

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	16,300,000	16,338,957	0.406%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	5,075,000	5,112,626	0.127%
Ally Financial	4.63	5/19/22	6,915,000	7,260,750	0.181%
Alice France Holding	4	2/15/28	3,780,000	4,027,166	0.100%
American Tower	2.4	3/15/25	18,760,000	19,858,661	0.494%
Antero Resources	5.13	12/1/22	6,033,000	4,947,060	0.123%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	1,004,000	930,276	0.023%
Argentina Treasury Bond BONCER	1	8/5/21	1,698,952,910	11,730,296	0.292%
Argentine Republic Government International Bond	1	7/9/29	214,117	98,068	0.002%
Argentine Republic Government International Bond	0.13	7/9/41	13,490,000	5,389,255	0.134%
Arion Banki HF	1	3/20/23	17,910,000	21,152,409	0.526%
Asurion	3.15	8/4/22	4,457,102	4,400,452	0.109%
Australia Government Bond	1	12/21/30	112,970,000	81,883,345	2.036%
Australia Government Bond	2.5	5/21/30	70,630,000	58,406,238	1.452%
Australia Government Bond	1.75	6/21/51	103,325,000	73,918,493	1.838%
Banco Bilbao Vizcaya Argentaria	8.88	7/14/69	9,800,000	11,854,885	0.295%
Banco Comercial Portugues	9.25	4/30/69	9,400,000	9,737,135	0.242%
BANK 2020-BNK25	2.84	1/15/63	8,515,000	9,194,713	0.229%
BBCMS Mortgage Trust 2020-C6	2.84	2/15/53	7,995,000	8,689,105	0.216%
Benchmark 2020-B16 Mortgage Trust	2.94	2/15/53	5,730,000	6,255,362	0.156%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	94,305,000,000	137,881,114	3.428%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	32,015,000,000	47,906,945	1.191%
Braskem Netherlands Finance BV	5.88	1/31/50	17,770,000	16,375,233	0.407%
Brazil Notas do Tesouro Nacional Serie	6	8/15/50	55,450,688	12,635,868	0.314%
Brookfield WEC Holdings	3.75	8/1/25	6,386,250	6,217,461	0.155%
Buckeye Partners	2.9	11/1/26	5,905,325	5,787,219	0.144%
BX Commercial Mortgage Trust 2019-IMC	2.3	4/15/34	5,535,000	4,915,627	0.122%
BX Commercial Mortgage Trust 2020-BXLP	2.65	12/15/36	8,712,026	8,591,831	0.214%
Caixabank	5.25	6/23/69	2,200,000	2,392,398	0.059%
Caixabank	6.75	9/13/69	9,200,000	11,191,099	0.278%
Canadian Government Real Return Bond	4	12/1/31	17,888,943	20,624,914	0.513%
Cantor Commercial Real Estate Lending 2019-CF1	4.66	5/15/52	4,517,000	3,904,214	0.097%
Capital One Bank USA NA	2.01	1/27/23	7,895,000	8,032,239	0.200%
Carmax Auto Owner Trust 2019-2	3.16	2/18/25	6,340,000	6,635,547	0.165%
Carmax Auto Owner Trust 2019-3	2.6	6/16/25	4,665,000	4,845,957	0.120%
Celulosa Arauco Y Constitucion	5.15	1/29/50	11,410,000	12,100,990	0.301%
Charter Communications Operating	1.9	2/1/27	10,440,866	10,189,137	0.253%
China development Bank	4.24	8/24/27	294,600,000	44,874,915	1.116%
China Government Bond	2.68	5/21/30	495,500,000	69,977,592	1.740%
Cigna	0.9	9/17/21	17,960,000	17,938,017	0.446%
Clear Channel Outdoor Holdings	3.76	8/21/26	8,093,250	7,346,648	0.183%
Concho Resources	2.4	2/15/31	1,965,000	1,873,922	0.047%
Consolidated Communications	6.5	10/1/28	3,380,000	3,443,375	0.086%
Cyprus Government International Bond	4.25	11/4/25	8,432,000	11,928,140	0.297%
Cyprus Government International Bond	2.75	2/26/34	7,275,000	10,421,236	0.259%
Cyprus Government International Bond	2.75	5/3/49	25,964,000	39,853,618	0.991%
Cyprus Government International Bond	3.88	5/6/22	12,144,000	15,129,062	0.376%
Cyprus Government International Bond	2.38	9/25/28	7,887,000	10,669,657	0.265%
Darling Global Finance BV	3.63	5/15/26	2,300,000	2,741,523	0.068%
Deephaven Residential Mortgage Trust 2018-3	3.79	8/25/58	5,019,389	5,035,107	0.125%
Diamond BC BV	5.63	8/15/25	5,100,000	5,829,204	0.145%
DISH Network	3.38	8/15/26	3,455,000	3,171,258	0.079%
Drive Auto Receivables Trust 2020-2	3.05	5/15/28	2,975,000	3,095,132	0.077%
Drive Auto Receivables Trust 2020-2	2.28	8/17/26	2,395,000	2,462,516	0.061%
DRIVEN BRANDS FUNDING	3.98	10/20/49	4,952,575	5,117,991	0.127%
DRIVEN BRANDS FUNDING	4.74	4/20/48	2,409,538	2,533,677	0.063%
Egypt Government International Bond	5.25	10/6/25	4,590,000	4,602,393	0.114%
Egypt Treasury Bills	11.92	12/1/20	33,000,000	2,064,614	0.051%
Egypt Treasury Bills	12.66	12/22/20	250,000,000	15,511,420	0.386%
Endeavor Energy Resources LP / EER Finance	6.63	7/15/25	2,800,000	2,877,000	0.072%
Energy Transfer Operating	6.25	4/15/49	5,485,000	5,656,406	0.141%
Energy Transfer Operating	6	6/15/48	3,955,000	3,959,944	0.098%
Enlink Midstream Partners	5.45	6/1/47	2,745,000	1,729,350	0.043%
Exeter Automobile Receivables Trust 2020-3	1.32	7/15/25	1,305,000	1,308,044	0.033%
Exeter Automobile Receivables Trust 2020-3	1.73	7/15/26	1,235,000	1,238,138	0.031%

FCA Bank SpA/Ireland	1.63	9/29/21	3,295,000	4,248,831	0.106%
FirstCash	4.63	9/1/28	6,200,000	6,308,500	0.157%
Fortenova Group STAK Stichting, ADR			597,196	133,035	0.003%
Fortenova Group TopCo B.V.	2.5	4/1/24	2,449,068	545,571	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	2.45	9/25/30	6,836,752	6,724,946	0.167%
Gartner	3.75	10/1/30	4,540,000	4,591,075	0.114%
General Motors Financial	5.2	3/20/23	13,895,000	15,045,325	0.374%
General Motors Financial	2.75	6/20/25	12,000,000	12,293,052	0.306%
General Motors Financial	3.2	7/6/21	4,275,000	4,337,453	0.108%
GM Financial Automobile Leasing Trust 2020-1	2.28	6/20/24	2,315,000	2,307,401	0.057%
Hardee s Funding	4.96	6/20/48	11,060,128	11,435,288	0.284%
HDFC Bank	8.1	3/22/25	1,200,000,000	16,813,415	0.418%
Hyundai Capital America	5.75	4/6/23	9,765,000	10,802,961	0.269%
India Government Bond	6.45	10/7/29	3,907,000,000	54,119,734	1.346%
India Government Bond	7.59	1/11/26	5,260,750,000	77,235,834	1.920%
Indonesia Treasury Bond	8.25	5/15/29	1,656,500,000,000	121,599,123	3.023%
Intelsat Jackson Holdings	8	11/27/23	1,205,000	1,209,181	0.030%
Intelsat Jackson Holdings	8.75	1/2/24	1,020,000	1,026,375	0.026%
Islandsbanki HF	1.13	1/19/24	17,595,000	20,706,735	0.515%
Israel Government Bond - Fixed	5.5	1/31/42	66,110,000	33,608,529	0.836%
Israel Government Bond - Fixed	3.75	3/31/47	101,485,000	42,428,234	1.055%
Italy Buoni Poliennali del Tesoro	3.85	9/1/49	24,015,000	41,616,823	1.035%
Jack in the Box Funding	3.98	8/25/49	21,264,313	21,798,259	0.542%
Jaguar Holding Co li / Ppd Development	5	6/15/28	3,855,000	4,018,838	0.100%
Kfc Holding	1.9	4/3/25	10,439,394	10,176,217	0.253%
Lamar Media	1.66	2/5/27	6,150,000	6,009,042	0.149%
Landsbankinn HF	1.63	3/15/21	7,941,000	9,379,190	0.233%
Level 3 Financing	1.9	3/1/27	7,151,350	6,921,148	0.172%
Malaysia Government Bond	4.74	3/15/46	67,360,000	18,469,505	0.459%
Malaysia Government Bond	4.92	7/6/48	24,420,000	6,831,932	0.170%
McAfee	9.5	9/29/25	9,165,000	9,210,825	0.229%
Metropolitan Pier & Exposition Authority	5	6/15/53	1,500,000	1,598,370	0.040%
Metropolitan Pier & Exposition Authority	5	6/15/57	1,160,000	1,259,934	0.031%
Mexican Bonos	7.75	11/13/42	1,391,740,000	68,208,258	1.696%
Mexican Udibonos	4	11/30/28	432,993,820	22,405,982	0.557%
Mexico City Airport Trust	5.5	7/31/47	8,600,000	7,035,230	0.175%
Microchip Technology	2.16	5/29/25	9,768,590	9,719,747	0.242%
Mitsubishi Ufj Financial	0.89	7/26/21	18,044,000	18,088,641	0.450%
Nascar Holdings	2.89	10/19/26	4,148,687	4,041,527	0.100%
Natixis Commercial Mortgage Securities Trust 2019-MILE	1.65	7/15/36	7,500,000	7,425,126	0.185%
NatWest Markets	2.38	5/21/23	11,210,000	11,569,393	0.288%
Netflix	3.88	11/15/29	4,520,000	5,843,127	0.145%
Netflix	3.88	11/15/29	3,730,000	4,821,873	0.120%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	5,285,558	5,420,246	0.135%
New York Liberty development	5.15	11/15/34	2,785,000	2,906,482	0.072%
Occidental Petroleum	3.4	4/15/26	4,505,000	3,604,000	0.090%
Occidental Petroleum	8	7/15/25	3,850,000	3,850,000	0.096%
Occidental Petroleum	8.5	7/15/27	7,885,000	7,944,138	0.198%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.38	6/1/25	1,795,000	1,830,900	0.046%
Pacific Gas & Electric	3.3	8/1/40	2,250,000	2,062,105	0.051%
Pacific Gas & Electric	3.5	8/1/50	5,625,000	5,071,061	0.126%
PG&E	5.5	6/23/25	12,997,425	12,715,771	0.316%
PG&E	5	7/1/28	4,735,000	4,592,950	0.114%
Philippine Government International Bond	3.9	11/26/22	1,425,000,000	30,093,181	0.748%
Philippine Government International Bond	6.25	1/14/36	1,679,000,000	45,291,931	1.126%
Philippine Government International Bond	4.95	1/15/21	197,000,000	4,079,783	0.101%
PNM Resources	3.25	3/9/21	8,475,000	8,563,911	0.213%
Pra	7.38	9/1/25	5,915,000	6,166,388	0.153%
Prairie Eci Acquiror	4.91	3/11/26	11,215,000	10,065,463	0.250%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5	7/1/33	565,000	573,475	0.014%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5.25	7/1/42	2,175,000	2,207,625	0.055%
Puerto Rico Sales Tax Financing Corp Sales Tax Revenue	4.33	7/1/40	1,625,000	1,656,151	0.041%
Rci Banque	2.25	3/29/21	16,000,000	18,864,734	0.469%
Refinitiv US Holdings	3.4	10/1/25	4,148,333	4,103,158	0.102%
REI - SECURITY LENDING COLLATERAL			3,587,315	35,873,148	0.892%
Romania Government Bond	5	2/12/29	243,590,000	65,270,740	1.623%
Romania Government Bond	4.25	6/28/23	300,130,000	74,338,293	1.848%
Romania Government Bond	5.8	7/26/27	64,950,000	17,935,541	0.446%
Romanian Government International Bond	2	1/28/32	4,485,000	5,197,588	0.129%
Romanian Government International Bond	2.38	4/19/27	13,333,000	16,614,468	0.413%
Santander Consumer Auto Receivables Trust 2020	3.71	2/17/26	5,035,000	5,395,538	0.134%
Santander Consumer Finance	1.5	11/12/20	11,000,000	12,923,204	0.321%

Santander Consumer Finance	0.88	1/24/22	10,000,000	11,867,489	0.295%
Santander Drive Auto Receivables Trust 2017-3	4.97	1/15/25	1,800,000	1,868,872	0.046%
SBA Tower Trust	2.84	1/15/25	7,420,000	7,804,480	0.194%
Sempra Energy			190,000	18,415,798	0.458%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	4,038,895	4,055,812	0.101%
Serbia Treasury Bonds	5.88	2/8/28	5,669,670,000	66,238,387	1.647%
Shanghai Electric Group Global Investment	2.65	11/21/24	13,800,000	14,318,811	0.356%
Southern			352,254	16,180,127	0.402%
Standard Chartered	6	1/26/69	6,300,000	6,363,000	0.158%
Standard Chartered	4.64	4/1/31	7,915,000	9,131,931	0.227%
Standard Chartered	7.75	4/2/69	1,754,000	1,848,278	0.046%
Standard Chartered	1.45	9/10/22	15,320,000	15,338,598	0.381%
Synchrony Financial	4.38	3/19/24	10,500,000	11,375,574	0.283%
Synchrony Financial	4.5	7/23/25	9,270,000	10,203,202	0.254%
Takeda Pharmaceutical	1	7/9/29	9,751,000	11,650,073	0.290%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	4.75	10/1/23	9,800,000	9,285,500	0.231%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	9/15/24	11,557,000	10,863,580	0.270%
Teleflex	4.25	6/1/28	3,935,000	4,082,563	0.102%
Tenet Healthcare	6.13	10/1/28	8,535,000	8,300,288	0.206%
Tenet Healthcare	8.13	4/1/22	5,031,000	5,593,214	0.139%
Thailand Government Bond	1.25	3/12/28	1,834,044,659	56,231,709	1.398%
Thailand Government Bond	3.6	6/17/67	925,560,000	38,572,099	0.959%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	11,775,000	12,153,331	0.302%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	3,561,906	3,703,672	0.092%
Towd Point Mortgage Trust 2018-1	3	1/25/58	3,184,468	3,321,428	0.083%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	13,888,021	14,538,381	0.361%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	4,499,323	4,865,542	0.121%
Townsquare Media	6.5	4/1/23	7,695,000	7,050,544	0.175%
TRP Government Reserve	0.09		396,689,231	396,689,231	9.863%
UBS AG/London	2.45	12/1/20	13,535,000	13,559,065	0.337%
UBS AG/London	1.75	4/21/22	6,240,000	6,362,522	0.158%
UniCredit	2.57	9/22/26	4,560,000	4,513,835	0.112%
United Kingdom Gilt	4.75	12/7/30	148,335,000	278,609,030	6.927%
U.S. Treasury Bonds	1.5	2/15/30	485,817,000	523,999,180	13.028%
U.S. Treasury Notes	1.13	7/31/21	87,467,000	88,191,336	2.193%
Verizon Communications	1.3	5/18/33	6,705,000	8,185,994	0.204%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	8,936,451	8,993,879	0.224%
Verus Securitization Trust 2019-3	2.78	7/25/59	17,331,803	17,673,267	0.439%
Wells Fargo	2.5	3/4/21	21,210,000	21,395,545	0.532%
World Omni Auto Receivables Trust 2018-D	3.87	8/15/25	3,535,000	3,729,528	0.093%

Total Investments in Securities **3,900,109,190**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	28,337,066	TRY	(202,423,000)	10/15/2020	2,226,648	0.055%
BANK OF AMERICA	USD	67,883,824	RON	(292,966,218)	10/15/2020	(2,516,155)	-0.063%
Barclays Bank PLC - Wholesale (SING)	USD	49,286,277	INR	(3,670,595,487)	01/22/2021	8,455	0.000%
Barclays Bank PLC - Wholesale (SING)	KRW	16,497,966,800	USD	(13,955,309)	10/08/2020	162,387	0.004%
Barclays Bank PLC - Wholesale (SING)	INR	3,670,595,487	USD	(49,858,673)	10/09/2020	(108,124)	-0.003%
Barclays Bank PLC - Wholesale (SING)	TRY	23,735,000	USD	(3,147,836)	10/15/2020	(86,273)	-0.002%
Barclays Bank PLC - Wholesale (SING)	USD	18,990,880	GBP	(14,649,000)	10/15/2020	87,040	0.002%
Barclays Bank PLC - Wholesale (SING)	USD	62,547,184	GBP	(50,383,499)	10/15/2020	(2,470,331)	-0.061%
Barclays Bank PLC - Wholesale (SING)	USD	140,350,561	ZAR	(2,361,771,940)	10/15/2020	(399,270)	-0.010%
Barclays Bank PLC - Wholesale (SING)	USD	18,685,416	CLP	(14,506,422,873)	12/11/2020	193,636	0.005%
Barclays Bank PLC - Wholesale (SING)	USD	30,372,993	CNH	(209,285,110)	12/18/2020	(308,364)	-0.008%
BNP PARIBAS SECURITIES CORP	USD	24,351,386	INR	(1,818,663,790)	01/22/2021	(64,214)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	81,080,416	KRW	(94,765,978,970)	01/22/2021	(214,104)	-0.005%
BNP PARIBAS SECURITIES CORP	KRW	94,765,978,970	USD	(81,071,398)	10/08/2020	22,066	0.001%
BNP PARIBAS SECURITIES CORP	INR	1,818,663,790	USD	(24,630,058)	10/09/2020	19,763	0.000%
BNP PARIBAS SECURITIES CORP	TRY	25,696,571	USD	(3,401,717)	10/15/2020	(87,132)	-0.002%
BNP PARIBAS SECURITIES CORP	TRY	3,378,526	USD	(446,098)	10/15/2020	(10,304)	0.000%
BNP PARIBAS SECURITIES CORP	TRY	40,569,903	USD	(5,340,373)	10/15/2020	(107,286)	-0.003%
BNP PARIBAS SECURITIES CORP	TRY	50,799,000	USD	(6,664,786)	10/15/2020	(112,254)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	77,021,805	GBP	(60,725,000)	10/15/2020	(1,340,927)	-0.033%
BNP PARIBAS SECURITIES CORP	USD	2,290,493	MXN	(50,728,577)	10/15/2020	360	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,451,995	PLN	(9,125,000)	10/15/2020	91,228	0.002%
BNP PARIBAS SECURITIES CORP	ZAR	695,813,000	USD	(41,095,286)	10/15/2020	371,699	0.009%
BNP PARIBAS SECURITIES CORP	ZAR	341,897,916	USD	(20,452,882)	10/15/2020	(77,471)	-0.002%
BNP PARIBAS SECURITIES CORP	SEK	355,357,000	USD	(40,156,736)	11/20/2020	(457,086)	-0.011%
BNP PARIBAS SECURITIES CORP	SEK	354,948,000	USD	(40,463,793)	11/20/2020	(809,835)	-0.020%
BNP PARIBAS SECURITIES CORP	USD	16,454,494	BRL	(92,425,714)	12/02/2020	26,440	0.001%
BNP PARIBAS SECURITIES CORP	USD	10,808,447	CLP	(8,395,677,129)	12/11/2020	106,221	0.003%

BNP PARIBAS SECURITIES CORP	USD	9,187,180	CLP	(7,136,325,559)	12/11/2020	90,288	0.002%
BNP PARIBAS SECURITIES CORP	USD	21,128,567	CLP	(16,462,112,017)	12/11/2020	143,810	0.004%
BNP PARIBAS SECURITIES CORP	USD	11,568,775	CLP	(8,896,619,197)	12/11/2020	227,983	0.006%
BNP PARIBAS SECURITIES CORP	USD	11,021,017	CLP	(8,516,490,923)	12/11/2020	164,786	0.004%
BNP PARIBAS SECURITIES CORP	CZK	2,363,843,000	USD	(105,492,678)	12/18/2020	(2,973,151)	-0.074%
BNP PARIBAS SECURITIES CORP	RUB	899,391,291	USD	(11,473,247)	12/18/2020	9,636	0.000%
BNP PARIBAS SECURITIES CORP	RUB	502,587,810	USD	(6,365,747)	12/18/2020	50,990	0.001%
BNP PARIBAS SECURITIES CORP	RUB	2,008,047,837	USD	(25,282,967)	12/18/2020	354,572	0.009%
BNP PARIBAS SECURITIES CORP	RUB	503,035,919	USD	(6,459,215)	12/18/2020	(36,757)	-0.001%
BNP PARIBAS SECURITIES CORP	RUB	1,294,634,976	USD	(17,074,503)	12/18/2020	(545,388)	-0.014%
BNP PARIBAS SECURITIES CORP	RUB	518,084,798	USD	(6,829,338)	12/18/2020	(214,745)	-0.005%
BNP PARIBAS SECURITIES CORP	RUB	517,626,618	USD	(6,840,932)	12/18/2020	(232,188)	-0.006%
BNP PARIBAS SECURITIES CORP	RUB	1,005,862,217	USD	(13,087,723)	12/18/2020	(245,484)	-0.006%
BNP PARIBAS SECURITIES CORP	USD	12,241,480	CNH	(84,338,776)	12/18/2020	(122,649)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	14,961,808	CNH	(103,080,726)	12/18/2020	(149,905)	-0.004%
BNP PARIBAS SECURITIES CORP	USD	861,619	EUR	(731,060)	12/18/2020	2,909	0.000%
BANK OF AMERICA	USD	33,394,756	KRW	(39,954,153,622)	10/08/2020	(794,948)	-0.020%
BANK OF AMERICA	USD	61,715,866	TWD	(1,807,812,000)	10/08/2020	(777,775)	-0.019%
BANK OF AMERICA	USD	45,230,383	INR	(3,451,946,638)	10/09/2020	(1,556,641)	-0.039%
BANK OF AMERICA	USD	42,129,436	CAD	(57,111,000)	10/15/2020	(763,207)	-0.019%
BANK OF AMERICA	USD	7,217,646	RON	(29,614,000)	10/15/2020	101,382	0.003%
BANK OF AMERICA	USD	12,767,776	TRY	(93,824,000)	10/15/2020	665,476	0.017%
BANK OF AMERICA	USD	16,716,957	ZAR	(282,993,000)	10/15/2020	(148,015)	-0.004%
BANK OF AMERICA	ZAR	364,737,171	USD	(21,571,232)	10/15/2020	165,285	0.004%
BANK OF AMERICA	ZAR	126,434,892	USD	(7,565,199)	10/15/2020	(30,310)	-0.001%
BANK OF AMERICA	ZAR	419,177,960	USD	(25,252,013)	10/15/2020	(271,097)	-0.007%
BANK OF AMERICA	USD	43,473,304	PHP	(2,115,628,350)	12/11/2020	(68,548)	-0.002%
BANK OF AMERICA	CZK	94,973,000	USD	(4,101,442)	12/18/2020	17,523	0.000%
BANK OF AMERICA	EUR	5,223,815	USD	(6,218,012)	12/18/2020	(82,066)	-0.002%
BANK OF AMERICA	RUB	1,035,291,824	USD	(13,630,762)	12/18/2020	(412,783)	-0.010%
BANK OF AMERICA	RUB	336,521,145	USD	(4,441,234)	12/18/2020	(144,735)	-0.004%
BANK OF AMERICA	RUB	1,036,052,882	USD	(13,637,838)	12/18/2020	(410,142)	-0.010%
BANK OF AMERICA	RUB	1,035,361,826	USD	(13,605,298)	12/18/2020	(386,425)	-0.010%
BANK OF AMERICA	USD	1,064,345	EUR	(909,076)	12/18/2020	(3,464)	0.000%
JP MORGAN CHASE BANK	AUD	22,665,042	USD	(16,221,597)	10/15/2020	12,808	0.000%
JP MORGAN CHASE BANK	AUD	1,187,256	USD	(855,604)	10/15/2020	(5,202)	0.000%
JP MORGAN CHASE BANK	GBP	58,533,000	USD	(75,300,012)	10/15/2020	234,048	0.006%
JP MORGAN CHASE BANK	USD	40,544,119	SEK	(355,357,000)	11/20/2020	844,468	0.021%
JP MORGAN CHASE BANK	EUR	2,515,399	USD	(2,979,530)	12/18/2020	(24,917)	-0.001%
JP MORGAN CHASE BANK	RUB	376,353,961	USD	(4,718,290)	12/18/2020	86,769	0.002%
JP MORGAN CHASE BANK	RUB	125,545,821	USD	(1,614,563)	12/18/2020	(11,670)	0.000%
JP MORGAN CHASE BANK	RUB	129,432,970	USD	(1,713,581)	12/18/2020	(61,060)	-0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	86,310,884	USD	(63,585,830)	10/15/2020	1,237,092	0.031%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	23,078,983	CAD	(30,415,000)	10/15/2020	236,103	0.006%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	350,935	EUR	(300,661)	12/18/2020	(2,224)	0.000%
CITIBANK N A	USD	78,606,982	ILS	(270,549,512)	01/21/2021	(527,980)	-0.013%
CITIBANK N A	USD	58,338,676	IDR	(887,125,914,406)	01/22/2021	(497,886)	-0.012%
CITIBANK N A	USD	40,176,526	TWD	(1,172,343,000)	10/08/2020	(349,802)	-0.009%
CITIBANK N A	IDR	887,125,914,406	USD	(59,299,861)	10/09/2020	296,142	0.007%
CITIBANK N A	USD	60,293,012	INR	(4,602,595,517)	10/09/2020	(2,089,687)	-0.052%
CITIBANK N A	ILS	270,549,512	USD	(78,488,399)	10/15/2020	498,617	0.012%
CITIBANK N A	USD	21,032,466	CAD	(27,823,399)	10/15/2020	135,982	0.003%
CITIBANK N A	USD	78,522,569	ILS	(270,549,512)	10/15/2020	(464,447)	-0.012%
CITIBANK N A	EGP	166,876,000	USD	(10,276,565)	12/02/2020	140,974	0.004%
CITIBANK N A	RSD	1,275,921,234	USD	(12,855,630)	12/18/2020	(140,007)	-0.003%
CITIBANK N A	USD	24,865,787	CNH	(171,233,272)	12/18/2020	(237,141)	-0.006%
Credit Suisse First Boston Inc (PAS)	USD	45,226,946	INR	(3,451,946,638)	10/09/2020	(1,560,078)	-0.039%
Credit Suisse First Boston Inc (PAS)	JPY	30,082,060,619	USD	(283,448,074)	10/15/2020	1,831,556	0.046%
Credit Suisse First Boston Inc (PAS)	USD	81,813,374	CHF	(74,253,000)	10/15/2020	1,161,281	0.029%
Credit Suisse First Boston Inc (PAS)	CLP	4,595,346,763	USD	(5,847,241)	12/11/2020	10,588	0.000%
DEUTSCHE BANK	USD	9,903,749	IDR	(146,575,491,317)	10/09/2020	56,992	0.001%
GOLDMAN SACHS & CO	USD	23,538,554	IDR	(355,935,308,394)	01/22/2021	(68,027)	-0.002%
GOLDMAN SACHS & CO	USD	23,996,708	INR	(1,793,993,859)	01/22/2021	(87,698)	-0.002%
GOLDMAN SACHS & CO	USD	37,032,927	TWD	(1,059,363,913)	01/22/2021	(164,289)	-0.004%
GOLDMAN SACHS & CO	TWD	1,059,363,913	USD	(36,498,326)	10/08/2020	122,466	0.003%
GOLDMAN SACHS & CO	USD	25,641,228	KRW	(30,736,139,409)	10/08/2020	(660,406)	-0.016%
GOLDMAN SACHS & CO	USD	42,282,333	KRW	(50,768,397,707)	10/08/2020	(1,161,372)	-0.029%
GOLDMAN SACHS & CO	IDR	355,935,308,394	USD	(23,888,276)	10/09/2020	23,011	0.001%
GOLDMAN SACHS & CO	INR	1,793,993,859	USD	(24,274,323)	10/09/2020	41,126	0.001%
GOLDMAN SACHS & CO	USD	8,107,618	IDR	(120,519,744,449)	10/09/2020	11,253	0.000%
GOLDMAN SACHS & CO	USD	19,691,807	IDR	(293,112,545,000)	10/09/2020	875	0.000%
GOLDMAN SACHS & CO	USD	20,254,447	IDR	(300,170,899,096)	10/09/2020	89,343	0.002%

GOLDMAN SACHS & CO	USD	4,067,079	IDR	(60,184,641,422)	10/09/2020	23,951	0.001%
GOLDMAN SACHS & CO	USD	13,605,332	MXN	(287,903,908)	10/16/2020	609,505	0.015%
GOLDMAN SACHS & CO	USD	10,203,388	MXN	(215,927,931)	10/16/2020	456,517	0.011%
GOLDMAN SACHS & CO	USD	10,196,741	MXN	(215,927,931)	10/16/2020	449,870	0.011%
GOLDMAN SACHS & CO	NOK	182,993,000	USD	(20,300,413)	10/23/2020	(681,181)	-0.017%
GOLDMAN SACHS & CO	BRL	174,373,000	USD	(32,829,580)	12/02/2020	(1,835,943)	-0.046%
GOLDMAN SACHS & CO	USD	65,797,476	BRL	(369,702,858)	12/02/2020	85,261	0.002%
GOLDMAN SACHS & CO	USD	61,510,075	THB	(1,909,211,215)	12/14/2020	1,264,368	0.031%
GOLDMAN SACHS & CO	RUB	502,050,140	USD	(6,441,099)	12/18/2020	(31,226)	-0.001%
HSBC SECURITIES INC	USD	80,523,251	TWD	(2,302,964,977)	01/22/2021	(340,261)	-0.008%
HSBC SECURITIES INC	KRW	16,497,966,800	USD	(13,949,881)	10/08/2020	167,814	0.004%
HSBC SECURITIES INC	KRW	14,141,114,400	USD	(11,961,188)	10/08/2020	139,694	0.003%
HSBC SECURITIES INC	TWD	2,302,964,977	USD	(79,213,187)	10/08/2020	397,229	0.010%
HSBC SECURITIES INC	USD	55,459,910	KRW	(66,572,411,882)	10/08/2020	(1,507,660)	-0.037%
HSBC SECURITIES INC	USD	40,174,534	TWD	(1,165,182,000)	10/08/2020	(104,248)	-0.003%
HSBC SECURITIES INC	INR	257,345,408	USD	(3,419,191)	10/09/2020	68,819	0.002%
HSBC SECURITIES INC	USD	19,904,075	IDR	(291,893,257,000)	10/09/2020	295,053	0.007%
HSBC SECURITIES INC	USD	8,101,078	IDR	(120,519,744,449)	10/09/2020	4,714	0.000%
HSBC SECURITIES INC	USD	9,898,441	IDR	(146,576,113,199)	10/09/2020	51,642	0.001%
HSBC SECURITIES INC	USD	20,094,347	IDR	(300,109,070,000)	10/09/2020	(66,603)	-0.002%
HSBC SECURITIES INC	AUD	22,768,606	USD	(16,330,887)	10/15/2020	(22,302)	-0.001%
HSBC SECURITIES INC	MXN	98,160,000	USD	(4,391,023)	10/15/2020	40,393	0.001%
HSBC SECURITIES INC	USD	121,338,581	AUD	(173,423,826)	10/15/2020	(2,880,589)	-0.072%
HSBC SECURITIES INC	USD	3,464,056	CHF	(3,146,000)	10/15/2020	46,935	0.001%
HSBC SECURITIES INC	MXN	899,705,000	USD	(42,240,465)	10/16/2020	(1,628,264)	-0.040%
HSBC SECURITIES INC	BRL	109,608,000	USD	(20,731,214)	12/02/2020	(1,249,123)	-0.031%
HSBC SECURITIES INC	USD	35,755,191	THB	(1,121,282,777)	12/14/2020	372,792	0.009%
HSBC SECURITIES INC	USD	40,644,930	CNH	(279,730,599)	12/18/2020	(363,790)	-0.009%
MORGAN STANLEY & COMPANY LLC	USD	17,388,129	IDR	(263,777,915,466)	01/22/2021	(106,328)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	82,613,799	KRW	(96,947,292,572)	01/22/2021	(551,950)	-0.014%
MORGAN STANLEY & COMPANY LLC	USD	27,435,463	TWD	(783,008,110)	01/22/2021	(58,132)	-0.001%
MORGAN STANLEY & COMPANY LLC	KRW	96,947,292,572	USD	(82,613,799)	10/08/2020	346,267	0.009%
MORGAN STANLEY & COMPANY LLC	TWD	783,008,110	USD	(26,117,682)	10/08/2020	949,860	0.024%
MORGAN STANLEY & COMPANY LLC	USD	42,487,432	KRW	(50,819,216,922)	10/08/2020	(999,761)	-0.025%
MORGAN STANLEY & COMPANY LLC	IDR	263,777,915,466	USD	(17,644,008)	10/09/2020	76,261	0.002%
MORGAN STANLEY & COMPANY LLC	USD	4,623,074	IDR	(68,407,628,832)	10/09/2020	27,536	0.001%
MORGAN STANLEY & COMPANY LLC	USD	3,904,858	GBP	(2,975,000)	10/15/2020	65,762	0.002%
MORGAN STANLEY & COMPANY LLC	USD	163,274,392	GBP	(125,012,934)	10/15/2020	1,951,131	0.049%
MORGAN STANLEY & COMPANY LLC	USD	120,076,890	GBP	(93,486,665)	10/15/2020	(563,217)	-0.014%
MORGAN STANLEY & COMPANY LLC	USD	33,153,050	MXN	(754,671,828)	10/15/2020	(916,474)	-0.023%
MORGAN STANLEY & COMPANY LLC	USD	3,908,362	MXN	(87,876,000)	10/15/2020	(58,784)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	8,002,332	MXN	(179,945,231)	10/16/2020	(120,299)	-0.003%
MORGAN STANLEY & COMPANY LLC	BRL	104,099,000	USD	(18,976,084)	12/02/2020	(473,181)	-0.012%
MORGAN STANLEY & COMPANY LLC	USD	12,743,874	CLP	(9,877,267,210)	12/11/2020	153,020	0.004%
MORGAN STANLEY & COMPANY LLC	USD	11,035,524	CLP	(8,519,645,179)	12/11/2020	175,272	0.004%
MORGAN STANLEY & COMPANY LLC	USD	35,450,692	PHP	(1,730,968,650)	12/11/2020	(174,460)	-0.004%
MORGAN STANLEY & COMPANY LLC	EUR	1,593,007	USD	(1,889,004)	12/18/2020	(17,842)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,059,850	EUR	(903,825)	12/18/2020	(1,791)	0.000%
RBC DOMINION SECURITIES INC	EUR	20,186,377	USD	(23,932,201)	12/18/2020	(221,083)	-0.005%
STATE STREET GLOBAL MARKETS LLC	USD	121,411,419	AUD	(173,423,826)	10/15/2020	(2,807,751)	-0.070%
STANDARD CHARTERED SECURITIES	USD	2,756,430	IDR	(41,442,930,000)	10/09/2020	(27,654)	-0.001%
STANDARD CHARTERED SECURITIES	AUD	2,132,117	USD	(1,540,122)	10/15/2020	(12,940)	0.000%
STANDARD CHARTERED SECURITIES	USD	13,384,728	MYR	(55,638,977)	12/11/2020	18,939	0.000%
STANDARD CHARTERED SECURITIES	USD	13,373,790	MYR	(55,638,977)	12/11/2020	8,001	0.000%
SOCIETE GENERALE	CHF	74,475,000	USD	(78,788,680)	10/15/2020	2,104,545	0.052%
UBS SECURITIES LLC	CHF	39,552,000	USD	(42,273,121)	10/15/2020	687,454	0.017%
UBS SECURITIES LLC	PLN	153,560,000	USD	(41,131,959)	10/15/2020	(1,403,809)	-0.035%
UBS SECURITIES LLC	USD	3,934,232	MXN	(86,753,000)	10/15/2020	17,783	0.000%
UBS SECURITIES LLC	ZAR	696,704,000	USD	(41,619,613)	10/15/2020	(99,529)	-0.002%
UBS SECURITIES LLC	CLP	2,759,246,400	USD	(3,605,680)	12/11/2020	(88,384)	-0.002%
UBS SECURITIES LLC	USD	11,640,681	CLP	(9,145,617,787)	12/11/2020	(17,517)	0.000%
UBS SECURITIES LLC	USD	393,172	EUR	(330,750)	12/18/2020	4,670	0.000%
UBS SECURITIES LLC	USD	95,388,847	RUB	(7,278,312,118)	12/18/2020	2,463,765	0.061%

Total Forward Currency Exchange Contracts

(21,178,624)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR CALL/USD PUT 1.1752 09/30/2020	1.18	9/30/2020	201,400,000	0	0.000%
FXO EUR CALL/USD PUT 1.19 02/16/2021	1.19	2/16/2021	242,612,000	3,021,171	0.075%
FXO EUR CALL/USD PUT 1.19 02/16/2021	1.19	2/16/2021	60,705,000	755,940	0.019%
FXO USD CALL/ZAR PUT 16.8950 02/01/2021	16.90	2/1/2021	(20,240,000)	(895,031)	(0.022%)

FXO USD CALL/ZAR PUT 19.25 02/01/2021	19.25	2/1/2021	60,720,000	716,206	0.018%
FXO USD PUT/INR CALL 72.00 11/02/2020	72.00	11/2/2020	20,300,000	17,932	0.000%
FXO USD PUT/JPY CALL 105.00 10/16/2020	105.00	10/16/2020	117,230,000	311,914	0.008%
FXO USD PUT/JPY CALL 105.00 10/16/2020	105.00	10/16/2020	158,000,000	420,391	0.010%
ITRX EUR S33 PAY 70 10/21/2020	70.00	10/21/2020	441,000,000	574,180	0.014%
ITRX XOVER S33 PAY 550 10/21/2020	550.00	10/21/2020	185,100,000	240,949	0.006%
SPX 03/19/2021 P 3100 OTC	3,100.00	3/19/2021	1,189	18,435,445	0.458%
SPX 03/19/2021 P 3300 OTC	3,300.00	3/19/2021	295	6,450,175	0.160%
SPX 03/19/2021 P 3550 OTC	3,550.00	3/19/2021	(295)	(9,768,925)	(0.243%)
SPX 12/18/20 P3150	3,150.00	12/18/2020	1,415	14,602,800	0.363%
SPX 12/18/20 P3350	3,350.00	12/18/2020	565	9,506,125	0.236%
SPX 12/18/20 P3600	3,600.00	12/18/2020	(565)	(17,178,825)	(0.427%)

Total Options **27,210,449**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 06/20/2021	(12,150,000)	57,263	0.001%
ARCELORMITTAL CDS 12/20/2025	(16,950,000)	2,737,634	0.068%
PLN IRS 02/23/2028 PAY FIX	(15,000,000)	(675,586)	(0.017%)
BAHRAIN CDS 12/20/2023	(2,811,111)	174,801	0.004%
BAHRAIN CDS 12/20/2023	(6,339,623)	394,210	0.010%
BAHRAIN CDS 12/20/2023	(4,213,158)	261,983	0.007%
BAHRAIN CDS 12/20/2023	(4,213,158)	261,983	0.007%
BAHRAIN CDS 12/20/2023	(5,898,421)	366,776	0.009%
BAHRAIN CDS 12/20/2023	(1,685,263)	104,793	0.003%
BAHRAIN CDS 12/20/2023	(2,129,630)	132,425	0.003%
BAHRAIN CDS 12/20/2023	(4,259,259)	264,849	0.007%
PLN IRS 08/06/2028 PAY FIX	(9,750,000)	(427,614)	(0.011%)
ZCS INFL SWAP USD REC CPI 5YR	(88,500,000)	154,787	0.004%
ZCS INFL SWAP USD REC CPI 5YR	(17,600,000)	(103,382)	(0.003%)
ZCS INFL SWAP USD REC CPI 5YR	(41,900,000)	(709,283)	(0.018%)
ZCS INFL SWAP USD REC CPI 5YR	127,250,000	(5,111,378)	(0.127%)
PLN IRS 06/08/2028 PAY FIX	(17,812,198)	(767,112)	(0.019%)
PLN IRS 06/11/2028 PAY FIX	(28,187,802)	(1,253,866)	(0.031%)
BARRICK GOLD CORP CDS 12/20/2025	2,265,000	(83,653)	(0.002%)
BARRICK GOLD CORP CDS 12/20/2025	4,535,000	(159,845)	(0.004%)
ZCS INFL SWAP USD REC CPI 5YR	7,000,000	(296,219)	(0.007%)
ZCS INFL SWAP USD REC CPI 5YR	79,531,250	(3,160,174)	(0.079%)
ZCS INFL SWAP USD REC CPI 5YR	47,718,750	(1,896,105)	(0.047%)
BOEING CO DEB CDS 06/20/2025	1,555,000	134,577	0.003%
BOEING CO DEB CDS 06/20/2025	2,280,000	197,323	0.005%
BOEING CO DEB CDS 06/20/2025	1,295,000	112,076	0.003%
BOEING CO DEB CDS 06/20/2025	2,935,000	254,010	0.006%
BOEING CO DEB CDS 06/20/2025	2,591,000	224,238	0.006%
BOEING CO DEB CDS 06/20/2025	5,185,000	448,736	0.011%
BOEING CO DEB CDS 06/20/2025	4,619,000	399,751	0.010%
BOEING CO DEB CDS 06/20/2025	2,310,000	199,919	0.005%
BOEING CO DEB CDS 06/20/2025	1,035,000	89,574	0.002%
PLN IRS 03/19/2028 PAY FIX	(38,257,756)	(1,564,021)	(0.039%)
DELL INC CDS 06/20/2025	900,000	51,917	0.001%
DELL INC CDS 06/20/2025	2,255,000	130,082	0.003%
DELL INC CDS 06/20/2025	2,250,000	129,794	0.003%
DELL INC CDS 06/20/2025	3,605,000	207,958	0.005%
DELL INC CDS 06/20/2025	900,000	51,917	0.001%
DELL INC CDS 06/20/2025	900,000	51,917	0.001%
DELL INC CDS 06/20/2025	2,255,000	130,082	0.003%
GENERAL ELECTRIC CO CDS 12/20/2020	(1,895,000)	1,829	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(25,150,000)	24,270	0.001%
GENERAL ELECTRIC CO CDS 12/20/2020	(17,705,000)	17,085	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(935,000)	902	0.000%
GLENORE FINANCE EUROPE CDS 06/20/23	(9,886,207)	(1,225,597)	(0.030%)
GLENORE FINANCE EUROPE CDS 06/20/2023	(3,300,000)	(409,102)	(0.010%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(4,950,000)	(520,539)	(0.013%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(3,700,000)	(389,090)	(0.010%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(2,900,000)	(304,962)	(0.008%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(7,900,000)	(830,759)	(0.021%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(10,000,000)	(1,051,594)	(0.026%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(5,000,000)	(525,797)	(0.013%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(6,700,000)	(704,568)	(0.018%)
GLENORE FINANCE EUROPE CDS 06/20/2023	(3,000,000)	(371,911)	(0.009%)
GLENORE FINANCE EUROPE CDS 06/20/2023	(3,210,000)	(397,945)	(0.010%)
GLENORE FINANCE EUROPE CDS 06/20/2023	(8,413,793)	(1,043,061)	(0.026%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(3,550,000)	(373,316)	(0.009%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(4,150,000)	(436,411)	(0.011%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(3,550,000)	(373,316)	(0.009%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(4,300,000)	(452,185)	(0.011%)
GLENORE FINANCE EUROPE CDS 12/20/2022	(3,800,000)	(399,606)	(0.010%)
GLENORE FINANCE EUROPE CDS 06/20/2022	(635,000)	(52,936)	(0.001%)
GLENORE FINANCE EUROPE CDS 06/20/2022	(1,900,000)	(158,390)	(0.004%)
GLENORE FINANCE EUROPE CDS 06/20/2022	(1,380,000)	(115,041)	(0.003%)
GLENORE FINANCE EUROPE CDS 06/20/2022	(1,250,000)	(104,204)	(0.003%)
CAD IRS 09/25/2048 PAY FIX	(850,000)	(228,940)	(0.006%)
CAD IRS 11/09/2048 PAY FIX	(2,200,000)	(630,268)	(0.016%)
PLN IRS 02/12/2028 PAY FIX	(29,533,679)	(1,350,547)	(0.034%)
PLN IRS 02/12/2028 PAY FIX	(45,517,385)	(2,081,466)	(0.052%)
PLN IRS 02/13/2018 PAY FIX	(119,483,134)	(5,439,057)	(0.135%)
PLN IRS 02/14/2028 PAY FIX	(90,465,802)	(4,134,128)	(0.103%)
PLN IRS 03/07/2028 PAY FIX	(18,561,485)	(795,737)	(0.020%)
PLN IRS 03/08/2028 PAY FIX	(141,438,515)	(6,209,844)	(0.154%)
PLN IRS 06/09/2028 PAY FIX	(5,800,000)	(245,711)	(0.006%)
PLN IRS 11/13/2028 PAY FIX	(40,000,000)	(1,821,255)	(0.045%)
INTERNATIONAL PAPER CO CDS 06/20/2025	9,940,000	(294,453)	(0.007%)
INTERNATIONAL PAPER CO CDS 06/20/2025	2,260,000	(66,948)	(0.002%)
INTERNATIONAL PAPER CO CDS 06/20/2025	1,810,000	(53,618)	(0.001%)

INTERNATIONAL PAPER CO CDS 06/20/2025	2,260,000	(66,948)	(0.002%)
PLN IRS 11/05/2028 PAY FIX	(20,430,000)	(899,747)	(0.022%)
PLN IRS 02/28/2028 PAY FIX	(34,000,000)	(1,489,908)	(0.037%)
PLN IRS 09/17/2028 PAY FIX	(29,420,000)	(1,315,863)	(0.033%)
CAD IRS 07/05/2048 PAY FIX	(20,750,000)	(4,354,687)	(0.108%)
PACKAGING CORP AMERIC CDS 06/20/2025	6,675,000	(238,985)	(0.006%)
PACKAGING CORP AMERIC CDS 06/20/2025	4,725,000	(169,169)	(0.004%)
PACKAGING CORP AMERIC CDS 06/20/2025	2,160,000	(77,334)	(0.002%)
PRUDENTIAL FINANCIAL CDS 06/20/2025	2,250,000	(51,806)	(0.001%)
PRUDENTIAL FINANCIAL CDS 06/20/2025	2,250,000	(51,806)	(0.001%)
PRUDENTIAL FINANCIAL CDS 06/20/2025	15,300,000	(352,283)	(0.009%)
QUEST DIAGNOSTICS INC CDS 06/20/2025	9,315,000	(334,846)	(0.008%)
QUEST DIAGNOSTICS INC CDS 06/20/2025	(10,335,000)	(371,512)	(0.009%)
RAYTHEON CO CDS 06/20/2025	(4,000,000)	(165,892)	(0.004%)
RAYTHEON CO CDS 06/20/2025	(5,975,000)	(247,801)	(0.006%)
ROLLS-ROYCE PLC CDS 06/20/2021	(7,134,000)	(152,066)	(0.004%)
ROLLS-ROYCE PLC CDS 06/20/2021	(4,756,000)	(101,377)	(0.003%)
ROLLS-ROYCE PLC CDS 06/20/2021	(3,900,000)	(83,131)	(0.002%)
ROLLS-ROYCE PLC CDS 06/20/2021	(2,925,000)	(62,348)	(0.002%)
SANOFI CDS 06/20/2025	6,563,000	(303,817)	(0.008%)
SANOFI CDS 06/20/2025	4,376,000	(202,575)	(0.005%)
SOUTH AFRICA CDS 06/20/2025	22,551,000	2,009,587	0.050%
SOUTH AFRICA CDS 06/20/2025	17,139,000	1,527,308	0.038%
SOUTH AFRICA CDS 06/20/2025	39,680,000	3,536,004	0.088%
RAYTHEON TECH CORP CDS 06/20/2025	(4,000,000)	(157,888)	(0.004%)
RAYTHEON TECH CORP CDS 06/20/2025	(5,975,000)	(235,845)	(0.006%)
VERIZON COMMUNICATIONS CDS 06/20/2022	(22,400,000)	256,928	0.006%
ITRX EUR CDSI S34 5Y 12/20/2025	171,500,000	(4,286,188)	(0.107%)
MXN IRS 02/10/2025 PAY FIX	(1,584,538,000)	(4,187,024)	(0.104%)
FI TRS PAY IBOXIG 12/20/2020	(16,090)	174,323	0.004%
PLN IRS 11/05/2029 PAY FIX	(26,015,037)	(563,717)	(0.014%)
PLN IRS 11/25/2029 PAY FIX	(53,000,000)	(1,171,501)	(0.029%)
GBP IRS 11/21/2049 PAY FIX	(1,400,000)	(252,296)	(0.006%)
CAD IRS 02/12/2025 REC FIX	13,200,000	447,742	0.011%
HKD IRS 07/03/2025 REC FIX	90,000,000	127,428	0.003%
HKD IRS 07/07/2025 REC FIX	180,000,000	257,758	0.006%
CAD IRS 10/03/2049 PAY FIX	(2,600,000)	(167,032)	(0.004%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(132,346)	(0.003%)
MXN IRS 08/19/2025 PAY FIX	(608,800,000)	(36,619)	(0.001%)
PLN IRS 11/07/2029 PAY FIX	(25,624,812)	(590,470)	(0.015%)
CAD IRS 10/03/2024 REC FIX	25,700,000	713,416	0.018%
FI TRS PAY IBOXIG 12/20/2020	(82,144)	290,298	0.007%
PLN IRS 11/06/2029 PAY FIX	(26,015,037)	(563,704)	(0.014%)
GBP IRS 01/17/2050 PAY FIX	(25,200,000)	(3,802,307)	(0.095%)
FI TRS PAY IBOXIG 12/20/2020	(139,746)	458,927	0.011%
GBP IRS 10/03/2049 PAY FIX	(1,050,000)	(58,605)	(0.001%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(133,391)	(0.003%)
MXN IRS 01/03/2025 PAY FIX	(966,575,000)	(2,900,927)	(0.072%)
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	(563,717)	(0.014%)
CAD IRS 05/28/2024 REC FIX	14,636,028	475,425	0.012%
CZK IRS 04/01/2024 PAY FIX	(67,411,035)	(134,434)	(0.003%)
GBP IRS 10/23/2049 PAY FIX	(800,000)	(125,617)	(0.003%)
CZK IRS 10/25/2024 PAY FIX	(349,400,000)	(734,227)	(0.018%)
GBP IRS 01/22/2050 PAY FIX	(16,200,000)	(2,328,617)	(0.058%)
CZK IRS 03/29/2024 PAY FIX	(1,260,220,687)	(2,620,699)	(0.065%)
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	(575,704)	(0.014%)
GBP IRS 03/08/2069 PAY FIX	(5,000,000)	(2,776,749)	(0.069%)
CDX IG CDSI S35 5Y 12/20/2025	202,000,000	(4,270,886)	(0.106%)
PLN IRS 05/02/2029 PAY FIX	(19,600,000)	(700,340)	(0.017%)
PLN IRS 03/25/2029 PAY FIX	(48,910,000)	(1,598,021)	(0.040%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(137,828)	(0.003%)
CAD IRS 04/16/2049 PAY FIX	(1,600,000)	(316,148)	(0.008%)
HKD IRS 05/06/2025 REC FIX	439,051,000	806,489	0.020%
CAD IRS 10/23/2049 PAY FIX	(2,000,000)	(202,951)	(0.005%)
CZK IRS 03/28/2024 PAY FIX	(353,560,451)	(741,560)	(0.018%)
GBP IRS 05/07/2049 PAY FIX	(16,750,000)	(5,586,388)	(0.139%)
CZK IRS 04/02/2024 PAY FIX	(143,810,207)	(291,335)	(0.007%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(137,568)	(0.003%)
HKD IRS 05/04/2025 REC FIX	216,249,000	377,443	0.009%
CZK IRS 03/27/2024 PAY FIX	(117,853,484)	(247,059)	(0.006%)
MXN IRS 02/26/2025 PAY FIX	(1,273,000,000)	(3,100,647)	(0.077%)
GBP IRS 01/27/2050 PAY FIX	(8,250,000)	(761,383)	(0.019%)
MXN IRS 01/06/2025 PAY FIX	(623,085,000)	(1,872,397)	(0.047%)
CDX EM CDSI S33 V2 5Y 06/20/2025	242,278,500	9,518,880	0.237%
CAD IRS 05/28/2024 REC FIX	112,231,986	3,601,066	0.090%
PLN IRS 11/05/2029 PAY FIX	(26,015,038)	(565,218)	(0.014%)
GBP IRS 10/23/2069 PAY FIX	(610,000)	(173,274)	(0.004%)
CAD IRS 06/21/2024 REC FIX	45,552,555	1,325,268	0.033%

Total Swap Contracts

(77,023,321)

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
G Z0 LONG GILT FUT DEC 20	526	12/29/2020	92,381,558	(1,294,909)	2.297%
KEZ0 KOREA 3YR BND FUT Dec 20	1,523	12/15/2020	145,957,965	2,306,068	3.629%
TYZ0 UST 10YR FUT DEC 20	736	12/21/2020	102,695,000	56,451	2.553%
UBZ0 EURO BUXL 30Y FUT DEC 20	179	12/8/2020	46,733,794	117,312	1.162%
UXYZ0 UST 10YR ULTRA FUT DEC 20	404	12/21/2020	64,608,440	131,991	1.606%
WNZ0 ULTRA US BOND FUT DEC 20	(132)	12/21/2020	(29,279,250)	4,742	(0.728%)
XMZ0 AUST 10Y BOND FUT DEC20	787	12/15/2020	84,211,086	(798,530)	2.094%

Total Futures Contracts

523,124

NET ASSETS

4,021,958,568

NET ASSET VALUE PER SHARE

Dynamic Global Bond Fund Shares (\$395,574,272 / 40,773,363 Shares Outstanding)	9.70
Dynamic Global Bond Fund - Advisor Class Shares (\$155,134 / 16,020 Shares Outstanding)	9.68
Dynamic Global Bond Fund - I Class Shares (\$498,125,809 / 51,338,711 Shares Outstanding)	9.70
Dynamic Global Bond Fund - Z Class Shares (\$3,128,103,353 / 322,351,491 Shares Outstanding)	9.70

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	EK	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.