

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	6,600,000	6,615,774	0.594%
AA Bond	5.5	7/31/22	1,354,000	1,637,544	0.147%
Abertis Infraestructuras	3	3/27/31	1,300,000	1,642,898	0.148%
ABJA Investment Co Pte	5.45	1/24/28	2,169,000	2,106,687	0.189%
Abn Amro Bank	6.38	4/27/21	745,000	903,912	0.081%
Acwa Power Management & Investments One	5.95	12/15/39	800,000	913,094	0.082%
Adani Ports & Special Economic Zone	4.2	8/4/27	1,600,000	1,608,374	0.144%
Akelius Residential Property	1.75	2/7/25	2,210,000	2,700,397	0.242%
Albania Government International Bond	3.5	10/9/25	860,000	1,036,971	0.093%
Albania Government International Bond	5.75	11/12/20	1,326,000	1,563,796	0.140%
Albania Government International Bond	3.5	6/16/27	720,000	869,494	0.078%
Allianz	3.38	9/18/69	2,300,000	2,909,012	0.261%
Altice France SA/France	5.88	2/1/27	375,000	464,363	0.042%
America Movil SAB de CV	5.75	6/28/30	930,000	1,621,573	0.146%
American Honda Finance	1.95	10/18/24	847,000	1,063,182	0.095%
American International	5	4/26/23	250,000	352,887	0.032%
Anheuser-Busch InBev SA/NV	2	1/23/35	290,000	368,835	0.033%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	1,069,000	1,376,248	0.124%
Argentine Republic Government International Bond	1	7/9/29	36,367	16,656	0.001%
Argentine Republic Government International Bond	0.13	7/9/30	1,659,356	696,100	0.063%
Arion Banki HF	1	3/20/23	1,500,000	1,771,559	0.159%
AT&T	1.6	5/19/28	1,330,000	1,650,419	0.148%
AT&T	2.05	5/19/32	550,000	699,605	0.063%
Australia Government Bond	3	3/21/47	22,929,000	21,043,322	1.889%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	1,000,000	1,157,332	0.104%
Banco Comercial Portugues	4.5	12/7/27	1,600,000	1,795,303	0.161%
Banco De Bogota	6.25	5/12/26	1,550,000	1,683,703	0.151%
Banco Santander	1.38	2/9/22	1,500,000	1,792,803	0.161%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	1,100,000	1,080,253	0.097%
Bank of America	1.38	2/7/25	1,414,000	1,722,096	0.155%
Barclays	1.88	12/8/23	2,814,000	3,448,487	0.310%
Bausch Health	4.5	5/15/23	470,000	545,765	0.049%
BBVA Bancomer SA/Texas	5.88	9/13/34	1,900,000	1,933,250	0.174%
Becton Dickinson And	3.02	5/24/25	1,018,000	1,407,687	0.126%
Bermuda Government International Bond	3.72	1/25/27	1,700,000	1,878,517	0.169%
Bermuda Government International Bond	4.75	2/15/29	4,775,000	5,712,142	0.513%
Blackstone Property Partners Europe Holdings Sarl	2	2/15/24	2,000,000	2,425,555	0.218%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	800,000	933,801	0.084%
Blackstone Property Partners Europe Holdings Sarl	2.2	7/24/25	1,500,000	1,841,220	0.165%
Bnp Paribas	5.75	1/24/22	174,000	238,671	0.021%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	5,170,000,000	7,558,935	0.679%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	16,220,000,000	24,271,456	2.179%
BP Capital Markets	1.57	2/16/27	1,000,000	1,255,853	0.113%
Bpce	1.13	1/18/23	1,400,000	1,678,060	0.151%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	26,983,000	5,445,481	0.489%
Brf	4.88	1/24/30	1,735,000	1,782,695	0.160%
Bulgaria Government International Bond	0.38	9/23/30	1,527,000	1,786,707	0.160%
Bulgaria Government International Bond	1.38	9/23/50	2,331,000	2,666,489	0.239%
Bundesobligation	0	4/11/25	43,712,000	52,957,577	4.755%
Bunge Finance Europe BV	1.85	6/16/23	2,070,000	2,470,161	0.222%
Cabot Financial Luxembourg	7.5	10/1/23	1,605,000	2,084,421	0.187%
Caixabank	2.75	7/14/28	4,600,000	5,541,616	0.498%
Canadian Government Bond	3.5	12/1/45	6,981,000	8,081,036	0.726%
Canadian Government Bond	2	9/1/23	12,953,000	10,208,896	0.917%
Canadian Government Real Return Bond	4	12/1/31	9,804,011	11,303,457	1.015%
Capgemini	1.63	4/15/26	600,000	751,753	0.067%
Capital One Financial	1.65	6/12/29	2,100,000	2,516,597	0.226%
Celulosa Arauco Y Constitucion	4.2	1/29/30	2,335,000	2,475,684	0.222%
Cemex SAB de CV	5.7	1/11/25	1,100,000	1,124,750	0.101%
Cemex SAB de CV	6.13	5/5/25	925,000	956,219	0.086%
Centrais Eletricas Brasileiras	4.63	2/4/30	620,000	621,550	0.056%
China development Bank	3.43	1/14/27	160,000,000	23,262,703	2.089%
China development Bank	4.88	2/9/28	40,000,000	6,313,188	0.567%
China development Bank	3.65	5/21/29	20,000,000	2,909,584	0.261%
China development Bank	4.24	8/24/27	150,000,000	22,848,735	2.052%

China Government Bond	3.13	11/21/29	30,000,000	4,384,908	0.394%
China Government Bond	3.12	12/5/26	50,000,000	7,355,278	0.660%
China Government Bond	3.77	3/8/25	10,000,000	1,527,424	0.137%
China Government Bond	4	6/24/69	10,000,000	1,471,061	0.132%
China Government Bond	3.25	6/6/26	130,000,000	19,300,797	1.733%
CIFI Holdings	6.55	3/28/24	2,600,000	2,691,184	0.242%
Cirsa Finance International Sarl	6.25	12/20/23	1,180,000	1,253,796	0.113%
Constellium	4.25	2/15/26	1,260,000	1,470,042	0.132%
Consus Real Estate	9.63	5/15/24	600,000	746,892	0.067%
Country Garden Holdings	5.13	1/17/25	600,000	628,500	0.056%
Country Garden Holdings	8	1/27/24	400,000	435,000	0.039%
Country Garden Holdings	5.4	5/27/25	700,000	755,140	0.068%
Country Garden Holdings	6.15	9/17/25	250,000	276,018	0.025%
Credit Agricole SA/London	1.88	12/20/26	1,100,000	1,401,868	0.126%
Credit Agricole SA/London	1	9/16/24	2,800,000	3,425,421	0.308%
Croatia Government International Bond	3.88	5/30/22	2,645,000	3,298,629	0.296%
Crystal Almond SARL	4.25	10/15/24	1,050,000	1,215,691	0.109%
C&W Senior Financing DAC	7.5	10/15/26	1,300,000	1,365,527	0.123%
C&W Senior Financing DAC	6.88	9/15/27	1,450,000	1,509,921	0.136%
Cyprus Government International Bond	4.25	11/4/25	4,701,000	6,650,164	0.597%
Cyprus Government International Bond	1.25	1/21/40	50,000	59,758	0.005%
Cyprus Government International Bond	2.75	2/26/34	547,000	783,562	0.070%
Cyprus Government International Bond	2.75	5/3/49	1,269,000	1,947,860	0.175%
Cyprus Government International Bond	3.88	5/6/22	6,371,000	7,937,027	0.713%
Cyprus Government International Bond	3.75	7/26/23	4,325,000	5,602,607	0.503%
Cyprus Government International Bond	2.38	9/25/28	6,980,000	9,442,653	0.848%
Czech Republic International	3.63	4/14/21	3,093,000	3,706,276	0.333%
Czech Republic International	3.88	5/24/22	2,038,000	2,559,119	0.230%
Danske Bank	1.38	2/12/30	2,475,000	2,876,439	0.258%
Dexia Credit Local	0.63	1/21/22	2,150,000	2,556,955	0.230%
DH Europe Finance II Sarl	0.45	3/18/28	275,000	319,600	0.029%
DH Europe Finance II Sarl	0.75	9/18/31	385,000	444,187	0.040%
Dnb Boligkreditt	1.88	11/21/22	3,245,000	3,997,136	0.359%
Eastern Power Networks	5.75	3/8/24	38,000	57,362	0.005%
eG Global Finance	4.38	2/7/25	670,000	743,284	0.067%
Egypt Government International Bond	4.75	4/11/25	1,845,000	2,115,515	0.190%
Encore Capital	4.88	10/15/25	540,000	631,265	0.057%
E.ON	1.63	5/22/29	2,520,000	3,267,511	0.293%
Equate Petrochemical BV	4.25	11/3/26	1,510,000	1,588,331	0.143%
Eskom Holdings SOC	5.75	1/26/21	3,000,000	2,936,760	0.264%
European Investment Bank	1.25	5/12/25	61,450,000	7,215,144	0.648%
FCA Bank SpA/Ireland	0.5	9/13/24	1,000,000	1,166,020	0.105%
FCE Bank	3.25	11/19/20	1,013,000	1,303,497	0.117%
FCE Bank	1.66	2/11/21	286,000	332,100	0.030%
FCE Bank	0.87	9/13/21	850,000	974,603	0.088%
Fidelity National Information Services	2.6	5/21/25	1,200,000	1,672,007	0.150%
Fiserv	0.38	7/1/23	270,000	319,105	0.029%
Fiserv	3	7/1/31	1,800,000	2,613,760	0.235%
French Republic Government Bond OAT	1.25	5/25/36	10,755,000	15,039,674	1.350%
French Republic Government Bond OAT	1.75	5/25/66	1,044,000	1,839,372	0.165%
G4S International Finance	1.5	1/9/23	535,000	628,789	0.056%
G4S International Finance	1.88	5/24/25	525,000	615,737	0.055%
General Electric	0.88	5/17/25	1,800,000	2,096,156	0.188%
General Electric	2.13	5/17/37	1,075,000	1,219,617	0.110%
General Electric	1.88	5/28/27	2,975,000	3,542,751	0.318%
General Motors Financial	2.2	4/1/24	1,430,000	1,720,976	0.155%
Goldman Sachs	5.5	10/12/21	234,000	316,304	0.028%
Goldman Sachs	1.63	7/27/26	2,204,000	2,752,241	0.247%
HBOS	5.37	6/30/21	600,000	727,870	0.065%
Heta Asset Resolution	2.38	12/13/22	9,700,000	12,046,101	1.082%
Honeywell International	0.75	3/10/32	1,095,000	1,291,967	0.116%
HSBC Bank	4.75	3/24/46	707,000	1,119,908	0.101%
HSBC Bank	6.5	7/7/23	12,000	17,631	0.002%
HSBC Holdings	6.5	5/20/24	670,000	1,026,259	0.092%
ICTSI Treasury BV	5.88	9/17/25	2,556,000	2,831,739	0.254%
India Government Bond	6.45	10/7/29	460,000,000	6,371,917	0.572%
India Government Bond	8.4	7/28/24	674,470,000	10,080,473	0.905%
India Government Bond	8.2	9/24/25	512,400,000	7,679,069	0.689%
Indonesia Government International Bond	3.75	6/14/28	6,942,000	9,530,060	0.856%
Indonesia Treasury Bond	7	5/15/27	62,710,000,000	4,353,456	0.391%
Indonesia Treasury Bond	6.13	5/15/28	92,272,000,000	5,984,038	0.537%
Indonesia Treasury Bond	8.75	5/15/31	18,938,000,000	1,426,077	0.128%

Infineon Technologies	1.13	6/24/26	1,000,000	1,206,622	0.108%
Infineon Technologies	1.63	6/24/29	1,000,000	1,218,053	0.109%
Inmobiliaria Colonial Socimi	1.63	11/28/25	1,800,000	2,178,314	0.196%
Inmobiliaria Colonial Socimi	2	4/17/26	700,000	859,417	0.077%
Inter-American development Bank	4.4	1/26/26	2,260,000	2,032,379	0.182%
Intercontinental Hotels	3.88	11/28/22	1,729,000	2,284,726	0.205%
Ireland Government Bond	0.2	10/18/30	8,400,000	10,209,096	0.917%
Ireland Government Bond	2	2/18/45	983,000	1,606,043	0.144%
Ireland Government Bond	5.4	3/13/25	5,584,700	8,294,777	0.745%
Ireland Government Bond	1.35	3/18/31	6,591,000	8,942,450	0.803%
Ireland Government Bond	1.5	5/15/50	841,000	1,272,085	0.114%
Israel Government Bond - Fixed	5.5	1/31/42	23,193,000	11,790,692	1.059%
Israel Government Bond - Fixed	1.75	8/31/25	28,725,389	8,974,021	0.806%
Israel Government International Bond	1.5	1/18/27	3,044,000	3,877,352	0.348%
Israel Government International Bond	3.88	7/3/50	1,390,000	1,667,046	0.150%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	8,054,000	11,713,601	1.052%
Italy Buoni Poliennali del Tesoro	0.65	5/15/26	6,369,453	7,669,292	0.689%
Japanese Government CPI Linked Bond	0.1	3/10/24	557,574,200	5,274,288	0.474%
Japanese Government CPI Linked Bond	0.1	3/10/25	972,108,800	9,194,224	0.826%
Japanese Government CPI Linked Bond	0.1	9/10/24	482,359,800	4,570,355	0.410%
Japan Government Thirty Year Bond	2.5	9/20/37	2,069,250,000	26,644,892	2.392%
Japan Government Thirty Year Bond	2.2	9/20/39	640,000,000	8,086,944	0.726%
Japan Government Thirty Year Bond	1.7	9/20/44	1,521,000,000	18,344,732	1.647%
Japan Government Twenty Year Bond	1.2	12/20/34	3,076,300,000	33,144,934	2.976%
Japan Government Twenty Year Bond	0.7	3/20/37	1,681,150,000	16,933,444	1.520%
Japan Government Twenty Year Bond	0.6	6/20/37	770,000,000	7,637,503	0.686%
Japan Treasury Discount Bill	-0.12	12/14/20	3,100,000,000	29,400,692	2.640%
Jasa Marga Persero	7.5	12/11/20	20,200,000,000	1,325,253	0.119%
Kleopatra Holdings 1 SCA	9.25	6/30/23	177,338	184,530	0.017%
Kosmos Energy	7.13	4/4/26	1,185,000	1,041,319	0.093%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	924,000	972,422	0.087%
Landsbankinn HF	1.63	3/15/21	5,939,000	7,014,609	0.630%
Latvia Government International Bond	0.38	10/7/26	12,307,000	15,043,396	1.351%
Leaseplan	7.38	11/29/68	1,500,000	1,769,677	0.159%
Leeds Building Society	2.63	4/1/21	1,375,000	1,633,569	0.147%
Malaysia Government Bond	4.74	3/15/46	80,874,000	22,174,922	1.991%
Malaysia Government Bond	4.07	6/15/50	16,650,000	4,180,020	0.375%
Marks & Spencer	6	6/12/25	551,000	769,166	0.069%
Medtronic Global Holdings SCA	0.38	10/15/28	554,000	651,964	0.059%
mo Fisher Scientific	0.88	10/1/31	955,000	1,141,900	0.103%
mo Fisher Scientific	0.13	3/1/25	1,640,000	1,924,002	0.173%
mo Fisher Scientific	2.38	4/15/32	156,000	212,716	0.019%
Morgan Stanley	1.38	10/27/26	2,269,000	2,813,351	0.253%
Morocco Government International Bond	4.5	10/5/20	2,083,000	2,444,669	0.219%
Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	1,000,000	1,181,707	0.106%
Nationwide Building Society	1.5	3/8/26	535,000	651,169	0.058%
Nationwide Building Society	2	7/25/29	950,000	1,137,681	0.102%
Netflix	4.63	5/15/29	1,505,000	2,037,876	0.183%
New South Wales Treasury	4	5/20/26	8,064,400	6,868,626	0.617%
Next	4.38	10/2/26	540,000	764,040	0.069%
Next	3.63	5/18/28	1,787,000	2,383,804	0.214%
Orange	0.88	2/3/27	200,000	244,879	0.022%
Petrobras Global Finance BV	7.38	1/17/27	1,800,000	2,134,080	0.192%
Petroleos Mexicanos	5.13	3/15/23	6,134,000	7,247,327	0.651%
PLT VII Finance Sarl	4.63	1/5/26	200,000	239,108	0.021%
Portugal Obrigacoes do Tesouro OT	4.1	2/15/45	1,479,000	2,900,568	0.260%
Prologis	2.25	6/30/29	1,252,000	1,747,676	0.157%
ProSiebenSat.1 Media	2.63	4/15/21	1,495,000	1,750,088	0.157%
Province of Ontario Canada	2.6	6/2/25	2,073,000	1,690,969	0.152%
Province of Ontario Canada	3.5	6/2/43	996,000	951,756	0.085%
Refinitiv US Holdings	6.88	11/15/26	500,000	632,875	0.057%
Refinitiv US Holdings	4.5	5/15/26	1,470,000	1,802,741	0.162%
REI - SECURITY LENDING COLLATERAL			904,279	9,042,789	0.812%
Republic of South Africa Government Bond	10.5	12/21/26	101,111,014	6,991,632	0.628%
Romanian Government International Bond	2.88	10/28/24	305,000	387,429	0.035%
Romanian Government International Bond	2	1/28/32	655,000	759,068	0.068%
Romanian Government International Bond	2	1/28/32	2,319,000	2,687,449	0.241%
Romanian Government International Bond	2.88	3/11/29	943,000	1,206,773	0.108%
Romanian Government International Bond	2.38	4/19/27	2,805,000	3,495,356	0.314%
Romanian Government International Bond	3.62	5/26/30	3,330,000	4,424,819	0.397%
Romanian Government International Bond	2.12	7/16/31	4,258,000	4,994,168	0.448%
Rsa Insurance	5.13	10/10/45	1,190,000	1,756,915	0.158%

Russian Federal Bond - ofZ	8.15	2/3/27	168,707,000	2,451,411	0.220%
Serbia International Bond	1.5	6/26/29	4,800,000	5,446,999	0.489%
Severn Trent Utilities Finance	6.13	2/26/24	104,000	158,167	0.014%
Shimao Group Holdings	5.6	7/15/26	2,000,000	2,187,614	0.196%
Singapore Government Bond	2.88	7/1/29	5,505,000	4,730,981	0.425%
Singapore Government Bond	3.13	9/1/22	7,416,000	5,732,711	0.515%
Sky	1.88	11/24/23	1,681,000	2,089,370	0.188%
Slovenia Government Bond	0.28	1/14/30	3,706,000	4,462,260	0.401%
Slovenia Government Bond	1.25	3/22/27	4,177,000	5,366,052	0.482%
Slovenia Government Bond	1.5	3/25/35	2,462,000	3,416,205	0.307%
Slovenia Government Bond	5.13	3/30/26	1,188,000	1,816,192	0.163%
Slovenia Government Bond	3.13	8/7/45	2,467,000	4,719,623	0.424%
Slovenia Government Bond	4.63	9/9/24	1,526,000	2,147,360	0.193%
Slovenia Government International Bond	5.25	2/18/24	3,138,000	3,612,428	0.324%
Societe Generale	2.5	9/16/26	2,400,000	2,856,104	0.256%
Spain Government Bond	0	1/31/25	8,532,000	10,130,643	0.910%
Sri Lanka Government International Bond	6.25	10/4/20	3,100,000	3,069,000	0.276%
Stadshypotek	2	9/1/28	42,000,000	5,259,702	0.472%
Standard Chartered	2.5	9/9/30	1,500,000	1,803,954	0.162%
State Grid Overseas Investment 2016	1.38	5/2/25	2,000,000	2,436,619	0.219%
State of Israel	3.8	5/13/60	3,110,000	3,705,689	0.333%
Summer BidCo BV	9.75	11/15/25	2,149,937	2,531,320	0.227%
Takeda Pharmaceutical	2.25	11/21/26	2,280,000	2,967,333	0.266%
Tele2	1.13	5/15/24	960,000	1,160,946	0.104%
Tele2	2.13	5/15/28	310,000	399,830	0.036%
Telefonica Emisiones	1.79	3/12/29	500,000	645,432	0.058%
Telefonica Emisiones	1.96	7/1/39	950,000	1,215,716	0.109%
Tesco	6.13	2/24/22	780,000	1,075,250	0.097%
Tesco Corporate Treasury Services	0.88	5/29/26	1,000,000	1,191,650	0.107%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	210,000	251,940	0.023%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	285,000	324,323	0.029%
Thailand Government Bond	3.65	6/20/31	154,425,000	5,939,335	0.533%
Transcanada Trust	4.65	5/18/77	4,481,000	3,335,805	0.300%
Transurban Finance Co Pty	1.45	5/16/29	1,475,000	1,755,383	0.158%
Trivium Packaging Finance BV	3.75	8/15/26	175,000	202,508	0.018%
TRP Government Reserve	0.09		28,171,546	28,171,546	2.529%
UBS AG/London	1.38	4/16/21	4,065,000	4,814,030	0.432%
UniCredit	4.88	2/20/29	1,150,000	1,429,225	0.128%
UniCredit	2	3/4/23	1,414,000	1,728,959	0.155%
Unicredit Bank Austria	1.38	5/26/21	400,000	474,643	0.043%
United Kingdom Gilt	4.25	12/7/46	6,237,792	14,690,178	1.319%
United Kingdom Gilt	0.63	6/7/25	11,024,000	14,682,924	1.318%
United Kingdom Gilt	1.25	7/22/27	7,471,000	10,431,713	0.937%
U.S. Treasury Bill	0.1	2/25/21	8,047,000	8,043,714	0.722%
Verisure Holding	3.88	7/15/26	260,000	305,302	0.027%
Verizon Communications	1.3	5/18/33	3,800,000	4,639,341	0.417%
Vertical Midco GmbH	4.38	7/15/27	490,000	583,765	0.052%
Victoria	5.25	7/15/24	440,000	512,265	0.046%
Virgin Media Secured Finance	4.25	1/15/30	750,000	953,831	0.086%
Volkswagen International Finance	1.88	3/30/27	2,100,000	2,616,709	0.235%
Volkswagen Leasing GmbH	1.5	6/19/26	1,630,000	1,974,572	0.177%
Walgreens Boots Alliance	2.13	11/20/26	2,350,000	2,898,933	0.260%
Westlake Chemical	1.63	7/17/29	5,000,000	5,758,990	0.517%
Wintershall dea Finance BV	0.45	9/25/23	1,500,000	1,732,041	0.156%
Wintershall dea Finance BV	0.84	9/25/25	1,000,000	1,137,916	0.102%
XLIT	3.25	6/29/47	1,600,000	2,068,570	0.186%
Ziggo BV	2.88	1/15/30	510,000	583,752	0.052%
Ziggo BV	2.88	1/15/30	510,000	583,752	0.052%

Total Investments in Securities **1,106,545,134**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	8,131,831	INR	(605,618,111)	01/22/2021	1,395	0.000%
Barclays Bank PLC - Wholesale (SING)	INR	605,618,111	USD	(8,226,272)	10/09/2020	(17,840)	-0.002%
Barclays Bank PLC - Wholesale (SING)	USD	3,885,850	CLP	(3,016,779,914)	12/11/2020	40,269	0.004%
Barclays Bank PLC - Wholesale (SING)	CNH	6,921,948	USD	(1,004,564)	12/18/2020	10,199	0.001%
Barclays Bank PLC - Wholesale (SING)	ZAR	45,019,000	USD	(2,728,292)	12/18/2020	(65,850)	-0.006%
BNP PARIBAS SECURITIES CORP	KRW	12,757,644,636	USD	(10,915,258)	01/22/2021	28,823	0.003%
BNP PARIBAS SECURITIES CORP	USD	4,017,779	INR	(300,064,590)	01/22/2021	(10,595)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	10,914,044	KRW	(12,757,644,636)	10/08/2020	(2,971)	0.000%
BNP PARIBAS SECURITIES CORP	INR	38,933,708	USD	(517,264)	10/09/2020	10,436	0.001%
BNP PARIBAS SECURITIES CORP	INR	300,064,590	USD	(4,063,757)	10/09/2020	3,261	0.000%

BNP PARIBAS SECURITIES CORP	USD	459,695	INR	(35,077,000)	10/09/2020	(15,732)	-0.001%
BNP PARIBAS SECURITIES CORP	ILS	815,000	USD	(239,248)	10/15/2020	(1,309)	0.000%
BNP PARIBAS SECURITIES CORP	CZK	24,388,000	USD	(1,094,378)	10/16/2020	(37,611)	-0.003%
BNP PARIBAS SECURITIES CORP	HUF	462,279,169	USD	(1,477,504)	10/16/2020	13,276	0.001%
BNP PARIBAS SECURITIES CORP	MXN	7,591,000	USD	(338,855)	10/16/2020	3,798	0.000%
BNP PARIBAS SECURITIES CORP	MXN	26,016,000	USD	(1,151,227)	10/16/2020	23,121	0.002%
BNP PARIBAS SECURITIES CORP	AUD	3,519,000	USD	(2,513,305)	10/23/2020	7,314	0.001%
BNP PARIBAS SECURITIES CORP	AUD	1,440,000	USD	(1,032,725)	10/23/2020	(1,270)	0.000%
BNP PARIBAS SECURITIES CORP	CAD	476,000	USD	(355,367)	10/23/2020	2,137	0.000%
BNP PARIBAS SECURITIES CORP	CAD	4,741,000	USD	(3,562,519)	10/23/2020	(1,749)	0.000%
BNP PARIBAS SECURITIES CORP	CHF	612,000	USD	(668,520)	10/23/2020	(3,627)	0.000%
BNP PARIBAS SECURITIES CORP	JPY	1,727,680,000	USD	(16,233,475)	10/23/2020	152,212	0.014%
BNP PARIBAS SECURITIES CORP	NOK	14,911,063	USD	(1,623,400)	10/23/2020	(24,740)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	5,487,924	AUD	(7,431,000)	10/23/2020	165,185	0.015%
BNP PARIBAS SECURITIES CORP	USD	5,786,432	CAD	(7,632,650)	10/23/2020	53,862	0.005%
BNP PARIBAS SECURITIES CORP	EUR	21,371,000	USD	(25,120,115)	10/30/2020	(47,669)	-0.004%
BNP PARIBAS SECURITIES CORP	GBP	4,033,000	USD	(5,265,001)	11/20/2020	(59,742)	-0.005%
BNP PARIBAS SECURITIES CORP	USD	1,151,085	BRL	(6,465,700)	12/02/2020	1,850	0.000%
BNP PARIBAS SECURITIES CORP	CLP	477,595,200	USD	(625,944)	12/11/2020	(17,139)	-0.002%
BNP PARIBAS SECURITIES CORP	CLP	515,308,000	USD	(676,701)	12/11/2020	(19,822)	-0.002%
BNP PARIBAS SECURITIES CORP	MYR	4,071,000	USD	(976,025)	12/11/2020	1,925	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,910,581	CLP	(1,484,082,174)	12/11/2020	18,776	0.002%
BNP PARIBAS SECURITIES CORP	USD	2,247,743	CLP	(1,745,979,028)	12/11/2020	22,090	0.002%
BNP PARIBAS SECURITIES CORP	USD	4,393,932	CLP	(3,423,488,291)	12/11/2020	29,907	0.003%
BNP PARIBAS SECURITIES CORP	USD	2,405,862	CLP	(1,850,155,777)	12/11/2020	47,412	0.004%
BNP PARIBAS SECURITIES CORP	USD	2,291,949	CLP	(1,771,103,667)	12/11/2020	34,269	0.003%
BNP PARIBAS SECURITIES CORP	CNH	2,789,442	USD	(404,878)	12/18/2020	4,057	0.000%
BNP PARIBAS SECURITIES CORP	CNH	3,409,317	USD	(494,851)	12/18/2020	4,958	0.000%
BANK OF AMERICA	KRW	3,951,543,214	USD	(3,302,806)	10/08/2020	78,622	0.007%
BANK OF AMERICA	USD	4,673,755	INR	(356,697,261)	10/09/2020	(160,851)	-0.014%
JP MORGAN CHASE BANK	RSD	38,719,000	USD	(386,629)	01/15/2021	(782)	0.000%
JP MORGAN CHASE BANK	RON	5,168,000	USD	(1,267,713)	10/16/2020	(25,930)	-0.002%
JP MORGAN CHASE BANK	RSD	36,250,000	USD	(364,523)	10/16/2020	(3,160)	0.000%
JP MORGAN CHASE BANK	USD	415,868	CZK	(9,239,000)	10/16/2020	15,528	0.001%
JP MORGAN CHASE BANK	USD	6,760,813	MXN	(152,203,000)	10/16/2020	(109,549)	-0.010%
JP MORGAN CHASE BANK	AUD	4,713,280	USD	(3,369,161)	10/23/2020	6,907	0.001%
JP MORGAN CHASE BANK	AUD	1,213,000	USD	(891,561)	10/23/2020	(22,703)	-0.002%
JP MORGAN CHASE BANK	CAD	365,000	USD	(278,620)	10/23/2020	(4,484)	0.000%
JP MORGAN CHASE BANK	JPY	28,654,000	USD	(271,225)	10/23/2020	535	0.000%
JP MORGAN CHASE BANK	JPY	590,779,000	USD	(5,604,417)	10/23/2020	(1,343)	0.000%
JP MORGAN CHASE BANK	NZD	3,197,000	USD	(2,105,499)	10/23/2020	9,478	0.001%
JP MORGAN CHASE BANK	NZD	808,000	USD	(544,323)	10/23/2020	(9,790)	-0.001%
JP MORGAN CHASE BANK	USD	1,383,509	AUD	(1,925,291)	10/23/2020	4,445	0.000%
JP MORGAN CHASE BANK	USD	5,380,375	JPY	(570,249,304)	10/23/2020	(27,991)	-0.003%
JP MORGAN CHASE BANK	USD	2,606,039	EUR	(2,200,000)	10/30/2020	25,000	0.002%
JP MORGAN CHASE BANK	USD	11,934,553	EUR	(10,122,323)	10/30/2020	59,049	0.005%
JP MORGAN CHASE BANK	USD	2,446,132	EUR	(2,072,678)	10/30/2020	14,466	0.001%
JP MORGAN CHASE BANK	USD	3,890,469	EUR	(3,266,000)	10/30/2020	58,800	0.005%
JP MORGAN CHASE BANK	USD	1,768,442	EUR	(1,491,724)	10/30/2020	18,352	0.002%
JP MORGAN CHASE BANK	GBP	392,000	USD	(505,268)	11/20/2020	673	0.000%
JP MORGAN CHASE BANK	USD	816,338	GBP	(612,000)	11/20/2020	26,450	0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	2,472,274	CAD	(3,215,000)	10/23/2020	57,620	0.005%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	5,600,844	EUR	(4,704,000)	10/30/2020	82,114	0.007%
CITIBANK N A	RSD	520,811,659	USD	(5,201,874)	01/15/2021	(11,815)	-0.001%
CITIBANK N A	ILS	1,078,000	USD	(315,922)	01/21/2021	(610)	0.000%
CITIBANK N A	USD	18,622,923	ILS	(64,096,377)	01/21/2021	(125,085)	-0.011%
CITIBANK N A	USD	2,252,446	IDR	(34,251,771,039)	01/22/2021	(19,223)	-0.002%
CITIBANK N A	IDR	34,251,771,039	USD	(2,289,557)	10/09/2020	11,434	0.001%
CITIBANK N A	USD	6,230,210	INR	(475,596,348)	10/09/2020	(215,932)	-0.019%
CITIBANK N A	USD	3,231,816	INR	(242,612,421)	10/09/2020	(56,506)	-0.005%
CITIBANK N A	ILS	505,378	USD	(146,981)	10/15/2020	564	0.000%
CITIBANK N A	ILS	64,096,377	USD	(18,594,829)	10/15/2020	118,128	0.011%
CITIBANK N A	USD	1,941,029	ILS	(6,608,653)	10/15/2020	11,631	0.001%
CITIBANK N A	USD	16,370,734	ILS	(56,461,023)	10/15/2020	(113,080)	-0.010%
CITIBANK N A	CZK	8,166,000	USD	(354,034)	10/16/2020	(190)	0.000%
CITIBANK N A	MXN	61,509,000	USD	(2,789,423)	10/16/2020	(12,939)	-0.001%
CITIBANK N A	RSD	484,561,659	USD	(4,652,536)	10/16/2020	177,878	0.016%
CITIBANK N A	USD	5,187,884	RSD	(520,811,659)	10/16/2020	(3,893)	0.000%
CITIBANK N A	AUD	16,408,000	USD	(11,752,476)	10/23/2020	383	0.000%
CITIBANK N A	CAD	35,855,295	USD	(26,460,671)	10/23/2020	468,766	0.042%
CITIBANK N A	JPY	4,951,669,532	USD	(46,256,751)	10/23/2020	705,942	0.063%
CITIBANK N A	JPY	685,303,000	USD	(6,491,450)	10/23/2020	8,110	0.001%

CITIBANK N A	USD	5,417,157	AUD	(7,559,000)	10/23/2020	2,734	0.000%
CITIBANK N A	USD	11,234,646	AUD	(15,471,000)	10/23/2020	152,949	0.014%
CITIBANK N A	USD	16,702,730	JPY	(1,762,898,000)	10/23/2020	(16,972)	-0.002%
CITIBANK N A	USD	29,393,801	JPY	(3,099,882,347)	10/23/2020	(6,146)	-0.001%
CITIBANK N A	EUR	2,850,000	USD	(3,348,043)	10/30/2020	(4,424)	0.000%
CITIBANK N A	USD	1,192,767	EUR	(1,009,214)	10/30/2020	8,758	0.001%
CITIBANK N A	USD	1,016,248	EUR	(866,000)	10/30/2020	258	0.000%
CITIBANK N A	GBP	16,640,806	USD	(21,931,318)	11/20/2020	(453,582)	-0.041%
CITIBANK N A	USD	385,060	GBP	(298,000)	11/20/2020	441	0.000%
CITIBANK N A	USD	4,194,760	SEK	(36,377,623)	11/20/2020	130,737	0.012%
CITIBANK N A	CNH	5,663,412	USD	(822,417)	12/18/2020	7,843	0.001%
CITIBANK N A	CNH	49,378,000	USD	(7,243,327)	12/18/2020	(4,475)	0.000%
Credit Suisse First Boston Inc (PAS)	USD	3,400,140	INR	(257,849,654)	10/09/2020	(94,704)	-0.009%
Credit Suisse First Boston Inc (PAS)	USD	4,673,400	INR	(356,697,261)	10/09/2020	(161,206)	-0.014%
Credit Suisse First Boston Inc (PAS)	USD	8,584,238	EUR	(7,306,157)	10/30/2020	12,658	0.001%
DEUTSCHE BANK	USD	1,692,401	IDR	(25,047,529,218)	10/09/2020	9,739	0.001%
DEUTSCHE BANK	JPY	84,598,000	USD	(790,732)	10/23/2020	11,613	0.001%
DEUTSCHE BANK	USD	5,596,880	EUR	(4,704,000)	10/30/2020	78,150	0.007%
DEUTSCHE BANK	MYR	1,915,096	USD	(464,007)	12/11/2020	(3,956)	0.000%
DEUTSCHE BANK	MYR	34,837,000	USD	(8,410,062)	12/11/2020	(41,396)	-0.004%
DEUTSCHE BANK	USD	8,260,090	THB	(258,483,000)	12/14/2020	103,585	0.009%
GOLDMAN SACHS & CO	USD	908,819	IDR	(13,742,597,854)	01/22/2021	(2,626)	0.000%
GOLDMAN SACHS & CO	USD	415,901	INR	(31,025,000)	01/22/2021	(610)	0.000%
GOLDMAN SACHS & CO	USD	3,959,260	INR	(295,994,254)	01/22/2021	(14,469)	-0.001%
GOLDMAN SACHS & CO	USD	1,452,287	TWD	(41,544,134)	01/22/2021	(6,443)	-0.001%
GOLDMAN SACHS & CO	KRW	3,039,863,746	USD	(2,535,967)	10/08/2020	65,315	0.006%
GOLDMAN SACHS & CO	KRW	5,021,092,908	USD	(4,181,805)	10/08/2020	114,862	0.010%
GOLDMAN SACHS & CO	KRW	1,645,049,000	USD	(1,387,209)	10/08/2020	20,498	0.002%
GOLDMAN SACHS & CO	TWD	41,544,134	USD	(1,431,322)	10/08/2020	4,803	0.000%
GOLDMAN SACHS & CO	USD	482,543	TWD	(14,111,000)	10/08/2020	(5,256)	0.000%
GOLDMAN SACHS & CO	IDR	13,742,597,854	USD	(922,322)	10/09/2020	888	0.000%
GOLDMAN SACHS & CO	IDR	164,680,389,000	USD	(11,138,342)	10/09/2020	(75,321)	-0.007%
GOLDMAN SACHS & CO	INR	295,994,254	USD	(4,005,064)	10/09/2020	6,785	0.001%
GOLDMAN SACHS & CO	USD	932,480	IDR	(13,694,401,890)	10/09/2020	12,507	0.001%
GOLDMAN SACHS & CO	USD	1,385,469	IDR	(20,594,997,112)	10/09/2020	1,923	0.000%
GOLDMAN SACHS & CO	USD	3,461,178	IDR	(51,294,655,729)	10/09/2020	15,267	0.001%
GOLDMAN SACHS & CO	USD	695,002	IDR	(10,284,642,752)	10/09/2020	4,093	0.000%
GOLDMAN SACHS & CO	USD	401,076	IDR	(5,972,021,000)	10/09/2020	(117)	0.000%
GOLDMAN SACHS & CO	USD	4,602,905	BRL	(25,862,800)	12/02/2020	5,964	0.001%
GOLDMAN SACHS & CO	COP	7,033,805,000	USD	(1,888,219)	12/11/2020	(57,221)	-0.005%
HSBC SECURITIES INC	IDR	115,230,344,212	USD	(7,625,594)	01/22/2021	16,791	0.002%
HSBC SECURITIES INC	USD	3,157,809	TWD	(90,313,332)	01/22/2021	(13,344)	-0.001%
HSBC SECURITIES INC	KRW	6,584,140,534	USD	(5,485,093)	10/08/2020	149,110	0.013%
HSBC SECURITIES INC	TWD	90,313,332	USD	(3,106,433)	10/08/2020	15,578	0.001%
HSBC SECURITIES INC	USD	5,118,539	TWD	(148,453,000)	10/08/2020	(13,282)	-0.001%
HSBC SECURITIES INC	INR	58,146,000	USD	(787,406)	10/09/2020	694	0.000%
HSBC SECURITIES INC	RUB	30,632,552	USD	(430,166)	10/09/2020	(36,228)	-0.003%
HSBC SECURITIES INC	USD	1,384,351	IDR	(20,594,997,112)	10/09/2020	805	0.000%
HSBC SECURITIES INC	USD	1,691,493	IDR	(25,047,635,488)	10/09/2020	8,825	0.001%
HSBC SECURITIES INC	AUD	10,349,650	USD	(7,241,857)	10/23/2020	171,477	0.015%
HSBC SECURITIES INC	JPY	6,929,478,327	USD	(64,836,375)	10/23/2020	884,280	0.079%
HSBC SECURITIES INC	JPY	233,324,742	USD	(2,183,127)	10/23/2020	29,775	0.003%
HSBC SECURITIES INC	EUR	143,044	USD	(169,378)	10/30/2020	(1,558)	0.000%
HSBC SECURITIES INC	USD	4,425,412	EUR	(3,740,077)	10/30/2020	37,556	0.003%
HSBC SECURITIES INC	CNH	9,251,879	USD	(1,344,300)	12/18/2020	12,032	0.001%
MORGAN STANLEY & COMPANY LLC	KRW	13,051,298,793	USD	(11,121,686)	01/22/2021	74,305	0.007%
MORGAN STANLEY & COMPANY LLC	USD	671,353	IDR	(10,184,417,588)	01/22/2021	(4,105)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,075,912	TWD	(30,706,534)	01/22/2021	(2,280)	0.000%
MORGAN STANLEY & COMPANY LLC	KRW	5,026,119,027	USD	(4,202,089)	10/08/2020	98,878	0.009%
MORGAN STANLEY & COMPANY LLC	KRW	541,135,000	USD	(455,251)	10/08/2020	7,811	0.001%
MORGAN STANLEY & COMPANY LLC	TWD	30,706,534	USD	(1,024,234)	10/08/2020	37,250	0.003%
MORGAN STANLEY & COMPANY LLC	USD	11,121,686	KRW	(13,051,298,793)	10/08/2020	(46,615)	-0.004%
MORGAN STANLEY & COMPANY LLC	IDR	10,184,417,588	USD	(681,232)	10/09/2020	2,944	0.000%
MORGAN STANLEY & COMPANY LLC	USD	790,013	IDR	(11,689,826,632)	10/09/2020	4,705	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	4,273,000	USD	(1,210,207)	10/13/2020	(24,449)	-0.002%
MORGAN STANLEY & COMPANY LLC	MXN	347,093,700	USD	(15,246,766)	10/16/2020	420,857	0.038%
MORGAN STANLEY & COMPANY LLC	JPY	2,137,848,105	USD	(20,021,397)	10/23/2020	254,412	0.023%
MORGAN STANLEY & COMPANY LLC	USD	1,135,365	AUD	(1,537,000)	10/23/2020	34,430	0.003%
MORGAN STANLEY & COMPANY LLC	USD	362,219	EUR	(301,860)	10/30/2020	8,077	0.001%
MORGAN STANLEY & COMPANY LLC	USD	2,650,237	CLP	(2,054,092,974)	12/11/2020	31,822	0.003%
MORGAN STANLEY & COMPANY LLC	USD	2,294,966	CLP	(1,771,759,632)	12/11/2020	36,450	0.003%
MORGAN STANLEY & COMPANY LLC	USD	6,854,090	SGD	(9,365,360)	12/18/2020	(7,422)	-0.001%

RBC DOMINION SECURITIES INC	CAD	853,000	USD	(636,425)	10/23/2020	4,229	0.000%
RBC DOMINION SECURITIES INC	USD	5,485,500	CAD	(7,298,578)	10/23/2020	3,838	0.000%
RBC DOMINION SECURITIES INC	USD	8,455,942	EUR	(7,197,110)	10/30/2020	12,297	0.001%
RBC DOMINION SECURITIES INC	USD	138,220	EUR	(117,556)	10/30/2020	304	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,003,370	INR	(228,566,040)	10/09/2020	(94,571)	-0.008%
STATE STREET GLOBAL MARKETS LLC	AUD	10,349,650	USD	(7,245,707)	10/23/2020	167,627	0.015%
STATE STREET GLOBAL MARKETS LLC	USD	8,583,880	EUR	(7,306,157)	10/30/2020	12,300	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,981,271	EUR	(2,515,451)	10/30/2020	30,146	0.003%
STANDARD CHARTERED SECURITIES	EUR	7,004,924	USD	(8,271,696)	10/30/2020	(53,523)	-0.005%
STANDARD CHARTERED SECURITIES	USD	9,418,018	MYR	(39,149,758)	12/11/2020	13,326	0.001%
STANDARD CHARTERED SECURITIES	USD	9,410,321	MYR	(39,149,758)	12/11/2020	5,630	0.001%
UBS SECURITIES LLC	USD	3,560,181	IDR	(53,413,401,000)	10/09/2020	(28,064)	-0.003%
UBS SECURITIES LLC	USD	685,015	ILS	(2,347,079)	10/15/2020	(216)	0.000%
UBS SECURITIES LLC	CZK	358,686,000	USD	(15,084,150)	10/16/2020	458,234	0.041%
UBS SECURITIES LLC	DKK	25,346,000	USD	(3,880,555)	10/16/2020	112,065	0.010%
UBS SECURITIES LLC	CHF	8,888,000	USD	(9,501,665)	10/23/2020	154,492	0.014%
UBS SECURITIES LLC	JPY	1,066,527,000	USD	(10,037,712)	10/23/2020	77,458	0.007%
UBS SECURITIES LLC	USD	2,973,016	EUR	(2,518,387)	10/30/2020	18,446	0.002%
UBS SECURITIES LLC	USD	744,359	EUR	(626,918)	10/30/2020	8,859	0.001%
UBS SECURITIES LLC	USD	643,568	EUR	(551,119)	10/30/2020	(3,005)	0.000%
UBS SECURITIES LLC	PLN	26,429,417	USD	(7,080,604)	11/13/2020	(242,455)	-0.022%
UBS SECURITIES LLC	CLP	218,983,000	USD	(278,505)	12/11/2020	639	0.000%
UBS SECURITIES LLC	USD	2,420,816	CLP	(1,901,937,939)	12/11/2020	(3,643)	0.000%
UBS SECURITIES LLC	USD	4,251,772	ZAR	(71,288,872)	12/18/2020	35,719	0.003%

Total Forward Currency Exchange Contracts

4,091,046

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO AUD PUT/USD CALL 0.7232 10/05/2020	0.72	10/5/2020	56,230,000	598,107	0.054%
FXO EUR PUT/USD CALL 1.1552 09/30/2020	1.16	9/30/2020	55,250,000	0	0.000%
FXO EUR PUT/USD CALL 1.17 10/05/2020	1.17	10/5/2020	78,200,000	140,757	0.013%
FXO USD CALL/CAD PUT 1.3535 09/30/2020	1.35	9/30/2020	22,100,000	0	0.000%
FXO USD CALL/JPY PUT 108.93 09/30/2020	108.93	9/30/2020	44,200,000	0	0.000%
FXO USD PUT/ILS CALL 3.30 12/01/2020	3.30	12/1/2020	11,100,000	16,767	0.002%
FXO USD PUT/ILS CALL 3.30 12/01/2020	3.30	12/1/2020	22,200,000	33,534	0.003%
FXO USD PUT/JPY CALL 105.04 10/16/2020	105.04	10/16/2020	11,150,000	30,969	0.003%

Total Options

820,134

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/19/2022 PAY FIX	(105,000,000)	(1,222,410)	(0.110%)
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	(675,848)	(0.061%)
GREECE CDS 12/20/2024	(1,836,000)	(16,366)	(0.001%)
GREECE CDS 12/20/2024	(918,000)	(8,183)	(0.001%)
GREECE CDS 12/20/2024	(918,000)	(8,183)	(0.001%)
GREECE CDS 06/20/2025	(904,000)	(14,089)	(0.001%)
GREECE CDS 06/20/2025	(452,000)	(7,044)	(0.001%)
GREECE CDS 06/20/2025	(572,000)	(8,915)	(0.001%)
GREECE CDS 06/20/2024	(95,000)	(407)	0.000%
GREECE CDS 06/20/2024	(95,000)	(407)	0.000%
GREECE CDS 12/20/2024	(833,000)	(7,425)	(0.001%)
GREECE CDS 12/20/2024	(2,800,000)	(24,959)	(0.002%)
GREECE CDS 12/20/2029	(850,000)	(66,858)	(0.006%)
GREECE CDS 12/20/2029	(850,000)	(66,858)	(0.006%)
GREECE CDS 12/20/2021	2,160,000	12,841	0.001%
GREECE CDS 12/20/2020	2,160,000	3,307	0.000%
GREECE CDS 06/20/2022	1,450,000	8,467	0.001%
GREECE CDS 06/20/2024	(190,000)	(814)	0.000%
ITRX EUR CDSI S34 5Y 12/20/2025	12,850,000	(321,152)	(0.029%)
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(45,257)	(0.004%)
CZK IRS 02/21/2022 REC FIX	457,225,000	524,613	0.047%
CZK IRS 02/20/2022 REC FIX	432,501,000	497,650	0.045%
PLN IRS 10/22/2029 PAY FIX	(5,882,353)	(124,212)	(0.011%)
CZK IRS 02/12/2030 PAY FIX	(9,915,000)	(32,596)	(0.003%)
PLN IRS 12/19/2029 PAY FIX	(12,500,000)	(246,582)	(0.022%)
PLN IRS 11/07/2029 PAY FIX	(2,057,226)	(47,404)	(0.004%)
PLN IRS 11/06/2029 PAY FIX	(2,088,555)	(45,256)	(0.004%)
CZK IRS 02/19/2030 PAY FIX	(71,700,000)	(276,207)	(0.025%)
PLN IRS 11/05/2029 PAY FIX	(2,088,554)	(45,257)	(0.004%)
CZK IRS 02/13/2022 REC FIX	478,062,000	534,891	0.048%
CZK IRS 02/20/2022 REC FIX	282,500,000	326,792	0.029%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(46,219)	(0.004%)
CZK IRS 02/13/2030 PAY FIX	63,482,000	(216,647)	(0.019%)
CZK IRS 02/20/2030 PAY FIX	(21,700,000)	(82,255)	(0.007%)
MXN IRS 05/04/2027 REC FIX	100,000,000	19,813	0.002%
CZK IRS 02/21/2030 PAY FIX	(74,899,000)	(284,717)	(0.026%)
PLN IRS 10/22/2029 PAY FIX	(4,117,647)	(87,420)	(0.008%)
CZK IRS 02/12/2022 REC FIX	68,694,000	77,375	0.007%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(45,377)	(0.004%)

Total Swap Contracts

(2,069,576)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNZ0 CAN 10YR BOND FUT DEC 20	(37)	12/18/2020	(4,218,370)	38,479	(0.379%)
DUZ0 EURO SCHATZ FUT DEC 20	(157)	12/8/2020	(20,669,860)	196,743	(1.856%)
G Z0 LONG GILT FUT DEC 20	66	12/29/2020	11,591,602	(136,642)	1.041%
IKZ0 EURO BTP FUT DEC 20	44	12/8/2020	7,613,371	12,002	0.684%
KAAZ0 KOREA 10YR BND FUT Dec 20	305	12/15/2020	34,717,059	821,125	3.117%
KEZ0 KOREA 3YR BND FUT Dec 20	1,079	12/15/2020	103,406,858	1,633,799	9.285%
OATZ0 EURO OAT FUT DEC 20	161	12/8/2020	31,816,428	(131,422)	2.857%
RXZ0 EURO BUND FUT DEC 20	58	12/8/2020	11,867,794	(63,656)	1.066%
UBZ0 EURO BUXL 30Y FUT DEC 20	(46)	12/8/2020	(12,009,802)	(31,904)	(1.078%)
WNZ0 ULTRA US BOND FUT DEC 20	(9)	12/21/2020	(1,996,313)	14,472	(0.179%)

Total Futures Contracts **2,352,994**

NET ASSETS **1,113,749,464**

NET ASSET VALUE PER SHARE

International Bond Fund Shares **9.39**
(\$778,750,968 / 82,920,964 Shares Outstanding)

International Bond Fund - Advisor Class Shares **9.42**
(\$5,156,646 / 547,653 Shares Outstanding)

International Bond Fund - I Class Shares **9.41**
(\$329,733,104 / 35,032,304 Shares Outstanding)

International Bond Fund - Z Class Shares **9.39**
(\$108,745 / 11,579 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 | EEK 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	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	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.