

(Unaudited)

## 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	32,614,208	0.561%
AA Bond	5.5	7/31/22	4,796,000	6,347,280	0.109%
Abertis Infraestructuras	3	3/27/31	7,700,000	10,936,988	0.188%
ABJA Investment Co Pte	5.45	1/24/28	11,731,000	12,525,879	0.216%
Abn Amro Bank	6.38	4/27/21	1,355,000	1,687,085	0.029%
Acwa Power Management & Investments One	5.95	12/15/39	815,000	976,810	0.017%
Adani Ports & Special Economic Zone	4.2	8/4/27	8,450,000	9,067,357	0.156%
Adevinta	3	11/15/27	785,000	991,390	0.017%
Adler	1.5	7/26/24	8,100,000	9,695,380	0.167%
Aib	2.25	7/3/25	12,300,000	16,359,728	0.282%
Akelius Residential Property	1.75	2/7/25	6,390,000	8,249,119	0.142%
Akelius Residential Property	1.13	3/14/24	4,500,000	5,654,651	0.097%
Albania Government International Bond	3.5	10/9/25	5,310,000	6,907,090	0.119%
Albania Government International Bond	3.5	6/16/27	4,085,000	5,342,765	0.092%
Allianz	3.38	9/18/69	13,400,000	17,974,217	0.309%
Altice France SA/France	3.38	1/15/28	505,000	609,425	0.010%
Altice France SA/France	5.88	2/1/27	1,305,000	1,694,994	0.029%
America Movil SAB de CV	5.75	6/28/30	4,930,000	9,449,351	0.163%
American Honda Finance	1.95	10/18/24	4,680,000	6,140,918	0.106%
American Honda Finance	0.75	11/25/26	4,097,000	5,621,472	0.097%
American International	5	4/26/23	4,000,000	6,008,467	0.103%
Anheuser-Busch InBev SA/NV	2	1/23/35	1,560,000	2,205,838	0.038%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	2,131,000	2,883,013	0.050%
Argentine Republic Government International Bond	1	7/9/29	221,327	96,166	0.002%
Argentine Republic Government International Bond	0.13	7/9/30	10,098,729	4,110,183	0.071%
Arion Banki HF	1	3/20/23	5,500,000	6,810,790	0.117%
AT&T	1.6	5/19/28	7,175,000	9,547,032	0.164%
AT&T	2.05	5/19/32	3,040,000	4,217,112	0.073%
Australia Government Bond	3	3/21/47	72,095,000	68,471,578	1.179%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	5,800,000	7,155,292	0.123%
Banco Comercial Portugues	4.5	12/7/27	5,100,000	6,160,323	0.106%
Banco De Bogota	6.25	5/12/26	8,000,000	9,240,080	0.159%
Banco de Credito del Peru	3.13	7/1/30	2,325,000	2,383,148	0.041%
Banco de Credito del Peru	3.13	7/1/30	8,675,000	8,891,962	0.153%
Banco Santander	1.38	2/9/22	2,800,000	3,468,235	0.060%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	9,100,000	9,492,609	0.163%
Bank of America	1.38	2/7/25	5,786,000	7,363,575	0.127%
Bank of America	2.38	6/19/24	5,000,000	6,616,701	0.114%
Barclays	1.88	12/8/23	5,786,000	7,449,952	0.128%
BBVA Bancomer SA/Texas	5.13	1/18/33	11,800,000	12,732,200	0.219%
Becton Dickinson And	3.02	5/24/25	7,393,000	10,950,467	0.188%
Bermuda Government International Bond	3.72	1/25/27	5,749,000	6,482,055	0.112%
Bermuda Government International Bond	4.75	2/15/29	24,040,000	29,354,282	0.505%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	9,970,000	12,806,017	0.220%
Bnp Paribas	5.75	1/24/22	361,000	520,523	0.009%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	28,170,000,000	45,483,349	0.783%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	85,180,000,000	140,878,689	2.425%
Booking Holdings	2.15	11/25/22	2,560,000	3,241,168	0.056%
Booking Holdings	2.38	9/23/24	8,311,000	10,972,288	0.189%
BP Capital Markets	1.57	2/16/27	10,000,000	13,275,671	0.229%
Bpce	1.13	1/18/23	3,000,000	3,759,432	0.065%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	157,671,000	35,106,496	0.604%
Bulgaria Government International Bond	0.38	9/23/30	7,896,000	9,737,932	0.168%
Bulgaria Government International Bond	1.38	9/23/50	12,067,000	15,253,923	0.263%
Bundesobligation	0	4/11/25	125,988,000	158,895,412	2.735%
Bunge Finance Europe BV	1.85	6/16/23	9,220,000	11,597,129	0.200%
Cabot Financial Luxembourg	7.5	10/1/23	2,180,949	3,032,165	0.052%
Caixabank	2.75	7/14/28	25,900,000	33,064,568	0.569%
Canadian Government Bond	2	9/1/23	80,650,000	66,277,586	1.141%
Canadian Government Real Return Bond	4	12/1/31	51,417,242	61,973,752	1.067%
Capgemini	1.63	4/15/26	3,900,000	5,147,162	0.089%
Capgemini	2	4/15/29	2,000,000	2,771,093	0.048%
Capital One Financial	1.65	6/12/29	11,300,000	14,788,778	0.255%
Celulosa Arauco Y Constitucion	4.2	1/29/30	10,260,000	11,632,275	0.200%
Cemex SAB de CV	7.38	6/5/27	7,700,000	8,772,225	0.151%

China development Bank	3.43	1/14/27	480,000,000	73,426,959	1.264%
China development Bank	3.68	2/26/26	570,000,000	88,781,847	1.528%
China development Bank	4.88	2/9/28	170,000,000	28,352,363	0.488%
China development Bank	3.65	5/21/29	210,000,000	32,169,034	0.554%
China development Bank	3.5	8/13/26	280,000,000	43,044,512	0.741%
China development Bank	4.24	8/24/27	330,000,000	52,801,648	0.909%
China Government Bond	2.94	10/17/24	120,000,000	18,349,600	0.316%
China Government Bond	3.13	11/21/29	310,000,000	47,046,760	0.810%
China Government Bond	3.12	12/5/26	260,000,000	39,761,507	0.684%
China Government Bond	3.77	3/8/25	50,000,000	7,930,664	0.137%
China Government Bond	3.19	4/11/24	120,000,000	18,506,071	0.319%
China Government Bond	3.13	4/13/22	120,000,000	18,458,051	0.318%
China Government Bond	4	6/24/69	80,000,000	12,709,979	0.219%
China Government Bond	3.25	6/6/26	380,000,000	58,777,487	1.012%
China Government Bond	3.54	8/16/28	200,000,000	31,610,603	0.544%
China Government Bond	3.6	9/6/25	40,000,000	6,348,691	0.109%
CIFI Holdings	6.45	11/7/24	8,635,000	9,336,594	0.161%
CIFI Holdings	6.55	3/28/24	2,265,000	2,423,573	0.042%
Cirsa Finance International Sarl	6.25	12/20/23	3,690,000	4,479,849	0.077%
Cirsa Finance International Sarl	6.25	12/20/23	1,700,000	2,063,887	0.036%
Constellium	4.25	2/15/26	945,000	1,177,029	0.020%
Constellium	4.25	2/15/26	6,510,000	8,108,422	0.140%
Consus Real Estate	9.63	5/15/24	4,200,000	5,508,413	0.095%
Contourglobal Power Holdings	3.13	1/1/28	1,550,000	1,903,840	0.033%
Cooperatieve Rabobank UA	4.88	1/10/23	2,893,000	4,322,124	0.074%
Cooperatieve Rabobank UA	4.63	5/23/29	100,000	169,243	0.003%
Country Garden Holdings	5.13	1/17/25	2,655,000	2,793,146	0.048%
Country Garden Holdings	8	1/27/24	1,655,000	1,790,714	0.031%
Country Garden Holdings	5.4	5/27/25	1,870,000	2,022,059	0.035%
Country Garden Holdings	6.15	9/17/25	4,115,000	4,576,199	0.079%
Credit Agricole	0.88	1/14/32	1,000,000	1,280,265	0.022%
Credit Agricole SA/London	1.88	12/20/26	5,200,000	6,999,336	0.120%
Credit Agricole SA/London	1	9/16/24	5,800,000	7,402,437	0.127%
Credit Suisse Group Funding Guernsey	1.25	4/14/22	6,195,000	7,705,862	0.133%
Crh Finance UK	4.13	12/2/29	10,000,000	17,119,596	0.295%
Croatia Government International Bond	3.88	5/30/22	14,795,000	19,138,166	0.329%
Crystal Almond SARL	4.25	10/15/24	5,560,000	6,861,317	0.118%
C&W Senior Financing DAC	6.88	9/15/27	15,300,000	16,544,961	0.285%
Cyprus Government International Bond	4.25	11/4/25	27,419,000	40,488,799	0.697%
Cyprus Government International Bond	1.25	1/21/40	395,000	525,533	0.009%
Cyprus Government International Bond	2.75	2/26/34	2,716,000	4,268,277	0.073%
Cyprus Government International Bond	1.5	4/16/27	2,130,000	2,851,735	0.049%
Cyprus Government International Bond	2.75	5/3/49	2,832,000	5,028,589	0.087%
Cyprus Government International Bond	3.88	5/6/22	28,843,000	37,180,729	0.640%
Cyprus Government International Bond	2.75	6/27/24	1,668,000	2,215,197	0.038%
Cyprus Government International Bond	3.75	7/26/23	30,694,000	41,345,301	0.712%
Cyprus Government International Bond	2.38	9/25/28	40,206,000	57,602,736	0.991%
Danske Bank	1.38	2/12/30	4,700,000	5,826,848	0.100%
Danske Bank	2.75	5/19/26	9,193,000	11,333,726	0.195%
Dexia Credit Local	0.63	1/21/22	12,850,000	15,886,424	0.273%
Dexia Credit Local	2	1/22/21	2,550,000	3,118,790	0.054%
DH Europe Finance II Sarl	0.45	3/18/28	1,450,000	1,803,875	0.031%
DH Europe Finance II Sarl	0.75	9/18/31	7,305,000	9,184,025	0.158%
Dnb Boligkreditt	1.88	11/21/22	9,135,000	11,661,963	0.201%
Eastern Power Networks	5.75	3/8/24	62,000	98,740	0.002%
Eastern Power Networks	4.75	9/30/21	1,084,000	1,530,784	0.026%
eG Global Finance	4.38	2/7/25	2,230,000	2,674,044	0.046%
Egypt Government International Bond	4.75	4/11/25	10,770,000	13,729,521	0.236%
Electricite De France	6.88	12/12/22	950,000	1,462,932	0.025%
Encore Capital	4.88	10/15/25	3,480,000	4,421,651	0.076%
Enel Finance International	5.63	8/14/24	2,663,000	4,303,887	0.074%
E.ON	1.63	5/22/29	8,480,000	11,614,657	0.200%
Equate Petrochemical BV	4.25	11/3/26	9,200,000	10,281,322	0.177%
Eskom Holdings SOC	5.75	1/26/21	15,940,000	15,914,496	0.274%
European Investment Bank	1.25	5/12/25	229,430,000	29,208,852	0.503%
FCA Bank SpA/Ireland	0.5	9/13/24	5,800,000	7,158,693	0.123%
FCE Bank	1.66	2/11/21	4,141,000	5,055,413	0.087%
FCE Bank	0.87	9/13/21	3,485,000	4,239,697	0.073%
Fidelity National Information Services	2.6	5/21/25	6,950,000	10,344,100	0.178%
Fiserv	0.38	7/1/23	1,090,000	1,347,924	0.023%
Fiserv	3	7/1/31	9,825,000	15,565,916	0.268%
French Republic Government Bond OAT	1.25	5/25/36	54,164,000	79,542,297	1.369%

French Republic Government Bond OAT	1.75	5/25/66	5,348,000	9,947,077	0.171%
Ge Capital European Funding Unlimited	4.63	2/22/27	5,450,000	8,309,441	0.143%
General Electric	0.88	5/17/25	6,000,000	7,533,598	0.130%
General Electric	2.13	5/17/37	4,860,000	6,345,106	0.109%
General Electric	1.88	5/28/27	9,430,000	12,405,484	0.214%
General Motors Financial	2.2	4/1/24	7,605,000	9,823,560	0.169%
Goldman Sachs	5.5	10/12/21	456,000	647,856	0.011%
Goldman Sachs	1.38	5/15/24	5,700,000	7,186,861	0.124%
Goldman Sachs	1.63	7/27/26	4,137,000	5,461,821	0.094%
HBOS	5.37	6/30/21	1,100,000	1,376,255	0.024%
HDFC Bank	8.1	3/22/25	1,620,000,000	23,547,329	0.405%
Heta Asset Resolution	2.38	12/13/22	39,100,000	50,283,333	0.866%
Honeywell International	0.75	3/10/32	5,465,000	6,935,692	0.119%
HSBC Bank	4.75	3/24/46	2,368,000	4,548,950	0.078%
HSBC Bank	6.5	7/7/23	18,000	28,113	0.000%
HSBC Holdings	6.5	5/20/24	3,530,000	5,747,450	0.099%
Iceland Bondco	4.63	3/15/25	6,000,000	8,140,427	0.140%
ICICI Bank Ltd/Dubai	4	3/18/26	10,800,000	11,800,186	0.203%
India Government Bond	6.45	10/7/29	2,442,200,000	34,620,464	0.596%
India Government Bond	9.15	11/14/24	1,628,680,000	25,650,103	0.442%
India Government Bond	8.24	2/15/27	2,035,000,000	31,641,475	0.545%
India Government Bond	8.2	9/24/25	293,340,000	4,508,768	0.078%
Indonesia Government International Bond	3.75	6/14/28	40,797,000	60,555,430	1.042%
Indonesia Treasury Bond	8.38	3/15/24	369,100,000,000	28,942,415	0.498%
Indonesia Treasury Bond	7	5/15/27	276,860,000,000	21,268,286	0.366%
Indonesia Treasury Bond	6.13	5/15/28	390,270,000,000	28,216,104	0.486%
Indonesia Treasury Bond	10.25	7/15/27	50,700,000,000	4,464,631	0.077%
Indonesia Treasury Bond	8.38	9/15/26	43,000,000,000	3,509,186	0.060%
Ing Bank	3.63	2/25/26	5,956,000	7,310,273	0.126%
Inmobiliaria Colonial Socimi	1.63	11/28/25	9,300,000	12,006,556	0.207%
Inmobiliaria Colonial Socimi	2.5	11/28/29	1,000,000	1,367,393	0.024%
Inmobiliaria Colonial Socimi	2	4/17/26	2,600,000	3,415,369	0.059%
Inter-American development Bank	4.4	1/26/26	12,207,000	11,344,483	0.195%
Intercontinental Hotels	3.88	11/28/22	3,571,000	5,104,265	0.088%
International Game Technology	3.5	6/15/26	2,410,000	3,036,624	0.052%
International Game Technology	3.5	6/15/26	4,550,000	5,733,045	0.099%
Intesa Sanpaolo	1.75	7/4/29	5,200,000	6,917,261	0.119%
Ireland Government Bond	0.2	10/18/30	48,100,000	61,722,938	1.062%
Ireland Government Bond	2	2/18/45	5,630,000	9,880,088	0.170%
Ireland Government Bond	5.4	3/13/25	24,286,300	37,202,408	0.640%
Ireland Government Bond	1.35	3/18/31	36,752,000	52,607,081	0.906%
Ireland Government Bond	1.5	5/15/50	3,700,000	6,057,845	0.104%
Israel Government Bond - Fixed	5.5	1/31/42	99,052,000	52,779,293	0.908%
Israel Government Bond - Fixed	3.75	3/31/47	19,700,000	8,563,294	0.147%
Israel Government Bond - Fixed	1.75	8/31/25	153,957,436	51,135,019	0.880%
Israel Government International Bond	1.5	1/18/27	18,046,000	23,976,455	0.413%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	40,979,000	67,165,336	1.156%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	34,389,904	44,726,668	0.770%
Ivory Coast Government International Bond	4.88	1/30/32	3,560,000	4,483,373	0.077%
JAB Holdings BV	2	5/18/28	5,900,000	7,918,850	0.136%
Japanese Government CPI Linked Bond	0.1	3/10/24	2,573,395,200	24,968,825	0.430%
Japanese Government CPI Linked Bond	0.1	3/10/25	5,672,394,800	55,025,333	0.947%
Japanese Government CPI Linked Bond	0.1	9/10/24	3,357,429,900	32,568,907	0.561%
Japan Government Thirty Year Bond	2.5	9/20/37	11,176,500,000	146,893,772	2.528%
Japan Government Thirty Year Bond	2.2	9/20/39	396,000,000	5,094,672	0.088%
Japan Government Thirty Year Bond	1.7	9/20/44	8,657,250,000	106,731,806	1.837%
Japan Government Twenty Year Bond	1.2	12/20/34	18,051,700,000	198,824,821	3.422%
Japan Government Twenty Year Bond	0.7	3/20/37	8,878,050,000	91,537,936	1.576%
Japan Government Twenty Year Bond	0.6	6/20/37	4,378,850,000	44,472,119	0.765%
Japan Government Twenty Year Bond	1.4	9/20/34	468,700,000	5,280,870	0.091%
Jerrold Finco	4.88	1/15/26	580,000	782,236	0.013%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	5,202,000	5,637,073	0.097%
Landsbankinn HF	1.63	3/15/21	33,221,000	40,726,886	0.701%
Landsbankinn HF	1	5/30/23	1,000,000	1,241,868	0.021%
Latvia Government International Bond	0.38	10/7/26	64,671,000	82,563,253	1.421%
Leaseplan	7.38	11/29/69	8,200,000	10,875,832	0.187%
Leeds Building Society	2.63	4/1/21	2,775,000	3,412,352	0.059%
Legal & General	5.38	10/27/45	5,685,000	9,115,760	0.157%
Malaysia Government Bond	4.74	3/15/46	320,565,000	91,150,683	1.569%
Malaysia Government Bond	4.07	6/15/50	93,913,000	24,289,252	0.418%
Malaysia Government Bond	4.92	7/6/48	119,656,000	35,172,775	0.605%
Marks & Spencer	6	6/12/25	2,099,000	3,190,803	0.055%

Medtronic Global Holdings SCA	0.38	10/15/28	2,969,000	3,721,274	0.064%
Mexican Bonos	8.5	5/31/29	481,590,000	29,522,935	0.508%
mo Fisher Scientific	0.88	10/1/31	5,170,000	6,654,591	0.115%
mo Fisher Scientific	0.13	3/1/25	8,810,000	10,831,295	0.186%
mo Fisher Scientific	2.38	4/15/32	842,000	1,244,991	0.021%
Morgan Stanley	1.38	10/27/26	4,931,000	6,472,018	0.111%
Morgan Stanley	0.64	7/26/24	3,049,000	3,788,915	0.065%
Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	5,300,000	6,611,621	0.114%
Nationwide Building Society	1.5	3/8/26	2,770,000	3,580,139	0.062%
Nationwide Building Society	2	7/25/29	5,050,000	6,446,891	0.111%
Netflix	4.63	5/15/29	8,970,000	13,244,410	0.228%
Netherlands Government Bond	5.5	1/15/28	3,870,000	6,807,538	0.117%
New South Wales Treasury	4	5/20/26	46,975,600	42,898,385	0.738%
Next	4.38	10/2/26	982,000	1,531,695	0.026%
Next	3.63	5/18/28	7,491,000	11,244,468	0.194%
Norway Government Bond	3	3/14/24	104,912,000	13,223,127	0.228%
OmGrid Funding	5.2	5/16/27	610,000	619,135	0.011%
Orange	0.88	2/3/27	1,000,000	1,289,537	0.022%
Petrobras Global Finance BV	7.38	1/17/27	6,900,000	8,551,032	0.147%
Petroleos Mexicanos	5.13	3/15/23	35,958,000	45,847,309	0.789%
PLT VII Finance Sarl	4.63	1/5/26	1,150,000	1,463,060	0.025%
Portugal Obrigacoes do Tesouro OT	4.1	2/15/45	8,973,000	19,079,127	0.328%
Prologis	2.25	6/30/29	5,048,000	7,700,522	0.133%
ProSiebenSat.1 Media	2.63	4/15/21	3,880,000	4,740,002	0.082%
Province of Ontario Canada	2.6	6/2/25	11,778,000	10,030,777	0.173%
Province of Ontario Canada	3.5	6/2/43	5,239,000	5,252,171	0.090%
Qatar Government International Bond	3.75	4/16/30	2,590,000	3,053,157	0.053%
Refinitiv US Holdings	6.88	11/15/26	2,660,000	3,517,485	0.061%
Refinitiv US Holdings	4.5	5/15/26	4,960,000	6,375,078	0.110%
REI - SECURITY LENDING COLLATERAL			6,143,532	61,435,317	1.057%
Republic of South Africa Government Bond	10.5	12/21/26	622,000,000	50,126,631	0.863%
Romanian Government International Bond	2.88	10/28/24	2,725,000	3,666,137	0.063%
Romanian Government International Bond	2	1/28/32	3,855,000	4,952,351	0.085%
Romanian Government International Bond	2	1/28/32	8,975,000	11,529,793	0.198%
Romanian Government International Bond	2.88	3/11/29	3,963,000	5,458,745	0.094%
Romanian Government International Bond	2.38	4/19/27	16,845,000	22,530,892	0.388%
Romanian Government International Bond	3.62	5/26/30	23,390,000	34,163,116	0.588%
Romanian Government International Bond	2.12	7/16/31	22,068,000	28,670,672	0.493%
Russian Federal Bond - ofZ	8.15	2/3/27	1,052,304,000	16,186,340	0.279%
Serbia International Bond	1.5	6/26/29	27,285,000	34,554,698	0.595%
Serbia Treasury Bonds	4.5	8/20/32	2,103,700,000	24,105,581	0.415%
Severn Trent Utilities Finance	6.13	2/26/24	206,000	330,558	0.006%
Shimao Group Holdings	5.6	7/15/26	10,345,000	11,348,811	0.195%
Singapore Government Bond	2.25	6/1/21	259,000	197,401	0.003%
Singapore Government Bond	2.88	7/1/29	29,196,000	25,812,701	0.444%
Singapore Government Bond	3.13	9/1/22	45,701,000	36,203,934	0.623%
Sky	1.88	11/24/23	5,244,000	6,783,922	0.117%
Slovenia Government Bond	0.28	1/14/30	15,836,000	20,195,264	0.348%
Slovenia Government Bond	1.25	3/22/27	28,285,000	38,116,373	0.656%
Slovenia Government Bond	1.5	3/25/35	9,923,000	14,666,447	0.252%
Slovenia Government Bond	5.13	3/30/26	5,426,000	8,593,663	0.148%
Slovenia Government Bond	1	3/6/28	10,580,000	14,165,552	0.244%
Slovenia Government Bond	3.13	8/7/45	11,180,000	22,919,651	0.395%
Slovenia Government Bond	4.63	9/9/24	8,424,000	12,260,870	0.211%
Slovenia Government International Bond	5.25	2/18/24	16,865,000	19,383,636	0.334%
Societe Generale	2.5	9/16/26	14,000,000	17,358,449	0.299%
Sofima Holding	3.75	1/15/28	1,395,000	1,727,464	0.030%
Spain Government Bond	0	1/31/25	38,206,000	47,597,112	0.819%
Sri Lanka Government International Bond	6.25	7/27/21	8,450,000	7,354,711	0.127%
Stadshypotek	2	9/1/28	239,000,000	32,756,908	0.564%
State Grid Overseas Investment 2016	1.38	5/2/25	10,000,000	12,750,911	0.219%
State of Israel	3.8	5/13/60	13,485,000	16,057,129	0.276%
Summer BidCo BV	9.75	11/15/25	11,588,687	14,617,857	0.252%
Takeda Pharmaceutical	2.25	11/21/26	12,940,000	17,764,568	0.306%
Tele2	1.13	5/15/24	4,900,000	6,186,679	0.106%
Tele2	2.13	5/15/28	1,600,000	2,194,298	0.038%
Telecom Italia SpA/Milano	5.88	5/19/23	1,300,000	1,944,610	0.033%
Telefonica Emisiones	5.29	12/9/22	50,000	74,813	0.001%
Telefonica Emisiones	1.79	3/12/29	2,300,000	3,154,079	0.054%
Telefonica Emisiones	3.96	3/26/21	100,000	123,260	0.002%
Telefonica Emisiones	2.24	5/27/22	2,100,000	2,653,845	0.046%
Telefonica Emisiones	1.96	7/1/39	5,200,000	7,310,422	0.126%

Tesco	6.13	2/24/22	1,490,000	2,165,005	0.037%
Tesco Corporate Treasury Services	0.88	5/29/26	5,250,000	6,608,574	0.114%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	1,245,000	1,649,901	0.028%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	1,705,000	2,150,445	0.037%
Thailand Government Bond	3.65	6/20/31	820,108,000	33,882,836	0.583%
Transcanada Trust	4.65	5/18/77	27,134,000	21,929,533	0.377%
Transurban Finance Co Pty	1.88	9/16/24	7,836,000	10,192,117	0.175%
Trivium Packaging Finance BV	3.75	8/15/26	710,000	891,224	0.015%
TRP Government Reserve	0.08		85,697,846	85,697,846	1.475%
UBS AG/London	1.38	4/16/21	11,143,000	13,682,952	0.236%
UniCredit	4.88	2/20/29	6,100,000	8,122,751	0.140%
UniCredit	2	3/4/23	5,086,000	6,498,565	0.112%
Unicredit Bank Austria	1.38	5/26/21	400,000	492,222	0.008%
United Kingdom Gilt	0.63	10/22/50	35,090,000	46,378,058	0.798%
United Kingdom Gilt	4.25	12/7/46	35,581,797	89,010,276	1.532%
United Kingdom Gilt	0.63	6/7/25	76,389,000	107,731,617	1.854%
U.S. Treasury Bill	0.07	2/25/21	220,656,000	220,632,096	3.798%
Verisure Holding	3.88	7/15/26	1,600,000	1,999,421	0.034%
Verizon Communications	1.3	5/18/33	20,445,000	27,137,363	0.467%
Vertical Midco GmbH	4.38	7/15/27	2,745,000	3,526,533	0.061%
Victoria	5.25	7/15/24	1,755,000	2,216,613	0.038%
Virgin Media Secured Finance	4.25	1/15/30	5,630,000	7,903,588	0.136%
Volkswagen International Finance	1.88	3/30/27	9,500,000	12,695,564	0.219%
Volkswagen Leasing GmbH	1.5	6/19/26	5,135,000	6,646,803	0.114%
Volkswagen Leasing GmbH	1.63	8/15/25	5,350,000	6,938,500	0.119%
Walgreens Boots Alliance	2.13	11/20/26	13,900,000	18,248,562	0.314%
Westlake Chemical	1.63	7/17/29	29,400,000	37,380,826	0.643%
XLIT	3.25	6/29/47	5,700,000	7,881,739	0.136%
Ziggo BV	2.88	1/15/30	2,700,000	3,356,112	0.058%
Ziggo BV	2.88	1/15/30	2,720,000	3,380,972	0.058%

Total Investments in Securities **5,980,359,692**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	39,679,169	INR	(2,955,106,108)	01/22/2021	(689,648)	-0.012%
Barclays Bank PLC - Wholesale (SING)	USD	340,830,204	EUR	(287,093,239)	01/29/2021	(10,141,640)	-0.175%
Barclays Bank PLC - Wholesale (SING)	USD	180,286,189	EUR	(153,719,547)	02/26/2021	(7,752,230)	-0.133%
Barclays Bank PLC - Wholesale (SING)	USD	29,160,641	CLP	(21,983,915,277)	03/05/2021	(1,781,084)	-0.031%
Barclays Bank PLC - Wholesale (SING)	USD	213,807,605	CNH	(1,417,074,046)	03/12/2021	(3,069,996)	-0.053%
Barclays Bank PLC - Wholesale (SING)	USD	49,998,577	ZAR	(763,615,323)	03/12/2021	(1,491,440)	-0.026%
Barclays Bank PLC - Wholesale (SING)	USD	229,869,326	EUR	(193,427,572)	03/31/2021	(6,920,839)	-0.119%
BNP PARIBAS SECURITIES CORP	USD	16,190,352	RUB	(1,265,418,522)	01/15/2021	(886,709)	-0.015%
BNP PARIBAS SECURITIES CORP	USD	54,622,924	AUD	(72,711,000)	01/22/2021	(1,447,552)	-0.025%
BNP PARIBAS SECURITIES CORP	USD	43,803,608	CAD	(56,422,000)	01/22/2021	(525,902)	-0.009%
BNP PARIBAS SECURITIES CORP	USD	19,604,702	INR	(1,464,161,468)	01/22/2021	(396,768)	-0.007%
BNP PARIBAS SECURITIES CORP	USD	23,276,554	INR	(1,724,133,954)	01/22/2021	(276,321)	-0.005%
BNP PARIBAS SECURITIES CORP	USD	605,070,323	JPY	(63,615,502,431)	01/22/2021	(11,196,229)	-0.193%
BNP PARIBAS SECURITIES CORP	USD	125,315	KRW	(146,466,527)	01/22/2021	(9,374)	0.000%
BNP PARIBAS SECURITIES CORP	EUR	14,512,000	USD	(17,275,160)	01/29/2021	465,778	0.008%
BNP PARIBAS SECURITIES CORP	USD	361,102,879	EUR	(307,900,715)	02/26/2021	(15,538,640)	-0.267%
BNP PARIBAS SECURITIES CORP	MYR	9,464,000	USD	(2,319,324)	03/05/2021	44,808	0.001%
BNP PARIBAS SECURITIES CORP	USD	41,404,572	CLP	(31,964,329,734)	03/05/2021	(3,584,296)	-0.062%
BNP PARIBAS SECURITIES CORP	USD	11,716,209	CLP	(8,950,012,325)	03/05/2021	(880,674)	-0.015%
BNP PARIBAS SECURITIES CORP	USD	22,567,218	CLP	(17,130,323,592)	03/05/2021	(1,543,217)	-0.027%
BNP PARIBAS SECURITIES CORP	USD	210,636,469	CNH	(1,395,923,687)	03/12/2021	(3,004,153)	-0.052%
BNP PARIBAS SECURITIES CORP	ZAR	32,655,000	USD	(2,217,059)	03/12/2021	(15,156)	0.000%
BANK OF AMERICA	USD	132,672,303	CAD	(174,925,114)	01/22/2021	(4,762,468)	-0.082%
BANK OF AMERICA	USD	2,620,003	INR	(194,771,000)	01/22/2021	(40,705)	-0.001%
BANK OF AMERICA	GBP	4,503,160	USD	(5,993,886)	02/19/2021	166,252	0.003%
JP MORGAN CHASE BANK	IDR	212,442,285,924	USD	(13,994,862)	01/22/2021	1,209,681	0.021%
JP MORGAN CHASE BANK	USD	1,646,853	JPY	(169,624,000)	01/22/2021	3,643	0.000%
JP MORGAN CHASE BANK	USD	12,278,177	NOK	(113,987,682)	01/22/2021	(1,015,768)	-0.017%
JP MORGAN CHASE BANK	EUR	5,211,626	USD	(6,318,602)	01/29/2021	52,618	0.001%
JP MORGAN CHASE BANK	USD	4,618,017	GBP	(3,376,000)	02/19/2021	(212)	0.000%
JP MORGAN CHASE BANK	USD	28,403,497	CNH	(186,940,000)	03/12/2021	(206,934)	-0.004%
CITIBANK N A	RSD	1,714,010,981	USD	(17,119,566)	01/15/2021	689,649	0.012%
CITIBANK N A	USD	12,683,776	MXN	(266,395,156)	01/15/2021	(680,634)	-0.012%
CITIBANK N A	USD	4,663,310	MXN	(95,064,838)	01/15/2021	(105,866)	-0.002%
CITIBANK N A	USD	6,134,966	RSD	(614,416,800)	01/15/2021	(249,055)	-0.004%
CITIBANK N A	USD	6,134,966	RSD	(614,416,800)	01/15/2021	(249,055)	-0.004%
CITIBANK N A	USD	6,134,966	RSD	(614,416,800)	01/15/2021	(249,055)	-0.004%
CITIBANK N A	USD	17,355,150	RSD	(1,738,986,000)	01/15/2021	(713,565)	-0.012%

CITIBANK N A	USD	3,147,862	RSD	(313,770,996)	01/15/2021	(112,336)	-0.002%
CITIBANK N A	USD	108,419,657	ILS	(373,158,776)	01/21/2021	(7,747,232)	-0.133%
CITIBANK N A	AUD	28,355,153	USD	(20,177,612)	01/22/2021	1,688,226	0.029%
CITIBANK N A	USD	58,014,554	AUD	(79,569,000)	01/22/2021	(3,344,412)	-0.058%
CITIBANK N A	USD	57,496,978	AUD	(77,877,000)	01/22/2021	(2,557,215)	-0.044%
CITIBANK N A	USD	44,575,194	CAD	(57,161,000)	01/22/2021	(334,932)	-0.006%
CITIBANK N A	USD	30,551,671	IDR	(464,583,367,652)	01/22/2021	(2,698,667)	-0.046%
CITIBANK N A	USD	12,016,911	JPY	(1,255,792,691)	01/22/2021	(148,410)	-0.003%
CITIBANK N A	USD	2,007,719	JPY	(208,597,140)	01/22/2021	(13,037)	0.000%
CITIBANK N A	EUR	5,359,779	USD	(6,373,072)	01/29/2021	179,266	0.003%
CITIBANK N A	EUR	4,715,581	USD	(5,737,528)	01/29/2021	27,276	0.000%
CITIBANK N A	USD	327,762	GBP	(244,793)	02/19/2021	(7,105)	0.000%
CITIBANK N A	USD	1,820,617	GBP	(1,362,647)	02/19/2021	(43,427)	-0.001%
CITIBANK N A	EUR	54,293,600	USD	(66,231,134)	02/26/2021	183,860	0.003%
CITIBANK N A	USD	233,293,876	EUR	(196,358,292)	03/31/2021	(7,084,018)	-0.122%
CITIBANK N A	USD	57,782,918	EUR	(47,472,000)	03/31/2021	(331,355)	-0.006%
DEUTSCHE BANK	USD	5,344,246	MYR	(21,548,000)	03/05/2021	(38,500)	-0.001%
GOLDMAN SACHS & CO	USD	12,327,022	IDR	(186,401,526,046)	01/22/2021	(1,013,777)	-0.017%
GOLDMAN SACHS & CO	USD	13,302,614	IDR	(200,403,881,811)	01/22/2021	(1,040,337)	-0.018%
GOLDMAN SACHS & CO	USD	19,319,159	INR	(1,444,300,313)	01/22/2021	(410,994)	-0.007%
GOLDMAN SACHS & CO	USD	19,779,230	INR	(1,468,706,702)	01/22/2021	(284,331)	-0.005%
GOLDMAN SACHS & CO	USD	7,631,352	TWD	(218,302,458)	01/22/2021	(164,158)	-0.003%
GOLDMAN SACHS & CO	USD	4,788,250	THB	(144,293,913)	03/05/2021	(28,572)	0.000%
GOLDMAN SACHS & CO	USD	3,514,616	CNH	(22,927,000)	03/12/2021	5,729	0.000%
HSBC SECURITIES INC	RUB	1,181,500,000	USD	(15,102,535)	01/15/2021	842,030	0.014%
HSBC SECURITIES INC	RUB	2,180,958,000	USD	(29,203,457)	01/15/2021	228,982	0.004%
HSBC SECURITIES INC	RUB	1,963,839,000	USD	(26,675,098)	01/15/2021	(172,720)	-0.003%
HSBC SECURITIES INC	USD	14,317,297	RUB	(1,116,238,000)	01/15/2021	(746,546)	-0.013%
HSBC SECURITIES INC	CAD	55,683,023	USD	(42,370,442)	01/22/2021	1,378,470	0.024%
HSBC SECURITIES INC	IDR	58,401,277,368	USD	(3,860,986)	01/22/2021	318,807	0.005%
HSBC SECURITIES INC	IDR	195,842,437,021	USD	(12,960,257)	01/22/2021	1,056,231	0.018%
HSBC SECURITIES INC	IDR	42,435,293,124	USD	(2,805,083)	01/22/2021	232,021	0.004%
HSBC SECURITIES INC	IDR	65,702,526,000	USD	(4,628,894)	01/22/2021	73,450	0.001%
HSBC SECURITIES INC	INR	225,000,000	USD	(3,041,815)	01/22/2021	31,843	0.001%
HSBC SECURITIES INC	USD	588,778	AUD	(797,211)	01/22/2021	(25,984)	0.000%
HSBC SECURITIES INC	USD	16,593,376	TWD	(474,570,551)	01/22/2021	(353,386)	-0.006%
HSBC SECURITIES INC	EUR	1,197,103	USD	(1,446,484)	01/29/2021	16,976	0.000%
HSBC SECURITIES INC	USD	16,744,433	THB	(505,053,947)	03/05/2021	(115,286)	-0.002%
HSBC SECURITIES INC	USD	11,969,874	THB	(360,760,035)	03/05/2021	(73,023)	-0.001%
HSBC SECURITIES INC	USD	214,354,180	CNH	(1,417,074,046)	03/12/2021	(2,523,421)	-0.043%
MORGAN STANLEY & COMPANY LLC	USD	87,565,055	AUD	(124,353,742)	01/22/2021	(8,329,287)	-0.143%
MORGAN STANLEY & COMPANY LLC	USD	9,106,075	IDR	(138,139,164,114)	01/22/2021	(780,576)	-0.013%
MORGAN STANLEY & COMPANY LLC	USD	127,685	KRW	(149,837,877)	01/22/2021	(10,105)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	5,653,609	TWD	(161,353,991)	01/22/2021	(108,290)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	746,049	EUR	(639,327)	01/29/2021	(35,529)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	33,925,230	BRL	(181,635,683)	03/02/2021	(1,000,874)	-0.017%
RBC DOMINION SECURITIES INC	USD	270,716,946	EUR	(230,464,089)	02/26/2021	(11,199,725)	-0.193%
STATE STREET GLOBAL MARKETS LLC	MXN	1,277,702,625	USD	(59,552,674)	01/15/2021	4,546,621	0.078%
STATE STREET GLOBAL MARKETS LLC	USD	6,966,894	CZK	(153,123,000)	01/15/2021	(162,515)	-0.003%
STATE STREET GLOBAL MARKETS LLC	ILS	7,333,000	USD	(2,155,370)	01/21/2021	127,443	0.002%
STATE STREET GLOBAL MARKETS LLC	AUD	2,406,000	USD	(1,690,696)	01/22/2021	164,670	0.003%
STATE STREET GLOBAL MARKETS LLC	CAD	1,860,000	USD	(1,395,705)	01/22/2021	65,656	0.001%
STATE STREET GLOBAL MARKETS LLC	CAD	1,390,905	USD	(1,082,182)	01/22/2021	10,622	0.000%
STATE STREET GLOBAL MARKETS LLC	JPY	3,100,000,000	USD	(29,772,452)	01/22/2021	258,378	0.004%
STATE STREET GLOBAL MARKETS LLC	JPY	298,176,527	USD	(2,856,581)	01/22/2021	31,964	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,985,841	CAD	(2,573,000)	01/22/2021	(35,708)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	3,461,071	INR	(256,108,335)	01/22/2021	(37,548)	-0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	9,893,285	USD	(11,712,364)	01/29/2021	382,190	0.007%
STATE STREET GLOBAL MARKETS LLC	USD	17,945,039	EUR	(15,375,000)	01/29/2021	(850,918)	-0.015%
STATE STREET GLOBAL MARKETS LLC	USD	4,461,799	EUR	(3,724,000)	01/29/2021	(90,796)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	1,701,308	PLN	(6,375,000)	02/12/2021	(5,585)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	42,737,308	GBP	(32,439,933)	02/19/2021	(1,639,187)	-0.028%
STATE STREET GLOBAL MARKETS LLC	USD	353,906,726	GBP	(268,634,382)	02/19/2021	(13,574,075)	-0.234%
STATE STREET GLOBAL MARKETS LLC	USD	2,245,629	GBP	(1,681,000)	02/19/2021	(53,910)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	5,862,661	EUR	(4,768,000)	02/26/2021	30,175	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,316,447	CNH	(15,359,000)	03/12/2021	(34,187)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	61,226,440	SGD	(81,681,404)	03/12/2021	(582,645)	-0.010%
STANDARD CHARTERED SECURITIES	USD	1,376,138	EUR	(1,129,063)	02/26/2021	(4,995)	0.000%
STANDARD CHARTERED SECURITIES	USD	77,661,585	MYR	(317,208,742)	03/05/2021	(1,577,976)	-0.027%
SOCIETE GENERALE	USD	233,371,831	EUR	(196,358,292)	03/31/2021	(7,006,064)	-0.121%
UBS SECURITIES LLC	CZK	1,755,224,000	USD	(76,532,704)	01/15/2021	5,190,557	0.089%
UBS SECURITIES LLC	RUB	1,136,058,000	USD	(14,533,729)	01/15/2021	797,588	0.014%

UBS SECURITIES LLC	USD	15,428,256	MXN	(320,005,631)	01/15/2021	(625,664)	-0.011%
UBS SECURITIES LLC	USD	28,812,448	MXN	(596,237,000)	01/15/2021	(1,099,341)	-0.019%
UBS SECURITIES LLC	AUD	26,986,013	USD	(19,326,842)	01/22/2021	1,483,194	0.026%
UBS SECURITIES LLC	USD	33,034,652	IDR	(468,850,912,000)	01/22/2021	(521,114)	-0.009%
UBS SECURITIES LLC	EUR	50,655,000	USD	(60,431,010)	01/29/2021	1,494,791	0.026%
UBS SECURITIES LLC	EUR	1,266,493	USD	(1,541,656)	01/29/2021	6,634	0.000%
UBS SECURITIES LLC	EUR	9,391,833	USD	(11,401,685)	01/29/2021	79,842	0.001%
UBS SECURITIES LLC	EUR	4,028,865	USD	(4,884,125)	01/29/2021	41,168	0.001%
UBS SECURITIES LLC	USD	340,415,067	EUR	(287,093,239)	01/29/2021	(10,556,777)	-0.182%
UBS SECURITIES LLC	USD	117,444,000	EUR	(100,000,000)	01/29/2021	(4,806,125)	-0.083%
UBS SECURITIES LLC	USD	59,984,034	EUR	(50,464,000)	01/29/2021	(1,708,269)	-0.029%
UBS SECURITIES LLC	PLN	67,329,000	USD	(17,601,985)	02/12/2021	425,218	0.007%
UBS SECURITIES LLC	GBP	45,062,000	USD	(60,270,335)	02/19/2021	1,372,630	0.024%
UBS SECURITIES LLC	USD	58,881,678	SEK	(506,854,960)	02/19/2021	(2,756,909)	-0.047%
UBS SECURITIES LLC	USD	2,508,956	EUR	(2,142,550)	02/26/2021	(111,932)	-0.002%
UBS SECURITIES LLC	USD	53,727,570	EUR	(44,238,500)	02/26/2021	(387,458)	-0.007%
UBS SECURITIES LLC	USD	53,671,520	EUR	(44,238,500)	02/26/2021	(443,509)	-0.008%
UBS SECURITIES LLC	USD	15,298,805	CLP	(11,838,640,642)	03/05/2021	(1,363,739)	-0.023%
UBS SECURITIES LLC	USD	11,126,195	CLP	(8,532,345,083)	03/05/2021	(882,834)	-0.015%
UBS SECURITIES LLC	USD	23,805,026	CLP	(17,986,839,771)	03/05/2021	(1,510,930)	-0.026%
UBS SECURITIES LLC	USD	1,348,648	EUR	(1,128,339)	03/31/2021	(32,643)	-0.001%

Total Forward Currency Exchange Contracts

(159,361,169)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/24/2022 PAY FIX	(22,000,000)	(246,048)	(0.004%)
PLN IRS 11/21/2022 PAY FIX	(43,000,000)	(508,237)	(0.009%)
PLN IRS 04/06/2028 PAY FIX	(15,800,000)	(601,687)	(0.010%)
PLN IRS 04/06/2023 PAY FIX	(24,000,000)	(307,515)	(0.005%)
EUR IRS 09/22/2027 PAY FIX	(600,000)	(63,655)	(0.001%)
PLN IRS 03/27/2023 PAY FIX	(68,000,000)	(891,461)	(0.015%)
PLN IRS 03/27/2028 PAY FIX	(16,200,000)	(633,989)	(0.011%)
PLN IRS 05/18/2023 PAY FIX	(42,000,000)	(607,958)	(0.010%)
PLN IRS 05/18/2028 PAY FIX	(10,100,000)	(423,801)	(0.007%)
EUR IRS 09/22/2022 PAY FIX	(370,000)	(5,768)	0.000%
PLN IRS 10/19/2022 PAY FIX	(960,000)	(10,320)	0.000%
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(126,360)	(0.002%)
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(125,033)	(0.002%)
EUR IRS 11/03/2047 PAY FIX	(2,200,000)	(1,154,211)	(0.020%)
JPY IRS 11/07/2037 REC FIX	3,000,000,000	2,544,051	0.044%
PLN IRS 01/23/2023 PAY FIX	(39,000,000)	(486,725)	(0.008%)
PLN IRS 02/12/2028 PAY FIX	(3,937,824)	(171,022)	(0.003%)
PLN IRS 02/12/2028 PAY FIX	(6,068,985)	(263,580)	(0.005%)
PLN IRS 02/13/2018 PAY FIX	(15,931,084)	(688,614)	(0.012%)
PLN IRS 02/14/2028 PAY FIX	(12,062,107)	(523,478)	(0.009%)
GREECE CDS 12/20/2024	(8,982,000)	63,081	0.001%
GREECE CDS 12/20/2024	(4,491,000)	31,540	0.001%
GREECE CDS 12/20/2024	(4,491,000)	31,540	0.001%
GREECE CDS 06/20/2025	(4,423,000)	13,468	0.000%
GREECE CDS 06/20/2025	(2,212,000)	6,736	0.000%
GREECE CDS 06/20/2025	(2,801,000)	8,529	0.000%
GREECE CDS 06/20/2024	(2,300,000)	20,532	0.000%
GREECE CDS 06/20/2024	(2,300,000)	20,532	0.000%
GREECE CDS 12/20/2024	(4,911,000)	34,490	0.001%
GREECE CDS 12/20/2024	(16,500,000)	115,880	0.002%
GREECE CDS 12/20/2029	(6,235,000)	(274,833)	(0.005%)
GREECE CDS 12/20/2029	(6,235,000)	(274,833)	(0.005%)
GREECE CDS 12/20/2021	6,935,000	48,240	0.001%
GREECE CDS 06/20/2022	10,000,000	89,130	0.002%
GREECE CDS 06/20/2024	(4,600,000)	41,064	0.001%
PLN IRS 02/27/2023 PAY FIX	(78,000,000)	(1,068,703)	(0.018%)
PLN IRS 02/27/2028 PAY FIX	(8,000,000)	(335,843)	(0.006%)
PLN IRS 04/20/2023 PAY FIX	(27,000,000)	(343,938)	(0.006%)
PLN IRS 24/04/2023 PAY FIX	(27,500,000)	(359,487)	(0.006%)
PLN IRS 05/07/2023 PAY FIX	(60,000,000)	(826,207)	(0.014%)
PLN IRS 05/07/2028 PAY FIX	(16,100,000)	(639,647)	(0.011%)
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(229,105)	(0.004%)
CZK IRS 02/21/2022 REC FIX	2,680,999,000	2,507,051	0.043%
ITRX XOVER CDSI S34 5Y 12/20/2025	293,550,000	(42,605,236)	(0.733%)
CZK IRS 02/20/2022 REC FIX	1,651,529,000	1,548,988	0.027%
PLN IRS 10/22/2029 PAY FIX	(32,823,529)	(594,087)	(0.010%)
PLN IRS 12/19/2029 PAY FIX	(87,000,000)	(1,445,350)	(0.025%)
PLN IRS 11/07/2029 PAY FIX	(12,080,034)	(242,377)	(0.004%)
PLN IRS 11/06/2029 PAY FIX	(12,263,993)	(229,118)	(0.004%)
CZK IRS 02/19/2030 PAY FIX	(72,279,000)	(139,291)	(0.002%)
PLN IRS 11/05/2029 PAY FIX	(12,263,994)	(229,105)	(0.004%)
CZK IRS 02/13/2022 REC FIX	2,803,180,000	2,549,520	0.044%
CZK IRS 02/20/2022 REC FIX	2,536,024,000	2,392,264	0.041%
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(234,752)	(0.004%)
CZK IRS 02/13/2030 PAY FIX	161,674,000	(239,671)	(0.004%)
CZK IRS 02/20/2030 PAY FIX	(422,279,000)	(787,088)	(0.014%)
MXN IRS 05/04/2027 REC FIX	525,000,000	845,324	0.015%
CZK IRS 02/21/2030 PAY FIX	(441,113,000)	(826,937)	(0.014%)
PLN IRS 10/22/2029 PAY FIX	(22,976,471)	(418,499)	(0.007%)
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(229,811)	(0.004%)

Total Swap Contracts

(47,501,417)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNH0 CAN 10YR BOND FUT MAR 21	690	3/22/2021	80,822,531	2,244,467	1.391%
DUH1 EURO SCHATZ FUT MAR 21	(653)	3/8/2021	(89,565,972)	(367,358)	(1.542%)
G H1 LONG GILT FUT MAR 21	1,141	3/29/2021	211,485,434	7,179,603	3.640%
IKH1 EURO BTP FUT MAR 21	(236)	3/8/2021	(43,825,912)	(115,217)	(0.754%)
KAH1 KOREA 10YR BND FUT MAR 21	1,560	3/16/2021	186,387,186	(639,257)	3.208%
KEH1 KOREA 3YR BND FUT MAR 21	5,292	3/16/2021	543,035,294	784,233	9.347%
OATH1 EURO OAT FUT MAR 21	834	3/8/2021	171,025,185	1,327,489	2.944%
OEH1 EURO BOBL FUT MAR 21	313	3/8/2021	51,689,649	(63,718)	0.890%
RXH1 EURO BUND FUTURE MAR 21	255	3/8/2021	55,338,546	388,970	0.953%
UBH1 EURO BUXL 30Y FUT MAR 21	(173)	3/8/2021	(47,603,449)	(598,997)	(0.819%)
WNH1 ULTRA US BOND FUT MAR 21	(18)	3/22/2021	(3,844,125)	74,646	(0.066%)

Total Futures Contracts **10,214,862**

**NET ASSETS 5,809,669,844**

**NET ASSET VALUE PER SHARE**

International Bond Fund (USD Hedged) Shares **10.35**  
(\$579,318,503 / 55,950,651 Shares Outstanding)

International Bond Fund (USD Hedged) Advisor Class Shares **10.35**  
(\$106,438 / 10,288 Shares Outstanding)

International Bond Fund (USD Hedged) - I Class Shares **10.36**  
(\$421,830,498 / 40,733,667 Shares Outstanding)

International Bond Fund (USD Hedged) - Z Class Shares **10.36**  
(\$4,808,414,404 / 464,023,332 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	GYD	Guyan 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.