

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	32,138,160	0.522%
Abertis Infraestructuras	3	3/27/31	4,300,000	5,803,850	0.094%
ABJA Investment Co Pte	5.45	1/24/28	5,531,000	6,041,441	0.098%
Adani Ports & Special Economic Zone	4.2	8/4/27	8,450,000	8,868,598	0.144%
Adevinta	3	11/15/27	785,000	936,402	0.015%
Adler	1.5	7/26/24	8,100,000	8,231,198	0.134%
Aib	2.25	7/3/25	12,300,000	15,366,435	0.250%
Akelius Residential Property	1.75	2/7/25	6,390,000	7,789,862	0.127%
Akelius Residential Property	1.13	3/14/24	4,500,000	5,349,457	0.087%
Albania Government International Bond	3.5	10/9/25	5,310,000	6,581,305	0.107%
Albania Government International Bond	3.5	6/16/27	4,085,000	5,103,737	0.083%
Allianz	3.38	9/18/70	13,400,000	16,802,446	0.273%
Altice Financing	4.25	8/15/29	1,775,000	2,016,636	0.033%
Altice France SA/France	3.38	1/15/28	505,000	562,937	0.009%
Altice France SA/France	5.88	2/1/27	1,305,000	1,580,638	0.026%
America Movil SAB de CV	5.75	6/28/30	4,930,000	8,605,186	0.140%
American Honda Finance	1.95	10/18/24	4,680,000	5,762,064	0.094%
American Honda Finance	0.75	11/25/26	4,097,000	5,386,265	0.088%
American International	5	4/26/23	4,000,000	5,742,511	0.093%
Anheuser-Busch InBev SA/NV	2	1/23/35	1,560,000	1,996,276	0.032%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	2,131,000	2,672,880	0.043%
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance	3	9/1/29	5,325,000	6,177,343	0.100%
Arion Banki HF	1	3/20/23	5,500,000	6,467,502	0.105%
AT&T	1.6	5/19/28	7,175,000	8,889,119	0.144%
AT&T	2.05	5/19/32	3,040,000	3,890,848	0.063%
Australia Government Bond	3	3/21/47	47,950,000	39,051,326	0.635%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	5,800,000	6,805,165	0.111%
Banco Comercial Portugues	4.5	12/7/27	5,100,000	6,099,582	0.099%
Banco De Bogota	6.25	5/12/26	8,000,000	8,720,000	0.142%
Banco de Credito del Peru	3.13	7/1/30	3,625,000	3,593,281	0.058%
Banco de Credito del Peru	3.13	7/1/30	8,675,000	8,599,094	0.140%
Banco Santander	1.38	2/9/22	2,800,000	3,263,781	0.053%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	9,100,000	9,292,010	0.151%
Bank of America	1.38	2/7/25	5,786,000	6,935,718	0.113%
Bank of America	2.38	6/19/24	5,000,000	6,189,064	0.101%
Barclays	1.88	12/8/23	5,786,000	7,004,952	0.114%
BBVA Bancomer SA/Texas	5.13	1/18/33	11,800,000	12,317,961	0.200%
Becton Dickinson And	3.02	5/24/25	7,393,000	10,564,287	0.172%
Becton Dickinson Euro Finance Sarl	1.21	2/12/36	1,874,000	2,140,357	0.035%
Becton Dickinson Euro Finance Sarl	0.33	8/13/28	2,750,000	3,152,525	0.051%
Bellis Acquisition	3.25	2/16/26	1,450,000	1,920,712	0.031%
Bellis Finco	4	2/16/27	545,000	718,126	0.012%
Bermuda Government International Bond	3.72	1/25/27	5,324,000	5,856,453	0.095%
Bermuda Government International Bond	4.75	2/15/29	20,045,000	23,323,360	0.379%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	9,970,000	11,988,064	0.195%
Bnp Paribas	2.13	1/23/27	9,300,000	11,600,318	0.189%
Bnp Paribas	5.75	1/24/22	361,000	494,082	0.008%
Bonos de la Tesoreria de la Republica en pesos	5	10/1/28	9,545,000,000	11,483,492	0.187%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	28,170,000,000	33,920,912	0.551%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	95,840,000,000	111,651,459	1.814%
Booking Holdings	2.15	11/25/22	2,560,000	3,030,881	0.049%
BP Capital Markets	1.57	2/16/27	10,000,000	12,418,555	0.202%
Bpce	1.13	1/18/23	3,000,000	3,537,636	0.057%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	157,671,000	28,835,479	0.469%
Bunge Finance Europe BV	1.85	6/16/23	9,220,000	10,979,133	0.178%
CAB SELAS	3.38	2/1/28	5,205,000	6,076,903	0.099%
Caixabank	2.75	7/14/28	9,400,000	11,351,251	0.184%
Canadian Government Real Return Bond	4	12/1/31	119,078,319	136,144,708	2.212%
Capgemini	1.63	4/15/26	3,900,000	4,830,000	0.078%
Capgemini	2	4/15/29	2,000,000	2,596,140	0.042%
Capital One Financial	1.65	6/12/29	11,300,000	13,838,982	0.225%
Cellnex Telecom	1.75	10/23/30	4,800,000	5,475,900	0.089%
Celulosa Arauco Y Constitucion	4.2	1/29/30	10,260,000	11,067,975	0.180%
Cemex SAB de CV	3.88	7/11/31	12,000,000	12,022,200	0.195%
China development Bank	3.43	1/14/27	480,000,000	75,466,789	1.226%

China development Bank	3.68	2/26/26	570,000,000	90,439,690	1.470%
China development Bank	3.07	3/10/30	330,000,000	50,143,656	0.815%
China development Bank	3.3	3/3/26	180,000,000	28,243,559	0.459%
China development Bank	3.65	5/21/29	210,000,000	33,301,046	0.541%
China development Bank	3.39	7/10/27	550,000,000	86,340,395	1.403%
China development Bank	3.42	7/2/24	120,000,000	18,871,713	0.307%
China development Bank	4.04	7/6/28	120,000,000	19,425,240	0.316%
China development Bank	3.5	8/13/26	280,000,000	44,171,666	0.718%
China Government Bond	2.94	10/17/24	120,000,000	18,757,804	0.305%
China Government Bond	3.13	11/21/29	310,000,000	48,643,547	0.790%
China Government Bond	3.12	12/5/26	680,000,000	107,209,974	1.742%
China Government Bond	3.19	4/11/24	120,000,000	18,890,307	0.307%
China Government Bond	1.99	4/9/25	40,000,000	6,048,544	0.098%
China Government Bond	3.01	5/13/28	258,000,000	40,306,257	0.655%
China Government Bond	4	6/24/69	80,000,000	13,700,744	0.223%
China Government Bond	3.25	6/6/26	380,000,000	60,215,528	0.979%
CIFI Holdings	6.45	11/7/24	3,635,000	3,648,122	0.059%
CIFI Holdings	6.55	3/28/24	2,265,000	2,290,245	0.037%
Cirsa Finance International Sarl	6.25	12/20/23	3,690,000	4,333,468	0.070%
Cirsa Finance International Sarl	6.25	12/20/23	1,700,000	1,996,449	0.032%
Cirsa Finance International Sarl	4.5	3/15/27	2,000,000	2,296,776	0.037%
Commonwealth of Puerto Rico	8	7/1/35	19,200,000	16,560,000	0.269%
Constellium	4.25	2/15/26	945,000	1,107,393	0.018%
Constellium	4.25	2/15/26	6,510,000	7,628,710	0.124%
Contourglobal Power Holdings	3.13	1/1/28	1,550,000	1,820,740	0.030%
Cooperatieve Rabobank UA	4.88	1/10/23	2,893,000	4,109,652	0.067%
Cooperatieve Rabobank UA	4.63	5/23/29	100,000	157,789	0.003%
Country Garden Holdings	8	1/27/24	1,655,000	1,722,722	0.028%
Country Garden Holdings	5.4	5/27/25	1,870,000	1,906,841	0.031%
Country Garden Holdings	6.15	9/17/25	4,115,000	4,298,484	0.070%
Credit Agricole	0.88	1/14/32	1,000,000	1,168,300	0.019%
Credit Agricole SA/London	1.88	12/20/26	5,200,000	6,521,015	0.106%
Credit Agricole SA/London	1	9/16/24	5,800,000	6,961,637	0.113%
Credit Suisse Group Funding Guernsey	1.25	4/14/22	6,195,000	7,232,668	0.118%
Crh Finance UK	4.13	12/2/29	10,000,000	15,845,020	0.257%
Croatia Government International Bond	1.13	3/4/33	5,606,000	6,474,554	0.105%
Croatia Government International Bond	3.88	5/30/22	14,795,000	17,611,442	0.286%
Croatia Government International Bond	1.13	6/19/29	13,940,000	16,671,237	0.271%
Crystal Almond SARL	4.25	10/15/24	5,560,000	6,586,044	0.107%
C&W Senior Financing DAC	6.88	9/15/27	9,300,000	9,788,250	0.159%
Cyprus Government International Bond	4.25	11/4/25	27,419,000	37,621,936	0.611%
Cyprus Government International Bond	1.25	1/21/40	395,000	474,134	0.008%
Cyprus Government International Bond	2.75	2/26/34	2,716,000	3,910,859	0.064%
Cyprus Government International Bond	0	2/9/26	7,306,000	8,503,866	0.138%
Cyprus Government International Bond	1.5	4/16/27	2,130,000	2,669,973	0.043%
Cyprus Government International Bond	2.75	5/3/49	2,832,000	4,411,283	0.072%
Cyprus Government International Bond	3.88	5/6/22	6,533,000	7,753,434	0.126%
Cyprus Government International Bond	2.75	6/27/24	1,668,000	2,100,339	0.034%
Cyprus Government International Bond	3.75	7/26/23	6,740,000	8,406,566	0.137%
Cyprus Government International Bond	2.38	9/25/28	36,621,000	49,049,747	0.797%
Czech Republic Government Bond	2.4	9/17/25	650,000,000	30,149,929	0.490%
Danske Bank	1.38	2/12/30	4,700,000	5,559,935	0.090%
Dar Al-Arkan Sukuk	6.75	2/15/25	8,700,000	9,183,894	0.149%
Deuce Finco	5.5	6/15/27	1,600,000	2,190,247	0.036%
Deutsche Bundesrepublik Inflation Linked Bond	0.1	4/15/26	51,500,151	66,466,034	1.080%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	124,741,025	178,566,842	2.902%
Dnb Boligkreditt	1.88	11/21/22	9,135,000	10,866,170	0.177%
Eastern Power Networks	5.75	3/8/24	62,000	93,231	0.002%
eG Global Finance	4.38	2/7/25	2,230,000	2,583,327	0.042%
Egypt Government International Bond	4.75	4/11/25	10,770,000	12,733,284	0.207%
Egypt Treasury Bills	12.43	10/12/21	234,100,000	14,880,377	0.242%
Electricite De France	6.88	12/12/22	950,000	1,374,535	0.022%
Encore Capital	4.88	10/15/25	3,480,000	4,224,226	0.069%
Enel Finance International	5.63	8/14/24	2,663,000	4,065,455	0.066%
E.ON	1.63	5/22/29	8,480,000	10,725,229	0.174%
Equate Petrochemical BV	2.63	4/28/28	9,170,000	9,244,488	0.150%
FCA Bank SpA/Ireland	0.5	9/13/24	5,800,000	6,805,568	0.111%
Fiserv	0.38	7/1/23	1,090,000	1,273,914	0.021%
Fiserv	3	7/1/31	9,825,000	14,311,823	0.233%
French Republic Government Bond OAT	1.25	5/25/36	57,639,000	74,544,390	1.211%
General Electric	0.88	5/17/25	6,000,000	7,135,946	0.116%
General Motors Financial	0.85	2/26/26	10,000,000	11,763,623	0.191%

Goldman Sachs	5.5	10/12/21	456,000	615,041	0.010%
Goldman Sachs	1.38	5/15/24	5,700,000	6,760,925	0.110%
Goldman Sachs	1.63	7/27/26	4,137,000	5,114,794	0.083%
Gruenthal GmbH	3.63	11/15/26	990,000	1,190,195	0.019%
Gruenthal GmbH	4.13	5/15/28	2,820,000	3,430,038	0.056%
Hannover Rueck	1.75	10/8/40	4,800,000	5,809,505	0.094%
Hannover Rueck	1.38	6/30/42	4,700,000	5,460,197	0.089%
Hellenic Republic Government Bond	0.75	6/18/31	17,599,000	20,204,360	0.328%
Heta Asset Resolution	2.38	12/13/22	39,100,000	46,821,431	0.761%
Honeywell International	0.75	3/10/32	5,465,000	6,395,586	0.104%
HSBC Bank	4.75	3/24/46	2,368,000	4,209,097	0.068%
HSBC Bank	6.5	7/7/23	18,000	26,511	0.000%
HSBC Holdings	6.5	5/20/24	3,530,000	5,413,503	0.088%
Hungary Government Bond	2.25	4/20/33	10,960,000,000	31,925,424	0.519%
Iceland Bondco	4.63	3/15/25	6,000,000	7,517,037	0.122%
Iceland Government International Bond	0	4/15/28	10,385,000	11,859,350	0.193%
IMA Industria Macchine Automatiche	3.75	1/15/28	1,395,000	1,626,563	0.026%
Indonesia Government International Bond	3.75	6/14/28	40,797,000	55,899,603	0.908%
Indonesia Treasury Bond	6.5	2/15/31	295,589,000,000	20,905,500	0.340%
Indonesia Treasury Bond	8.38	3/15/24	369,100,000,000	28,167,649	0.458%
Indonesia Treasury Bond	6.13	5/15/28	390,270,000,000	27,854,030	0.453%
Infrastrutture Wireless Italiane	1.63	10/21/28	4,612,000	5,433,877	0.088%
Inmobiliaria Colonial Socimi	1.63	11/28/25	9,300,000	11,402,748	0.185%
Inmobiliaria Colonial Socimi	2.5	11/28/29	1,000,000	1,306,341	0.021%
Inmobiliaria Colonial Socimi	2	4/17/26	2,600,000	3,237,468	0.053%
Inpost	2.25	7/15/27	1,740,000	2,038,313	0.033%
Intercontinental Hotels	3.88	11/28/22	3,571,000	4,966,690	0.081%
International Game Technology	3.5	6/15/26	2,410,000	2,861,079	0.046%
International Game Technology	3.5	6/15/26	4,550,000	5,401,622	0.088%
Intesa Sanpaolo	1.75	7/4/29	5,200,000	6,478,610	0.105%
Ireland Government Bond	0.2	10/18/30	48,100,000	56,318,375	0.915%
Ireland Government Bond	2	2/18/45	5,630,000	8,309,057	0.135%
Ireland Government Bond	5.4	3/13/25	24,286,300	33,921,609	0.551%
Ireland Government Bond	1.35	3/18/31	42,948,000	55,728,623	0.906%
Ireland Government Bond	1.5	5/15/50	2,696,000	3,595,720	0.058%
Israel Government Bond - Fixed	5.5	1/31/42	114,916,000	55,818,611	0.907%
Israel Government Bond - Fixed	3.75	3/31/47	3,672,000	1,437,946	0.023%
Israel Government Bond - Fixed	1.75	8/31/25	153,957,436	50,195,382	0.816%
Israel Government International Bond	1.5	1/18/27	18,046,000	22,458,602	0.365%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	35,208,000	48,032,888	0.781%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	83,317,080	106,171,923	1.725%
Italy Buoni Poliennali del Tesoro	1.6	6/1/26	95,230,000	118,105,056	1.919%
Ivory Coast Government International Bond	4.88	1/30/32	3,560,000	4,027,243	0.065%
JAB Holdings BV	2	5/18/28	5,900,000	7,395,700	0.120%
Japanese Government CPI Linked Bond	0.1	3/10/24	5,083,873,800	46,528,443	0.756%
Japanese Government CPI Linked Bond	0.1	3/10/25	5,705,992,400	52,266,265	0.849%
Japanese Government CPI Linked Bond	0.2	3/10/30	2,355,609,462	22,276,431	0.362%
Japanese Government CPI Linked Bond	0.01	3/10/31	10,967,491,188	100,913,336	1.640%
Japanese Government CPI Linked Bond	0.1	9/10/24	4,953,603,600	45,512,888	0.740%
Japan Government Thirty Year Bond	2.5	9/20/37	13,012,700,000	156,823,525	2.548%
Japan Government Thirty Year Bond	2.2	9/20/39	2,147,300,000	25,409,894	0.413%
Japan Government Thirty Year Bond	1.7	9/20/44	9,286,250,000	104,707,381	1.702%
Japan Government Twenty Year Bond	1.2	12/20/34	12,778,100,000	129,704,116	2.108%
Japan Government Twenty Year Bond	0.7	3/20/37	8,878,050,000	84,701,838	1.376%
Japan Government Twenty Year Bond	0.6	6/20/37	4,378,850,000	41,167,761	0.669%
Japan Treasury Discount Bill	-0.13	11/8/21	6,800,000,000	61,106,091	0.993%
Jerrold Finco	4.88	1/15/26	580,000	803,264	0.013%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	5,202,000	5,092,670	0.083%
Lamar Funding	3.96	5/7/25	6,190,000	6,207,134	0.101%
Landsbankinn HF	1	5/30/23	1,000,000	1,178,948	0.019%
Latvia Government International Bond	0.38	10/7/26	64,671,000	77,395,349	1.258%
Leaseplan	7.38	11/29/69	8,200,000	10,626,413	0.173%
Legal & General	5.38	10/27/45	5,685,000	8,728,075	0.142%
Leviathan Bond	5.75	6/30/23	8,600,000	8,944,000	0.145%
Malaysia Government Bond	4.64	11/7/33	81,439,000	20,919,887	0.340%
Malaysia Government Bond	4.74	3/15/46	310,065,000	79,216,187	1.287%
Malaysia Government Bond	3.84	4/15/33	51,500,000	12,351,473	0.201%
Malaysia Government Bond	4.07	6/15/50	59,688,000	13,752,705	0.223%
Malaysia Government Bond	4.92	7/6/48	119,656,000	31,475,866	0.512%
Marks & Spencer	6	6/12/25	2,099,000	3,156,150	0.051%
Medtronic Global Holdings SCA	0.38	10/15/28	2,969,000	3,454,101	0.056%
MercadoLibre	3.13	1/14/31	6,325,000	6,111,595	0.099%

Mexican Bonos	8.5	5/31/29	618,740,000	32,097,851	0.522%
Minejesa Capital BV	5.63	8/10/37	8,300,000	8,779,325	0.143%
mo Fisher Scientific	0.88	10/1/31	5,170,000	6,093,351	0.099%
mo Fisher Scientific	0.13	3/1/25	8,810,000	10,261,702	0.167%
mo Fisher Scientific	2.38	4/15/32	842,000	1,130,291	0.018%
Mondelez International Holdings Netherlands BV	0.25	9/9/29	6,160,000	7,003,502	0.114%
Morgan Stanley	1.38	10/27/26	4,931,000	6,063,786	0.099%
Morgan Stanley	0.64	7/26/24	3,049,000	3,584,398	0.058%
Morocco Government International Bond	1.38	3/30/26	5,300,000	6,169,607	0.100%
Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	5,300,000	6,232,572	0.101%
Nationwide Building Society	1.5	3/8/26	2,770,000	3,363,414	0.055%
Nationwide Building Society	2	7/25/29	5,050,000	6,130,101	0.100%
Netflix	4.63	5/15/29	8,970,000	13,012,936	0.211%
New South Wales Treasury	4	5/20/26	46,975,600	38,744,418	0.630%
Next	4.38	10/2/26	982,000	1,489,480	0.024%
Next	3.63	5/18/28	7,491,000	11,024,083	0.179%
North Macedonia Government International Bond	1.63	3/10/28	12,000,000	13,604,668	0.221%
Norway Government Bond	3	3/14/24	104,912,000	12,542,515	0.204%
OmGrid Funding	5.2	5/16/27	2,310,000	2,404,276	0.039%
Orange	0.88	2/3/27	1,000,000	1,206,144	0.020%
Organon & Co / Organon Foreign debt Co-Issuer BV	2.88	4/30/28	3,365,000	3,975,844	0.065%
Petrobras Global Finance BV	5.6	1/3/31	8,000,000	8,694,000	0.141%
Petroleos Mexicanos	5.13	3/15/23	35,958,000	43,857,004	0.713%
Philippine Government International Bond	0.25	4/28/25	4,245,000	4,925,063	0.080%
PLT VII Finance Sarl	4.63	1/5/26	1,150,000	1,373,588	0.022%
Portugal Obrigaçoes do Tesouro OT	4.1	2/15/45	6,869,000	13,048,202	0.212%
Prologis	2.25	6/30/29	5,048,000	7,139,446	0.116%
Province of Ontario Canada	3.5	6/2/43	5,239,000	4,674,771	0.076%
Raiffeisen Bank International	1.5	3/12/30	7,600,000	8,979,529	0.146%
REI - SECURITY LENDING COLLATERAL			5,455,854	54,558,535	0.887%
Republic of South Africa Government Bond	10.5	12/21/26	378,090,000	28,213,479	0.458%
Republic of South Africa Government Bond	8	1/31/30	217,460,000	13,431,429	0.218%
Republic of South Africa Government Bond	7	2/28/31	226,136,000	12,641,992	0.205%
Romanian Government International Bond	2.88	10/28/24	2,725,000	3,412,801	0.055%
Romanian Government International Bond	2	1/28/32	3,855,000	4,350,535	0.071%
Romanian Government International Bond	2	1/28/32	8,975,000	10,128,676	0.165%
Romanian Government International Bond	2.88	3/11/29	3,963,000	5,042,480	0.082%
Romanian Government International Bond	2.88	5/26/28	16,560,000	21,345,314	0.347%
Romanian Government International Bond	3.62	5/26/30	23,390,000	30,548,809	0.496%
Romanian Government International Bond	2.12	7/16/31	22,068,000	25,563,746	0.415%
Russian Federal Bond - ofZ	8.15	2/3/27	1,052,304,000	15,100,989	0.245%
Serbia International Bond	1.5	6/26/29	14,635,000	16,771,960	0.273%
Serbia International Bond	1	9/23/28	26,075,000	29,281,486	0.476%
Serbia International Bond	2.05	9/23/36	13,065,000	14,223,239	0.231%
Serbia Treasury Bonds	4.5	8/20/32	2,460,540,000	26,163,508	0.425%
Severn Trent Utilities Finance	6.13	2/26/24	206,000	311,630	0.005%
Shimao Group Holdings	5.6	7/15/26	11,335,000	11,251,476	0.183%
Singapore Government Bond	2.88	7/1/29	29,196,000	23,786,419	0.387%
Singapore Government Bond	3.13	9/1/22	45,701,000	34,475,343	0.560%
Sky	1.88	11/24/23	5,244,000	6,351,197	0.103%
Slovenia Government Bond	0.28	1/14/30	20,986,000	24,714,366	0.402%
Slovenia Government Bond	1.5	3/25/35	11,285,000	14,820,396	0.241%
Slovenia Government Bond	3.13	8/7/45	7,347,000	12,835,067	0.209%
Slovenia Government International Bond	5.25	2/18/24	16,865,000	18,759,766	0.305%
Spain Government Bond	0	1/31/25	38,206,000	44,907,367	0.730%
Standard Chartered	2.5	9/9/30	9,070,000	11,103,829	0.180%
State Grid Overseas Investment BVI	1.38	5/2/25	10,000,000	12,067,922	0.196%
Summer BidCo BV	9.75	11/15/25	11,588,687	13,760,960	0.224%
Takeda Pharmaceutical	2.25	11/21/26	12,940,000	16,516,283	0.268%
Tele2	0.75	3/23/31	1,600,000	1,837,273	0.030%
Tele2	1.13	5/15/24	4,900,000	5,834,954	0.095%
Telecom Italia SpA/Milano	5.88	5/19/23	1,300,000	1,874,041	0.030%
Telefonica Emisiones	5.29	12/9/22	50,000	71,040	0.001%
Telefonica Emisiones	2.24	5/27/22	2,100,000	2,473,256	0.040%
Tesco	6.13	2/24/22	1,490,000	2,052,075	0.033%
Tesco Corporate Treasury Services	0.88	5/29/26	5,250,000	6,245,898	0.101%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	1,245,000	1,558,426	0.025%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	1,705,000	2,048,974	0.033%
Thailand Government Bond	1.6	12/17/29	132,630,000	3,889,653	0.063%
Thailand Government Bond	3.65	6/20/31	694,772,000	23,815,340	0.387%
Titan Holdings II BV	5.13	7/15/29	2,360,000	2,768,643	0.045%
TK Elevator Midco GmbH	4.38	7/15/27	2,745,000	3,318,495	0.054%

Transcanada Trust	4.65	5/18/77	27,134,000	22,118,944	0.359%
Transurban Finance Co Pty	1.88	9/16/24	7,836,000	9,551,186	0.155%
Trivium Packaging Finance BV	3.75	8/15/26	710,000	841,295	0.014%
TRP Government Reserve	0.05		201,862,893	201,862,893	3.280%
UniCredit	4.88	2/20/29	6,100,000	7,675,372	0.125%
UniCredit	2	3/4/23	5,086,000	6,074,472	0.099%
United Group BV	4.63	8/15/28	3,105,000	3,604,913	0.059%
United Kingdom Gilt	0.63	10/22/50	18,459,000	20,412,169	0.332%
United Kingdom Gilt	4.25	12/7/46	35,581,797	77,221,650	1.255%
United Kingdom Gilt	0.63	6/7/25	80,742,000	109,422,763	1.778%
United Kingdom Inflation-Linked Gilt	0.75	3/22/34	11,892,228	24,013,885	0.390%
U.S. Treasury Bill	0.04	12/30/21	248,856,000	248,831,114	4.044%
Verisure Holding	3.25	2/15/27	2,295,000	2,673,088	0.043%
Verisure Holding	3.88	7/15/26	1,600,000	1,899,194	0.031%
Verizon Communications	1.3	5/18/33	12,270,000	14,708,987	0.239%
Vmed O2 UK Financing I	4.5	7/15/31	5,630,000	7,745,848	0.126%
Vmed O2 UK Financing I	4.5	7/15/31	5,145,000	7,083,083	0.115%
Volkswagen International Finance	1.88	3/30/27	9,500,000	11,913,832	0.194%
Volkswagen Leasing GmbH	1.5	6/19/26	5,135,000	6,279,319	0.102%
Volkswagen Leasing GmbH	1.63	8/15/25	5,350,000	6,535,538	0.106%
Walgreens Boots Alliance	2.13	11/20/26	8,340,000	10,443,441	0.170%
Westlake Chemical	1.63	7/17/29	14,435,000	17,652,631	0.287%
XLIT	3.25	6/29/47	5,700,000	7,407,451	0.120%
Ziggo BV	2.88	1/15/30	2,700,000	3,154,911	0.051%
Ziggo BV	2.88	1/15/30	2,720,000	3,178,281	0.052%

Total Investments in Securities **6,106,736,334**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	166,284,814	CNH	(1,082,929,852)	01/21/2022	(166,634)	-0.003%
Barclays Bank PLC - Wholesale (SING)	IDR	339,785,555,177	USD	(23,250,688)	10/08/2021	465,050	0.008%
Barclays Bank PLC - Wholesale (SING)	USD	1,356,115	INR	(101,884,890)	10/08/2021	(15,011)	0.000%
Barclays Bank PLC - Wholesale (SING)	CNH	1,082,929,852	USD	(167,519,507)	10/15/2021	227,405	0.004%
BNP PARIBAS SECURITIES CORP	USD	356,054,850	EUR	(302,833,910)	01/31/2022	4,302,559	0.070%
BNP PARIBAS SECURITIES CORP	USD	31,586,789	CLP	(23,328,265,000)	10/08/2021	2,837,937	0.046%
BNP PARIBAS SECURITIES CORP	USD	14,566,417	CLP	(10,520,011,945)	10/08/2021	1,601,961	0.026%
BNP PARIBAS SECURITIES CORP	HUF	3,927,212,000	USD	(13,129,658)	10/15/2021	(478,765)	-0.008%
BNP PARIBAS SECURITIES CORP	USD	114,640,875	CNH	(738,848,976)	10/15/2021	192,434	0.003%
BNP PARIBAS SECURITIES CORP	USD	7,747,713	HUF	(2,332,410,210)	10/15/2021	234,222	0.004%
BNP PARIBAS SECURITIES CORP	USD	4,727,434	HUF	(1,412,614,934)	10/15/2021	176,918	0.003%
BNP PARIBAS SECURITIES CORP	USD	31,172,640	EUR	(26,349,000)	10/29/2021	634,688	0.010%
BNP PARIBAS SECURITIES CORP	USD	16,247,748	BRL	(86,969,971)	12/02/2021	446,786	0.007%
BNP PARIBAS SECURITIES CORP	USD	12,903,997	CLP	(10,047,309,890)	12/10/2021	593,073	0.010%
BNP PARIBAS SECURITIES CORP	USD	13,076,336	CLP	(10,097,546,440)	12/10/2021	703,858	0.011%
BNP PARIBAS SECURITIES CORP	USD	12,927,011	CLP	(10,097,546,441)	12/10/2021	554,533	0.009%
BNP PARIBAS SECURITIES CORP	USD	12,896,866	CLP	(9,946,836,792)	12/10/2021	709,052	0.012%
BNP PARIBAS SECURITIES CORP	USD	12,964,605	CLP	(10,047,309,890)	12/10/2021	653,682	0.011%
BANK OF AMERICA	USD	127,087,025	CNH	(827,984,680)	01/21/2022	(178,142)	-0.003%
BANK OF AMERICA	USD	10,285,871	IDR	(151,531,455,467)	10/08/2021	(290,447)	-0.005%
BANK OF AMERICA	USD	44,799,649	KRW	(51,136,089,000)	10/08/2021	1,619,043	0.026%
BANK OF AMERICA	CNH	827,984,680	USD	(128,012,474)	10/15/2021	243,177	0.004%
BANK OF AMERICA	USD	229,498,967	CNH	(1,477,697,952)	10/15/2021	602,084	0.010%
BANK OF AMERICA	CAD	38,900,787	USD	(30,727,240)	10/22/2021	(15,422)	0.000%
BANK OF AMERICA	JPY	9,137,588	USD	(83,648)	10/22/2021	(1,534)	0.000%
BANK OF AMERICA	USD	48,886,746	SEK	(423,795,294)	11/19/2021	460,193	0.007%
BANK OF AMERICA	USD	12,209,698	SEK	(105,948,823)	11/19/2021	103,060	0.002%
BANK OF AMERICA	USD	372,711,727	EUR	(316,340,217)	11/30/2021	5,842,171	0.095%
BANK OF AMERICA	USD	88,140,123	CNH	(573,801,014)	12/17/2021	(299,835)	-0.005%
CITIBANK N A	KRW	44,129,570,268	USD	(39,037,171)	10/08/2021	(1,773,047)	-0.029%
CITIBANK N A	RUB	140,484,000	USD	(1,899,444)	10/08/2021	28,294	0.000%
CITIBANK N A	USD	11,921,292	CZK	(257,857,536)	10/15/2021	140,169	0.002%
CITIBANK N A	USD	7,608,596	MXN	(152,551,592)	10/15/2021	234,403	0.004%
CITIBANK N A	USD	13,743,599	RSD	(1,368,725,000)	10/15/2021	261,793	0.004%
CITIBANK N A	USD	53,949,483	ZAR	(742,916,748)	10/15/2021	4,713,947	0.077%
CITIBANK N A	USD	104,218,872	ILS	(339,612,828)	10/20/2021	(1,134,799)	-0.018%
CITIBANK N A	USD	3,563,606	ILS	(11,515,804)	10/20/2021	(8,792)	0.000%
CITIBANK N A	AUD	22,024,343	USD	(16,286,605)	10/22/2021	(362,606)	-0.006%
CITIBANK N A	USD	2,244,904	CAD	(2,803,000)	10/22/2021	31,961	0.001%
CITIBANK N A	USD	4,278,931	JPY	(469,412,000)	10/22/2021	60,585	0.001%
CITIBANK N A	USD	553,073,452	JPY	(60,797,041,651)	10/22/2021	6,724,025	0.109%
CITIBANK N A	USD	18,458,079	JPY	(2,034,244,591)	10/22/2021	177,447	0.003%
CITIBANK N A	USD	3,227,032	EUR	(2,750,000)	10/29/2021	39,838	0.001%

CITIBANK N A	USD	1,452,790	EUR	(1,238,305)	10/29/2021	17,619	0.000%
CITIBANK N A	CZK	48,664,000	USD	(2,262,474)	11/12/2021	(41,447)	-0.001%
CITIBANK N A	USD	13,703,693	RSD	(1,368,724,893)	11/12/2021	225,233	0.004%
CITIBANK N A	SEK	397,308,088	USD	(46,052,799)	11/19/2021	(652,905)	-0.011%
CITIBANK N A	SEK	132,436,029	USD	(15,349,040)	11/19/2021	(215,742)	-0.004%
CITIBANK N A	USD	13,748,884	GBP	(9,931,969)	11/19/2021	366,139	0.006%
CITIBANK N A	USD	372,171,418	EUR	(316,340,217)	11/30/2021	5,301,862	0.086%
DEUTSCHE BANK	USD	3,730,809	IDR	(54,540,701,387)	10/08/2021	(75,924)	-0.001%
DEUTSCHE BANK	USD	12,529,982	IDR	(184,453,869,886)	10/08/2021	(344,196)	-0.006%
DEUTSCHE BANK	USD	34,480,275	KRW	(39,676,452,254)	10/08/2021	976,476	0.016%
DEUTSCHE BANK	USD	2,514,388	EUR	(2,139,353)	10/29/2021	34,922	0.001%
DEUTSCHE BANK	USD	8,666,772	CZK	(187,722,458)	11/12/2021	99,113	0.002%
GOLDMAN SACHS & CO	USD	84,591,918	CNH	(551,581,604)	01/21/2022	(188,787)	-0.003%
GOLDMAN SACHS & CO	USD	15,441,837	TWD	(427,113,500)	01/21/2022	(9,599)	0.000%
GOLDMAN SACHS & CO	IDR	676,468,897,000	USD	(46,260,040)	10/08/2021	954,913	0.016%
GOLDMAN SACHS & CO	TWD	427,113,500	USD	(15,338,966)	10/08/2021	3,333	0.000%
GOLDMAN SACHS & CO	USD	13,860,321	TWD	(384,402,150)	10/08/2021	52,253	0.001%
GOLDMAN SACHS & CO	CNH	551,581,604	USD	(85,225,835)	10/15/2021	214,704	0.003%
GOLDMAN SACHS & CO	USD	114,477,460	CNH	(738,848,976)	10/15/2021	29,019	0.000%
GOLDMAN SACHS & CO	USD	63,896,193	AUD	(87,438,000)	10/22/2021	676,934	0.011%
GOLDMAN SACHS & CO	USD	16,099,289	BRL	(86,969,971)	12/02/2021	298,328	0.005%
GOLDMAN SACHS & CO	USD	101,328,569	CNH	(658,858,620)	12/17/2021	(221,319)	-0.004%
HSBC SECURITIES INC	KRW	43,516,050,918	USD	(38,345,876)	10/08/2021	(1,599,823)	-0.026%
HSBC SECURITIES INC	RUB	1,362,314,238	USD	(18,325,700)	10/08/2021	368,134	0.006%
HSBC SECURITIES INC	USD	20,660,945	IDR	(304,273,732,179)	10/08/2021	(576,203)	-0.009%
HSBC SECURITIES INC	USD	598,985	INR	(45,078,403)	10/08/2021	(7,662)	0.000%
HSBC SECURITIES INC	USD	1,051,561	INR	(79,447,573)	10/08/2021	(17,612)	0.000%
HSBC SECURITIES INC	USD	14,761,866	KRW	(17,004,193,823)	10/08/2021	403,095	0.007%
HSBC SECURITIES INC	USD	12,301,555	KRW	(14,170,161,519)	10/08/2021	335,913	0.005%
HSBC SECURITIES INC	USD	16,941,004	TWD	(469,824,850)	10/08/2021	64,475	0.001%
HSBC SECURITIES INC	USD	54,782,394	AUD	(74,758,348)	10/22/2021	730,753	0.012%
HSBC SECURITIES INC	USD	200,266,553	GBP	(144,855,123)	11/19/2021	5,082,773	0.083%
HSBC SECURITIES INC	USD	6,466,119	THB	(209,993,696)	12/09/2021	262,270	0.004%
HSBC SECURITIES INC	USD	56,567,482	MYR	(235,592,247)	12/10/2021	517,784	0.008%
HSBC SECURITIES INC	USD	27,793,526	MYR	(116,037,973)	12/10/2021	186,959	0.003%
HSBC SECURITIES INC	USD	82,165,675	CNH	(533,214,150)	12/17/2021	(18,629)	0.000%
HSBC SECURITIES INC	USD	41,925,002	CNH	(272,663,440)	12/17/2021	(100,618)	-0.002%
HSBC SECURITIES INC	USD	66,151,062	CNH	(430,081,133)	12/17/2021	(137,348)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	18,296,911	CLP	(14,990,659,559)	01/07/2022	(26,353)	0.000%
MORGAN STANLEY & COMPANY LLC	CLP	14,990,659,559	USD	(18,450,043)	10/08/2021	23,867	0.000%
MORGAN STANLEY & COMPANY LLC	USD	26,133,995	CLP	(18,882,072,721)	10/08/2021	2,864,459	0.047%
MORGAN STANLEY & COMPANY LLC	USD	4,482,930	CLP	(3,369,146,066)	10/08/2021	330,925	0.005%
MORGAN STANLEY & COMPANY LLC	USD	14,526,194	IDR	(213,157,364,229)	10/08/2021	(351,379)	-0.006%
MORGAN STANLEY & COMPANY LLC	USD	11,714,006	IDR	(171,563,332,311)	10/08/2021	(260,461)	-0.004%
MORGAN STANLEY & COMPANY LLC	USD	7,813,549	JPY	(859,181,620)	10/22/2021	92,559	0.002%
MORGAN STANLEY & COMPANY LLC	USD	39,387,638	EUR	(33,329,134)	10/29/2021	759,852	0.012%
MORGAN STANLEY & COMPANY LLC	USD	13,054,318	CLP	(10,289,413,743)	12/10/2021	446,746	0.007%
RBC DOMINION SECURITIES INC	USD	3,480,841	CAD	(4,350,836)	10/22/2021	45,896	0.001%
RBC DOMINION SECURITIES INC	USD	8,021,386	JPY	(879,021,159)	10/22/2021	122,108	0.002%
RBC DOMINION SECURITIES INC	USD	3,618,839	EUR	(3,081,725)	10/29/2021	47,183	0.001%
STATE STREET GLOBAL MARKETS LLC	CZK	51,072,000	USD	(2,373,289)	10/15/2021	(39,887)	-0.001%
STATE STREET GLOBAL MARKETS LLC	HUF	671,935,000	USD	(2,168,039)	10/15/2021	(3,507)	0.000%
STATE STREET GLOBAL MARKETS LLC	MXN	1,470,183,000	USD	(72,953,970)	10/15/2021	(1,886,781)	-0.031%
STATE STREET GLOBAL MARKETS LLC	MXN	65,625,000	USD	(3,188,867)	10/15/2021	(16,619)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,249,498	CNH	(8,091,000)	10/15/2021	(3,806)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	45,868,950	CNH	(298,350,000)	10/15/2021	(345,762)	-0.006%
STATE STREET GLOBAL MARKETS LLC	ILS	8,064,000	USD	(2,500,550)	10/20/2021	1,039	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,806,842	ILS	(8,992,000)	10/20/2021	17,371	0.000%
STATE STREET GLOBAL MARKETS LLC	AUD	4,207,000	USD	(3,039,797)	10/22/2021	1,940	0.000%
STATE STREET GLOBAL MARKETS LLC	AUD	27,542,987	USD	(20,297,967)	10/22/2021	(383,888)	-0.006%
STATE STREET GLOBAL MARKETS LLC	CAD	4,547,000	USD	(3,589,538)	10/22/2021	278	0.000%
STATE STREET GLOBAL MARKETS LLC	JPY	299,569,248	USD	(2,710,264)	10/22/2021	(18,201)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	100,386,650	CAD	(128,224,470)	10/22/2021	(845,404)	-0.014%
STATE STREET GLOBAL MARKETS LLC	USD	17,408,016	CAD	(22,174,646)	10/22/2021	(98,665)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	272,476,734	JPY	(29,944,811,559)	10/22/2021	3,379,255	0.055%
STATE STREET GLOBAL MARKETS LLC	USD	3,131,831	JPY	(349,440,000)	10/22/2021	(8,393)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	19,571,026	JPY	(2,182,912,479)	10/22/2021	(45,603)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	12,951,056	NOK	(113,987,682)	10/22/2021	(86,290)	-0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	20,992,000	USD	(24,343,268)	10/29/2021	(13,969)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,365,563	EUR	(2,002,000)	10/29/2021	45,286	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,822,759	EUR	(1,548,971)	10/29/2021	27,533	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	7,284,124	EUR	(6,133,266)	10/29/2021	175,794	0.003%

STATE STREET GLOBAL MARKETS LLC	USD	4,309,048	PLN	(17,120,000)	11/12/2021	5,089	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	9,511,000	USD	(12,827,048)	11/19/2021	(11,534)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	4,844,168	GBP	(3,520,000)	11/19/2021	101,174	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	4,335,584	CNH	(28,130,000)	12/17/2021	(94)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	18,803,825	CNH	(122,300,000)	12/17/2021	(46,276)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	60,266,864	SGD	(80,967,326)	12/17/2021	645,794	0.010%
STATE STREET GLOBAL MARKETS LLC	USD	8,047,338	ZAR	(115,834,182)	12/17/2021	437,982	0.007%
STANDARD CHARTERED SECURITIES	USD	86,502,868	CNH	(560,975,421)	12/17/2021	39,719	0.001%
UBS SECURITIES LLC	USD	19,353,048	CLP	(15,615,270,374)	01/07/2022	266,315	0.004%
UBS SECURITIES LLC	USD	15,356,487	CLP	(12,492,216,299)	01/07/2022	87,100	0.001%
UBS SECURITIES LLC	RUB	3,443,957,593	USD	(46,487,487)	01/21/2022	(156,526)	-0.003%
UBS SECURITIES LLC	USD	122,571,958	CNH	(799,340,767)	01/21/2022	(290,504)	-0.005%
UBS SECURITIES LLC	USD	356,804,666	EUR	(302,833,910)	01/31/2022	5,052,375	0.082%
UBS SECURITIES LLC	CLP	15,615,270,374	USD	(19,499,988)	10/08/2021	(256,332)	-0.004%
UBS SECURITIES LLC	CLP	2,569,838,400	USD	(3,257,991)	10/08/2021	(91,022)	-0.001%
UBS SECURITIES LLC	CLP	12,492,216,299	USD	(15,480,754)	10/08/2021	(85,830)	-0.001%
UBS SECURITIES LLC	KRW	32,252,629,410	USD	(28,542,150)	10/08/2021	(1,307,215)	-0.021%
UBS SECURITIES LLC	KRW	1,526,800,226	USD	(1,354,189)	10/08/2021	(64,921)	-0.001%
UBS SECURITIES LLC	KRW	561,845,774	USD	(498,327)	10/08/2021	(23,890)	0.000%
UBS SECURITIES LLC	RUB	1,941,159,355	USD	(26,013,929)	10/08/2021	622,886	0.010%
UBS SECURITIES LLC	USD	34,109,212	CLP	(24,546,694,539)	10/08/2021	3,858,815	0.063%
UBS SECURITIES LLC	USD	47,372,155	RUB	(3,443,957,593)	10/08/2021	113,769	0.002%
UBS SECURITIES LLC	CNH	799,340,767	USD	(123,478,917)	10/15/2021	339,764	0.006%
UBS SECURITIES LLC	CZK	905,452,000	USD	(42,227,176)	10/15/2021	(858,438)	-0.014%
UBS SECURITIES LLC	USD	4,444,970	HUF	(1,330,933,502)	10/15/2021	157,579	0.003%
UBS SECURITIES LLC	USD	17,404,847	CAD	(22,174,646)	10/22/2021	(101,834)	-0.002%
UBS SECURITIES LLC	USD	5,782,951	JPY	(632,440,873)	10/22/2021	99,554	0.002%
UBS SECURITIES LLC	EUR	2,693,804	USD	(3,163,070)	10/29/2021	(41,006)	-0.001%
UBS SECURITIES LLC	USD	569,354,778	EUR	(481,867,005)	10/29/2021	10,880,770	0.177%
UBS SECURITIES LLC	USD	44,940,583	EUR	(38,266,519)	10/29/2021	590,469	0.010%
UBS SECURITIES LLC	CZK	905,452,000	USD	(42,300,958)	11/12/2021	(976,097)	-0.016%
UBS SECURITIES LLC	PLN	40,117,000	USD	(10,326,658)	11/12/2021	(241,265)	-0.004%
UBS SECURITIES LLC	USD	11,044,484	CZK	(239,677,462)	11/12/2021	105,597	0.002%
UBS SECURITIES LLC	USD	17,706,754	THB	(572,023,782)	12/09/2021	807,441	0.013%
UBS SECURITIES LLC	USD	3,525,918	THB	(114,571,522)	12/09/2021	141,128	0.002%

Total Forward Currency Exchange Contracts

67,634,162

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO AUD CALL/USD PUT 0.76 10/20/2021	0.76	10/20/2021	216,860,000	17,239	0.000%
FXO AUD PUT/USD CALL 0.72 10/20/2021	0.72	10/20/2021	(86,960,000)	(607,591)	(0.010%)

Total Options

(590,352)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/24/2022 PAY FIX	(22,000,000)	(104,279)	(0.002%)
PLN IRS 11/21/2022 PAY FIX	(43,000,000)	(216,078)	(0.004%)
PLN IRS 04/06/2028 PAY FIX	(15,800,000)	(205,212)	(0.003%)
PLN IRS 04/06/2023 PAY FIX	(24,000,000)	(121,767)	(0.002%)
EUR IRS 09/22/2027 PAY FIX	(600,000)	(41,258)	(0.001%)
PLN IRS 03/27/2023 PAY FIX	(68,000,000)	(361,880)	(0.006%)
PLN IRS 03/27/2028 PAY FIX	(16,200,000)	(225,238)	(0.004%)
PLN IRS 05/18/2023 PAY FIX	(42,000,000)	(245,859)	(0.004%)
PLN IRS 05/18/2028 PAY FIX	(10,100,000)	(160,478)	(0.003%)
EUR IRS 09/22/2022 PAY FIX	(370,000)	(3,025)	0.000%
PLN IRS 10/19/2022 PAY FIX	(960,000)	(4,334)	0.000%
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(54,037)	(0.001%)
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(53,300)	(0.001%)
EUR IRS 11/03/2047 PAY FIX	(2,200,000)	(666,975)	(0.011%)
JPY IRS 11/07/2037 REC FIX	3,000,000,000	2,003,432	0.033%
PLN IRS 01/23/2023 PAY FIX	(39,000,000)	(203,685)	(0.003%)
PLN IRS 02/12/2028 PAY FIX	(3,937,824)	(69,279)	(0.001%)
PLN IRS 02/12/2028 PAY FIX	(6,068,985)	(106,774)	(0.002%)
PLN IRS 02/13/2018 PAY FIX	(15,931,084)	(277,633)	(0.005%)
PLN IRS 02/14/2028 PAY FIX	(12,062,107)	(211,961)	(0.003%)
GREECE CDS 06/20/2026	3,700,000	53,280	0.001%
GREECE CDS 12/20/2024	8,982,000	153,152	0.002%
GREECE CDS 12/20/2024	4,491,000	76,576	0.001%
GREECE CDS 12/20/2024	4,491,000	76,576	0.001%
GREECE CDS 06/20/2025	4,423,000	73,466	0.001%
GREECE CDS 06/20/2025	2,212,000	36,741	0.001%
GREECE CDS 06/20/2025	2,801,000	46,525	0.001%
GREECE CDS 06/20/2024	2,300,000	36,984	0.001%
GREECE CDS 06/20/2024	2,300,000	36,984	0.001%
GREECE CDS 12/20/2024	4,911,000	83,737	0.001%
GREECE CDS 12/20/2024	16,500,000	281,342	0.005%
GREECE CDS 12/20/2029	6,235,000	(47,006)	(0.001%)
GREECE CDS 12/20/2029	6,235,000	(47,006)	(0.001%)
GREECE CDS 12/20/2021	6,935,000	13,981	0.000%
GREECE CDS 06/20/2022	10,000,000	63,720	0.001%
GREECE CDS 06/20/2024	4,600,000	73,968	0.001%

PLN IRS 02/27/2023 PAY FIX	(78,000,000)	(455,125)	(0.007%)
PLN IRS 02/27/2028 PAY FIX	(8,000,000)	(130,951)	(0.002%)
PLN IRS 04/20/2023 PAY FIX	(27,000,000)	(133,220)	(0.002%)
PLN IRS 04/24/2023 PAY FIX	(27,500,000)	(140,672)	(0.002%)
PLN IRS 05/07/2023 PAY FIX	(60,000,000)	(327,875)	(0.005%)
PLN IRS 05/07/2028 PAY FIX	(16,100,000)	(227,503)	(0.004%)
ITRX XOVER CDSI S35 5Y 06/20/2026	(7,585,000)	(1,027,670)	(0.017%)
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	74,017	0.001%
CZK IRS 02/21/2022 REC FIX	2,680,999,000	503,934	0.008%
PLN IRS 10/22/2029 PAY FIX	(32,823,529)	210,959	0.003%
EUR IRS 06/28/2028 REC FIX	7,800,000	(17,564)	0.000%
EUR IRS 06/01/2028 REC FIX	21,200,000	(50,023)	(0.001%)
PLN IRS 12/19/2029 PAY FIX	(87,000,000)	694,731	0.011%
PLN IRS 11/07/2029 PAY FIX	(12,080,034)	59,306	0.001%
PLN IRS 11/06/2029 PAY FIX	(6,263,993)	37,871	0.001%
CZK IRS 02/13/2022 REC FIX	726,195,000	132,184	0.002%
PLN IRS 06/28/2023 PAY FIX	(200,464,000)	171,117	0.003%
CZK IRS 02/20/2022 REC FIX	2,536,024,000	483,640	0.008%
EUR IRS 06/03/2028 REC FIX	3,300,000	(7,702)	0.000%
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	69,373	0.001%
CZK IRS 02/13/2030 PAY FIX	161,674,000	502,277	0.008%
PLN IRS 05/04/2031 PAY FIX	(39,000,000)	220,483	0.004%
EUR IRS 05/19/2028 REC FIX	33,000,000	44,380	0.001%
CZK IRS 02/20/2030 PAY FIX	(422,279,000)	1,180,124	0.019%
MXN IRS 05/04/2027 REC FIX	525,000,000	(1,950,981)	(0.032%)
CZK IRS 02/21/2030 PAY FIX	(441,113,000)	1,229,029	0.020%
PLN IRS 10/22/2029 PAY FIX	(22,976,471)	145,505	0.002%
EUR IRS 06/29/2028 REC FIX	7,869,000	(8,586)	0.000%
CZK IRS 01/29/2031 PAY FIX	(233,800,000)	1,084,068	0.018%
PLN IRS 06/29/2023 PAY FIX	(355,922,000)	272,227	0.004%
PLN IRS 06/28/2023 PAY FIX	(238,214,000)	197,112	0.003%
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	73,437	0.001%

Total Swap Contracts **2,591,303**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
DUZ1 EURO SCHATZ FUT DEC 21	(442)	12/8/2021	(57,447,916)	1,519,569	(0.934%)
G Z1 LONG GILT FUT DEC 21	(33)	12/29/2021	(5,564,695)	127,743	(0.090%)
IKZ1 EURO BTP FUT DEC 21	51	12/8/2021	8,976,575	(332,246)	0.146%
KAAZ1 KOREA 10YR BND FUT DEC 21	763	12/21/2021	80,044,113	(2,133,463)	1.301%
KEZ1 KOREA 3YR BND FUT DEC 21	1,161	12/21/2021	107,274,831	(1,442,428)	1.743%
OATZ1 EURO OAT FUT DEC 21	413	12/8/2021	79,390,239	(3,437,914)	1.290%
OEZ1 EURO BOBL FUT DEC 21	(108)	12/8/2021	(16,879,986)	541,190	(0.274%)
RXZ1 EURO BUND FUT DEC 21	(353)	12/8/2021	(69,438,982)	2,219,970	(1.128%)
UBZ1 EURO BUXL 30Y FUT DEC 21	(196)	12/8/2021	(46,165,622)	2,571,114	(0.750%)
UXYZ1 UST 10YR ULTRA FUT DEC 21	(229)	12/21/2021	(33,262,250)	653,379	(0.541%)

Total Futures Contracts **286,914**

**NET ASSETS 6,153,611,557**

**NET ASSET VALUE PER SHARE**

International Bond Fund (USD Hedged) Shares (\$229,230,850 / 22,728,859 Shares Outstanding)	<b>10.09</b>
International Bond Fund (USD Hedged) Advisor Class Shares (\$103,607 / 10,288 Shares Outstanding)	<b>10.07</b>
International Bond Fund (USD Hedged) - I Class Shares (\$529,539,327 / 52,532,000 Shares Outstanding)	<b>10.08</b>
International Bond Fund (USD Hedged) - Z Class Shares (\$5,394,737,773 / 534,841,509 Shares Outstanding)	<b>10.09</b>

- 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	LTN 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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO 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.