

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1011778 BC ULC / New Red Finance	5.75	4/15/25	105,000	108,938	0.026%
10X Genomics			231	34,410	0.008%
58.com			22,100	0	0.000%
7 Acquisition			49,900	505,986	0.121%
AbbVie			842	114,007	0.027%
Abcam			906	21,185	0.005%
Acadia Realty Trust, REIT			1,359	29,667	0.007%
AdaptHealth	5.13	3/1/30	220,000	221,375	0.053%
Advanced Micro Devices			3,981	572,866	0.138%
Adyen			109	286,125	0.069%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3	10/29/28	150,000	151,376	0.036%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	225,000	234,939	0.056%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/30/32	150,000	152,289	0.037%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	0.73	9/29/23	150,000	150,011	0.036%
Aeropuerto Internacional De Tocumen	4	8/11/41	200,000	204,128	0.049%
AGCO			218	25,292	0.006%
Agile Group Holdings	6.05	10/13/25	385,000	235,813	0.057%
Agile Group Holdings	5.5	5/17/26	900,000	533,250	0.128%
Agilent Technologies			714	113,990	0.027%
Agility Health	3.5	1/4/26	392,232	390,271	0.094%
Ahren Acquisition			72,251	723,955	0.174%
Airbnb			160	26,638	0.006%
Airbus			14,917	1,908,539	0.458%
Air Canada 2020-2 Class A Pass Through Trust	5.25	4/1/29	284,146	308,020	0.074%
Air Lease			2,560	113,229	0.027%
Air Liquide			211	36,799	0.009%
Air Products & Chemicals			175	53,246	0.013%
Air Transport Services	1.13	10/15/24	500,000	562,210	0.135%
Aker BP			1,409	43,325	0.010%
Akoya Biosciences			1,837	28,124	0.007%
Akzo Nobel			592	65,040	0.016%
Alamo			98	14,424	0.003%
Alexandria Real Estate, REIT			143	31,883	0.008%
Alfa Laval			1,356	54,470	0.013%
Alibaba Group Holding			10,400	152,834	0.037%
Allbirds			34,489	520,094	0.125%
Allegiant Travel			260	48,630	0.012%
Alnylam Pharmaceuticals			354	60,031	0.014%
Alphabet Class A			445	1,289,183	0.310%
Alphabet Class C			162	468,762	0.113%
ALS Queensland			2,348	22,354	0.005%
Alstom			4,217	149,748	0.036%
Altera Infrastructure LP/Teekay offshore Finance	8.5	7/15/23	170,000	91,800	0.022%
Altice France Holding	4	2/15/28	100,000	108,583	0.026%
Amadeus IT			10,317	698,092	0.168%
Amazon.com			1,161	3,871,169	0.929%
Ameren			435	38,719	0.009%
American Airlines	11.75	7/15/25	240,000	296,100	0.071%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	500,000	520,000	0.125%
American Airlines Inc/AAdvantage Loyalty IP	5.75	4/20/29	280,000	299,600	0.072%
American Campus Communities, REIT			692	39,645	0.010%
American Electric Power			5,312	278,127	0.067%
American International Group			2,573	146,301	0.035%
American Tower, REIT			626	183,105	0.044%
Amgen			234	52,643	0.013%
Amphenol			581	50,814	0.012%
Anthem			248	114,958	0.028%
Apellis Pharmaceuticals	3.5	9/15/26	145,000	219,868	0.053%
Apellis Pharmaceuticals			545	25,768	0.006%
Apollo Global Management			840	60,841	0.015%
Apple			7,451	1,323,074	0.318%
Apple Hospitality REIT, REIT			1,577	25,469	0.006%
Applied Systems	3.75	9/19/24	798,385	797,586	0.191%
Applied Systems	6.25	9/19/25	375,000	377,344	0.091%
AppLovin			2,061	194,270	0.047%

Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	580,000	492,721	0.118%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	4/30/25	2,400,000	2,484,000	0.596%
Arena Fortify Acquisition			49,240	499,294	0.120%
Aretec	4.35	10/1/25	89,769	89,731	0.022%
Argentine Republic Government International Bond	0	12/15/35	900,000	10,584	0.003%
Argenx, ADR			257	89,999	0.022%
Armstrong Worldwide Industries			506	58,757	0.014%
Ascendis Pharma, ADR			1,801	242,289	0.058%
Ashtead			14,813	1,194,143	0.287%
Asics			1,900	42,122	0.010%
ASML Holding			1,229	984,455	0.236%
ASOS			541	17,599	0.004%
ASP Chromaflo Intermediate Holdings	4.5	11/20/23	759,928	758,028	0.182%
Assurant			2,026	315,772	0.076%
AstraZeneca, ADR			2,289	133,334	0.032%
Asurion	3.23	11/3/23	1,269,489	1,265,413	0.304%
Asurion	5.35	1/20/29	700,000	696,647	0.167%
Asurion	5.35	1/31/28	101,879	102,133	0.025%
Atlas Copco			360	21,147	0.005%
Atlassian			2,516	959,326	0.230%
Aurora Innovation			258	2,905	0.001%
AvalonBay Communities, REIT			1,819	459,461	0.110%
Avantor			1,645	69,320	0.017%
Avery Dennison			175	37,900	0.009%
Avolon Holdings Funding	2.75	2/21/28	40,000	39,300	0.009%
Axis Bank			66,847	608,620	0.146%
Axis Capital Holdings			1,023	55,723	0.013%
Azelis			370	10,567	0.003%
Bahamas Government International Bond	8.95	10/15/32	250,000	230,940	0.055%
Ball			1,125	108,304	0.026%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	2.86	9/15/38	515,000	514,485	0.124%
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Bank Central Asia			719,800	368,646	0.089%
Bank of America			4,276	190,239	0.046%
Bank of New York Mellon			1,389	80,673	0.019%
BankUnited			874	36,979	0.009%
Barings BDC			3,000	33,060	0.008%
Battery Future Acquisition			73,400	734,000	0.176%
Bausch Health	6.13	4/15/25	2,136,000	2,173,380	0.522%
Bausch Health Americas	2.85	11/27/25	753,333	748,467	0.180%
Bausch Health Americas	9.25	4/1/26	800,000	844,000	0.203%
Bawag			1,158	71,022	0.017%
BBCMS 2019-BWAY Mortgage Trust	2.96	11/15/34	130,000	123,098	0.030%
Beard Energy Transition Acquisition			74,100	752,856	0.181%
Becton Dickinson And			9,719	512,483	0.123%
Becton, Dickinson & Company			315	79,216	0.019%
BeiGene, ADR			99	26,822	0.006%
Beijing Capital International Airport			102,000	62,508	0.015%
Belden			1,678	110,295	0.026%
BFLD 2019-DPLO	2.65	10/15/34	85,000	82,679	0.020%
Bhp			3,320	100,237	0.024%
Bilibili, ADR			296	13,734	0.003%
Bill.Com Holdings			1,650	411,098	0.099%
Biogen			104	24,952	0.006%
BioNTech, ADR			361	93,066	0.022%
Blackbird Capital Aircraft Lease Securitization Ltd 2016-1	4.21	12/16/41	436,772	428,850	0.103%
Black Knight			542	44,926	0.011%
Block			2,872	463,857	0.111%
Blueprint Medicines			274	29,348	0.007%
Boeing			305	61,403	0.015%
Boliden			3,103	119,651	0.029%
Bombardier	7.88	4/15/27	130,000	134,225	0.032%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	1,500,000,000	1,702,465	0.409%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	1,205,000,000	1,324,247	0.318%
Booking Holdings			54	129,558	0.031%
BPR Trust 2021-NRD	5.72	12/15/23	175,000	174,564	0.042%
BPR Trust 2021-TY	1.81	9/15/38	230,000	229,423	0.055%
Braskem Idesa SAPI	6.99	2/20/32	755,000	759,077	0.182%
Braskem Netherlands Finance BV	5.88	1/31/50	200,000	230,781	0.055%
Braze			984	75,925	0.018%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	14,050,000	2,473,910	0.594%
Bridgestone			1,000	42,933	0.010%

Bright Horizons Family Solutions			1,557	195,995	0.047%
Brookfield Asset Management			866	52,289	0.013%
Bruker			657	55,129	0.013%
Bullpen Parlay Acquisition			72,300	733,845	0.176%
Burlington Stores			418	121,851	0.029%
BX Commercial Mortgage Trust 2019-IMC	2.26	4/15/34	160,000	157,792	0.038%
BX Trust 2021-VIEW	4.04	6/15/23	160,000	159,676	0.038%
C4 therapeutics			832	26,790	0.006%
Cactus			761	29,017	0.007%
CAFL 2021-RTL1 Issuer	3.1	3/28/29	830,000	815,878	0.196%
Calpine	3.75	3/1/31	915,000	880,688	0.211%
Camden Property Trust, REIT			291	51,996	0.012%
Camelot US Acquisition	4	10/30/26	595,492	594,563	0.143%
Canadian Government Real Return Bond	4	12/1/31	267,640	309,004	0.074%
Canadian Pacific Railway			1,667	119,924	0.029%
Cano Health	6.25	10/1/28	200,000	198,500	0.048%
Cano Health	5.25	11/23/27	109,724	109,559	0.026%
Cantor Commercial Real Estate Lending 2019-CF1	4.12	5/15/52	125,000	120,830	0.029%
Cantor Commercial Real Estate Lending 2019-CF1	4.66	5/15/52	80,000	71,436	0.017%
Capital One Financial			616	89,375	0.021%
Capitalworks Emerging Markets Acq			72,800	733,096	0.176%
Capri Holdings			868	56,342	0.014%
Carnival	6	5/1/29	410,000	406,925	0.098%
Carvana			541	125,398	0.030%
Catalent			336	43,018	0.010%
Catalent Pharma Solutions	2.5	2/22/28	333,321	333,404	0.080%
Caterpillar			137	28,323	0.007%
Cboe Global Markets			365	47,596	0.011%
CC Neuberger Principal Holdings III			41,992	414,881	0.100%
CC Neuberger Principal Holdings III			8,398	9,154	0.002%
CD&R Smokey Buyer	6.75	7/15/25	170,000	178,288	0.043%
Cedar Fair			1,057	52,913	0.013%
Cellnex Telecom			1,481	85,791	0.021%
Cenovus Energy	3.75	2/15/52	220,000	219,992	0.053%
Centene			1,278	105,307	0.025%
Ceridian HCM Holding			435	45,440	0.011%
CF Industries			205	14,510	0.003%
ChampionX			1,725	34,862	0.008%
Change Healthcare Holdings LLC / Change Healthcare Finance	5.75	3/1/25	2,400,000	2,412,000	0.579%
Charles Schwab			26,996	2,270,364	0.545%
Charter Communications			341	222,322	0.053%
Charter Next Generation	4.5	12/1/27	610,545	611,308	0.147%
Chevron			921	108,079	0.026%
Chipotle Mexican Grill			41	71,678	0.017%
Chubb			764	147,689	0.035%
Cigna			250	57,408	0.014%
Citizens Financial			1,144	54,054	0.013%
Clarivate			3,976	359,942	0.086%
Clarivate			183	4,304	0.001%
Clear Channel Outdoor Holdings			58,100	192,311	0.046%
CME Group			127	29,014	0.007%
CMS Energy			550	35,778	0.009%
CNA Financial			1,219	53,734	0.013%
CNT Holdings I	4.25	11/8/27	596,992	596,885	0.143%
Coca-Cola			2,304	136,420	0.033%
Cologix Data Centers US Issuer	3.3	12/26/51	125,000	124,993	0.030%
Colorado Health Facilities Authority	4.48	12/1/40	250,000	268,368	0.064%
Comcast			3,178	159,949	0.038%
COMM 2014-CCRE19 Mortgage Trust	4.2	8/10/47	175,000	162,076	0.039%
CommerceHub	7.75	12/29/28	100,000	96,750	0.023%
Commonwealth of Puerto Rico	0	7/1/31	105,000	103,819	0.025%
Commonwealth of Puerto Rico	0	7/1/31	215,000	211,506	0.051%
Commonwealth of Puerto Rico	0	7/1/35	225,000	199,688	0.048%
Commonwealth of Puerto Rico	0	7/1/37	240,000	238,800	0.057%
Commonwealth of Puerto Rico	0	7/1/39	340,000	333,625	0.080%
Compass Group			5,398	121,529	0.029%
Concord Acquisition Corp III			49,500	504,405	0.121%
Confluent			580	44,219	0.011%
ConnectWise	4	9/29/28	1,200,000	1,195,932	0.287%
ConocoPhillips			2,406	173,665	0.042%
Cooper Companies			72	30,164	0.007%
Copart			2,626	398,154	0.096%

Costco Wholesale			257	145,899	0.035%
Country Garden Holdings	3.3	1/12/31	500,000	427,644	0.103%
Coupa Software			876	138,452	0.033%
Croda International			287	39,311	0.009%
Crown Castle International, REIT			708	147,788	0.035%
CSMC 2020-TMIC	7	12/15/35	100,000	102,561	0.025%
CubeSmart, REIT			820	46,666	0.011%
Cummins			617	134,592	0.032%
Cvent	3.84	11/29/24	276,416	275,811	0.066%
Daiichi Sankyo			14,500	369,046	0.089%
Daikin Industries			400	90,608	0.022%
Danaher			709	233,268	0.056%
Darling Ingredients			614	42,544	0.010%
Datadog			756	134,651	0.032%
Davide Campari-Milano			6,364	92,865	0.022%
Deephaven Residential Mortgage Trust 2021-2	3.17	4/25/66	135,000	133,587	0.032%
Deere			95	32,575	0.008%
Definitive Healthcare			411	11,233	0.003%
Delivery Hero			397	43,944	0.011%
Delta Topco	8	12/1/28	110,000	110,447	0.027%
Denali therapeutics			550	24,530	0.006%
Deppon Logistics			25,700	41,235	0.010%
Derwent London			16,164	751,969	0.181%
Deutsche Bundesrepublik Inflation Linked Bond	0.1	4/15/26	3,753,697	4,732,482	1.136%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	2,093,366	2,948,473	0.708%
Devon Energy			2,173	95,721	0.023%
Dexcom			86	46,178	0.011%
Diamond BC BV	3.5	9/29/28	520,000	517,561	0.124%
Dime Community Bancshares			1,009	35,476	0.009%
Direct Line Insurance			10,969	41,447	0.010%
DISH Network	3.38	8/15/26	97,000	91,381	0.022%
DKT Finance ApS	9.38	6/17/23	600,000	607,500	0.146%
Dollar General			248	58,486	0.014%
Dominion Energy			2,283	228,860	0.055%
Dominion Energy			579	45,486	0.011%
DoorDash			3,405	507,005	0.122%
Douglas Emmett, REIT			638	21,373	0.005%
Doximity			1,268	63,565	0.015%
DraftKings			900	24,723	0.006%
Dte Energy			6,334	322,515	0.077%
East West Bancorp			886	69,710	0.017%
ECI Macola/Max Holding	4.5	11/9/27	432,167	431,899	0.104%
Ecuador Government International Bond	1	7/31/35	545,000	360,381	0.087%
Edelman Financial Engines Center	6.85	7/20/26	805,000	806,344	0.194%
eG Global Finance	8.5	10/30/25	600,000	622,500	0.149%
Elara Hgv Timeshare Issuer 2019	3.45	1/25/34	83,017	82,732	0.020%
Element Solutions			2,122	51,522	0.012%
e.l.f. Beauty			1,624	53,933	0.013%
Eli Lilly And			3,638	1,004,888	0.241%
Ellington Financial Mortgage Trust 2021-2	3.2	6/25/66	265,000	258,908	0.062%
Empresa De Transporte De Pasajeros Metro	3.69	9/13/61	865,000	840,131	0.202%
Enbridge			510	19,931	0.005%
Encore Capital			904	56,147	0.013%
Energflex			2,527	15,302	0.004%
Engineered Machinery Holdings	4.5	5/19/28	703,979	701,227	0.168%
Engineered Machinery Holdings	7.25	5/21/29	145,000	145,363	0.035%
Engineered Machinery Holdings	6.75	5/21/29	465,000	464,805	0.112%
Entegris			572	79,268	0.019%
EOG Resources			1,335	118,588	0.028%
Epicor Software	8.75	7/31/28	330,000	337,151	0.081%
Epiroc			2,810	59,424	0.014%
EQRx			2,200	2,288	0.001%
Equinix, REIT			163	137,872	0.033%
Equinor			4,980	131,867	0.032%
Equitable Holdings			1,667	54,661	0.013%
Equity LifeStyle Properties, REIT			484	42,427	0.010%
Equity Residential, REIT			5,084	460,102	0.110%
ERO Copper			2,481	37,854	0.009%
Erste Group Bank			1,093	51,240	0.012%
Essex Property Trust, REIT			123	43,324	0.010%
Estee Lauder			2,261	837,022	0.201%
Etsy			642	140,559	0.034%

Eucrates Biomedical Acquisition			9,800	95,648	0.023%
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Euronet Worldwide			760	90,569	0.022%
Exact Sciences			5,425	422,228	0.101%
Exelixis			1,658	30,308	0.007%
Expedia			4,559	823,902	0.198%
Experian			13,893	684,312	0.164%
ExteNet LLC 2019-1	4.14	7/26/49	260,000	264,834	0.064%
Exterran Energy Solutions LP / EES Finance	8.13	5/1/25	375,000	346,875	0.083%
Fancl			15,900	473,842	0.114%
Farfetch			2,698	90,194	0.022%
Fate Therapeutics			364	21,298	0.005%
FedEx			631	163,202	0.039%
Ferrari			3,084	798,201	0.192%
Fifth Third Bancorp			2,391	104,128	0.025%
Filtration	4	10/21/28	847,875	845,933	0.203%
First American Financial			392	30,666	0.007%
Fiserv			316	32,798	0.008%
Five9			1,019	139,929	0.034%
Fleet US Bidco	3.1	10/7/26	87,791	86,913	0.021%
Floor & decor Holdings			290	37,703	0.009%
Fluence Energy			16,620	591,007	0.142%
FOCUS Brands Funding	5.18	10/30/48	766,300	802,572	0.193%
Forterra Finance	4	10/25/23	984,692	983,461	0.236%
Forterra Finance LLC / FRTA Finance	6.5	7/15/25	800,000	846,000	0.203%
Fortive			681	51,953	0.012%
Freddie Mac Stacr Remic Trust 2020-HQA2	3.2	3/25/50	63,989	64,737	0.016%
Freddie Mac STACR REMIC Trust 2021-DNA5	3.1	1/25/34	190,000	190,837	0.046%
Freddie Mac STACR REMIC Trust 2021-HQA4	3.8	12/25/41	280,000	281,577	0.068%
Freshpet			3,222	306,960	0.074%
FXI Holdings	12.25	11/15/26	800,000	899,000	0.216%
Galp Energia Sgps			8,946	86,804	0.021%
Games & Esports Experience Acquisition			72,400	734,136	0.176%
GCM Mining	6.88	8/9/26	640,000	642,266	0.154%
GE			17,653	1,667,679	0.400%
Generation Bio			323	2,287	0.001%
Genmab			72	28,739	0.007%
Genuit			6,384	51,017	0.012%
Gitlab			55	4,785	0.001%
Global Net Lease Inc / Global Net Lease Operating Partnership	3.75	12/15/27	800,000	780,806	0.187%
Globo Comunicacao E Participacoes	4.88	1/22/30	700,000	680,897	0.163%
Golden Nugget	3.25	10/4/23	2,482,739	2,465,236	0.592%
Goldman Sachs			270	103,289	0.025%
Goodman Group			1,702	32,809	0.008%
GPD	10.13	4/1/26	450,000	478,125	0.115%
Great Wolf Trust 2019-WOLF	3.24	12/15/36	180,000	168,707	0.041%
Gree Electric Appliances Inc of Zhuhai			19,800	115,234	0.028%
Green Visor Fincl Tech Acq Corp I			49,800	504,225	0.121%
Guardant Health			317	31,706	0.008%
GVS			4,019	48,241	0.012%
Hamamatsu Photonics KK			1,700	108,579	0.026%
Hanover Insurance Group			263	34,469	0.008%
Hardee s Funding	2.87	6/20/51	268,650	264,197	0.063%
Harmonic Drive Systems			6,900	290,974	0.070%
Hartford Financial Services			1,157	79,879	0.019%
HashiCorp			414	37,691	0.009%
HCA Healthcare			314	80,673	0.019%
HDFC Bank			27,170	538,473	0.129%
Heartland dental	3.6	4/30/25	994,850	984,075	0.236%
Heineken			666	74,951	0.018%
Helios Towers			6,217	14,526	0.003%
Hess			754	55,819	0.013%
Hexagon			886	14,035	0.003%
Hexpol			1,486	19,872	0.005%
Hightower Holding	6.75	4/15/29	245,000	250,819	0.060%
Hilton Worldwide Holdings			682	106,385	0.026%
Hologic			911	69,746	0.017%
Home Bancshares			1,310	31,899	0.008%
Home Depot			784	325,368	0.078%
Home Point Capital	5	2/1/26	285,000	264,694	0.064%
Honeywell International			300	62,553	0.015%
Hoshizaki			2,000	150,476	0.036%

Huayu Automotive Systems				18,600	82,621	0.020%
Huazhu, ADR				16,979	633,996	0.152%
Hubbell				172	35,822	0.009%
HubSpot				1,211	798,231	0.192%
Humana				237	109,935	0.026%
Huntington Bancshares				8,002	123,391	0.030%
Hyland Software	4.25	7/1/24		693,363	695,443	0.167%
IGO				6,484	54,304	0.013%
IHS Markit				7,752	1,030,396	0.247%
I-Mab, ADR				5,200	246,428	0.059%
Incyte				777	57,032	0.014%
India Government Bond	6.45	10/7/29		32,000,000	431,771	0.104%
India Government Bond	7.59	1/11/26		50,000,000	715,875	0.172%
Indonesia Treasury Bond	8.25	5/15/29		11,825,000,000	926,513	0.222%
Industrial & Infrastructure Fund Invstmt				7	13,497	0.003%
Infineon Technologies				10,500	483,404	0.116%
Infinite Acquisition				74,909	754,334	0.181%
Infinite Bidco	4.25	3/2/28		398,000	396,384	0.095%
Infinite Bidco	7.5	3/2/29		400,000	400,500	0.096%
Ingersoll-Rand				2,565	158,697	0.038%
ING Groep				4,313	59,964	0.014%
Insmed				758	20,648	0.005%
Insulet				106	28,203	0.007%
Intellia Therapeutics				173	20,456	0.005%
Intelsat Jackson Holdings	8	11/27/23		185,000	184,460	0.044%
Intelsat Jackson Holdings	8.75	1/2/24		720,000	718,085	0.172%
Intelsat Jackson Holdings	8.63	1/2/24		60,000	59,878	0.014%
Intelsat Jackson Holdings	5.39	7/13/22		2,905,809	2,901,276	0.697%
Intelsat Jackson Holdings	9.5	9/30/22		195,000	225,469	0.054%
International Game Technology	4.13	4/15/26		250,000	256,875	0.062%
International Paper				1,155	54,262	0.013%
Intuit				220	141,508	0.034%
Intuitive Surgical				1,349	484,696	0.116%
Invesco Senior Loan ETF				125,000	2,762,500	0.663%
Ionis Pharmaceuticals				868	26,413	0.006%
IRB Holding	4.25	12/15/27		535,222	534,719	0.128%
Israel Government Bond - Fixed	3.75	3/31/47		5,210,000	2,160,352	0.519%
Istyle				9,800	22,923	0.006%
Jane Street Group / JSG Finance	4.5	11/15/29		520,000	526,500	0.126%
Japan Government Five Year Bond	0.01	9/20/26		126,900,000	1,107,493	0.266%
Japan Government Two Year Bond	0.1	10/1/22		500,000,000	4,352,778	1.045%
JBG SMITH Properties, REIT				1,825	52,396	0.013%
J.B. Hunt Transport Services				326	66,634	0.016%
Jeronimo Martins				2,109	48,224	0.012%
JPMorgan Chase Bank NA - CACLN	2.1	2/26/29		471,619	468,699	0.113%
Kadant				89	20,513	0.005%
Kaisa Group Holdings	11.95	10/22/22		480,000	131,520	0.032%
Kanzhun, ADR				7,647	266,727	0.064%
Kemper				554	32,570	0.008%
Keurig Dr Pepper				1,237	45,596	0.011%
Keyence				200	125,752	0.030%
Kilroy Realty, REIT				141	9,371	0.002%
Kion				699	76,349	0.018%
KKR				440	32,780	0.008%
Kodiak Sciences				1,489	126,237	0.030%
Kojamo				1,515	36,661	0.009%
Komatsu				5,800	135,639	0.033%
Koninklijke DSM				171	38,510	0.009%
Korea Treasury Bond	2	6/10/31		798,000,000	656,736	0.158%
Kosmos Energy	7.75	5/1/27		260,000	248,742	0.060%
KWG Group Holdings	7.88	9/1/23		1,300,000	1,001,000	0.240%
LCPR Senior Secured Financing DAC	5.13	7/15/29		430,000	433,763	0.104%
Legrand				241	28,226	0.007%
Leidos Holdings				622	55,296	0.013%
Liberty Broadband	2.75	9/30/50		45,000	45,825	0.011%
Liberty Media Acquisition				10,040	103,211	0.025%
Liberty Media Acquisition				2,008	3,574	0.001%
Liberty Media Corp-Liberty Formula One				7,505	474,616	0.114%
Linde				481	166,633	0.040%
Li Ning				5,000	54,850	0.013%
Lions Gate Capital Holdings	5.5	4/15/29		110,000	111,375	0.027%
Littelfuse				388	122,096	0.029%

Live Nation Entertainment			743	88,930	0.021%
London Stock Exchange			11,945	1,123,668	0.270%
Longfor Group Holdings	3.85	1/13/32	200,000	202,745	0.049%
Loyalty Ventures	5	11/3/27	480,000	476,798	0.114%
LSF9 Atlantis Holdings LLC / Victra Finance	7.75	2/15/26	290,000	292,175	0.070%
lululemon athletica			166	64,981	0.016%
Lundin Energy			1,946	69,633	0.017%
LVMH Moet Hennessy Louis Vuitton			270	223,137	0.054%
Madison Safety & Flow	4.25	12/14/28	150,000	149,859	0.036%
Madison Safety & Flow	7.25	12/14/29	360,000	360,000	0.086%
Magazine Luiza			166,835	214,154	0.051%
Magna International			1,066	86,282	0.021%
Magnolia Oil & Gas			2,571	48,515	0.012%
Malaysia Government Bond	4.92	7/6/48	1,350,000	353,465	0.085%
Marriott			96	15,863	0.004%
Marsh & McLennan			254	44,150	0.011%
Martin Marietta Materials			82	36,123	0.009%
MasterCard			2,355	846,199	0.203%
MatsukiyoCocokara			900	33,280	0.008%
Mayr Melnhof Karton			180	36,058	0.009%
McAfee	3.85	9/30/24	2,990,211	2,991,886	0.718%
McDonald's			393	105,352	0.025%
McLaren Technology Acquisition			49,600	498,976	0.120%
MDA			6,629	49,785	0.012%
Med Parentco	4.34	8/31/26	621,819	620,004	0.149%
Meituan			22,100	639,077	0.153%
Melrose Industries			45,803	99,612	0.024%
MercadoLibre	3.13	1/14/31	200,000	189,289	0.045%
MercadoLibre			71	95,736	0.023%
Merck			144	37,045	0.009%
Merck			1,219	93,424	0.022%
Meta Platforms			2,775	933,371	0.224%
MetLife			1,218	76,113	0.018%
Mettler-Toledo International			20	33,944	0.008%
Mexican Bonos	5.75	3/5/26	15,800,000	728,035	0.175%
Mexican Udibonos	4	11/30/28	6,539,982	341,163	0.082%
MGM Resorts International			1,015	45,553	0.011%
MH Sub I	6.35	2/23/29	300,000	301,374	0.072%
MH Sub I	3.6	9/13/24	593,814	590,400	0.142%
MH Sub I	4.75	9/13/24	657,239	657,923	0.158%
MIC Glen	7.25	7/20/29	800,000	800,664	0.192%
MIC Glen	4	7/21/28	200,000	198,500	0.048%
Michigan Tobacco Settlement Finance Authority	0	6/1/46	30,000	3,933	0.001%
Microsoft			4,083	1,373,195	0.330%
Middleby			589	115,892	0.028%
Minerva Luxembourg	4.38	3/18/31	1,000,000	952,825	0.229%
Minsur	4.5	10/28/31	200,000	204,553	0.049%
Mirati Therapeutics			323	47,381	0.011%
Mitchell International	7	10/15/29	810,000	813,645	0.195%
Mitsui Fudosan			2,300	45,588	0.011%
Miura			2,500	86,064	0.021%
Moderna therapeutics			382	97,020	0.023%
Molina Healthcare			196	62,344	0.015%
Monday.com			411	126,884	0.030%
Mondelez International			1,014	67,238	0.016%
Mondi			2,393	59,356	0.014%
MongoDB			636	336,667	0.081%
Monster Beverage			586	56,279	0.014%
Montana Aerospace			4,009	148,733	0.036%
Monte Rosa therapeutics			1,188	24,259	0.006%
Morgan Stanley			814	79,902	0.019%
Morgan Stanley Eaton Vance Clo 2021-1	3.23	9/25/34	285,000	282,854	0.068%
Motion Finco	3.47	11/12/26	907,725	885,840	0.213%
Mozart Borrower	3.5	10/21/28	135,000	153,794	0.037%
Mozart Borrower	3.75	10/23/28	1,035,000	1,034,545	0.248%
Mozart debt Merger Sub	5.25	10/1/29	405,000	410,063	0.098%
Nabors Energy Transition			50,400	511,560	0.123%
NARI Technology			13,440	84,531	0.020%
Navacord	8	3/26/29	25,000	19,838	0.005%
Navacord	5	3/27/28	425,000	333,882	0.080%
nCino			20	1,097	0.000%
Nestle			1,065	148,692	0.036%

Netflix			1,997	1,203,073	0.289%
Neuberger Berman Loan Advisers CLO 32	6.22	1/20/32	350,000	348,858	0.084%
Neurocrine Biosciences			106	9,028	0.002%
New Trojan Parent	7.75	1/5/29	400,000	396,000	0.095%
New Trojan Parent	3.75	1/6/28	189,050	188,144	0.045%
New Zealand Government Bond	2.75	5/15/51	1,191,000	795,100	0.191%
Next			225	24,886	0.006%
Nextdoor Holdings			2,702	21,319	0.005%
NextEra Energy			1,569	90,340	0.022%
NextEra Energy			310	28,942	0.007%
NexTier Oilfield Solutions			14,866	52,774	0.013%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	415,000	427,450	0.103%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	35,000	34,475	0.008%
Nike			3,163	527,177	0.127%
Norfolk Southern			610	181,603	0.044%
Northern Star Resources			4,566	31,402	0.008%
Novocure			235	17,644	0.004%
NU Holdings Ltd/Cayman Islands			24,745	232,108	0.056%
NVIDIA			1,609	473,223	0.114%
OCP CLO 2020-19	6.63	10/20/34	250,000	247,621	0.059%
OCP CLO 2021-21	3.08	7/20/34	150,000	149,257	0.036%
Octane Receivables Trust 2021-2	2.53	5/21/29	320,000	319,175	0.077%
Octane Receivables Trust 2021-2	1.21	9/20/28	95,815	95,273	0.023%
Okta			1,928	432,200	0.104%
Olaplex Holdings			4,171	121,501	0.029%
Old Dominion Freight Line			78	27,954	0.007%
Ollies Bargain Outlet Holdings			495	25,339	0.006%
Onyx Acquisition Co I			49,600	503,440	0.121%
Opendoor Technologies			5,038	73,605	0.018%
Option Care Health	3.25	10/27/28	250,000	249,453	0.060%
Option Care Health	4.38	10/31/29	815,000	815,000	0.196%
O'Reilly Automotive			51	36,018	0.009%
Ortho Clinical Diagnostics Holdings			1,239	26,502	0.006%
Osmose Utilities Services	3.75	6/23/28	598,500	594,610	0.143%
Outset Medical			280	12,905	0.003%
OZ Minerals			1,315	27,110	0.007%
PACCAR			803	70,873	0.017%
Pacific Biosciences of California			1,205	24,654	0.006%
Pacific Gas & Electric	4.95	7/1/50	155,000	169,182	0.041%
Pacific Premier Bancorp			902	36,107	0.009%
Packaging Corporation of America			554	75,427	0.018%
PAE	5.25	10/19/27	2,000,000	2,000,500	0.480%
Palmer Square CLO 2021-3	6.38	1/15/35	250,000	248,740	0.060%
Pan American Silver			777	19,402	0.005%
Papa John s International	3.88	9/15/29	405,000	401,456	0.096%
Parker-Hannifin			205	65,215	0.016%
Paycom Software			240	99,646	0.024%
Paycor HCM			1,335	38,461	0.009%
Paylocity Holding			538	127,054	0.031%
PayPal Holdings			286	53,934	0.013%
Peace Park CLO	3.09	10/20/34	510,000	505,392	0.121%
Penumbra			167	47,982	0.012%
Pernod Ricard			430	103,448	0.025%
Petroleos Mexicanos	6.7	2/16/32	835,000	844,999	0.203%
PetSmart	4.5	2/11/28	598,500	598,877	0.144%
PetSmart Inc / PetSmart Finance	7.75	2/15/29	500,000	543,125	0.130%
Pfizer			3,803	224,567	0.054%
PG&E	5	7/1/28	95,000	99,869	0.024%
Philippine Government International Bond	6.25	1/14/36	23,000,000	504,401	0.121%
Photo Holdings Merger Sub	8.5	10/1/26	530,000	551,200	0.132%
Phreesia			581	24,204	0.006%
Pinnacle Financial Partners			806	76,973	0.018%
Pinterest			207	7,524	0.002%
Pioneer Natural Resources			521	94,759	0.023%
Plantronics	4.75	3/1/29	650,000	617,500	0.148%
Planview Parent	4.75	12/17/27	769,240	768,917	0.185%
PNC Financial Services Group			303	60,758	0.015%
Popular			896	73,508	0.018%
Port Beaumont Navigation District	6	1/1/25	225,000	232,157	0.056%
Power & Digital Infrastructure Acq			73,800	742,428	0.178%
PPG Industries			199	34,316	0.008%
Pra	7.38	9/1/25	395,000	421,169	0.101%

PRADA			66,700	427,100	0.103%
PRA Group			952	47,800	0.011%
PROCEPT BioRobotics			888	22,209	0.005%
Procter & Gamble			724	118,432	0.028%
Project Ruby Ultimate Parent	4	3/10/28	596,246	595,251	0.143%
Prologis, REIT			416	70,038	0.017%
Pro Mach	5	8/31/28	529,085	530,407	0.127%
Pro Mach	4.2	8/31/28	85,916	86,130	0.021%
PROof Acquisition Corp I			72,800	728,728	0.175%
Pure Storage	0.13	4/15/23	510,000	678,657	0.163%
Qatar Energy	2.25	7/12/31	270,000	268,137	0.064%
Quaker Chemical			537	123,929	0.030%
Quanta Services			260	29,812	0.007%
Quest Software US Holdings	4.41	5/16/25	1,000,000	998,130	0.240%
Radius Health	3	9/1/24	375,000	361,455	0.087%
Rapid Micro Biosystems			2,365	25,164	0.006%
Raymond James Financial			319	32,028	0.008%
RBC Bearings			4,094	426,927	0.103%
RCF Acquisition			49,700	501,970	0.121%
RealPage	7.25	4/23/29	795,000	804,143	0.193%
RealPage	3.75	4/24/28	1,610,963	1,605,179	0.385%
RealReal			1,376	15,975	0.004%
Recruit Holdings			15,100	918,921	0.221%
Regency Centers, REIT			158	11,905	0.003%
Regeneron Pharmaceuticals			123	77,677	0.019%
RenaissanceRe Holdings			346	58,588	0.014%
Rent-A-Center Inc/TX	3.75	2/17/28	436,800	435,437	0.105%
Rent the Runway			832	6,781	0.002%
Republic of South Africa Government Bond	10.5	12/21/26	28,766,000	1,998,391	0.480%
Republic of South Africa Government Bond	8	1/31/30	17,425,000	1,009,523	0.242%
Republic of South Africa Government Bond	8.75	2/28/48	5,344,000	279,040	0.067%
Richemont			611	91,305	0.022%
Rising Tide Holdings	9	6/1/29	400,000	393,000	0.094%
Ritchie Bros Holdings	4.75	12/15/31	190,000	198,313	0.048%
Rivian Automotive			7,789	807,641	0.194%
Rivian Holdings Llc/Rivian Llc/Rivian Automotive	6.63	10/8/26	810,000	844,425	0.203%
Riyad Sukuk	3.17	2/25/30	200,000	204,875	0.049%
ROBLOX			6,061	625,253	0.150%
Roche Holding			177	73,430	0.018%
Roku			151	34,458	0.008%
Romania Government Bond	5	2/12/29	4,500,000	1,036,985	0.249%
Roper Technologies			275	135,262	0.032%
RPM			710	71,710	0.017%
Russian Federal Bond - ofZ	7.65	4/10/30	90,000,000	1,157,350	0.278%
S2P Acquisition Borrower	4.09	8/14/26	281,886	281,359	0.068%
Safran			657	80,432	0.019%
Salesforce.com			522	132,656	0.032%
Sampo			1,193	59,707	0.014%
Samsonite International			20,400	41,425	0.010%
Sanderson Farms			28	5,350	0.001%
Sandvik			1,284	35,790	0.009%
Sandy Spring Bancorp			801	38,512	0.009%
Sarana Menara Nusantara			354,100	27,922	0.007%
Sartorius			917	620,204	0.149%
SBA Communications, REIT			556	216,295	0.052%
Schneider Electric			218	42,858	0.010%
Scientific Games International	8.25	3/15/26	400,000	421,500	0.101%
Scientific Games International	2.85	8/14/24	2,489,657	2,479,151	0.595%
Sculptor Acquisition Corp I			72,241	723,132	0.174%
Sea, ADR			2,356	527,061	0.127%
Seacoast Banking			1,344	47,564	0.011%
Seagen			323	49,936	0.012%
Sealed Air			1,589	107,210	0.026%
Seaport Global Acquisition II			49,251	494,973	0.119%
Seer			1,983	45,232	0.011%
Selective Insurance			443	36,299	0.009%
Sempra Energy			917	121,301	0.029%
Serbia Treasury Bonds	4.5	8/20/32	100,000,000	998,450	0.240%
Seren Bidco	4	11/16/28	600,000	597,936	0.144%
Seren Bidco	4.5	11/16/28	100,000	100,125	0.024%
ServiceNow			971	630,286	0.151%
Seven & i Holdings			1,700	74,780	0.018%

Shanghai MicroPort MedBot			5,500	41,298	0.010%
Sherwin-Williams			331	116,565	0.028%
Shimao Group Holdings	3.45	1/11/31	1,260,000	754,740	0.181%
Shimao Group Holdings	6.13	2/21/24	1,900,000	1,232,150	0.296%
Shimao Group Holdings	4.6	7/13/30	320,000	192,000	0.046%
Shimao Group Holdings	4.75	7/3/22	400,000	290,500	0.070%
Shin-Etsu Chemical			200	34,715	0.008%
Shoals Technologies			1,464	35,575	0.009%
Shockwave Medical			294	52,429	0.013%
Shopify			803	1,106,044	0.266%
Siemens			2,019	349,697	0.084%
Signature Bank			2,810	908,951	0.218%
SilverBox Engaged Merger Corp I			6,663	67,629	0.016%
SilverBox Engaged Merger Corp I			2,221	3,121	0.001%
Simon Property Group, REIT			203	32,433	0.008%
SL Green Realty, REIT			351	25,167	0.006%
SLIde 2018-FUN	2.66	6/15/31	999,671	969,453	0.233%
SMC			200	135,172	0.032%
Smiths Group			5,025	107,562	0.026%
Snap Inc.			4,031	189,578	0.046%
Snowflake Computing			150	50,813	0.012%
Solaris Midstream Holdings	7.63	4/1/26	60,000	63,150	0.015%
Sompo Holdings			400	16,869	0.004%
Sony			5,600	707,158	0.170%
Sophia	3.72	10/7/27	1,007,357	1,006,601	0.242%
Sophia Genetics			9,365	132,047	0.032%
Sotera Health Holdings	3.25	12/11/26	800,000	796,248	0.191%
Southern			6,609	352,751	0.085%
Southern Copper			704	43,444	0.010%
Southwestern Energy	4.75	2/1/32	355,000	373,638	0.090%
Sovos Compliance	5	8/11/28	435,000	435,818	0.105%
Spire			9,776	483,240	0.116%
Spotify Technology			402	94,080	0.023%
Stanley Electric			2,600	65,278	0.016%
Starbucks			732	85,622	0.021%
State of Illinois	7.1	7/1/35	165,000	212,826	0.051%
State Street			1,068	99,324	0.024%
Stericycle			1,363	81,289	0.020%
Stonepeak 2021-1 ABS	3.82	2/28/33	388,588	385,110	0.092%
Stoneridge			1,085	21,418	0.005%
Stora Enso			2,102	38,579	0.009%
Stryker			502	134,245	0.032%
SUMCO			1,100	22,399	0.005%
Summit Industrial Income REIT			1,708	31,731	0.008%
Sun Country Airlines Holdings			1,605	43,736	0.011%
Sun Hung Kai Properties			2,500	30,336	0.007%
Sun Life Financial			1,306	72,731	0.017%
Sunstone Hotel Investors, REIT			1,763	20,680	0.005%
Suriname Government International Bond	9.25	10/26/26	800,000	612,400	0.147%
Suzuki Motor			3,300	127,257	0.031%
Svenska Cellulosa			28,379	503,566	0.121%
Swedbank			2,395	48,130	0.012%
Sweden Government Bond	3.5	3/30/39	3,200,000	526,150	0.126%
Swedish Match			6,320	50,172	0.012%
Sweetgreen			2,308	73,856	0.018%
Synopsys			351	129,344	0.031%
Tacala Investment	8.25	2/4/28	495,000	491,495	0.118%
Tacala Investment	4.25	2/5/27	497,416	495,775	0.119%
Taiwan Semiconductor Manufacturing			58,000	1,283,018	0.308%
TC Energy			928	43,189	0.010%
Teleflex			134	44,016	0.011%
Tencent Holdings			20,000	1,167,022	0.280%
Tenneco	5.13	4/15/29	405,000	395,888	0.095%
Terreno Realty, REIT			340	28,999	0.007%
Tesla			722	762,995	0.183%
Textron			1,099	84,843	0.020%
Thailand Government Bond	3.6	6/17/67	10,500,000	358,241	0.086%
Thales			582	49,509	0.012%
Thermo Fisher Scientific			407	271,567	0.065%
Thermon Group Holdings			1,609	27,240	0.007%
Times China Holdings	5.75	1/14/27	1,718,000	1,176,830	0.283%
Times China Holdings	6.2	3/22/26	340,000	232,985	0.056%

Times China Holdings	6.75	7/8/25	700,000	483,700	0.116%
Timken			325	22,519	0.005%
TK Elevator Holdco GmbH	7.63	7/15/28	400,000	427,000	0.103%
TK Elevator US Newco	4	7/30/27	595,515	595,432	0.143%
TKH			1,545	97,513	0.023%
T-Mobile US			11,913	1,381,670	0.332%
Toast			2,053	71,260	0.017%
Tobacco Settlement Finance Authority	0	6/1/47	500,000	55,583	0.013%
Tobacco Settlement Finance Authority	4.88	6/1/49	115,000	120,016	0.029%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	290,000	304,659	0.073%
TotalEnergies			3,764	191,588	0.046%
Trainline			61,114	230,562	0.055%
Transocean Phoenix 2	7.75	10/15/24	55,000	55,550	0.013%
Transocean Pontus	6.13	8/1/25	26,800	26,130	0.006%
Transocean Proteus	6.25	12/1/24	212,500	209,313	0.050%
Transplace Holdings	4.75	10/10/24	800,000	799,000	0.192%
Travel Leaders	4.1	1/25/24	343,222	312,977	0.075%
Trinity Capital			1,722	30,273	0.007%
Trip.Com, ADR			8,453	208,113	0.050%
Triton Water Holdings	4	3/31/28	796,179	786,768	0.189%
Tronox	6.5	5/1/25	600,000	625,500	0.150%
TRP Government Reserve	0.06		110,547,974	110,547,974	26.542%
Turkey Government Bond	11.7	11/13/30	9,100,000	397,596	0.095%
Tutor Perini	6.88	5/1/25	500,000	502,500	0.121%
Twilio			1,030	271,240	0.065%
UAL 2007-1 Pass Through Trust	6.64	7/2/22	257,404	262,552	0.063%
UGI			4,916	509,521	0.122%
UiPath			3,737	161,177	0.039%
Ultragenyx Pharmaceutical			2,180	183,316	0.044%
Unifique Telecomunicacoes S/A			231,524	265,701	0.064%
Unilever			1,797	96,330	0.023%
UNITE			811	12,198	0.003%
United Airlines	4.38	4/15/26	600,000	624,000	0.150%
United Airlines	4.63	4/15/29	150,000	154,875	0.037%
UnitedHealth Group			3,820	1,918,175	0.461%
United Kingdom Inflation-Linked Gilt	0.13	3/22/24	3,036,305	4,492,988	1.079%
UPM-Kymmene			1,558	59,280	0.014%
UPS			1,183	253,564	0.061%
Upwork			880	30,061	0.007%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	53,509	53,509	0.013%
U.S. Treasury Bonds	1.63	11/15/22	4,490,000	4,537,706	1.089%
U.S. Treasury Bonds	1.88	11/15/51	2,915,000	2,891,771	0.694%
U.S. Treasury Bonds	7.25	8/15/22	4,250,000	4,427,305	1.063%
UTA Acquisition			48,300	485,415	0.117%
Valeo			1,352	40,771	0.010%
Vanke Real Estate Hong Kong	3.5	11/12/29	200,000	206,076	0.049%
Veeva Systems			248	63,359	0.015%
Velocity Acquisition			24,163	234,985	0.056%
Velocity Acquisition			8,054	4,108	0.001%
Verallia SASU			1,152	40,590	0.010%
VeriSign			210	53,302	0.013%
Verisure Holding	5	4/15/25	100,000	115,476	0.028%
Verizon Communications	3.55	3/22/51	150,000	160,738	0.039%
Verscend Escrow	9.75	8/15/26	1,000,000	1,056,250	0.254%
Vertex Pharmaceuticals			451	99,040	0.024%
Virtus Investment Partners			140	41,594	0.010%
Vistra	8	4/15/70	205,000	216,788	0.052%
Vistra	7	6/15/70	115,000	116,581	0.028%
VMG Consumer Acquisition			49,232	499,705	0.120%
Vnet	0	2/1/26	530,000	418,809	0.101%
Volkswagen			574	115,307	0.028%
Voltas			2,756	45,152	0.011%
Voya Financial			653	43,300	0.010%
Vulcan Materials			168	34,873	0.008%
Walt Disney			1,277	197,795	0.047%
Wand NewCo 3	3.18	2/5/26	919,428	905,066	0.217%
Warby Parker			880	40,973	0.010%
Warner Music			907	39,164	0.009%
Wayfair			100	18,997	0.005%
Waystar Technologies	4.1	10/22/26	253,709	253,285	0.061%
Webster Financial			873	48,748	0.012%
Wec Energy			455	44,167	0.011%

Weir Group			4,546	105,493	0.025%
Welbilt	2.6	10/23/25	1,600,000	1,592,672	0.382%
Welbilt	9.5	2/15/24	800,000	808,000	0.194%
Wells Fargo			4,180	200,556	0.048%
Welltower, REIT			612	52,491	0.013%
Wesdome Gold Mines			2,182	19,854	0.005%
West China Cement	4.95	7/8/26	785,000	750,362	0.180%
Western Alliance Bancorp			8,072	868,951	0.209%
West Pharmaceutical Services			244	114,438	0.027%
Westrock			533	23,644	0.006%
WeWork	7.88	5/1/25	235,000	223,250	0.054%
Whitbread			498	20,257	0.005%
William Morris Endeavor Entertainment	2.86	5/18/25	775,805	758,155	0.182%
Wingstop			260	44,928	0.011%
Wizz Air Holdings			958	54,361	0.013%
Woof Holdings	4.5	12/21/27	516,846	516,846	0.124%
Woof Holdings	8	12/21/28	495,000	497,787	0.120%
WP/AP Telecom Holdings IV BV	4	11/19/28	160,000	182,002	0.044%
WuXi Biologics			500	5,919	0.001%
Wynn Macau	5.63	8/26/28	500,000	463,750	0.111%
XCEL Energy			443	29,991	0.007%
Xometry			884	45,305	0.011%
Xplornet Communications	7.5	10/1/29	110,000	108,900	0.026%
Xplornet Communications	4.5	10/2/28	165,000	164,657	0.040%
Yanlord Land HK	5.13	5/20/26	200,000	194,145	0.047%
Yuzhou Group Holdings	6.35	1/13/27	350,000	98,000	0.024%
Zai Lab, ADR			210	13,199	0.003%
Zalando			553	44,548	0.011%
Zhongsheng Group Holdings			9,000	70,230	0.017%
ZH Trust 2021-2	2.35	10/17/27	805,000	798,414	0.192%
ZH Trust 2021-2	3.51	10/17/27	390,000	372,692	0.089%
Zoom Video Communications			2,224	409,016	0.098%
Zurich Insurance Group			111	48,627	0.012%
Miscellaneous Securities ‡				750,475	
Total Investments in Securities				392,750,155	

‡ At the discretion of the advisor, the identity of certain securities has been concealed to protect the fund's interests.

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	HUF	91,195,247	USD	(279,251)	01/14/2022	1,452	0.000%
Barclays Bank PLC - Wholesale (SING)	TRY	3,295,595	USD	(365,240)	01/14/2022	(119,158)	-0.029%
Barclays Bank PLC - Wholesale (SING)	INR	18,717,500	USD	(249,011)	01/21/2022	1,854	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	416,752	CNH	(2,714,100)	01/21/2022	(9,548)	-0.002%
Barclays Bank PLC - Wholesale (SING)	USD	666,625	INR	(50,108,504)	01/21/2022	(4,964)	-0.001%
Barclays Bank PLC - Wholesale (SING)	USD	1,448,933	JPY	(165,518,823)	01/21/2022	9,777	0.002%
Barclays Bank PLC - Wholesale (SING)	USD	659,521	KRW	(772,464,000)	01/21/2022	10,246	0.002%
Barclays Bank PLC - Wholesale (SING)	USD	492,283	NOK	(4,285,000)	01/21/2022	5,894	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	831,594	TWD	(23,033,500)	01/21/2022	(901)	0.000%
Barclays Bank PLC - Wholesale (SING)	KRW	1,370,481,142	USD	(1,157,843)	01/28/2022	(6,236)	-0.001%
BNP PARIBAS SECURITIES CORP	RSD	6,188,000	USD	(60,814)	01/12/2022	(901)	0.000%
BNP PARIBAS SECURITIES CORP	MXN	4,990,000	USD	(227,546)	01/14/2022	15,586	0.004%
BNP PARIBAS SECURITIES CORP	MXN	4,974,067	USD	(237,999)	01/14/2022	4,356	0.001%
BNP PARIBAS SECURITIES CORP	USD	450,434	MXN	(9,915,000)	01/14/2022	(32,663)	-0.008%
BNP PARIBAS SECURITIES CORP	USD	273,737	ZAR	(4,212,000)	01/14/2022	9,942	0.002%
BNP PARIBAS SECURITIES CORP	ZAR	20,747,000	USD	(1,350,584)	01/14/2022	(51,211)	-0.012%
BNP PARIBAS SECURITIES CORP	AUD	1,480,000	USD	(1,111,093)	01/21/2022	(34,248)	-0.008%
BNP PARIBAS SECURITIES CORP	CAD	459,285	USD	(372,376)	01/21/2022	(9,298)	-0.002%
BNP PARIBAS SECURITIES CORP	KRW	7,697,960	USD	(6,509)	01/21/2022	(38)	0.000%
BNP PARIBAS SECURITIES CORP	KRW	306,304,651	USD	(261,586)	01/21/2022	(4,130)	-0.001%
BNP PARIBAS SECURITIES CORP	RUB	4,922,000	USD	(67,499)	01/21/2022	(2,064)	0.000%
BNP PARIBAS SECURITIES CORP	USD	824,229	KRW	(977,279,700)	01/21/2022	2,800	0.001%
BNP PARIBAS SECURITIES CORP	USD	548,002	KRW	(651,519,800)	01/21/2022	383	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,854,203	TRY	(31,273,500)	01/31/2022	553,070	0.133%
BNP PARIBAS SECURITIES CORP	PLN	996,500	USD	(250,747)	02/18/2022	(4,296)	-0.001%
BNP PARIBAS SECURITIES CORP	PLN	996,500	USD	(250,871)	02/18/2022	(4,421)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	520,493	EUR	(461,000)	02/25/2022	(4,945)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	554,472	EUR	(488,000)	02/25/2022	(1,739)	0.000%
BNP PARIBAS SECURITIES CORP	USD	176,862	EUR	(156,515)	02/25/2022	(1,530)	0.000%
BNP PARIBAS SECURITIES CORP	USD	561,313	SEK	(4,952,648)	02/25/2022	12,985	0.003%
BNP PARIBAS SECURITIES CORP	USD	148,610	CLP	(126,147,656)	03/11/2022	2,142	0.001%
BNP PARIBAS SECURITIES CORP	USD	148,610	CLP	(126,147,656)	03/11/2022	2,142	0.001%
BNP PARIBAS SECURITIES CORP	USD	43,241	THB	(1,462,179)	03/11/2022	(518)	0.000%
BANK OF AMERICA	RUB	55,150,000	USD	(759,720)	01/11/2022	(25,926)	-0.006%
BANK OF AMERICA	HUF	175,658,000	USD	(545,251)	01/14/2022	(4,568)	-0.001%

BANK OF AMERICA	USD	359,683	TRY	(3,295,595)	01/14/2022	113,601	0.027%
BANK OF AMERICA	USD	211,681	ZAR	(3,192,156)	01/14/2022	11,758	0.003%
BANK OF AMERICA	USD	172,568	ZAR	(2,597,150)	01/14/2022	9,910	0.002%
BANK OF AMERICA	USD	501,489	ZAR	(7,830,000)	01/14/2022	11,100	0.003%
BANK OF AMERICA	USD	265,281	ZAR	(4,145,000)	01/14/2022	5,682	0.001%
BANK OF AMERICA	USD	382,661	CAD	(490,000)	01/21/2022	(4,697)	-0.001%
BANK OF AMERICA	USD	318,513	CNH	(2,075,142)	01/21/2022	(7,427)	-0.002%
BANK OF AMERICA	USD	239,463	IDR	(3,447,547,693)	01/21/2022	(2,704)	-0.001%
BANK OF AMERICA	USD	239,463	IDR	(3,447,547,693)	01/21/2022	(2,704)	-0.001%
BANK OF AMERICA	KRW	4,339,413,000	USD	(3,703,519)	01/28/2022	(57,136)	-0.014%
CITIBANK N A	USD	889,177	MXN	(18,640,797)	01/14/2022	(19,075)	-0.005%
CITIBANK N A	USD	165,125	MXN	(3,461,700)	01/14/2022	(3,542)	-0.001%
CITIBANK N A	USD	296,760	MXN	(6,244,667)	01/14/2022	(7,505)	-0.002%
CITIBANK N A	USD	296,760	MXN	(6,244,667)	01/14/2022	(7,505)	-0.002%
CITIBANK N A	USD	490,107	TRY	(4,657,000)	01/14/2022	142,369	0.034%
CITIBANK N A	ILS	3,701,000	USD	(1,185,907)	01/20/2022	4,619	0.001%
CITIBANK N A	ILS	445,510	USD	(142,769)	01/20/2022	541	0.000%
CITIBANK N A	ILS	1,713,500	USD	(547,682)	01/20/2022	3,511	0.001%
CITIBANK N A	ILS	1,267,990	USD	(407,270)	01/20/2022	613	0.000%
CITIBANK N A	USD	733,251	ILS	(2,377,898)	01/20/2022	(31,663)	-0.008%
CITIBANK N A	USD	733,251	ILS	(2,377,898)	01/20/2022	(31,663)	-0.008%
CITIBANK N A	USD	733,251	ILS	(2,377,898)	01/20/2022	(31,663)	-0.008%
CITIBANK N A	USD	733,251	ILS	(2,377,898)	01/20/2022	(31,663)	-0.008%
CITIBANK N A	AUD	1,097,000	USD	(785,074)	01/21/2022	13,102	0.003%
CITIBANK N A	USD	1,309,214	AUD	(1,835,000)	01/21/2022	(25,929)	-0.006%
CITIBANK N A	USD	343,126	CAD	(438,515)	01/21/2022	(3,532)	-0.001%
CITIBANK N A	TRY	83,000,000	USD	(8,196,090)	01/31/2022	(2,088,874)	-0.502%
CITIBANK N A	USD	1,238,453	NZD	(1,792,000)	01/31/2022	11,600	0.003%
CITIBANK N A	USD	804,605	TRY	(10,658,600)	01/31/2022	20,335	0.005%
CITIBANK N A	USD	498,168	BRL	(2,855,000)	02/02/2022	(10,415)	-0.003%
CITIBANK N A	EGP	8,866,000	USD	(549,864)	02/16/2022	8,433	0.002%
CITIBANK N A	USD	38,842	THB	(1,296,479)	03/11/2022	42	0.000%
Credit Suisse First Boston Inc (PAS)	USD	492,813	BRL	(2,825,000)	02/02/2022	(10,426)	-0.003%
DEUTSCHE BANK	USD	266,926	ZAR	(4,055,000)	01/14/2022	12,963	0.003%
DEUTSCHE BANK	IDR	511,982,611	USD	(35,658)	01/21/2022	305	0.000%
DEUTSCHE BANK	IDR	766,501,087	USD	(53,385)	01/21/2022	457	0.000%
DEUTSCHE BANK	NOK	4,285,000	USD	(506,420)	01/21/2022	(20,031)	-0.005%
DEUTSCHE BANK	KRW	5,746,176,900	USD	(4,841,332)	01/28/2022	(12,854)	-0.003%
DEUTSCHE BANK	INR	1,443,654,880	USD	(19,094,701)	01/31/2022	220,087	0.053%
DEUTSCHE BANK	PLN	1,990,000	USD	(488,643)	02/18/2022	3,515	0.001%
DEUTSCHE BANK	EUR	171,000	USD	(193,824)	02/25/2022	1,078	0.000%
DEUTSCHE BANK	EUR	184,000	USD	(208,371)	02/25/2022	1,348	0.000%
DEUTSCHE BANK	USD	721,893	EUR	(634,180)	02/25/2022	(933)	0.000%
DEUTSCHE BANK	USD	538,724	PHP	(27,316,000)	03/11/2022	10,244	0.002%
GOLDMAN SACHS & CO	MXN	3,199,798	USD	(151,792)	01/14/2022	4,114	0.001%
GOLDMAN SACHS & CO	MXN	5,500,000	USD	(257,422)	01/14/2022	10,559	0.003%
GOLDMAN SACHS & CO	MXN	5,736,000	USD	(276,184)	01/14/2022	3,297	0.001%
GOLDMAN SACHS & CO	MXN	2,527,000	USD	(121,343)	01/14/2022	1,782	0.000%
GOLDMAN SACHS & CO	MXN	2,527,000	USD	(121,253)	01/14/2022	1,873	0.000%
GOLDMAN SACHS & CO	MXN	1,973,858	USD	(93,903)	01/14/2022	2,271	0.001%
GOLDMAN SACHS & CO	MXN	16,855,000	USD	(826,327)	01/14/2022	(5,086)	-0.001%
GOLDMAN SACHS & CO	RON	510,271	USD	(118,475)	01/14/2022	(1,219)	0.000%
GOLDMAN SACHS & CO	INR	10,057,000	USD	(132,853)	01/21/2022	1,937	0.000%
GOLDMAN SACHS & CO	USD	1,950,666	AUD	(2,750,000)	01/21/2022	(50,229)	-0.012%
GOLDMAN SACHS & CO	USD	337,901	CAD	(431,970)	01/21/2022	(3,584)	-0.001%
GOLDMAN SACHS & CO	USD	343,037	CAD	(438,515)	01/21/2022	(3,621)	-0.001%
GOLDMAN SACHS & CO	USD	212,009	CNH	(1,382,405)	01/21/2022	(5,123)	-0.001%
GOLDMAN SACHS & CO	USD	5,608	IDR	(80,868,820)	01/21/2022	(72)	0.000%
GOLDMAN SACHS & CO	USD	50,473	IDR	(727,819,380)	01/21/2022	(651)	0.000%
GOLDMAN SACHS & CO	USD	50,489	IDR	(727,819,380)	01/21/2022	(636)	0.000%
GOLDMAN SACHS & CO	USD	454,397	IDR	(6,550,374,420)	01/21/2022	(5,723)	-0.001%
GOLDMAN SACHS & CO	USD	186,629	IDR	(2,686,878,807)	01/21/2022	(2,106)	-0.001%
GOLDMAN SACHS & CO	USD	186,629	IDR	(2,686,878,807)	01/21/2022	(2,106)	-0.001%
GOLDMAN SACHS & CO	USD	63,304	NZD	(90,974)	01/21/2022	1,013	0.000%
GOLDMAN SACHS & CO	USD	49,112	NZD	(70,616)	01/21/2022	760	0.000%
GOLDMAN SACHS & CO	USD	62,428	NZD	(87,054)	01/21/2022	2,821	0.001%
GOLDMAN SACHS & CO	USD	832,752	TWD	(23,033,500)	01/21/2022	256	0.000%
GOLDMAN SACHS & CO	KRW	3,102,035,644	USD	(2,629,053)	01/28/2022	(22,431)	-0.005%
GOLDMAN SACHS & CO	USD	1,954,773	TWD	(54,200,000)	01/28/2022	(4,143)	-0.001%
GOLDMAN SACHS & CO	RUB	484,285,656	USD	(6,724,750)	01/31/2022	(291,787)	-0.070%
GOLDMAN SACHS & CO	USD	3,482,320	SEK	(31,462,000)	01/31/2022	(280)	0.000%
GOLDMAN SACHS & CO	BRL	5,027,000	USD	(891,249)	02/02/2022	4,249	0.001%

GOLDMAN SACHS & CO	BRL	5,665,000	USD	(1,009,336)	02/02/2022	(186)	0.000%
GOLDMAN SACHS & CO	USD	3,968,887	EUR	(3,416,857)	02/25/2022	74,428	0.018%
GOLDMAN SACHS & CO	USD	360,623	EUR	(310,464)	02/25/2022	6,763	0.002%
GOLDMAN SACHS & CO	USD	961,883	CAD	(1,231,600)	02/28/2022	(11,661)	-0.003%
GOLDMAN SACHS & CO	USD	968,649	EUR	(854,500)	02/28/2022	(5,350)	-0.001%
GOLDMAN SACHS & CO	USD	958,593	NOK	(8,709,500)	02/28/2022	(29,309)	-0.007%
GOLDMAN SACHS & CO	USD	956,933	PHP	(48,506,000)	02/28/2022	17,623	0.004%
GOLDMAN SACHS & CO	USD	923,209	BRL	(5,270,140)	03/03/2022	(8,885)	-0.002%
GOLDMAN SACHS & CO	USD	958,285	COP	(3,863,787,600)	03/11/2022	15,470	0.004%
GOLDMAN SACHS & CO	USD	62,069	THB	(2,096,483)	03/11/2022	(673)	0.000%
GOLDMAN SACHS & CO	USD	76,138	THB	(2,567,122)	03/11/2022	(688)	0.000%
GOLDMAN SACHS & CO	USD	100,022	THB	(3,360,473)	03/11/2022	(548)	0.000%
HSBC SECURITIES INC	MXN	12,372,000	USD	(605,115)	01/14/2022	(2,303)	-0.001%
HSBC SECURITIES INC	USD	459,924	MXN	(9,619,083)	01/14/2022	(8,755)	-0.002%
HSBC SECURITIES INC	CAD	930,000	USD	(752,269)	01/21/2022	(17,078)	-0.004%
HSBC SECURITIES INC	CNH	8,175,000	USD	(1,271,141)	01/21/2022	12,895	0.003%
HSBC SECURITIES INC	INR	9,358,750	USD	(124,475)	01/21/2022	958	0.000%
HSBC SECURITIES INC	INR	9,358,750	USD	(124,171)	01/21/2022	1,262	0.000%
HSBC SECURITIES INC	KRW	2,149,915,727	USD	(1,837,692)	01/21/2022	(30,633)	-0.007%
HSBC SECURITIES INC	USD	333,230	INR	(25,054,252)	01/21/2022	(2,564)	-0.001%
HSBC SECURITIES INC	USD	332,417	INR	(25,054,252)	01/21/2022	(3,377)	-0.001%
HSBC SECURITIES INC	USD	490,488	INR	(37,435,000)	01/21/2022	(11,242)	-0.003%
HSBC SECURITIES INC	USD	1,373,993	KRW	(1,628,799,500)	01/21/2022	4,945	0.001%
HSBC SECURITIES INC	USD	12,333,720	KRW	(14,558,106,686)	01/28/2022	100,631	0.024%
HSBC SECURITIES INC	AUD	1,289,000	USD	(934,726)	01/31/2022	3,178	0.001%
HSBC SECURITIES INC	USD	1,754,966	INR	(130,988,000)	01/31/2022	2,465	0.001%
HSBC SECURITIES INC	BRL	11,824,429	USD	(2,078,801)	02/02/2022	27,575	0.007%
HSBC SECURITIES INC	EUR	2,162,172	USD	(2,454,700)	02/25/2022	9,697	0.002%
HSBC SECURITIES INC	USD	1,529,311	GBP	(1,141,735)	02/25/2022	(15,718)	-0.004%
HSBC SECURITIES INC	USD	1,528,783	GBP	(1,141,735)	02/25/2022	(16,246)	-0.004%
HSBC SECURITIES INC	USD	969,348	KRW	(1,143,617,000)	02/28/2022	9,092	0.002%
HSBC SECURITIES INC	USD	172,274	MYR	(730,719)	03/11/2022	(2,939)	-0.001%
MORGAN STANLEY & COMPANY LLC	MXN	5,499,632	USD	(261,240)	01/14/2022	6,723	0.002%
MORGAN STANLEY & COMPANY LLC	USD	600,658	MXN	(12,678,567)	01/14/2022	(17,091)	-0.004%
MORGAN STANLEY & COMPANY LLC	USD	111,546	MXN	(2,354,481)	01/14/2022	(3,174)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	600,658	MXN	(12,678,567)	01/14/2022	(17,091)	-0.004%
MORGAN STANLEY & COMPANY LLC	USD	111,546	MXN	(2,354,481)	01/14/2022	(3,174)	-0.001%
MORGAN STANLEY & COMPANY LLC	AUD	795,000	USD	(585,645)	01/21/2022	(7,204)	-0.002%
MORGAN STANLEY & COMPANY LLC	IDR	3,516,523,103	USD	(245,139)	01/21/2022	1,873	0.000%
MORGAN STANLEY & COMPANY LLC	KRW	637,334,000	USD	(539,108)	01/21/2022	(3,413)	-0.001%
MORGAN STANLEY & COMPANY LLC	NZD	16,376	USD	(11,476)	01/21/2022	(263)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	301,830	CAD	(385,000)	01/21/2022	(2,523)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,118,222	JPY	(127,325,775)	01/21/2022	11,147	0.003%
MORGAN STANLEY & COMPANY LLC	USD	93,686	NZD	(136,199)	01/21/2022	429	0.000%
MORGAN STANLEY & COMPANY LLC	USD	51,024	NZD	(73,943)	01/21/2022	395	0.000%
MORGAN STANLEY & COMPANY LLC	USD	357,942	NZD	(501,144)	01/21/2022	14,801	0.004%
MORGAN STANLEY & COMPANY LLC	USD	3,028,939	AUD	(4,192,531)	01/31/2022	(21,634)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	3,149,724	CHF	(2,943,000)	01/31/2022	(82,637)	-0.020%
MORGAN STANLEY & COMPANY LLC	USD	1,490,104	BRL	(8,545,000)	02/02/2022	(32,083)	-0.008%
MORGAN STANLEY & COMPANY LLC	EUR	3,946,058	USD	(4,486,668)	02/25/2022	10,964	0.003%
MORGAN STANLEY & COMPANY LLC	USD	440,537	EUR	(379,456)	02/25/2022	8,041	0.002%
MORGAN STANLEY & COMPANY LLC	USD	4,848,394	EUR	(4,176,158)	02/25/2022	88,499	0.021%
MORGAN STANLEY & COMPANY LLC	USD	923,524	BRL	(5,270,140)	03/03/2022	(8,570)	-0.002%
MORGAN STANLEY & COMPANY LLC	THB	189,518	USD	(5,624)	03/11/2022	48	0.000%
RBC DOMINION SECURITIES INC	USD	365,741	CAD	(451,857)	01/21/2022	8,535	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	291,825	HUF	(91,195,247)	01/14/2022	11,122	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	55,138	MXN	(1,159,670)	01/14/2022	(1,366)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	55,138	MXN	(1,159,670)	01/14/2022	(1,366)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	54,005	MXN	(1,135,000)	01/14/2022	(1,296)	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	36,000	USD	(28,314)	01/21/2022	145	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	119,000	USD	(95,559)	01/21/2022	(1,486)	0.000%
STATE STREET GLOBAL MARKETS LLC	NOK	4,858,000	USD	(581,325)	01/21/2022	(29,894)	-0.007%
STATE STREET GLOBAL MARKETS LLC	USD	62,569	AUD	(83,000)	01/21/2022	2,178	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	91,484	CAD	(114,000)	01/21/2022	1,364	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	77,746	CAD	(96,000)	01/21/2022	1,856	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	328,267	CAD	(420,750)	01/21/2022	(4,347)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,945,950	JPY	(336,053,368)	01/21/2022	24,027	0.006%
STATE STREET GLOBAL MARKETS LLC	USD	63,355	NZD	(90,981)	01/21/2022	1,059	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	45,429	NZD	(63,254)	01/21/2022	2,118	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	49,370	NZD	(68,963)	01/21/2022	2,151	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	4,191,070	EUR	(3,732,000)	01/31/2022	(60,451)	-0.015%
STATE STREET GLOBAL MARKETS LLC	USD	1,985,926	TRY	(20,453,003)	01/31/2022	480,975	0.115%

STATE STREET GLOBAL MARKETS LLC	USD	1,439,548	TRY	(20,614,897)	01/31/2022	(77,315)	-0.019%
STATE STREET GLOBAL MARKETS LLC	USD	1,323,409	ZAR	(21,185,000)	01/31/2022	(182)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	948,938	PLN	(3,806,000)	02/18/2022	7,654	0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	2,162,172	USD	(2,453,704)	02/25/2022	10,693	0.003%
STATE STREET GLOBAL MARKETS LLC	EUR	84,000	USD	(94,900)	02/25/2022	842	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	976,173	USD	(1,110,199)	02/25/2022	2,421	0.001%
STANDARD CHARTERED SECURITIES	ZAR	5,945,000	USD	(374,205)	01/14/2022	(1,872)	0.000%
STANDARD CHARTERED SECURITIES	AUD	705,000	USD	(509,108)	01/21/2022	3,849	0.001%
STANDARD CHARTERED SECURITIES	AUD	1,425,000	USD	(1,018,726)	01/21/2022	18,101	0.004%
STANDARD CHARTERED SECURITIES	NZD	735,000	USD	(501,621)	01/21/2022	1,645	0.000%
STANDARD CHARTERED SECURITIES	USD	998,278	NZD	(1,470,000)	01/21/2022	(8,254)	-0.002%
STANDARD CHARTERED SECURITIES	GBP	570,000	USD	(762,563)	02/25/2022	8,778	0.002%
STANDARD CHARTERED SECURITIES	USD	765,496	GBP	(570,000)	02/25/2022	(5,845)	-0.001%
STANDARD CHARTERED SECURITIES	USD	956,554	INR	(72,351,000)	02/25/2022	(8,703)	-0.002%
STANDARD CHARTERED SECURITIES	USD	973,308	AUD	(1,358,000)	02/28/2022	(14,841)	-0.004%
STANDARD CHARTERED SECURITIES	USD	172,120	MYR	(730,719)	03/11/2022	(3,093)	-0.001%
UBS SECURITIES LLC	USD	742,021	RUB	(55,150,000)	01/11/2022	8,227	0.002%
UBS SECURITIES LLC	TRY	532,350	USD	(41,000)	01/14/2022	(1,249)	0.000%
UBS SECURITIES LLC	USD	118,447	RON	(510,271)	01/14/2022	1,192	0.000%
UBS SECURITIES LLC	USD	829,867	ZAR	(12,523,695)	01/14/2022	45,515	0.011%
UBS SECURITIES LLC	USD	827,958	ZAR	(12,523,695)	01/14/2022	43,606	0.010%
UBS SECURITIES LLC	ZAR	6,030,000	USD	(379,789)	01/14/2022	(2,133)	-0.001%
UBS SECURITIES LLC	AUD	724,000	USD	(538,251)	01/21/2022	(11,470)	-0.003%
UBS SECURITIES LLC	AUD	724,000	USD	(538,290)	01/21/2022	(11,509)	-0.003%
UBS SECURITIES LLC	CAD	459,285	USD	(372,565)	01/21/2022	(9,487)	-0.002%
UBS SECURITIES LLC	CAD	452,430	USD	(366,939)	01/21/2022	(9,280)	-0.002%
UBS SECURITIES LLC	IDR	1,785,660,822	USD	(124,402)	01/21/2022	1,029	0.000%
UBS SECURITIES LLC	IDR	462,066,605	USD	(32,341)	01/21/2022	116	0.000%
UBS SECURITIES LLC	KRW	153,117,998	USD	(130,988)	01/21/2022	(2,288)	-0.001%
UBS SECURITIES LLC	RUB	3,433,500	USD	(47,688)	01/21/2022	(2,042)	0.000%
UBS SECURITIES LLC	RUB	88,201,200	USD	(1,191,908)	01/21/2022	(19,325)	-0.005%
UBS SECURITIES LLC	USD	307,197	CNH	(2,003,353)	01/21/2022	(7,467)	-0.002%
UBS SECURITIES LLC	USD	761,596	RUB	(56,421,700)	01/21/2022	11,503	0.003%
UBS SECURITIES LLC	USD	541,136	RUB	(40,135,000)	01/21/2022	7,565	0.002%
UBS SECURITIES LLC	MXN	35,200,316	USD	(1,615,917)	01/31/2022	94,289	0.023%
UBS SECURITIES LLC	USD	3,209,023	SEK	(29,016,788)	01/31/2022	(2,911)	-0.001%
UBS SECURITIES LLC	USD	481,502	ZAR	(7,713,000)	01/31/2022	(389)	0.000%
UBS SECURITIES LLC	CZK	29,578,000	USD	(1,334,145)	02/18/2022	13,291	0.003%
UBS SECURITIES LLC	USD	3,153,571	EUR	(2,711,791)	02/25/2022	62,731	0.015%
UBS SECURITIES LLC	USD	3,779,557	EUR	(3,254,149)	02/25/2022	70,549	0.017%
UBS SECURITIES LLC	USD	286,541	EUR	(246,400)	02/25/2022	5,700	0.001%
UBS SECURITIES LLC	USD	343,420	EUR	(295,680)	02/25/2022	6,410	0.002%
UBS SECURITIES LLC	USD	401,913	EUR	(355,548)	02/25/2022	(3,332)	-0.001%
UBS SECURITIES LLC	USD	404,809	EUR	(355,293)	02/25/2022	(146)	0.000%
UBS SECURITIES LLC	USD	1,078,249	SEK	(9,446,000)	02/25/2022	32,445	0.008%
UBS SECURITIES LLC	USD	540,913	SEK	(4,786,000)	02/25/2022	11,036	0.003%
UBS SECURITIES LLC	USD	150,673	CLP	(126,147,656)	03/11/2022	4,204	0.001%
UBS SECURITIES LLC	USD	151,385	CLP	(126,147,656)	03/11/2022	4,917	0.001%
UBS SECURITIES LLC	USD	150,673	CLP	(126,147,656)	03/11/2022	4,204	0.001%
UBS SECURITIES LLC	USD	149,027	CLP	(126,147,656)	03/11/2022	2,558	0.001%
UBS SECURITIES LLC	USD	151,385	CLP	(126,147,657)	03/11/2022	4,917	0.001%
UBS SECURITIES LLC	USD	149,027	CLP	(126,147,656)	03/11/2022	2,558	0.001%
UBS SECURITIES LLC	USD	64,885	THB	(2,182,053)	03/11/2022	(418)	0.000%
UBS SECURITIES LLC	USD	1,333,722	ZAR	(21,600,302)	03/18/2022	(6,922)	-0.002%
UBS SECURITIES LLC	USD	1,170,398	RUB	(88,201,200)	04/08/2022	17,145	0.004%

Total Forward Currency Exchange Contracts

(1,061,844)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
Alcoa	30.00	1/21/2022	250	500	0.000%
AZN 01/21/2022 C 55 OTC	55.00	1/21/2022	65	24,050	0.006%
iShares iBoxx High Yield Corporate Bond ETF	85.00	2/18/2022	(3,162)	(120,156)	(0.029%)
NDX 06/17/2022 P 12400 OTC	12,400.00	6/17/2022	1	19,705	0.005%
NDX 06/17/2022 P 14600 OTC	14,600.00	6/17/2022	2	99,970	0.024%
SPX 01/21/2022 C 4600	4,600.00	1/21/2022	(148)	(2,750,580)	(0.660%)
SPX 06/17/2022 P 4700 OTC	4,700.00	6/17/2022	(2)	(42,350)	(0.010%)
US BOND FUTR OPTN Mar22C 162	162.00	2/18/2022	(52)	(74,750)	(0.018%)
US BOND FUTR OPTN Mar22P 162	162.00	2/18/2022	(52)	(156,000)	(0.037%)
USD IRS OPT 1Y/10Y 2 8/4/22 PAY	2.00	8/4/2022	5,500,000	58,271	0.014%
USD IRS OPT 1Y/30Y 2.2 11/14/22 PAY	2.20	11/14/2022	796,000	21,624	0.005%

USD IRS OPT 1Y/30Y 2.2 11/14/22 PAY	2.20	11/14/2022	1,199,000	32,572	0.008%
USD IRS OPT 1Y/30Y 2.2 11/15/22 PAY	2.20	11/15/2022	725,000	19,747	0.005%
USD IRS OPT 1Y/5Y 2 11/15/22 PAY	2.00	11/15/2022	6,175,000	39,764	0.010%
VMware	127.60	1/21/2022	166	5,395	0.001%
VMware	137.60	1/21/2022	120	2,700	0.001%

Total Options (2,819,538)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ANGLO AMERICAN PLC CDS 12/20/2026	650,000	142,779	0.034%
ARCELORMITTAL CDS 12/20/2025	345,000	60,964	0.015%
BAUSCH HEALTH COS INC CDS 06/20/2026	(1,570,000)	(19,774)	(0.005%)
BAUSCH HEALTH COS INC CDS 12/20/2026	(110,000)	(2)	0.000%
BRL IRS 01/02/2025 REC FIX 10.7900	22,800,000	26,947	0.006%
BRL IRS 01/02/2025 REC FIX 11.7500	22,125,000	110,347	0.026%
CAD IRS 08/04/2051 PAY FIX	(920,000)	(3,081)	(0.001%)
CDX EM CDSI S36 5Y 12/20/2026 BILAT	(120,000)	4,844	0.001%
CDX EM CDSI S36 5Y PRC 12/20/2026	(2,350,000)	94,862	0.023%
CDX HY CDSI S37 5Y PRC 12/20/2026	(4,400,000)	(404,945)	(0.097%)
CDX HY CDSI S37 5Y PRC 12/20/2026	4,850,000	446,360	0.107%
CDX IG CDSI S37 5Y 12/20/2026	(11,030,000)	(269,441)	(0.065%)
CMBX BBB- CDSI S14 PRC 12/16/2072	(2,500,000)	117,210	0.028%
CNY IRS 08/09/2026 REC FIX	30,500,000	16,290	0.004%
CNY IRS 12/16/2026 REC FIX	66,800,000	124,139	0.030%
COLOMBIA CDS 06/20/2026	780,000	(29,697)	(0.007%)
COMMUNITY HEALTH SYSTEMS CDS 06/20/2026	(500,000)	13,854	0.003%
COMMUNITY HEALTH SYSTEMS CDS 12/20/2026	(95,000)	3,860	0.001%
EGYPT CDS 12/20/2026	500,000	(82,827)	(0.020%)
FI TRS PAY APPLIED MAT 2.75 03/14/2022	(840,000)	8,508	0.002%
FI TRS PAY NVDA 3.5 50 3/14/2022	(840,000)	11,789	0.003%
GBP SONIA IRS 9/27/51 PAY FIX	(1,020,000)	(27,833)	(0.007%)
GBP SONIA IRS 9/27/71 PAY FIX	(105,000)	(4,263)	(0.001%)
GLENCORE INTERNATIONAL CDS 12/20/2026	(230,000)	(48,933)	(0.012%)
HKD IRS 08/06/2026 REC FIX	11,000,000	(37,173)	(0.009%)
ISTAR INC CDS 06/20/2026	(675,000)	(58,770)	(0.014%)
ITRX XOVER CDSI S36 5Y 12/20/2026	(970,000)	(130,917)	(0.031%)
KRW IRS 09/17/2031 REC FIX	6,340,000,000	47,536	0.011%
MXN IRS 11/11/2026 REC FIX	11,135,000	(1,479)	0.000%
MXN IRS 11/12/2026 REC FIX	18,260,000	(4,266)	(0.001%)
MXN IRS 11/13/2026 REC FIX	6,845,000	(2,082)	0.000%
MXN IRS 11/16/2026 REC FIX	18,060,000	(8,733)	(0.002%)
PERU CDS 06/20/2026	360,000	5,168	0.001%
PETROLEOS MEXICANOS CDS 06/20/2026	550,000	(42,812)	(0.010%)
PLN IRS 08/06/2031 PAY FIX	(18,000,000)	682,371	0.164%
PLN IRS 09/21/2031 PAY FIX	(163,000)	4,625	0.001%
PLN IRS 09/21/2031 PAY FIX	(164,000)	4,700	0.001%
PLN IRS 09/21/2031 PAY FIX	(163,000)	4,583	0.001%
PRUDENTIAL FINANCIAL CDS 06/20/2026	(220,000)	(4,735)	(0.001%)
QUEST DIAGNOSTICS INC CDS 06/20/2026	(220,000)	(6,757)	(0.002%)
RAYTHEON TECHNOLOGIES CDS 06/20/2026	(220,000)	(6,776)	(0.002%)
SANOFI CDS 06/20/2026	(190,000)	(7,887)	(0.002%)
SOUTH AFRICA CDS 06/20/2026	(1,100,000)	40,668	0.010%
TRS 021ESC01 2Y 01/18/2024	8,000	(12,080)	(0.003%)
TRS AA 2Y 01/18/2024	(4,100)	(35,301)	(0.008%)
TRS AA 2Y 01/18/2024	(4,000)	(238,320)	(0.057%)
TRS AAPL 2Y 01/18/2024	6,601	(11,420)	(0.003%)
TRS AAPL 2Y 01/18/2024	2,055	(3,555)	(0.001%)
TRS ABC 2Y 01/18/2024	(5,295)	(48,290)	(0.012%)
TRS ABMD 2Y 01/18/2024	(946)	(41,350)	(0.010%)
TRS ADBE 2Y 01/18/2024	(830)	2,315	0.001%
TRS ADI 2Y 01/18/2024	(1,627)	6,118	0.001%
TRS ADI 2Y 01/18/2024	(6,913)	25,993	0.006%
TRS ADM 2Y 01/18/2024	(6,711)	(16,845)	(0.004%)
TRS ADM 2Y 01/18/2024	(900)	(2,259)	(0.001%)
TRS ADSK 2Y 01/18/2024	(1,135)	(10,737)	(0.003%)
TRS AEE 2Y 01/18/2024	4,747	2,753	0.001%
TRS AEM 2Y 01/18/2024	(12,301)	(51,664)	(0.012%)
TRS AEM 2Y 01/18/2024	(6,650)	(27,930)	(0.007%)
TRS AEM 2Y 01/18/2024	(887)	(3,725)	(0.001%)
TRS AIG 2Y 01/18/2024	6,618	12,508	0.003%
TRS AIRC 2Y 01/18/2024	9,040	4,068	0.001%
TRS AIZ 2Y 01/18/2024	4,503	10,717	0.003%
TRS AKIC 2Y 01/18/2024	14,817	(370)	0.000%
TRS AKICW 2Y 01/18/2024	4,938	(20)	0.000%
TRS AKR 2Y 01/18/2024	22,200	27,750	0.007%
TRS ALGT 2Y 01/18/2024	2,300	19,136	0.005%
TRS ALLE 2Y 01/18/2024	(2,373)	(4,936)	(0.001%)
TRS AMAT 2Y 01/18/2024	(10,949)	(40,511)	(0.010%)
TRS AME 2Y 01/18/2024	(3,228)	(8,909)	(0.002%)
TRS AMZN 2Y 01/18/2024	10	(1,320)	0.000%
TRS AMZN 2Y 01/18/2024	30	(3,959)	(0.001%)
TRS AMZN 2Y 01/18/2024	30	(3,959)	(0.001%)
TRS AMZN 2Y 01/18/2024	170	(22,433)	(0.005%)
TRS AON 2Y 01/18/2024	(1,231)	468	0.000%
TRS APD 2Y 01/18/2024	6,668	(5,468)	(0.001%)
TRS APO 2Y 01/18/2024	5,242	11,899	0.003%
TRS AT/BG 2Y 01/17/2024	13,796	49,476	0.012%
TRS AT/BG 2Y 01/17/2024	5,039	18,071	0.004%
TRS ATC 2Y 01/18/2024	12,000	9,120	0.002%
TRS ATO 2Y 01/18/2024	3,705	23,156	0.006%
TRS AU/ALQ 2Y 01/17/2024	37,470	(273)	0.000%
TRS AU/ALQ 2Y 01/17/2024	12,030	(175)	0.000%
TRS AU/ANZ 2Y 01/17/2024	32,099	(1,868)	0.000%
TRS AU/ANZ 2Y 01/17/2024	42,889	(2,496)	(0.001%)
TRS AU/ANZ 2Y 01/17/2024	14,469	(842)	0.000%
TRS AU/ANZ 2Y 01/17/2024	28,244	(1,644)	0.000%
TRS AU/CGF 2Y 01/17/2024	71,232	(13,122)	(0.003%)

TRS AU/IGO 2Y 01/17/2024	45,239	27,647	0.007%
TRS AU/NST 2Y 01/17/2024	47,157	2,745	0.001%
TRS AU/WBC 2Y 01/17/2024	(198,358)	(51,954)	(0.012%)
TRS AU/WOR 2Y 01/17/2024	43,688	5,403	0.001%
TRS AVGO 2Y 01/18/2024	1,500	31,260	0.008%
TRS AVGO 2Y 01/18/2024	593	15,151	0.004%
TRS AXP 2Y 01/18/2024	(11,417)	(15,527)	(0.004%)
TRS BBL 2Y 01/18/2024	2,800	6,132	0.001%
TRS BDX 2Y 01/18/2024	1,268	2,612	0.001%
TRS BE/GBLB 2Y 01/17/2024	2,812	9,732	0.002%
TRS BEN 2Y 01/18/2024	(12,036)	(1,685)	0.000%
TRS BHP 2Y 01/18/2024	(2,800)	(5,852)	(0.001%)
TRS BKI 2Y 01/18/2024	7,366	25,560	0.006%
TRS BMY 2Y 01/18/2024	(21,428)	(37,285)	(0.009%)
TRS BRK/B 2Y 01/18/2024	(2,666)	(11,784)	(0.003%)
TRS BURL 2Y 01/18/2024	953	11,998	0.003%
TRS BXMT 2Y 01/18/2024	(41,000)	(39,704)	(0.010%)
TRS C 2Y 01/18/2024	6,051	(1,393)	0.000%
TRS C 2Y 01/18/2024	5,908	886	0.000%
TRS C 2Y 01/18/2024	7,705	1,156	0.000%
TRS C 2Y 01/18/2024	11,777	(3,645)	(0.001%)
TRS CA/BMO 2Y 01/17/2024	(2,234)	6,817	0.002%
TRS CA/BMO 2Y 01/17/2024	(994)	3,033	0.001%
TRS CA/CM 2Y 01/17/2024	(2,775)	(8,841)	(0.002%)
TRS CA/CNQ 2Y 01/17/2024	(60,437)	(123,745)	(0.030%)
TRS CA/CNQ 2Y 01/17/2024	(8,592)	(17,592)	(0.004%)
TRS CA/CSU 2Y 01/17/2024	251	18,726	0.004%
TRS CA/CSU 2Y 01/17/2024	6	448	0.000%
TRS CA/CSU 2Y 01/17/2024	33	2,462	0.001%
TRS CA/CSU 2Y 01/17/2024	28	2,089	0.001%
TRS CA/CSU 2Y 01/17/2024	46	3,432	0.001%
TRS CA/CSU 2Y 01/17/2024	14	1,044	0.000%
TRS CA/DOO 2Y 01/17/2024	3,345	17,744	0.004%
TRS CA/ENB 2Y 01/17/2024	(8,143)	(11,652)	(0.003%)
TRS CA/FM 2Y 01/17/2024	(1,200)	(2,580)	(0.001%)
TRS CA/FM 2Y 01/17/2024	(14,363)	(30,885)	(0.007%)
TRS CA/FM 2Y 01/17/2024	(31,468)	(67,665)	(0.016%)
TRS CA/FNV 2Y 01/17/2024	(5,607)	(36,037)	(0.009%)
TRS CA/MFI 2Y 01/17/2024	15,280	(6,161)	(0.001%)
TRS CA/NA 2Y 01/17/2024	26,229	24,053	0.006%
TRS CA/RV 2Y 01/17/2024	(6,142)	(19,082)	(0.005%)
TRS CA/RV 2Y 01/17/2024	(4,503)	(13,990)	(0.003%)
TRS CA/SLF 2Y 01/17/2024	11,997	9,294	0.002%
TRS CA/SU 2Y 01/17/2024	(8,446)	(9,682)	(0.002%)
TRS CA/SU 2Y 01/17/2024	(10,657)	(12,216)	(0.003%)
TRS CA/X 2Y 01/17/2024	3,034	5,900	0.001%
TRS CAS 2Y 01/18/2024	6,500	(130)	0.000%
TRS CAT 2Y 01/18/2024	(4,626)	(19,383)	(0.005%)
TRS CAT 2Y 01/18/2024	(923)	(3,867)	(0.001%)
TRS CCEP 2Y 01/18/2024	(5,603)	(13,391)	(0.003%)
TRS CCI 2Y 01/18/2024	(1,636)	(19,207)	(0.005%)
TRS CDNS 2Y 01/18/2024	1,754	3,648	0.001%
TRS CDNS 2Y 01/18/2024	2,215	4,607	0.001%
TRS CE 2Y 01/18/2024	(4,226)	(33,935)	(0.008%)
TRS CEF 2Y 01/18/2024	4,952	3,219	0.001%
TRS CEF 2Y 01/18/2024	9,887	4,350	0.001%
TRS CFG 2Y 01/18/2024	9,409	941	0.000%
TRS CFLT 2Y 01/18/2024	700	1,071	0.000%
TRS CFLT 2Y 01/18/2024	600	3,801	0.001%
TRS CFLT 2Y 01/18/2024	3,000	24,071	0.006%
TRS CH/ABBN 2Y 01/17/2024	8,586	12,909	0.003%
TRS CH/AERO 2Y 01/17/2024	1,601	7,555	0.002%
TRS CH/AERO 2Y 01/17/2024	10,773	18,325	0.004%
TRS CH/CFR 2Y 01/17/2024	1,595	(12,691)	(0.003%)
TRS CH/CFR 2Y 01/17/2024	1,630	(984)	0.000%
TRS CH/FHZN 2Y 01/17/2024	1,982	24,362	0.006%
TRS CH/GEBN 2Y 01/17/2024	(203)	(1,604)	0.000%
TRS CH/GEBN 2Y 01/17/2024	(178)	(3,555)	(0.001%)
TRS CH/GIVN 2Y 01/17/2024	(85)	(1,586)	0.000%
TRS CH/GLEN 2Y 01/17/2024	(40,494)	(9,071)	(0.002%)
TRS CH/KNIN 2Y 01/17/2024	(1,979)	(28,451)	(0.007%)
TRS CH/KNIN 2Y 01/17/2024	(161)	(2,315)	(0.001%)
TRS CH/KNIN 2Y 01/17/2024	(319)	(4,586)	(0.001%)
TRS CH/PGHN 2Y 01/17/2024	267	(4,102)	(0.001%)
TRS CH/SCHN 2Y 01/17/2024	(1,173)	1,030	0.000%
TRS CH/SGSN 2Y 01/17/2024	(99)	(10,539)	(0.003%)
TRS CH/STMN 2Y 01/17/2024	(275)	31,085	0.007%
TRS CH/ZURN 2Y 01/17/2024	3,035	43,633	0.010%
TRS CL 2Y 01/18/2024	(5,469)	(14,110)	(0.003%)
TRS CLF 2Y 01/18/2024	(6,900)	(13,455)	(0.003%)
TRS CLF 2Y 01/18/2024	(12,900)	(25,155)	(0.006%)
TRS CLX 2Y 01/18/2024	(2,702)	4,783	0.001%
TRS CME 2Y 01/18/2024	5,212	4,222	0.001%
TRS CMG 2Y 01/18/2024	419	19,727	0.005%
TRS CMI 2Y 01/18/2024	400	(184)	0.000%
TRS CMI 2Y 01/18/2024	400	(184)	0.000%
TRS CMI 2Y 01/18/2024	900	(414)	0.000%
TRS CMI 2Y 01/18/2024	400	(184)	0.000%
TRS CMI 2Y 01/18/2024	1,300	(598)	0.000%
TRS CN/696 2Y 01/17/2024	323,000	(9,113)	(0.002%)
TRS CNSZ1CNSZ/002440 2Y 01/17/2024	340,150	39,704	0.010%
TRS COF 2Y 01/18/2024	(11,004)	25,309	0.006%
TRS CONE 2Y 01/18/2024	2,400	192	0.000%
TRS CORN 2Y 01/18/2024	(34,400)	(4,128)	(0.001%)
TRS CORN 2Y 01/18/2024	(5,000)	(600)	0.000%
TRS COUP 2Y 01/18/2024	2,400	(5,326)	(0.001%)
TRS CPT 2Y 01/18/2024	3,731	6,678	0.002%
TRS CSX 2Y 01/18/2024	10,187	11,511	0.003%
TRS CTAQ 2Y 01/18/2024	13,000	130	0.000%
TRS CTAQ 2Y 01/18/2024	16,634	166	0.000%

TRS CTVA 2Y 01/18/2024	(7,504)	(8,930)	(0.002%)
TRS CTXS 2Y 01/18/2024	2,955	32,091	0.008%
TRS CVNA 2Y 01/18/2024	1,306	6,909	0.002%
TRS D 2Y 01/18/2024	5,500	1,980	0.000%
TRS D 2Y 01/18/2024	4,240	1,526	0.000%
TRS DASH 2Y 01/18/2024	2,207	(10,537)	(0.003%)
TRS DD 2Y 01/18/2024	(15,388)	(37,547)	(0.009%)
TRS DDD 2Y 01/18/2024	(5,500)	(660)	0.000%
TRS DE 2Y 01/18/2024	(3,938)	4,135	0.001%
TRS DE/AFX 2Y 01/17/2024	(1,383)	(4,015)	(0.001%)
TRS DE/ALV 2Y 01/17/2024	(5,654)	(18,024)	(0.004%)
TRS DE/BNR 2Y 01/17/2024	(7,544)	(27,141)	(0.007%)
TRS DE/DPW 2Y 01/17/2024	8,431	28,796	0.007%
TRS DE/EOAN 2Y 01/17/2024	(25,963)	(31,451)	(0.008%)
TRS DE/HFG 2Y 01/17/2024	(6,620)	66,475	0.016%
TRS DE/HNR1 2Y 01/17/2024	(4,858)	(25,442)	(0.006%)
TRS DE/HNR1 2Y 01/17/2024	(512)	(2,915)	(0.001%)
TRS DE/IFX 2Y 01/17/2024	19,485	31,501	0.008%
TRS DE/KGX 2Y 01/17/2024	3,010	(11,926)	(0.003%)
TRS DE/MUV2 2Y 01/17/2024	592	6,841	0.002%
TRS DE/MUV2 2Y 01/17/2024	1,383	15,982	0.004%
TRS DE/RWE 2Y 01/17/2024	(13,870)	(15,159)	(0.004%)
TRS DE/VNA 2Y 01/17/2024	15,163	(3,971)	(0.001%)
TRS DEI 2Y 01/18/2024	16,640	7,322	0.002%
TRS DFS 2Y 01/18/2024	(10,284)	(5,862)	(0.001%)
TRS DHR 2Y 01/18/2024	1,043	14,633	0.004%
TRS DIS 2Y 01/18/2024	3,646	16,371	0.004%
TRS DIS 2Y 01/18/2024	600	2,694	0.001%
TRS DIS 2Y 01/18/2024	2,700	12,123	0.003%
TRS DISCK 2Y 01/18/2024	(31,011)	(35,663)	(0.009%)
TRS DK/COLOB 2Y 01/17/2024	1,715	16,935	0.004%
TRS DK/DEMANT 2Y 01/17/2024	10,717	32,485	0.008%
TRS DK/DSV 2Y 01/17/2024	(7,623)	(95,695)	(0.023%)
TRS DK/GMAB 2Y 01/17/2024	1,963	64,311	0.015%
TRS DK/GN 2Y 01/17/2024	(3,183)	(12,426)	(0.003%)
TRS DK/GN 2Y 01/17/2024	(3,081)	(12,028)	(0.003%)
TRS DK/MAERSKB 2Y 01/17/2024	(42)	(12,345)	(0.003%)
TRS DK/MAERSKB 2Y 01/17/2024	(72)	(25,021)	(0.006%)
TRS DK/RBREW 2Y 01/17/2024	3,747	19,504	0.005%
TRS DK/TRYG 2Y 01/17/2024	(14,428)	7,952	0.002%
TRS DK/VWS 2Y 01/17/2024	(8,907)	20,454	0.005%
TRS DK/VWS 2Y 01/17/2024	(4,675)	(4,223)	(0.001%)
TRS DLTR 2Y 01/18/2024	1,075	505	0.000%
TRS DLTR 2Y 01/18/2024	1,600	752	0.000%
TRS DOW 2Y 01/18/2024	(33,288)	(89,212)	(0.021%)
TRS DOW 2Y 01/18/2024	(1,000)	(2,680)	(0.001%)
TRS DRE 2Y 01/18/2024	(6,298)	(17,382)	(0.004%)
TRS DWIN 2Y 01/18/2024	14,817	741	0.000%
TRS ECL 2Y 01/18/2024	(425)	(2,299)	(0.001%)
TRS ECL 2Y 01/18/2024	(1,036)	(5,605)	(0.001%)
TRS ELAN 2Y 01/18/2024	16,151	(1,292)	0.000%
TRS ELF 2Y 01/18/2024	14,694	28,947	0.007%
TRS EMN 2Y 01/18/2024	(6,420)	(25,102)	(0.006%)
TRS EMN 2Y 01/18/2024	(2,500)	(7,475)	(0.002%)
TRS EMN 2Y 01/18/2024	(400)	(1,196)	0.000%
TRS EOG 2Y 01/18/2024	16,170	65,003	0.016%
TRS EQD 2Y 01/18/2024	14,817	0	0.000%
TRS EQH 2Y 01/18/2024	12,681	5,199	0.001%
TRS EQR 2Y 01/18/2024	5,614	7,130	0.002%
TRS ES 2Y 01/18/2024	2,974	327	0.000%
TRS ES/AMS 2Y 01/17/2024	6,017	5,206	0.001%
TRS ES/AMS 2Y 01/17/2024	4,736	27,822	0.007%
TRS ES/BBVA 2Y 01/17/2024	(60,601)	(9,314)	(0.002%)
TRS ES/ITX 2Y 01/17/2024	7,887	9,877	0.002%
TRS ES/ITX 2Y 01/17/2024	8,779	10,994	0.003%
TRS ES/ITX 2Y 01/17/2024	11,913	14,919	0.004%
TRS ES/ITX 2Y 01/17/2024	13,908	17,418	0.004%
TRS ES/REE 2Y 01/17/2024	(16,011)	(4,010)	(0.001%)
TRS EUCR 2Y 01/18/2024	3,900	(312)	0.000%
TRS EUCRW 2Y 01/18/2024	1,300	(241)	0.000%
TRS EW 2Y 01/18/2024	(3,372)	(32,506)	(0.008%)
TRS EXPD 2Y 01/18/2024	(4,299)	3,525	0.001%
TRS EXPD 2Y 01/18/2024	(3,380)	2,772	0.001%
TRS EZPW 2Y 01/18/2024	65,300	22,855	0.005%
TRS EZPW 2Y 01/18/2024	19,000	6,650	0.002%
TRS FB 2Y 01/18/2024	474	(2,517)	(0.001%)
TRS FB 2Y 01/18/2024	2,061	(10,944)	(0.003%)
TRS FB 2Y 01/18/2024	1,979	(10,508)	(0.003%)
TRS FB 2Y 01/18/2024	1,365	(7,248)	(0.002%)
TRS FBHS 2Y 01/18/2024	(3,222)	(2,900)	(0.001%)
TRS FCFS 2Y 01/18/2024	6,191	73,921	0.018%
TRS FCFS 2Y 01/18/2024	1,100	13,134	0.003%
TRS FCX 2Y 01/18/2024	(18,762)	(84,054)	(0.020%)
TRS FCX 2Y 01/18/2024	(11,692)	(52,380)	(0.013%)
TRS FI/KOJAMO 2Y 01/17/2024	12,027	12,597	0.003%
TRS FI/KOJAMO 2Y 01/17/2024	11,886	12,450	0.003%
TRS FI/STERV 2Y 01/17/2024	15,863	16,976	0.004%
TRS FLT 2Y 01/18/2024	1,950	16,829	0.004%
TRS FNV 2Y 01/18/2024	5,074	42,571	0.010%
TRS FR/AI 2Y 01/17/2024	(1,832)	4,213	0.001%
TRS FR/AIR 2Y 01/17/2024	2,304	32,448	0.008%
TRS FR/AIR 2Y 01/17/2024	3,310	30,070	0.007%
TRS FR/CAP 2Y 01/17/2024	7,723	98,477	0.024%
TRS FR/EDEN 2Y 01/17/2024	11,912	27,395	0.007%
TRS FR/FDJ 2Y 01/17/2024	(6,552)	(11,488)	(0.003%)
TRS FR/FR 2Y 01/17/2024	11,698	3,596	0.001%
TRS FR/HO 2Y 01/17/2024	3,052	13,551	0.003%
TRS FR/IPN 2Y 01/17/2024	(6,670)	84,747	0.020%
TRS FR/KER 2Y 01/17/2024	394	(4,755)	(0.001%)
TRS FR/LR 2Y 01/17/2024	4,356	14,382	0.003%

TRS FR/MC 2Y 01/17/2024	(3,567)	(49,951)	(0.012%)
TRS FR/MC 2Y 01/17/2024	(298)	(5,123)	(0.001%)
TRS FR/MC 2Y 01/17/2024	(201)	(3,455)	(0.001%)
TRS FR/ORP 2Y 01/17/2024	(6,259)	(39,905)	(0.010%)
TRS FR/RMS 2Y 01/17/2024	(229)	10,689	0.003%
TRS FR/SAN 2Y 01/17/2024	7,216	32,697	0.008%
TRS FR/SGO 2Y 01/17/2024	(4,228)	(14,778)	(0.004%)
TRS FR/TTE 2Y 01/17/2024	7,548	3,437	0.001%
TRS FRC 2Y 01/18/2024	(2,996)	(2,187)	(0.001%)
TRS FRPT 2Y 01/18/2024	3,900	(16,635)	(0.004%)
TRS FRPT 2Y 01/18/2024	600	3,045	0.001%
TRS FRPT 2Y 01/18/2024	500	4,364	0.001%
TRS FUN 2Y 01/18/2024	6,570	3,219	0.001%
TRS FUN 2Y 01/18/2024	2,000	980	0.000%
TRS FUN 2Y 01/18/2024	1,891	2,704	0.001%
TRS FUN 2Y 01/18/2024	3,300	4,719	0.001%
TRS GB/ABDN 2Y 01/17/2024	(132,474)	(10,759)	(0.003%)
TRS GB/ABDN 2Y 01/17/2024	(236,513)	5,442	0.001%
TRS GB/AUTO 2Y 01/17/2024	35,256	12,312	0.003%
TRS GB/AVST 2Y 01/17/2024	37,500	(4,761)	(0.001%)
TRS GB/AZN 2Y 01/17/2024	2,540	13,408	0.003%
TRS GB/AZN 2Y 01/17/2024	1,287	6,794	0.002%
TRS GB/BARC 2Y 01/17/2024	(135,035)	(2,011)	0.000%
TRS GB/BNZL 2Y 01/17/2024	(15,142)	8,608	0.002%
TRS GB/BP/ 2Y 01/17/2024	(162,579)	40,051	0.010%
TRS GB/BPT 2Y 01/17/2024	38,116	4,127	0.001%
TRS GB/BRBY 2Y 01/17/2024	11,197	(3,713)	(0.001%)
TRS GB/BRBY 2Y 01/17/2024	36,775	(12,195)	(0.003%)
TRS GB/BRBY 2Y 01/17/2024	5,927	7,300	0.002%
TRS GB/COPA 2Y 01/18/2024	(6,636)	(1,294)	0.000%
TRS GB/CPG 2Y 01/17/2024	24,769	48,110	0.012%
TRS GB/CRN 2Y 01/17/2024	240,095	(7,800)	(0.002%)
TRS GB/CRN 2Y 01/17/2024	183,930	498	0.000%
TRS GB/DLG 2Y 01/17/2024	203,825	27,313	0.007%
TRS GB/DLN 2Y 01/17/2024	2,956	920	0.000%
TRS GB/DLN 2Y 01/17/2024	13,887	4,323	0.001%
TRS GB/FRES 2Y 01/17/2024	43,673	13,360	0.003%
TRS GB/GEN 2Y 01/17/2024	48,887	10,587	0.003%
TRS GB/GEN 2Y 01/17/2024	7,781	(2,106)	(0.001%)
TRS GB/GLEN 2Y 01/17/2024	(29,800)	(6,583)	(0.002%)
TRS GB/GLEN 2Y 01/17/2024	(20,597)	(4,614)	(0.001%)
TRS GB/GPOR 2Y 01/17/2024	6,523	1,589	0.000%
TRS GB/GPOR 2Y 01/17/2024	47,030	(5,411)	(0.001%)
TRS GB/GRG 2Y 01/17/2024	10,009	48,636	0.012%
TRS GB/HL/ 2Y 01/17/2024	(43,681)	(30,153)	(0.007%)
TRS GB/HLMA 2Y 01/17/2024	(7,760)	(8,403)	(0.002%)
TRS GB/IHG 2Y 01/17/2024	34,624	179,026	0.043%
TRS GB/LLOY 2Y 01/17/2024	1,074,086	(6,833)	(0.002%)
TRS GB/MGGT 2Y 01/17/2024	25,000	(541)	0.000%
TRS GB/MGGT 2Y 01/17/2024	48,503	(1,050)	0.000%
TRS GB/PRU 2Y 01/17/2024	(105,903)	(13,618)	(0.003%)
TRS GB/PRU 2Y 01/17/2024	(33,140)	(4,261)	(0.001%)
TRS GB/PRU 2Y 01/17/2024	(27,009)	(3,473)	(0.001%)
TRS GB/RDSB 2Y 01/17/2024	(47,874)	(18,533)	(0.004%)
TRS GB/RTO 2Y 01/17/2024	(59,317)	(45,387)	(0.011%)
TRS GB/SMIN 2Y 01/17/2024	15,854	18,669	0.004%
TRS GB/TCS 2Y 01/18/2024	2,123	6,301	0.002%
TRS GB/TCS 2Y 01/18/2024	4,547	(1,273)	0.000%
TRS GB/TCS 2Y 01/18/2024	1,583	(443)	0.000%
TRS GB/TRN 2Y 01/17/2024	4,204	(353)	0.000%
TRS GB/TRN 2Y 01/17/2024	105,716	(8,872)	(0.002%)
TRS GB/WTB 2Y 01/17/2024	(18,617)	(9,324)	(0.002%)
TRS GBIO 2Y 01/18/2024	4,807	2,788	0.001%
TRS GE 2Y 01/18/2024	4,200	10,038	0.002%
TRS GE 2Y 01/18/2024	900	2,151	0.001%
TRS GE 2Y 01/18/2024	18,203	43,505	0.010%
TRS GLUE 2Y 01/18/2024	2,300	4,393	0.001%
TRS GLW 2Y 01/18/2024	(10,391)	(312)	0.000%
TRS GOOG 2Y 01/18/2024	394	(21,189)	(0.005%)
TRS GS 2Y 01/18/2024	1,604	(11,805)	(0.003%)
TRS HBAN 2Y 01/18/2024	58,523	2,341	0.001%
TRS HIG 2Y 01/18/2024	5,058	5,412	0.001%
TRS HK/1209 2Y 01/17/2024	73,200	(41,775)	(0.010%)
TRS HK/1209 2Y 01/17/2024	18,200	(10,387)	(0.002%)
TRS HK/1299 2Y 01/17/2024	39,600	(4,825)	(0.001%)
TRS HK/1876 2Y 01/17/2024	118,159	(5,304)	(0.001%)
TRS HK/1876 2Y 01/17/2024	56,941	2,921	0.001%
TRS HK/1910 2Y 01/17/2024	12,900	(165)	0.000%
TRS HK/1910 2Y 01/17/2024	279,000	15,743	0.004%
TRS HK/1913 2Y 01/17/2024	96,000	(26,470)	(0.006%)
TRS HK/2669 2Y 01/17/2024	105,000	4,309	0.001%
TRS HK/2669 2Y 01/17/2024	460,000	18,878	0.005%
TRS HK/6098 2Y 01/17/2024	65,000	(12,087)	(0.003%)
TRS HK/6098 2Y 01/17/2024	15,000	(10,099)	(0.002%)
TRS HK/6823 2Y 01/17/2024	801,000	(6,163)	(0.001%)
TRS HK/9666 2Y 01/17/2024	9,425	2,960	0.001%
TRS HK/9666 2Y 01/17/2024	3,831	1,340	0.000%
TRS HK/9666 2Y 01/17/2024	9,424	3,784	0.001%
TRS HK/9666 2Y 01/17/2024	37,820	9,939	0.002%
TRS HLXA 2Y 01/18/2024	13,449	(134)	0.000%
TRS HRL 2Y 01/18/2024	(8,968)	(53,987)	(0.013%)
TRS HSAQ 2Y 01/18/2024	657	99	0.000%
TRS HSY 2Y 01/18/2024	(1,792)	(6,630)	(0.002%)
TRS HTHT 2Y 01/18/2024	6,200	20,026	0.005%
TRS IDXX 2Y 01/18/2024	(1,675)	(78,558)	(0.019%)
TRS IE/FLTR 2Y 01/17/2024	(2,395)	(36,811)	(0.009%)
TRS IEX 2Y 01/18/2024	(5,282)	7,870	0.002%
TRS INCY 2Y 01/18/2024	(1,450)	(2,045)	0.000%
TRS INCY 2Y 01/18/2024	(700)	(987)	0.000%
TRS INCY 2Y 01/18/2024	(262)	(369)	0.000%

TRS INCY 2Y 01/18/2024	(1,900)	(2,679)	(0.001%)
TRS INCY 2Y 01/18/2024	(700)	(987)	0.000%
TRS INCY 2Y 01/18/2024	(500)	(705)	0.000%
TRS INFO 2Y 01/18/2024	8,715	(12,898)	(0.003%)
TRS INTC 2Y 01/18/2024	(6,281)	(5,213)	(0.001%)
TRS INTC 2Y 01/18/2024	(7,823)	(6,493)	(0.002%)
TRS INTC 2Y 01/18/2024	(7,600)	(6,308)	(0.002%)
TRS INTC 2Y 01/18/2024	(11,622)	(9,646)	(0.002%)
TRS INTU 2Y 01/18/2024	997	(4,257)	(0.001%)
TRS IP 2Y 01/18/2024	5,536	4,318	0.001%
TRS IPOF 2Y 01/18/2024	11,000	(2,420)	(0.001%)
TRS IPOF/WS 2Y 01/18/2024	2,750	(1,045)	0.000%
TRS IQV 2Y 01/18/2024	(1,277)	(12,706)	(0.003%)
TRS ISRG 2Y 01/18/2024	2,880	79,603	0.019%
TRS ISRG 2Y 01/18/2024	300	8,292	0.002%
TRS IT/ATL 2Y 01/17/2024	9,210	5,715	0.001%
TRS IT/ATL 2Y 01/17/2024	27,961	17,349	0.004%
TRS IT/BMED 2Y 01/17/2024	91,653	20,452	0.005%
TRS IT/EXO 2Y 01/17/2024	3,955	6,754	0.002%
TRS IT/ISP 2Y 01/17/2024	(115,140)	(9,504)	(0.002%)
TRS IT/SRG 2Y 01/17/2024	(239,168)	(40,844)	(0.010%)
TRS JKHY 2Y 01/18/2024	(2,300)	(16,261)	(0.004%)
TRS JKHY 2Y 01/18/2024	(6,005)	(42,455)	(0.010%)
TRS JNJ 2Y 01/18/2024	(9,224)	646	0.000%
TRS JP/2412 2Y 01/17/2024	6,300	(24,920)	(0.006%)
TRS JP/2587 2Y 01/17/2024	9,200	(2,799)	(0.001%)
TRS JP/3382 2Y 01/17/2024	11,600	7,059	0.002%
TRS JP/3769 2Y 01/17/2024	(2,600)	4,973	0.001%
TRS JP/4091 2Y 01/17/2024	25,900	(21,165)	(0.005%)
TRS JP/4502 2Y 01/17/2024	(116,600)	(4,055)	(0.001%)
TRS JP/4503 2Y 01/17/2024	50,500	29,634	0.007%
TRS JP/4523 2Y 01/17/2024	6,900	(23,694)	(0.006%)
TRS JP/4528 2Y 01/17/2024	(14,200)	(12,838)	(0.003%)
TRS JP/4543 2Y 01/17/2024	7,700	402	0.000%
TRS JP/4568 2Y 01/17/2024	50,000	48,466	0.012%
TRS JP/4751 2Y 01/17/2024	16,500	(15,922)	(0.004%)
TRS JP/4751 2Y 01/17/2024	10,200	(9,843)	(0.002%)
TRS JP/4927 2Y 01/17/2024	(15,400)	27,311	0.007%
TRS JP/5108 2Y 01/17/2024	12,500	(1,956)	0.000%
TRS JP/5233 2Y 01/17/2024	28,900	(11,306)	(0.003%)
TRS JP/5713 2Y 01/17/2024	(27,500)	13,627	0.003%
TRS JP/5802 2Y 01/17/2024	23,500	(5,925)	(0.001%)
TRS JP/6098 2Y 01/17/2024	5,200	6,329	0.002%
TRS JP/6113 2Y 01/17/2024	32,400	(1,690)	0.000%
TRS JP/6146 2Y 01/17/2024	1,600	34,078	0.008%
TRS JP/6273 2Y 01/17/2024	(1,300)	(7,120)	(0.002%)
TRS JP/6326 2Y 01/17/2024	(5,300)	(783)	0.000%
TRS JP/6326 2Y 01/17/2024	(20,100)	(7,688)	(0.002%)
TRS JP/6460 2Y 01/17/2024	36,500	(36,490)	(0.009%)
TRS JP/6465 2Y 01/17/2024	2,500	(2,608)	(0.001%)
TRS JP/6465 2Y 01/17/2024	14,100	(14,709)	(0.004%)
TRS JP/6471 2Y 01/17/2024	53,000	(15,205)	(0.004%)
TRS JP/6501 2Y 01/17/2024	(8,800)	30,754	0.007%
TRS JP/6501 2Y 01/17/2024	(1,900)	6,640	0.002%
TRS JP/6594 2Y 01/17/2024	(5,700)	2,478	0.001%
TRS JP/6752 2Y 01/17/2024	105,800	3,679	0.001%
TRS JP/6861 2Y 01/17/2024	1,000	(6,694)	(0.002%)
TRS JP/6902 2Y 01/17/2024	(19,000)	(84,569)	(0.020%)
TRS JP/6920 2Y 01/17/2024	(1,300)	(55,716)	(0.013%)
TRS JP/6923 2Y 01/17/2024	18,300	(24,022)	(0.006%)
TRS JP/6923 2Y 01/17/2024	49,900	(65,504)	(0.016%)
TRS JP/6923 2Y 01/17/2024	2,600	(3,413)	(0.001%)
TRS JP/6954 2Y 01/17/2024	(5,000)	5,216	0.001%
TRS JP/6965 2Y 01/17/2024	7,600	3,964	0.001%
TRS JP/6971 2Y 01/17/2024	(4,700)	1,880	0.000%
TRS JP/7205 2Y 01/17/2024	97,700	(37,371)	(0.009%)
TRS JP/7518 2Y 01/17/2024	9,800	(27,262)	(0.007%)
TRS JP/7936 2Y 01/17/2024	29,000	(75,885)	(0.018%)
TRS JP/7956 2Y 01/17/2024	13,000	339	0.000%
TRS JP/8058 2Y 01/17/2024	9,600	4,006	0.001%
TRS JP/8058 2Y 01/17/2024	1,200	501	0.000%
TRS JP/8591 2Y 01/17/2024	17,700	11,233	0.003%
TRS JP/8801 2Y 01/17/2024	22,800	(32,605)	(0.008%)
TRS JP/8801 2Y 01/17/2024	30,600	(43,760)	(0.011%)
TRS JP/8804 2Y 01/17/2024	33,100	(4,604)	(0.001%)
TRS JP/9064 2Y 01/17/2024	(13,200)	(2,295)	(0.001%)
TRS JP/9143 2Y 01/17/2024	(12,100)	(3,576)	(0.001%)
TRS JP/9843 2Y 01/17/2024	(2,100)	23,642	0.006%
TRS JP/9983 2Y 01/17/2024	500	(14,953)	(0.004%)
TRS JPM 2Y 01/18/2024	(10,233)	(4,196)	(0.001%)
TRS KIE 2Y 01/18/2024	(7,500)	(3,225)	(0.001%)
TRS KIM 2Y 01/18/2024	26,518	48,793	0.012%
TRS KKR 2Y 01/18/2024	7,879	4,412	0.001%
TRS KL 2Y 01/18/2024	15,503	50,540	0.012%
TRS KL 2Y 01/18/2024	1,119	3,648	0.001%
TRS KL 2Y 01/18/2024	8,378	27,312	0.007%
TRS KLAC 2Y 01/18/2024	2,430	49,086	0.012%
TRS KLAC 2Y 01/18/2024	150	3,030	0.001%
TRS KLAC 2Y 01/18/2024	741	14,968	0.004%
TRS KLAC 2Y 01/18/2024	1,230	24,846	0.006%
TRS KLAC 2Y 01/18/2024	1,468	29,654	0.007%
TRS KMB 2Y 01/18/2024	2,434	11,245	0.003%
TRS KMX 2Y 01/18/2024	(2,349)	27,624	0.007%
TRS KR 2Y 01/18/2024	(12,040)	11,558	0.003%
TRS KYMR 2Y 01/18/2024	1,700	13,668	0.003%
TRS LBRDK 2Y 01/18/2024	1,425	15,162	0.004%
TRS LCAP 2Y 01/18/2024	14,817	148	0.000%
TRS LHX 2Y 01/18/2024	3,016	724	0.000%
TRS LIN 2Y 01/18/2024	3,016	15,291	0.004%
TRS LLY 2Y 01/18/2024	4,793	4,505	0.001%

TRS LNT 2Y 01/18/2024	(5,326)	(5,219)	(0.001%)
TRS LOW 2Y 01/18/2024	(1,836)	(1,726)	0.000%
TRS LRCX 2Y 01/18/2024	(1,630)	(35,599)	(0.009%)
TRS LUMN 2Y 01/18/2024	(4,500)	(2,655)	(0.001%)
TRS LUMN 2Y 01/18/2024	(19,023)	(11,224)	(0.003%)
TRS LUV 2Y 01/18/2024	2,100	5,733	0.001%
TRS LUV 2Y 01/18/2024	9,000	24,570	0.006%
TRS LUV 2Y 01/18/2024	1,200	49,336	0.012%
TRS LUV 2Y 01/18/2024	12,642	34,513	0.008%
TRS LYB 2Y 01/18/2024	(9,182)	(47,655)	(0.011%)
TRS MAA 2Y 01/18/2024	(1,678)	(12,149)	(0.003%)
TRS MCFE 2Y 01/18/2024	20,000	800	0.000%
TRS MCHP 2Y 01/18/2024	(14,527)	12,784	0.003%
TRS MELI 2Y 01/18/2024	298	41,207	0.010%
TRS MKSI 2Y 01/18/2024	(662)	(6,997)	(0.002%)
TRS MLAC 2Y 01/18/2024	14,817	3,556	0.001%
TRS MLM 2Y 01/18/2024	910	(200)	0.000%
TRS MNST 2Y 01/18/2024	3,847	18,581	0.004%
TRS MRK 2Y 01/18/2024	(9,562)	(12,909)	(0.003%)
TRS MRVL 2Y 01/18/2024	3,826	(3,367)	(0.001%)
TRS MSCI 2Y 01/18/2024	(1,427)	(14,655)	(0.004%)
TRS MSFT 2Y 01/18/2024	3,521	5,880	0.001%
TRS MT 2Y 01/18/2024	(3,600)	(1,008)	0.000%
TRS MT 2Y 01/18/2024	(14,000)	(3,920)	(0.001%)
TRS MT 2Y 01/18/2024	(1,600)	(448)	0.000%
TRS MTCH 2Y 01/18/2024	(3,656)	(30,857)	(0.007%)
TRS MTD 2Y 01/18/2024	(389)	(50,652)	(0.012%)
TRS MX/ALFAA 2Y 01/17/2024	439,400	(3,648)	(0.001%)
TRS MX/ALPEKA 2Y 01/17/2024	(154,164)	1,129	0.000%
TRS MX/AXTELCPO 2Y 01/17/2024	(132,261)	1,163	0.000%
TRS NEE 2Y 01/18/2024	6,299	19,149	0.005%
TRS NICE 2Y 01/18/2024	340	1,652	0.000%
TRS NICE 2Y 01/18/2024	1,870	9,088	0.002%
TRS NL/AD 2Y 01/17/2024	(25,102)	(5,716)	(0.001%)
TRS NL/ASML 2Y 01/17/2024	829	1,133	0.000%
TRS NL/EQT 2Y 01/17/2024	(3,372)	9,702	0.002%
TRS NL/EQT 2Y 01/17/2024	(8,080)	23,249	0.006%
TRS NL/IMCD 2Y 01/17/2024	(818)	11,269	0.003%
TRS NL/IMCD 2Y 01/17/2024	(2,270)	31,271	0.008%
TRS NL/INGA 2Y 01/17/2024	11,449	1,903	0.000%
TRS NL/INGA 2Y 01/17/2024	59,087	9,822	0.002%
TRS NL/INGA 2Y 01/17/2024	15,348	2,551	0.001%
TRS NL/PRX 2Y 01/17/2024	3,845	22,413	0.005%
TRS NL/UMG 2Y 01/17/2024	20,492	18,198	0.004%
TRS NL/WKL 2Y 01/17/2024	(4,287)	(3,661)	(0.001%)
TRS NLOK 2Y 01/18/2024	(1,133)	(1,314)	0.000%
TRS NO/BAKKA 2Y 01/17/2024	1,538	1,699	0.000%
TRS NO/EQNR 2Y 01/17/2024	10,184	6,302	0.002%
TRS NO/EQNR 2Y 01/17/2024	51,283	31,737	0.008%
TRS NO/MOWI 2Y 01/17/2024	4,248	213	0.000%
TRS NO/SALM 2Y 01/17/2024	1,482	1,290	0.000%
TRS NO/YAR 2Y 01/17/2024	(9,129)	8,293	0.002%
TRS NRG 2Y 01/18/2024	(7,561)	(22,834)	(0.005%)
TRS NSC 2Y 01/18/2024	1,459	14,502	0.003%
TRS NUAN 2Y 01/18/2024	(1,800)	(414)	0.000%
TRS NVDA 2Y 01/18/2024	1,093	(11,455)	(0.003%)
TRS NVDA 2Y 01/18/2024	913	(9,568)	(0.002%)
TRS NWSA 2Y 01/18/2024	33,377	35,380	0.008%
TRS OCA 2Y 01/18/2024	14,817	148	0.000%
TRS ODFL 2Y 01/18/2024	(1,873)	(9,009)	(0.002%)
TRS OGN 2Y 01/18/2024	(19,218)	(21,524)	(0.005%)
TRS OLK 2Y 01/18/2024	4,000	(6,400)	(0.002%)
TRS OLK 2Y 01/18/2024	130	(208)	0.000%
TRS OLK 2Y 01/18/2024	240	(384)	0.000%
TRS OLK 2Y 01/18/2024	430	(688)	0.000%
TRS OLK 2Y 01/18/2024	84	(134)	0.000%
TRS OLK 2Y 01/18/2024	516	(826)	0.000%
TRS OPEN 2Y 01/18/2024	23,625	2,214	0.001%
TRS OPRT 2Y 01/18/2024	29,746	(5,057)	(0.001%)
TRS ORLY 2Y 01/18/2024	524	9,966	0.002%
TRS OTIS 2Y 01/18/2024	3,649	7,845	0.002%
TRS PAYC 2Y 01/18/2024	(832)	(250)	0.000%
TRS PCAR 2Y 01/18/2024	4,300	731	0.000%
TRS PCAR 2Y 01/18/2024	2,900	493	0.000%
TRS PCAR 2Y 01/18/2024	1,200	204	0.000%
TRS PCTY 2Y 01/18/2024	2,697	20,551	0.005%
TRS PG 2Y 01/18/2024	(2,404)	(11,347)	(0.003%)
TRS PMVC 2Y 01/18/2024	14,817	(296)	0.000%
TRS PNC 2Y 01/18/2024	2,248	5,485	0.001%
TRS PNR 2Y 01/18/2024	(4,165)	2,916	0.001%
TRS POOL 2Y 01/18/2024	(770)	1,194	0.000%
TRS PRU 2Y 01/18/2024	(2,897)	(3,795)	(0.001%)
TRS PSTH 2Y 01/18/2024	21,583	(216)	0.000%
TRS PSTH 2Y 01/18/2024	25,000	(250)	0.000%
TRS PSX 2Y 01/18/2024	(8,211)	(15,929)	(0.004%)
TRS PSX 2Y 01/18/2024	(75)	(146)	0.000%
TRS PSX 2Y 01/18/2024	(304)	13	0.000%
TRS PSX 2Y 01/18/2024	(121)	(24)	0.000%
TRS PSX 2Y 01/18/2024	(536)	(1,040)	0.000%
TRS PSXP 2Y 01/18/2024	608	(19)	0.000%
TRS PSXP 2Y 01/18/2024	149	121	0.000%
TRS PSXP 2Y 01/18/2024	243	33	0.000%
TRS PSXP 2Y 01/18/2024	1,072	868	0.000%
TRS PSXP 2Y 01/18/2024	16,423	13,303	0.003%
TRS PTC 2Y 01/18/2024	(10,682)	(26,491)	(0.006%)
TRS PTIC 2Y 01/18/2024	9,600	0	0.000%
TRS PXD 2Y 01/18/2024	2,610	20,149	0.005%
TRS PXD 2Y 01/18/2024	1,955	15,093	0.004%
TRS PYCR 2Y 01/18/2024	12,671	(35,986)	(0.009%)
TRS PYPL 2Y 01/18/2024	(6,512)	13,545	0.003%

TRS QCOM 2Y 01/18/2024	4,800	(30,768)	(0.007%)
TRS R 2Y 01/18/2024	(4,700)	(9,870)	(0.002%)
TRS RAPT 2Y 01/18/2024	2,156	10,996	0.003%
TRS RIVN 2Y 01/18/2024	3,897	53,690	0.013%
TRS RMD 2Y 01/18/2024	3,048	11,948	0.003%
TRS RNR 2Y 01/18/2024	8,869	16,408	0.004%
TRS ROST 2Y 01/18/2024	2,649	14,464	0.003%
TRS RTX 2Y 01/18/2024	(3,663)	(9,634)	(0.002%)
TRS SBAC 2Y 01/18/2024	(927)	(17,465)	(0.004%)
TRS SBUX 2Y 01/18/2024	4,265	3,071	0.001%
TRS SCHW 2Y 01/18/2024	6,766	16,915	0.004%
TRS SE/ALFA 2Y 01/17/2024	7,527	17,076	0.004%
TRS SE/ASSAB 2Y 01/17/2024	9,876	9,071	0.002%
TRS SE/ATCOB 2Y 01/17/2024	5,454	19,616	0.005%
TRS SE/BOL 2Y 01/17/2024	4,844	(549)	0.000%
TRS SE/BOL 2Y 01/17/2024	17,948	34,958	0.008%
TRS SE/INVEA 2Y 01/17/2024	(35,856)	(6,497)	(0.002%)
TRS SE/NDA 2Y 01/17/2024	(37,438)	(5,386)	(0.001%)
TRS SE/SKFB 2Y 01/17/2024	(20,272)	(11,890)	(0.003%)
TRS SE/TRELB 2Y 01/17/2024	12,820	36,745	0.009%
TRS SEE 2Y 01/18/2024	5,530	12,885	0.003%
TRS SHW 2Y 01/18/2024	1,087	7,087	0.002%
TRS SIBN 2Y 01/18/2024	6,589	15,616	0.004%
TRS SNA 2Y 01/18/2024	(3,223)	4,190	0.001%
TRS SNCY 2Y 01/18/2024	15,000	28,500	0.007%
TRS SNPS 2Y 01/18/2024	2,729	19,649	0.005%
TRS SNRH 2Y 01/18/2024	14,817	(148)	0.000%
TRS SOXX 2Y 01/18/2024	(180)	(97,618)	(0.023%)
TRS SOXX 2Y 01/18/2024	(1,100)	(2,002)	0.000%
TRS SOXX 2Y 01/18/2024	(170)	(309)	0.000%
TRS SOYB 2Y 01/18/2024	(9,000)	(8,640)	(0.002%)
TRS SOYB 2Y 01/18/2024	(26,816)	(25,743)	(0.006%)
TRS SPGI 2Y 01/18/2024	(2,200)	15,488	0.004%
TRS SPGI 2Y 01/18/2024	(2,473)	17,410	0.004%
TRS SRE 2Y 01/18/2024	7,226	33,167	0.008%
TRS SRRK 2Y 01/18/2024	11,550	(11,435)	(0.003%)
TRS STT 2Y 01/18/2024	17,176	19,581	0.005%
TRS STZ 2Y 01/18/2024	4,775	47,416	0.011%
TRS SYF 2Y 01/18/2024	(24,711)	8,155	0.002%
TRS SYK 2Y 01/18/2024	200	3,040	0.001%
TRS SYK 2Y 01/18/2024	1,000	15,200	0.004%
TRS SYK 2Y 01/18/2024	1,800	27,360	0.007%
TRS T 2Y 01/18/2024	(13,230)	(32,149)	(0.008%)
TRS T 2Y 01/18/2024	(6,700)	(16,281)	(0.004%)
TRS TCEHY 2Y 01/18/2024	3,900	2,574	0.001%
TRS TCEHY 2Y 01/18/2024	4,100	2,706	0.001%
TRS TER 2Y 01/18/2024	(4,678)	(7,344)	(0.002%)
TRS TFC 2Y 01/18/2024	(13,671)	273	0.000%
TRS TGT 2Y 01/18/2024	(2,742)	14,286	0.003%
TRS TMX 2Y 01/18/2024	11,500	25,827	0.006%
TRS TSLA 2Y 01/18/2024	(703)	(56,795)	(0.014%)
TRS TW/2330 2Y 01/18/2024	37,000	19,430	0.005%
TRS TW/2330 2Y 01/18/2024	8,000	5,148	0.001%
TRS TW/2330 2Y 01/18/2024	47,000	24,681	0.006%
TRS TW/2330 2Y 01/18/2024	17,000	8,927	0.002%
TRS UDR 2Y 01/18/2024	(5,818)	(2,153)	(0.001%)
TRS ULTA 2Y 01/18/2024	936	234	0.000%
TRS UNG 2Y 01/18/2024	(3,000)	(120)	0.000%
TRS UNG 2Y 01/18/2024	(5,300)	(212)	0.000%
TRS UNG 2Y 01/18/2024	(2,900)	(116)	0.000%
TRS UNG 2Y 01/18/2024	(7,900)	(316)	0.000%
TRS UPS 2Y 01/18/2024	1,689	14,475	0.003%
TRS V 2Y 01/18/2024	1,333	10,291	0.002%
TRS VII 2Y 01/18/2024	7,292	(438)	0.000%
TRS VIIAW 2Y 01/18/2024	3,646	(533)	0.000%
TRS VLO 2Y 01/18/2024	(4,973)	(34,165)	(0.008%)
TRS VMC 2Y 01/18/2024	5,077	6,702	0.002%
TRS VRSN 2Y 01/18/2024	3,273	39,603	0.010%
TRS VTR 2Y 01/18/2024	6,486	14,529	0.003%
TRS VZ 2Y 01/18/2024	(5,389)	(7,598)	(0.002%)
TRS VZ 2Y 01/18/2024	(4,990)	(7,036)	(0.002%)
TRS VZ 2Y 01/18/2024	(6,260)	(8,827)	(0.002%)
TRS WCN 2Y 01/18/2024	5,189	12,194	0.003%
TRS WDAY 2Y 01/18/2024	1,098	(6,632)	(0.002%)
TRS WEC 2Y 01/18/2024	3,650	329	0.000%
TRS WELL 2Y 01/18/2024	12,605	35,546	0.009%
TRS WFC 2Y 01/18/2024	46,999	(45,119)	(0.011%)
TRS WFC 2Y 01/18/2024	6,369	(6,114)	(0.001%)
TRS WFG 2Y 01/18/2024	2,413	18,677	0.004%
TRS WFG 2Y 01/18/2024	1,117	8,646	0.002%
TRS WY 2Y 01/18/2024	(18,620)	(31,840)	(0.008%)
TRS X 2Y 01/18/2024	(15,500)	(18,755)	(0.005%)
TRS X 2Y 01/18/2024	(4,100)	(4,961)	(0.001%)
TRS XEL 2Y 01/18/2024	9,621	(10,776)	(0.003%)
TRS XLF 2Y 01/18/2024	(7,600)	(608)	0.000%
TRS XLP 2Y 01/18/2024	(4,100)	(4,674)	(0.001%)
TRS XMTR 2Y 01/18/2024	4,961	34,281	0.008%
TRS XOM 2Y 01/18/2024	(30,209)	2,417	0.001%
TRS XOM 2Y 01/18/2024	(1,093)	87	0.000%
TRS XYL 2Y 01/18/2024	(3,492)	(594)	0.000%
TRS YNDX 2Y 01/18/2024	4,072	(2,565)	(0.001%)
TRS ZBRA 2Y 01/18/2024	(600)	1,794	0.000%
USD IRS 10/14/2026 PAY FIX	(2,745,000)	20,582	0.005%
USD ZCIS 10/1/31 REC CPI	307,000	9,146	0.002%
USD ZCIS 11/26/26 REC CPI	500,000	(932)	0.000%
USD ZCIS 11/26/26 REC CPI	500,000	(1,033)	0.000%
USD ZCIS 12/10/26 REC CPI	257,000	876	0.000%
USD ZCIS 12/13/26 REC CPI	256,000	256,000	0.061%
USD ZCIS 12/20/26 PAY CPI	(4,984,000)	(45,155)	(0.011%)
USD ZCIS 12/9/26 PAY CPI	(5,000,000)	(30,055)	(0.007%)

USD ZCIS 12/9/26 REC CPI	375,000	1,985	0.000%
USD ZCIS 12/9/26 REC CPI	512,000	2,982	0.001%
USD ZCIS 8/6/51 REC CPI	830,000	71,665	0.017%
USD ZCIS 9/21/31 REC CPI	234,000	8,003	0.002%
USD ZCIS 9/21/31 REC CPI	234,000	8,003	0.002%
USD ZCIS 9/21/31 REC CPI	597,000	20,087	0.005%
USD ZCIS 9/21/31 REC CPI	585,000	20,006	0.005%
USD ZCIS 9/28/31 REC CPI	680,000	25,227	0.006%
USD ZCIS 9/29/31 REC CPI	343,000	11,413	0.003%
USD ZCIS 9/30/31 REC CPI	207,000	5,973	0.001%
USD ZCIS 9/30/31 REC CPI	306,000	8,864	0.002%
USD ZCIS 9/30/31 REC CPI	342,000	9,585	0.002%

Total Swap Contracts **1,193,727**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
AMSTERDAM IDX FUT 1/22	13	1/21/2022	2,361,242	38,425	0.567%
BJH2 10YR MINI JGB FUT MAR 22	5	3/11/2022	659,002	(10,851)	0.158%
CNH2 CAN 10YR BOND FUT MAR 22	(104)	3/22/2022	(11,725,744)	(259,096)	(2.815%)
DAX INDEX FUT 3/22	(20)	3/18/2022	(9,026,028)	(142,361)	(2.167%)
EURO STOXX 50 FUT 3/22	(102)	3/18/2022	(4,978,945)	(141,479)	(1.195%)
FTSE 100 IDX FUT 3/22	20	3/18/2022	1,982,680	553	0.476%
FVH2 5YR US NOTE FUT MAR 22	(186)	3/31/2022	(22,501,640)	(3,999)	(5.403%)
G H2 LONG GILT FUT MAR 22	94	3/29/2022	15,891,489	268,740	3.816%
HANG SENG IDX FUT 1/22	37	1/28/2022	5,563,844	71,018	1.336%
IKH2 EURO BTP FUT MAR 22	(54)	3/8/2022	(9,038,028)	105,251	(2.170%)
KAH2 KOREA 10YR BND FUT MAR 22	19	3/15/2022	1,986,389	(26,411)	0.477%
MSCI EMG MKT FUT 3/22	(136)	3/18/2022	(8,338,840)	2,705	(2.002%)
OATH2 EURO OAT FUT MAR 22	15	3/8/2022	2,786,194	(25,083)	0.669%
OEH2 EURO BOBL FUT MAR 22	89	3/8/2022	13,500,743	19,988	3.241%
S&P500 EMINI FUT 3/22	(102)	3/18/2022	(24,268,350)	(649,656)	(5.827%)
SPI 200 FUT 3/22	38	3/17/2022	5,078,044	145,640	1.219%
TOPIX INDX FUT 3/22	(143)	3/10/2022	(24,763,627)	355,688	(5.946%)
TUH2 2YR US NOTE FUT MAR 22	122	3/31/2022	26,616,969	(52,595)	6.391%
TYH2 UST 10YR FUT MAR 22	(3)	3/22/2022	(391,406)	327	(0.094%)
UBH2 EURO BUXL 30Y FUT MAR 22	83	3/8/2022	19,536,000	(792,103)	4.691%
USH2 UST 30YR FUT MAR 22	41	3/22/2022	6,577,938	(64,058)	1.579%
WNH2 ULTRA US BOND FUT MAR 22	(12)	3/22/2022	(2,365,500)	51,651	(0.568%)
XMH2 AUST 10Y BOND FUT MAR 22	(10)	3/15/2022	(1,012,512)	(13,744)	(0.243%)

Total Futures Contracts **(1,121,451)**

NET ASSETS **416,497,351**

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares **10.08**
(\$94,100,405 / 9,337,320 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares **10.13**
(\$322,396,946 / 31,816,479 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 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.