Booking Holdings	2.15	11/25/22	2,560,000	3,119,695	0.051%
BP Capital Markets	1.57	2/16/27	10,000,000	12,734,481	0.207%
Bpce	1.13	1/18/23	3,000,000	3,630,743	0.059%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	157,671,000	33,453,390	0.545%
Bunge Finance Europe BV	1.85	6/16/23	9,220,000	11,288,800	0.184%
CAB SELAS	3.38	2/1/28	5,205,000	6,141,710	0.100%
Caixabank	2.75	7/14/28	9,400,000	11,633,690	0.189%
Canadian Government Bond	0.5	12/1/30	41,500,000	30,865,207	0.503%
Canadian Government Real Return Bond	4	12/1/31	85,183,605	100,882,374	1.643%
Capgemini	1.63	4/15/26	3,900,000	4,956,043	0.081%
Capgemini	2	4/15/29	2,000,000	2,664,665	0.043%
Capital One Financial	1.65	6/12/29	11,300,000	14,179,867	0.231%
Cellnex Telecom	1.75	10/23/30	4,800,000	5,640,433	0.092%
Celulosa Arauco Y Constitucion	4.2	1/29/30	10,260,000	11,135,229	0.181%
Cemex SAB de CV	7.38	6/5/27	10,300,000	11,640,030	0.190%
China development Bank	3.43	1/14/27	480,000,000	74,547,871	1.214%
China development Bank	3.68	2/26/26	570,000,000	89,707,694	1.461%

China development Bank	3.3	3/3/26	180,000,000	27,952,217	0.455%
China development Bank	3.65	5/21/29	210,000,000	32,818,299	0.534%
China development Bank	3.39	7/10/27	550,000,000	85,148,533	1.387%
China development Bank	3.42	7/2/24	120,000,000	18,786,587	0.306%
China development Bank	3.5	8/13/26	280,000,000	43,730,199	0.712%
China Government Bond	2.94	10/17/24	120,000,000	18,645,843	0.304%
China Government Bond	3.13	11/21/29	310,000,000	47,984,800	0.781%
China Government Bond	3.28	12/3/27	60,000,000	9,419,790	0.153%
China Government Bond	3.12	12/5/26	680,000,000	106,027,306	1.727%
China Government Bond	3.19	4/11/24	120,000,000	18,791,164	0.306%
China Government Bond	1.99	4/9/25	40,000,000	5,987,913	0.098%
China Government Bond	3.01	5/13/28	200,000,000	30,785,969	0.501%
China Government Bond	4	6/24/69	80,000,000	13,027,569	0.212%
China Government Bond	3.25	6/6/26	380,000,000	59,642,406	0.971%
CIFI Holdings	6.45	11/7/24	3,635,000	3,851,390	0.063%
CIFI Holdings	6.55	3/28/24	2,265,000	2,382,780	0.039%
Cirsa Finance International Sarl	6.25	12/20/23	3,690,000	4,436,848	0.072%
Cirsa Finance International Sarl	6.25	12/20/23	1,700,000	2,044,076	0.033%
Commonwealth of Puerto Rico	8	7/1/35	19,200,000	15,888,000	0.259%
Constellium	4.25	2/15/26	945,000	1,137,667	0.019%
Constellium	4.25	2/15/26	6,510,000	7,837,260	0.128%
Contourglobal Power Holdings	3.13	1/1/28	1,550,000	1,859,526	0.030%
Cooperatieve Rabobank UA	4.88	1/10/23	2,893,000	4,272,454	0.070%
Cooperatieve Rabobank UA	4.63	5/23/29	100,000	164,791	0.003%
Country Garden Holdings	8	1/27/24	1,655,000	1,740,433	0.028%
Country Garden Holdings	5.4	5/27/25	1,870,000	2,008,100	0.033%
Country Garden Holdings	6.15	9/17/25	4,115,000	4,521,011	0.074%
Credit Agricole	0.88	1/14/32	1,000,000	1,201,959	0.020%
Credit Agricole SA/London	1.88	12/20/26	5,200,000	6,685,994	0.109%
Credit Agricole SA/London	1	9/16/24	5,800,000	7,142,472	0.116%
Credit Suisse Group Funding Guernsey	1.25	4/14/22	6,195,000	7,424,835	0.121%
Crh Finance UK	4.13	12/2/29	10,000,000	16,516,602	0.269%
Croatia Government International Bond	1.13	3/4/33	5,606,000	6,611,253	0.108%
Croatia Government International Bond	3.88	5/30/22	14,795,000	18,222,022	0.297%
Croatia Government International Bond	1.13	6/19/29	13,940,000	17,028,376	0.277%
Crystal Almond SARL	4.25	10/15/24	5,560,000	6,756,673	0.110%
C&W Senior Financing DAC	6.88	9/15/27	9,300,000	9,956,115	0.162%
Cyprus Government International Bond	4.25	11/4/25	27,419,000	38,835,679	0.632%
Cyprus Government International Bond	1.25	1/21/40	395,000	476,999	0.008%
Cyprus Government International Bond	2.75	2/26/34	2,716,000	4,002,112	0.065%
Cyprus Government International Bond	0	2/9/26	7,306,000	8,706,751	0.142%
Cyprus Government International Bond	1.5	4/16/27	2,130,000	2,743,788	0.045%
Cyprus Government International Bond	2.75	5/3/49	2,832,000	4,515,797	0.074%
Cyprus Government International Bond	3.88	5/6/22	6,533,000	8,023,055	0.131%
Cyprus Government International Bond	2.75	6/27/24	1,668,000	2,160,681	0.035%
Cyprus Government International Bond	3.75	7/26/23	6,740,000	8,684,778	0.141%
Cyprus Government International Bond	2.38	9/25/28	43,556,000	59,867,621	0.975%
Danske Bank	1.38	2/12/30	4,700,000	5,677,519	0.092%
Dar Al-Arkan Sukuk	6.75	2/15/25	6,025,000	6,230,091	0.101%
Deuce Finco	5.5	6/15/27	1,600,000	2,214,630	0.036%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	123,198,634	175,505,313	2.858%
Dnb Boligkreditt	1.88	11/21/22	9,135,000	11,189,277	0.182%
Eastern Power Networks	5.75	3/8/24	62,000	97,145	0.002%
Eastern Power Networks	4.75	9/30/21	1,084,000	1,515,032	0.025%
eG Global Finance	4.38	2/7/25	2,230,000	2,605,696	0.042%
Egypt Government International Bond	4.75	4/11/25	10,770,000	13,357,921	0.218%
Egypt Treasury Bills	12.47	7/13/21	235,450,000	14,998,549	0.244%
Electricite De France	6.88	12/12/22	950,000	1,433,748	0.023%
Encore Capital	4.88	10/15/25	3,480,000	4,359,222	0.071%
Enel Finance International	5.63	8/14/24	2,663,000	4,228,367	0.069%
E.ON	1.63	5/22/29	8,480,000	11,005,674	0.179%
Equate Petrochemical BV	2.63	4/28/28	9,170,000	9,283,708	0.151%
European Investment Bank	1.25	5/12/25	254,130,000	30,766,356	0.501%
FCA Bank SpA/Ireland	0.5	9/13/24	5,800,000	6,968,681	0.113%
FCE Bank	0.87	9/13/21	3,485,000	4,133,248	0.067%
Fiserv	0.38	7/1/23	1,090,000	1,304,384	0.021%
Fiserv	3	7/1/31	9,825,000	14,864,120	0.242%
French Republic Government Bond OAT	1.25	5/25/36	57,639,000	76,505,890	1.246%
General Electric	0.88	5/17/25	6,000,000	7,300,188	0.119%
General Motors Financial	2.2	4/1/24	7,605,000	9,521,985	0.155%
Goldman Sachs	5.5	10/12/21	456,000	639,206	0.010%
Goldman Sachs	1.38	5/15/24	5,700,000	6,935,585	0.113%

Goldman Sachs	1.63	7/27/26	4,137,000	5,231,366	0.085%
Gruenthal GmbH	3.63	11/15/26	990,000	1,206,233	0.020%
Gruenthal GmbH	4.13	5/15/28	195,000	238,276	0.004%
Hannover Rueck	1.75	10/8/40	4,800,000	5,955,064	0.097%
Hannover Rueck	1.38	6/30/42	4,700,000	5,590,023	0.091%
Hellenic Republic Government Bond	0.75	6/18/31	17,599,000	20,729,188	0.338%
Heta Asset Resolution	2.38	12/13/22	39,100,000	48,254,892	0.786%
Honeywell International	0.75	3/10/32	5,465,000	6,567,217	0.107%
HSBC Bank	4.75	3/24/46	2,368,000	4,545,167	0.074%
HSBC Bank	6.5	7/7/23	18,000	27,684	0.000%
HSBC Holdings	6.5	5/20/24	3,530,000	5,656,231	0.092%
Iceland Bondco	4.63	3/15/25	6,000,000	8,151,815	0.133%
Iceland Government International Bond	0	4/15/28	10,385,000	12,207,744	0.199%
ICICI Bank Ltd/Dubai	4	3/18/26	4,975,000	5,388,012	0.088%
Indonesia Government International Bond	3.75	6/14/28	40,797,000	57,593,633	0.938%
Indonesia Treasury Bond	8.38	3/15/24	369,100,000,000	27,842,104	0.453%
Indonesia Treasury Bond	7	5/15/27	276,860,000,000	20,269,971	0.330%
Indonesia Treasury Bond	6.13	5/15/28	390,270,000,000	26,955,545	0.439%
Indonesia Treasury Bond	10.25	7/15/27	50,700,000,000	4,242,191	0.069%
Indonesia Treasury Bond	8.38	9/15/26	43,000,000,000	3,338,520	0.054%
Infrastrutture Wireless Italiane	1.63	10/21/28	4,612,000	5,562,357	0.091%
Inmobiliaria Colonial Socimi	1.63	11/28/25	9,300,000	11,686,256	0.190%
Inmobiliaria Colonial Socimi	2.5	11/28/29	1,000,000	1,329,830	0.022%
Inmobiliaria Colonial Socimi	2	4/17/26	2,600,000	3,321,509	0.054%
Inpost	2.25	7/15/27	1,740,000	2,079,964	0.034%
Intercontinental Hotels	3.88	11/28/22	3,571,000	5,136,515	0.084%
International Game Technology	3.5	6/15/26	2,410,000	2,924,984	0.048%
International Game Technology	3.5	6/15/26	4,550,000	5,522,273	0.090%
Intesa Sanpaolo	1.75	7/4/29	5,200,000	6,598,315	0.107%
Ireland Government Bond	0.2	10/18/30	48,100,000	57,473,741	0.936%
Ireland Government Bond	2	2/18/45	5,630,000	8,544,321	0.139%
Ireland Government Bond	5.4	3/13/25	24,286,300	35,098,369	0.572%
Ireland Government Bond	1.35	3/18/31	42,948,000	57,163,976	0.931%
Ireland Government Bond	1.5	5/15/50	2,696,000	3,708,587	0.060%
Israel Government Bond - Fixed	5.5	1/31/42	107,877,000	52,435,293	0.854%
Israel Government Bond - Fixed	3.75	3/31/47	3,672,000	1,446,147	0.024%
Israel Government Bond - Fixed	1.75	8/31/25	153,957,436	49,931,136	0.813%
Israel Government International Bond	1.5	1/18/27	18,046,000	23,099,189	0.376%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	35,208,000	49,206,768	0.801%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	39,240,554	50,183,992	0.817%
Ivory Coast Government International Bond	4.88	1/30/32	3,560,000	4,228,868	0.069%
JAB Holdings BV	2	5/18/28	5,900,000	7,616,114	0.124%
Japanese Government CPI Linked Bond	0.1	3/10/24	5,064,432,600	46,291,271	0.754%
Japanese Government CPI Linked Bond	0.1	3/10/25	5,689,193,600	52,131,439	0.849%
Japanese Government CPI Linked Bond	0.2	3/10/30	1,508,142,316	14,220,345	0.232%
Japanese Government CPI Linked Bond	0.1	9/10/24	4,938,991,200	45,196,693	0.736%
Japan Government Thirty Year Bond	2.5	9/20/37	13,012,700,000	157,794,581	2.570%
Japan Government Thirty Year Bond	2.2	9/20/39	2,147,300,000	25,467,622	0.415%
Japan Government Thirty Year Bond	1.7	9/20/44	9,286,250,000	104,925,138	1.709%
Japan Government Twenty Year Bond	1.2	12/20/34	17,113,700,000	174,408,929	2.840%
Japan Government Twenty Year Bond	0.7	3/20/37	8,878,050,000	84,972,596	1.384%
Japan Government Twenty Year Bond	0.6	6/20/37	4,378,850,000	41,291,537	0.672%
Japan Government Twenty Year Bond	1.4	9/20/34	468,700,000	4,881,576	0.079%
Japan Treasury Discount Bill	-0.1	8/16/21	6,811,000,000	61,315,308	0.998%
Jerrold Finco	4.88	1/15/26	580,000	825,124	0.013%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	5,202,000	5,358,698	0.087%
Kuwait Projects Co SPC	4.5	2/23/27	8,400,000	8,353,246	0.136%
Lamar Funding	3.96	5/7/25	6,190,000	6,225,933	0.101%
Landsbankinn HF	1	5/30/23	1,000,000	1,205,599	0.020%
Latvia Government International Bond	0.38	10/7/26	64,671,000	79,174,016	1.289%
Leaseplan	7.38	11/29/69	8,200,000	10,865,620	0.177%
Legal & General	5.38	10/27/45	5,685,000	9,053,500	0.147%
Leviathan Bond	5.75	6/30/23	8,600,000	8,997,750	0.147%
Malaysia Government Bond	4.64	11/7/33	81,439,000	21,317,419	0.347%
Malaysia Government Bond	4.74	3/15/46	310,065,000	78,754,136	1.282%
Malaysia Government Bond	3.84	4/15/33	51,500,000	12,610,127	0.205%
Malaysia Government Bond	4.07	6/15/50	45,488,000	10,532,643	0.172%
Malaysia Government Bond	4.92	7/6/48	119,656,000	30,854,972	0.502%
Marks & Spencer	6	6/12/25	2,099,000	3,261,438	0.053%
Medtronic Global Holdings SCA	0.38	10/15/28	2,969,000	3,545,382	0.058%
MercadoLibre	3.13	1/14/31	6,325,000	6,217,475	0.101%
Mexican Bonos	8.5	5/31/29	481,590,000	26,608,870	0.433%

Minejesa Capital BV	5.63	8/10/37	8,300,000	9,012,721	0.147%
mo Fisher Scientific	0.88	10/1/31	5,170,000	6,232,827	0.101%
mo Fisher Scientific	0.13	3/1/25	8,810,000	10,492,526	0.171%
mo Fisher Scientific	2.38	4/15/32	842,000	1,162,639	0.019%
Morgan Stanley	1.38	10/27/26	4,931,000	6,205,526	0.101%
Morgan Stanley	0.64	7/26/24	3,049,000	3,672,872	0.060%
Morocco Government International Bond	1.38	3/30/26	5,300,000	6,383,487	0.104%
Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	5,300,000	6,375,977	0.104%
Nationwide Building Society	1.5	3/8/26	2,770,000	3,451,053	0.056%
Nationwide Building Society	2	7/25/29	5,050,000	6,298,577	0.103%
Netflix	4.63	5/15/29	8,970,000	13,277,566	0.216%
New South Wales Treasury	4	5/20/26	46,975,600	40,312,242	0.656%
Next	4.38	10/2/26	982,000	1,537,438	0.025%
Next	3.63	5/18/28	7,491,000	11,400,396	0.186%
North Macedonia Government International Bond	1.63	3/10/28	12,000,000	14,070,332	0.229%
Norway Government Bond	3	3/14/24	104,912,000	12,875,561	0.210%
OmGrid Funding	5.2	5/16/27	2,310,000	2,392,005	0.039%
Orange	0.88	2/3/27	1,000,000	1,235,931	0.020%
Organon & Co / Organon Foreign debt Co-Issuer BV	2.88	4/30/28	3,365,000	4,042,717	0.066%
Petrobras Global Finance BV	7.38	1/17/27	4,500,000	5,551,988	0.090%
Petrobras Global Finance BV	5.6	1/3/31	2,520,000	2,825,550	0.046%
Petroleos Mexicanos	5.13	3/15/23	35,958,000	44,964,763	0.732%
Philippine Government International Bond	0.25	4/28/25	4,245,000	5,056,764	0.082%
PLT VII Finance Sarl	4.63	1/5/26	1,150,000	1,412,123	0.023%
Portugal Obrigacoes do Tesouro OT	4.1	2/15/45	6,869,000	13,167,887	0.214%
Prologis	2.25	6/30/29	5,048,000	7,434,692	0.121%
Province of Ontario Canada	3.5	6/2/43	5,239,000	4,908,667	0.080%
Qatar Government International Bond	3.75	4/16/30	5,110,000	5,792,824	0.094%
REI - SECURITY LENDING COLLATERAL			5,538,790	55,387,896	0.902%
Republic of South Africa Government Bond	10.5	12/21/26	535,705,000	42,680,083	0.695%
Republic of South Africa Government Bond	8	1/31/30	75,195,000	4,998,668	0.081%
Republic of South Africa Government Bond	7	2/28/31	582,125,000	35,004,954	0.570%
Republic of South Africa Government Bond	8.25	3/31/32	287,880,000	18,430,416	0.300%
Romanian Government International Bond	2.88	10/28/24	2,725,000	3,534,585	0.058%
Romanian Government International Bond	2	1/28/32	3,855,000	4,630,490	0.075%
Romanian Government International Bond	2	1/28/32	8,975,000	10,780,454	0.176%
Romanian Government International Bond	2.88	3/11/29	3,963,000	5,210,496	0.085%
Romanian Government International Bond	2.88	5/26/28	16,560,000	21,952,481	0.357%
Romanian Government International Bond	3.62	5/26/30	23,390,000	32,125,996	0.523%
Romanian Government International Bond	2.12	7/16/31	22,068,000	27,054,262	0.441%
Russian Federal Bond - ofZ	8.15	2/3/27	1,052,304,000	15,217,444	0.248%
Russian Federal Bond - ofZ	8.5	9/17/31	1,725,000,000	26,032,462	0.424%
Serbia International Bond	1.5	6/26/29	14,635,000	17,520,947	0.285%
Serbia Treasury Bonds	4.5	8/20/32	2,460,540,000	27,448,636	0.447%
Severn Trent Utilities Finance	6.13	2/26/24	206,000	324,783	0.005%
Shimao Group Holdings	5.6	7/15/26	8,645,000	9,100,386	0.148%
Singapore Government Bond	2.88	7/1/29	29,196,000	24,182,721	0.394%
Singapore Government Bond	3.13	9/1/22	45,701,000	35,077,990	0.571%
Sky	1.88	11/24/23	5,244,000	6,530,158	0.106%
Slovenia Government Bond	0.28	1/14/30	20,986,000	25,484,604	0.415%
Slovenia Government Bond	1.5	3/25/35	11,285,000	15,288,859	0.249%
Slovenia Government Bond	3.13	8/7/45	7,347,000	13,240,607	0.216%
Slovenia Government International Bond	5.25	2/18/24	16,865,000	18,958,554	0.309%
Societe Generale	2.5	9/16/26	14,000,000	16,683,503	0.272%
Sofima Holding	3.75	1/15/28	1,395,000	1,660,804	0.027%
Spain Government Bond	0	1/31/25	38,206,000	45,906,197	0.748%
Sri Lanka Government International Bond	6.25	7/27/21	8,450,000	8,323,250	0.136%
Stadshypotek	2	9/1/28	239,000,000	30,364,766	0.494%
Standard Chartered	2.5	9/9/30	9,070,000	11,369,924	0.185%
State Grid Overseas Investment 2016	1.38	5/2/25	10,000,000	12,384,329	0.202%
Summer BidCo BV	9.75	11/15/25	11,588,687	14,000,034	0.228%
Takeda Pharmaceutical	2.25	11/21/26	12,940,000	16,939,800	0.276%
Tele2	1.13	5/15/24	4,900,000	5,982,563	0.097%
Tele2	2.13	5/15/28	1,600,000	2,090,050	0.034%
Telecom Italia SpA/Milano	5.88	5/19/23	1,300,000	1,946,937	0.032%
Telefonica Emisiones	5.29	12/9/22	50,000	73,832	0.001%
Telefonica Emisiones	2.24	5/27/22	2,100,000	2,546,923	0.041%
Tesco	6.13	2/24/22	1,490,000	2,136,410	0.035%
Tesco Corporate Treasury Services	0.88	5/29/26	5,250,000	6,394,948	0.104%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	1,245,000	1,589,621	0.026%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	1,705,000	2,086,301	0.034%
Thailand Government Bond	1.6	12/17/29	132,630,000	4,148,649	0.068%

Thailand Government Bond	1.59	12/17/35	1,214,160,000	35,157,605	0.573%
Thailand Government Bond	3.65	6/20/31	879,408,000	32,127,706	0.523%
Thailand Government Bond	3.78	6/25/32	258,610,000	9,590,474	0.156%
TK Elevator Midco GmbH	4.38	7/15/27	2,745,000	3,398,001	0.055%
Transcanada Trust	4.65	5/18/77	27,134,000	22,628,084	0.368%
Transurban Finance Co Pty	1.88	9/16/24	7,836,000	9,812,885	0.160%
Trivium Packaging Finance BV	3.75	8/15/26	710,000	853,450	0.014%
TRP Government Reserve	0.03		388,891,647	388,891,647	6.333%
UniCredit	4.88	2/20/29	6,100,000	7,884,052	0.128%
UniCredit	2	3/4/23	5,086,000	6,243,549	0.102%
United Kingdom Gilt	0.63	10/22/50	27,904,000	32,771,063	0.534%
United Kingdom Gilt	4.25	12/7/46	35,581,797	81,400,532	1.326%
United Kingdom Gilt	0.63	6/7/25	80,742,000	113,332,258	1.845%
U.S. Treasury Bill	0.05	12/30/21	248,856,000	248,786,803	4.051%
Verisure Holding	3.25	2/15/27	2,295,000	2,730,875	0.044%
Verisure Holding	3.88	7/15/26	1,600,000	1,938,559	0.032%
Verizon Communications	1.3	5/18/33	12,270,000	14,973,115	0.244%
Virgin Media Secured Finance	4.25	1/15/30	5,630,000	7,752,777	0.126%
Vmed O2 UK Financing I	4.5	7/15/31	5,145,000	7,143,910	0.116%
Volkswagen International Finance	1.88	3/30/27	9,500,000	12,224,484	0.199%
Volkswagen Leasing GmbH	1.5	6/19/26	5,135,000	6,452,938	0.105%
Volkswagen Leasing GmbH	1.63	8/15/25	5,350,000	6,726,609	0.110%
Walgreens Boots Alliance	2.13	11/20/26	8,340,000	10,766,224	0.175%
Westlake Chemical	1.63	7/17/29	14,435,000	17,887,562	0.291%
XLIT	3.25	6/29/47	5,700,000	7,569,220	0.123%
Ziggo BV	2.88	1/15/30	2,700,000	3,201,525	0.052%
Ziggo BV	2.88	1/15/30	2,720,000	3,225,240	0.053%

Total Investments in Securities **6,148,385,095**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
GOLDMAN SACHS & CO	THB	4,867,890	USD	(152,972)	09/10/2021	(1,132)	0.000%
Barclays Bank PLC - Wholesale (SING)	INR	605,998,332	USD	(8,102,124)	07/09/2021	41,192	0.001%
Barclays Bank PLC - Wholesale (SING)	INR	729,000,000	USD	(9,746,641)	07/09/2021	49,553	0.001%
Barclays Bank PLC - Wholesale (SING)	INR	2,835,255,448	USD	(37,896,885)	07/09/2021	202,855	0.003%
Barclays Bank PLC - Wholesale (SING)	USD	20,457,971	IDR	(300,384,383,085)	07/09/2021	(210,603)	-0.003%
Barclays Bank PLC - Wholesale (SING)	USD	59,492,714	INR	(4,376,878,958)	07/09/2021	676,867	0.011%
Barclays Bank PLC - Wholesale (SING)	USD	62,092,272	EUR	(51,028,733)	07/30/2021	1,546,171	0.025%
BNP PARIBAS SECURITIES CORP	USD	5,149,887	RUB	(370,621,401)	07/09/2021	89,396	0.001%
BNP PARIBAS SECURITIES CORP	MXN	77,017,000	USD	(3,808,179)	07/16/2021	47,858	0.001%
BNP PARIBAS SECURITIES CORP	USD	1,339,634	RSD	(130,772,137)	07/16/2021	21,250	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,435,794	RSD	(141,127,664)	07/16/2021	13,011	0.000%
BNP PARIBAS SECURITIES CORP	JPY	171,258,000	USD	(1,576,279)	07/21/2021	(34,468)	-0.001%
BNP PARIBAS SECURITIES CORP	CAD	4,099,000	USD	(3,250,724)	07/23/2021	55,949	0.001%
BNP PARIBAS SECURITIES CORP	USD	2,160,216	AUD	(2,776,540)	07/23/2021	77,703	0.001%
BNP PARIBAS SECURITIES CORP	SEK	3,177,954	USD	(383,371)	08/20/2021	(11,860)	0.000%
BNP PARIBAS SECURITIES CORP	USD	396,337,438	EUR	(324,235,026)	08/31/2021	11,395,888	0.186%
BNP PARIBAS SECURITIES CORP	USD	8,517,148	BRL	(45,408,921)	09/02/2021	(542,259)	-0.009%
BNP PARIBAS SECURITIES CORP	USD	27,245,743	CLP	(19,961,048,600)	09/10/2021	117,504	0.002%
BNP PARIBAS SECURITIES CORP	USD	32,797,645	CLP	(23,791,411,980)	09/10/2021	463,717	0.008%
BNP PARIBAS SECURITIES CORP	USD	12,342,901	CNH	(80,198,000)	09/17/2021	13,302	0.000%
BNP PARIBAS SECURITIES CORP	USD	14,566,417	CLP	(10,520,011,945)	10/08/2021	283,006	0.005%
BNP PARIBAS SECURITIES CORP	USD	31,586,789	CLP	(23,328,265,000)	10/08/2021	(86,864)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	114,640,875	CNH	(738,848,976)	10/15/2021	1,271,624	0.021%
BANK OF AMERICA	INR	136,194,431	USD	(1,812,542)	07/09/2021	17,618	0.000%
BANK OF AMERICA	INR	167,918,000	USD	(2,304,034)	07/09/2021	(47,577)	-0.001%
BANK OF AMERICA	USD	395,803,423	EUR	(324,235,026)	08/31/2021	10,861,873	0.177%
BANK OF AMERICA	USD	12,739,560	MYR	(52,723,942)	09/10/2021	69,495	0.001%
BANK OF AMERICA	USD	229,498,967	CNH	(1,477,697,952)	10/15/2021	2,760,465	0.045%
JP MORGAN CHASE BANK	CZK	74,954,000	USD	(3,374,642)	07/16/2021	110,216	0.002%
JP MORGAN CHASE BANK	USD	2,453,944	JPY	(269,807,000)	07/21/2021	24,910	0.000%
JP MORGAN CHASE BANK	USD	1,637,416	GBP	(1,155,000)	08/20/2021	39,509	0.001%
JP MORGAN CHASE BANK	USD	32,899,151	MYR	(136,230,451)	09/10/2021	161,677	0.003%
JP MORGAN CHASE BANK	USD	60,989,809	SGD	(80,967,326)	09/17/2021	778,325	0.013%
JP MORGAN CHASE BANK	ZAR	32,659,294	USD	(2,281,237)	09/17/2021	(17,119)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	64,776,837	CAD	(78,002,000)	07/23/2021	1,852,453	0.030%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	60,852,945	CAD	(75,297,000)	07/23/2021	110,690	0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	159,863,886	EUR	(132,066,961)	07/30/2021	3,165,117	0.052%
CITIBANK N A	RUB	4,321,078,000	USD	(56,517,926)	07/09/2021	2,482,384	0.040%
CITIBANK N A	USD	13,593,040	RUB	(1,041,471,522)	07/09/2021	(627,287)	-0.010%
CITIBANK N A	USD	58,782,248	RUB	(4,423,805,000)	07/09/2021	(1,620,704)	-0.026%
CITIBANK N A	ILS	20,842,811	USD	(6,426,025)	07/15/2021	(32,059)	-0.001%

CITIBANK N A	ILS	205,695,000	USD	(63,225,929)	07/15/2021	(124,714)	-0.002%
CITIBANK N A	USD	46,991,675	ILS	(152,576,425)	07/15/2021	185,687	0.003%
CITIBANK N A	USD	14,821,957	ILS	(48,170,575)	07/15/2021	44,632	0.001%
CITIBANK N A	USD	110,906,498	ILS	(365,403,639)	07/15/2021	(1,188,660)	-0.019%
CITIBANK N A	TRY	118,907,000	USD	(13,740,914)	07/16/2021	(198,062)	-0.003%
CITIBANK N A	USD	30,657,485	MXN	(606,356,000)	07/16/2021	298,848	0.005%
CITIBANK N A	USD	6,136,873	RSD	(616,387,523)	07/16/2021	(77,259)	-0.001%
CITIBANK N A	USD	18,410,619	RSD	(1,849,162,569)	07/16/2021	(231,776)	-0.004%
CITIBANK N A	USD	13,973,441	TRY	(118,907,000)	07/16/2021	430,589	0.007%
CITIBANK N A	USD	201,085,896	JPY	(21,807,302,917)	07/21/2021	4,757,828	0.077%
CITIBANK N A	USD	4,680,541	JPY	(512,253,794)	07/21/2021	68,793	0.001%
CITIBANK N A	USD	52,225,940	JPY	(5,743,197,790)	07/21/2021	520,741	0.008%
CITIBANK N A	AUD	79,106,000	USD	(62,065,777)	07/23/2021	(2,733,189)	-0.045%
CITIBANK N A	USD	119,580,847	AUD	(158,569,000)	07/23/2021	647,908	0.011%
CITIBANK N A	GBP	43,575,000	USD	(61,964,068)	08/20/2021	(1,679,419)	-0.027%
CITIBANK N A	USD	8,337,011	BRL	(44,954,831)	09/02/2021	(631,802)	-0.010%
CITIBANK N A	USD	2,160,370	THB	(69,502,349)	09/10/2021	(7,559)	0.000%
CITIBANK N A	USD	53,949,483	ZAR	(742,916,748)	10/15/2021	2,639,270	0.043%
DEUTSCHE BANK	INR	397,896,996	USD	(5,411,172)	07/09/2021	(64,291)	-0.001%
DEUTSCHE BANK	USD	5,060,991	JPY	(561,040,385)	07/21/2021	10,023	0.000%
DEUTSCHE BANK	USD	61,622,778	JPY	(6,811,871,808)	07/21/2021	296,458	0.005%
DEUTSCHE BANK	USD	1,605,911	GBP	(1,154,209)	08/20/2021	9,098	0.000%
DEUTSCHE BANK	USD	915,434	THB	(29,403,743)	09/10/2021	(1,732)	0.000%
GOLDMAN SACHS & CO	IDR	411,075,712,000	USD	(28,587,125)	07/09/2021	(302,204)	-0.005%
GOLDMAN SACHS & CO	INR	188,431,000	USD	(2,527,681)	07/09/2021	4,427	0.000%
GOLDMAN SACHS & CO	KRW	2,714,012,000	USD	(2,442,338)	07/09/2021	(34,801)	-0.001%
GOLDMAN SACHS & CO	KRW	32,562,314,000	USD	(29,232,709)	07/09/2021	(347,438)	-0.006%
GOLDMAN SACHS & CO	TWD	384,402,150	USD	(13,738,461)	07/09/2021	58,225	0.001%
GOLDMAN SACHS & CO	USD	30,661,897	IDR	(450,576,574,627)	07/09/2021	(340,964)	-0.006%
GOLDMAN SACHS & CO	USD	12,621,096	TWD	(356,725,195)	07/09/2021	(182,228)	-0.003%
GOLDMAN SACHS & CO	USD	29,154,031	THB	(910,334,618)	09/10/2021	758,724	0.012%
GOLDMAN SACHS & CO	USD	9,742,968	THB	(304,711,337)	09/10/2021	238,362	0.004%
GOLDMAN SACHS & CO	USD	13,860,321	TWD	(384,402,150)	10/08/2021	(29,876)	0.000%
GOLDMAN SACHS & CO	USD	114,477,460	CNH	(738,848,976)	10/15/2021	1,108,209	0.018%
HSBC SECURITIES INC	IDR	304,273,732,179	USD	(20,912,284)	07/09/2021	23,905	0.000%
HSBC SECURITIES INC	INR	45,078,403	USD	(605,486)	07/09/2021	271	0.000%
HSBC SECURITIES INC	TWD	469,824,850	USD	(16,794,454)	07/09/2021	68,162	0.001%
HSBC SECURITIES INC	USD	33,856,809	IDR	(500,640,638,474)	07/09/2021	(590,814)	-0.010%
HSBC SECURITIES INC	USD	41,144,641	INR	(3,039,046,081)	07/09/2021	306,393	0.005%
HSBC SECURITIES INC	USD	18,596,116	RUB	(1,362,314,238)	07/09/2021	(5,021)	0.000%
HSBC SECURITIES INC	USD	1,015,282	TWD	(28,702,027)	07/09/2021	(14,870)	0.000%
HSBC SECURITIES INC	USD	11,675,745	TWD	(330,073,313)	07/09/2021	(171,009)	-0.003%
HSBC SECURITIES INC	MXN	497,912,250	USD	(24,498,733)	07/16/2021	430,413	0.007%
HSBC SECURITIES INC	USD	50,873,590	AUD	(65,744,801)	07/23/2021	1,562,423	0.025%
HSBC SECURITIES INC	USD	10,291,099	CAD	(12,892,792)	07/23/2021	(109,544)	-0.002%
HSBC SECURITIES INC	USD	5,751,441	EUR	(4,815,740)	07/30/2021	37,518	0.001%
HSBC SECURITIES INC	MYR	924,544	USD	(222,017)	09/10/2021	160	0.000%
HSBC SECURITIES INC	USD	9,772,654	THB	(304,711,337)	09/10/2021	268,047	0.004%
HSBC SECURITIES INC	USD	230,142,272	CNH	(1,477,697,500)	09/17/2021	2,961,823	0.048%
HSBC SECURITIES INC	USD	230,016,889	CNH	(1,477,697,500)	09/17/2021	2,836,440	0.046%
HSBC SECURITIES INC	RUB	1,362,314,238	USD	(18,325,700)	10/08/2021	8,909	0.000%
HSBC SECURITIES INC	USD	20,660,945	IDR	(304,273,732,179)	10/08/2021	20,657	0.000%
HSBC SECURITIES INC	USD	598,985	INR	(45,078,403)	10/08/2021	107	0.000%
HSBC SECURITIES INC	USD	16,941,004	TWD	(469,824,850)	10/08/2021	(35,904)	-0.001%
MORGAN STANLEY & COMPANY LLC	IDR	213,157,364,229	USD	(14,690,377)	07/09/2021	(23,640)	0.000%
MORGAN STANLEY & COMPANY LLC	INR	907,134,400	USD	(12,078,618)	07/09/2021	111,319	0.002%
MORGAN STANLEY & COMPANY LLC	KRW	81,404,586,596	USD	(71,827,154)	07/09/2021	384,959	0.006%
MORGAN STANLEY & COMPANY LLC	USD	30,859,011	CAD	(38,678,376)	07/23/2021	(342,919)	-0.006%
MORGAN STANLEY & COMPANY LLC	USD	324,440,478	EUR	(268,135,950)	07/30/2021	6,294,491	0.102%
MORGAN STANLEY & COMPANY LLC	USD	564,608	EUR	(466,285)	07/30/2021	11,356	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,857,992	EUR	(1,525,939)	07/30/2021	47,449	0.001%
MORGAN STANLEY & COMPANY LLC	USD	3,146,073	GBP	(2,262,926)	08/20/2021	15,386	0.000%
MORGAN STANLEY & COMPANY LLC	USD	220,129,976	EUR	(183,893,565)	09/30/2021	1,658,904	0.027%
MORGAN STANLEY & COMPANY LLC	USD	26,133,995	CLP	(18,882,072,721)	10/08/2021	497,103	0.008%
MORGAN STANLEY & COMPANY LLC	USD	14,526,194	IDR	(213,157,364,229)	10/08/2021	66,749	0.001%
RBC DOMINION SECURITIES INC	INR	891,000,000	USD	(11,855,877)	07/09/2021	117,248	0.002%
RBC DOMINION SECURITIES INC	INR	253,361,261	USD	(3,406,030)	07/09/2021	(1,399)	0.000%
RBC DOMINION SECURITIES INC	USD	4,193,833	AUD	(5,389,007)	07/23/2021	151,867	0.002%
STATE STREET GLOBAL MARKETS LLC	MXN	165,970,750	USD	(8,165,388)	07/16/2021	144,327	0.002%
STATE STREET GLOBAL MARKETS LLC	JPY	341,117,000	USD	(3,123,221)	07/21/2021	(52,193)	-0.001%
STATE STREET GLOBAL MARKETS LLC	JPY	13,884,073,000	USD	(126,105,568)	07/21/2021	(1,109,220)	-0.018%
STATE STREET GLOBAL MARKETS LLC	USD	8,281,160	JPY	(897,823,743)	07/21/2021	198,180	0.003%

STATE STREET GLOBAL MARKETS LLC	USD	5,361,452	JPY	(581,275,953)	07/21/2021	128,307	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	167,544,471	JPY	(18,228,134,785)	07/21/2021	3,439,148	0.056%
STATE STREET GLOBAL MARKETS LLC	USD	2,144,238	JPY	(233,893,269)	07/21/2021	38,530	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	4,186,182	JPY	(458,346,921)	07/21/2021	59,749	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	20,175,943	JPY	(2,209,032,761)	07/21/2021	288,333	0.005%
STATE STREET GLOBAL MARKETS LLC	CAD	2,012,841	USD	(1,667,028)	07/23/2021	(43,266)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,893,943	AUD	(2,523,000)	07/23/2021	1,594	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,190,968	CAD	(4,024,172)	07/23/2021	(55,340)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,325,205	CAD	(1,642,971)	07/23/2021	(183)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	13,515,177	NOK	(113,987,682)	07/23/2021	274,892	0.004%
STATE STREET GLOBAL MARKETS LLC	USD	5,427,574	EUR	(4,515,325)	07/30/2021	70,096	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,396,673	EUR	(2,020,000)	07/30/2021	(77)	0.000%
STATE STREET GLOBAL MARKETS LLC	PLN	29,096,000	USD	(7,773,818)	08/13/2021	(141,737)	-0.002%
STATE STREET GLOBAL MARKETS LLC	GBP	877,000	USD	(1,211,893)	08/20/2021	1,409	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	1,776,501	USD	(2,470,036)	08/20/2021	(12,303)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	319,944,314	GBP	(226,955,125)	08/20/2021	5,959,000	0.097%
STATE STREET GLOBAL MARKETS LLC	USD	64,164,573	SEK	(532,922,071)	08/20/2021	1,864,602	0.030%
STATE STREET GLOBAL MARKETS LLC	THB	9,346,112	USD	(296,868)	09/10/2021	(5,342)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,747,972	ZAR	(54,057,000)	09/17/2021	450	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	7,235,881	EUR	(6,049,437)	09/30/2021	48,968	0.001%
STATE STREET GLOBAL MARKETS LLC	CZK	51,072,000	USD	(2,373,289)	10/15/2021	(676)	0.000%
STANDARD CHARTERED SECURITIES	INR	77,324,305	USD	(1,040,680)	07/09/2021	(1,608)	0.000%
STANDARD CHARTERED SECURITIES	MYR	2,880,029	USD	(695,491)	09/10/2021	(3,393)	0.000%
STANDARD CHARTERED SECURITIES	USD	12,453,083	MYR	(51,473,572)	09/10/2021	83,493	0.001%
STANDARD CHARTERED SECURITIES	USD	25,150,257	MYR	(104,197,513)	09/10/2021	110,602	0.002%
STANDARD CHARTERED SECURITIES	CNH	66,673,222	USD	(10,262,424)	09/17/2021	(12,117)	0.000%
SOCIETE GENERALE	USD	220,054,396	EUR	(183,893,565)	09/30/2021	1,583,324	0.026%
UBS SECURITIES LLC	KRW	3,217,338,000	USD	(2,897,589)	07/09/2021	(43,563)	-0.001%
UBS SECURITIES LLC	RUB	4,439,585,000	USD	(61,755,251)	07/09/2021	(1,136,838)	-0.019%
UBS SECURITIES LLC	USD	28,550,740	KRW	(32,252,629,410)	07/09/2021	(59,816)	-0.001%
UBS SECURITIES LLC	USD	21,737,539	RUB	(1,562,450,839)	07/09/2021	403,723	0.007%
UBS SECURITIES LLC	USD	4,914,324	TWD	(138,726,465)	07/09/2021	(64,746)	-0.001%
UBS SECURITIES LLC	CZK	1,735,950,000	USD	(80,132,481)	07/16/2021	577,538	0.009%
UBS SECURITIES LLC	MXN	539,630,000	USD	(26,954,280)	07/16/2021	63,563	0.001%
UBS SECURITIES LLC	MXN	796,009,000	USD	(38,852,803)	07/16/2021	1,001,257	0.016%
UBS SECURITIES LLC	USD	42,344,479	CZK	(905,452,000)	07/16/2021	247,041	0.004%
UBS SECURITIES LLC	USD	42,248,653	CZK	(905,452,000)	07/16/2021	151,215	0.002%
UBS SECURITIES LLC	USD	201,138,881	JPY	(21,871,841,874)	07/21/2021	4,229,777	0.069%
UBS SECURITIES LLC	USD	52,228,213	JPY	(5,743,197,790)	07/21/2021	523,015	0.009%
UBS SECURITIES LLC	USD	51,457,577	JPY	(5,657,478,420)	07/21/2021	524,098	0.009%
UBS SECURITIES LLC	USD	6,048,941	EUR	(5,001,605)	07/30/2021	114,487	0.002%
UBS SECURITIES LLC	USD	17,564,418	EUR	(14,523,250)	07/30/2021	332,437	0.005%
UBS SECURITIES LLC	EUR	23,306,747	USD	(28,599,569)	08/31/2021	(929,100)	-0.015%
UBS SECURITIES LLC	USD	8,496,871	BRL	(45,635,965)	09/02/2021	(607,833)	-0.010%
UBS SECURITIES LLC	USD	8,502,490	BRL	(45,635,965)	09/02/2021	(602,215)	-0.010%
UBS SECURITIES LLC	USD	13,969,899	CLP	(10,196,319,420)	09/10/2021	112,502	0.002%
UBS SECURITIES LLC	USD	31,850,620	THB	(998,899,142)	09/10/2021	692,794	0.011%
UBS SECURITIES LLC	USD	54,265,074	ZAR	(742,916,000)	09/17/2021	2,762,135	0.045%
UBS SECURITIES LLC	ZAR	24,927,994	USD	(1,729,807)	09/17/2021	(1,664)	0.000%
UBS SECURITIES LLC	USD	2,080,299	EUR	(1,740,000)	09/30/2021	13,127	0.000%
UBS SECURITIES LLC	KRW	32,252,629,410	USD	(28,542,150)	10/08/2021	(10,264)	0.000%
UBS SECURITIES LLC	KRW	1,526,800,226	USD	(1,354,189)	10/08/2021	(3,525)	0.000%
UBS SECURITIES LLC	KRW	561,845,774	USD	(498,327)	10/08/2021	(1,297)	0.000%
UBS SECURITIES LLC	USD	34,109,212	CLP	(24,546,694,539)	10/08/2021	781,252	0.013%
UBS SECURITIES LLC	CZK	905,452,000	USD	(42,227,176)	10/15/2021	(163,283)	-0.003%
UBS SECURITIES LLC	CZK	905,452,000	USD	(42,300,958)	11/12/2021	(247,767)	-0.004%

Total Forward Currency Exchange Contracts

77,574,031

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR CALL/USD PUT 1.2299 07/30/2021	1.23	7/30/2021	307,100,000	40,534	0.001%
FXO EUR CALL/USD PUT 1.2517 09/09/2021	1.25	9/9/2021	(307,100,000)	(86,285)	(0.001%)

Total Options

(45,751)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/24/2022 PAY FIX	(22,000,000)	(147,382)	(0.002%)
PLN IRS 11/21/2022 PAY FIX	(43,000,000)	(304,654)	(0.005%)
PLN IRS 04/06/2028 PAY FIX	(15,800,000)	(339,673)	(0.006%)
PLN IRS 04/06/2023 PAY FIX	(24,000,000)	(177,649)	(0.003%)
EUR IRS 09/22/2027 PAY FIX	(600,000)	(45,929)	(0.001%)
PLN IRS 03/27/2023 PAY FIX	(68,000,000)	(521,066)	(0.008%)
PLN IRS 03/27/2028 PAY FIX	(16,200,000)	(363,916)	(0.006%)

PLN IRS 05/18/2023 PAY FIX	(42,000,000)	(357,402)	(0.006%)
PLN IRS 05/18/2028 PAY FIX	(10,100,000)	(250,823)	(0.004%)
EUR IRS 09/22/2022 PAY FIX	(370,000)	(3,858)	0.000%
PLN IRS 10/19/2022 PAY FIX	(960,000)	(6,146)	0.000%
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(76,146)	(0.001%)
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(75,197)	(0.001%)
EUR IRS 11/03/2047 PAY FIX	(2,200,000)	(698,357)	(0.011%)
JPY IRS 11/07/2037 REC FIX	3,000,000,000	2,095,099	0.034%
PLN IRS 01/23/2023 PAY FIX	(39,000,000)	(289,007)	(0.005%)
PLN IRS 02/12/2028 PAY FIX	(3,937,824)	(103,991)	(0.002%)
PLN IRS 02/12/2028 PAY FIX	(6,068,985)	(160,272)	(0.003%)
PLN IRS 02/13/2018 PAY FIX	(15,931,084)	(417,785)	(0.007%)
PLN IRS 02/14/2028 PAY FIX	(12,062,107)	(318,195)	(0.005%)
GREECE CDS 06/20/2026	3,700,000	54,431	0.001%
GREECE CDS 12/20/2024	8,982,000	150,996	0.002%
GREECE CDS 12/20/2024	4,491,000	75,498	0.001%
GREECE CDS 12/20/2024	4,491,000	75,498	0.001%
GREECE CDS 06/20/2025	4,423,000	75,019	0.001%
GREECE CDS 06/20/2025	2,212,000	37,518	0.001%
GREECE CDS 06/20/2025	2,801,000	47,508	0.001%
GREECE CDS 06/20/2024	2,300,000	38,316	0.001%
GREECE CDS 06/20/2024	2,300,000	38,316	0.001%
GREECE CDS 12/20/2024	4,911,000	82,559	0.001%
GREECE CDS 12/20/2024	16,500,000	277,382	0.005%
GREECE CDS 12/20/2029	6,235,000	(42,760)	(0.001%)
GREECE CDS 12/20/2029	6,235,000	(42,760)	(0.001%)
GREECE CDS 12/20/2021	6,935,000	29,266	0.000%
GREECE CDS 06/20/2022	10,000,000	81,780	0.001%
GREECE CDS 06/20/2024	4,600,000	76,631	0.001%
PLN IRS 02/27/2023 PAY FIX	(78,000,000)	(640,365)	(0.010%)
PLN IRS 02/27/2028 PAY FIX	(8,000,000)	(200,667)	(0.003%)
PLN IRS 04/20/2023 PAY FIX	(27,000,000)	(196,846)	(0.003%)
PLN IRS 24/04/2023 PAY FIX	(27,500,000)	(207,004)	(0.003%)
PLN IRS 05/07/2023 PAY FIX	(60,000,000)	(480,299)	(0.008%)
PLN IRS 05/07/2028 PAY FIX	(16,100,000)	(368,231)	(0.006%)
EUR IRS 04/29/2028 REC FIX	38,400,000	(13,933)	0.000%
ITRX XOVER CDSI S35 5Y 06/20/2026	(7,585,000)	(1,118,635)	(0.018%)
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(31,048)	(0.001%)
EUR IRS 06/01/2028 REC FIX	56,750,000	54,842	0.001%
CZK IRS 02/21/2022 REC FIX	2,680,999,000	1,169,177	0.019%
PLN IRS 10/22/2029 PAY FIX	(32,823,529)	(67,128)	(0.001%)
EUR IRS 06/28/2028 REC FIX	7,800,000	8,518	0.000%
EUR IRS 06/01/2028 REC FIX	21,200,000	20,085	0.000%
PLN IRS 12/19/2029 PAY FIX	(87,000,000)	(48,075)	(0.001%)
PLN IRS 11/07/2029 PAY FIX	(12,080,034)	(45,542)	(0.001%)
PLN IRS 11/06/2029 PAY FIX	(6,263,993)	(15,825)	0.000%
CZK IRS 02/13/2022 REC FIX	726,195,000	303,287	0.005%
PLN IRS 06/28/2023 PAY FIX	(200,464,000)	(119,185)	(0.002%)
CZK IRS 02/20/2022 REC FIX	2,536,024,000	1,116,449	0.018%
EUR IRS 06/03/2028 REC FIX	15,400,000	15,339	0.000%
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(36,129)	(0.001%)
CZK IRS 02/13/2030 PAY FIX	161,674,000	168,690	0.003%
PLN IRS 05/04/2031 PAY FIX	(39,000,000)	(190,714)	(0.003%)
EUR IRS 05/19/2028 REC FIX	33,000,000	160,941	0.003%
CZK IRS 02/20/2030 PAY FIX	(422,279,000)	293,540	0.005%
MXN IRS 05/04/2027 REC FIX	525,000,000	(1,561,384)	(0.025%)
CZK IRS 02/21/2030 PAY FIX	(441,113,000)	302,243	0.005%
PLN IRS 10/22/2029 PAY FIX	(22,976,471)	(49,358)	(0.001%)
EUR IRS 06/29/2028 REC FIX	7,869,000	18,428	0.000%
CZK IRS 01/29/2031 PAY FIX	(233,800,000)	617,226	0.010%
PLN IRS 06/29/2023 PAY FIX	(355,922,000)	(251,376)	(0.004%)
PLN IRS 06/28/2023 PAY FIX	(238,214,000)	(149,063)	(0.002%)
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(31,681)	(0.001%)
CNY IRS 06/28/2026 REC FIX	214,300,000	(5,738)	0.000%

Total Swap Contracts (3,086,612)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
DUU1 EURO SCHATZ FUT SEPT 21	(503)	9/8/2021	(66,883,913)	1,977,201	(1.089%)
G U1 LONG GILT FUT SEPT 21	466	9/28/2021	82,575,540	(1,288,528)	1.345%
IKU1 EURO BTP FUT SEPT 21	54	9/8/2021	9,694,858	(94,701)	0.158%
KAU1 KOREA 10YR BND FUT SEP 21	760	9/17/2021	84,891,356	(1,220,302)	1.382%
KEU1 KOREA 3YR BND FUT SEP 21	1,157	9/17/2021	112,982,542	(1,976,355)	1.840%
OATU1 EURO OAT FUT SEPT 21	492	9/8/2021	92,782,187	(2,002,252)	1.511%
RXU1 EURO BUND FUTURE SEP 21	351	9/8/2021	71,839,980	(1,569,301)	1.170%
UBU1 EURO BUXL 30Y FUT SEPT 21	(194)	9/8/2021	(46,752,415)	231,868	(0.761%)

Total Futures Contracts (5,942,370)

NET ASSETS 6,141,060,233

NET ASSET VALUE PER SHARE

International Bond Fund (USD Hedged) Shares 10.13
(\$224,896,366 / 22,198,245 Shares Outstanding)

International Bond Fund (USD Hedged) Advisor Class Shares 10.12
(\$104,077 / 10,288 Shares Outstanding)

International Bond Fund (USD Hedged) - I Class Shares 10.13
(\$521,212,298 / 51,472,376 Shares Outstanding)

International Bond Fund (USD Hedged) - Z Class Shares 10.13

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	Nicaraguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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