

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	9,100,000	8,909,605	0.997%
Abertis Infraestructuras	3	3/27/31	1,300,000	1,200,632	0.134%
ABJA Investment Co Pte	5.45	1/24/28	1,219,000	1,191,386	0.133%
Akelius Residential Property	1.75	2/7/25	1,010,000	998,154	0.112%
Albania Government International Bond	3.5	10/9/25	860,000	859,778	0.096%
Albania Government International Bond	3.5	11/23/31	2,730,000	2,381,201	0.266%
Albania Government International Bond	3.5	6/16/27	720,000	690,183	0.077%
Allianz	3.38	9/18/71	2,300,000	2,372,885	0.265%
Altice Financing	4.25	8/15/29	365,000	313,329	0.035%
Altice France SA/France	5.88	2/1/27	375,000	349,507	0.039%
America Movil SAB de CV	5.75	6/28/30	930,000	1,140,069	0.128%
American Honda Finance	1.95	10/18/24	847,000	880,822	0.099%
American Honda Finance	0.75	11/25/26	796,000	822,229	0.092%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	1,069,000	1,132,548	0.127%
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance	3	9/1/29	1,130,000	876,579	0.098%
Arion Banki HF	1	3/20/23	1,500,000	1,598,938	0.179%
Australia Government Bond	3	3/21/47	4,280,000	2,310,745	0.259%
Australia Government Bond	1.25	5/21/32	8,241,000	4,399,046	0.492%
Axiata SPV2	2.16	8/19/30	400,000	323,364	0.036%
Banco Comercial Portugues	4.5	12/7/27	1,200,000	1,122,637	0.126%
Banco De Bogota	6.25	5/12/26	1,050,000	1,031,505	0.115%
Banco de Credito del Peru	3.13	7/1/30	1,170,000	1,062,254	0.119%
Banco De Sabadell	0.88	6/16/28	800,000	687,023	0.077%
Banco Santander	1.13	1/17/25	1,000,000	1,015,429	0.114%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	1,750,000	1,466,195	0.164%
Bank Hapoalim BM	3.26	1/21/32	1,280,000	1,101,197	0.123%
Bank of America	1.38	2/7/25	1,414,000	1,470,584	0.165%
BBVA Bancomer SA/Texas	5.88	9/13/34	1,900,000	1,758,077	0.197%
Becton Dickinson And	3.02	5/24/25	1,018,000	1,164,302	0.130%
Becton Dickinson Euro Finance Sarl	1.21	2/12/36	408,000	303,393	0.034%
Bellis Acquisition	3.25	2/16/26	450,000	440,880	0.049%
Berkshire Hathaway Finance	1.5	3/18/30	1,020,000	919,007	0.103%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	1,700,000	1,321,513	0.148%
Bnp Paribas	2.13	1/23/27	1,000,000	996,824	0.112%
Bpce	1.13	1/18/23	1,400,000	1,497,626	0.168%
Braskem Netherlands Finance BV	4.5	1/31/30	1,125,000	959,303	0.107%
Brazil Notas do Tesouro Nacional Serie	6	5/15/25	6,530,681	1,233,126	0.138%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	17,395,000	3,028,341	0.339%
Bundesobligation	1.3	10/15/27	28,351,000	28,613,011	3.201%
Bundesobligation	0	4/16/27	8,194,000	7,861,862	0.880%
Bundesrepublik deutschland Bundesanleihe	0	2/15/32	21,952,000	18,669,808	2.089%
Bundesrepublik deutschland Bundesanleihe	1.7	8/15/32	23,280,000	23,069,262	2.581%
Bundesrepublik deutschland Bundesanleihe	0	8/15/52	1,205,578	627,627	0.070%
Bunge Finance Europe BV	1.85	6/16/23	2,070,000	2,200,564	0.246%
Caixabank	2.75	7/14/28	1,600,000	1,679,750	0.188%
Canadian Government Bond	1.25	3/1/27	47,650,000	32,214,778	3.604%
Canadian Government Real Return Bond	4	12/1/31	9,827,763	8,842,011	0.989%
Capital One Financial	1.65	6/12/29	2,100,000	1,782,665	0.199%
Cellnex Telecom	1.75	10/23/30	700,000	576,823	0.065%
Celulosa Arauco Y Constitucion	4.2	1/29/30	2,335,000	2,181,048	0.244%
China Government Bond	3.53	10/18/51	30,000,000	4,532,906	0.507%
China Government Bond	3.13	11/21/29	60,000,000	8,817,574	0.986%
China Government Bond	3.32	4/15/52	30,000,000	4,406,073	0.493%
China Government Bond	3.02	5/27/31	50,000,000	7,279,574	0.814%
China Government Bond	4	6/24/69	10,000,000	1,656,970	0.185%
China Government Bond	2.69	8/15/32	70,000,000	9,914,812	1.109%
China Government Bond	2.6	9/1/32	130,000,000	18,303,932	2.048%
Cirsa Finance International Sarl	6.25	12/20/23	284,766	301,907	0.034%
Cologix Canadian Issuer	4.94	1/25/52	1,690,000	1,138,653	0.127%
Commonwealth of Puerto Rico	0	11/1/43	3,929,813	1,719,293	0.192%
Credit Agricole SA/London	1.88	12/20/26	1,100,000	1,082,730	0.121%
Credit Agricole SA/London	1	9/16/24	1,400,000	1,440,438	0.161%
Cyprus Government International Bond	0.95	1/20/32	3,426,000	2,700,792	0.302%
Cyprus Government International Bond	1.25	1/21/40	50,000	34,618	0.004%
Cyprus Government International Bond	2.75	2/26/34	547,000	497,495	0.056%

Cyprus Government International Bond	1.5	4/16/27	425,000	411,940	0.046%
Cyprus Government International Bond	2.75	5/3/49	642,000	546,395	0.061%
Cyprus Government International Bond	3.75	7/26/23	1,201,000	1,293,221	0.145%
Czech Republic Government Bond	2.75	7/23/29	297,170,000	11,421,378	1.278%
Czech Republic Government Bond	2.4	9/17/25	142,040,000	5,838,065	0.653%
Danske Bank	1.38	2/12/30	1,475,000	1,442,338	0.161%
Dar Al-Arkan Sukuk	6.75	2/15/25	600,000	582,803	0.065%
Deuce Finco	5.5	6/15/27	345,000	331,910	0.037%
Eastern Power Networks	5.75	3/8/24	38,000	46,232	0.005%
Ecopetrol	4.63	11/2/31	1,225,000	938,209	0.105%
EMG SUKUK	4.56	6/18/24	1,200,000	1,185,690	0.133%
Encore Capital	4.88	10/15/25	540,000	537,459	0.060%
Encore Capital	5.38	2/15/26	910,000	984,442	0.110%
Equate Petrochemical BV	2.63	4/28/28	1,485,000	1,297,519	0.145%
FCA Bank SpA/Ireland	0.5	9/13/24	1,000,000	1,006,940	0.113%
Fiserv	0.38	7/1/23	270,000	285,802	0.032%
Fiserv	3	7/1/31	1,000,000	1,004,758	0.112%
French Republic Government Bond OAT	0	5/25/32	15,737,000	12,654,469	1.416%
French Republic Government Bond OAT	1.25	5/25/36	9,991,000	8,297,077	0.928%
General Motors Financial	0.85	2/26/26	1,000,000	954,499	0.107%
Goldman Sachs	1.63	7/27/26	1,204,000	1,197,921	0.134%
Graphic Packaging International	2.63	2/1/29	625,000	581,281	0.065%
Gruenthal GmbH	3.63	11/15/26	200,000	195,239	0.022%
Hannover Rueck	1.75	10/8/40	900,000	744,462	0.083%
Hannover Rueck	1.13	10/9/39	700,000	571,967	0.064%
Hellenic Republic Government Bond	0.75	6/18/31	3,809,000	3,024,325	0.338%
Highland Holdings Sarl	0.32	12/15/26	765,000	713,765	0.080%
Hungary Government Bond	2.25	4/20/33	7,530,350,000	11,741,772	1.314%
Hungary Government International Bond	5	2/22/27	1,557,000	1,657,446	0.185%
Iceland Government International Bond	0	4/15/28	2,249,000	1,980,852	0.222%
Indonesia Government International Bond	3.75	6/14/28	6,942,000	7,240,160	0.810%
Infrastrutture Wireless Italiane	1.63	10/21/28	700,000	634,430	0.071%
Inmobiliaria Colonial Socimi	1.63	11/28/25	1,500,000	1,473,897	0.165%
Inpost	2.25	7/15/27	365,000	324,293	0.036%
Interchile	4.5	6/30/56	1,700,000	1,407,516	0.157%
Ireland Government Bond	2	2/18/45	983,000	824,229	0.092%
Ireland Government Bond	1.5	5/15/50	522,000	377,397	0.042%
Israel Government Bond - Fixed	5.5	1/31/42	18,595,000	6,618,471	0.740%
Israel Government Bond - Fixed	1.75	8/31/25	28,725,389	7,769,141	0.869%
Israel Government International Bond	1.5	1/18/27	3,044,000	3,013,414	0.337%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	5,915,000	4,149,045	0.464%
Japanese Government CPI Linked Bond	0.1	3/10/24	888,863,000	6,914,222	0.774%
Japanese Government CPI Linked Bond	0.1	3/10/25	1,479,004,500	11,549,736	1.292%
Japanese Government CPI Linked Bond	0.01	3/10/31	1,151,057,710	9,088,918	1.017%
Japanese Government CPI Linked Bond	0.1	9/10/24	1,543,908,600	12,057,286	1.349%
Japan Government Ten Year Bond	0.4	3/20/25	2,089,800,000	16,048,180	1.795%
Japan Government Thirty Year Bond	0.7	12/20/51	53,700,000	327,871	0.037%
Japan Government Thirty Year Bond	1	3/20/52	1,890,250,000	12,490,572	1.397%
Japan Government Thirty Year Bond	1.3	6/20/52	1,516,250,000	10,870,579	1.216%
Japan Government Thirty Year Bond	2.5	9/20/37	317,950,000	2,919,355	0.327%
Japan Government Thirty Year Bond	2.2	9/20/39	1,444,750,000	12,751,207	1.427%
Japan Government Thirty Year Bond	1.7	9/20/44	1,297,900,000	10,527,191	1.178%
Japan Government Thirty Year Bond	1.4	9/20/52	1,254,150,000	9,157,952	1.025%
Japan Treasury Discount Bill	-0.16	1/16/23	5,863,000,000	44,676,918	4.998%
Japan Treasury Discount Bill	-0.12	5/10/23	5,600,000,000	42,687,156	4.776%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	924,000	707,542	0.079%
Landsbankinn HF	0.38	5/23/25	1,675,000	1,533,446	0.172%
Latvia Government International Bond	0.38	10/7/26	11,633,000	11,141,790	1.246%
Leaseplan	7.38	11/29/71	1,500,000	1,589,811	0.178%
Legal & General	5.38	10/27/45	525,000	617,283	0.069%
Leviathan Bond	6.5	6/30/27	1,000,000	967,500	0.108%
Malaysia Government Bond	4.64	11/7/33	21,499,000	5,090,538	0.569%
Malaysia Government Bond	4.74	3/15/46	70,374,000	16,404,827	1.835%
Malaysia Government Bond	3.84	4/15/33	4,000,000	886,974	0.099%
Malaysia Government Bond	4.07	6/15/50	12,586,000	2,609,801	0.292%
Marks & Spencer	6	6/12/25	450,000	522,745	0.058%
Medtronic Global Holdings SCA	0.38	10/15/28	554,000	492,434	0.055%
MercadoLibre	3.13	1/14/31	1,380,000	1,068,672	0.120%
Mexican Bonos	8.5	5/31/29	21,234,000	1,060,594	0.119%
Minejesa Capital BV	5.63	8/10/37	1,200,000	936,367	0.105%
mo Fisher Scientific	0.88	10/1/31	955,000	801,559	0.090%
mo Fisher Scientific	2.38	4/15/32	156,000	147,578	0.017%

mo Fisher Scientific Finance I BV	0.8	10/18/30	593,000	511,224	0.057%
Mondelez International Holdings Netherlands BV	0.25	9/9/29	689,000	575,643	0.064%
Morgan Stanley	0.41	10/29/27	1,269,000	1,168,116	0.131%
Nationale-Nederlanden Bank NV/the Netherlands	0.38	2/26/25	1,000,000	989,363	0.111%
Nationwide Building Society	2	7/25/29	950,000	958,312	0.107%
New South Wales Treasury	4	5/20/26	9,397,400	6,397,900	0.716%
Next	4.38	10/2/26	540,000	617,286	0.069%
Next	3.63	5/18/28	1,787,000	1,902,335	0.213%
North Macedonia Government International Bond	1.63	3/10/28	2,600,000	2,186,600	0.245%
Petroleos Mexicanos	5.13	3/15/23	6,134,000	6,575,661	0.736%
Philippine Government International Bond	0.25	4/28/25	910,000	904,967	0.101%
PLT VII Finance Sarl	4.63	1/5/26	200,000	202,217	0.023%
Prologis	2.25	6/30/29	1,252,000	1,262,801	0.141%
Province of Ontario Canada	3.5	6/2/43	996,000	654,087	0.073%
QNB Finance	2.75	2/12/27	1,000,000	920,400	0.103%
RES			46,653,896	46,653,896	5.219%
Romanian Government International Bond	2.88	10/28/24	305,000	322,008	0.036%
Romanian Government International Bond	2.13	3/7/28	1,510,000	1,353,844	0.151%
Romanian Government International Bond	2.88	5/26/28	3,700,000	3,439,818	0.385%
Romanian Government International Bond	3.62	5/26/30	3,571,000	3,138,064	0.351%
Saudi Arabian Oil	4.25	4/16/39	1,000,000	897,352	0.100%
Serbia International Bond	1.65	3/3/33	2,090,000	1,363,059	0.152%
Serbia International Bond	1.5	6/26/29	2,885,000	2,223,076	0.249%
Serbia International Bond	1	9/23/28	4,900,000	3,773,479	0.422%
Serbia International Bond	2.05	9/23/36	1,742,000	1,056,209	0.118%
Serbia International Bond	2.05	9/23/36	2,450,000	1,485,484	0.166%
Serbia Treasury Bonds	4.5	8/20/32	409,110,000	3,110,314	0.348%
Severn Trent Utilities Finance	6.13	2/26/24	104,000	126,882	0.014%
Singapore Government Bond	0.5	11/1/25	7,340,000	5,125,067	0.573%
Singapore Government Bond	2.38	6/1/25	2,600,000	1,915,680	0.214%
Singapore Government Bond	2.88	7/1/29	24,099,000	17,807,603	1.992%
Singapore Government Bond	1.63	7/1/31	7,380,000	4,905,546	0.549%
Sky	1.88	11/24/23	881,000	934,569	0.105%
Slovenia Government Bond	1.75	11/3/40	2,675,000	2,018,803	0.226%
Slovenia Government Bond	0	2/12/31	955,000	760,396	0.085%
Slovenia Government Bond	1.5	3/25/35	2,093,000	1,716,359	0.192%
Slovenia Government Bond	2.25	3/3/32	900,000	856,972	0.096%
Slovenia Government Bond	3.13	8/7/45	6,140,000	5,747,061	0.643%
Standard Chartered	2.5	9/9/30	1,500,000	1,474,989	0.165%
State Grid Overseas Investment BVI	1.38	5/2/25	2,000,000	2,002,892	0.224%
Summer BidCo BV	9	11/15/25	282,606	220,597	0.025%
Suzano Austria GmbH	5	1/15/30	900,000	844,223	0.094%
Sweden Government Bond	2.25	6/1/32	188,020,000	17,850,174	1.997%
Tele2	0.75	3/23/31	310,000	250,735	0.028%
Tencent Holdings	3.24	6/3/50	1,850,000	1,173,015	0.131%
Tesco Corporate Treasury Services	1.88	11/2/28	950,000	938,131	0.105%
Tesco Corporate Treasury Services	0.88	5/29/26	1,000,000	965,888	0.108%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	210,000	220,359	0.025%
Thailand Government Bond	2	12/17/31	500,073,000	13,919,396	1.557%
Thailand Government Bond	3.65	6/20/31	123,099,000	3,878,436	0.434%
TK Elevator Midco GmbH	4.38	7/15/27	490,000	463,954	0.052%
Transcanada Trust	4.65	5/18/77	4,481,000	2,956,103	0.331%
Trivium Packaging Finance BV	3.75	8/15/26	175,000	170,098	0.019%
TRP Government Reserve	4.3		10,721,733	10,721,733	1.199%
UniCredit	4.88	2/20/29	650,000	686,358	0.077%
UniCredit	2	3/4/23	1,414,000	1,512,072	0.169%
United Group BV	4.63	8/15/28	650,000	515,027	0.058%
United Kingdom Gilt	0.63	10/22/50	4,299,000	2,312,268	0.259%
United Kingdom Gilt	4.75	12/7/30	5,385,000	7,014,085	0.785%
United Kingdom Gilt	4.25	12/7/46	4,913,792	6,096,171	0.682%
United Kingdom Gilt	0.63	6/7/25	9,058,000	10,216,974	1.143%
United Kingdom Gilt	4.25	6/7/32	32,703,000	41,315,425	4.622%
U.S. Treasury Bill	2.78	1/26/23	16,797,000	16,753,699	1.874%
Verisure Holding	3.88	7/15/26	260,000	250,867	0.028%
Verizon Communications	1.3	5/18/33	835,000	673,668	0.075%
Vmed O2 UK Financing I	4.5	7/15/31	750,000	689,890	0.077%
Vmed O2 UK Financing I	4.5	7/15/31	1,095,000	1,007,240	0.113%
Volkswagen International Finance	1.88	3/30/27	200,000	192,011	0.021%
Volkswagen Leasing GmbH	1.5	6/19/26	1,630,000	1,577,853	0.177%
Westlake	1.63	7/17/29	1,680,000	1,442,443	0.161%
Ziggo BV	2.88	1/15/30	510,000	435,559	0.049%

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	IDR	105,066,321,497	USD	(6,852,256)	01/19/2023	(79,105)	-0.009%
Barclays Bank PLC - Wholesale (SING)	USD	1,301,252	KRW	(1,856,106,000)	01/19/2023	(171,004)	-0.019%
BNP PARIBAS SECURITIES CORP	HUF	342,215,355	USD	(843,279)	01/13/2023	70,268	0.008%
BNP PARIBAS SECURITIES CORP	CLP	966,668,884	USD	(1,000,599)	01/19/2023	136,928	0.015%
BNP PARIBAS SECURITIES CORP	USD	3,471,751	CLP	(3,389,539,874)	01/19/2023	(516,889)	-0.058%
BNP PARIBAS SECURITIES CORP	USD	3,356,403	CLP	(3,338,949,726)	01/19/2023	(572,705)	-0.064%
BNP PARIBAS SECURITIES CORP	USD	9,401,182	JPY	(1,237,445,000)	01/20/2023	(54,396)	-0.006%
BNP PARIBAS SECURITIES CORP	USD	32,367,039	JPY	(4,701,668,500)	01/20/2023	(3,559,400)	-0.398%
BNP PARIBAS SECURITIES CORP	USD	10,296,648	GBP	(8,489,812)	02/24/2023	18,229	0.002%
BNP PARIBAS SECURITIES CORP	USD	1,508,284	BRL	(8,201,897)	03/02/2023	(27,135)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	1,298,412	BRL	(7,030,198)	03/02/2023	(17,662)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	1,631,793	MYR	(7,237,000)	03/10/2023	(28,032)	-0.003%
BANK OF AMERICA	JPY	273,953,259	USD	(1,860,465)	01/20/2023	232,870	0.026%
BANK OF AMERICA	USD	739,790	CHF	(733,000)	01/20/2023	(54,837)	-0.006%
BANK OF AMERICA	USD	702,689	JPY	(103,728,000)	01/20/2023	(89,919)	-0.010%
BANK OF AMERICA	USD	8,268,013	JPY	(1,129,237,000)	01/20/2023	(360,724)	-0.040%
BANK OF AMERICA	USD	2,083,160	JPY	(289,100,947)	01/20/2023	(125,921)	-0.014%
BANK OF AMERICA	GBP	7,049,393	USD	(8,417,257)	02/24/2023	117,280	0.013%
JP MORGAN CHASE BANK	CNH	314,553,105	USD	(43,391,423)	01/13/2023	2,110,553	0.236%
JP MORGAN CHASE BANK	CNH	9,797,842	USD	(1,405,517)	01/13/2023	11,800	0.001%
JP MORGAN CHASE BANK	USD	905,746	CNH	(6,393,000)	01/13/2023	(19,039)	-0.002%
JP MORGAN CHASE BANK	USD	469,178	CNH	(3,382,681)	01/13/2023	(20,147)	-0.002%
JP MORGAN CHASE BANK	USD	932,617	CNH	(6,807,000)	01/13/2023	(52,056)	-0.006%
JP MORGAN CHASE BANK	USD	1,090,161	CZK	(25,847,000)	01/13/2023	(52,558)	-0.006%
JP MORGAN CHASE BANK	USD	424,821	DKK	(3,180,000)	01/13/2023	(33,454)	-0.004%
JP MORGAN CHASE BANK	USD	1,510,538	HUF	(609,220,000)	01/13/2023	(115,781)	-0.013%
JP MORGAN CHASE BANK	USD	1,492,840	MXN	(30,434,527)	01/13/2023	(64,698)	-0.007%
JP MORGAN CHASE BANK	USD	1,492,474	MXN	(30,434,527)	01/13/2023	(65,064)	-0.007%
JP MORGAN CHASE BANK	CLP	741,457,000	USD	(821,541)	01/19/2023	50,969	0.006%
JP MORGAN CHASE BANK	AUD	477,000	USD	(320,223)	01/20/2023	4,833	0.001%
JP MORGAN CHASE BANK	CAD	836,000	USD	(613,442)	01/20/2023	4,050	0.000%
JP MORGAN CHASE BANK	CHF	709,000	USD	(715,505)	01/20/2023	53,104	0.006%
JP MORGAN CHASE BANK	JPY	218,942,000	USD	(1,488,359)	01/20/2023	184,623	0.021%
JP MORGAN CHASE BANK	USD	1,122,187	JPY	(164,707,000)	01/20/2023	(136,374)	-0.015%
JP MORGAN CHASE BANK	PLN	2,325,000	USD	(506,113)	02/17/2023	22,336	0.002%
JP MORGAN CHASE BANK	USD	603,884	RSD	(71,318,644)	02/17/2023	(46,876)	-0.005%
JP MORGAN CHASE BANK	USD	604,139	RSD	(71,318,644)	02/17/2023	(46,620)	-0.005%
JP MORGAN CHASE BANK	EUR	442,000	USD	(458,023)	02/24/2023	16,946	0.002%
JP MORGAN CHASE BANK	EUR	953,891	USD	(1,019,348)	02/24/2023	5,695	0.001%
JP MORGAN CHASE BANK	GBP	346,000	USD	(413,035)	02/24/2023	5,859	0.001%
JP MORGAN CHASE BANK	USD	783,568	SEK	(8,311,000)	02/24/2023	(15,464)	-0.002%
JP MORGAN CHASE BANK	COP	7,587,970,550	USD	(1,559,546)	03/10/2023	(15,445)	-0.002%
JP MORGAN CHASE BANK	USD	1,576,211	SGD	(2,123,156)	03/17/2023	(10,952)	-0.001%
JP MORGAN CHASE BANK	USD	1,263,562	SGD	(1,699,339)	03/17/2023	(6,777)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	377,440	USD	(276,708)	01/20/2023	2,079	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	846,349	CAD	(1,146,000)	01/20/2023	(117)	0.000%
CITIBANK N A	USD	9,101,104	AUD	(13,618,000)	01/12/2023	(175,841)	-0.020%
CITIBANK N A	DKK	26,478,000	USD	(3,516,990)	01/13/2023	298,798	0.033%
CITIBANK N A	RON	6,465,000	USD	(1,276,734)	01/13/2023	122,604	0.014%
CITIBANK N A	USD	468,774	CNH	(3,382,673)	01/13/2023	(20,550)	-0.002%
CITIBANK N A	USD	419,427	CNH	(3,022,558)	01/13/2023	(17,804)	-0.002%
CITIBANK N A	USD	622,404	CNH	(4,488,905)	01/13/2023	(26,942)	-0.003%
CITIBANK N A	USD	1,468,384	MXN	(29,980,280)	01/13/2023	(65,908)	-0.007%
CITIBANK N A	ZAR	82,114,177	USD	(4,527,540)	01/13/2023	298,969	0.033%
CITIBANK N A	CLP	1,606,698,211	USD	(1,709,223)	01/19/2023	181,458	0.020%
CITIBANK N A	CLP	280,902,993	USD	(295,921)	01/19/2023	34,632	0.004%
CITIBANK N A	ILS	30,014,000	USD	(8,508,093)	01/19/2023	37,870	0.004%
CITIBANK N A	ILS	1,822,000	USD	(517,303)	01/19/2023	1,480	0.000%
CITIBANK N A	ILS	1,071,469	USD	(306,668)	01/19/2023	(1,586)	0.000%
CITIBANK N A	ILS	206,103	USD	(58,989)	01/19/2023	(305)	0.000%
CITIBANK N A	USD	822,934	ILS	(2,804,190)	01/19/2023	24,490	0.003%
CITIBANK N A	USD	5,502,093	ILS	(18,927,199)	01/19/2023	112,903	0.013%
CITIBANK N A	USD	5,502,093	ILS	(18,927,199)	01/19/2023	112,903	0.013%
CITIBANK N A	USD	5,502,093	ILS	(18,927,199)	01/19/2023	112,903	0.013%
CITIBANK N A	USD	5,502,093	ILS	(18,927,199)	01/19/2023	112,903	0.013%
CITIBANK N A	USD	4,164,714	INR	(341,735,577)	01/19/2023	38,678	0.004%
CITIBANK N A	USD	221,740	INR	(18,371,747)	01/19/2023	(76)	0.000%
CITIBANK N A	CAD	1,426,720	USD	(1,044,955)	01/20/2023	8,858	0.001%
CITIBANK N A	JPY	520,503,000	USD	(3,804,513)	01/20/2023	172,760	0.019%

CITIBANK N A	JPY	296,591,000	USD	(2,233,896)	01/20/2023	32,418	0.004%
CITIBANK N A	USD	1,134,261	AUD	(1,791,994)	01/20/2023	(86,909)	-0.010%
CITIBANK N A	USD	1,221,380	AUD	(1,936,106)	01/20/2023	(97,996)	-0.011%
CITIBANK N A	USD	2,863,265	CAD	(3,989,850)	01/20/2023	(83,745)	-0.009%
CITIBANK N A	USD	3,454,654	JPY	(504,089,294)	01/20/2023	(397,198)	-0.044%
CITIBANK N A	EUR	474,638	USD	(496,110)	02/24/2023	13,932	0.002%
CITIBANK N A	EUR	10,346,666	USD	(11,079,406)	02/24/2023	39,042	0.004%
CITIBANK N A	USD	2,359,127	GBP	(1,938,000)	02/24/2023	12,836	0.001%
CITIBANK N A	USD	2,367,359	GBP	(1,947,690)	02/24/2023	9,336	0.001%
CITIBANK N A	USD	2,367,359	GBP	(1,947,690)	02/24/2023	9,336	0.001%
CITIBANK N A	USD	4,451,225	SEK	(46,234,432)	02/24/2023	6,176	0.001%
CITIBANK N A	USD	806,502	THB	(28,155,000)	03/10/2023	(11,997)	-0.001%
CITIBANK N A	USD	1,537,227	RSD	(170,924,260)	03/17/2023	(22,207)	-0.002%
CITIBANK N A	USD	1,916,874	SGD	(2,587,243)	03/17/2023	(17,216)	-0.002%
DEUTSCHE BANK	CZK	10,608,874	USD	(464,510)	01/13/2023	4,518	0.001%
DEUTSCHE BANK	USD	9,186,926	HUF	(4,078,168,361)	01/13/2023	(1,699,782)	-0.190%
DEUTSCHE BANK	USD	186,084	INR	(15,309,777)	01/19/2023	1,237	0.000%
DEUTSCHE BANK	JPY	200,786,481	USD	(1,432,111)	01/20/2023	102,140	0.011%
DEUTSCHE BANK	USD	1,383,402	JPY	(203,379,000)	01/20/2023	(170,660)	-0.019%
DEUTSCHE BANK	USD	669,309	JPY	(96,962,000)	01/20/2023	(71,598)	-0.008%
DEUTSCHE BANK	USD	39,848,661	JPY	(5,603,399,200)	01/20/2023	(2,968,092)	-0.332%
DEUTSCHE BANK	EUR	28,497,919	USD	(29,784,031)	02/24/2023	839,617	0.094%
DEUTSCHE BANK	EUR	28,497,919	USD	(29,784,031)	02/24/2023	839,617	0.094%
DEUTSCHE BANK	USD	1,955,315	EUR	(1,829,000)	02/24/2023	(10,115)	-0.001%
DEUTSCHE BANK	USD	2,507,129	EUR	(2,379,000)	02/24/2023	(49,326)	-0.006%
DEUTSCHE BANK	USD	3,007,663	THB	(104,283,181)	03/10/2023	(23,972)	-0.003%
DEUTSCHE BANK	USD	2,924,531	THB	(102,197,724)	03/10/2023	(46,477)	-0.005%
DEUTSCHE BANK	USD	1,496,547	THB	(52,326,778)	03/10/2023	(24,654)	-0.003%
DEUTSCHE BANK	USD	2,969,006	THB	(104,690,880)	03/10/2023	(74,481)	-0.008%
DEUTSCHE BANK	USD	1,491,616	THB	(52,124,507)	03/10/2023	(23,705)	-0.003%
DEUTSCHE BANK	CNH	10,487,000	USD	(1,527,248)	04/14/2023	337	0.000%
GOLDMAN SACHS & CO	INR	578,573,600	USD	(7,026,982)	01/19/2023	(41,419)	-0.005%
GOLDMAN SACHS & CO	USD	190,529	INR	(15,769,057)	01/19/2023	137	0.000%
GOLDMAN SACHS & CO	USD	1,198,970	TWD	(38,042,123)	01/19/2023	(41,490)	-0.005%
GOLDMAN SACHS & CO	USD	936,465	TWD	(29,672,827)	01/19/2023	(31,093)	-0.003%
GOLDMAN SACHS & CO	USD	2,401,416	TWD	(76,084,050)	01/19/2023	(79,498)	-0.009%
GOLDMAN SACHS & CO	USD	682,626	JPY	(98,490,710)	01/20/2023	(69,962)	-0.008%
GOLDMAN SACHS & CO	USD	181,420	EUR	(174,027)	02/24/2023	(5,588)	-0.001%
HSBC SECURITIES INC	USD	1,043,273	CNH	(7,486,994)	01/13/2023	(39,765)	-0.004%
HSBC SECURITIES INC	CLP	981,246,867	USD	(1,039,181)	01/19/2023	115,501	0.013%
HSBC SECURITIES INC	USD	432,433	KRW	(544,658,000)	01/19/2023	412	0.000%
HSBC SECURITIES INC	JPY	469,294,331	USD	(3,227,487)	01/20/2023	358,490	0.040%
HSBC SECURITIES INC	JPY	420,263,580	USD	(2,889,003)	01/20/2023	322,319	0.036%
HSBC SECURITIES INC	USD	2,334,337	GBP	(1,918,620)	02/24/2023	11,508	0.001%
HSBC SECURITIES INC	USD	4,995,131	MYR	(22,320,745)	03/10/2023	(124,188)	-0.014%
HSBC SECURITIES INC	USD	2,526,037	MYR	(11,249,706)	03/10/2023	(54,112)	-0.006%
MORGAN STANLEY & COMPANY LLC	USD	1,011,064	CNH	(7,301,000)	01/13/2023	(45,069)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	1,164,661	CNH	(8,403,000)	01/13/2023	(50,882)	-0.006%
MORGAN STANLEY & COMPANY LLC	CLP	1,183,517,308	USD	(1,235,791)	01/19/2023	156,912	0.018%
MORGAN STANLEY & COMPANY LLC	CLP	745,038,255	USD	(758,386)	01/19/2023	118,338	0.013%
MORGAN STANLEY & COMPANY LLC	CLP	967,915,390	USD	(1,010,350)	01/19/2023	128,644	0.014%
MORGAN STANLEY & COMPANY LLC	CAD	1,377,797	USD	(1,004,318)	01/20/2023	13,359	0.001%
MORGAN STANLEY & COMPANY LLC	JPY	6,983,867,235	USD	(47,459,759)	01/20/2023	5,905,441	0.661%
MORGAN STANLEY & COMPANY LLC	JPY	86,273,772	USD	(589,849)	01/20/2023	69,387	0.008%
MORGAN STANLEY & COMPANY LLC	JPY	324,526,000	USD	(2,351,691)	01/20/2023	128,081	0.014%
MORGAN STANLEY & COMPANY LLC	NZD	3,316,193	USD	(1,855,403)	01/20/2023	250,721	0.028%
MORGAN STANLEY & COMPANY LLC	USD	863,679	CAD	(1,185,000)	01/20/2023	(11,594)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	2,039,087	JPY	(274,329,000)	01/20/2023	(57,118)	-0.006%
MORGAN STANLEY & COMPANY LLC	USD	1,528,646	JPY	(225,390,000)	01/20/2023	(193,606)	-0.022%
MORGAN STANLEY & COMPANY LLC	GBP	1,817,341	USD	(2,186,012)	02/24/2023	14,200	0.002%
MORGAN STANLEY & COMPANY LLC	USD	5,889,426	GBP	(4,940,711)	02/24/2023	(92,178)	-0.010%
MORGAN STANLEY & COMPANY LLC	USD	8,812,129	GBP	(7,411,067)	02/24/2023	(160,278)	-0.018%
MORGAN STANLEY & COMPANY LLC	USD	1,490,387	BRL	(8,201,897)	03/02/2023	(45,032)	-0.005%
RBC DOMINION SECURITIES INC	AUD	19,817,000	USD	(12,471,888)	01/12/2023	1,027,981	0.115%
RBC DOMINION SECURITIES INC	JPY	383,968,089	USD	(2,641,974)	01/20/2023	292,007	0.033%
RBC DOMINION SECURITIES INC	USD	915,570	GBP	(759,930)	02/24/2023	(4,459)	0.000%
STATE STREET GLOBAL MARKETS LLC	CZK	11,490,000	USD	(455,659)	01/13/2023	52,324	0.006%
STATE STREET GLOBAL MARKETS LLC	CAD	2,187,428	USD	(1,592,405)	01/20/2023	23,288	0.003%
STATE STREET GLOBAL MARKETS LLC	CAD	1,964,199	USD	(1,448,240)	01/20/2023	2,570	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	2,148,103	USD	(1,573,375)	01/20/2023	13,271	0.001%
STATE STREET GLOBAL MARKETS LLC	CAD	1,898,174	USD	(1,378,200)	01/20/2023	23,843	0.003%
STATE STREET GLOBAL MARKETS LLC	CAD	2,176,464	USD	(1,580,256)	01/20/2023	27,338	0.003%

STATE STREET GLOBAL MARKETS LLC	JPY	51,705,838	USD	(379,704)	01/20/2023	15,391	0.002%
STATE STREET GLOBAL MARKETS LLC	JPY	3,826,771,531	USD	(26,028,210)	01/20/2023	3,212,957	0.359%
STATE STREET GLOBAL MARKETS LLC	JPY	2,634,385,726	USD	(20,027,534)	01/20/2023	102,362	0.011%
STATE STREET GLOBAL MARKETS LLC	NOK	16,159,063	USD	(1,531,766)	01/20/2023	119,103	0.013%
STATE STREET GLOBAL MARKETS LLC	USD	1,098,557	CAD	(1,464,703)	01/20/2023	16,688	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	10,377,880	CAD	(14,213,441)	01/20/2023	(120,547)	-0.013%
STATE STREET GLOBAL MARKETS LLC	USD	2,822,177	CAD	(3,930,300)	01/20/2023	(80,848)	-0.009%
STATE STREET GLOBAL MARKETS LLC	USD	17,827,870	JPY	(2,466,006,000)	01/20/2023	(1,015,402)	-0.114%
STATE STREET GLOBAL MARKETS LLC	USD	351,599	JPY	(48,515,502)	01/20/2023	(19,118)	-0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	10,009,645	USD	(10,680,342)	02/24/2023	75,947	0.008%
STATE STREET GLOBAL MARKETS LLC	GBP	775,396	USD	(950,334)	02/24/2023	(11,579)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,213,010	GBP	(1,819,628)	02/24/2023	10,028	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	641,893	GBP	(532,000)	02/24/2023	(2,187)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	8,840,054	GBP	(7,411,067)	02/24/2023	(132,353)	-0.015%
STATE STREET GLOBAL MARKETS LLC	USD	1,577,550	SGD	(2,127,561)	03/17/2023	(12,906)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	7,626,080	SGD	(10,314,121)	03/17/2023	(84,227)	-0.009%
STATE STREET GLOBAL MARKETS LLC	USD	8,799,325	SGD	(11,890,660)	03/17/2023	(89,521)	-0.010%
STANDARD CHARTERED SECURITIES	USD	1,190,162	CNH	(8,485,000)	01/13/2023	(37,243)	-0.004%
STANDARD CHARTERED SECURITIES	KRW	24,769,316,429	USD	(17,266,262)	01/19/2023	2,380,658	0.266%
STANDARD CHARTERED SECURITIES	USD	1,904,617	JPY	(254,001,000)	01/20/2023	(36,258)	-0.004%
STANDARD CHARTERED SECURITIES	USD	2,640,987	MYR	(11,596,197)	03/10/2023	(18,630)	-0.002%
STANDARD CHARTERED SECURITIES	USD	7,623,460	MYR	(33,402,626)	03/10/2023	(37,517)	-0.004%
UBS SECURITIES LLC	CNH	204,371,448	USD	(27,984,224)	01/13/2023	1,579,320	0.177%
UBS SECURITIES LLC	USD	14,442,920	CZK	(363,675,757)	01/13/2023	(1,635,505)	-0.183%
UBS SECURITIES LLC	USD	4,736,901	ZAR	(82,114,177)	01/13/2023	(89,608)	-0.010%
UBS SECURITIES LLC	CLP	1,985,536,353	USD	(2,090,016)	01/19/2023	246,463	0.028%
UBS SECURITIES LLC	CLP	833,882,831	USD	(859,328)	01/19/2023	121,944	0.014%
UBS SECURITIES LLC	ILS	1,070,866	USD	(305,512)	01/19/2023	(601)	0.000%
UBS SECURITIES LLC	INR	144,643,400	USD	(1,753,785)	01/19/2023	(7,394)	-0.001%
UBS SECURITIES LLC	KRW	771,640,000	USD	(587,507)	01/19/2023	24,555	0.003%
UBS SECURITIES LLC	PEN	4,273,000	USD	(1,064,418)	01/19/2023	58,528	0.007%
UBS SECURITIES LLC	USD	3,485,997	CLP	(3,389,539,874)	01/19/2023	(502,643)	-0.056%
UBS SECURITIES LLC	USD	4,658,173	INR	(381,667,423)	01/19/2023	50,010	0.006%
UBS SECURITIES LLC	CHF	32,967,000	USD	(33,236,213)	01/20/2023	2,502,477	0.280%
UBS SECURITIES LLC	JPY	712,309,990	USD	(4,915,181)	01/20/2023	527,730	0.059%
UBS SECURITIES LLC	JPY	299,844,363	USD	(2,030,867)	01/20/2023	260,307	0.029%
UBS SECURITIES LLC	NZD	1,131,807	USD	(635,549)	01/20/2023	83,265	0.009%
UBS SECURITIES LLC	USD	811,073	AUD	(1,279,961)	01/20/2023	(61,168)	-0.007%
UBS SECURITIES LLC	USD	12,431,435	AUD	(20,013,000)	01/20/2023	(1,206,599)	-0.135%
UBS SECURITIES LLC	USD	2,862,669	CAD	(3,989,850)	01/20/2023	(84,341)	-0.009%
UBS SECURITIES LLC	USD	769,431	CHF	(708,000)	01/20/2023	1,906	0.000%
UBS SECURITIES LLC	USD	13,143,899	CHF	(12,481,000)	01/20/2023	(386,437)	-0.043%
UBS SECURITIES LLC	USD	2,512,926	PLN	(12,142,712)	02/17/2023	(246,990)	-0.028%
UBS SECURITIES LLC	USD	2,532,448	PLN	(12,326,692)	02/17/2023	(269,285)	-0.030%
UBS SECURITIES LLC	USD	2,538,028	PLN	(12,326,692)	02/17/2023	(263,706)	-0.030%
UBS SECURITIES LLC	EUR	716,272	USD	(752,438)	02/24/2023	17,262	0.002%
UBS SECURITIES LLC	EUR	449,638	USD	(481,469)	02/24/2023	1,708	0.000%
UBS SECURITIES LLC	USD	2,971,377	SEK	(30,822,955)	02/24/2023	8,011	0.001%
UBS SECURITIES LLC	USD	4,451,371	SEK	(46,234,432)	02/24/2023	6,322	0.001%
UBS SECURITIES LLC	USD	3,481,865	SGD	(4,716,673)	03/17/2023	(44,078)	-0.005%
WELLS FARGO SECURITIES, LLC.	CLP	566,622,382	USD	(589,219)	01/19/2023	77,554	0.009%

Total Forward Currency Exchange Contracts

6,995,429

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR PUT/USD CALL 0.97 12/30/2022	0.97	12/30/2022	34,150,000	0	0.000%
FXO EUR PUT/USD CALL 0.987 01/06/2023	0.99	1/6/2023	35,700,000	3	0.000%
FXO EUR PUT/USD CALL 0.9875 12/30/2022	0.99	12/30/2022	35,200,000	0	0.000%
FXO GBP PUT/USD CALL 1.1945 02/03/2023	1.19	2/3/2023	27,390,000	233,807	0.026%
FXO USD CALL/CAD PUT 1.389 03/03/2023	1.39	3/3/2023	27,400,000	128,970	0.014%
FXO USD PUT/JPY CALL 127.85 03/17/2023	127.85	3/17/2023	9,100,000	153,832	0.017%
FXO USD PUT/JPY CALL 128.8 02/17/2023	128.80	2/17/2023	9,100,000	131,942	0.015%

Total Options

648,555

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	420,881	0.047%
GREECE CDS 06/20/2026	1,600,000	(661)	0.000%
GREECE CDS 12/20/2024	1,836,000	12,569	0.001%
GREECE CDS 12/20/2024	918,000	6,285	0.001%
GREECE CDS 12/20/2024	918,000	6,285	0.001%
GREECE CDS 06/20/2025	904,000	4,626	0.001%
GREECE CDS 06/20/2025	452,000	2,313	0.000%

GREECE CDS 06/20/2025	572,000	2,927	0.000%
GREECE CDS 06/20/2024	95,000	602	0.000%
GREECE CDS 06/20/2024	95,000	602	0.000%
GREECE CDS 12/20/2024	833,000	5,703	0.001%
GREECE CDS 12/20/2024	2,800,000	19,169	0.002%
GREECE CDS 12/20/2029	850,000	(33,972)	(0.004%)
GREECE CDS 12/20/2029	850,000	(33,972)	(0.004%)
GREECE CDS 06/20/2024	190,000	1,204	0.000%
EUR IRS 06/30/2032 REC FIX	2,200,000	(145,611)	(0.016%)
PLN IRS 10/22/2029 PAY FIX	(5,882,353)	305,842	0.034%
EUR IRS 11/18/2032 REC FIX	803,000	(27,790)	(0.003%)
CZK IRS 06/22/2027 REC FIX	34,180,000	57,197	0.006%
EUR IRS 11/24/2032 REC FIX	843,000	(36,896)	(0.004%)
EUR IRS 11/30/2032 REC FIX	300,000	(13,337)	(0.001%)
PLN IRS 11/07/2029 PAY FIX	(2,057,226)	105,804	0.012%
ITRX EUR SNRFIN CDSI S38 5Y 12/20/2027	(17,025,000)	(6,035)	(0.001%)
EUR IRS 11/23/2032 REC FIX	13,600,000	(560,022)	(0.063%)
EUR IRS 11/21/2032 REC FIX	750,000	(30,618)	(0.003%)
CZK IRS 06/21/2027 REC FIX	33,972,000	50,473	0.006%
EUR IRS 12/30/2027 REC FIX	31,400,000	(120,298)	(0.013%)
EUR ZCIS 12/15/27 PAY CPI	(12,775,000)	(104,942)	(0.012%)
EUR IRS 03/02/2032 REC FIX	29,150,000	(5,781,497)	(0.647%)
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	108,324	0.012%
EUR ZCIS 12/15/27 PAY CPI	(12,775,000)	(106,583)	(0.012%)
EUR IRS 05/19/2028 REC FIX	7,300,000	(1,247,972)	(0.140%)
ITRX XOVER CDSI S38 5Y 12/20/2027	(49,320,000)	(527,009)	(0.059%)
EUR IRS 11/30/2032 REC FIX	700,000	(32,041)	(0.004%)
EUR IRS 06/30/2029 REC FIX	3,000,000	(180,503)	(0.020%)
EUR IRS 11/24/2032 REC FIX	281,000	(12,044)	(0.001%)
EUR IRS 11/17/2032 REC FIX	473,000	(16,638)	(0.002%)
MXN IRS 05/04/2027 REC FIX	100,000,000	(616,093)	(0.069%)
EUR IRS 04/21/2032 REC FIX	3,623,000	(482,810)	(0.054%)
CZK IRS 06/21/2027 REC FIX	33,972,000	50,473	0.006%
EUR IRS 10/20/2025 REC FIX	8,110,000	(780,748)	(0.087%)
PLN IRS 10/22/2029 PAY FIX	(4,117,647)	213,843	0.024%
EUR IRS 04/04/2032 REC FIX	9,850,000	(1,645,127)	(0.184%)
CZK IRS 06/22/2027 REC FIX	67,736,000	119,035	0.013%
EUR IRS 12/16/2029 REC FIX	7,350,000	(267,875)	(0.030%)
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	108,764	0.012%
LANXESS AG CDS 12/20/2027	(2,250,000)	111,529	0.012%

Total Swap Contracts

(11,096,646)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNH3 CAN 10YR BOND FUT MAR 23	322	3/22/2023	29,144,092	(1,107,869)	3.260%
DUH3 EURO SCHATZ FUT MAR 23	112	3/8/2023	12,638,846	(66,546)	1.414%
IKH3 EURO BTP FUT MAR 23	(88)	3/8/2023	(10,260,220)	146,949	(1.148%)
JBH3 JPN 10Y BOND OSE FUT MAR 23	(29)	3/13/2023	(32,142,182)	(675,206)	(3.596%)
KAH3 KOREA 10YR BND FUT MAR 23	147	3/21/2023	12,781,851	(2,163)	1.430%
KEH3 KOREA 3YR BND FUT MAR 23	833	3/21/2023	68,148,557	1,277,269	7.624%
OEH3 EURO BOBL FUT MAR 23	78	3/8/2023	9,664,558	(140,814)	1.081%
RXH3 EURO BUND FUT MAR 23	80	3/8/2023	11,383,593	(463,275)	1.274%
YMH3 AUST 3YR BOND FUT MAR 23	645	3/15/2023	46,899,571	(155,182)	5.247%

Total Futures Contracts

(1,186,838)

NET ASSETS

893,877,277

NET ASSET VALUE PER SHARE

International Bond Fund Shares
(\$253,490,315 / 35,841,204 Shares Outstanding) 7.07

International Bond Fund - Advisor Class Shares
(\$3,232,376 / 461,541 Shares Outstanding) 7.00

International Bond Fund - I Class Shares
(\$401,513,476 / 56,546,471 Shares Outstanding) 7.10

International Bond Fund - Z Class Shares
(\$235,641,109 / 33,235,066 Shares Outstanding) 7.09

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 Moldavian Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanese Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvnia
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 Colombian 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.