ALLIANCEBERNSTEIN®

SEMI-ANNUAL REPORT

AB SICAV I

Equity
- International Health Care Portfolio
- International Technology Portfolio
- Global Real Estate Securities Portfolio
- Sustainable Global Thematic Portfolio
- India Growth Portfolio
- US Small and Mid-Cap Portfolio
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- Emerging Markets Low Volatility Equity Portfolio
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AB SICAV I is an investment company with variable capital (*société d'investissement à capital variable*) incorporated with limited liability under the laws of the Grand Duchy of Luxembourg.

RCS: B117 021

No subscriptions can be received on the basis of financial reports. Subscriptions are only valid if made on the basis of the Key Investor Information Document ("KIID") and the current prospectus accompanied by the annual report or the most recent semi-annual report, if published thereafter.

Hong Kong

As of November 30, 2022 the following portfolios of the Fund are not authorized in Hong Kong and not available to Hong Kong residents:

Select Absolute Alpha Portfolio, Concentrated Asia Equity Portfolio, Sustainable Emerging Market Debt Portfolio, Multi-Strategy Alternative Portfolio, All China Equity Portfolio, China Bond Portfolio, Financial Credit Portfolio, Sustainable Global Thematic Credit Portfolio, Event Driven Portfolio, Concentrated European Equity Portfolio, Low Volatility All Market Income Portfolio, Short Duration Income Portfolio, US Low Volatility Equity Portfolio, Asia High Yield Portfolio, Sustainable Climate Solutions Portfolio, Global Low Carbon Equity Portfolio.

As of November 30, 2022 the following portfolios of the Fund were authorized in Hong Kong but not available to Hong Kong residents during the reporting period:

China Multi-Asset Portfolio, Climate High Income Portfolio, China Net Zero Solutions Portfolio, American Multi-Asset Portfolio.

For the period from June 1, 2022 to September 26, 2022 (closure date) Europe (Ex UK) Equity Portfolio was not authorized in Hong Kong and not available to Hong Kong residents.

For the period from June 1, 2022 to October 18, 2022 (closure date), Arya European Alpha Portfolio was not authorized in Hong Kong and not available to Hong Kong residents.

For the period from June 1, 2022 to July 25, 2022 (closure date), Sustainable European Thematic Portfolio was not authorized in Hong Kong and not available to Hong Kong residents.

Germany

As of November 30, 2022, no notification pursuant to Sec. 310 of the German Capital Investment Code (*Kapitalanlagegesetzbuch*) has been filed for the following portfolios and the shares in these portfolios may not be marketed to investors in the Federal Republic of Germany:

– Concentrated Asia Equity Portfolio;
– All Market Total Return Portfolio;
– All China Equity Portfolio;
– China Bond Portfolio;
– Asia High Yield Portfolio;
– Global Value Portfolio;
– Europe (Ex UK) Equity Portfolio;
– China Multi-Asset Portfolio;
– Concentrated European Equity Portfolio;
– Low Volatility All Market Income Portfolio;
– Emerging Markets Small Cap Portfolio
– Global ESG Improvers Portfolio;
– Diversity Champions Equity Portfolio;
– US Value Portfolio.

ODDO BHF Aktiengesellschaft, Bockenheimer Landstrasse 10, 60323 Frankfurt am Main, Germany, acted as a facility referred to in Article 92(1) of Directive 2009/65/EC as amended by Directive (EU) 2019/1160 until December 31, 2022.

The prospectus, Key Information Documents, the Fund's articles of incorporation, the latest annual and semi-annual reports, the net asset value per share and the issue, redemption and conversion prices are available free of charge at www.alliancebernstein.com or at the registered office of the management company.

Austria

The following portfolios are not offered for public distribution in Austria:
– Concentrated Asia Equity Portfolio;
– Sustainable Emerging Market Debt Portfolio;
– All China Equity Portfolio;
– China Bond Portfolio;
– Asia High Yield Portfolio;
– Global Low Carbon Equity Portfolio;
– Climate High Income Portfolio;
– Europe (Ex UK) Equity Portfolio (for the period from June 1, 2022 to September 26, 2022 (closure date));
– China Multi-Asset Portfolio;
– Concentrated European Equity Portfolio;
– Low Volatility All Market Income Portfolio;
– Short Duration Income Portfolio;
– Sustainable All Market Portfolio;
– Sustainable Income Portfolio;
– US Low Volatility Equity Portfolio;
– Sustainable Climate Solutions Portfolio;
– China Net Zero Solutions Portfolio;
– American Multi-Asset Portfolio

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December 20, 2022

Dear Shareholder,

This report provides an update for AB SICAV I (the "Fund") for the semi-annual reporting period ended November 30, 2022.

US, international and emerging-market stocks declined during the six-month period ended November 30, 2022. The global economic outlook deteriorated as persistent inflation and increasingly hawkish central banks—led by the US Federal Reserve (the "Fed")—elevated investor concern that rapidly rising borrowing costs would slow economic growth significantly and tip global economies into recession. Volatility increased and stocks pulled back as the Fed implemented four consecutive 0.75% interest-rate increases. Equity markets began to rebound at the end of the period, after some early evidence of easing inflationary pressures raised hopes that the Fed and other key central banks would soon slow the pace of rate hikes and review the impact of higher rates over a longer time horizon.

Against a backdrop of rising rates, growth stocks came under pressure throughout most of the period. Within large-cap markets, growth stocks declined, while value stocks rose modestly. Small-cap stocks rose and outperformed large-cap stocks on a relative basis.

Fixed-income government bond market yields rose, and bond prices fell in most markets except Australia as central banks raised interest rates to combat inflation. Longer-term bonds rallied in November, as lower-than-expected inflation numbers led to optimism that central bank policy rate increases would moderate. Relative developed-market government bond returns were led by Australia and Canada, and trailed significantly in the UK.

Securitized assets generally outperformed corporate bonds. Global investment-grade corporate bonds—which typically have longer maturities and are more sensitive to changes in yields than high-yield corporates—slightly outperformed US Treasuries in the US and outperformed eurozone treasuries by a wider margin. High-yield corporate bonds outperformed government bonds in the US and eurozone. Emerging-market hard-currency corporate bonds outperformed developed-market corporates, while emerging-market sovereign bonds trailed developed-market treasuries. Emerging-market local-currency bonds underperformed as the US dollar advanced against the vast majority of developed-market and emerging-market currencies. Brent crude oil prices fell sharply as global growth and demand slowed.

We appreciate your investment in the Fund.

Sincerely,

AllianceBernstein L.P., the Investment Manager of the Fund

	6 Months*	12 Months
International Health Care Portfolio		
Class		
A	5.52%	-0.17%
A EUR	8.87%	8.80%
A EUR H	3.36%	-3.24%
A SGD	4.81%	-0.45%
A SGD H	5.93%(1)	–
AD	5.53%	-0.20%
AD AUD H	4.51%	-2.08%
AX	5.79%	0.33%
B	4.99%	-1.16%
B SGD	4.29%	-1.43%
BX	5.79%	0.33%
C	5.29%	-0.62%
C EUR	8.62%	8.31%
ED	5.00%	-1.17%
ED AUD H	3.93%	-3.01%
I	5.95%	0.64%
I EUR	9.30%	9.67%
I GBP	10.75%	11.02%
S1	6.05%	0.82%
S1 EUR	9.41%	9.88%
S1 GBP	10.87%	7.83%(2)
S14	7.87%(3)	–
S14 GBP	11.04%	11.58%
International Technology Portfolio		
Class		
A	-4.39%	-37.50%
A AUD H	-6.71%	-39.98%
A EUR	-1.36%	-31.89%
A PLN H	-4.45%	-38.43%
A SGD	-5.04%	-37.68%
B	-4.86%	-38.13%
C	-4.60%	-37.78%
C EUR	-1.58%	-32.19%
E	-4.86%	-38.13%
E AUD H	-7.20%	-40.67%
I	-4.00%	-37.00%
I EUR	-0.96%	-31.34%
S1	-3.88%	-36.85%
S1 EUR	-0.84%	-31.17%
S14	-1.70%(3)	–
Global Real Estate Securities Portfolio		
Class		
A	-11.77%	-19.48%
A EUR	-9.01%	-12.25%
AD	-11.76%	-19.46%
AD AUD H	-13.41%	-21.73%
AD NZD H	-13.46%	-21.61%
AD SGD H	-12.56%	-20.30%
B	-12.22%	-20.30%
C	-11.98%	-19.87%
I	-11.43%	-18.86%
I EUR	-8.63%	-11.56%
ID	-11.45%	-18.86%
S1 EUR	-8.42%	-11.19%
S1 GBP	-7.22%	-10.08%

Class	6 Months*	12 Months
Sustainable Global Thematic Portfolio		
A	-2.64%	-22.85%
A AUD H	-4.50%	-25.14%
A CAD H	-3.21%	-23.61%
A EUR	0.43%	-15.91%
A EUR H	-5.03%	-25.61%
A GBP	1.80%	-14.86%
A HKD	-3.08%	-22.72%
A SGD	-3.31%	-23.07%
A SGD H	-3.62%	-23.72%
AN	-2.64%	-22.86%
AX	-2.65%	-22.85%
AX EUR	0.44%	-15.92%
AX SGD	-3.29%	-23.06%
AXX	-2.39%	-22.46%
B	-3.14%	-23.62%
BX	-3.12%	-23.61%
BX EUR	-0.05%	-16.75%
BX SGD	-3.78%	-23.82%
BXX	-2.39%	-22.46%
C	-2.85%	-23.21%
CX	-2.85%	-23.18%
CX EUR	0.23%	-16.28%
E	-3.15%	-23.63%
E AUD H	-5.03%	-25.91%
I	-2.23%	-22.23%
I AUD	3.37%	-18.31%
I AUD H	-4.15%	-24.55%
I EUR	0.85%	-15.24%
I EUR H	-4.67%	-25.01%
I GBP	2.21%	-14.18%
I HKD	-2.70%	-22.10%
I SGD H	-3.17%	-12.85%(4)
IN	-2.23%	-22.22%
IN EUR	0.87%	-15.25%
INN	-2.31%	-22.25%
IX	-2.25%	-22.23%
IX EUR	0.86%	-15.24%
IX SGD	-2.91%	-22.44%
S	-1.75%	-21.46%
S GBP	2.72%	-13.34%
S1	-2.11%	-22.03%
S1 AUD	3.51%	-18.09%
S1 AUD H	-4.03%	-24.36%
S1 EUR	1.00%	-15.01%
S1 EUR HP	-5.21%	-11.03%(5)
S1 JPY	5.02%	-4.73%
S1 NZD	1.24%	-16.88%(6)
S1X SGD	-2.77%	-22.23%
SD	-1.76%	-21.47%
SX GBP	2.72%	-13.34%

	6 Months*	12 Months
India Growth Portfolio		
Class		
A	1.51%	-10.20%
A EUR	4.72%	-2.14%
A HKD	1.04%	-10.05%
A PLN H	3.29%	-8.46%
A SGD H	0.98%	-10.85%
AD AUD H	0.62%	-11.79%
AX	1.62%	-10.02%
AX EUR	4.83%	-1.94%
B	1.41%	-10.38%
BX	1.11%	-10.91%
BX EUR	4.30%	-2.91%
C	1.28%	-10.61%
I	1.92%	-9.48%
I EUR	5.15%	-1.35%
S	2.48%	-8.49%
S1	2.00%	-9.36%
S1 EUR	5.20%	-1.21%
Sustainable Euro High Yield Portfolio		
Class		
A	-3.96%	-12.97%
A USD	-6.88%	-20.11%
A2	-3.91%	-12.95%
A2 CHF H	-3.92%	-13.10%
A2 PLN H	-0.90%	-8.61%
A2 USD	-6.88%	-20.13%
A2 USD H	-2.34%	-10.75%
AA	-3.86%	-12.89%
AA AUD H	-3.31%	-12.13%
AA USD H	-2.29%	-10.78%
AR	-3.98%	-13.01%
AT	-3.87%	-12.92%
AT USD	-8.85%	-21.80%
AT USD H	-2.39%	-10.81%
C	-4.12%	-13.32%
C USD	-7.09%	-20.39%
C2	-4.17%	-13.37%
I	-3.46%	-12.20%
I USD	-6.61%	-19.64%
I2	-3.66%	-12.46%
I2 CHF H	-3.64%	-12.61%
I2 GBP H	-3.07%	-11.53%
I2 USD	-6.61%	-19.66%
I2 USD H	-2.07%	-10.28%
IT USD H	-1.97%	-10.19%
NT USD H	-2.62%	-11.25%
S	-3.28%	-11.81%
S USD	-6.27%	-19.09%
S1	-3.60%	-12.33%
S1 USD	-6.50%	-19.52%
S1 USD H	-2.00%	-10.13%

Class	6 Months*	12 Months
US Small and Mid-Cap Portfolio		
A	-2.08%	-7.72%
A AUD H	-3.65%	-9.90%
A EUR	1.05%	0.57%
A EUR H	-4.28%	-10.89%
A HKD	-2.51%	-7.58%
C	-2.29%	-8.13%
C EUR	0.82%	0.13%
C EUR H	-4.50%	-11.23%
I	-1.67%	-6.98%
I EUR	1.43%	1.36%
I EUR H	-3.57%	-9.86%
I GBP	2.80%	2.67%
S1	-1.53%	-6.76%
S1 EUR	1.56%	1.56%
Emerging Markets Multi-Asset Portfolio		
A	-10.29%	-19.75%
A AUD H	-11.66%	-21.39%
A CAD H	-10.89%	-20.63%
A CHF H	-11.93%	-22.06%
A EUR	-7.52%	-12.52%
A EUR H	-12.19%	-22.29%
A GBP H	-11.64%	-21.34%
A HKD	-10.74%	-19.61%
A SGD H	-11.06%	-20.53%
AD	-10.30%	-19.78%
AD AUD H	-11.62%	-21.40%
AD CAD H	-10.99%	-20.67%
AD EUR H	-12.11%	-22.24%
AD GBP H	-11.58%	-21.34%
AD HKD	-10.74%	-19.62%
AD RMB H	-11.18%	-19.79%
AD SGD H	-11.05%	-20.48%
AD ZAR H	-9.68%	-17.56%
AR	-10.31%	-19.76%
AR EUR H	-12.10%	-22.28%
C	-10.55%	-20.12%
ED	-10.72%	-20.52%
ED AUD H	-12.12%	-22.20%
ED ZAR H	-10.13%	-18.39%
I	-9.97%	-19.09%
I CHF H	-11.46%	-21.36%
I EUR	-7.18%	-11.84%
I EUR H	-11.80%	-21.62%
I GBP	-5.90%	-11.20%
I GBP H	-11.31%	-20.72%
ID	-10.04%	-19.16%
ID GBP H	-11.27%	-20.72%
N	-10.53%	-20.11%
S	-9.58%	-18.39%
S GBP	-5.46%	-9.96%
S GBP H	-10.87%	-19.98%
S1	-9.90%	-19.00%
S1 GBP	-5.88%	-10.64%
S1 JPY	-3.38%	-1.07%
S1 JPY H	-11.70%	-21.15%
S1D	-9.92%	-19.01%
SD	-9.56%	-18.35%

	6 Months*	12 Months
RMB Income Plus Portfolio		
Class		
A2	-2.98%	-7.07%
A2 CHF	-9.66%	-13.49%
A2 EUR	-5.41%	-8.29%
A2 GBP	-4.00%	-6.93%
A2 HKD	-9.23%	-16.39%
A2 SGD	-8.85%	-16.34%
A2 USD	-8.67%	-16.40%
AR EUR	-5.44%	-8.33%
AT	-2.98%	-7.06%
AT HKD	-9.23%	-16.40%
AT SGD	-8.85%	-16.33%
AT USD	-8.71%	-16.46%
C2	-3.20%	-7.48%
C2 USD	-8.85%	-16.77%
CT	-3.20%	-7.49%
CT USD	-8.89%	-16.83%
I2	-2.70%	-6.54%
I2 CHF	-9.37%	-13.00%
I2 EUR	-5.18%	-7.78%
I2 GBP	-3.82%	-6.43%
I2 HKD	-8.98%	-15.92%
I2 SGD	-8.63%	-15.94%
I2 USD	-8.43%	-15.97%
IT	-2.70%	-6.55%
IT SGD	-8.56%	-15.88%
IT USD	-8.37%	-15.94%
S USD	-8.13%	-15.39%
S1 EUR	-5.14%	-7.69%
S1 USD	-8.37%	-15.86%
W2	-2.62%	-6.40%
W2 CHF	-9.27%	-12.82%

	6 Months*	12 Months
Short Duration High Yield Portfolio		
Class		
A2	-2.29%	-6.60%
A2 CHF H	-3.95%	-9.04%
A2 EUR H	-3.74%	-8.71%
A2 GBP H	-3.11%	-7.61%
A2 HKD	-2.72%	-6.43%
AA	-2.25%	-6.56%
AA AUD H	-2.93%	-7.64%
AA SGD H	-2.65%	-7.02%
AI	-2.25%	-2.66%(7)
AI AUD H	-3.06%	-3.57%(7)
AR EUR H	-3.74%	-8.71%
AT	-2.26%	-6.58%
AT AUD H	-3.01%	-7.68%
AT CAD H	-2.52%	-6.95%
AT EUR H	-3.69%	-8.65%
AT GBP H	-3.03%	-7.55%
AT HKD	-2.72%	-6.44%
AT SGD H	-2.62%	-6.99%
B2	-2.75%	-7.51%
BT	-2.77%	-7.48%
C2	-2.50%	-7.01%
CT	-2.45%	-6.97%
EI	-2.49%	-2.94%(7)
EI AUD H	-3.24%	-3.78%(7)
I2	-2.02%	-6.07%
I2 CHF H	-3.69%	-8.54%
I2 EUR H	-3.43%	-8.15%
I2 GBP H	-2.89%	-7.15%
IT	-1.97%	-6.05%
IT GBP H	-2.80%	-7.07%
IT SGD H	-2.40%	-6.42%
N2	-2.54%	-7.11%
NT	-2.55%	-7.10%
S	-1.67%	-5.43%
S1	-1.89%	-5.89%
S1 EUR H	-3.40%	-8.84%(8)
S1T	-1.92%	-5.93%
W2 CHF H	-3.59%	-8.35%

	6 Months*	12 Months
Select US Equity Portfolio		
Class		
A	0.47%	-7.07%
A AUD H	-0.80%	-8.81%
A CHF H	-1.75%	-10.07%
A CZK H	1.46%	-5.33%
A EUR	3.65%	1.28%
A EUR H	-1.83%	-10.04%
A GBP H	-1.04%	-8.74%
A HKD	0.01%	-6.92%
A PLN	5.61%	1.55%
A PLN H	1.11%	-5.98%
A SGD H	-0.23%	-7.82%
AR	0.47%	-7.07%
AR EUR H	-1.88%	-10.07%
C	0.25%	-7.50%
FX	1.20%	-5.75%
FX EUR H	-1.14%	-8.74%
I	0.88%	-6.34%
I AUD H	-1.87%(9)	–
I CHF H	-1.34%	-9.35%
I EUR	4.07%	2.07%
I EUR H	-1.46%	-9.33%
I GBP H	-0.64%	-7.97%
I SGD H	0.18%	-7.08%
N	0.24%	-7.50%
S	1.45%	-5.27%
S1	1.07%	-5.99%
S1 EUR	4.27%	2.47%
S1 EUR H	-1.26%	-8.97%
S1 GBP H	-0.46%	-7.67%
S1 SGD H	0.32%	-6.73%
W	1.14%	-5.81%
W CHF H	-1.09%	-8.84%
W EUR	4.34%	2.64%
W EUR H	-1.17%	-8.83%
W GBP H	-0.33%	-7.47%
W SGD H	0.44%	-6.55%

Class	6 Months*	12 Months
Global Plus Fixed Income Portfolio		
1	-3.68%	-12.08%
1 EUR H	-5.21%	-14.04%
1 GBP H	-4.49%	-13.00%
1D	-3.74%	-12.10%
1D EUR H	-5.17%	-14.04%
1D GBP H	-4.50%	-12.99%
2	-3.65%	-12.01%
2 EUR H	-5.18%	-14.01%
2 GBP H	-4.47%	-12.91%
A2	-3.92%	-12.44%
A2 EUR H	-5.42%	-14.43%
A2 SGD H	-4.20%	-12.75%
AT	-3.89%	-12.46%
AT AUD H	-4.73%	-13.37%
AT CAD H	-4.15%	-12.81%
AT EUR H	-5.41%	-14.43%
AT GBP H	-4.63%	-13.28%
AT SGD H	-4.20%	-12.73%
C2	-4.10%	-12.83%
C2 EUR H	-5.59%	-14.77%
CT	-4.09%	-12.79%
I2	-3.65%	-11.97%
I2 EUR H	-5.11%	-13.94%
I2 GBP H	-4.42%	-12.82%
S	-3.27%	-11.33%
S CAD H	-3.55%	-11.70%
S GBP H	-4.11%	-12.20%
S1	-3.59%	-11.80%
S1 AUD H	2.17%(10)	–
S1 EUR H	-5.00%	-13.75%
SA	-3.32%	-11.35%
Select Absolute Alpha Portfolio		
A	-1.08%	-5.16%
A CHF H	-2.87%	-7.58%
A EUR	2.03%	3.02%
A EUR H	-3.35%	-8.49%
A GBP H	-1.95%	-6.07%
A PLN H	0.29%	-3.30%
A SGD H	-1.45%	-5.44%
C	-1.30%	-5.53%
FX	-0.36%	-4.06%
FX EUR H	-1.97%	-6.41%
I	-0.67%	-4.37%
I CHF H	-2.49%	-6.84%
I EUR	2.48%	4.31%
I EUR H	-3.49%	-8.30%
I GBP H	-1.53%	-5.46%
I SGD H	1.20%(11)	–
N	-1.32%	-5.71%
S	-0.14%	-4.01%
S1	-0.63%	-4.95%
S1 EUR H	-2.20%	-7.88%
S1 JPY H	-2.84%	-6.96%
S13 EUR H	-2.14%	-6.84%
W	-0.57%	-3.98%
W CHF H	-2.32%	-6.51%

	6 Months*	12 Months
Emerging Market Local Currency Debt Portfolio		
Class		
A2	-2.90%	-11.42%
A2 CZK H	-1.48%	-9.46%
A2 EUR H	-4.80%	-13.98%
A2 PLN	2.04%	-3.26%
A2 PLN H	-1.83%	-10.16%
AA	-2.94%	-11.44%
AT	-2.95%	-11.46%
I2	-2.59%	-10.97%
I2 EUR H	-4.45%	-13.59%
SA	-2.13%	-9.95%
ZT	-2.04%	-9.85%
Asia Pacific Local Currency Debt Portfolio		
Class		
A2	-3.89%	-10.54%
A2 EUR H	-5.54%	-12.74%
A2 HKD	-4.35%	-10.39%
AA	-3.86%	-10.59%
AA AUD H	-4.87%	-11.82%
AA CAD H	-4.27%	-11.03%
AA EUR H	-5.59%	-12.83%
AA GBP H	-4.82%	-11.73%
AA HKD	-4.34%	-10.38%
AA SGD H	-4.30%	-11.02%
AT	-3.93%	-10.55%
AT AUD H	-4.75%	-11.63%
AT CAD H	-4.25%	-10.97%
AT EUR H	-5.47%	-12.80%
AT GBP H	-4.86%	-11.64%
AT HKD	-4.34%	-10.39%
AT SGD H	-4.29%	-10.94%
I2	-3.62%	-10.03%
I2 EUR H	-5.31%	-12.31%
S	-3.20%	-9.23%
S1	-3.53%	-9.80%
Emerging Market Corporate Debt Portfolio		
Class		
A2	-4.25%	-13.24%
A2 EUR H	-5.86%	-15.44%
AA AUD H	-5.16%	-14.39%
AA SGD H	-4.69%	-13.74%
AR EUR	-1.26%	-5.46%
AT GBP H	-5.10%	-14.29%
C2	-4.46%	-13.69%
CT	-4.42%	-13.68%
I2	-4.02%	-12.83%
I2 EUR H	-5.55%	-14.90%
IT	-4.01%	-12.79%
N2	-4.49%	-13.75%
NT	-4.61%	-13.77%
S	-3.53%	-12.00%
S1	-3.88%	-12.58%
ZT	-3.54%	-11.93%

Class	6 Months*	12 Months
US High Yield Portfolio		
A2	-4.01%	-10.93%
A2 EUR H	-5.66%	-13.23%
A2 SEK H	-5.73%	-13.17%
AA	-4.08%	-10.98%
AA AUD H	-4.93%	-12.24%
AI	-4.07%	-11.81%(12)
AI AUD H	-4.91%	-12.92%(12)
C2	-4.23%	-11.37%
EI	-4.24%	-12.16%(12)
EI AUD H	-5.09%	-13.41%(12)
I2	-3.75%	-10.44%
I2 EUR H	-5.40%	-12.71%
I2 SEK H	-5.46%	-12.70%
IT	-3.71%	-10.46%
IT AUD H	-1.39%(13)	–
N2	-4.34%	-11.49%
NT	-4.30%	-11.48%
S	-3.37%	-9.78%
S1	-3.63%	-10.25%
ZT	-3.31%	-9.66%
Low Volatility Equity Portfolio		
A	-0.14%	-5.36%
A AUD H	-1.38%	-7.35%
A EUR	3.00%	3.16%
A EUR H	-2.32%	-8.35%
A HKD	-0.59%	-5.20%
A NZD H	-1.32%	-6.82%
A PLN H	1.28%	-3.62%
A SGD H	-0.79%	-6.08%
AD	-0.11%	-5.36%
AD AUD H	-1.40%	-7.36%
AD CAD H	-0.73%	-6.30%
AD EUR H	-2.33%	-8.33%
AD GBP H	-1.62%	-6.96%
AD HKD	-0.59%	-5.20%
AD NZD H	-1.31%	-6.85%
AD RMB H	-0.93%	-5.41%
AD SGD H	-0.80%	-6.09%
AD ZAR H	0.78%	-2.77%
AR	-0.17%	-5.37%
AR EUR H	-2.34%	-8.33%
C	-0.38%	-5.82%
ED	-0.63%	-6.26%
ED AUD H	-1.82%	-8.22%
ED ZAR H	0.25%	-3.75%
I	0.26%	-4.62%
I EUR	3.43%	3.90%
I EUR H	-1.92%	-7.52%
I GBP	4.82%	5.26%
I GBP H	-1.14%	-6.18%
I SGD H	-0.41%	-5.39%
ID	0.25%	-4.61%
IL	0.26%	-5.57%(14)
N	-0.37%	-5.77%
S	0.68%	-3.81%
S1	0.43%	-4.29%
S1 AUD H	12.09%(10)	–
S1 EUR	3.63%	4.33%
S1D	0.46%	-4.24%
SD	0.68%	-3.82%

	6 Months*	12 Months
Emerging Markets Low Volatility Equity Portfolio		
Class		
A	-8.50%	-18.00%
A HKD	-8.86%	-17.78%
AD	-8.45%	-18.00%
AD AUD H	-9.62%	-19.62%
AD CAD H	-8.83%	-18.63%
AD HKD	-8.89%	-17.82%
F	-7.83%	-16.84%
I	-8.11%	-17.32%
S EUR	-4.71%	-8.98%
S GBP	-3.41%	-7.83%
Global Dynamic Bond Portfolio		
Class		
A2 CHF H	-3.20%	-8.28%
A2 EUR H	-3.10%	-7.97%
A2 USD H	-1.67%	-5.98%
AR EUR H	-2.99%	-7.93%
I2	-2.14%	-6.39%
I2 CHF H	-3.01%	-7.85%
I2 EUR H	-2.83%	-7.62%
I2 USD H	-1.49%	-5.53%
S	-1.88%	-5.87%
S EUR H	-2.54%	-6.97%
S1	-2.09%	-6.23%
S1 EUR H	-2.75%	-7.37%
S1 USD H	-1.33%	-5.37%
SQD	-1.84%	-5.86%
Concentrated US Equity Portfolio		
Class		
A	-2.87%	-18.35%
A AUD H	-4.68%	-20.66%
A EUR	0.26%	-10.97%
A EUR H	-5.24%	-21.37%
A SGD H	-3.84%	-19.33%
AR EUR	0.25%	-10.98%
C	-3.06%	-18.69%
I	-2.43%	-17.64%
I AUD H	-4.33%	-19.98%
I CHF H	-4.80%	-20.63%
I EUR H	-4.85%	-20.73%
I GBP	1.98%	-9.13%
I GBP H	-4.29%	-19.61%
I SGD H	-3.41%	-18.64%
N	-3.06%	-18.71%
S	-2.01%	-16.92%
S1	-2.39%	-17.56%
S1 EUR	0.73%	-10.13%
S1 GBP H	-4.24%	-19.53%
SD	-2.02%	-16.93%

Class	6 Months*	12 Months
Concentrated Global Equity Portfolio		
A	-1.33%	-18.22%
A EUR H	-3.68%	-21.28%
A SGD H	-2.27%	-19.16%
AR EUR	1.79%	-10.89%
C	-1.59%	-18.63%
I	-0.88%	-17.48%
I CAD H	-1.69%	-18.48%
I CHF H	-3.19%	-20.37%
I EUR	2.20%	-10.11%
I EUR H	-3.49%	-20.64%
I GBP	3.59%	-8.99%
I GBP H	-2.62%	-19.36%
N	-1.60%	-18.61%
S GBP	4.07%	-8.16%
S1	-0.87%	-17.46%
S1 EUR	2.27%	-10.05%
Global Core Equity Portfolio		
A	-2.64%	-13.49%
A AUD H	-4.40%	-15.76%
A EUR H	-4.97%	-16.53%
A SGD H	-3.55%	-14.45%
AR EUR	0.44%	-5.75%
C	-2.87%	-13.91%
I	-2.24%	-12.81%
I AUD H	-4.11%	-15.23%
I CHF H	-4.45%	-15.72%
I EUR	0.82%	-4.97%
I EUR H	-4.54%	-15.86%
I GBP H	-3.90%	-14.61%
I SGD H	-3.12%	-13.75%
INN EUR	0.84%	-4.95%
IX EUR	0.93%	-4.81%
N	-2.87%	-13.91%
RX EUR	0.30%	-5.97%
S	-1.86%	-12.07%
S GBP H	-3.46%	-13.85%
S NOK HP	-2.26%	-11.33%
S1	-2.15%	-12.60%
S1 GBP	4.98%(3)	–
S1 NOK HP	-2.57%	-11.82%
S1NN GBP	4.98%(3)	–
SD	-1.86%	-12.09%

Class	6 Months*	12 Months
Asia Income Opportunities Portfolio		
A2	-6.73%	-17.23%
A2 AUD H	-7.60%	-18.21%
A2 HKD	-7.14%	-17.05%
AA	-6.69%	-17.16%
AA AUD H	-7.56%	-18.08%
AA CAD H	-6.95%	-17.49%
AA EUR H	-7.99%	-18.99%
AA GBP H	-7.44%	-18.01%
AA HKD	-7.17%	-17.06%
AA NZD H	-7.23%	-17.55%
AT	-6.73%	-17.18%
AT AUD H	-7.56%	-18.13%
AT EUR H	-8.11%	-19.12%
AT HKD	-7.15%	-17.04%
AT SGD H	-7.02%	-17.54%
I2	-6.45%	-16.72%
I2 HKD	-6.89%	-16.58%
IT	-6.36%	-16.66%
IT HKD	-6.88%	-16.61%
S	-6.14%	-16.17%
S1	-6.38%	-16.58%
SA	-6.15%	-16.15%(15)
ZT	-6.11%	-16.12%
Global Income Portfolio		
A2	-4.51%	-13.22%
A2 CHF H	-6.22%	-15.56%
A2 EUR H	-5.95%	-15.26%
A2 GBP H	-5.35%	-14.22%
A2 HKD	-4.93%	-13.06%
A2 PLN H	-2.89%	-10.67%
AA	-4.46%	-13.21%
AA AUD H	-5.36%	-14.34%
AA CAD H	-4.77%	-13.59%
AA EUR H	-6.05%	-15.27%
AA HKD	-4.91%	-13.06%
AA SGD H	-4.86%	-13.59%
AT	-4.43%	-13.21%
AT AUD H	-5.49%	-14.49%
AT CAD H	-4.82%	-13.66%
AT EUR H	-5.98%	-15.30%
AT GBP H	-5.39%	-14.32%
AT HKD	-4.90%	-13.04%
AT SGD H	-4.85%	-13.61%
I2	-4.20%	-12.72%
I2 AUD H	-5.08%	-13.84%
I2 CHF H	-5.92%	-15.09%
I2 EUR H	-5.79%	-14.83%
I2 GBP H	-5.03%	-13.75%
I2 HKD	-4.65%	-12.57%
I2 SGD H	-4.56%	-13.09%
IT	-4.24%	-12.76%
IT EUR H	-5.73%	-14.84%
IT HKD	-4.67%	-12.57%
IT SGD H	-4.60%	-13.15%
S	-3.87%	-12.11%
S GBP H	-4.72%	-13.15%
S1	-4.11%	-12.57%
S1 EUR H	-5.64%	-14.64%
S1 GBP H	-4.97%	-13.58%
ZT	-3.83%	-12.01%

	6 Months*	12 Months
Concentrated Asia Equity Portfolio		
Class		
A	-4.15%	-21.47%(16)
A EUR	-1.07%	-14.07%(16)
I	-3.81%	-20.93%(16)
I EUR	-0.69%	-13.47%(16)
I GBP	0.60%	-11.20%(16)
S	-3.34%	-20.25%(16)
S1	-3.69%	-20.80%(16)
S1 EUR	-0.66%	-13.35%(16)
S1 GBP	0.69%	-11.05%(16)
Sustainable Emerging Market Debt Portfolio		
Class		
A2	-3.10%	-11.96%
A2 EUR H	-5.01%	-14.45%
AT	-3.20%	-11.97%
I2	-2.80%	-11.43%
I2 EUR H	-4.73%	-13.93%
IT	-2.93%	-11.48%
S1	-2.78%	-11.35%
S1D	-2.61%	-11.05%
S1D EUR H	-4.42%	-13.45%
Multi-Strategy Alternative Portfolio		
Class		
F	-1.93%	-1.15%
F EUR H	-3.16%	-2.91%
F GBP H	-2.38%	-1.60%
I	-2.16%	-1.49%
I EUR H	-3.31%	-3.24%
I GBP H	-2.55%	-2.00%
S	-1.72%	-0.71%
S1	-2.05%	-1.39%
S1 EUR H	-3.27%	-3.17%
S1 GBP H	-2.50%	-1.84%
S3 AUD H	-2.14%	-1.42%
European Equity Portfolio		
Class		
A	-3.13%	-3.13%
A HKD H	-1.88%	-1.08%
A SGD H	-1.97%	-1.18%
A USD	-6.16%	-11.17%
A USD H	-1.37%	-0.39%
AD	-3.18%	-3.13%
AD AUD H	-2.60%	-2.15%
AD SGD H	-1.94%	-1.11%
AD USD H	-1.31%	-0.35%
B USD	-6.57%	-11.99%
C	-3.37%	-3.59%
C USD	-6.37%	-11.54%
C USD H	-1.56%	-0.83%
I	-2.78%	-2.38%
I GBP	-1.44%	-1.14%
I USD	-5.79%	-10.46%
I USD H	-0.96%	0.40%
S	-2.36%	-1.54%
S1	-2.66%	-2.11%
S1 AUD H	11.81%(10)	–
S1 GBP	-1.35%	-0.89%
S1 USD	-5.64%	-10.18%
S1X	-2.63%	-2.06%
S1X USD	-5.60%	-10.12%
SD	-2.36%	-1.52%

	6 Months*	12 Months
Eurozone Equity Portfolio		
Class		
A	-5.11%	-7.42%
A AUD H	-4.35%	-5.68%
A PLN H	-1.95%	-3.52%
A SGD H	-3.87%	-5.24%
A USD	-8.02%	-15.02%
A USD H	-3.24%	-4.47%
AR	-5.12%	-7.44%
AX	-5.09%	-7.39%
AX USD	-7.96%	-14.94%
BX	-5.51%	-8.22%
BX USD	-8.49%	-15.83%
C	-5.32%	-7.80%
C USD	-8.23%	-15.41%
C USD H	-3.48%	-4.90%
CX	-5.37%	-7.81%
CX USD	-8.15%	-15.34%
I	-4.72%	-6.63%
I GBP	-3.43%	-5.51%
I GBP H	-4.39%	-5.59%
I USD	-7.65%	-14.34%
I USD H	-2.89%	-3.70%
INN	-4.69%	-6.68%
IX	-4.60%	-6.47%
IX USD	-7.62%	-14.29%
S USD	-7.22%	-13.54%
S1	-4.58%	-6.38%
S1 GBP	-3.35%	-5.23%
S1 USD	-7.52%	-14.12%
S1 USD H	-2.73%	-3.51%
S1N	-4.51%	-6.24%
S1N USD	-7.44%	-13.97%
American Growth Portfolio		
Class		
A	-0.91%	-21.91%
A EUR	2.23%	-14.89%
A EUR H	-3.05%	-24.41%
A PLN H	0.61%	-20.93%
A SGD	-1.58%	-22.13%
A SGD H	-1.60%	-22.56%
AD	-0.91%	-21.92%
AD AUD H	-2.18%	-23.81%
AD HKD	-1.37%	-21.78%
AD RMB H	-2.00%	-22.39%
AD ZAR H	0.13%	-19.53%
AX	-0.62%	-21.45%
B	-1.41%	-22.69%
BX	-0.63%	-21.46%
C	-1.14%	-22.26%
C EUR	2.01%	-15.27%
C EUR H	-3.26%	-24.75%
ED	-1.42%	-22.71%
ED AUD H	-2.65%	-24.60%
I	-0.51%	-21.28%
I EUR	2.64%	-14.21%
I EUR H	-2.62%	-23.79%
I GBP	4.01%	-13.16%
I GBP H	-1.95%	-22.67%
N	-1.14%	-22.28%
S	-0.06%	-20.57%
S1	-0.39%	-21.10%
S1 AUD H	9.43%(10)	–
S1 EUR	2.77%	-14.00%
S1 EUR H	-2.46%	-23.58%
S1 GBP	4.01%(3)	–
SD	-0.07%	-20.58%
SK	-0.41%	-21.13%

Class	6 Months*	12 Months
All Market Income Portfolio		
A	-4.91%	-12.80%
A CHF H	-6.72%	-15.23%
A EUR H	-6.57%	-14.99%
A HKD	-5.33%	-12.63%
A SGD H	-5.36%	-13.26%
A2X	-4.72%	-12.45%
A2X EUR	-1.71%	-4.60%
AD	-4.91%	-12.76%
AD AUD H	-5.90%	-14.09%
AD CAD H	-5.34%	-13.35%
AD EUR H	-6.53%	-15.02%
AD GBP H	-6.13%	-14.15%
AD HKD	-5.34%	-12.64%
AD NZD H	-5.78%	-13.65%
AD RMB H	-5.48%	-12.50%
AD SGD H	-5.33%	-13.24%
AD ZAR H	-3.81%	-9.71%
AMG	-4.89%	-12.82%
AMG EUR H	-6.53%	-14.99%
ANN	-4.89%	-12.80%
ANN EUR H	-6.60%	-15.03%
AQG	-4.94%	-12.80%
AQG EUR H	-6.53%	-14.95%
AR EUR H	-6.56%	-15.02%
AX	-4.76%	-12.48%
AX EUR	-1.74%	-4.60%
AX SGD	-5.38%	-12.72%
B2X	-5.21%	-13.37%
BX	-5.18%	-13.31%
C	-5.12%	-13.17%
C2X	-4.96%	-12.86%
CD	-5.07%	-13.15%
CX	-4.95%	-12.87%
ED	-5.39%	-13.66%
ED AUD H	-6.41%	-14.94%
ED ZAR H	-4.35%	-10.64%
I	-4.56%	-12.07%
I CHF H	-6.33%	-14.54%
I EUR H	-6.14%	-14.32%
I SGD H	-5.05%	-12.61%
ID	-4.53%	-12.07%
IMG	-4.55%	-12.09%
IMG EUR H	-6.21%	-14.38%
INN	-4.53%	-12.12%
INN EUR H	-6.15%	-14.38%
INN GBP H	-5.71%	-13.41%
IQG	-4.51%	-12.09%
IQG EUR H	-6.20%	-14.31%
N	-5.12%	-13.19%
ND	-5.12%	-13.20%
S1	-4.39%	-11.89%
S1 AUD H	4.33%(10)	–
S1 CHF H	-6.25%	-14.44%
S1 EUR H	-6.10%	-14.19%
S1 GBP H	-5.64%	-13.28%
S1D JPY H	-6.22%	-14.03%
S1QG GBP H	-5.62%	-13.24%
SD	-4.09%	-13.53%(15)

	6 Months*	12 Months
All China Equity Portfolio		
Class		
A	-16.13%	-31.33%
I	-15.83%	-30.76%
S	-15.36%	-30.04%
S1	-15.67%	-30.57%
China A Shares Equity Portfolio		
Class		
A	-6.11%	-16.01%
A AUD H	-6.30%	-17.40%
A EUR	-8.49%	-17.14%
A HKD H	-6.19%	-17.39%
A SGD H	-5.89%	-17.03%
A USD	-11.63%	-24.46%
A USD H	-5.70%	-16.78%
AD HKD	-12.16%	-24.42%
AD HKD H	-6.19%	-17.38%
AD SGD H	-5.88%	-17.05%
AD USD H	-5.70%	-16.82%
I	-5.74%	-15.33%
I GBP	-6.73%	-15.20%
I USD H	-5.26%	-16.11%
S	-5.26%	-14.49%
S USD	-10.83%	-23.10%
S1	-5.61%	-15.15%
S1 CAD	6.91%(17)	–
S1 EUR	-8.01%	-16.25%
S1 GBP	-6.65%	-15.00%
SP1 USD	-10.83%	-23.10%
China Bond Portfolio		
Class		
A2	-0.39%	1.56%
SA	0.17%	2.74%
Financial Credit Portfolio		
Class		
A2	-4.61%	-12.27%
A2 CHF H	-6.26%	-14.62%
A2 EUR H	-6.28%	-14.49%
AT	-4.60%	-12.26%
I2	-4.34%	-11.77%
I2 CHF H	-6.00%	-14.11%
I2 EUR H	-6.04%	-14.03%
I2 GBP H	-5.38%	-13.00%
IT	-4.33%	-11.75%
S	-4.01%	-11.12%
S EUR H	-5.66%	-13.37%
S GBP H	-5.06%	-12.40%
S1	-4.25%	-11.57%
S1 EUR H	-5.90%	-13.80%
S1 GBP H	-5.31%	-12.83%
ZT	-3.98%	-11.08%

Class	6 Months*	12 Months
Low Volatility Total Return Equity Portfolio		
A	1.23%	3.13%
A AUD H	0.94%	2.57%
A CAD H	1.36%	3.14%
A EUR H	0.15%	1.48%
A GBP H	0.94%	2.71%
A HKD	0.79%	3.30%
A NZD H	1.36%	3.42%
A PLN H	4.05%	7.37%
A SGD H	1.22%	3.14%
AD	1.30%	3.18%
AD AUD H	0.93%	2.55%
AD CAD H	1.38%	3.18%
AD GBP H	0.88%	2.67%
AD HKD	0.78%	3.28%
AD NZD H	1.27%	3.29%
AD SGD H	1.22%	3.18%
I	1.66%	3.95%
I EUR H	0.41%	2.20%
I PLN H	4.45%	8.33%
S	2.12%	4.90%
S1	1.86%	4.39%
S1 JPY H	0.49%	2.62%
Sustainable Global Thematic Credit Portfolio		
A2	-5.77%	-17.33%
I2	-5.46%	-16.97%
I2 CHF H	-1.87%(18)	–
I2 GBP H	-4.85%	-15.91%
I2 USD H	-4.04%	-15.00%
INN AUD H	-4.76%	-15.96%
S	-5.27%	-16.56%
S GBP H	-4.59%	-15.53%
S1	-5.46%	-16.90%
S1 GBP H	-4.80%	-15.87%
S1 USD H	-3.83%	-14.83%
Z2	-5.22%	-16.48%
Event Driven Portfolio		
I	-1.90%	-3.34%
I EUR H	-3.28%	-5.73%(14)
S	-1.43%	-2.49%
S1	-1.79%	-3.20%
S1 EUR H	-3.09%	-5.08%
S1 SEK H	-2.87%	-2.58%(19)
SU	-1.81%	-3.23%
China Multi-Asset Portfolio		
A	-11.99%	-23.90%
A CNH	-6.48%	-15.42%
AD	-12.03%	-23.94%
AD CNH	-6.50%	-15.43%
I	-11.61%	-23.28%
I EUR	-8.45%	-15.86%
I GBP	-7.12%	-14.61%
S	-11.22%	-22.63%
S1	-11.52%	-23.13%

	6 Months*	12 Months
Concentrated European Equity Portfolio		
Class		
A	2.34%	-18.41%
I	2.71%	-17.76%
I GBP	4.06%	-16.75%
S	3.10%	-17.12%
S1	2.77%	-17.65%
Low Volatility All Market Income Portfolio		
Class		
A	-3.67%	-8.53%
A RMB H	-4.13%	-8.07%
AD	-3.72%	-8.53%
AD RMB H	-4.14%	-8.09%
I	-3.36%	-7.94%
I EUR H	-4.86%	-10.03%
I GBP H	-4.19%	-8.87%
ID	-3.40%	-7.95%
S	-3.01%	-7.25%
S1	-3.27%	-7.74%
Sustainable All Market Portfolio		
Class		
A	-2.70%	-13.82%
A USD H	-1.07%	-11.67%
AI USD H	-1.05%	-1.91%(7)
EI USD H	-1.55%	-2.49%(7)
I	-2.41%	-13.21%
I GBP H	-1.82%	-12.18%
I USD H	-0.69%	-11.02%
S	-1.98%	-12.49%
S GBP H	-1.35%	-11.41%
S1	-2.28%	-13.01%
Short Duration Income Portfolio		
Class		
A2	-2.20%	-7.26%
AT	-2.20%	-7.25%
I2	-1.90%	-6.76%
I2 EUR H	-3.28%	-8.75%
I2 GBP H	-2.54%	-7.56%
IT	-1.88%	-6.74%
S	-1.63%	-6.21%
S1	-1.80%	-6.54%

Class	6 Months*	12 Months
Sustainable Income Portfolio		
A2	-4.63%	-13.59%
AA	-4.60%	-13.58%
AA AUD H	-5.54%	-14.78%
AA EUR H	-6.00%	-15.55%
AA GBP H	-5.65%	-14.73%
AA RMB H	-5.17%	-13.10%
AA SGD H	-4.99%	-13.94%
AT	-4.61%	-13.51%
AT EUR H	-6.00%	-15.53%
AT SGD H	-5.00%	-13.93%
I2	-4.38%	-13.15%
I2 CHF H	-6.02%	-15.38%
I2 EUR H	-5.79%	-15.04%
I2 GBP H	-5.29%	-14.18%
IT	-4.40%	-13.13%
S	-4.04%	-12.48%
S1	-4.28%	-12.93%
S1QG JPY	2.69%	6.37%
S1QG JPY H	-5.96%	-14.90%
US Low Volatility Equity Portfolio		
A	1.60%	-3.86%
I	1.99%	-3.09%
I EUR	5.28%	5.66%
I GBP	6.65%	6.90%
S	2.39%	-2.36%
S1	2.14%	-2.85%
S1 EUR	5.37%	5.88%
S1 GBP	6.79%	7.21%
Asia High Yield Portfolio		
A2	-7.86%	-19.67%
AA	-7.80%	-19.63%
AT	-7.83%	-19.66%
I2	-7.60%	-19.20%
I2 CHF H	-8.98%	-21.02%
I2 EUR H	-8.74%	-20.68%
I2 GBP H	-7.99%	-19.59%
IT	-7.61%	-19.22%
S	-7.24%	-18.60%
S1	-7.47%	-19.01%
Sustainable Climate Solutions Portfolio		
A	2.61%	-16.00%
A AUD H	0.50%	-18.93%
A EUR	5.78%	-8.47%
A HKD H	1.95%	-16.63%
A RMB H	1.60%	-16.17%
I	3.00%	-15.33%
I CHF	1.55%	-12.73%
I EUR	6.22%	-7.73%
I GBP	7.60%	-6.60%
S	3.39%	-14.63%
S1	3.03%	-15.23%
S1 EUR	6.29%	-7.61%
S1 GBP	7.71%	-6.46%

	6 Months*	12 Months
Global Low Carbon Equity Portfolio		
Class		
I	-0.22%	-11.07%(20)
I CHF	-1.66%	-9.07%(20)
I EUR	2.85%	-3.73%(20)
I GBP	4.20%	-2.33%(20)
S	0.08%	-10.45%(20)
S1	-0.18%	-10.89%(20)
S1 EUR	2.98%	-3.51%(20)
S1 GBP	4.38%	-2.07%(20)
Climate High Income Portfolio		
Class		
A2	-4.57%	-13.60%(21)
A2 AUD H	-5.24%	-14.40%(21)
A2 HKD H	-5.13%	-14.19%(21)
A2 RMB H	-4.90%	-13.06%(21)
AA	-4.53%	-13.56%(21)
AA AUD H	-5.27%	-14.44%(21)
AA EUR H	-5.91%	-15.30%(21)
AA HKD H	-5.12%	-14.18%(21)
AA RMB H	-4.96%	-13.14%(21)
AT	-4.58%	-13.56%(21)
AT EUR H	-5.95%	-15.29%(21)
I2	-4.26%	-13.07%(21)
I2 CHF H	-5.91%	-15.13%(21)
I2 EUR H	-5.68%	-14.80%(21)
I2 GBP H	-4.92%	-13.73%(21)
IT	-4.24%	-13.05%(21)
S	-3.97%	-12.50%(21)
S1	-4.21%	-12.95%(21)
S1 EUR H	-5.61%	-14.73%(21)
S1 GBP H	-4.86%	-13.62%(21)
Sustainable US Thematic Portfolio		
Class		
A	-1.55%	-11.45%(22)
A AUD H	-3.36%	-13.88%(22)
A CAD H	-2.38%	-12.64%(22)
A EUR	1.58%	-4.41%(22)
A EUR H	-3.90%	-14.25%(22)
A GBP H	-3.37%	-13.42%(22)
A HKD	-2.00%	-11.29%(22)
A SGD H	-2.48%	-12.43%(22)
B	-2.04%	-12.18%(22)
C	-1.78%	-11.79%(22)
C EUR	1.34%	-4.74%(22)
C EUR H	-4.11%	-14.56%(22)
C SGD	-2.43%	-11.14%(22)
E	-2.09%	-12.22%(22)
I	-1.15%	-10.86%(22)
I EUR	1.98%	-3.76%(22)
I EUR H	-3.52%	-13.69%(22)
I GBP	3.34%	-0.55%(22)
I GBP H	-2.97%	-12.93%(23)
IN	-1.15%	-10.85%(22)
IN EUR	1.97%	-3.78%(22)
INN EUR	1.93%	-4.79%(24)
S	-0.74%	-10.24%(22)
S1	-1.07%	-10.73%(22)
S1 EUR	2.06%	-3.63%(22)
S1 GBP	3.46%	0.28%(23)
S1 GBP H	-2.89%	-12.81%(23)
S1 JPY H	-3.23%	-13.22%(22)

	6 Months*	12 Months
China Net Zero Solutions Portfolio		
Class		
A	-19.89%	-16.20%(25)
A AUD H	-20.66%	-17.07%(25)
A EUR	-17.00%	-12.13%(25)
A EUR H	-21.01%	-17.53%(25)
A HKD	-20.35%	-16.66%(25)
A RMB H	-20.63%	-16.64%(25)
A SGD H	-20.14%	-16.47%(25)
I	-19.55%	-15.80%(25)
I AUD H	-20.27%	-16.60%(25)
I EUR	-16.68%	-11.73%(25)
I EUR H	-20.73%	-17.13%(25)
I GBP	-15.46%	-8.47%(25)
I GBP H	-20.13%	-16.40%(25)
I HKD	-20.02%	-16.25%(25)
I RMB H	-20.33%	-16.24%(25)
I SGD H	-19.81%	-16.07%(25)
S	-19.12%	-15.25%(25)
S1	-19.43%	-15.64%(25)
American Multi-Asset Portfolio		
Class		
A	-4.55%	-9.13%(26)
A AUD H	-5.41%	-10.27%(26)
A EUR	-1.46%	-5.33%(26)
A EUR H	-6.32%	-11.07%(26)
A HKD	-4.90%	-9.47%(26)
A RMB H	-5.24%	-9.83%(26)
A SGD H	-4.98%	-9.60%(26)
AD	-4.52%	-9.11%(26)
AD AUD H	-5.45%	-10.28%(26)
AD EUR	-1.45%	-5.31%(26)
AD EUR H	-6.33%	-11.10%(26)
AD HKD	-4.95%	-9.52%(26)
AD RMB H	-5.27%	-9.82%(26)
AD SGD H	-4.96%	-9.58%(26)
I	-4.20%	-8.73%(26)
I EUR	-1.11%	-4.93%(26)
I EUR H	-6.04%	-10.73%(26)
I GBP	0.20%	-1.33%(26)
I GBP H	-5.40%	-10.07%(26)
I SGD H	-4.62%	-9.20%(26)
ID	-4.16%	-8.71%(26)
S	-3.77%	-8.27%(26)
S1	-4.06%	-8.61%(26)

The share class performance of each Portfolio is based on the net asset value incorporating the impact of expenses reimbursed or waived by the Management Company as of November 30, 2022. No adjustment has been made for sales charges that may apply when shares are purchased or redeemed. Performance for distributing share classes includes the reinvestment of distributions paid during the year. Past performance is no guarantee of future results. Investment return and principal value may fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost.

* 6 months period ending November 30, 2022.

Return calculated from inception date on:

(1) July 6, 2022

(2) April 22, 2022

(3) June 24, 2022

(4) February 11, 2022

(5) April 11, 2022

(6) December 10, 2021

(7) April 27, 2022
(8) December 16, 2021
(9) June 2, 2022
(10) October 7, 2022
(11) September 6, 2022
(12) December 20, 2021
(13) July 21, 2022
(14) April 5, 2022
(15) December 28, 2021
(16) December 31, 2021
(17) November 2, 2022
(18) June 15, 2022
(19) May 10, 2022
(20) December 7, 2021
(21) December 9, 2021
(22) January 28, 2022
(23) February 10, 2022
(24) April 7, 2022
(25) April 20, 2022
(26) April 21, 2022

	Rate	Date	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET					
COMMON STOCKS					
HEALTH CARE					
BIOTECHNOLOGY					
Amgen, Inc.			627,410	$ 179,690,224	5.4%
CSL Ltd.			237,680	48,833,405	1.5
Genmab A/S			225,360	104,430,690	3.1
Gilead Sciences, Inc.			1,003,920	88,174,294	2.7
Halozyme Therapeutics, Inc.			330,480	18,923,285	0.6
Regeneron Pharmaceuticals, Inc.			169,940	127,743,898	3.8
Vertex Pharmaceuticals, Inc.			486,341	153,878,292	4.6
				721,674,088	21.7
HEALTH CARE EQUIPMENT & SUPPLIES					
ABIOMED, Inc.			89,860	33,948,209	1.0
Align Technology, Inc.			94,600	18,604,036	0.6
Carl Zeiss Meditec AG - Class BR			154,540	21,069,208	0.6
Cochlear Ltd.			126,460	18,599,547	0.6
Coloplast A/S - Class B			460,270	54,411,711	1.6
Edwards Lifesciences Corp.			1,158,310	89,479,448	2.7
IDEXX Laboratories, Inc.			183,500	78,147,145	2.3
Intuitive Surgical, Inc.			357,433	96,646,309	2.9
Penumbra, Inc.			59,510	12,467,940	0.4
Straumann Holding AG			127,850	14,921,554	0.4
Sysmex Corp.			362,200	22,252,149	0.7
				460,547,256	13.8
HEALTH CARE PROVIDERS & SERVICES					
Cigna Corp.			258,950	85,166,066	2.6
Elevance Health, Inc.			328,910	175,282,717	5.3
Quest Diagnostics, Inc.			160,680	24,396,044	0.7
UnitedHealth Group, Inc.			528,470	289,474,727	8.7
				574,319,554	17.3
HEALTH CARE TECHNOLOGY					
Veeva Systems, Inc. - Class A			526,330	100,192,179	3.0
LIFE SCIENCES TOOLS & SERVICES					
Bachem Holding AG (a)			536,005	52,516,938	1.6
ICON PLC			72,040	15,520,298	0.5
Illumina, Inc.			251,720	54,895,097	1.6
Lonza Group AG			62,950	33,117,522	1.0
Mettler-Toledo International, Inc.			30,660	45,056,709	1.4
PerkinElmer, Inc.			384,930	53,786,269	1.6
Sartorius Stedim Biotech			165,680	56,547,116	1.7
				311,439,949	9.4
PHARMACEUTICALS					
Astellas Pharma, Inc.			1,763,400	27,349,681	0.8
Chugai Pharmaceutical Co., Ltd.			781,000	20,798,505	0.6
CSPC Pharmaceutical Group Ltd.			5,636,000	7,260,953	0.2
Eli Lilly & Co.			216,630	80,387,060	2.4
Granules India Ltd.			2,397,359	10,244,959	0.3
GSK PLC			6,859,524	116,639,785	3.5
Nippon Shinyaku Co., Ltd.			383,800	22,768,592	0.7
Novo Nordisk A/S - Class B			1,753,785	219,991,511	6.6
Ono Pharmaceutical Co., Ltd.			1,707,900	43,770,329	1.3
Pfizer, Inc.			1,509,810	75,686,775	2.3
Roche Holding AG (Genusschein)			648,317	211,755,823	6.4
Zoetis, Inc.			632,040	97,422,645	3.0
				934,076,618	28.1
				3,102,249,644	93.3
INFORMATION TECHNOLOGY					
IT SERVICES					
Maximus, Inc.			771,480	54,235,044	1.6
CONSUMER STAPLES					
PERSONAL PRODUCTS					
Haleon PLC			2,015,420	7,004,492	0.2
Rohto Pharmaceutical Co., Ltd.			350,400	11,479,019	0.4
				18,483,511	0.6
Total Investments					
(cost $2,667,573,033)				$ 3,174,968,199	95.5%
Time Deposits					
ANZ, London(b)	1.57 %	–		699,494	0.1
BBH, Grand Cayman(b)	0.65 %	–		327,780	0.0

	Rate	Date		Value (USD)	Net Assets %
BBH, Grand Cayman(b)	3.80 %	–	$	298,799	0.0%
BNP Paribas, Paris(b)	2.65 %	–		222,728	0.0
Credit Suisse, Zurich(b)	(0.08)%	–		320,870	0.0
DBS Bank, Singapore(b)	3.18 %	–		142,949,266	4.3
HSBC, Paris(b)	0.73 %	–		327,029	0.0
HSBC, Singapore(b)	2.57 %	–		276,925	0.0
SEB, Stockholm(b)	(0.28)%	–		288,305	0.0
SEB, Stockholm(b)	0.78 %	–		34,425	0.0
SMBC, London(b)	1.92 %	–		330,911	0.0
Standard Chartered Bank, Johannesburg(b)	5.33 %	–		30,322	0.0
Total Time Deposits				146,106,854	4.4
Other assets less liabilities				3,597,680	0.1
Net Assets			$	3,324,672,733	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	8,349	USD	5,422	12/12/2022	$ (246,572)
Brown Brothers Harriman & Co.+	SGD	1,149	USD	820	12/12/2022	(24,390)
Brown Brothers Harriman & Co.+	USD	10,812	AUD	16,376	12/12/2022	307,099
Brown Brothers Harriman & Co.+	USD	1,652	SGD	2,290	12/12/2022	31,335
Brown Brothers Harriman & Co.+	EUR	3,011	USD	3,103	12/27/2022	(37,468)
Brown Brothers Harriman & Co.+	USD	291,114	EUR	283,098	12/27/2022	4,161,023
Brown Brothers Harriman & Co.+	USD	129	EUR	124	12/27/2022	(1)
						$ 4,191,026
					Appreciation	$ 4,499,457
					Depreciation	$ (308,431)

\+ Used for share class hedging purposes.

(a) Represents entire or partial securities out on loan. See Note L for securities lending information.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
EUR – Euro
SGD – Singapore Dollar
USD – United States Dollar

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Arista Networks, Inc.	95,860	$ 13,353,298	1.3%
Calix, Inc.	149,870	10,685,731	1.0
Ciena Corp.	113,650	5,109,704	0.5
		29,148,733	2.8
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Flex Ltd.	504,300	11,084,514	1.1
Keyence Corp.	31,200	13,201,718	1.3
Samsung SDI Co., Ltd.	17,390	9,817,144	0.9
Zebra Technologies Corp. - Class A	19,960	5,394,789	0.5
		39,498,165	3.8
IT SERVICES			
Adyen NV	8,320	13,106,653	1.2
EPAM Systems, Inc.	29,620	10,917,340	1.0
Mastercard, Inc. - Class A	100,700	35,889,480	3.4
MongoDB, Inc.	28,320	4,324,181	0.4
PayPal Holdings, Inc.	127,480	9,995,707	1.0
Shift4 Payments, Inc. - Class A	132,810	6,154,415	0.6
Shopify, Inc. - Class A	223,100	9,120,328	0.9
Snowflake, Inc. - Class A	45,176	6,455,650	0.6
Twilio, Inc. - Class A	61,370	3,008,357	0.3
		98,972,111	9.4
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Advanced Micro Devices, Inc.	288,700	22,411,781	2.1
Ambarella, Inc.	102,260	7,587,692	0.7
ASML Holding NV	31,500	19,231,385	1.8
Broadcom, Inc.	21,110	11,632,243	1.1
Credo Technology Group Holding Ltd.	706,820	9,846,003	0.9
Enphase Energy, Inc.	41,300	13,240,367	1.3
Impinj, Inc.	90,140	11,497,357	1.1
Infineon Technologies AG	304,290	10,221,238	1.0
KLA Corp.	35,850	14,094,427	1.3
Lam Research Corp.	24,290	11,474,110	1.1
Lattice Semiconductor Corp.	175,980	12,816,623	1.2
MACOM Technology Solutions Holdings, Inc.	158,630	10,896,295	1.0
Marvell Technology, Inc.	180,580	8,400,582	0.8
MediaTek, Inc.	422,000	10,197,128	1.0
Monolithic Power Systems, Inc.	20,420	7,799,623	0.8
NVIDIA Corp.	146,440	24,782,041	2.4
ON Semiconductor Corp.	122,780	9,233,056	0.9
Onto Innovation, Inc.	147,270	11,774,237	1.1
QUALCOMM, Inc.	134,100	16,962,309	1.6
SolarEdge Technologies, Inc.	17,070	5,101,540	0.5
StarPower Semiconductor Ltd. - Class A	151,214	7,340,363	0.7
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	141,320	11,726,734	1.1
Teradyne, Inc.	54,900	5,130,405	0.5
Wolfspeed, Inc.	102,740	9,341,121	0.9
		282,738,660	26.9
SOFTWARE			
Adobe, Inc.	35,870	12,372,639	1.2
Alteryx, Inc. - Class A	165,440	7,419,984	0.7
ANSYS, Inc.	47,800	12,155,540	1.2
Atlassian Corp. - Class A	32,820	4,317,471	0.4
Bill.com Holdings, Inc.	52,830	6,361,788	0.6
Braze, Inc. - Class A	159,550	4,100,435	0.4
Cloudflare, Inc. - Class A	61,800	3,036,852	0.3
Confluent, Inc. - Class A	240,260	5,533,188	0.5
Coupa Software, Inc.	96,690	6,114,676	0.6
Crowdstrike Holdings, Inc. - Class A	32,940	3,875,391	0.4
Dassault Systemes SE	265,810	9,911,336	0.9
Datadog, Inc. - Class A	65,150	4,937,067	0.5
Elastic NV	75,340	4,610,055	0.4
Fortinet, Inc.	89,570	4,761,541	0.5
Gitlab, Inc. - Class A	137,090	5,421,909	0.5
HubSpot, Inc.	16,720	5,066,662	0.5
Manhattan Associates, Inc.	75,160	9,465,650	0.9
Microsoft Corp.	195,320	49,833,945	4.7
Palantir Technologies, Inc. - Class A	302,660	2,269,950	0.2
Palo Alto Networks, Inc.	57,710	9,804,929	0.9

	Shares	Value (USD)	Net Assets %
SentinelOne, Inc. - Class A	314,890	$ 4,565,905	0.4%
ServiceNow, Inc.	33,440	13,921,072	1.3
Zoom Video Communications, Inc. - Class A	48,390	3,650,058	0.3
Zscaler, Inc.	36,130	4,821,548	0.5
		198,329,591	18.8
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	290,024	42,932,253	4.1
Pure Storage, Inc. - Class A	229,640	6,703,191	0.6
		49,635,444	4.7
		698,322,704	66.4
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Aptiv PLC	120,440	12,847,335	1.2
AUTOMOBILES			
BYD Co., Ltd. - Class H	313,500	7,981,643	0.8
Tesla, Inc.	55,370	10,780,539	1.0
		18,762,182	1.8
HOTELS, RESTAURANTS & LEISURE			
Airbnb, Inc. - Class A	54,044	5,520,054	0.5
Booking Holdings, Inc.	6,760	14,057,082	1.4
Evolution AB	105,690	10,886,488	1.0
		30,463,624	2.9
INTERNET & DIRECT MARKETING RETAIL			
Alibaba Group Holding Ltd.	1,030,900	11,219,452	1.1
Amazon.com, Inc.	176,840	17,072,134	1.6
Etsy, Inc.	49,420	6,527,888	0.6
JD.com, Inc. - Class A	299,650	8,554,339	0.8
Meituan - Class B	561,600	12,106,448	1.1
MercadoLibre, Inc.	12,090	11,255,609	1.1
		66,735,870	6.3
		128,809,011	12.2
COMMUNICATION SERVICES			
ENTERTAINMENT			
Endeavor Group Holdings, Inc. - Class A	384,960	8,465,270	0.8
Netflix, Inc.	37,130	11,344,329	1.1
Walt Disney Co. (The)	78,830	7,715,092	0.7
		27,524,691	2.6
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class A	165,690	16,733,033	1.6
Pinterest, Inc. - Class A	142,720	3,627,943	0.4
Tencent Holdings Ltd.	476,800	18,030,819	1.7
		38,391,795	3.7
MEDIA			
Trade Desk, Inc. (The) - Class A	158,770	8,278,268	0.8
		74,194,754	7.1
INDUSTRIALS			
AIR FREIGHT & LOGISTICS			
GXO Logistics, Inc.	203,810	9,550,536	0.9
ELECTRICAL EQUIPMENT			
Rockwell Automation, Inc.	38,340	10,130,195	0.9
MACHINERY			
Estun Automation Co., Ltd.	3,257,400	10,623,344	1.0
Shenzhen Inovance Technology Co., Ltd. - Class A	1,170,399	11,797,460	1.1
SMC Corp.	24,100	10,997,092	1.1
		33,417,896	3.2
		53,098,627	5.0
HEALTH CARE			
HEALTH CARE EQUIPMENT & SUPPLIES			
Intuitive Surgical, Inc.	64,500	17,440,155	1.7
HEALTH CARE TECHNOLOGY			
Veeva Systems, Inc. - Class A	55,100	10,488,836	1.0
LIFE SCIENCES TOOLS & SERVICES			
Illumina, Inc.	56,290	12,275,723	1.2
Sartorius AG (Preference Shares)	29,840	11,218,557	1.0
		23,494,280	2.2
		51,423,271	4.9

	Rate	Date	Shares	Value (USD)	Net Assets %
REAL ESTATE					
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)					
SBA Communications Corp.			40,800	$ 12,211,440	1.2%
				1,018,059,807	96.8
OTHER TRANSFERABLE SECURITIES					
COMMON STOCKS					
FINANCIALS					
CONSUMER FINANCE					
Stripe, Inc. (a)			41,537	1,250,264	0.1
Total Investments					
(cost $1,062,211,506)				$ 1,019,310,071	96.9%
Time Deposits					
ANZ, London(b)	1.57 %	–		151,894	0.0
BNP Paribas, Paris(b)	0.65 %	–		38,488	0.0
BNP Paribas, Paris(b)	2.65 %	–		102,387	0.0
Credit Suisse, Zurich(b)	(0.08)%	–		47,750	0.0
DBS Bank, Singapore(b)	3.18 %	–		31,917,644	3.1
HSBC, Paris(b)	0.73 %	–		189,196	0.0
Nordea, Oslo(b)	1.28 %	–		13,142	0.0
SEB, Stockholm(b)	(0.28)%	–		103,928	0.0
SEB, Stockholm(b)	0.78 %	–		104,704	0.0
Scotiabank, Toronto(b)	2.60 %	–		138,922	0.0
SMBC, Tokyo(b)	1.92 %	–		141,846	0.0
Total Time Deposits				32,949,901	3.1
Other assets less liabilities				(156,846)	0.0
Net Assets				$ 1,052,103,126	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	USD	6,710	AUD	10,381	12/05/2022	$ (336,549)
Brown Brothers Harriman & Co.+	USD	222	PLN	1,014	12/27/2022	(2,420)
Brown Brothers Harriman & Co.+	USD	12,268	AUD	18,767	12/05/2022	471,924
Brown Brothers Harriman & Co.+	USD	3,516	PLN	16,160	12/27/2022	61,985
						$ 194,940
					Appreciation	$ 533,909
					Depreciation	$ (338,969)

\+ Used for share class hedging purposes.

(a) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
PLN – Polish Zloty
USD – United States Dollar

Glossary:

ADR – American Depositary Receipt
REIT – Real Estate Investment Trust

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
REAL ESTATE			
DIVERSIFIED REAL ESTATE ACTIVITIES			
City Developments Ltd.	32,800	$ 201,510	0.6%
Daito Trust Construction Co., Ltd.	1,300	145,060	0.4
Mitsui Fudosan Co., Ltd.	52,000	1,054,201	3.2
Sun Hung Kai Properties Ltd.	52,500	633,322	1.9
Tokyu Fudosan Holdings Corp.	26,900	146,080	0.5
		2,180,173	6.6
DIVERSIFIED REITs			
Alexander & Baldwin, Inc.	9,200	181,700	0.6
Armada Hoffler Properties, Inc.	28,770	349,555	1.1
Charter Hall Long Wale REIT	69,710	212,373	0.6
Essential Properties Realty Trust, Inc.	16,729	388,280	1.2
ICADE	4,990	206,727	0.6
Merlin Properties Socimi SA	30,040	278,697	0.8
United Urban Investment Corp. (a)	184	206,593	0.6
		1,823,925	5.5
HEALTH CARE REITs			
Assura PLC	152,404	98,455	0.3
Cofinimmo SA	1,470	128,363	0.4
Medical Properties Trust, Inc.	32,860	431,123	1.3
Ventas, Inc.	15,640	727,729	2.2
Welltower, Inc.	13,740	975,952	2.9
		2,361,622	7.1
HOTEL & RESORT REITs			
Invincible Investment Corp.	1,126	391,608	1.2
Park Hotels & Resorts, Inc.	20,070	257,498	0.8
RLJ Lodging Trust	20,810	252,217	0.7
		901,323	2.7
INDUSTRIAL REITs			
Americold Realty Trust, Inc.	14,500	432,825	1.3
Ascendas Real Estate Investment Trust	99,800	205,662	0.6
Centuria Industrial REIT	104,560	231,258	0.7
Dream Industrial Real Estate Investment Trust (a)	34,638	311,321	0.9
GLP J-Reit	145	162,939	0.5
Mapletree Logistics Trust	142,300	169,588	0.5
Mitsui Fudosan Logistics Park, Inc.	61	221,484	0.7
Plymouth Industrial REIT, Inc.	8,719	180,483	0.5
Prologis, Inc.	19,071	2,246,373	6.8
Rexford Industrial Realty, Inc.	7,610	420,757	1.3
Segro PLC	61,160	591,865	1.8
STAG Industrial, Inc.	13,950	459,095	1.4
		5,633,650	17.0
OFFICE REITs			
Alexandria Real Estate Equities, Inc.	1,060	164,947	0.5
City Office REIT, Inc.	26,160	258,722	0.8
Cousins Properties, Inc.	14,902	393,115	1.2
Daiwa Office Investment Corp.	72	354,993	1.1
Derwent London PLC	7,570	216,369	0.7
Kenedix Office Investment Corp. - Class A	82	201,521	0.6
		1,589,667	4.9
REAL ESTATE DEVELOPMENT			
CK Asset Holdings Ltd.	35,500	212,485	0.6
Instone Real Estate Group SE	8,156	72,799	0.2
		285,284	0.8
REAL ESTATE OPERATING COMPANIES			
Azrieli Group Ltd.	1,700	121,962	0.4
CA Immobilien Anlagen AG	6,069	200,628	0.6
CTP NV	10,346	113,877	0.3
Hongkong Land Holdings Ltd.	49,900	201,341	0.6
Hulic Co., Ltd.	19,700	166,357	0.5
Shurgard Self Storage SA	3,100	134,680	0.4
TAG Immobilien AG	12,004	72,395	0.2
Vonovia SE	20,783	516,227	1.6
Wihlborgs Fastigheter AB	50,740	400,837	1.2
		1,928,304	5.8
REAL ESTATE SERVICES			
Unibail-Rodamco-Westfield	2,410	126,997	0.4

	Rate	Date	Shares	Value (USD)	Net Assets %
RESIDENTIAL REITs					
American Homes 4 Rent - Class A			16,480	$ 544,994	1.6%
Equity LifeStyle Properties, Inc.			5,380	357,340	1.1
Equity Residential			13,680	887,285	2.7
Essex Property Trust, Inc.			3,145	693,095	2.1
Independence Realty Trust, Inc.			26,621	482,372	1.4
Kenedix Residential Next Investment Corp.			76	115,502	0.3
Killam Apartment Real Estate Investment Trust			30,350	383,563	1.2
Minto Apartment Real Estate Investment Trust			15,410	166,226	0.5
Sun Communities, Inc.			5,507	808,978	2.4
UDR, Inc.			14,040	582,239	1.8
UNITE Group PLC (The)			15,310	171,453	0.5
				5,193,047	15.6
RETAIL REITs					
AEON REIT Investment Corp.			186	215,900	0.6
Brixmor Property Group, Inc.			17,530	406,345	1.2
CapitaLand Integrated Commercial Trust			223,552	342,893	1.0
Frasers Centrepoint Trust			61,800	92,661	0.3
Japan Metropolitan Fund Invest			170	136,371	0.4
Kite Realty Group Trust			16,090	366,852	1.1
Link REIT			60,900	411,367	1.2
Mercialys SA			12,291	117,943	0.4
NETSTREIT Corp.			16,960	331,229	1.0
Phillips Edison & Co., Inc.			11,100	357,753	1.1
Realty Income Corp.			2,450	154,522	0.5
Region RE Ltd.			81,650	154,958	0.5
Simon Property Group, Inc.			3,400	406,096	1.2
SITE Centers Corp.			33,580	456,352	1.4
Spirit Realty Capital, Inc.			10,490	434,496	1.3
Waypoint REIT Ltd.			45,770	87,238	0.3
				4,472,976	13.5
SPECIALIZED REITs					
CubeSmart			13,540	560,420	1.7
Digital Realty Trust, Inc.			1,620	182,185	0.6
Equinix, Inc.			2,559	1,767,373	5.3
National Storage Affiliates Trust			10,490	417,607	1.3
Public Storage			4,280	1,275,269	3.8
Safestore Holdings PLC			24,900	274,903	0.8
VICI Properties, Inc.			25,910	886,122	2.7
				5,363,879	16.2
				31,860,847	96.1
TRANSPORTATION					
HIGHWAYS & RAILTRACKS					
Transurban Group			40,452	395,485	1.2
TELECOMMUNICATION SERVICES					
INTEGRATED TELECOMMUNICATION SERVICES					
Cellnex Telecom SA			3,880	133,428	0.4
Infrastrutture Wireless Italiane SpA			17,810	177,633	0.5
				311,061	0.9
UTILITIES					
GAS UTILITIES					
APA Group			29,700	226,599	0.7
CONSUMER DURABLES & APPAREL					
HOMEBUILDING					
PulteGroup, Inc.			4,490	201,062	0.6
MATERIALS					
CONSTRUCTION MATERIALS					
GCC SAB de CV			19,600	140,219	0.4
CONSUMER SERVICES					
HOTELS, RESORTS & CRUISE LINES					
Hyatt Hotels Corp. - Class A			340	34,109	0.1
Total Investments					
(cost $36,312,495)				$ 33,169,382	100.0%
Time Deposits					
ANZ, London(b)	1.57 %	–		7,875	0.0
BBH, Grand Cayman(b)	3.80 %	–		1,979	0.0
BNP Paribas, Paris(b)	0.78 %	–		3,251	0.0
BNP Paribas, Paris(b)	2.57 %	–		5,753	0.0
Citibank, New York(b)	3.18 %	–		209,725	0.7
Credit Suisse, Zurich(b)	(0.08)%	–		9	0.0

	Rate	Date	Value (USD)	Net Assets %
HSBC, Hong Kong(b)	2.65 %	–	$ 3,258	0.0%
Nordea, Oslo(b)	1.28 %	–	149	0.0
Scotiabank, Toronto(b)	2.60 %	–	5,662	0.0
SMBC, London(b)	(0.28)%	–	2,882	0.0
SMBC, London(b)	1.92 %	–	3,336	0.0
SMBC, Tokyo(b)	0.73 %	–	3,376	0.0
Total Time Deposits			247,255	0.7
Other assets less liabilities			(225,598)	(0.7)
Net Assets			$ 33,191,039	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.	SEK	3,214	USD	287	12/01/2022	$ (19,464)
Brown Brothers Harriman & Co.	USD	105	NOK	1,085	12/01/2022	4,791
Brown Brothers Harriman & Co.	USD	386	SEK	4,177	12/01/2022	12,069
Brown Brothers Harriman & Co.	JPY	60,418	USD	412	12/02/2022	(25,895)
Brown Brothers Harriman & Co.	USD	510	JPY	73,092	12/02/2022	19,329
Brown Brothers Harriman & Co.	CHF	210	USD	216	12/07/2022	(6,417)
Brown Brothers Harriman & Co.	SGD	322	USD	226	12/07/2022	(11,043)
Brown Brothers Harriman & Co.	USD	499	CHF	487	12/07/2022	16,311
Brown Brothers Harriman & Co.	USD	379	SGD	532	12/07/2022	12,121
Brown Brothers Harriman & Co.	EUR	980	USD	948	12/08/2022	(72,549)
Brown Brothers Harriman & Co.	USD	360	EUR	359	12/08/2022	13,860
Brown Brothers Harriman & Co.	GBP	195	USD	233	01/18/2023	(2,911)
Brown Brothers Harriman & Co.	AUD	156	USD	99	01/19/2023	(7,269)
Brown Brothers Harriman & Co.	USD	101	AUD	156	01/19/2023	5,584
Brown Brothers Harriman & Co.	USD	106	CAD	144	01/19/2023	1,341
Brown Brothers Harriman & Co.	USD	126	NZD	205	02/02/2023	3,264
Brown Brothers Harriman & Co.	USD	109	NOK	1,085	02/03/2023	1,740
Brown Brothers Harriman & Co.	USD	92	SEK	963	02/03/2023	585
Brown Brothers Harriman & Co.+	AUD	1,093	USD	705	12/05/2022	(36,836)
Brown Brothers Harriman & Co.+	NZD	527	USD	312	12/05/2022	(20,496)
Brown Brothers Harriman & Co.+	SGD	59	USD	42	12/05/2022	(1,430)
Brown Brothers Harriman & Co.+	USD	1,303	AUD	1,984	12/05/2022	43,675
Brown Brothers Harriman & Co.+	USD	647	NZD	1,074	12/05/2022	30,233
Brown Brothers Harriman & Co.+	USD	82	SGD	114	12/05/2022	1,770
						$ (37,637)
					Appreciation	$ 166,673
					Depreciation	$ (204,310)

\+ Used for share class hedging purposes.

(a) Represents entire or partial securities out on loan. See Note L for securities lending information.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
JPY – Japanese Yen
NOK – Swedish Krone
NZD – New Zealand Dollar
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

REIT – Real Estate Investment Trust

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Calix, Inc.	794,950	$ 56,679,943	1.7%
Lumentum Holdings, Inc.	1,010,827	55,534,832	1.7
		112,214,775	3.4
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Flex Ltd.	4,358,783	95,806,060	2.9
Keyence Corp.	81,133	34,330,117	1.0
Keysight Technologies, Inc.	266,048	48,125,493	1.5
		178,261,670	5.4
IT SERVICES			
Accenture PLC - Class A	192,645	57,972,626	1.7
Visa, Inc. - Class A	344,227	74,697,309	2.3
		132,669,935	4.0
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
ASML Holding NV	129,699	79,183,859	2.4
Infineon Technologies AG	1,698,864	57,065,620	1.7
MediaTek, Inc.	1,544,787	37,327,938	1.2
NXP Semiconductors NV	339,816	59,753,186	1.8
ON Semiconductor Corp.	692,933	52,108,566	1.6
Taiwan Semiconductor Manufacturing Co., Ltd.	2,919,026	46,879,134	1.4
		332,318,303	10.1
SOFTWARE			
Adobe, Inc.	137,793	47,528,811	1.4
Dassault Systemes SE	1,477,564	55,094,349	1.7
Intuit, Inc.	100,531	40,975,602	1.3
Microsoft Corp.	309,097	78,863,104	2.4
		222,461,866	6.8
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	489,278	72,427,894	2.2
Dell Technologies, Inc. - Class C	924,662	41,415,608	1.3
		113,843,502	3.5
		1,091,770,051	33.2
HEALTH CARE			
BIOTECHNOLOGY			
Abcam PLC	2,555,561	40,059,004	1.2
HEALTH CARE EQUIPMENT & SUPPLIES			
Alcon, Inc.	654,309	45,120,939	1.4
Becton Dickinson and Co.	280,214	69,868,485	2.1
Koninklijke Philips NV	1,594,568	23,893,999	0.7
STERIS PLC	334,716	62,170,149	1.9
		201,053,572	6.1
HEALTH CARE PROVIDERS & SERVICES			
Apollo Hospitals Enterprise Ltd.	933,701	54,534,528	1.7
LIFE SCIENCES TOOLS & SERVICES			
Bio-Rad Laboratories, Inc. - Class A	110,529	45,837,343	1.4
Bruker Corp.	669,122	45,105,544	1.4
Danaher Corp.	315,977	86,391,393	2.6
Gerresheimer AG	510,243	37,663,018	1.1
ICON PLC	223,971	48,252,405	1.5
West Pharmaceutical Services, Inc.	183,324	43,018,790	1.3
		306,268,493	9.3
		601,915,597	18.3
FINANCIALS			
BANKS			
Erste Group Bank AG	2,178,254	68,204,178	2.1
HDFC Bank Ltd.	3,399,051	67,478,415	2.1
SVB Financial Group	132,464	30,702,563	0.9
		166,385,156	5.1
CAPITAL MARKETS			
Deutsche Boerse AG	315,614	58,001,725	1.8
London Stock Exchange Group PLC	378,992	37,950,567	1.1
MSCI, Inc.	164,882	83,732,076	2.5
Partners Group Holding AG	72,283	72,020,194	2.2
		251,704,562	7.6

		Rate	Date	Shares	Value (USD)	Net Assets %
INSURANCE						
	Aflac, Inc.			973,769	$ 70,043,191	2.1%
	AIA Group Ltd.			5,167,298	52,471,887	1.6
					122,515,078	3.7
					540,604,796	16.4
INDUSTRIALS						
AEROSPACE & DEFENSE						
	Hexcel Corp.			817,371	49,001,375	1.5
BUILDING PRODUCTS						
	Owens Corning			264,972	23,540,101	0.7
COMMERCIAL SERVICES & SUPPLIES						
	Tetra Tech, Inc.			453,016	70,031,730	2.1
	TOMRA Systems ASA			2,797,287	53,701,434	1.7
	Waste Management, Inc.			574,243	96,311,994	2.9
					220,045,158	6.7
MACHINERY						
	Deere & Co.			237,677	104,815,711	3.2
	SMC Corp.			122,341	55,825,444	1.7
	Xylem, Inc./NY			452,287	50,814,488	1.5
					211,455,643	6.4
					504,042,277	15.3
UTILITIES						
ELECTRIC UTILITIES						
	NextEra Energy, Inc.			925,769	78,412,636	2.4
	Orsted AS			520,388	45,565,395	1.4
					123,978,031	3.8
WATER UTILITIES						
	American Water Works Co., Inc.			273,968	41,577,311	1.2
					165,555,342	5.0
CONSUMER STAPLES						
HOUSEHOLD PRODUCTS						
	Procter & Gamble Co. (The)			278,906	41,601,547	1.3
PERSONAL PRODUCTS						
	Dabur India Ltd.			2,743,606	20,022,266	0.6
	Unilever PLC			841,521	42,077,034	1.3
					62,099,300	1.9
					103,700,847	3.2
CONSUMER DISCRETIONARY						
AUTO COMPONENTS						
	Aptiv PLC			339,626	36,227,947	1.1
HOUSEHOLD DURABLES						
	TopBuild Corp.			168,376	25,943,353	0.8
TEXTILES, APPAREL & LUXURY GOODS						
	NIKE, Inc. - Class B			317,391	34,814,631	1.0
					96,985,931	2.9
MATERIALS						
CHEMICALS						
	Chr Hansen Holding A/S (a)			678,755	41,892,442	1.3
	Koninklijke DSM NV			362,494	47,016,612	1.4
					88,909,054	2.7
Total Investments						
	(cost $3,285,300,843)				$ 3,193,483,895	97.0%
Time Deposits						
	ANZ, London(b)	1.57 %	–		23,315	0.0
	BBH, Grand Cayman(b)	1.57 %	–		1	0.0
	BBH, Grand Cayman(b)	2.60 %	–		1	0.0
	BNP Paribas, Paris(b)	0.65 %	–		815,218	0.0
	BNP Paribas, Paris(b)	2.57 %	–		45,199	0.0
	BNP Paribas, Paris(b)	2.65 %	–		954,571	0.1
	Citibank, New York(b)	3.18 %	–		151,540	0.0
	Credit Suisse, Zurich(b)	(0.08)%	–		322,461	0.0
	HSBC, Paris(b)	0.73 %	–		563	0.0
	Nordea, Oslo(b)	1.28 %	–		324,836	0.0
	SEB, Stockholm(b)	0.78 %	–		335,487	0.0
	SEB, Stockholm(b)	3.18 %	–		107,766,054	3.3
	SMBC, London(b)	(0.28)%	–		401,441	0.0
	SMBC, London(b)	1.92 %	–		408,595	0.0

	Rate	Date		Value (USD)	Net Assets %
SMBC, Tokyo(b)	0.73 %	–	$	484,539	0.0%
Standard Chartered Bank, Johannesburg(b)	5.33 %	–		1	0.0
Total Time Deposits				112,033,822	3.4
Other assets less liabilities				(11,894,269)	(0.4)
Net Assets			$	3,293,623,448	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	NOK	67,177	USD	6,717	12/01/2022	$ (104,957)
Bank of America, NA	SEK	237,168	USD	22,526	12/01/2022	(57,356)
Bank of America, NA	USD	30,388	NOK	302,877	12/01/2022	367,114
Bank of America, NA	USD	21,886	SEK	237,168	12/01/2022	696,923
Bank of America, NA	JPY	1,029,606	USD	7,257	12/02/2022	(199,361)
Bank of America, NA	USD	16,918	BRL	91,171	12/02/2022	650,729
Bank of America, NA	USD	10,403	CHF	10,090	12/07/2022	265,479
Bank of America, NA	EUR	16,781	USD	17,521	12/08/2022	51,769
Bank of America, NA	EUR	195,337	USD	188,697	12/08/2022	(14,652,331)
Bank of America, NA	USD	13,973	EUR	14,021	12/08/2022	623,204
Bank of America, NA	USD	34,940	KRW	49,938,311	01/30/2023	3,389,509
Bank of America, NA	NOK	302,877	USD	30,450	02/03/2023	(375,411)
Bank of America, NA	USD	22,631	SEK	237,168	02/03/2023	54,675
Barclays Bank PLC	USD	4,722	INR	388,631	12/21/2022	54,965
Barclays Bank PLC	USD	6,203	HKD	48,653	01/12/2023	23,486
Barclays Bank PLC	CNH	50,585	USD	7,009	02/16/2023	(213,916)
BNP Paribas SA	NOK	351,458	USD	34,127	12/01/2022	(1,561,519)
BNP Paribas SA	USD	11,963	ZAR	217,910	12/15/2022	634,302
Brown Brothers Harriman & Co.	ZAR	78,956	USD	4,359	12/15/2022	(205,266)
Brown Brothers Harriman & Co.	CHF	1,248	USD	1,314	12/27/2022	(9,637)
Brown Brothers Harriman & Co.	CZK	195	USD	8	12/27/2022	(127)
Brown Brothers Harriman & Co.	HUF	3,881	USD	10	12/27/2022	(105)
Brown Brothers Harriman & Co.	JPY	383,334	USD	2,719	12/27/2022	(66,884)
Brown Brothers Harriman & Co.	MXN	2,720	USD	138	12/27/2022	(1,909)
Brown Brothers Harriman & Co.	NOK	1,029	USD	101	12/27/2022	(3,441)
Brown Brothers Harriman & Co.	PLN	151	USD	33	12/27/2022	(589)
Brown Brothers Harriman & Co.	SEK	4,572	USD	428	12/27/2022	(8,375)
Brown Brothers Harriman & Co.	THB	4,570	USD	127	12/27/2022	(3,273)
Brown Brothers Harriman & Co.	ZAR	3,489	USD	201	12/27/2022	(242)
Brown Brothers Harriman & Co.	CNH	1,986	USD	279	12/28/2022	(3,958)
Brown Brothers Harriman & Co.	GBP	1,652	USD	1,964	12/28/2022	(30,114)
Brown Brothers Harriman & Co.	HKD	10,758	USD	1,376	12/28/2022	(591)
Brown Brothers Harriman & Co.	NZD	37	USD	23	12/28/2022	(615)
Brown Brothers Harriman & Co.	HKD	60,662	USD	7,747	01/12/2023	(16,560)
Brown Brothers Harriman & Co.+	AUD	121,759	USD	78,676	12/05/2022	(3,975,391)
Brown Brothers Harriman & Co.+	CAD	4	USD	3	12/05/2022	26
Brown Brothers Harriman & Co.+	CAD	110	USD	81	12/05/2022	(729)
Brown Brothers Harriman & Co.+	EUR	932	USD	972	12/05/2022	1,841
Brown Brothers Harriman & Co.+	EUR	128,362	USD	127,779	12/05/2022	(5,821,206)
Brown Brothers Harriman & Co.+	SGD	49,103	USD	34,914	12/05/2022	(1,170,622)
Brown Brothers Harriman & Co.+	USD	153,231	AUD	232,833	12/05/2022	4,818,436
Brown Brothers Harriman & Co.+	USD	74	CAD	101	12/05/2022	782
Brown Brothers Harriman & Co.+	USD	89	CAD	119	12/05/2022	(1,235)
Brown Brothers Harriman & Co.+	USD	256,548	EUR	252,510	12/05/2022	6,266,049
Brown Brothers Harriman & Co.+	USD	12,730	EUR	12,223	12/05/2022	(7,580)
Brown Brothers Harriman & Co.+	USD	67,493	SGD	93,802	12/05/2022	1,440,823
Brown Brothers Harriman & Co.+	EUR	4,222	USD	4,341	12/27/2022	(63,032)
Brown Brothers Harriman & Co.+	SGD	228	USD	166	12/27/2022	(2,308)
Brown Brothers Harriman & Co.+	AUD	1,492	USD	989	12/28/2022	(24,694)
Brown Brothers Harriman & Co.+	CAD	2,236	USD	1,668	12/28/2022	4,787
Citibank, NA	USD	6,779	EUR	6,952	12/08/2022	457,773
Citibank, NA	USD	53,703	AUD	84,639	01/19/2023	3,868,807
Citibank, NA	USD	87,836	CAD	119,869	01/19/2023	1,346,781
Citibank, NA	USD	13,294	CNH	92,941	02/16/2023	(22,664)
Credit Suisse International	USD	5,317	NOK	54,840	12/01/2022	251,407
Deutsche Bank AG	USD	6,967	JPY	994,923	12/02/2022	237,982
Goldman Sachs Bank USA	USD	5,786	NOK	60,918	12/01/2022	400,360
Goldman Sachs Bank USA	USD	4,736	CHF	4,731	12/07/2022	266,227
Goldman Sachs Bank USA	INR	5,274,484	USD	64,821	12/21/2022	(5,715)
Goldman Sachs Bank USA	CNH	39,369	USD	5,475	02/16/2023	(146,280)
Morgan Stanley Capital Services LLC	BRL	91,171	USD	16,915	12/02/2022	(654,025)
Morgan Stanley Capital Services LLC	CHF	10,373	USD	10,979	12/07/2022	11,442
Morgan Stanley Capital Services LLC	USD	5,447	CHF	5,178	12/07/2022	27,644
Morgan Stanley Capital Services LLC	USD	7,103	EUR	7,186	12/08/2022	377,297

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Morgan Stanley Capital Services LLC	TWD	347,690	USD	10,920	12/21/2022	$ (460,469)
Morgan Stanley Capital Services LLC	USD	16,807	BRL	91,171	01/04/2023	649,292
Morgan Stanley Capital Services LLC	HKD	184,887	USD	23,594	01/12/2023	(67,131)
Morgan Stanley Capital Services LLC	USD	9,999	CAD	13,263	01/19/2023	(131,289)
Royal Bank of Scotland PLC	JPY	607,305	USD	4,245	12/02/2022	(153,088)
Royal Bank of Scotland PLC	USD	95,553	CNH	683,655	02/16/2023	2,066,498
Standard Chartered Bank	TWD	558,662	USD	17,725	12/21/2022	(560,874)
UBS AG	USD	79,385	JPY	11,237,643	12/02/2022	1,994,587
UBS AG	CHF	39,825	USD	40,848	12/07/2022	(1,262,215)
UBS AG	EUR	28,847	USD	28,869	12/08/2022	(1,161,051)
						$ (1,907,139)
					Appreciation	$ 31,300,996
					Depreciation	$ (33,208,135)

\+ Used for share class hedging purposes.

(a) Represents entire or partial securities out on loan. See Note L for securities lending information.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
CHF – Swiss Franc
CNH – Chinese Yuan Renminbi (Offshore)
CZK – Czech Koruna
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
HUF – Hungarian Forint
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
MXN – Mexican Peso
NOK – Norwegian Krone
NZD – New Zealand Dollar
PLN – Polish Zloty
SEK – Swedish Krona
SGD – Singapore Dollar
THB – Thailand Baht
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
FINANCIALS			
BANKS			
AU Small Finance Bank Ltd.	241,241	$ 1,887,300	1.5%
Bandhan Bank Ltd.	673,252	1,971,320	1.6
HDFC Bank Ltd.	528,246	10,443,458	8.4
ICICI Bank Ltd.	841,021	9,837,838	8.0
IndusInd Bank Ltd.	164,494	2,359,256	1.9
		26,499,172	21.4
CONSUMER FINANCE			
Bajaj Finance Ltd.	53,197	4,406,069	3.6
Repco Home Finance Ltd.	795,873	2,404,148	1.9
		6,810,217	5.5
DIVERSIFIED FINANCIAL SERVICES			
Housing Development Finance Corp., Ltd.	296,153	9,797,064	7.9
INSURANCE			
ICICI Lombard General Insurance Co., Ltd.	117,630	1,750,665	1.4
		44,857,118	36.2
INDUSTRIALS			
BUILDING PRODUCTS			
Blue Star Ltd.	145,167	2,187,410	1.8
Kajaria Ceramics Ltd.	85,103	1,196,607	0.9
		3,384,017	2.7
CONSTRUCTION & ENGINEERING			
Larsen & Toubro Ltd.	180,857	4,607,802	3.7
Voltas Ltd.	283,457	2,850,712	2.3
		7,458,514	6.0
ELECTRICAL EQUIPMENT			
KEI Industries Ltd.	181,842	3,427,446	2.8
MACHINERY			
Escorts Ltd.	19,981	561,844	0.5
		14,831,821	12.0
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Balkrishna Industries Ltd.	84,079	2,115,493	1.7
Motherson Sumi Wiring India Ltd.	987,800	739,914	0.6
		2,855,407	2.3
AUTOMOBILES			
Maruti Suzuki India Ltd.	18,307	2,020,966	1.6
TVS Motor Co., Ltd.	160,626	2,067,090	1.7
		4,088,056	3.3
HOTELS, RESTAURANTS & LEISURE			
MakeMyTrip Ltd.	77,440	2,299,194	1.9
HOUSEHOLD DURABLES			
Dixon Technologies India Ltd.	38,910	2,030,638	1.6
SPECIALTY RETAIL			
Trent Ltd.	124,077	2,236,658	1.8
TEXTILES, APPAREL & LUXURY GOODS			
Titan Co., Ltd.	37,078	1,210,190	1.0
		14,720,143	11.9
INFORMATION TECHNOLOGY			
IT SERVICES			
Infosys Ltd.	278,133	5,597,753	4.5
Persistent Systems Ltd.	29,911	1,522,431	1.3
Tata Consultancy Services Ltd.	33,342	1,392,453	1.1
Tech Mahindra Ltd.	231,503	3,067,328	2.5
		11,579,965	9.4
SOFTWARE			
Route Mobile Ltd.	68,930	1,118,175	0.9
		12,698,140	10.3
MATERIALS			
CHEMICALS			
Asian Paints Ltd.	22,561	883,754	0.7
Deepak Fertilisers & Petrochemicals Corp. Ltd.	143,445	1,428,527	1.2
Navin Fluorine International Ltd.	23,001	1,233,706	1.0

	Rate	Date	Shares	Value (USD)	Net Assets %
SRF Ltd.			84,568	$ 2,461,142	2.0%
				6,007,129	4.9
METALS & MINING					
Tata Steel Ltd.			1,714,790	2,264,663	1.8
				8,271,792	6.7
ENERGY					
OIL, GAS & CONSUMABLE FUELS					
Reliance Industries Ltd.			241,339	8,102,299	6.5
CONSUMER STAPLES					
PERSONAL PRODUCTS					
Hindustan Unilever Ltd.			47,795	1,576,533	1.3
TOBACCO					
ITC Ltd.			1,414,924	5,912,584	4.8
				7,489,117	6.1
HEALTH CARE					
HEALTH CARE PROVIDERS & SERVICES					
Apollo Hospitals Enterprise Ltd.			33,922	1,970,703	1.6
Dr Lal PathLabs Ltd.			54,104	1,619,740	1.3
				3,590,443	2.9
PHARMACEUTICALS					
Laurus Labs Ltd.			170,699	874,600	0.7
Sun Pharmaceutical Industries Ltd.			173,092	2,238,992	1.8
				3,113,592	2.5
				6,704,035	5.4
UTILITIES					
GAS UTILITIES					
Gujarat Gas Ltd.			329,959	2,021,821	1.6
REAL ESTATE					
REAL ESTATE MANAGEMENT & DEVELOPMENT					
Prestige Estates Projects Ltd.			231,854	1,350,361	1.1
Total Investments					
(cost $100,792,092)				$ 121,046,647	97.8%
Time Deposits					
JPMorgan Chase, New York(a)	3.18 %	–		507,202	0.4
Other assets less liabilities				2,261,536	1.8
Net Assets				$ 123,815,385	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.	AUD	1	USD	1	12/12/2022	$ (16)
Brown Brothers Harriman & Co.	PLN	10	USD	2	12/12/2022	(46)
Brown Brothers Harriman & Co.	SGD	84	USD	60	12/12/2022	(1,700)
Brown Brothers Harriman & Co.	USD	28	AUD	43	12/12/2022	1,299
Brown Brothers Harriman & Co.	USD	53	PLN	248	12/12/2022	2,366
Brown Brothers Harriman & Co.	USD	1	PLN	4	12/12/2022	(2)
Brown Brothers Harriman & Co.	USD	179	SGD	251	12/12/2022	5,378
						$ 7,279
					Appreciation	$ 9,043
					Depreciation	$ (1,764)

\+ Used for share class hedging purposes.

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
PLN – Polish Zloty
SGD – Singapore Dollar
USD – United States Dollar

See notes to financial statements.

	Rate	Date		Principal (000)	Value (EUR)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
CORPORATES - NON-INVESTMENT GRADE						
INDUSTRIAL						
BASIC						
Ahlstrom-Munksjo Holding 3 Oy	3.63%	02/04/2028	EUR	2,314	€ 1,944,039	0.7%
Axalta Coating Systems Dutch Holding B BV	3.75%	01/15/2025		1,010	975,653	0.3
Constellium SE	3.13%	07/15/2029		2,170	1,713,990	0.6
Constellium SE	4.25%	02/15/2026		305	294,202	0.1
Fiber Bidco SpA	11.00%	10/25/2027		1,062	1,119,045	0.4
Guala Closures SpA	3.25%	06/15/2028		2,130	1,843,019	0.7
Huhtamaki Oyj	4.25%	06/09/2027		1,500	1,467,105	0.5
Kleopatra Finco SARL	4.25%	03/01/2026		337	280,955	0.1
Monitchem HoldCo 3 SA	5.25%	03/15/2025		1,485	1,421,084	0.5
Olympus Water US Holding Corp.	3.88%	10/01/2028		187	144,925	0.1
Rimini Bidco SpA(a)	6.25%	12/14/2026		2,700	2,370,795	0.8
Schoeller Packaging BV	6.38%	11/01/2024		350	254,029	0.1
SCIL IV LLC/SCIL USA Holdings LLC	4.38%	11/01/2026		1,190	998,120	0.3
SGL Carbon SE	4.63%	09/30/2024		1,120	1,100,082	0.4
Solvay SA(b)	2.50%	12/02/2025		1,200	1,053,209	0.4
SPCM SA	2.00%	02/01/2026		1,700	1,575,145	0.6
					18,555,397	6.6
CAPITAL GOODS						
Abertis Infraestructuras Finance BV(b)	2.63%	01/26/2027		700	567,365	0.2
Abertis Infraestructuras Finance BV(b)	3.25%	11/24/2025		300	262,161	0.1
ARD Finance SA(c)	5.00%	06/30/2027		2,953	2,074,516	0.7
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028		1,720	1,394,087	0.5
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029		1,040	773,217	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026		1,728	1,468,600	0.5
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.75%	07/15/2027	GBP	1,541	1,249,378	0.4
Crown European Holdings SA	3.38%	05/15/2025	EUR	1,390	1,353,343	0.5
Ctec II GmbH	5.25%	02/15/2030		2,123	1,780,712	0.6
IMA Industria Macchine Automatiche SpA	3.75%	01/15/2028		2,643	2,247,981	0.8
Paprec Holding SA	3.50%	07/01/2028		2,111	1,816,141	0.6
Paprec Holding SA	4.00%	03/31/2025		500	481,685	0.2
PCF GmbH	4.75%	04/15/2026		970	815,566	0.3
Seche Environnement SA	2.25%	11/15/2028		2,190	1,883,439	0.7
Titan Holdings II BV	5.13%	07/15/2029		1,340	1,068,914	0.4
TK Elevator Holdco GmbH	6.63%	07/15/2028		1,556	1,285,221	0.5
TK Elevator Midco GmbH	4.38%	07/15/2027		1,715	1,510,434	0.5
Trivium Packaging Finance BV	3.75%	08/15/2026		1,694	1,545,070	0.6
Verallia SA	1.63%	05/14/2028		1,600	1,398,095	0.5
Verallia SA	1.88%	11/10/2031		400	317,426	0.1
					25,293,351	9.0
COMMUNICATIONS - MEDIA						
Adevinta ASA	2.63%	11/15/2025		780	739,311	0.3
Altice Financing SA	2.25%	01/15/2025		1,660	1,535,390	0.5
Altice Financing SA	3.00%	01/15/2028		963	785,444	0.3
Altice Finco SA	4.75%	01/15/2028		1,948	1,494,396	0.5
Summer BC Holdco B SARL	5.75%	10/31/2026		797	708,152	0.2
Telenet Finance Luxembourg Notes Sarl	3.50%	03/01/2028		1,200	1,101,536	0.4
UPC Holding BV	3.88%	06/15/2029		396	334,447	0.1
UPCB Finance VII Ltd.	3.63%	06/15/2029		1,910	1,708,546	0.6
Virgin Media Vendor Financing Notes III DAC	4.88%	07/15/2028	GBP	2,757	2,683,973	1.0
VZ Vendor Financing II BV	2.88%	01/15/2029	EUR	1,000	782,455	0.3
Ziggo Bond Co. BV	3.38%	02/28/2030		2,220	1,704,007	0.6
					13,577,657	4.8
COMMUNICATIONS - TELECOMMUNICATIONS						
Altice France Holding SA	8.00%	05/15/2027		2,000	1,521,082	0.5
Altice France SA/France	4.13%	01/15/2029		550	436,064	0.2
Altice France SA/France	2.50%	01/15/2025		850	772,105	0.3
Altice France SA/France	3.38%	01/15/2028		1,688	1,342,844	0.5
Altice France SA/France	4.00%	07/15/2029		760	596,513	0.2
Altice France SA/France	5.88%	02/01/2027		645	582,305	0.2
eircom Finance DAC	3.50%	05/15/2026		3,723	3,406,113	1.2
Kaixo Bondco Telecom SA	5.13%	09/30/2029		703	601,861	0.2
Lorca Telecom Bondco SA	4.00%	09/18/2027		2,790	2,526,723	0.9
Matterhorn Telecom SA	3.13%	09/15/2026		1,780	1,607,277	0.6
PLT VII Finance SARL	4.63%	01/05/2026		2,070	1,939,006	0.7
Telecom Italia Finance SA	7.75%	01/24/2033		385	407,264	0.1
Telecom Italia SpA/Milano	1.63%	01/18/2029		2,364	1,772,378	0.6
Telecom Italia SpA/Milano	2.38%	10/12/2027		1,870	1,559,465	0.6

	Rate	Date		Principal (000)	Value (EUR)	Net Assets %
Telecom Italia SpA/Milano	3.00%	09/30/2025	EUR	290	€ 269,492	0.1%
Telefonica Europe BV(b)	2.38%	02/12/2029		1,200	931,379	0.3
Telefonica Europe BV(b)	2.50%	02/05/2027		3,000	2,555,561	0.9
Telefonica Europe BV(b)	4.38%	12/14/2024		2,100	2,024,193	0.7
Telefonica Europe BV	7.13%	11/23/2171		300	310,740	0.1
United Group BV	3.13%	02/15/2026		3,049	2,535,549	0.9
United Group BV	4.00%	11/15/2027		2,480	1,922,552	0.7
Vmed O2 UK Financing I PLC	4.50%	07/15/2031	GBP	1,248	1,149,885	0.4
Vodafone Group PLC, Series NC10	3.00%	08/27/2080	EUR	2,549	2,055,367	0.7
Vodafone Group PLC, Series NC6	2.63%	08/27/2080		2,101	1,874,506	0.7
WP/AP Telecom Holdings IV BV	3.75%	01/15/2029		502	447,087	0.2
					35,147,311	12.5
CONSUMER CYCLICAL - AUTOMOTIVE						
Adient Global Holdings Ltd	3.50%	08/15/2024		1,770	1,719,397	0.6
Clarios Global LP/Clarios US Finance Co	4.38%	05/15/2026		1,736	1,636,343	0.6
Dana Financing Luxembourg SARL	3.00%	07/15/2029		950	780,259	0.3
Faurecia SE	2.38%	06/15/2029		561	438,002	0.2
Faurecia SE	2.63%	06/15/2025		480	448,824	0.2
Faurecia SE	2.75%	02/15/2027		3,532	3,060,883	1.1
Faurecia SE	7.25%	06/15/2026		343	351,189	0.1
Ford Motor Credit Co. LLC	1.36%	02/07/2025		2,250	2,095,308	0.7
Ford Motor Credit Co. LLC	1.74%	07/19/2024		1,630	1,552,826	0.5
Ford Motor Credit Co. LLC	2.39%	02/17/2026		2,300	2,118,875	0.8
Goodyear Europe BV	2.75%	08/15/2028		853	702,889	0.2
IHO Verwaltungs GmbH(c)	3.75%	09/15/2026		2,328	2,073,341	0.7
IHO Verwaltungs GmbH(c)	3.88%	05/15/2027		340	296,848	0.1
Renault SA	1.00%	04/18/2024		600	574,899	0.2
Renault SA	1.13%	10/04/2027		900	733,076	0.3
Renault SA	2.38%	05/25/2026		500	455,840	0.2
Renault SA	2.50%	04/01/2028		600	514,483	0.2
Schaeffler AG	3.38%	10/12/2028		3,100	2,813,526	1.0
ZF Europe Finance BV	1.25%	10/23/2023		300	293,675	0.1
ZF Finance GmbH	2.00%	05/06/2027		4,100	3,480,935	1.2
ZF Finance GmbH	2.25%	05/03/2028		2,400	1,958,508	0.7
					28,099,926	10.0
CONSUMER CYCLICAL - ENTERTAINMENT						
Deuce Finco PLC(a)	5.75%	06/15/2027		1,090	996,827	0.4
CONSUMER CYCLICAL - OTHER						
Castle UK Finco PLC	7.00%	05/15/2029	GBP	542	439,419	0.2
Castle UK Finco PLC(a)	7.01%	05/15/2028	EUR	1,321	997,789	0.4
HT Troplast GmbH	9.25%	07/15/2025		470	425,946	0.1
Maison Finco PLC	6.00%	10/31/2027	GBP	1,427	1,198,732	0.4
Standard Industries, Inc./NJ	2.25%	11/21/2026	EUR	1,465	1,234,678	0.4
					4,296,564	1.5
CONSUMER CYCLICAL - RETAILERS						
Afflelou SAS	4.25%	05/19/2026		1,010	916,952	0.3
B&M European Value Retail SA	3.63%	07/15/2025	GBP	351	364,239	0.1
B&M European Value Retail SA	4.00%	11/15/2028		696	632,541	0.2
BK LC Lux Finco1 SARL	5.25%	04/30/2029	EUR	2,950	2,624,475	1.0
Maxeda DIY Holding BV	5.88%	10/01/2026		930	609,619	0.2
Shiba Bidco SpA	4.50%	10/31/2028		2,743	2,326,885	0.9
					7,474,711	2.7
CONSUMER NON-CYCLICAL						
Avantor Funding, Inc.	2.63%	11/01/2025		1,460	1,391,377	0.5
Avantor Funding, Inc.	3.88%	07/15/2028		310	286,869	0.1
Bellis Acquisition Co. PLC	4.50%	02/16/2026	GBP	566	548,674	0.2
CAB SELAS	3.38%	02/01/2028	EUR	1,039	900,942	0.3
Casino Guichard Perrachon SA	5.25%	04/15/2027		1,080	553,621	0.2
Casino Guichard Perrachon SA	6.63%	01/15/2026		600	325,316	0.1
Catalent Pharma Solutions, Inc.	2.38%	03/01/2028		1,590	1,320,328	0.5
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027		977	876,541	0.3
Cheplapharm Arzneimittel GmbH	4.38%	01/15/2028		1,824	1,619,346	0.6
Chrome Bidco SASU	3.50%	05/31/2028		486	426,565	0.2
Chrome Holdco SASU	5.00%	05/31/2029		1,780	1,421,295	0.5
Darling Global Finance BV	3.63%	05/15/2026		1,142	1,117,736	0.4
Grifols Escrow Issuer SA	3.88%	10/15/2028		5,450	4,509,057	1.6
Grifols SA	2.25%	11/15/2027		340	296,223	0.1
Grifols SA	3.20%	05/01/2025		1,200	1,098,631	0.4
Gruenenthal GmbH	3.63%	11/15/2026		750	696,478	0.3
Gruenenthal GmbH	4.13%	05/15/2028		1,140	1,029,332	0.4
IQVIA, Inc.	1.75%	03/15/2026		300	274,893	0.1
IQVIA, Inc.	2.25%	01/15/2028		2,770	2,425,073	0.9
IQVIA, Inc.	2.88%	06/15/2028		980	882,676	0.3

		Rate	Date		Principal (000)		Value (EUR)	Net Assets %
	Nidda BondCo GmbH	5.00%	09/30/2025	EUR	980	€	820,381	0.3%
	Nidda Healthcare Holding GmbH	3.50%	09/30/2024		105		100,517	0.0
	Nidda Healthcare Holding GmbH	7.50%	08/21/2026		3,269		3,156,139	1.1
	Nobel Bidco BV	3.13%	06/15/2028		558		374,085	0.1
	Nomad Foods Bondco PLC	2.50%	06/24/2028		1,427		1,210,410	0.4
	Ontex Group NV	3.50%	07/15/2026		440		364,797	0.1
	Organon & Co./Organon Foreign Debt Co-Issuer BV	2.88%	04/30/2028		2,210		1,949,975	0.7
	Picard Bondco SA	5.38%	07/01/2027		977		798,865	0.3
	Picard Groupe SAS	3.88%	07/01/2026		2,208		1,962,632	0.7
	Premier Foods Finance PLC	3.50%	10/15/2026	GBP	550		559,124	0.2
	Primo Water Holdings, Inc.	3.88%	10/31/2028	EUR	690		599,397	0.2
	Rossini SARL	6.75%	10/30/2025		1,160		1,162,977	0.4
							35,060,272	12.5
OTHER INDUSTRIAL								
	Belden, Inc.	3.38%	07/15/2031		716		581,804	0.2
	Belden, Inc.	3.88%	03/15/2028		650		599,519	0.2
	Rexel SA	2.13%	06/15/2028		2,030		1,772,419	0.6
	SIG PLC	5.25%	11/30/2026		2,076		1,739,999	0.6
	SPIE SA	2.63%	06/18/2026		1,000		941,491	0.4
							5,635,232	2.0
SERVICES								
	APCOA Parking Holdings GmbH	4.63%	01/15/2027		2,512		2,155,980	0.8
	Arena Luxembourg Finance SARL	1.88%	02/01/2028		1,838		1,458,445	0.5
	Elior Group SA	3.75%	07/15/2026		1,732		1,378,292	0.5
	Elis SA	2.88%	02/15/2026		600		576,937	0.2
	La Financiere Atalian SASU	6.63%	05/15/2025	GBP	950		942,365	0.4
	Nexi SpA	1.63%	04/30/2026	EUR	1,345		1,209,568	0.4
	Q-Park Holding I BV	1.50%	03/01/2025		310		284,321	0.1
	Q-Park Holding I BV	2.00%	03/01/2027		2,020		1,702,574	0.6
	Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026		993		941,387	0.3
	Techem Verwaltungsgesellschaft 675 mbH	2.00%	07/15/2025		3,096		2,861,271	1.0
	Verisure Holding AB	3.88%	07/15/2026		1,247		1,129,017	0.4
	Verisure Holding AB	9.25%	10/15/2027		1,216		1,276,099	0.5
	Verisure Midholding AB	5.25%	02/15/2029		930		750,668	0.3
							16,666,924	6.0
TECHNOLOGY								
	Banff Merger Sub, Inc.	8.38%	09/01/2026		155		141,802	0.1
	Boxer Parent Co., Inc.	6.50%	10/02/2025		1,161		1,109,053	0.4
	Cedacri Mergeco SpA(a)	6.39%	05/15/2028		1,592		1,482,879	0.5
	Centurion Bidco SpA	5.88%	09/30/2026		2,400		2,092,056	0.7
	Infineon Technologies AG(b)	3.63%	01/01/2028		1,500		1,345,439	0.5
	TeamSystem SpA	3.50%	02/15/2028		2,688		2,259,034	0.8
							8,430,263	3.0
TRANSPORTATION - SERVICES								
	Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026		1,228		1,097,856	0.4
	Atlantia SpA	1.63%	02/03/2025		1,890		1,767,929	0.6
	Atlantia SpA	1.88%	07/13/2027		738		625,954	0.2
	Atlantia SpA	1.88%	02/12/2028		500		413,428	0.2
	Avis Budget Finance PLC	4.75%	01/30/2026		1,962		1,864,956	0.7
	BCP V Modular Services Finance II PLC	4.75%	11/30/2028		980		826,245	0.3
	BCP V Modular Services Finance II PLC	6.13%	11/30/2028	GBP	810		784,334	0.3
	BCP V Modular Services Finance PLC	6.75%	11/30/2029	EUR	889		648,090	0.2
	EC Finance PLC	3.00%	10/15/2026		1,000		911,924	0.3
	Kapla Holding SAS	3.38%	12/15/2026		1,199		1,064,086	0.4
	Loxam SAS	2.88%	04/15/2026		1,213		1,088,962	0.4
	Loxam SAS	3.75%	07/15/2026		992		903,168	0.3
	Loxam SAS	5.75%	07/15/2027		720		615,478	0.2
	Loxam SAS	6.00%	04/15/2025		744		696,746	0.3
							13,309,156	4.8
							212,543,591	75.8
FINANCIAL INSTITUTIONS								
BANKING								
	Banco BPM SpA	2.88%	06/29/2031		1,205		993,032	0.4
	Banco BPM SpA	6.00%	09/13/2026		1,760		1,813,754	0.6
	Banco BPM SpA(b)	8.75%	06/18/2024		600		609,962	0.2
	Banco Comercial Portugues SA	3.87%	03/27/2030		800		624,839	0.2
	Banco de Sabadell SA(b)	5.00%	05/19/2027		1,600		1,247,783	0.4
	Bank of Ireland Group PLC(b)	7.50%	05/19/2025		704		698,696	0.3
	CaixaBank SA(b)	6.75%	06/13/2024		800		786,597	0.3
	Deutsche Bank AG(b)	10.00%	12/01/2027		400		417,924	0.1
	Intesa Sanpaolo SpA(b)	7.75%	01/11/2027		700		699,436	0.3
							7,892,023	2.8

		Rate	Date		Principal (000)	Value (EUR)	Net Assets %
BROKERAGE							
	Kane Bidco Ltd	6.50%	02/15/2027	GBP	927	€ 872,621	0.3%
FINANCE							
	Lincoln Financing SARL	3.63%	04/01/2024	EUR	1,595	1,568,025	0.6
REITs							
	Aedas Homes Opco SLU	4.00%	08/15/2026		2,681	2,315,981	0.8
	Emeria SASU	3.38%	03/31/2028		2,020	1,691,063	0.6
	Fastighets AB Balder	2.87%	06/02/2081		1,700	1,021,307	0.4
	Fastighets AB Balder	3.00%	03/07/2078		255	216,918	0.1
	Heimstaden Bostad AB(b)	2.63%	02/01/2027		1,580	932,579	0.3
	Heimstaden Bostad AB(b)	3.00%	10/29/2027		226	144,660	0.1
	Heimstaden Bostad AB(b)	3.38%	01/15/2026		1,000	639,769	0.2
	Heimstaden Bostad AB(b)	3.63%	10/13/2026		882	534,845	0.2
	Neinor Homes SA	4.50%	10/15/2026		1,400	1,190,538	0.4
	Samhallsbyggnadsbolaget i Norden AB(b)	2.63%	12/14/2025		2,549	1,009,334	0.4
	Via Celere Desarrollos Inmobiliarios SA	5.25%	04/01/2026		2,020	1,815,999	0.6
	Vivion Investments SARL	3.00%	08/08/2024		2,500	2,205,180	0.8
	Vivion Investments SARL	3.50%	11/01/2025		1,200	1,001,359	0.4
						14,719,532	5.3
						25,052,201	9.0
UTILITY							
NATURAL GAS							
	UGI International LLC	2.50%	12/01/2029		1,925	1,439,098	0.5
						239,034,890	85.3
CORPORATES - INVESTMENT GRADE							
FINANCIAL INSTITUTIONS							
BANKING							
	Banco Comercial Portugues SA	8.50%	10/25/2025		400	412,029	0.1
	Banco de Sabadell SA	2.63%	03/24/2026		2,100	1,975,227	0.7
	Banco de Sabadell SA	5.13%	11/10/2028		400	407,028	0.1
	Bank of Ireland Group PLC	6.75%	03/01/2033		165	166,531	0.1
	Barclays PLC(b)	8.88%	09/15/2027	GBP	745	852,675	0.3
	BNP Paribas SA(b)	6.88%	12/06/2029	EUR	800	805,286	0.3
	CaixaBank SA	6.25%	02/23/2033		300	305,210	0.1
	Commerzbank AG	4.63%	03/21/2028		1,000	983,383	0.3
	Commerzbank AG	6.50%	12/06/2032		1,000	995,517	0.4
	Cooperatieve Rabobank UA(b)	3.10%	06/29/2028		1,000	771,531	0.3
	Credit Agricole SA(b)	4.00%	12/23/2027		800	720,764	0.3
	Credit Suisse Group AG	7.75%	03/01/2029		746	736,756	0.3
	Deutsche Bank AG	2.63%	12/16/2024	GBP	500	534,829	0.2
	Deutsche Bank AG	4.50%	05/19/2026	EUR	1,000	991,926	0.4
	Deutsche Bank AG	5.63%	05/19/2031		1,000	990,060	0.3
	Erste Group Bank AG(b)	6.50%	04/15/2024		800	787,192	0.3
	KBC Group NV(b)	4.25%	10/24/2025		1,200	1,044,000	0.4
	UniCredit SpA	2.73%	01/15/2032		1,500	1,277,327	0.5
	UniCredit SpA	4.88%	02/20/2029		1,150	1,139,836	0.4
	UniCredit SpA(b)	7.50%	06/03/2026		700	700,967	0.2
						16,598,074	6.0
INSURANCE							
	Liberty Mutual Group, Inc.	3.63%	05/23/2059		977	857,855	0.3
REITs							
	MPT Operating Partnership LP/MPT Finance Corp.	2.55%	12/05/2023	GBP	630	690,329	0.2
	MPT Operating Partnership LP/MPT Finance Corp.	3.33%	03/24/2025	EUR	1,295	1,160,021	0.4
	SBB Treasury Oyj	1.13%	11/26/2029		1,186	721,102	0.3
						2,571,452	0.9
						20,027,381	7.2
INDUSTRIAL							
CAPITAL GOODS							
	Cellnex Finance Co. SA	2.00%	09/15/2032		800	619,744	0.2
	Cellnex Finance Co. SA	2.00%	02/15/2033		1,400	1,074,794	0.4
	Cellnex Telecom SA	1.00%	04/20/2027		1,200	1,037,510	0.4
						2,732,048	1.0
COMMUNICATIONS - TELECOMMUNICATIONS							
	PPF Telecom Group BV	3.25%	09/29/2027		3,350	2,966,860	1.0
	PPF Telecom Group BV	3.50%	05/20/2024		560	549,554	0.2
						3,516,414	1.2
SERVICES							
	Elis SA	1.63%	04/03/2028		500	427,306	0.2
	Elis SA	4.13%	05/24/2027		700	684,902	0.2
						1,112,208	0.4
						7,360,670	2.6

	Rate	Date	Shares/Principal (-)/(000)		Value (EUR)	Net Assets %
UTILITY						
ELECTRIC						
Electricite de France SA(b)	5.25%	01/29/2023	USD	857	€ 813,269	0.3%
					28,201,320	10.1
EMERGING MARKETS - CORPORATE BONDS						
INDUSTRIAL						
CAPITAL GOODS						
Canpack SA / Canpack US LLC	2.38%	11/01/2027	EUR	334	278,890	0.1
COMMUNICATIONS - MEDIA						
RCS & RDS SA	3.25%	02/05/2028		1,900	1,499,575	0.5
					1,778,465	0.6
					269,014,675	96.0
OTHER TRANSFERABLE SECURITIES						
COMMON STOCKS						
CONSUMER DISCRETIONARY						
MULTILINE RETAIL						
K201640219 South Africa Ltd. A Shares (d)				3,574,808	3	0.0
K201640219 South Africa Ltd. B Shares (d)				564,959	1	0.0
					4	0.0
ENERGY						
ENERGY EQUIPMENT & SERVICES						
BIS Industries Holdings Ltd. (d)				175,243	0	0.0
					4	0.0
EMERGING MARKETS - CORPORATE BONDS						
INDUSTRIAL						
CONSUMER CYCLICAL - RETAILERS						
K201640219 South Africa Ltd.(d)	0.00%	06/25/2023	ZAR	19	0	0.0
K2016470260 South Africa Ltd.(c) (d)	25.00%	12/31/2022	USD	217	21	0.0
					21	0.0
GOVERNMENTS - SOVEREIGN BONDS						
NETHERLANDS						
SNS Bank NV, Series E(b) (d)	11.25%	12/31/2049	EUR	200	0	0.0
SNS Reaal NV(b) (d)	0.00%	12/31/2049		260	1	0.0
					1	0.0
					26	0.0
Total Investments						
(cost €297,375,652)					€269,014,701	96.0%
Time Deposits						
Citibank, New York(e)	3.18 %	–			11,938	0.0
SMBC, London(e)	1.92 %	–			497,404	0.1
SMBC, Tokyo(e)	0.73 %	–			6,458,008	2.3
Total Time Deposits					6,967,350	2.4
Other assets less liabilities					4,352,079	1.6
Net Assets					€280,334,130	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.	USD	857	EUR	886	12/08/2022	€ 62,997
Brown Brothers Harriman & Co.	GBP	920	EUR	1,046	01/18/2023	(17,481)
Brown Brothers Harriman & Co.+	AUD	205	EUR	133	12/05/2022	(978)
Brown Brothers Harriman & Co.+	CHF	19	EUR	19	12/05/2022	3
Brown Brothers Harriman & Co.+	CHF	0*	EUR	0*	12/05/2022	0
Brown Brothers Harriman & Co.+	EUR	270	AUD	417	12/05/2022	2,061
Brown Brothers Harriman & Co.+	EUR	19	CHF	19	12/05/2022	2
Brown Brothers Harriman & Co.+	EUR	21	CHF	20	12/05/2022	(223)
Brown Brothers Harriman & Co.+	EUR	16	GBP	14	12/05/2022	216
Brown Brothers Harriman & Co.+	EUR	15	GBP	13	12/05/2022	(25)
Brown Brothers Harriman & Co.+	EUR	98	USD	103	12/05/2022	386
Brown Brothers Harriman & Co.+	EUR	15,773	USD	16,009	12/05/2022	(391,785)
Brown Brothers Harriman & Co.+	GBP	13	EUR	15	12/05/2022	19
Brown Brothers Harriman & Co.+	USD	7,939	EUR	7,992	12/05/2022	364,492
Brown Brothers Harriman & Co.+	EUR	60	USD	63	12/12/2022	219
Brown Brothers Harriman & Co.+	EUR	8,905	USD	9,080	12/12/2022	(185,210)
Brown Brothers Harriman & Co.+	USD	4,502	EUR	4,493	12/12/2022	169,376

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	EUR	559	PLN	2,641	12/27/2022	€ 1,917
Brown Brothers Harriman & Co.+	EUR	7	PLN	31	12/27/2022	(15)
Brown Brothers Harriman & Co.+	EUR	53	USD	55	12/27/2022	194
Brown Brothers Harriman & Co.+	EUR	4,531	USD	4,658	12/27/2022	(64,815)
Brown Brothers Harriman & Co.+	PLN	10	EUR	2	12/27/2022	(7)
Royal Bank of Scotland PLC	GBP	11,012	EUR	12,591	01/18/2023	(133,133)
						€ (191,790)
					Appreciation	€ 601,882
					Depreciation	€ (793,672)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Sale Contracts						
Citigroup Global Markets, Inc./(INTRCONX)	Casino Guichard Perrachon SA	12/20/2022	EUR	800	€ (2,046)	€ 1,544

* Contracts amount less than 500.

(a) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(b) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(c) Pay-In-Kind Payments (PIK).

(d) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(e) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
PLN – Polish Zloty
USD – United States Dollar
ZAR – South African Rand

Glossary:

INTRCONX – Inter-Continental Exchange
REIT – Real Estate Investment Trust

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
FINANCIALS			
BANKS			
Comerica, Inc.	23,457	$ 1,682,805	1.6%
First BanCorp./Puerto Rico	98,720	1,518,314	1.5
First Citizens BancShares, Inc./NC - Class A	2,203	1,798,661	1.8
First Hawaiian, Inc.	56,748	1,506,659	1.5
Synovus Financial Corp.	34,194	1,440,593	1.4
Texas Capital Bancshares, Inc.	21,307	1,278,207	1.2
Webster Financial Corp.	19,218	1,044,306	1.0
Wintrust Financial Corp.	17,085	1,562,082	1.5
Zions Bancorp NA	31,469	1,630,724	1.6
		13,462,351	13.1
CAPITAL MARKETS			
Cboe Global Markets, Inc.	7,950	1,008,378	1.0
Moelis & Co. - Class A	24,818	1,072,634	1.0
Stifel Financial Corp.	24,775	1,591,794	1.6
		3,672,806	3.6
INSURANCE			
American Financial Group, Inc./OH	7,717	1,097,512	1.1
Everest Re Group Ltd.	3,010	1,017,199	1.0
Hanover Insurance Group, Inc. (The)	8,803	1,296,682	1.3
Kemper Corp.	19,430	1,105,956	1.1
Reinsurance Group of America, Inc.	7,971	1,151,012	1.1
Selective Insurance Group, Inc.	12,398	1,191,696	1.1
		6,860,057	6.7
THRIFTS & MORTGAGE FINANCE			
BankUnited, Inc.	31,131	1,143,130	1.1
		25,138,344	24.5
INDUSTRIALS			
AEROSPACE & DEFENSE			
Spirit AeroSystems Holdings, Inc. - Class A	45,330	1,188,099	1.1
AIRLINES			
Alaska Air Group, Inc.	26,010	1,233,914	1.2
BUILDING PRODUCTS			
Masonite International Corp.	12,820	964,961	0.9
CONSTRUCTION & ENGINEERING			
AECOM	18,088	1,537,480	1.5
Arcosa, Inc.	22,043	1,346,827	1.3
Dycom Industries, Inc.	10,050	915,957	0.9
Fluor Corp. (a)	28,270	950,155	0.9
WillScot Mobile Mini Holdings Corp.	14,039	676,820	0.7
		5,427,239	5.3
ELECTRICAL EQUIPMENT			
Regal Rexnord Corp.	11,621	1,523,629	1.5
Sensata Technologies Holding PLC	23,500	1,059,850	1.0
Vertiv Holdings Co.	108,700	1,505,495	1.5
		4,088,974	4.0
MACHINERY			
Oshkosh Corp.	9,920	913,334	0.9
Timken Co. (The)	15,860	1,205,043	1.2
		2,118,377	2.1
MARINE			
Star Bulk Carriers Corp. (a)	46,170	888,773	0.9
PROFESSIONAL SERVICES			
Korn Ferry	12,580	717,438	0.7
Robert Half International, Inc.	11,362	895,098	0.9
		1,612,536	1.6
ROAD & RAIL			
Knight-Swift Transportation Holdings, Inc.	28,988	1,606,805	1.6
RXO, Inc.	19,824	376,656	0.4
XPO Logistics, Inc.	38,556	1,489,033	1.4
		3,472,494	3.4
TRADING COMPANIES & DISTRIBUTORS			
Herc Holdings, Inc.	10,780	1,381,673	1.3
		22,377,040	21.8

	Shares	Value (USD)	Net Assets %
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Dana, Inc.	48,915	$ 861,393	0.8%
Goodyear Tire & Rubber Co. (The)	92,367	1,036,358	1.0
		1,897,751	1.8
DIVERSIFIED CONSUMER SERVICES			
ADT, Inc.	126,877	1,185,031	1.2
HOTELS, RESTAURANTS & LEISURE			
Dine Brands Global, Inc.	15,227	1,135,782	1.1
Hilton Grand Vacations, Inc.	27,601	1,214,996	1.2
Papa John's International, Inc.	12,819	1,067,310	1.0
		3,418,088	3.3
HOUSEHOLD DURABLES			
KB Home	29,309	920,010	0.9
PulteGroup, Inc.	31,982	1,432,154	1.4
Taylor Morrison Home Corp.	25,716	781,509	0.8
		3,133,673	3.1
SPECIALTY RETAIL			
Bath & Body Works, Inc.	4,980	211,650	0.2
Sally Beauty Holdings, Inc.	73,030	858,833	0.9
Williams-Sonoma, Inc.	8,152	952,969	0.9
		2,023,452	2.0
TEXTILES, APPAREL & LUXURY GOODS			
Carter's, Inc.	14,740	1,076,609	1.1
Ralph Lauren Corp.	13,874	1,569,427	1.5
Tapestry, Inc.	42,040	1,587,851	1.5
		4,233,887	4.1
		15,891,882	15.5
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Lumentum Holdings, Inc.	14,360	788,938	0.8
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Avnet, Inc.	25,100	1,133,767	1.1
Belden, Inc.	12,912	1,038,641	1.0
		2,172,408	2.1
IT SERVICES			
Genpact Ltd.	21,784	1,004,460	1.0
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Kulicke & Soffa Industries, Inc.	14,301	685,733	0.6
ON Semiconductor Corp.	10,540	792,608	0.8
Synaptics, Inc.	2,010	213,000	0.2
		1,691,341	1.6
SOFTWARE			
ACI Worldwide, Inc.	48,150	1,006,335	1.0
CommVault Systems, Inc.	19,467	1,284,822	1.3
NortonLifeLock, Inc.	45,640	1,047,895	1.0
		3,339,052	3.3
		8,996,199	8.8
MATERIALS			
CHEMICALS			
Huntsman Corp.	47,380	1,316,216	1.3
Innospec, Inc.	7,385	818,923	0.8
		2,135,139	2.1
CONTAINERS & PACKAGING			
Berry Global Group, Inc.	33,230	1,947,278	1.9
METALS & MINING			
ATI, Inc.	42,240	1,288,743	1.2
Reliance Steel & Aluminum Co.	4,690	990,950	1.0
		2,279,693	2.2
		6,362,110	6.2
REAL ESTATE			
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)			
Broadstone Net Lease, Inc. - Class A	46,200	784,014	0.8
Camden Property Trust	10,473	1,260,216	1.2
Cousins Properties, Inc.	30,398	801,899	0.8
CubeSmart	31,124	1,288,222	1.2
Physicians Realty Trust	81,196	1,212,256	1.2
STAG Industrial, Inc.	30,061	989,308	1.0
		6,335,915	6.2

	Rate	Date	Shares	Value (USD)	Net Assets %
HEALTH CARE					
HEALTH CARE EQUIPMENT & SUPPLIES					
Envista Holdings Corp.			40,550	$ 1,383,566	1.4%
Integra LifeSciences Holdings Corp.			27,027	1,484,863	1.4
				2,868,429	2.8
HEALTH CARE PROVIDERS & SERVICES					
Acadia Healthcare Co., Inc.			16,850	1,500,661	1.5
Pediatrix Medical Group, Inc.			60,370	964,713	0.9
				2,465,374	2.4
LIFE SCIENCES TOOLS & SERVICES					
Syneos Health, Inc.			18,946	668,415	0.6
				6,002,218	5.8
ENERGY					
ENERGY EQUIPMENT & SERVICES					
Helmerich & Payne, Inc.			24,622	1,257,692	1.2
OIL, GAS & CONSUMABLE FUELS					
Cameco Corp.			40,570	989,096	1.0
HF Sinclair Corp.			19,888	1,239,818	1.2
Magnolia Oil & Gas Corp. - Class A			53,253	1,388,838	1.4
				3,617,752	3.6
				4,875,444	4.8
UTILITIES					
ELECTRIC UTILITIES					
IDACORP, Inc.			15,130	1,672,319	1.6
GAS UTILITIES					
Southwest Gas Holdings, Inc.			12,564	860,131	0.9
				2,532,450	2.5
CONSUMER STAPLES					
FOOD PRODUCTS					
Hain Celestial Group, Inc. (The)			53,043	994,026	1.0
Nomad Foods Ltd.			76,856	1,344,211	1.3
				2,338,237	2.3
COMMUNICATION SERVICES					
MEDIA					
Criteo SA (Sponsored ADR)			39,199	1,060,725	1.0
Total Investments					
(cost $103,402,028)				$ 101,910,564	99.4%
Time Deposits					
DBS Bank, Singapore(b)	3.18 %	–		567,860	0.6
SMBC, Tokyo(b)	0.73 %	–		467	0.0
Total Time Deposits				568,327	0.6
Other assets less liabilities				6,746	0.0
Net Assets				$ 102,485,637	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	844	USD	545	12/05/2022	$ (28,387)
Brown Brothers Harriman & Co.+	EUR	7	USD	7	12/05/2022	1
Brown Brothers Harriman & Co.+	EUR	2,472	USD	2,464	12/05/2022	(109,762)
Brown Brothers Harriman & Co.+	USD	1,059	AUD	1,610	12/05/2022	34,173
Brown Brothers Harriman & Co.+	USD	4,719	EUR	4,646	12/05/2022	117,429
						$ 13,454
					Appreciation	$ 151,603
					Depreciation	$ (138,149)

\+ Used for share class hedging purposes.

(a) Represents entire or partial securities out on loan. See Note L for securities lending information.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
EUR – Euro
USD – United States Dollar

Glossary:

ADR – American Depositary Receipt
REIT – Real Estate Investment Trust

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
Absa Group Ltd.	27,239	$ 326,629	0.1%
Accton Technology Corp.	51,000	453,812	0.1
ACWA Power Co.	3,546	133,349	0.0
Adani Power Ltd.	19,550	80,640	0.0
Adani Total Gas Ltd.	7,847	354,514	0.1
Adani Transmission Ltd.	4,230	154,637	0.0
Adaro Energy Indonesia Tbk PT	1,423,100	352,177	0.1
Advanced Petrochemical Co.	2,592	28,879	0.0
Agricultural Bank of China Ltd. - Class H	35,465,000	11,855,093	1.8
AIA Group Ltd.	519,200	5,272,273	0.8
Al Rajhi Bank	40,921	881,132	0.1
Alfa SAB de CV - Class A	559,400	391,412	0.1
Alibaba Group Holding Ltd.	1,011,900	11,012,672	1.7
America Movil SAB de CV	120,400	117,005	0.0
ANTA Sports Products Ltd.	94,600	1,124,344	0.2
ArcelorMittal SA	20,200	553,866	0.1
ASE Technology Holding Co., Ltd.	148,000	473,341	0.1
ASPEED Technology, Inc.	1,000	69,532	0.0
Baidu, Inc. - Class A	10,300	139,005	0.0
Bajaj Auto Ltd.	8,233	378,430	0.1
Banco Bradesco SA (Preference Shares)	19,700	59,145	0.0
Banco de Chile	3,979,753	376,523	0.1
Banco do Brasil SA	391,500	2,661,628	0.3
Bancolombia SA	17,465	144,698	0.0
Bancolombia SA (Preference Shares)	34,483	228,482	0.0
Bangkok Dusit Medical Services PCL - Class F	33,600	28,345	0.0
Bank Mandiri Persero TBK PT	11,647,300	7,856,825	1.2
Bank of Chengdu Co., Ltd. - Class A	176,000	385,616	0.1
Bank of Communications Co., Ltd. - Class A	444,900	298,499	0.0
Bank of Jiangsu Co., Ltd. - Class A	5,577,542	5,896,240	0.9
Baoshan Iron & Steel Co., Ltd. - Class A	3,082,500	2,477,299	0.4
Barloworld Ltd.	86,289	521,673	0.1
BB Seguridade Participacoes SA	140,900	850,393	0.1
Bharat Electronics Ltd.	249,031	324,039	0.0
BHP Group Ltd.	47,167	1,464,788	0.2
Bidvest Group Ltd. (The)	144,072	1,936,481	0.3
Bupa Arabia for Cooperative Insurance Co.	7,091	336,082	0.1
Catcher Technology Co., Ltd.	52,000	310,182	0.0
CEZ AS	11,260	386,938	0.1
Cheil Worldwide, Inc.	21,425	397,386	0.1
China Airlines Ltd.	679,000	405,173	0.1
China CITIC Bank Corp., Ltd. - Class A	575,200	411,845	0.1
China CITIC Bank Corp., Ltd. - Class H	916,000	407,311	0.1
China Coal Energy Co., Ltd. - Class H	450,000	418,404	0.1
China Construction Bank Corp. - Class H	2,679,000	1,621,331	0.2
China Everbright Bank Co., Ltd. - Class A	154,600	65,731	0.0
China Everbright Bank Co., Ltd. - Class H	1,292,000	385,183	0.1
China Feihe Ltd.	533,458	436,265	0.1
China Hongqiao Group Ltd.	1,870,386	1,767,636	0.3
China Medical System Holdings Ltd.	265,000	388,130	0.1
China Merchants Bank Co., Ltd. - Class H	52,000	264,111	0.0
China Petroleum & Chemical Corp. - Class A	604,500	389,402	0.1
China Resources Land Ltd.	320,000	1,486,374	0.2
China Shenhua Energy Co., Ltd. - Class H	60,000	185,967	0.0
China Suntien Green Energy Corp. Ltd. - Class H (a)	264,000	110,094	0.0
China Yuchai International Ltd.	16,079	120,592	0.0
Chongqing Brewery Co., Ltd. - Class A	7,100	112,036	0.0
Chongqing Changan Automobile Co., Ltd. - Class A	162,000	313,533	0.0
CITIC Ltd.	379,000	388,539	0.1
CJ CheilJedang Corp.	1,295	390,598	0.1
CJ Corp.	4,859	285,548	0.0
Colgate-Palmolive India Ltd.	14,818	296,931	0.0
Commercial International Bank Egypt SAE	35,695	58,503	0.0
COSCO SHIPPING Holdings Co., Ltd. - Class H (a)	331,150	362,178	0.1
CP ALL PCL	58,500	107,851	0.0
CPFL Energia SA	54,700	367,875	0.1
CSPC Pharmaceutical Group Ltd.	442,000	569,436	0.1
DB Insurance Co., Ltd.	9,691	460,630	0.1
Divi's Laboratories Ltd.	1,656	69,591	0.0
Eastern Co. SAE	121,880	64,045	0.0
Eicher Motors Ltd.	8,404	360,969	0.1
Elm Co.	633	55,916	0.0
Emaar Properties PJSC	188,804	313,907	0.0
ENN Natural Gas Co., Ltd. - Class A	153,300	405,423	0.1

	Shares	Value (USD)	Net Assets %
Eva Airways Corp.	493,000	$ 454,761	0.1%
Evergreen Marine Corp. Taiwan Ltd.	359,600	1,930,604	0.3
Exxaro Resources Ltd.	150,763	1,971,092	0.3
Far East Horizon Ltd. (a)	514,000	391,141	0.1
Fertiglobe PLC	520,641	655,350	0.1
Fibra Uno Administracion SA de CV	24,100	29,816	0.0
Fuyao Glass Industry Group Co., Ltd. - Class H	96,800	429,220	0.1
GAIL India Ltd.	8,981,816	10,523,591	1.6
Gerdau SA (Preference Shares)	68,400	416,119	0.1
GF Securities Co., Ltd. - Class H	34,600	50,479	0.0
Globe Telecom, Inc.	2,803	114,405	0.0
Great Wall Motor Co., Ltd. - Class H	281,500	418,032	0.1
Grindrod Ltd.	4,916	3,181	0.0
Grupo Aeroportuario del Centro Norte SAB de CV	420,721	3,652,253	0.5
Grupo de Inversiones Suramericana SA	4,981	39,256	0.0
GS Holdings Corp.	10,999	408,822	0.1
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. - Class A	8,600	35,977	0.0
Gulf Energy Development PCL	272,900	410,143	0.1
Haci Omer Sabanci Holding AS	1,124,090	2,556,685	0.4
Halyk Savings Bank of Kazakhstan JSC (GDR)	103,124	1,103,427	0.2
Hana Financial Group, Inc.	316,673	10,830,866	1.7
Hartalega Holdings Bhd	411,400	160,932	0.0
Havells India Ltd.	23,847	370,291	0.1
HDFC Bank Ltd.	453,025	8,993,513	1.4
Hellenic Telecommunications Organization SA	6,879	106,416	0.0
Henan Shenhuo Coal & Power Co., Ltd. - Class A	182,700	442,229	0.1
Hero MotoCorp Ltd.	11,462	402,926	0.1
Himax Technologies, Inc. (ADR) (a)	275,728	2,032,115	0.3
Hindustan Aeronautics Ltd.	12,649	431,496	0.1
Hindustan Petroleum Corp., Ltd.	133,112	393,334	0.1
Hon Hai Precision Industry Co., Ltd.	3,682,000	12,055,921	1.8
Hopson Development Holdings Ltd.	4,174	4,754	0.0
Housing Development Finance Corp., Ltd.	160,450	5,336,230	0.8
Huaxia Bank Co., Ltd. - Class A	525,200	391,708	0.1
Huayu Automotive Systems Co., Ltd. - Class A	120,500	318,352	0.0
Huizhou Desay Sv Automotive Co., Ltd. - Class A	6,600	104,555	0.0
Hygeia Healthcare Holdings Co., Ltd.	4,600	29,483	0.0
Hyundai Glovis Co., Ltd.	3,109	421,764	0.1
Hyundai Marine & Fire Insurance Co., Ltd.	31,906	735,968	0.1
Hyundai Motor Co.	3,190	415,596	0.1
Industrial Bank Co., Ltd. - Class A	2,579,126	6,517,454	0.9
Industries Qatar QSC	30,843	126,882	0.0
Infosys Ltd.	33,643	685,519	0.1
Infosys Ltd. (Sponsored ADR)	124,373	2,530,991	0.4
Inner Mongolia ERDOS Resources Co., Ltd. - Class A	177,400	409,654	0.1
International Games System Co., Ltd.	17,000	215,910	0.0
Itau Unibanco Holding SA (Preference Shares)	133,300	667,868	0.1
ITC Ltd.	1,346,654	5,646,284	0.8
Jarir Marketing Co.	8,011	353,628	0.1
JBS SA	74,700	317,407	0.0
JD.com, Inc. - Class A	246,661	7,041,621	1.0
Jiangxi Special Electric Motor Co., Ltd. - Class A	101,200	296,897	0.0
Jindal Steel & Power Ltd.	9,539	63,453	0.0
Jiumaojiu International Holdings Ltd.	24,000	61,627	0.0
Jizhong Energy Resources Co., Ltd. - Class A	412,000	411,164	0.1
Jubilant Foodworks Ltd.	49,649	337,553	0.1
JUMBO SA	26,240	419,080	0.1
Kalbe Farma Tbk PT	1,184,700	156,379	0.0
Kasikornbank PCL (Foreign Shares)	14,700	60,536	0.0
KB Financial Group, Inc.	95,006	3,772,473	0.6
KE Holdings, Inc. (ADR)	4,110	69,541	0.0
Keda Industrial Group Co., Ltd. - Class A	128,000	293,480	0.0
KGHM Polska Miedz SA	25,130	665,233	0.1
Kia Corp.	194,536	10,245,027	1.5
Kingboard Holdings Ltd.	64,500	213,524	0.0
KOC Holding AS	106,389	405,136	0.1
Korea Investment Holdings Co., Ltd.	10,515	467,411	0.1
Korean Air Lines Co., Ltd.	8,850	173,628	0.0
KT Corp.	345,719	9,869,163	1.5
Kuala Lumpur Kepong Bhd	73,400	345,506	0.1
Kumba Iron Ore Ltd.	16,539	467,247	0.1
Kumho Petrochemical Co., Ltd.	635	73,043	0.0
KWG Group Holdings Ltd.	109,500	25,388	0.0
LG Innotek Co., Ltd.	1,801	434,217	0.1
Li Auto, Inc. (ADR)	3,882	85,404	0.0
Li Ning Co., Ltd.	307,000	2,467,205	0.3

	Shares	Value (USD)	Net Assets %
Lojas Renner SA	929,600	$ 4,147,001	0.6%
Lotes Co., Ltd.	31,000	877,965	0.1
Lotte Shopping Co., Ltd.	4,073	264,721	0.0
Luxi Chemical Group Co., Ltd. - Class A	210,300	398,122	0.1
Mahindra & Mahindra Ltd.	23,747	383,010	0.1
Manila Electric Co.	71,780	355,957	0.1
MediaTek, Inc.	255,000	6,161,771	0.9
Meituan - Class B	247,500	5,335,374	0.8
MercadoLibre, Inc.	6,060	5,641,769	0.9
Meritz Financial Group, Inc.	14,030	408,768	0.1
Meritz Securities Co., Ltd.	146,382	658,452	0.1
Metropolitan Bank & Trust Co.	2,316,410	2,360,384	0.3
Micro-Star International Co., Ltd.	103,000	415,099	0.1
Minerva SA/Brazil	2,031,400	4,893,195	0.7
Mobile World Investment Corp.	123,000	221,337	0.0
MultiChoice Group	29,771	204,885	0.0
Muthoot Finance Ltd.	3,631	48,503	0.0
Nedbank Group Ltd.	31,874	421,428	0.1
Nestle India Ltd.	1,424	354,081	0.1
New China Life Insurance Co., Ltd. - Class H	130,400	306,095	0.0
New Oriental Education & Technology Group, Inc.	71,200	204,550	0.0
NH Investment & Securities Co., Ltd.	45,567	336,308	0.1
NIO, Inc. - Class A (a)	5,370	67,136	0.0
Novatek Microelectronics Corp.	488,000	4,781,560	0.7
NTPC Ltd.	179,948	381,391	0.1
NU Holdings Ltd. - Class A	1,168,180	5,198,401	0.8
OPAP SA	596,487	8,259,236	1.3
Orient Overseas International Ltd. (a)	22,000	418,029	0.1
Page Industries Ltd.	556	325,471	0.1
Parade Technologies Ltd.	4,000	104,977	0.0
Petroleo Brasileiro SA	47,700	279,342	0.0
Petroleo Brasileiro SA (Preference Shares)	52,500	269,716	0.0
Petronas Chemicals Group Bhd	151,800	292,528	0.0
PICC Property & Casualty Co., Ltd. - Class H	6,198,000	6,279,241	1.0
Pinduoduo, Inc. (ADR)	23,900	1,960,756	0.3
Ping An Insurance Group Co. of China Ltd. - Class H	101,500	626,662	0.1
PLDT, Inc.	7,275	226,189	0.0
Poly Developments and Holdings Group Co., Ltd. - Class A	385,300	910,193	0.1
Pop Mart International Group Ltd. (a)	172,400	392,002	0.1
POSCO Holdings, Inc.	29,840	6,830,381	1.0
Power Grid Corp. of India Ltd.	302,256	832,097	0.1
President Chain Store Corp.	45,000	397,827	0.1
PTT Oil & Retail Business PCL	60,600	41,929	0.0
PTT PCL	233,700	222,191	0.0
Qatar Islamic Bank SAQ	6,890	46,191	0.0
Realtek Semiconductor Corp.	44,000	457,422	0.1
REC Ltd.	305,083	415,142	0.1
Refrigeration Electrical Engineering Corp.	1,416,113	4,285,309	0.6
Reliance Industries Ltd.	14,500	488,217	0.1
Remgro Ltd.	49,115	404,971	0.1
SABIC Agri-Nutrients Co.	7,824	302,912	0.0
Sahara International Petrochemical Co.	11,124	107,755	0.0
Samsung Electronics Co., Ltd.	248,510	11,940,645	1.9
Samsung SDI Co., Ltd.	7,628	4,306,221	0.6
Samsung Securities Co., Ltd.	16,541	447,637	0.1
Sasol Ltd.	22,211	386,160	0.1
Saudi Arabian Oil Co.	36,869	329,817	0.1
Saudi Basic Industries Corp.	6,947	154,709	0.0
Shaanxi Coal Industry Co., Ltd. - Class A	126,900	365,374	0.1
Shan Xi Hua Yang Group New Energy Co., Ltd. - Class A	57,400	138,837	0.0
Shanxi Coking Coal Energy Group Co., Ltd. - Class A	71,800	135,853	0.0
Shanxi Lu'an Environmental Energy Development Co., Ltd. - Class A	180,070	490,732	0.1
Sichuan Kelun Pharmaceutical Co., Ltd. - Class A	1,000,800	3,368,254	0.5
Sime Darby Bhd	189,600	91,977	0.0
Sinbon Electronics Co., Ltd.	673,000	5,944,876	0.9
Sino Biopharmaceutical Ltd.	452,000	267,578	0.0
Sinomine Resource Group Co., Ltd. - Class A	24,900	280,146	0.0
SinoPac Financial Holdings Co., Ltd.	1,220	723	0.0
Sociedad Quimica y Minera de Chile SA (Sponsored ADR)	33,394	3,311,349	0.5
Sociedad Quimica y Minera de Chile SA - Class B	3,880	386,934	0.1
Standard Bank Group Ltd.	39,671	417,497	0.1
Sumber Alfaria Trijaya TBK PT	2,121,100	418,208	0.1
Synnex Technology International Corp.	219,000	416,457	0.1
Taiwan Semiconductor Manufacturing Co., Ltd.	983,000	15,786,836	2.4
TangShan Port Group Co., Ltd. - Class A	1,006,700	419,601	0.1
Tata Consultancy Services Ltd.	30,000	1,263,655	0.2

	Rate	Date		Share/Principal (-)/(000)	Value (USD)	Net Assets %
Tata Elxsi Ltd.				803	$ 69,866	0.0%
Tata Steel Ltd.				292,819	391,589	0.1
TBEA Co., Ltd. - Class A				123,300	380,308	0.1
Tenaga Nasional Bhd				203,100	430,778	0.1
Tencent Holdings Ltd.				153,300	5,797,241	0.8
Tianqi Lithium Corp. - Class A				27,100	353,943	0.1
Tongwei Co., Ltd. - Class A				371,000	2,297,359	0.3
Topsports International Holdings Ltd.				1,512,000	970,916	0.1
Tosoh Corp.				237,800	2,823,409	0.4
Transmissora Alianca de Energia Eletrica SA				188,000	1,251,317	0.2
Tube Investments of India Ltd.				10,932	377,690	0.1
Turkiye Is Bankasi AS - Class C				418,629	235,597	0.0
TVS Motor Co., Ltd.				25,918	335,279	0.1
Uni-President Enterprises Corp.				117,000	251,119	0.0
Unilever Indonesia TBK PT				1,047,600	320,197	0.0
Unimicron Technology Corp.				123,000	633,198	0.0
United Microelectronics Corp.				3,234,000	4,871,485	0.7
United Tractors TBK PT				82,900	163,060	0.0
Vedanta Ltd.				105,037	397,283	0.1
Vibra Energia SA				1,598,900	5,093,088	0.8
Vincom Retail JSC				1,975,600	2,473,719	0.4
Voltronic Power Technology Corp.				5,000	283,772	0.0
Wal-Mart de Mexico SAB de CV				530,331	2,095,871	0.3
Walsin Lihwa Corp.				214,000	329,231	0.1
WPG Holdings Ltd.				248,000	391,487	0.1
Xiamen C & D, Inc. - Class A				192,800	428,540	0.1
Yadea Group Holdings Ltd.				224,000	424,971	0.1
Yankuang Energy Group Co., Ltd. - Class H				118,000	396,208	0.1
YongXing Special Materials Technology Co., Ltd. - Class A				10,300	155,992	0.0
Yuanta Financial Holding Co., Ltd.				2,130	1,567	0.0
Zangge Mining Co., Ltd. - Class A				95,300	421,040	0.1
Zhen Ding Technology Holding Ltd.				39,000	152,742	0.0
					366,980,285	56.4
SOVEREIGN BONDS						
Abu Dhabi Government International Bond	3.13%	10/11/2027	USD	2,055	1,965,479	0.3
Abu Dhabi Government International Bond	3.13%	09/30/2049		2,135	1,548,275	0.2
Angolan Government International Bond	8.00%	11/26/2029		539	487,121	0.1
Angolan Government International Bond	9.13%	11/26/2049		4,934	4,049,889	0.6
Angolan Government International Bond	9.38%	05/08/2048		726	601,673	0.1
Argentine Republic Government International Bond	0.50%	07/09/2030		8,028	2,123,274	0.3
Argentine Republic Government International Bond	1.00%	07/09/2029		2,154	560,032	0.1
Argentine Republic Government International Bond	1.50%	07/09/2035		5,349	1,297,102	0.2
Argentine Republic Government International Bond	3.88%	01/09/2038		1,207	365,110	0.1
Bahrain Government International Bond	6.00%	09/19/2044		993	764,796	0.1
Bahrain Government International Bond	6.75%	09/20/2029		1,519	1,507,892	0.2
Bahrain Government International Bond	7.00%	10/12/2028		1,020	1,023,379	0.2
Brazilian Government International Bond	2.88%	06/06/2025		1,470	1,391,355	0.2
Brazilian Government International Bond	3.88%	06/12/2030		435	379,347	0.1
Brazilian Government International Bond	4.75%	01/14/2050		1,535	1,126,594	0.2
Chile Government International Bond	2.45%	01/31/2031		440	372,020	0.1
Chile Government International Bond	2.55%	01/27/2032		1,585	1,327,239	0.2
Chile Government International Bond	2.75%	01/31/2027		1,445	1,339,515	0.2
Chile Government International Bond	3.10%	05/07/2041		266	195,643	0.0
Chile Government International Bond	3.10%	01/22/2061		3,103	1,993,677	0.3
Colombia Government International Bond	3.25%	04/22/2032		500	357,500	0.1
Colombia Government International Bond	3.88%	02/15/2061		322	177,905	0.0
Colombia Government International Bond	4.13%	02/22/2042		899	553,784	0.1
Colombia Government International Bond	5.00%	06/15/2045		3,221	2,157,667	0.3
Colombia Government International Bond	6.13%	01/18/2041		1,198	940,430	0.1
Dominican Republic International Bond	5.50%	01/27/2025		299	297,748	0.0
Dominican Republic International Bond	5.50%	02/22/2029		1,782	1,638,660	0.2
Dominican Republic International Bond	5.88%	01/30/2060		1,034	765,160	0.1
Dominican Republic International Bond	6.40%	06/05/2049		252	204,089	0.0
Dominican Republic International Bond	6.50%	02/15/2048		3,736	3,077,530	0.5
Dominican Republic International Bond	8.63%	04/20/2027		852	884,376	0.1
Ecuador Government International Bond	1.50%	07/31/2040		2,758	1,093,409	0.2
Ecuador Government International Bond	2.50%	07/31/2035		6,234	2,714,830	0.5
Ecuador Government International Bond	5.50%	07/31/2030		1,825	1,104,747	0.2
Egypt Government International Bond	3.88%	02/16/2026		1,271	1,040,631	0.2
Egypt Government International Bond	5.63%	04/16/2030	EUR	1,602	1,171,096	0.2
Egypt Government International Bond	6.38%	04/11/2031		389	284,367	0.0
Egypt Government International Bond	6.59%	02/21/2028	USD	1,458	1,190,092	0.2
Egypt Government International Bond	7.05%	01/15/2032		857	634,609	0.1
Egypt Government International Bond	7.30%	09/30/2033		753	540,278	0.1
Egypt Government International Bond	8.50%	01/31/2047		284	188,860	0.0
Egypt Government International Bond	8.70%	03/01/2049		1,412	942,510	0.1

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
Egypt Government International Bond	8.75%	09/30/2051	USD 522	$ 355,058	0.1%
El Salvador Government International Bond	6.38%	01/18/2027	920	376,223	0.1
El Salvador Government International Bond	7.63%	02/01/2041	781	283,113	0.0
El Salvador Government International Bond	7.65%	06/15/2035	388	144,530	0.0
El Salvador Government International Bond	8.63%	02/28/2029	420	177,004	0.0
El Salvador Government International Bond	9.50%	07/15/2052	1,375	561,859	0.1
Gabon Government International Bond	6.95%	06/16/2025	2,011	1,963,239	0.3
Ghana Government International Bond	8.75%	03/11/2061	384	123,312	0.0
Ghana Government International Bond	8.95%	03/26/2051	443	147,104	0.0
Guatemala Government Bond	4.38%	06/05/2027	3,378	3,187,565	0.5
Guatemala Government Bond	4.65%	10/07/2041	398	311,883	0.0
Hungary Government International Bond	2.13%	09/22/2031	3,523	2,620,892	0.4
Hungary Government International Bond	5.25%	06/16/2029	728	699,017	0.1
Hungary Government International Bond	5.50%	06/16/2034	1,561	1,490,560	0.2
Indonesia Government International Bond	1.85%	03/12/2031	1,828	1,458,031	0.2
Indonesia Government International Bond	3.55%	03/31/2032	567	511,780	0.1
Indonesia Government International Bond	4.30%	03/31/2052	534	447,951	0.1
Ivory Coast Government International Bond	5.38%	07/23/2024	1,064	986,062	0.1
Ivory Coast Government International Bond	5.88%	10/17/2031	EUR 615	534,094	0.1
Ivory Coast Government International Bond	6.63%	03/22/2048	394	294,249	0.0
Jamaica Government International Bond	7.88%	07/28/2045	USD 369	404,240	0.1
Lebanon Government International Bond(b)	6.00%	01/27/2023	812	47,096	0.0
Lebanon Government International Bond(c)	6.10%	10/04/2022	1,371	80,546	0.0
Lebanon Government International Bond(b)	6.20%	02/26/2025	2,310	129,649	0.0
Lebanon Government International Bond(b)	6.60%	11/27/2026	2,053	115,225	0.0
Lebanon Government International Bond(b)	6.65%	04/22/2024	1,060	61,480	0.0
Lebanon Government International Bond(b)	6.85%	03/23/2027	5,631	316,040	0.0
Mexico Government International Bond	3.77%	05/24/2061	3,370	2,278,962	0.3
Mexico Government International Bond	4.75%	03/08/2044	1,180	995,109	0.1
Morocco Government International Bond	2.38%	12/15/2027	1,281	1,106,304	0.2
Nigeria Government International Bond	7.38%	09/28/2033	911	663,891	0.1
Nigeria Government International Bond	7.63%	11/28/2047	2,029	1,334,068	0.2
Nigeria Government International Bond	7.70%	02/23/2038	3,376	2,346,320	0.4
Nigeria Government International Bond	8.25%	09/28/2051	787	537,128	0.1
Oman Government International Bond	5.63%	01/17/2028	1,038	1,015,942	0.2
Oman Government International Bond	6.25%	01/25/2031	465	463,256	0.1
Oman Government International Bond	6.50%	03/08/2047	1,079	963,007	0.1
Pakistan Government International Bond	6.88%	12/05/2027	1,035	408,939	0.1
Panama Bonos del Tesoro, Series DOM	3.36%	06/30/2031	2,148	1,698,262	0.3
Panama Government International Bond	3.87%	07/23/2060	2,871	1,910,650	0.3
Panama Government International Bond	6.40%	02/14/2035	418	434,720	0.1
Panama Notas del Tesoro	3.75%	04/17/2026	385	362,453	0.1
Paraguay Government International Bond	3.85%	06/28/2033	1,010	873,208	0.1
Paraguay Government International Bond	4.95%	04/28/2031	1,744	1,677,292	0.3
Paraguay Government International Bond	5.00%	04/15/2026	1,298	1,292,159	0.2
Peruvian Government International Bond	1.86%	12/01/2032	2,485	1,866,856	0.3
Peruvian Government International Bond	2.78%	12/01/2060	1,354	817,478	0.1
Peruvian Government International Bond	3.00%	01/15/2034	335	271,518	0.0
Peruvian Government International Bond	3.23%	07/28/2121	932	559,200	0.1
Philippine Government International Bond	3.00%	02/01/2028	1,039	959,891	0.1
Philippine Government International Bond	3.20%	07/06/2046	2,180	1,580,740	0.2
Philippine Government International Bond	3.23%	03/29/2027	315	296,135	0.0
Philippine Government International Bond	3.56%	09/29/2032	735	661,581	0.1
Philippine Government International Bond	3.75%	01/14/2029	416	394,206	0.1
Philippine Government International Bond	4.20%	03/29/2047	4,113	3,547,462	0.5
Philippine Government International Bond	5.50%	03/30/2026	378	386,074	0.1
Qatar Government International Bond	3.25%	06/02/2026	825	792,413	0.1
Qatar Government International Bond	4.40%	04/16/2050	2,621	2,381,834	0.4
Qatar Government International Bond	5.10%	04/23/2048	1,983	1,983,000	0.3
Republic of Azerbaijan International Bond	3.50%	09/01/2032	1,730	1,440,009	0.2
Republic of Kenya Government International Bond	7.25%	02/28/2028	445	393,825	0.1
Republic of Poland Government International Bond	5.50%	11/16/2027	990	1,019,551	0.2
Republic of South Africa Government International Bond	5.65%	09/27/2047	579	437,869	0.1
Republic of South Africa Government International Bond	5.75%	09/30/2049	2,439	1,853,640	0.3
Republic of South Africa Government International Bond	5.88%	04/20/2032	599	549,583	0.1
Romanian Government International Bond	3.00%	02/14/2031	922	734,604	0.1
Romanian Government International Bond	3.63%	03/27/2032	1,252	1,010,833	0.2
Romanian Government International Bond	4.00%	02/14/2051	1,180	783,815	0.1
Romanian Government International Bond	5.25%	11/25/2027	1,564	1,516,884	0.2
Romanian Government International Bond	6.00%	05/25/2034	578	543,248	0.1
Saudi Government International Bond	2.88%	03/04/2023	350	348,075	0.1
Saudi Government International Bond	3.45%	02/02/2061	2,855	2,043,645	0.3
Saudi Government International Bond	5.00%	04/17/2049	1,228	1,141,886	0.2
Saudi Government International Bond	5.25%	01/16/2050	200	194,000	0.0
Senegal Government International Bond	4.75%	03/13/2028	EUR 278	247,340	0.0
Senegal Government International Bond	6.25%	05/23/2033	USD 496	413,013	0.1

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
Senegal Government International Bond	6.75%	03/13/2048	USD 797	$ 570,752	0.1%
Sharjah Sukuk Ltd.	3.76%	09/17/2024	478	465,094	0.1
Sri Lanka Government International Bond(b)	6.20%	05/11/2027	3,059	933,331	0.1
Sri Lanka Government International Bond(b)	7.55%	03/28/2030	223	66,942	0.0
Sri Lanka Government International Bond(b)	7.85%	03/14/2029	1,829	547,328	0.1
Turkey Government International Bond	4.88%	04/16/2043	2,900	1,885,000	0.3
Turkey Government International Bond	5.75%	05/11/2047	2,260	1,536,800	0.2
Ukraine Government International Bond	7.38%	09/25/2034	318	67,038	0.0
Ukraine Government International Bond	7.75%	09/01/2025	1,331	331,752	0.1
Ukraine Government International Bond	7.75%	09/01/2026	1,791	402,751	0.1
Ukraine Government International Bond	7.75%	09/01/2028	594	138,699	0.0
Ukraine Government International Bond	7.75%	09/01/2029	2,233	524,476	0.1
Ukraine Government International Bond	9.75%	11/01/2030	997	237,598	0.0
Uruguay Government International Bond	4.98%	04/20/2055	193	186,519	0.0
Uruguay Government International Bond	5.10%	06/18/2050	1,140	1,134,537	0.2
Uruguay Government International Bond	7.88%	01/15/2033	610	767,075	0.1
Venezuela Government International Bond(b)	11.95%	08/05/2031	4,466	368,404	0.1
Venezuela Government International Bond(c)	12.75%	08/23/2022	7,624	629,005	0.1
Zambia Government International Bond(b)	8.97%	07/30/2027	1,301	591,955	0.1
				127,124,426	19.5
CORPORATE BONDS					
Absa Group Ltd.(d)	6.38%	05/27/2026	371	333,506	0.1
Abu Dhabi National Energy Co. PJSC	4.00%	10/03/2049	400	335,825	0.1
Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	321	239,707	0.0
Adani Green Energy Ltd.	4.38%	09/08/2024	880	787,600	0.1
AES Andes SA	6.35%	10/07/2079	590	525,100	0.1
Alfa Desarrollo SpA	4.55%	09/27/2051	952	692,801	0.1
Aris Mining Corp.	6.88%	08/09/2026	725	542,462	0.1
Autopistas del Sol SA/Costa Rica	7.38%	12/30/2030	262	231,337	0.0
Axtel SAB de CV	6.38%	11/14/2024	410	318,775	0.0
Bank Hapoalim BM	3.26%	01/21/2032	372	317,502	0.0
Braskem Idesa SAPI	6.99%	02/20/2032	792	557,370	0.1
BRF SA	4.88%	01/24/2030	474	392,324	0.1
CA Magnum Holdings	5.38%	10/31/2026	322	283,360	0.0
Cemex SAB de CV	7.38%	06/05/2027	441	446,623	0.1
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	319	285,106	0.0
China Modern Dairy Holdings Ltd.	2.13%	07/14/2026	375	318,136	0.0
China SCE Group Holdings Ltd.	6.00%	02/04/2026	250	52,500	0.0
China SCE Group Holdings Ltd.	7.00%	05/02/2025	215	47,300	0.0
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	480	414,240	0.1
CIFI Holdings Group Co., Ltd.(b)	4.80%	05/17/2028	250	39,578	0.0
Cometa Energia SA de CV	6.38%	04/24/2035	356	324,046	0.1
Country Garden Holdings Co., Ltd.	3.13%	10/22/2025	450	211,500	0.0
CSN Resources SA	4.63%	06/10/2031	692	530,245	0.1
Ecopetrol SA	5.88%	11/02/2051	1,001	661,661	0.1
Ecopetrol SA	6.88%	04/29/2030	864	772,416	0.1
Embraer Netherlands Finance BV	5.40%	02/01/2027	639	610,245	0.1
Empresa Generadora de Electricidad Haina SA	5.63%	11/08/2028	729	616,916	0.1
Empresas Publicas de Medellin ESP	4.25%	07/18/2029	951	730,487	0.1
Freeport Indonesia PT	5.32%	04/14/2032	378	346,815	0.1
Gaci First Investment Co.	5.00%	10/13/2027	970	976,277	0.2
Gaci First Investment Co.	5.25%	10/13/2032	1,450	1,501,695	0.2
Globo Comunicacao e Participacoes SA	5.50%	01/14/2032	780	638,879	0.1
GNL Quintero SA	4.63%	07/31/2029	165	156,669	0.0
Gran Tierra Energy, Inc.	7.75%	05/23/2027	755	607,915	0.1
Huarong Finance 2019 Co., Ltd.	3.75%	05/29/2024	219	202,575	0.0
Huarong Finance 2019 Co., Ltd.	4.50%	05/29/2029	351	280,361	0.0
Hunt Oil Co. of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	224	211,516	0.0
India Clean Energy Holdings	4.50%	04/18/2027	720	561,600	0.1
Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025	505	491,113	0.1
Intercorp Financial Services, Inc.	4.13%	10/19/2027	340	294,589	0.0
Iochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV	5.00%	05/07/2028	635	526,375	0.1
Israel Electric Corp. Ltd., Series 6	5.00%	11/12/2024	294	289,590	0.0
Israel Electric Corp. Ltd., Series G	3.75%	02/22/2032	201	175,875	0.0
Joy Treasure Assets Holdings, Inc.	4.50%	03/20/2029	410	350,114	0.1
JSW Hydro Energy Ltd.	4.13%	05/18/2031	858	727,279	0.1
JSW Infrastructure Ltd.	4.95%	01/21/2029	555	465,784	0.1
Kallpa Generacion SA	4.13%	08/16/2027	470	427,788	0.1
KWG Group Holdings Ltd.	7.40%	01/13/2027	210	39,900	0.0
Leviathan Bond Ltd.	6.75%	06/30/2030	779	732,900	0.1
Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026	400	326,600	0.1
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	484	415,912	0.1
Lima Metro Line 2 Finance Ltd.	5.88%	07/05/2034	789	754,802	0.1
Medco Oak Tree Pte Ltd.	7.38%	05/14/2026	700	664,160	0.1

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
Melco Resorts Finance Ltd.	5.75%	07/21/2028	USD 545	$ 444,175	0.1%
Minejesa Capital BV	5.63%	08/10/2037	560	430,080	0.1
Natura & Co., Luxembourg Holdings SARL.	6.00%	04/19/2029	536	446,823	0.1
NBM US Holdings, Inc.	7.00%	05/14/2026	1,130	1,118,643	0.2
OEC Finance Ltd.(e)	5.25%	12/27/2033	391	8,985	0.0
OEC Finance Ltd.(e)	7.13%	12/26/2046	748	19,069	0.0
Peru LNG SRL.	5.38%	03/22/2030	778	641,850	0.1
Power Finance Corp., Ltd., Series G	3.35%	05/16/2031	335	279,765	0.0
Powerlong Real Estate Holdings Ltd.	5.95%	04/30/2025	200	27,788	0.0
Powerlong Real Estate Holdings Ltd.	6.25%	08/10/2024	250	36,609	0.0
Prosus NV	3.26%	01/19/2027	1,089	952,527	0.1
Reliance Industries Ltd.	2.88%	01/12/2032	433	356,515	0.1
ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.50%	07/14/2028	380	321,100	0.1
Saudi Arabian Oil Co.	1.63%	11/24/2025	1,360	1,241,000	0.2
SEPLAT Energy PLC.	7.75%	04/01/2026	643	486,188	0.1
Shimao Group Holdings Ltd.(b)	5.20%	01/16/2027	640	73,600	0.0
Shimao Group Holdings Ltd.(b)	5.60%	07/15/2026	220	25,300	0.0
Shinhan Financial Group Co., Ltd.(d)	2.88%	05/12/2026	204	170,340	0.0
SierraCol Energy Andina LLC.	6.00%	06/15/2028	753	553,455	0.1
Studio City Co., Ltd.	7.00%	02/15/2027	280	255,675	0.0
Studio City Finance Ltd.	6.50%	01/15/2028	270	198,450	0.0
Sunac China Holdings Ltd.(b)	5.95%	04/26/2024	480	55,200	0.0
Tengizchevroil Finance Co. International Ltd.	3.25%	08/15/2030	860	604,150	0.1
Times China Holdings Ltd.	5.75%	01/14/2027	250	20,000	0.0
Times China Holdings Ltd.	6.20%	03/22/2026	200	17,000	0.0
Times China Holdings Ltd.	6.60%	03/02/2023	350	49,000	0.0
TransJamaican Highway Ltd.	5.75%	10/10/2036	1,288	1,014,666	0.2
TSMC Arizona Corp.	3.88%	04/22/2027	673	646,206	0.1
Tullow Oil PLC	10.25%	05/15/2026	771	663,060	0.1
Vale Overseas Ltd.	3.75%	07/08/2030	765	666,506	0.1
Vedanta Resources Finance II PLC	13.88%	01/21/2024	654	557,453	0.1
Volcan Cia Minera SAA.	4.38%	02/11/2026	425	362,259	0.1
Weibo Corp.	3.38%	07/08/2030	347	253,588	0.0
Wynn Macau Ltd.	5.63%	08/26/2028	565	468,950	0.0
Xiaomi Best Time International Ltd.	2.88%	07/14/2031	522	362,921	0.1
Yango Justice International Ltd.(b)	7.50%	02/17/2025	251	1,255	0.0
Yango Justice International Ltd.(b)	8.25%	11/25/2023	285	1,425	0.0
Yango Justice International Ltd.(b)	9.25%	04/15/2023	370	1,850	0.0
				37,619,177	5.8
QUASI-SOVEREIGN BONDS					
Aeropuerto Internacional de Tocumen SA.	5.13%	08/11/2061	1,197	906,204	0.1
Comision Federal de Electricidad	4.68%	02/09/2051	604	389,505	0.1
Comision Federal de Electricidad	4.69%	05/15/2029	343	298,582	0.0
Comision Federal de Electricidad	5.00%	09/29/2036	823	654,126	0.1
Corp. Nacional del Cobre de Chile	3.00%	09/30/2029	2,260	1,984,986	0.3
DP World Ltd/United Arab Emirates	5.63%	09/25/2048	1,101	995,304	0.2
DP World Salaam(d)	6.00%	10/01/2025	1,946	1,926,540	0.3
Empresa de Transporte de Pasajeros Metro SA	4.70%	05/07/2050	800	629,150	0.1
Eskom Holdings SOC Ltd.	6.75%	08/06/2023	605	589,875	0.1
Eskom Holdings SOC Ltd.	7.13%	02/11/2025	1,776	1,661,670	0.3
Eskom Holdings SOC Ltd., Series ES23	10.00%	01/25/2023	ZAR 4,100	237,534	0.0
Export-Import Bank of China (The)	4.00%	11/28/2047	USD 3,035	2,604,364	0.4
Fund of National Welfare Samruk-Kazyna JSC	2.00%	10/28/2026	929	799,404	0.1
KazMunayGas National Co. JSC.	5.38%	04/24/2030	2,065	1,846,884	0.3
KazMunayGas National Co. JSC.	5.75%	04/19/2047	375	281,578	0.0
KazMunayGas National Co. JSC.	6.38%	10/24/2048	1,140	910,575	0.1
Lamar Funding Ltd.	3.96%	05/07/2025	2,033	1,929,190	0.3
Oil and Gas Holding Co. BSCC (The).	7.50%	10/25/2027	1,369	1,373,107	0.2
Oil and Gas Holding Co., BSCC (The)	7.63%	11/07/2024	1,370	1,382,672	0.2
Pertamina Persero PT.	2.30%	02/09/2031	4,745	3,843,450	0.6
Petroleos de Venezuela SA(b)	5.38%	04/12/2027	3,704	157,403	0.0
Petroleos de Venezuela SA.	6.00%	11/15/2026	5,448	231,540	0.0
Petroleos de Venezuela SA(c)	9.00%	05/17/2021	2,963	125,921	0.0
Petroleos Mexicanos	6.75%	09/21/2047	1,580	1,005,275	0.2
Petroleos Mexicanos	6.88%	08/04/2026	1,029	972,405	0.2
Petroleos Mexicanos	6.95%	01/28/2060	3,067	1,933,130	0.3
Petroleos Mexicanos	7.69%	01/23/2050	1,699	1,156,509	0.2
Petronas Energy Canada Ltd.	2.11%	03/23/2028	1,225	1,085,929	0.2
Qatar Energy	3.30%	07/12/2051	3,690	2,675,942	0.4
Sinochem Offshore Capital Co., Ltd.	2.38%	09/23/2031	415	312,151	0.1
Southern Gas Corridor CJSC	6.88%	03/24/2026	705	720,598	0.1
State Oil Co. of the Azerbaijan Republic	6.95%	03/18/2030	675	684,281	0.1
				36,305,784	5.6

	Rate	Date	Share/Principal (-)/(000)	Value (USD)	Net Assets %
INVESTMENT COMPANIES					
FUNDS AND INVESTMENT TRUSTS					
AB SICAV I - China A Shares Equity Portfolio - Class S			364,091	$ 8,946,163	1.4%
EQUITY LINKED NOTES					
FPT Corp., Macquarie Bank Ltd., expiring 04/05/2023			2,363,410	7,154,002	1.1
EMERGING MARKETS - TREASURIES					
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2031	BRL 15,800	2,648,268	0.4
Brazil Notas do Tesouro Nacional, Series NTNF	10.00%	01/01/2029	21,021	3,603,057	0.6
				6,251,325	1.0
TREASURY BONDS					
Colombian TES, Series B	7.00%	03/26/2031	COP 14,805,000	2,143,114	0.3
GOVERNMENTS - SOVEREIGN BONDS					
Mexico Government International Bond	2.66%	05/24/2031	USD 455	377,422	0.1
				592,901,698	91.2
OTHER TRANSFERABLE SECURITIES					
COMMON STOCKS					
China Aoyuan Group Ltd. (a) (f)			2,264,000	289,163	0.0
Gazprom PJSC (f)			795,104	1	0.0
HeadHunter Group PLC (ADR) (f)			97,967	0	0.0
LUKOIL PJSC (f)			97,220	0	0.0
Magnit PJSC (f)			6,078	0	0.0
Magnit PJSC (Sponsored GDR) (f)			4	0	0.0
MMC Norilsk Nickel PJSC (ADR) (f)			20,053	0	0.0
PetroChina Co., Ltd. - Class H			19,672,000	8,951,394	1.4
PhosAgro PJSC (GDR) (f)			22,807	0	0.0
Polyus PJSC (GDR) (f)			1,465	0	0.0
Sberbank of Russia PJSC (f)			718,356	1	0.0
X5 Retail Group NV (GDR) (f)			123,885	0	0.0
Yandex NV - Class A (f)			55,886	0	0.0
				9,240,559	1.4
CORPORATE BONDS					
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	USD 890	756,945	0.1
Chile Electricity PEC SpA	0.00%	01/25/2028	1,771	1,228,963	0.2
Digicel Group Holdings Ltd.(d) (e)	7.00%	12/15/2022	276	24,839	0.0
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	1,214	3,036	0.0
Tonon Luxembourg SA(b) (e) (f)	6.50%	10/31/2024	543	54	0.0
Virgolino de Oliveira Finance SA(c) (f)	10.88%	01/13/2020	1,077	108	0.0
Virgolino de Oliveira Finance SA(c) (f)	11.75%	02/09/2022	1,240	124	0.0
				2,014,069	0.3
QUASI-SOVEREIGN BONDS					
NAK Naftogaz Ukraine via Kondor Finance PLC(c)	7.38%	09/15/2022	2,298	459,600	0.1
NAK Naftogaz Ukraine via Kondor Finance PLC(b)	7.63%	11/08/2026	974	175,320	0.0
State Agency of Roads of Ukraine	6.25%	06/24/2030	1,409	246,839	0.1
State Savings Bank of Ukraine Via SSB #1 PLC	9.63%	03/20/2025	353	141,100	0.0
				1,022,859	0.2
SOVEREIGN BONDS					
Ghana Government International Bond	8.63%	06/16/2049	2,558	839,823	0.1
Ukraine Government International Bond	6.75%	06/20/2028	EUR 745	150,834	0.0
				990,657	0.1
				13,268,144	2.0
Total Investments					
(cost $688,489,896)				$606,169,842	93.2%
Time Deposits					
ANZ, London(g)	1.57 %	–		386	0.0
BBH, Grand Cayman(g)	3.80 %	–		96	0.0
BNP Paribas, Paris(g)	2.65 %	–		114,060	0.0
Credit Suisse, Zurich(g)	(0.08)%	–		20,097	0.0
DBS Bank, Singapore(g)	3.18 %	–		19,963,618	3.1
HSBC, Singapore(g)	2.57 %	–		16,310	0.0
Nordea, Oslo(g)	1.28 %	–		4,752	0.0
Scotiabank, Toronto(g)	2.60 %	–		56,623	0.0
SEB, Stockholm(g)	0.78 %	–		1,068	0.0
SMBC, London(g)	(0.28)%	–		189,661	0.1
SMBC, London(g)	1.92 %	–		74,286	0.0
SMBC, Tokyo(g)	0.73 %	–		1,620	0.0
Standard Chartered Bank, Johannesburg(g)	5.33 %	–		62,268	0.0
Total Time Deposits				20,504,845	3.2
Other assets less liabilities				23,717,787	3.6
Net Assets				$650,392,474	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
Hang Seng China Enterprises Index Futures	12/29/2022	465	$ 17,927,128	$ 19,467,179	$ 1,540,051
Short					
MSCI Emerging Markets Futures	12/16/2022	334	15,874,803	16,407,750	(532,947)
U.S. Ultra Bond (CBT) Futures	03/22/2023	4	551,375	545,125	6,250
					$ 1,013,354
				Appreciation	$ 1,546,301
				Depreciation	$ (532,947)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	TWD	402,220	USD	12,524	12/21/2022	$ (641,255)
Bank of America, NA	USD	1,703	INR	141,151	12/21/2022	31,757
Bank of America, NA	USD	8,431	PHP	499,708	01/26/2023	417,639
Bank of America, NA	KRW	23,295,728	USD	16,299	01/30/2023	(1,581,173)
Barclays Bank PLC	MYR	74,916	USD	16,436	12/15/2022	(503,252)
Barclays Bank PLC	USD	15,722	MYR	69,433	12/15/2022	(22,350)
Barclays Bank PLC	USD	2,446	ZAR	44,466	12/15/2022	124,292
Barclays Bank PLC	USD	9,129	TWD	282,819	12/21/2022	127,962
Barclays Bank PLC	USD	3,646	MXN	71,194	01/19/2023	12,281
Barclays Bank PLC	USD	889	PHP	51,050	01/26/2023	14,946
Barclays Bank PLC	USD	13,133	HUF	5,230,190	01/30/2023	(59,578)
Barclays Bank PLC	USD	5,865	KRW	7,822,559	01/30/2023	139,317
BNP Paribas SA	USD	7,409	COP	36,107,332	01/19/2023	4,351
BNP Paribas SA	IDR	2,497,305	USD	160	01/26/2023	710
Brown Brothers Harriman & Co.	USD	175	ZAR	3,032	12/15/2022	(196)
Brown Brothers Harriman & Co.	USD	7,784	THB	276,328	01/19/2023	92,865
Brown Brothers Harriman & Co.+	AUD	45,573	USD	29,350	12/05/2022	(1,585,403)
Brown Brothers Harriman & Co.+	CAD	360	USD	270	12/05/2022	2,619
Brown Brothers Harriman & Co.+	CAD	7,050	USD	5,186	12/05/2022	(55,608)
Brown Brothers Harriman & Co.+	CHF	36	USD	36	12/05/2022	(1,673)
Brown Brothers Harriman & Co.+	EUR	10	USD	11	12/05/2022	6
Brown Brothers Harriman & Co.+	EUR	19,290	USD	19,189	12/05/2022	(888,064)
Brown Brothers Harriman & Co.+	GBP	24,350	USD	28,075	12/05/2022	(1,274,914)
Brown Brothers Harriman & Co.+	JPY	10,326	USD	71	12/05/2022	(4,257)
Brown Brothers Harriman & Co.+	USD	59,927	AUD	91,108	12/05/2022	1,918,350
Brown Brothers Harriman & Co.+	USD	5,199	CAD	7,067	12/05/2022	54,428
Brown Brothers Harriman & Co.+	USD	5,743	CAD	7,619	12/05/2022	(79,413)
Brown Brothers Harriman & Co.+	USD	35	CNH	35	12/05/2022	1,670
Brown Brothers Harriman & Co.+	USD	39	CNH	37	12/05/2022	(289)
Brown Brothers Harriman & Co.+	USD	38,991	EUR	38,379	12/05/2022	953,765
Brown Brothers Harriman & Co.+	USD	3	EUR	3	12/05/2022	(1)
Brown Brothers Harriman & Co.+	USD	56,363	GBP	48,227	12/05/2022	1,767,836
Brown Brothers Harriman & Co.+	USD	293	GBP	242	12/05/2022	(869)
Brown Brothers Harriman & Co.+	USD	145	JPY	20,653	12/05/2022	4,467
Brown Brothers Harriman & Co.+	USD	4,714	ZAR	85,320	12/05/2022	223,400
Brown Brothers Harriman & Co.+	USD	4,708	ZAR	81,319	12/05/2022	(2,091)
Brown Brothers Harriman & Co.+	ZAR	418	USD	24	12/05/2022	18
Brown Brothers Harriman & Co.+	ZAR	84,504	USD	4,667	12/05/2022	(223,249)
Brown Brothers Harriman & Co.+	CNH	555	USD	77	12/12/2022	(1,037)
Brown Brothers Harriman & Co.+	SGD	25,052	USD	17,876	12/12/2022	(534,391)
Brown Brothers Harriman & Co.+	USD	2,135	CNH	15,472	12/12/2022	50,747
Brown Brothers Harriman & Co.+	USD	119	CNH	841	12/12/2022	(387)
Brown Brothers Harriman & Co.+	USD	36,333	SGD	50,375	12/12/2022	686,047
Citibank, NA	USD	4,954	ZAR	85,578	12/15/2022	(6,422)
Citibank, NA	USD	5,989	PHP	357,378	01/26/2023	339,606
Citibank, NA	USD	7,065	CNH	50,007	02/16/2023	75,214
Deutsche Bank AG	ZAR	130,045	USD	7,102	12/15/2022	(415,520)
Deutsche Bank AG	USD	8,275	PLN	37,668	01/30/2023	26,754
Deutsche Bank AG	CNH	175,020	USD	24,455	02/16/2023	(536,558)
Goldman Sachs Bank USA	BRL	21,576	USD	4,016	12/02/2022	(141,861)
Goldman Sachs Bank USA	MYR	37,512	USD	7,901	12/15/2022	(580,822)
Goldman Sachs Bank USA	USD	38,685	INR	3,147,780	12/21/2022	3,411
HSBC Bank USA	BRL	37,138	USD	6,871	12/02/2022	(285,660)
HSBC Bank USA	PEN	17,012	USD	4,419	01/19/2023	3,120
HSBC Bank USA	USD	11,943	IDR	186,676,560	01/26/2023	(27,129)
JPMorgan Chase Bank, NA	USD	4,610	COP	23,144,604	01/19/2023	142,170
JPMorgan Chase Bank, NA	CZK	110,111	USD	4,687	01/30/2023	(5,169)
Morgan Stanley Capital Services LLC	USD	10,893	BRL	58,714	12/02/2022	421,192

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Morgan Stanley Capital Services LLC	MYR	3,886	USD	858	12/15/2022	$ (20,647)
Morgan Stanley Capital Services LLC	USD	5,609	MYR	24,920	12/15/2022	25,257
Morgan Stanley Capital Services LLC	INR	304,565	USD	3,721	12/21/2022	(22,689)
Morgan Stanley Capital Services LLC	TWD	168,023	USD	5,277	12/21/2022	(222,524)
Morgan Stanley Capital Services LLC	BRL	58,714	USD	10,824	01/04/2023	(418,144)
Morgan Stanley Capital Services LLC	IDR	193,384,204	USD	12,324	01/26/2023	(20,546)
Morgan Stanley Capital Services LLC	CNH	29,017	USD	4,045	02/16/2023	(98,529)
Standard Chartered Bank	TWD	168,023	USD	5,280	12/21/2022	(220,037)
State Street Bank & Trust Co.	THB	76,014	USD	2,062	01/19/2023	(105,032)
UBS AG	CLP	7,594,041	USD	8,425	01/19/2023	(34,158)
						$ (2,954,700)
					Appreciation	$ 7,666,197
					Depreciation	$ (10,620,897)

+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)	Market Value	Unrealized Appreciation/ (Depreciation)
Buy Contracts					
Morgan Stanley & Co., LLC/(INTRCONX)	CDX-EM Series 38, 5 Year Index	12/20/2027	USD 39,743	$ 2,141,162	$ (915,794)
Morgan Stanley & Co., LLC/(INTRCONX)	Federative Republic of Brazil	12/20/2027	750	(47,626)	7,349
Morgan Stanley & Co., LLC/(INTRCONX)	People's Republic of China	12/20/2027	1,050	(8,678)	1,835
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Colombia	12/20/2027	930	(76,166)	5,026
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Indonesia	12/20/2027	1,430	(277,149)	11,873
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of South Africa	12/20/2027	1,230	(74,438)	12,022
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Turkey	12/20/2027	1,660	4,929	41,383
Morgan Stanley & Co., LLC/(INTRCONX)	United Mexican States	12/20/2027	690	10,278	3,833
				$ 1,672,312	$ (832,473)
				Appreciation	$ 83,321
				Depreciation	$ (915,794)

CENTRALLY CLEARED INTEREST RATE SWAPS

Clearing Broker/(Exchange)	Notional Amount (000)	Termination Date	Rate Type: Payments Made By the Fund	Rate Type: Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Morgan Stanley & Co., LLC/(CME Group)	USD 13,840	05/13/2052	1 Day SOFR	1.533%	$ (1,342,323)

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/ Received	Notional Amount (000)	Maturity Date	Unrealized Appreciation/ (Depreciation)
Receive Total Return on Reference Obligation					
Goldman Sachs International					
M1EF000G	8,501	FedFundEffective Plus 0.69%	USD 3,823	09/15/2023	$ 34,174
M1EF000G	142,434	FedFundEffective Plus 0.69%	64,053	06/15/2023	572,585
Total					$ 606,759

VARIANCE SWAPS

Swap Counterparty & Referenced Obligation	Volatility Strike Rate	Payment Frequency	Notional Amount (000)	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Buy Contracts						
JPMorgan Chase Bank, NA						
FTSE 100 Index 12/16/2022*	23.90%	Maturity	GBP 6	$ (61,087)	$ —	$ (61,087)
Hang Seng China Enterprises Index 12/29/2022*	34.40	Maturity	HKD 578	341,518	—	341,518
Nikkei 225 Index 02/10/2023	23.65	Maturity	JPY 2,228	(22,826)	—	(22,826)
S&P/ASX 200 Index 12/15/2022*	21.20	Maturity	AUD 18	(70,938)	—	(70,938)
UBS AG						
NASDAQ 100 Stock Index 02/17/2023*	33.50	Maturity	USD 17	(60,298)	—	(60,298)
S&P 500 Index 02/17/2023*	27.10	Maturity	USD 9	(24,167)	—	(24,167)
S&P/ASX 200 Index 02/16/2023*	19.12	Maturity	AUD 31	(54,192)	—	(54,192)

Swap Counterparty & Referenced Obligation	Volatility Strike Rate	Payment Frequency	Notional Amount (000)	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Sale Contracts						
UBS AG						
FTSE 100 Index 12/16/2022*	22.60%	Maturity	GBP 6	$ 52,120	$ —	$ 52,120
S&P/ASX 200 Index 12/15/2022*	21.26	Maturity	AUD 18	71,661	—	71,661
				$ 171,791	$ —	$ 171,791
					Appreciation	$ 465,299
					Depreciation	$ (293,508)
Total for Swaps						$ (1,396,246)

* Termination Date.

(a) Represents entire or partial securities out on loan. See Note L for securities lending information.

(b) Defaulted.

(c) Defaulted matured security.

(d) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(e) Pay-In-Kind Payments (PIK).

(f) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(g) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
CHF – Swiss Franc
CLP – Chilean Peso
CNH – Chinese Yuan Renminbi (Offshore)
COP – Colombian Peso
CZK – Czech Koruna
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
HUF – Hungarian Forint
IDR – Indonesian Rupiah
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
MXN – Mexican Peso
MYR – Malaysian Ringgit
PEN – Peruvian Sol
PHP – Philippine Peso
PLN – Polish Zloty
SGD – Singapore Dollar
THB – Thailand Baht
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:

ADR – American Depositary Receipt
ASX – Australian Stock Exchange
CBT – Chicago Board of Trade
CDX-EM – Emerging Market Credit Default Swap Index
CJSC – Closed Joint Stock Company
CME – Chicago Mercantile Exchange
FedFundEffective – Federal Funds Effective Rate
FTSE – Financial Times Stock Exchange
GDR – Global Depositary Receipt
INTRCONX – Inter-Continental Exchange
JSC – Joint Stock Company
MSCI – Morgan Stanley Capital International

NASDAQ – National Association of Securities Dealers Automated Quotations
PJSC – Public Joint Stock Company
SOFR – Secured Overnight Financing Rate

	Rate	Date	Principal (000)		Value (CNH)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
CORPORATES - INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
Agricultural Bank of China Ltd./Hong Kong	2.90%	03/01/2024	CNH	25,000	¥ 24,767,561	0.7%
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	USD	520	3,012,861	0.1
Bank of East Asia Ltd. (The)	4.00%	05/29/2030		1,355	8,584,395	0.3
Dah Sing Bank Ltd.	5.00%	01/15/2029		480	3,328,689	0.1
DBS Group Holdings Ltd., Series G(a)	3.30%	02/27/2025		1,045	6,777,846	0.2
HSBC Bank China Co., Ltd.	3.60%	04/01/2024	CNY	10,000	9,990,756	0.3
Industrial & Commercial Bank of China Macau Ltd.	2.88%	09/12/2029	USD	1,950	13,146,997	0.4
Kookmin Bank(a)	4.35%	07/02/2024		1,500	9,870,515	0.3
Nanyang Commercial Bank Ltd.	3.80%	11/20/2029		1,000	6,613,570	0.2
Shinhan Bank Co., Ltd.	4.38%	04/13/2032		1,235	7,798,503	0.2
Shinhan Financial Group Co., Ltd.(a)	5.88%	08/13/2023		600	4,146,773	0.1
					98,038,466	2.9
BROKERAGE						
China Cinda Finance 2017 I Ltd.	4.75%	02/08/2028		1,000	6,636,608	0.2
China Great Wall International Holdings III Ltd.	3.88%	08/31/2027		997	5,681,615	0.2
CICC Hong Kong Finance 2016 MTN Ltd.	2.00%	01/26/2026		1,290	8,346,702	0.2
					20,664,925	0.6
FINANCE						
Azure Nova International Finance Ltd.	4.25%	03/21/2027		2,311	15,811,242	0.5
Azure Orbit IV International Finance Ltd.	4.00%	01/25/2028		1,250	8,308,497	0.3
BOC Aviation Ltd.	3.00%	09/11/2029		2,353	14,093,958	0.4
BOC Aviation Ltd.	3.25%	04/29/2025		650	4,330,498	0.1
BOC Aviation Ltd.	3.50%	01/31/2023		900	6,352,935	0.2
BOC Aviation Ltd., Series G	2.63%	01/17/2025		975	6,449,337	0.2
Bocom Leasing Management Hong Kong Co., Ltd.(b)	4.05%	03/02/2025		2,285	15,947,178	0.5
CCBL Cayman 1 Corp. Ltd.	3.50%	05/16/2024		2,430	16,759,978	0.5
CDBL Funding 1	4.25%	12/02/2024		4,575	31,553,632	0.9
CDBL Funding 2	2.00%	03/04/2026		2,335	14,956,400	0.4
China Development Bank Financial Leasing Co., Ltd.	2.88%	09/28/2030		7,500	48,787,709	1.5
CMB International Leasing Management Ltd.	2.00%	02/04/2026		1,700	10,791,178	0.3
CMB International Leasing Management Ltd.	2.88%	02/04/2031		2,285	12,219,670	0.4
Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027		6,290	37,711,958	1.1
Huarong Finance II Co., Ltd.	5.50%	01/16/2025		2,098	13,805,560	0.4
ICBCIL Finance Co., Ltd.	3.63%	05/19/2026		500	3,377,670	0.1
ICBCIL Finance Co., Ltd.	3.63%	11/15/2027		1,535	10,158,631	0.3
Xingsheng BVI Co., Ltd.	1.38%	08/25/2024		2,818	18,612,072	0.6
					290,028,103	8.7
REITs						
Franshion Brilliant Ltd.	4.25%	07/23/2029		922	4,200,346	0.1
Vanke Real Estate Hong Kong Co., Ltd.(b)	6.31%	05/25/2023		1,315	9,181,557	0.3
					13,381,903	0.4
					422,113,397	12.6
INDUSTRIAL						
BASIC						
ABJA Investment Co. Pte Ltd.	5.45%	01/24/2028		905	6,142,451	0.2
ICBCIL Finance Co., Ltd.	2.25%	11/02/2026		8,065	51,202,621	1.5
Wealthy Vision Holdings Ltd.	3.30%	06/01/2024		1,344	8,730,849	0.3
					66,075,921	2.0
COMMUNICATIONS - MEDIA						
Meituan	2.13%	10/28/2025		2,000	12,369,432	0.4
Prosus NV	3.26%	01/19/2027		1,569	9,728,065	0.3
Tencent Holdings Ltd.	2.39%	06/03/2030		3,640	20,835,228	0.6
Tencent Holdings Ltd.	3.60%	01/19/2028		1,080	7,006,687	0.2
Tencent Holdings Ltd.	3.93%	01/19/2038		1,405	7,687,367	0.2
Weibo Corp.	3.38%	07/08/2030		2,330	12,070,043	0.4
					69,696,822	2.1
COMMUNICATIONS - TELECOMMUNICATIONS						
HKT Capital No. 5 Ltd.	3.25%	09/30/2029		835	5,171,637	0.2
CONSUMER CYCLICAL - AUTOMOTIVE						
Geely Finance Hong Kong Ltd.	3.00%	03/05/2025		2,690	17,528,509	0.5
CONSUMER CYCLICAL - OTHER						
Bceg Hongkong Co., Ltd.	2.22%	07/02/2026		1,620	10,349,502	0.3
Minor International PCL(a)	2.70%	01/19/2171		2,342	14,443,102	0.4
Minor International PCL(a)	3.10%	06/29/2023		242	1,655,699	0.1
Sands China Ltd.	5.63%	08/08/2025		650	4,400,187	0.1
					30,848,490	0.9

	Rate	Date		Principal (000)	Value (CNH)	Net Assets %
CONSUMER CYCLICAL - RETAILERS						
Zhongsheng Group Holdings Ltd.	3.00%	01/13/2026	USD	2,215	¥ 13,785,502	0.4%
CONSUMER NON-CYCLICAL						
IOI Investment L Bhd	3.38%	11/02/2031		4,744	25,027,523	0.7
Midea Investment Development Co., Ltd.	2.88%	02/24/2027		3,000	19,465,801	0.6
Tingyi Cayman Islands Holding Corp.	1.63%	09/24/2025		2,015	12,748,869	0.4
					57,242,193	1.7
ENERGY						
Contemporary Ruiding Development Ltd.	2.63%	09/17/2030		2,720	15,226,948	0.4
OTHER INDUSTRIAL						
CITIC Ltd.	4.00%	01/11/2028		1,140	7,604,279	0.2
GLP China Holdings Ltd.	2.95%	03/29/2026		4,271	19,003,229	0.6
					26,607,508	0.8
SERVICES						
Alibaba Group Holding Ltd.	2.70%	02/09/2041		4,455	20,204,731	0.6
Alibaba Group Holding Ltd.	3.40%	12/06/2027		2,750	17,815,775	0.5
Alibaba Group Holding Ltd.	4.50%	11/28/2034		875	5,392,399	0.2
					43,412,905	1.3
TECHNOLOGY						
AAC Technologies Holdings, Inc.	2.63%	06/02/2026		3,000	15,736,470	0.5
Baidu, Inc.	2.38%	10/09/2030		2,000	11,383,280	0.3
Baidu, Inc.	4.38%	03/29/2028		600	4,008,547	0.1
Lenovo Group Ltd.	6.54%	07/27/2032		1,475	9,936,315	0.3
Xiaomi Best Time International Ltd.	4.10%	07/14/2051		1,051	3,991,345	0.1
					45,055,957	1.3
TRANSPORTATION - SERVICES						
SF Holding Investment 2021 Ltd.	3.13%	11/17/2031		1,681	9,815,614	0.3
Shanghai Port Group BVI Development Co., Ltd.	3.38%	06/18/2029		1,000	6,452,378	0.2
					16,267,992	0.5
					406,920,384	12.1
UTILITY						
ELECTRIC						
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031		861	4,308,065	0.1
Adani Electricity Mumbai Ltd.	3.95%	02/12/2030		5,060	26,784,287	0.8
Adani Transmission Step-One Ltd.	4.00%	08/03/2026		500	3,146,186	0.1
Adani Transmission Step-One Ltd.	4.25%	05/21/2036		507	2,680,092	0.1
Castle Peak Power Finance Co., Ltd.	2.13%	03/03/2031		3,000	16,739,138	0.5
Minejesa Capital BV	4.63%	08/10/2030		2,300	14,051,622	0.4
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	4.85%	10/14/2038		1,544	8,836,432	0.3
					76,545,822	2.3
NATURAL GAS						
ENN Clean Energy International Investment Ltd.	3.38%	05/12/2026		5,405	32,997,366	1.0
ENN Energy Holdings Ltd.	2.63%	09/17/2030		1,321	7,608,176	0.2
ENN Energy Holdings Ltd.	4.63%	05/17/2027		980	6,715,985	0.2
					47,321,527	1.4
					123,867,349	3.7
					952,901,130	28.4
QUASI-SOVEREIGNS						
QUASI-SOVEREIGN BONDS						
CHINA						
China Development Bank, Series 1710	4.04%	04/10/2027	CNY	40,000	41,588,967	1.2
China Development Bank, Series 1810	4.04%	07/06/2028		106,000	111,071,392	3.3
China Development Bank, Series 1905	3.48%	01/08/2029		110,000	112,161,498	3.4
China Development Bank, Series 2104	3.40%	01/08/2028		63,400	64,209,073	1.9
China Development Bank, Series 2105	3.66%	03/01/2031		96,700	99,862,574	3.0
China Huadian Overseas Development Management Co., Ltd.(a)	4.00%	05/29/2024	USD	1,185	8,105,877	0.2
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	4.25%	09/18/2028		1,130	7,814,160	0.2
Chinalco Capital Holdings Ltd.(a)	4.10%	09/11/2024		3,560	24,225,658	0.7
CNAC HK Finbridge Co., Ltd.	3.88%	06/19/2029		3,730	23,143,024	0.7
CNAC HK Finbridge Co., Ltd.	4.88%	03/14/2025		2,070	14,269,829	0.4
CNAC HK Finbridge Co., Ltd.	5.13%	03/14/2028		900	6,057,876	0.2
CNPC Global Capital Ltd.	2.00%	06/23/2030		1,060	6,172,745	0.2
CNRC Capitale Ltd.(a)	8.89%	12/02/2022		3,370	23,888,245	0.7
Export-Import Bank of China (The)	4.15%	06/18/2027	CNH	30,000	31,564,032	0.9
Export-Import Bank of China (The), Series 2007	3.26%	02/24/2027	CNY	40,000	40,313,175	1.2
JIC Zhixin Ltd.	1.50%	08/27/2025	USD	1,313	8,401,051	0.3
JIC Zhixin Ltd.	2.13%	08/27/2030		1,455	8,413,765	0.3
Minmetals Bounteous Finance BVI Ltd.(a)	3.38%	09/03/2024		2,055	13,765,690	0.4
Minmetals Bounteous Finance BVI Ltd.	4.20%	07/27/2026		700	4,801,232	0.2

		Rate	Date	Principal (000)	Value (CNH)	Net Assets %
	Sunny Express Enterprises Corp.	3.13%	04/23/2030	USD 2,824	¥ 17,495,866	0.5%
					667,325,729	19.9
HONG KONG						
	Airport Authority(a)	2.40%	03/08/2028	6,806	40,887,070	1.2
					708,212,799	21.1
EMERGING MARKETS - CORPORATE BONDS						
INDUSTRIAL						
BASIC						
	China Hongqiao Group Ltd.	6.25%	06/08/2024	1,642	10,619,422	0.3
	Periama Holdings LLC/DE	5.95%	04/19/2026	1,380	8,989,166	0.3
	Shandong Iron And Steel Xinheng International Co., Ltd.	4.80%	07/28/2024	553	3,662,204	0.1
	Shandong Iron And Steel Xinheng International Co., Ltd.	6.50%	11/05/2023	885	6,183,144	0.2
					29,453,936	0.9
CAPITAL GOODS						
	China Water Affairs Group Ltd.	4.85%	05/18/2026	2,000	11,215,779	0.3
	West China Cement Ltd.	4.95%	07/08/2026	1,902	10,025,795	0.3
					21,241,574	0.6
COMMUNICATIONS - TELECOMMUNICATIONS						
	Network i2i Ltd.(a)	5.65%	01/15/2025	500	3,360,304	0.1
	SmarTone Finance Ltd.	3.88%	04/08/2023	720	5,060,019	0.1
					8,420,323	0.2
CONSUMER CYCLICAL - AUTOMOTIVE						
	TML Holdings Pte Ltd.	5.50%	06/03/2024	1,915	13,031,498	0.4
CONSUMER CYCLICAL - OTHER						
	Fortune Star BVI Ltd.	5.00%	05/18/2026	367	1,469,836	0.1
	Fortune Star BVI Ltd.	5.95%	10/19/2025	1,520	6,464,712	0.2
	Fortune Star BVI Ltd.	6.85%	07/02/2024	1,415	7,472,519	0.2
	Melco Resorts Finance Ltd.	4.88%	06/06/2025	880	5,458,457	0.2
	Melco Resorts Finance Ltd.	5.38%	12/04/2029	1,820	10,135,403	0.3
	Melco Resorts Finance Ltd.	5.75%	07/21/2028	460	2,657,479	0.1
	MGM China Holdings Ltd.	4.75%	02/01/2027	2,615	16,224,935	0.5
	MGM China Holdings Ltd.	5.25%	06/18/2025	2,076	13,697,581	0.4
	MGM China Holdings Ltd.	5.88%	05/15/2026	200	1,300,740	0.0
	Studio City Co., Ltd.	7.00%	02/15/2027	553	3,579,396	0.1
	Studio City Finance Ltd.	5.00%	01/15/2029	700	3,510,579	0.1
	Studio City Finance Ltd.	6.50%	01/15/2028	1,553	8,091,204	0.2
	Wynn Macau Ltd.	5.50%	01/15/2026	960	6,124,464	0.2
	Wynn Macau Ltd.	5.50%	10/01/2027	940	5,647,053	0.2
	Wynn Macau Ltd.	5.63%	08/26/2028	714	4,200,787	0.1
					96,035,145	2.9
CONSUMER NON-CYCLICAL						
	Japfa Comfeed Indonesia Tbk PT	5.38%	03/23/2026	984	5,943,208	0.2
ENERGY						
	Greenko Dutch BV	3.85%	03/29/2026	2,377	14,385,115	0.4
	Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	600	3,806,524	0.1
	Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	1,260	8,261,647	0.3
	Medco Bell Pte Ltd.	6.38%	01/30/2027	472	2,927,550	0.1
	Medco Platinum Road Pte Ltd.	6.75%	01/30/2025	681	4,681,847	0.1
	ReNew Power Pvt Ltd.	5.88%	03/05/2027	1,905	12,919,562	0.4
					46,982,245	1.4
OTHER INDUSTRIAL						
	Li & Fung Ltd.	4.50%	08/18/2025	360	2,166,370	0.1
	Li & Fung Ltd.(a)	5.25%	05/03/2023	500	1,712,980	0.0
					3,879,350	0.1
TECHNOLOGY						
	CA Magnum Holdings	5.38%	10/31/2026	2,853	17,796,671	0.5
	Lenovo Group Ltd.	5.88%	04/24/2025	1,100	7,601,247	0.2
					25,397,918	0.7
TRANSPORTATION - SERVICES						
	CAR, Inc.	9.75%	03/31/2024	1,780	10,598,725	0.3
	eHi Car Services Ltd.	7.75%	11/14/2024	885	3,387,594	0.1
	JSW Infrastructure Ltd.	4.95%	01/21/2029	1,965	11,689,832	0.4
					25,676,151	0.8
					276,061,348	8.2
FINANCIAL INSTITUTIONS						
BANKING						
	Axis Bank Ltd/Gift City(a)	4.10%	09/08/2026	1,075	6,591,419	0.2
	Bank Negara Indonesia Persero Tbk PT	3.75%	03/30/2026	1,026	6,564,503	0.2
	Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025	953	6,046,773	0.2

		Rate	Date		Principal (000)	Value (CNH)	Net Assets %
	HDFC Bank Ltd.(a)	3.70%	08/25/2026	USD	1,985	¥ 12,171,132	0.3%
	Krung Thai Bank PCL/Cayman Islands(a)	4.40%	03/25/2026		1,740	10,624,961	0.3
	Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025		935	5,580,977	0.2
						47,579,765	1.4
BROKERAGE							
	China Cinda Asset Management Co., Ltd.(a)	4.40%	11/03/2171		6,036	37,865,774	1.1
FINANCE							
	Central Huijin Investment Ltd.	3.50%	11/03/2023	CNY	10,000	9,987,824	0.3
REITs							
	Agile Group Holdings Ltd.	5.75%	01/02/2025	USD	1,097	3,343,716	0.1
	Central China Real Estate Ltd.	7.75%	05/24/2024		565	580,725	0.0
	Central China Real Estate Ltd.	7.90%	11/07/2023		3,200	3,515,896	0.1
	China Aoyuan Group Ltd.(c)	6.20%	03/24/2026		3,950	1,259,981	0.0
	China Evergrande Group(c)	7.50%	06/28/2023		2,636	1,027,691	0.0
	China Evergrande Group(c)	11.50%	01/22/2023		2,859	1,118,431	0.0
	China Evergrande Group(c)	12.00%	01/22/2024		477	185,967	0.0
	China SCE Group Holdings Ltd.	6.00%	02/04/2026		1,420	2,113,791	0.1
	China SCE Group Holdings Ltd.	7.00%	05/02/2025		934	1,456,545	0.1
	China SCE Group Holdings Ltd.	7.25%	04/19/2023		600	1,526,597	0.1
	China SCE Group Holdings Ltd.	7.38%	04/09/2024		2,269	4,471,298	0.1
	CIFI Holdings Group Co., Ltd.(c)	5.25%	05/13/2026		1,565	1,774,960	0.1
	CIFI Holdings Group Co., Ltd.(c)	5.95%	10/20/2025		800	907,328	0.0
	CIFI Holdings Group Co., Ltd.(c)	6.45%	11/07/2024		1,500	1,687,949	0.1
	Country Garden Holdings Co., Ltd.	2.70%	07/12/2026		2,180	6,876,554	0.2
	Country Garden Holdings Co., Ltd.	3.13%	10/22/2025		3,870	12,893,273	0.4
	Country Garden Holdings Co., Ltd.	5.13%	01/17/2025		525	1,860,731	0.1
	Country Garden Holdings Co., Ltd.	7.25%	04/08/2026		1,285	4,236,467	0.1
	Fantasia Holdings Group Co., Ltd.(d)	7.38%	10/04/2022		600	326,255	0.0
	Fantasia Holdings Group Co., Ltd.(c)	9.88%	10/19/2023		550	282,654	0.0
	Fantasia Holdings Group Co., Ltd.(d)	11.75%	04/17/2022		700	272,907	0.0
	Fantasia Holdings Group Co., Ltd.(c)	11.88%	06/01/2023		600	308,350	0.0
	Fantasia Holdings Group Co., Ltd.(d)	12.25%	10/18/2022		690	269,009	0.0
	Gemdale Ever Prosperity Investment Ltd.	4.95%	08/12/2024		730	4,108,960	0.1
	Greentown China Holdings Ltd.	5.65%	07/13/2025		600	3,593,870	0.1
	Jababeka International BV	6.50%	10/05/2023		1,105	4,622,816	0.1
	Kaisa Group Holdings Ltd.(c)	9.38%	06/30/2024		925	672,078	0.0
	Kaisa Group Holdings Ltd.(c)	9.95%	07/23/2025		2,375	1,725,607	0.1
	Kaisa Group Holdings Ltd.(c)	11.25%	04/16/2025		200	145,314	0.0
	Kaisa Group Holdings Ltd.(c)	11.50%	01/30/2023		5,565	4,043,369	0.1
	Kaisa Group Holdings Ltd.(c)	11.70%	11/11/2025		350	254,300	0.0
	KWG Group Holdings Ltd.	5.88%	11/10/2024		1,362	2,123,998	0.1
	KWG Group Holdings Ltd.	5.95%	08/10/2025		1,871	2,718,830	0.1
	KWG Group Holdings Ltd.	6.00%	08/14/2026		200	276,274	0.0
	KWG Group Holdings Ltd.	6.30%	02/13/2026		985	1,330,104	0.1
	KWG Group Holdings Ltd.	7.40%	01/13/2027		272	366,334	0.0
	LMIRT Capital Pte Ltd.	7.50%	02/09/2026		1,266	5,293,562	0.2
	Logan Group Co., Ltd.(c)	4.25%	09/17/2024		615	511,688	0.0
	Logan Group Co., Ltd.(c)	4.25%	07/12/2025		1,170	995,225	0.0
	Logan Group Co., Ltd.(c)	4.85%	12/14/2026		1,527	1,298,897	0.1
	Logan Group Co., Ltd.(c)	6.50%	07/16/2023		1,240	1,054,769	0.0
	Logan Group Co., Ltd.(c)	6.90%	06/09/2024		400	340,248	0.0
	Logan Group Co., Ltd.(d)	7.50%	08/25/2022		400	354,425	0.0
	Modernland Overseas Pte Ltd.(e)	3.00%	04/30/2027		107	324,103	0.0
	Modernland Overseas Pte Ltd., Series 2(e)	3.00%	04/30/2027		3	8,544	0.0
	New Metro Global Ltd.	4.63%	10/15/2025		1,400	5,706,242	0.2
	NWD MTN Ltd.	4.50%	05/19/2030		919	4,624,361	0.1
	Powerlong Real Estate Holdings Ltd.	4.90%	05/13/2026		329	454,763	0.0
	Powerlong Real Estate Holdings Ltd.	5.95%	04/30/2025		493	485,535	0.0
	Powerlong Real Estate Holdings Ltd.	6.25%	08/10/2024		1,053	1,093,037	0.0
	RKPF Overseas 2019 A Ltd.	5.90%	03/05/2025		1,348	5,284,080	0.2
	RKPF Overseas 2019 A Ltd.	6.00%	09/04/2025		1,869	7,485,350	0.2
	RKPF Overseas 2020 A Ltd.	5.13%	07/26/2026		985	3,421,265	0.1
	RKPF Overseas 2020 A Ltd.	5.20%	01/12/2026		905	3,271,697	0.1
	Ronshine China Holdings Ltd.(c)	7.10%	01/25/2025		975	207,339	0.0
	Ronshine China Holdings Ltd.(c)	7.35%	12/15/2023		200	42,531	0.0
	Ronshine China Holdings Ltd.(c)	8.95%	01/22/2023		1,165	247,743	0.0
	Scenery Journey Ltd.(d)	11.50%	10/24/2022		1,695	660,825	0.0
	Seazen Group Ltd.	4.45%	07/13/2025		507	2,075,010	0.1
	Seazen Group Ltd.	6.00%	08/12/2024		1,700	7,893,045	0.2
	Shimao Group Holdings Ltd.(c)	3.45%	01/11/2031		2,200	1,715,417	0.1
	Shimao Group Holdings Ltd.(c)	5.20%	01/30/2025		1,000	815,178	0.0
	Shimao Group Holdings Ltd.(c)	6.13%	02/21/2024		890	741,280	0.0
	Shui On Development Holding Ltd.	5.50%	06/29/2026		1,451	7,073,150	0.2
	Sino-Ocean Land Treasure IV Ltd.	3.25%	05/05/2026		1,650	4,351,652	0.1
	Sino-Ocean Land Treasure IV Ltd.	4.75%	08/05/2029		660	1,444,459	0.1
	Sunac China Holdings Ltd.(c)	5.95%	04/26/2024		6,186	5,042,688	0.2

		Rate	Date	Shares/Principal (-)/(000)		Value (CNH)	Net Assets %
	Times China Holdings Ltd.	5.55%	06/04/2024	USD	790	¥ 475,993	0.0%
	Times China Holdings Ltd.	5.75%	01/14/2027		480	272,198	0.0
	Times China Holdings Ltd.	6.75%	07/08/2025		2,096	1,262,887	0.0
	Wanda Properties Overseas Ltd.	6.88%	07/23/2023		1,530	9,706,637	0.3
	Yango Justice International Ltd.(c)	7.50%	04/15/2024		1,220	43,240	0.0
	Yango Justice International Ltd.(c)	7.88%	09/04/2024		1,001	35,478	0.0
	Yango Justice International Ltd.(c)	9.25%	04/15/2023		2,829	100,267	0.0
	Yanlord Land HK Co., Ltd.	5.13%	05/20/2026		1,640	8,486,352	0.3
	Yuzhou Group Holdings Co Ltd.(c)	6.00%	10/25/2023		1,344	476,347	0.0
	Yuzhou Group Holdings Co., Ltd.(c)	7.70%	02/20/2025		4,085	1,447,826	0.1
	Yuzhou Properties Co., Ltd.(c)	8.50%	02/26/2024		1,800	637,965	0.0
	Zhenro Properties Group Ltd.(c)	6.63%	01/07/2026		683	121,036	0.0
	Zhenro Properties Group Ltd.(c)	7.10%	09/10/2024		3,033	537,486	0.0
	Zhenro Properties Group Ltd.(c)	8.30%	09/15/2023		1,702	301,616	0.0
	Zhenro Properties Group Ltd.(c)	8.35%	03/10/2024		755	133,795	0.0
						176,636,160	5.3
						272,069,523	8.1
UTILITY							
ELECTRIC							
	ACEN Finance Ltd.(a)	4.00%	03/08/2171		477	2,114,273	0.1
	Adani Green Energy Ltd.	4.38%	09/08/2024		2,915	18,493,365	0.5
	India Clean Energy Holdings	4.50%	04/18/2027		1,185	6,551,900	0.2
	JSW Hydro Energy Ltd.	4.13%	05/18/2031		1,575	9,460,271	0.3
	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033		1,143	7,546,637	0.2
						44,166,446	1.3
NATURAL GAS							
	China Oil & Gas Group Ltd.	4.70%	06/30/2026		1,329	7,361,623	0.3
						51,528,069	1.6
						599,658,940	17.9
GOVERNMENTS – TREASURIES							
CHINA							
	China Government Bond, Series INBK	2.48%	04/15/2027	CNY	100,000	99,072,460	2.9
	China Government Bond, Series INBK	2.76%	05/15/2032		130,000	127,174,215	3.8
	China Government Bond, Series INBK	3.02%	05/27/2031		167,000	167,427,348	5.0
	China Government Bond, Series INBK	3.39%	03/16/2050		50,000	49,795,051	1.5
	China Government Bond, Series INBK	3.81%	09/14/2050		70,000	75,166,947	2.2
						518,636,021	15.4
HONG KONG							
	Hong Kong Dollar	2.80%	11/30/2024	CNH	40,000	39,970,000	1.2
						558,606,021	16.6
INVESTMENT COMPANIES							
FUNDS AND INVESTMENT TRUSTS							
	AB SICAV I - China Bond Portfolio - Class SA				2,940,457	303,455,156	9.0
GOVERNMENTS - SOVEREIGN AGENCIES							
VIETNAM							
	Viet Nam Debt & Asset Trading Corp.	1.00%	10/10/2025	USD	1,500	8,720,849	0.3
Total Investments							
	(cost ¥3,660,190,823)					¥ 3,131,554,895	93.3%
Time Deposits							
	DBS Bank, Singapore(f)	3.18 %	–			10,600,059	0.3
Other assets less liabilities						213,843,753	6.4
Net Assets						¥ 3,355,998,707	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
U.S. Ultra Bond (CBT) Futures	03/22/2023	56	¥ 54,438,572	¥ 54,097,659	¥ (340,913)
Short					
U.S. 10 Yr Ultra Futures	03/22/2023	254	215,005,999	215,438,563	(432,564)
U.S. Long Bond (CBT) Futures	03/22/2023	52	46,988,116	46,812,454	175,662
U.S. T-Note 2 Yr (CBT) Futures	03/31/2023	114	165,506,727	165,948,652	(441,925)
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	25	19,133,412	19,240,016	(106,604)
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	536	428,957,806	431,235,983	(2,278,177)
					¥ (3,424,521)
				Appreciation	¥ 175,662
				Depreciation	¥ (3,600,183)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.	CNH	(7,199)	USD	1,000	02/16/2023	¥ (154,116)
Brown Brothers Harriman & Co.	CNH	(10,415)	USD	1,450	02/16/2023	(204,220)
Brown Brothers Harriman & Co.	USD	(12,026)	CNH	85,521	02/16/2023	801,495
Brown Brothers Harriman & Co.	USD	(5,953)	CNH	42,481	02/16/2023	544,303
Brown Brothers Harriman & Co.	USD	(1,177)	CNH	8,340	02/16/2023	47,261
Citibank, NA	KRW	(4,443)	USD	3	01/30/2023	(1,932)
Goldman Sachs Capital Markets	USD	(80,000)	CNH	572,215	02/16/2023	8,648,146
HSBC Bank USA	USD	(85,000)	CNH	610,509	12/16/2022	8,709,025
HSBC Bank USA	USD	(11,652)	CNH	83,322	12/29/2022	917,013
HSBC Bank USA	CNH	(49,283)	USD	6,818	02/16/2023	(1,252,111)
Morgan Stanley Capital Services LLC	USD	(88,000)	CNH	620,803	01/17/2023	(582,685)
Morgan Stanley Capital Services LLC	CNH	(14,550)	USD	2,027	02/16/2023	(270,361)
Morgan Stanley Capital Services LLC	CNH	(11,519)	USD	1,583	02/16/2023	(368,397)
Morgan Stanley Capital Services LLC	CNH	(22,853)	USD	3,176	02/16/2023	(477,110)
Morgan Stanley Capital Services LLC	CNH	(52,367)	USD	7,301	02/16/2023	(935,127)
Morgan Stanley Capital Services LLC	USD	(2,213)	CNH	15,495	02/16/2023	(90,875)
Standard Chartered Bank	CNY	(94,830)	USD	13,335	12/29/2022	205,236
Standard Chartered Bank	USD	(13,569)	CNY	94,830	12/29/2022	(1,863,600)
UBS AG	CNH	(63,593)	USD	9,026	02/16/2023	(9,169)
						¥ 13,662,776
					Appreciation	¥ 19,872,479
					Depreciation	¥ (6,209,703)

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)	Market Value	Unrealized Appreciation/ (Depreciation)
Buy Contracts					
Citigroup Global Markets, Inc./(INTRCONX)	iTraxx-Asia Series 38, 5 Year Index	12/20/2027	USD 73,350	¥ 8,576,185	¥ (3,964,084)
Citigroup Global Markets, Inc./(INTRCONX)	People's Republic of China	12/20/2027	USD 14,000	(971,427)	39,559
Total				¥ 7,604,758	¥ (3,924,525)
				Appreciation	¥ 39,559
				Depreciation	¥ (3,964,084)

CENTRALLY CLEARED INTEREST RATE SWAPS

Clearing Broker/(Exchange)	Notional Amount (000)	Termination Date	Rate Type: Payments Made By the Fund	Rate Type: Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Morgan Stanley & Co., LLC/(LCH Group)	CNY 304,000	03/14/2027	China 7-Day Reverse Repo Rate	2.456%	¥ (3,795,837)
Citigroup Global Markets, Inc./(LCH Group)	CNY 200,000	06/13/2027	2.455%	China 7-Day Reverse Repo Rate	2,828,019
Citigroup Global Markets, Inc./(LCH Group)	CNY 213,800	08/05/2027	2.370%	China 7-Day Reverse Repo Rate	4,017,670
Total					¥ 3,049,852
				Appreciation	¥ 6,845,689
				Depreciation	¥ (3,795,837)
Total for Swaps					¥ (874,673)

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(c) Defaulted.

(d) Defaulted matured security.

(e) Pay-In-Kind Payments (PIK).

(f) Overnight deposit.

Currency Abbreviations:

CNH – Chinese Yuan Renminbi (Offshore)
CNY – Chinese Yuan Renminbi
KRW – South Korean Won
USD – United States Dollar

Glossary:

CBT	–	Chicago Board of Trade
INTRCONX	–	Inter-Continental Exchange
LCH	–	London Clearing House
REIT	–	Real Estate Investment Trust

See notes to financial statements.

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
CORPORATES - NON-INVESTMENT GRADE						
INDUSTRIAL						
BASIC						
Ahlstrom-Munksjo Holding 3 Oy	3.63%	02/04/2028	EUR	780	$ 681,899	0.1%
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	USD	6,480	5,353,228	0.4
Cheever Escrow Issuer LLC	7.13%	10/01/2027		2,706	2,544,514	0.2
Cleveland-Cliffs, Inc.	6.75%	03/15/2026		114	114,730	0.0
Constellium SE	3.13%	07/15/2029	EUR	3,898	3,203,864	0.2
Crown Americas LLC/Crown Americas Capital Corp. VI	4.75%	02/01/2026	USD	2,000	1,935,708	0.1
Element Solutions, Inc.	3.88%	09/01/2028		6,000	5,133,411	0.4
FMG Resources (August 2006) Pty Ltd.	5.13%	05/15/2024		6,089	5,999,872	0.4
FMG Resources August 2006 Pty Ltd.	4.50%	09/15/2027		3,000	2,756,069	0.2
Freeport-McMoRan, Inc.	3.88%	03/15/2023		2,911	2,898,455	0.2
Freeport-McMoRan, Inc.	4.38%	08/01/2028		2,000	1,850,921	0.1
Graphic Packaging International LLC	4.75%	07/15/2027		3,000	2,798,455	0.2
Guala Closures SpA	3.25%	06/15/2028	EUR	5,084	4,577,618	0.3
INEOS Quattro Finance 1 PLC	3.75%	07/15/2026		862	762,814	0.1
INEOS Quattro Finance 2 PLC	2.50%	01/15/2026		1,615	1,478,815	0.1
INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	USD	3,562	3,158,020	0.2
INEOS Styrolution Group GmbH	2.25%	01/16/2027	EUR	979	851,163	0.1
Ingevity Corp.	3.88%	11/01/2028	USD	7,000	5,968,754	0.4
Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028		3,000	2,441,253	0.2
Kleopatra Finco SARL.	4.25%	03/01/2026	EUR	3,816	3,310,538	0.2
Monitchem HoldCo 3 SA.	5.25%	03/15/2025		603	600,474	0.0
Olin Corp.	5.13%	09/15/2027	USD	4,914	4,598,107	0.3
Olympus Water US Holding Corp.	3.88%	10/01/2028	EUR	1,000	806,465	0.1
Rimini Bidco SpA(a)	6.25%	12/14/2026		1,500	1,370,583	0.1
SCIL IV LLC/SCIL USA Holdings LLC	4.38%	11/01/2026		959	837,025	0.1
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	USD	7,099	5,916,691	0.4
Sealed Air Corp.	5.50%	09/15/2025		5,731	5,714,908	0.4
SPCM SA	3.13%	03/15/2027		2,080	1,786,514	0.1
thyssenkrupp AG	2.88%	02/22/2024	EUR	950	967,746	0.1
WR Grace Holdings LLC	4.88%	06/15/2027	USD	9,195	8,238,062	0.6
					88,656,676	6.3
CAPITAL GOODS						
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029	EUR	690	533,828	0.0
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.25%	09/01/2028	USD	1,985	1,672,362	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	6.00%	06/15/2027		717	698,035	0.0
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.13%	08/15/2026		5,234	4,609,064	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025		1,000	965,460	0.1
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	08/15/2027		4,000	2,997,447	0.3
Ball Corp.	1.50%	03/15/2027	EUR	2,338	2,150,598	0.2
Ball Corp.	4.88%	03/15/2026	USD	2,000	1,940,445	0.1
Bombardier, Inc.	7.50%	03/15/2025		36	36,047	0.0
Bombardier, Inc.	7.88%	04/15/2027		5,508	5,420,291	0.4
Castle UK Finco PLC(a)	5.57%	05/15/2028	EUR	1,160	911,754	0.1
Castle UK Finco PLC	7.00%	05/15/2029	GBP	2,041	1,721,894	0.1
Clean Harbors, Inc.	4.88%	07/15/2027	USD	3,626	3,412,542	0.2
Eco Material Technologies, Inc.	7.88%	01/31/2027		3,999	3,804,617	0.3
Gates Global LLC/Gates Corp.	6.25%	01/15/2026		7,147	6,891,209	0.5
GFL Environmental, Inc.	3.75%	08/01/2025		5,715	5,391,281	0.4
JELD-WEN, Inc.	4.63%	12/15/2025		2,308	1,955,926	0.1
LSB Industries, Inc.	6.25%	10/15/2028		2,504	2,338,305	0.2
Madison IAQ LLC	4.13%	06/30/2028		2,528	2,186,129	0.2
Moog, Inc.	4.25%	12/15/2027		3,000	2,718,464	0.2
Paprec Holding SA.	3.50%	07/01/2028	EUR	1,170	1,047,445	0.1
Renk AG/Frankfurt am Main	5.75%	07/15/2025		2,174	2,040,527	0.1
Silgan Holdings, Inc.	2.25%	06/01/2028		1,352	1,206,981	0.1
Silgan Holdings, Inc.	4.13%	02/01/2028	USD	2,000	1,877,673	0.1
Stevens Holding Co., Inc.	6.13%	10/01/2026		3,000	3,013,092	0.2
TK Elevator Midco GmbH	4.38%	07/15/2027	EUR	565	517,810	0.0
TK Elevator US Newco, Inc.	5.25%	07/15/2027	USD	4,478	4,041,400	0.3
Triumph Group, Inc.	6.25%	09/15/2024		2,350	2,234,165	0.2
Triumph Group, Inc.	8.88%	06/01/2024		4,360	4,489,189	0.3
Trivium Packaging Finance BV	3.75%	08/15/2026	EUR	1,443	1,369,572	0.1
Trivium Packaging Finance BV	5.50%	08/15/2026	USD	558	523,634	0.0
WESCO Distribution, Inc.	7.13%	06/15/2025		4,009	4,059,241	0.3
Westinghouse Air Brake Technologies Corp.	3.20%	06/15/2025		340	318,752	0.0
					79,095,179	5.6

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
COMMUNICATIONS - MEDIA						
Altice Financing SA	2.25%	01/15/2025	EUR	546	$ 525,517	0.0%
Altice Financing SA	5.00%	01/15/2028	USD	3,859	3,148,885	0.2
AMC Networks, Inc.	4.25%	02/15/2029		3,250	2,422,240	0.2
AMC Networks, Inc.	4.75%	08/01/2025		2,000	1,782,144	0.1
AMC Networks, Inc.	5.00%	04/01/2024		718	685,803	0.1
Banijay Entertainment SASU	3.50%	03/01/2025	EUR	853	842,797	0.0
Banijay Entertainment SASU	5.38%	03/01/2025	USD	3,974	3,765,270	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	4.00%	03/01/2023		4,720	4,698,412	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027		5,153	4,844,074	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026		728	705,296	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	6.38%	09/01/2029		3,865	3,683,241	0.3
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027		4,139	3,597,883	0.3
CSC Holdings LLC	5.25%	06/01/2024		1,817	1,755,544	0.1
CSC Holdings LLC	5.50%	04/15/2027		5,000	4,581,957	0.3
DISH DBS Corp.	5.25%	12/01/2026		2,482	2,130,508	0.2
DISH DBS Corp.	5.75%	12/01/2028		2,581	2,103,203	0.2
DISH DBS Corp.	5.88%	11/15/2024		3,033	2,881,350	0.2
DISH DBS Corp.	7.75%	07/01/2026		2,404	2,007,950	0.1
Gray Television, Inc.	7.00%	05/15/2027		1,679	1,543,792	0.1
iHeartCommunications, Inc.	5.25%	08/15/2027		1,990	1,773,483	0.1
iHeartCommunications, Inc.	6.38%	05/01/2026		5,083	4,824,806	0.3
LCPR Senior Secured Financing DAC	5.13%	07/15/2029		1,000	839,326	0.1
LCPR Senior Secured Financing DAC	6.75%	10/15/2027		4,085	3,829,747	0.3
McGraw-Hill Education, Inc.	5.75%	08/01/2028		5,701	5,066,764	0.4
Outfront Media Capital LLC/Outfront Media Capital Corp.	4.25%	01/15/2029		2,000	1,686,145	0.1
Radiate Holdco LLC/Radiate Finance, Inc.	4.50%	09/15/2026		5,683	4,657,230	0.3
Sirius XM Radio, Inc.	4.00%	07/15/2028		5,429	4,797,635	0.3
Summer BC Bidco B LLC	5.50%	10/31/2026		567	456,550	0.0
TEGNA, Inc.	4.75%	03/15/2026		480	470,400	0.0
Univision Communications, Inc.	4.50%	05/01/2029		516	441,748	0.0
Univision Communications, Inc.	5.13%	02/15/2025		265	257,183	0.0
Univision Communications, Inc.	6.63%	06/01/2027		4,595	4,504,788	0.3
Urban One, Inc.	7.38%	02/01/2028		2,229	1,888,304	0.1
Virgin Media Finance PLC	3.75%	07/15/2030	EUR	740	612,185	0.1
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028	USD	6,000	5,093,500	0.4
					88,905,660	6.3
COMMUNICATIONS - TELECOMMUNICATIONS						
Altice France SA/France	5.13%	07/15/2029		725	564,970	0.0
Altice France SA/France	8.13%	02/01/2027		2,000	1,908,325	0.1
Connect Finco SARL/Connect US Finco LLC	6.75%	10/01/2026		6,124	5,787,180	0.4
Consolidated Communications, Inc.	5.00%	10/01/2028		942	715,495	0.1
Consolidated Communications, Inc.	6.50%	10/01/2028		7,562	6,221,174	0.4
Hughes Satellite Systems Corp.	6.63%	08/01/2026		5,156	4,809,365	0.4
Iliad Holding SASU	6.50%	10/15/2026		1,949	1,858,491	0.1
Iliad Holding SASU	7.00%	10/15/2028		1,368	1,281,160	0.1
Level 3 Financing, Inc.	4.25%	07/01/2028		1,000	792,131	0.1
Level 3 Financing, Inc.	4.63%	09/15/2027		2,000	1,696,228	0.1
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR	5,648	5,322,699	0.4
Telecom Italia SpA/Milano	5.30%	05/30/2024	USD	490	474,894	0.0
Telecom Italia SpA/Milano	5.88%	05/19/2023	GBP	700	836,036	0.1
United Group BV	3.63%	02/15/2028	EUR	397	314,017	0.0
United Group BV	4.00%	11/15/2027		1,229	991,430	0.1
United Group BV	4.63%	08/15/2028		586	463,742	0.0
United Group BV	5.25%	02/01/2030		544	422,971	0.0
Zayo Group Holdings, Inc.	4.00%	03/01/2027	USD	5,089	3,646,678	0.3
					38,106,986	2.7
CONSUMER CYCLICAL - AUTOMOTIVE						
Adient Global Holdings Ltd.	4.88%	08/15/2026		4,616	4,242,811	0.3
Allison Transmission, Inc.	4.75%	10/01/2027		1,010	938,453	0.1
Allison Transmission, Inc.	5.88%	06/01/2029		2,000	1,903,574	0.1
American Axle & Manufacturing, Inc.	6.50%	04/01/2027		2,092	1,967,889	0.1
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR	2,851	2,796,440	0.2
Faurecia SE	7.25%	06/15/2026		2,789	2,971,523	0.2
Ford Motor Credit Co. LLC	2.30%	02/10/2025	USD	2,748	2,523,418	0.2
Ford Motor Credit Co. LLC	4.06%	11/01/2024		495	478,452	0.0
Ford Motor Credit Co. LLC	4.95%	05/28/2027		1,757	1,662,644	0.1
Ford Motor Credit Co. LLC	7.35%	11/04/2027		3,584	3,720,891	0.3
IHO Verwaltungs GmbH(b)	3.63%	05/15/2025	EUR	915	893,585	0.1
IHO Verwaltungs GmbH(b)	4.75%	09/15/2026	USD	2,000	1,716,601	0.1
IHO Verwaltungs GmbH(b)	6.00%	05/15/2027		4,355	3,773,961	0.3
Jaguar Land Rover Automotive PLC	2.20%	01/15/2024	EUR	132	131,515	0.0
Jaguar Land Rover Automotive PLC	4.50%	01/15/2026		990	916,708	0.1
Jaguar Land Rover Automotive PLC	4.50%	10/01/2027	USD	3,717	2,843,932	0.2
Jaguar Land Rover Automotive PLC	5.88%	11/15/2024	EUR	130	130,832	0.0

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	USD	2,698	$ 2,081,456	0.1%
Jaguar Land Rover Automotive PLC	6.88%	11/15/2026	EUR	2,567	2,470,931	0.2
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	USD	2,465	2,292,450	0.2
PM General Purchaser LLC	9.50%	10/01/2028		174	152,198	0.0
Schaeffler AG	3.38%	10/12/2028	EUR	1,500	1,416,656	0.1
ZF Europe Finance BV	2.00%	02/23/2026		400	369,443	0.0
ZF Finance GmbH	2.25%	05/03/2028		1,100	934,094	0.1
ZF Finance GmbH	3.00%	09/21/2025		2,000	1,951,583	0.1
ZF North America Capital, Inc.	4.75%	04/29/2025	USD	3,992	3,817,358	0.3
					49,099,398	3.5
CONSUMER CYCLICAL - ENTERTAINMENT						
Boyne USA, Inc.	4.75%	05/15/2029		1,347	1,198,662	0.1
Carnival Corp.	4.00%	08/01/2028		1,450	1,207,125	0.1
Carnival Corp.	5.75%	03/01/2027		2,279	1,690,733	0.1
Carnival Corp.	7.63%	03/01/2026	EUR	317	271,391	0.0
Carnival Corp.	9.88%	08/01/2027	USD	1,000	974,375	0.1
Carnival Corp.	10.13%	02/01/2026	EUR	316	331,693	0.0
Carnival Corp.	10.50%	02/01/2026	USD	1,583	1,598,830	0.1
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op	5.38%	04/15/2027		1,010	967,028	0.1
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op	5.50%	05/01/2025		7,942	7,915,219	0.5
Cinemark USA, Inc.	5.25%	07/15/2028		2,000	1,597,599	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027		2,487	2,300,734	0.2
Motion Bondco DAC	4.50%	11/15/2027	EUR	1,039	885,054	0.1
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	USD	1,273	1,043,860	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026		1,041	903,068	0.1
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028		2,669	2,178,571	0.1
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025		1,549	1,657,430	0.1
SeaWorld Parks & Entertainment, Inc.	5.25%	08/15/2029		2,000	1,735,374	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025		932	954,767	0.1
Six Flags Entertainment Corp.	4.88%	07/31/2024		1,650	1,604,403	0.1
Viking Cruises Ltd.	13.00%	05/15/2025		2,387	2,537,215	0.2
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029		836	677,125	0.0
VOC Escrow Ltd.	5.00%	02/15/2028		7,073	6,094,508	0.4
					40,324,764	2.8
CONSUMER CYCLICAL - OTHER						
Accor SA	2.38%	11/29/2028	EUR	1,500	1,351,452	0.1
Adams Homes, Inc.	7.50%	02/15/2025	USD	1,841	1,535,821	0.1
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027		4,400	3,930,270	0.3
Caesars Entertainment, Inc.	6.25%	07/01/2025		5,493	5,419,839	0.4
Cirsa Finance International SARL	4.75%	05/22/2025	EUR	590	586,261	0.0
Empire Communities Corp.	7.00%	12/15/2025	USD	1,115	983,013	0.1
Five Point Operating Co. LP/Five Point Capital Corp.	7.88%	11/15/2025		6,400	5,442,048	0.4
Genting New York LLC/GENNY Capital, Inc.	3.30%	02/15/2026		2,000	1,770,989	0.1
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025		2,688	2,669,164	0.2
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031		141	116,258	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029		1,872	1,621,484	0.1
International Game Technology PLC	3.50%	06/15/2026	EUR	425	423,376	0.0
International Game Technology PLC	4.13%	04/15/2026	USD	1,930	1,803,581	0.1
Maison Finco PLC	6.00%	10/31/2027	GBP	1,200	1,048,971	0.1
Marriott Ownership Resorts, Inc.	4.50%	06/15/2029	USD	827	703,929	0.1
Marriott Ownership Resorts, Inc.	6.13%	09/15/2025		363	360,406	0.0
Mattamy Group Corp.	5.25%	12/15/2027		3,000	2,691,626	0.2
MGM Resorts International	4.75%	10/15/2028		2,000	1,779,814	0.1
MGM Resorts International	5.50%	04/15/2027		1,798	1,697,149	0.1
MGM Resorts International	6.00%	03/15/2023		1,207	1,206,352	0.1
NH Hotel Group SA	4.00%	07/02/2026	EUR	3,269	3,177,725	0.2
Samsonite Finco SARL	3.50%	05/15/2026		272	259,890	0.0
Shea Homes LP / Shea Homes Funding Corp.	4.75%	02/15/2028	USD	2,155	1,860,706	0.1
Standard Industries, Inc./NJ	4.75%	01/15/2028		992	899,701	0.1
Standard Industries, Inc./NJ	5.00%	02/15/2027		3,801	3,520,516	0.3
Taylor Morrison Communities, Inc.	5.88%	06/15/2027		5,733	5,491,372	0.4
Toll Brothers Finance Corp.	4.38%	04/15/2023		6,420	6,376,711	0.5
Travel + Leisure Co.	3.90%	03/01/2023		4,000	3,972,983	0.3
Travel + Leisure Co.	6.63%	07/31/2026		3,360	3,297,563	0.2
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027		5,320	4,927,577	0.3
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	7.75%	04/15/2025		3,278	3,281,703	0.2
					74,208,250	5.2
CONSUMER CYCLICAL - RESTAURANTS						
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028		2,894	2,587,273	0.2
1011778 BC ULC/New Red Finance, Inc.	4.38%	01/15/2028		3,000	2,729,863	0.2

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	USD	3,612	$ 3,607,982	0.3%
IRB Holding Corp.	7.00%	06/15/2025		761	763,138	0.1
Stonegate Pub Co. Financing 2019 PLC	8.00%	07/13/2025	GBP	623	675,259	0.0
Stonegate Pub Co. Financing 2019 PLC	8.25%	07/31/2025		4,377	4,788,329	0.3
					15,151,844	1.1
CONSUMER CYCLICAL - RETAILERS						
Bath & Body Works, Inc.	5.25%	02/01/2028	USD	9,896	9,179,017	0.7
Constellation Automotive Financing PLC	4.88%	07/15/2027	GBP	300	238,869	0.0
Dufry One BV	2.00%	02/15/2027	EUR	740	632,115	0.0
Dufry One BV	2.50%	10/15/2024		2,375	2,407,305	0.2
FirstCash, Inc.	4.63%	09/01/2028	USD	3,617	3,199,042	0.2
Gap, Inc. (The)	3.63%	10/01/2029		1,396	1,071,623	0.1
Hanesbrands, Inc.	4.88%	05/15/2026		4,665	4,246,248	0.3
Michaels Cos, Inc. (The)	5.25%	05/01/2028		6,361	4,684,359	0.3
Penske Automotive Group, Inc.	3.50%	09/01/2025		1,441	1,370,494	0.1
PetSmart, Inc./PetSmart Finance Corp.	4.75%	02/15/2028		941	859,561	0.1
Shiba Bidco SpA	4.50%	10/31/2028	EUR	1,150	1,015,151	0.1
Sonic Automotive, Inc.	4.63%	11/15/2029	USD	698	577,071	0.0
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026		5,491	4,594,713	0.3
SRS Distribution, Inc.	4.63%	07/01/2028		1,940	1,730,420	0.1
Staples, Inc.	7.50%	04/15/2026		4,626	4,126,018	0.3
TPro Acquisition Corp.	11.00%	10/15/2024		641	640,651	0.1
William Carter Co. (The)	5.63%	03/15/2027		5,715	5,506,748	0.4
					46,079,405	3.3
CONSUMER NON-CYCLICAL						
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	3.25%	03/15/2026		913	828,559	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	3.50%	02/15/2023		4,469	4,444,924	0.3
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	5.88%	02/15/2028		1,000	957,048	0.1
Avantor Funding, Inc.	2.63%	11/01/2025	EUR	2,333	2,313,612	0.2
Bausch Health Cos., Inc.	4.88%	06/01/2028	USD	6,000	3,676,033	0.3
Bausch Health Cos., Inc.	5.75%	08/15/2027		500	324,507	0.0
CAB SELAS	3.38%	02/01/2028	EUR	2,942	2,654,652	0.2
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	USD	4,156	3,714,458	0.3
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	EUR	1,747	1,631,002	0.1
Chrome Bidco SASU	3.50%	05/31/2028		950	867,674	0.1
CHS/Community Health Systems, Inc.	8.00%	03/15/2026	USD	4,357	4,021,914	0.3
CHS/Community Health Systems, Inc.	8.00%	12/15/2027		1,000	886,327	0.1
Cidron Aida Finco SARL	5.00%	04/01/2028	EUR	393	342,105	0.0
Emergent BioSolutions, Inc.	3.88%	08/15/2028	USD	6,053	2,723,833	0.2
Global Medical Response, Inc.	6.50%	10/01/2025		443	334,311	0.0
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR	3,545	3,052,034	0.2
Gruenenthal GmbH	4.13%	05/15/2028		3,821	3,590,142	0.2
HCA, Inc.	5.88%	02/15/2026	USD	902	909,562	0.1
Horizon Therapeutics USA, Inc.	5.50%	08/01/2027		8,649	8,584,789	0.6
IQVIA, Inc.	5.00%	10/15/2026		336	323,623	0.0
IQVIA, Inc.	5.00%	05/15/2027		1,068	1,028,764	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026		1,966	1,793,404	0.1
Lamb Weston Holdings, Inc.	4.88%	05/15/2028		6,552	6,200,526	0.4
Legacy LifePoint Health LLC	4.38%	02/15/2027		6,930	5,805,446	0.4
Legacy LifePoint Health LLC	6.75%	04/15/2025		2,610	2,404,992	0.2
Medline Borrower LP	3.88%	04/01/2029		2,000	1,719,177	0.1
Medline Borrower LP	5.25%	10/01/2029		2,000	1,630,390	0.1
ModivCare, Inc.	5.88%	11/15/2025		1,950	1,803,607	0.1
Nidda Healthcare Holding GmbH	7.50%	08/21/2026	EUR	2,235	2,245,445	0.2
Nomad Foods Bondco PLC	2.50%	06/24/2028		200	176,532	0.0
Organon & Co./Organon Foreign Debt Co-Issuer BV	4.13%	04/30/2028	USD	2,728	2,454,843	0.2
Picard Groupe SAS	3.88%	07/01/2026	EUR	920	850,965	0.1
Post Holdings, Inc.	5.63%	01/15/2028	USD	1,500	1,430,823	0.1
RP Escrow Issuer LLC	5.25%	12/15/2025		5,631	4,717,051	0.3
Spectrum Brands, Inc.	5.75%	07/15/2025		175	172,863	0.0
Syneos Health, Inc.	3.63%	01/15/2029		761	593,738	0.0
Teleflex, Inc.	4.63%	11/15/2027		2,000	1,890,148	0.1
Tenet Healthcare Corp.	4.88%	01/01/2026		1,699	1,613,244	0.1
Tenet Healthcare Corp.	6.13%	10/01/2028		1,143	1,008,224	0.1
US Acute Care Solutions LLC	6.38%	03/01/2026		7,106	6,447,250	0.4
					92,168,541	6.5
ENERGY						
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025		8,481	8,556,989	0.6
Buckeye Partners LP	4.13%	03/01/2025		2,000	1,919,269	0.1
Buckeye Partners LP	4.50%	03/01/2028		2,000	1,783,164	0.1
CITGO Petroleum Corp.	6.38%	06/15/2026		1,774	1,741,251	0.1
CITGO Petroleum Corp.	7.00%	06/15/2025		1,749	1,724,301	0.1

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
Civitas Resources, Inc.	5.00%	10/15/2026	USD	2,173	$ 2,001,658	0.1%
CNX Resources Corp.	7.25%	03/14/2027		322	320,841	0.0
Crescent Energy Finance LLC	7.25%	05/01/2026		3,687	3,559,005	0.3
Cullinan Holdco Scsp	4.63%	10/15/2026	EUR	790	710,112	0.1
EnLink Midstream LLC	5.63%	01/15/2028	USD	523	506,928	0.0
EnLink Midstream Partners LP	4.15%	06/01/2025		1,206	1,152,431	0.1
EnLink Midstream Partners LP	4.85%	07/15/2026		3,721	3,547,461	0.3
EQM Midstream Partners LP	5.50%	07/15/2028		964	893,781	0.1
EQM Midstream Partners LP	6.00%	07/01/2025		1,102	1,083,461	0.1
EQM Midstream Partners LP	6.50%	07/01/2027		1,000	986,921	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	5.63%	06/15/2024		543	527,566	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028		2,646	2,524,801	0.2
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027		4,725	4,528,425	0.3
Harbour Energy PLC	5.50%	10/15/2026		2,981	2,669,502	0.2
Hess Midstream Operations LP	5.63%	02/15/2026		4,962	4,881,566	0.3
Hilcorp Energy I LP/Hilcorp Finance Co.	6.25%	11/01/2028		4,000	3,825,748	0.3
Ithaca Energy North Sea PLC	9.00%	07/15/2026		2,072	2,051,992	0.1
Nabors Industries Ltd.	7.25%	01/15/2026		1,744	1,675,438	0.1
Nabors Industries, Inc.	7.38%	05/15/2027		3,254	3,175,483	0.2
New Fortress Energy, Inc.	6.75%	09/15/2025		3,232	3,155,136	0.2
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026		4,949	4,465,731	0.3
Occidental Petroleum Corp.	5.50%	12/01/2025		1,285	1,281,788	0.1
Occidental Petroleum Corp.	5.88%	09/01/2025		396	399,757	0.0
PDC Energy, Inc.	5.75%	05/15/2026		855	816,899	0.1
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	8.50%	10/15/2026		4,477	4,309,652	0.3
Sunnova Energy Corp.	5.88%	09/01/2026		1,525	1,364,556	0.1
Transocean Phoenix 2 Ltd.	7.75%	10/15/2024		950	944,388	0.1
Transocean Poseidon Ltd.	6.88%	02/01/2027		910	884,832	0.1
Transocean Sentry Ltd.	5.38%	05/15/2023		911	902,149	0.1
Weatherford International Ltd.	11.00%	12/01/2024		20	20,603	0.0
					74,893,585	5.3
OTHER INDUSTRIAL						
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028		5,000	4,524,497	0.3
Avient Corp.	5.75%	05/15/2025		2,477	2,420,625	0.2
Belden, Inc.	3.38%	07/15/2031	EUR	3,752	3,172,561	0.2
Univar Solutions USA, Inc./Washington	5.13%	12/01/2027	USD	2,873	2,750,202	0.2
					12,867,885	0.9
SERVICES						
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026		7,644	7,264,274	0.5
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	3.63%	06/01/2028	EUR	1,030	851,726	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	USD	3,507	2,942,654	0.3
ANGI Group LLC	3.88%	08/15/2028		6,186	4,648,341	0.3
APCOA Parking Holdings GmbH	4.63%	01/15/2027	EUR	3,350	2,991,945	0.2
APX Group, Inc.	6.75%	02/15/2027	USD	2,337	2,317,182	0.2
Aramark Services, Inc.	5.00%	04/01/2025		2,741	2,674,402	0.2
Block, Inc.	2.75%	06/01/2026		8,820	7,829,030	0.6
Elior Group SA	3.75%	07/15/2026	EUR	1,030	852,932	0.1
Garda World Security Corp.	4.63%	02/15/2027	USD	3,619	3,250,247	0.2
ION Trading Technologies SARL	5.75%	05/15/2028		2,521	2,042,705	0.1
Millennium Escrow Corp.	6.63%	08/01/2026		4,099	2,949,591	0.2
MoneyGram International, Inc.	5.38%	08/01/2026		4,351	4,394,579	0.3
MPH Acquisition Holdings LLC	5.50%	09/01/2028		7,777	6,213,459	0.4
MPH Acquisition Holdings LLC	5.75%	11/01/2028		6,661	4,751,419	0.3
Neptune Bidco US, Inc.	9.29%	04/15/2029		5,632	5,423,237	0.4
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027		3,000	2,639,653	0.2
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026		7,057	6,983,838	0.5
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028		1,500	1,399,884	0.1
Q-Park Holding I BV	1.50%	03/01/2025	EUR	402	383,670	0.0
Q-Park Holding I BV	2.00%	03/01/2027		967	848,135	0.1
Sabre GLBL, Inc.	7.38%	09/01/2025	USD	1,440	1,371,883	0.1
Sabre GLBL, Inc.	9.25%	04/15/2025		4,252	4,238,693	0.3
TripAdvisor, Inc.	7.00%	07/15/2025		4,743	4,703,943	0.3
Verisure Holding AB	3.25%	02/15/2027	EUR	4,466	4,022,429	0.3
Verisure Holding AB	3.88%	07/15/2026		3,280	3,090,236	0.2
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	USD	3,102	2,910,740	0.2
					93,990,827	6.7
TECHNOLOGY						
Boxer Parent Co., Inc.	7.13%	10/02/2025		3,632	3,544,847	0.3
Centurion Bidco SpA	5.88%	09/30/2026	EUR	3,324	3,015,136	0.2
Clarivate Science Holdings Corp.	3.88%	07/01/2028	USD	5,961	5,347,754	0.4
CommScope, Inc.	6.00%	03/01/2026		2,000	1,928,103	0.1
GoTo Group, Inc.	5.50%	09/01/2027		5,488	3,210,586	0.2

		Rate	Date		Principal (000)		Value (USD)	Net Assets %
	NCR Corp.	5.00%	10/01/2028	USD	1,000	$	869,891	0.1%
	NCR Corp.	5.75%	09/01/2027		2,015		1,959,393	0.1
	NortonLifeLock, Inc.	6.75%	09/30/2027		6,646		6,674,410	0.5
	Playtech PLC	4.25%	03/07/2026	EUR	401		394,847	0.0
	Presidio Holdings, Inc.	4.88%	02/01/2027	USD	6,057		5,656,107	0.4
	Rackspace Technology Global, Inc.	3.50%	02/15/2028		10,744		7,371,007	0.5
	Seagate HDD Cayman	4.88%	03/01/2024		1,458		1,431,948	0.1
	TeamSystem SpA	3.50%	02/15/2028	EUR	1,496		1,308,305	0.1
	Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	USD	9,643		6,892,955	0.5
	Xerox Corp.	4.63%	03/15/2023		387		385,203	0.0
							49,990,492	3.5
TRANSPORTATION - AIRLINES								
	Air Canada	3.88%	08/15/2026		1,639		1,499,643	0.1
	Allegiant Travel Co.	7.25%	08/15/2027		2,214		2,141,530	0.2
	American Airlines, Inc.	11.75%	07/15/2025		813		903,225	0.1
	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.50%	04/20/2026		4,713		4,580,773	0.3
	Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026		7,868		7,455,505	0.5
	Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025		4,816		4,869,323	0.3
	United Airlines, Inc.	4.38%	04/15/2026		842		783,215	0.1
							22,233,214	1.6
TRANSPORTATION - SERVICES								
	AerCap Global Aviation Trust	6.50%	06/15/2045		1,124		1,038,896	0.1
	Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	EUR	2,452		2,281,137	0.2
	Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD	5,345		4,678,780	0.3
	Atlantia SpA	1.88%	02/12/2028	EUR	3,620		3,114,743	0.2
	Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	4.75%	04/01/2028	USD	5,214		4,578,094	0.3
	Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027		254		236,008	0.0
	BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR	6,557		5,752,703	0.5
	Heathrow Finance PLC	4.75%	03/01/2024	GBP	2,000		2,339,651	0.2
	Hertz Corp. (The)	4.63%	12/01/2026	USD	1,846		1,602,502	0.1
	Hertz Corp. (The)	5.00%	12/01/2029		3,671		2,904,579	0.2
	Kapla Holding SAS	3.38%	12/15/2026	EUR	443		409,115	0.0
	Loxam SAS	2.88%	04/15/2026		120		112,103	0.0
	Loxam SAS	4.50%	02/15/2027		1,698		1,634,341	0.1
							30,682,652	2.2
							896,455,358	63.5
FINANCIAL INSTITUTIONS								
BANKING								
	Ally Financial, Inc.	5.75%	11/20/2025	USD	2,860		2,817,478	0.2
	Bread Financial Holdings, Inc.	4.75%	12/15/2024		5,078		4,433,468	0.3
							7,250,946	0.5
BROKERAGE								
	Advisor Group Holdings, Inc.	10.75%	08/01/2027		1,475		1,502,537	0.1
	AG Issuer LLC	6.25%	03/01/2028		2,411		2,252,136	0.2
	AG TTMT Escrow Issuer LLC	8.63%	09/30/2027		1,352		1,366,518	0.1
	LPL Holdings, Inc.	4.63%	11/15/2027		510		471,158	0.0
	NFP Corp.	4.88%	08/15/2028		1,753		1,527,432	0.1
							7,119,781	0.5
FINANCE								
	Castlelake Aviation Finance DAC	5.00%	04/15/2027		4,952		4,229,523	0.3
	Compass Group Diversified Holdings LLC	5.25%	04/15/2029		3,827		3,343,757	0.3
	Curo Group Holdings Corp.	7.50%	08/01/2028		6,718		2,754,032	0.2
	Enova International, Inc.	8.50%	09/15/2025		6,084		5,654,454	0.4
	goeasy Ltd.	5.38%	12/01/2024		2,781		2,646,998	0.2
	Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028		4,995		4,214,939	0.3
	Lincoln Financing SARL	3.63%	04/01/2024	EUR	5,074		5,190,708	0.4
	Navient Corp.	5.00%	03/15/2027	USD	1,747		1,528,675	0.1
	Navient Corp.	5.50%	01/25/2023		4,409		4,400,366	0.3
	Navient Corp.	6.75%	06/15/2026		381		363,140	0.0
	Navient Corp.	7.25%	09/25/2023		1,744		1,748,259	0.1
	SLM Corp.	4.20%	10/29/2025		3,016		2,767,155	0.2
							38,842,006	2.8
INSURANCE								
	Centene Corp.	2.45%	07/15/2028		5,983		5,058,703	0.4
	Centene Corp.	4.25%	12/15/2027		2,351		2,207,435	0.1
							7,266,138	0.5
OTHER FINANCE								
	Coinbase Global, Inc.	3.38%	10/01/2028		2,954		1,708,802	0.1
	Intrum AB	3.13%	07/15/2024	EUR	2,000		1,939,946	0.1
	Intrum AB	3.50%	07/15/2026		2,336		2,016,741	0.2
	Intrum AB	4.88%	08/15/2025		644		600,820	0.1

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	Motion Finco SARL	7.00%	05/15/2025	EUR	3,111	$ 3,233,916	0.2%
						9,500,225	0.7
REITs							
	ADLER Group SA	2.75%	11/13/2026		200	88,484	0.0
	ADLER Real Estate AG	1.88%	04/27/2023		2,100	2,033,981	0.2
	Aedas Homes Opco SLU	4.00%	08/15/2026		3,002	2,698,564	0.2
	Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD	6,626	5,833,260	0.4
	Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026		204	196,329	0.0
	Diversified Healthcare Trust	4.75%	02/15/2028		2,000	1,368,748	0.1
	Diversified Healthcare Trust	9.75%	06/15/2025		2,731	2,659,084	0.2
	GLP Capital LP/GLP Financing II, Inc.	3.35%	09/01/2024		1,819	1,734,387	0.1
	Iron Mountain, Inc.	4.88%	09/15/2027		3,218	3,027,302	0.2
	Neinor Homes SA	4.50%	10/15/2026	EUR	3,225	2,853,834	0.2
	Office Properties Income Trust	4.50%	02/01/2025	USD	649	580,432	0.0
	Sabra Health Care LP	3.90%	10/15/2029		2,761	2,275,073	0.2
	Service Properties Trust	4.50%	06/15/2023		2,000	1,982,923	0.1
	Service Properties Trust	7.50%	09/15/2025		4,000	3,875,128	0.3
	Via Celere Desarrollos Inmobiliarios SA	5.25%	04/01/2026	EUR	3,166	2,961,822	0.2
	VICI Properties LP/VICI Note Co., Inc.	3.50%	02/15/2025	USD	1,612	1,527,096	0.1
	Vivion Investments SARL	3.00%	08/08/2024	EUR	2,100	1,927,557	0.1
	Vivion Investments SARL	3.50%	11/01/2025		1,100	955,180	0.1
						38,579,184	2.7
						108,558,280	7.7
UTILITY							
ELECTRIC							
	Calpine Corp.	5.13%	03/15/2028	USD	2,000	1,801,053	0.1
	ContourGlobal Power Holdings SA	3.13%	01/01/2028	EUR	250	211,152	0.0
	FirstEnergy Corp., Series B	4.40%	07/15/2027	USD	2,000	1,888,425	0.1
	NRG Energy, Inc.	5.75%	01/15/2028		1,873	1,792,757	0.1
	NRG Energy, Inc.	6.63%	01/15/2027		1,215	1,224,473	0.1
	Vistra Operations Co. LLC	5.00%	07/31/2027		1,000	936,561	0.1
						7,854,421	0.5
NATURAL GAS							
	UGI International LLC	2.50%	12/01/2029	EUR	3,081	2,396,818	0.2
						10,251,239	0.7
						1,015,264,877	71.9
CORPORATES - INVESTMENT GRADE							
INDUSTRIAL							
BASIC							
	Anglo American Capital PLC	4.75%	04/10/2027	USD	4,336	4,153,888	0.3
	Arconic Corp.	6.00%	05/15/2025		1,311	1,293,448	0.1
	Celanese US Holdings LLC	5.90%	07/05/2024		2,199	2,185,850	0.1
	Celanese US Holdings LLC	6.05%	03/15/2025		2,199	2,188,408	0.2
	Freeport-McMoRan, Inc.	5.25%	09/01/2029		2,000	1,918,335	0.1
	Glencore Finance Europe Ltd.	1.88%	09/13/2023	EUR	910	937,134	0.1
	INEOS Finance PLC	2.88%	05/01/2026		2,220	2,044,532	0.1
	INEOS Finance PLC	3.38%	03/31/2026		1,292	1,219,411	0.1
	Smurfit Kappa Acquisitions ULC	2.88%	01/15/2026		1,631	1,663,796	0.1
						17,604,802	1.2
COMMUNICATIONS - MEDIA							
	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	USD	5,650	5,183,239	0.4
	Netflix, Inc.	3.63%	05/15/2027	EUR	4,121	4,209,349	0.3
	Netflix, Inc.	4.38%	11/15/2026	USD	1,000	971,420	0.1
	Netflix, Inc.	4.88%	04/15/2028		2,966	2,901,351	0.2
	Warnermedia Holdings, Inc.	3.76%	03/15/2027		3,456	3,149,056	0.2
						16,414,415	1.2
COMMUNICATIONS - TELECOMMUNICATIONS							
	Hughes Satellite Systems Corp.	5.25%	08/01/2026		987	948,144	0.0
	Sprint Corp.	7.13%	06/15/2024		1,000	1,020,838	0.1
	Sprint Corp.	7.63%	03/01/2026		1,500	1,575,727	0.1
	Sprint Corp.	7.88%	09/15/2023		1,299	1,323,171	0.1
						4,867,880	0.3
CONSUMER CYCLICAL - AUTOMOTIVE							
	General Motors Financial Co., Inc.	5.65%	01/17/2029		415	409,995	0.0
	Harley-Davidson Financial Services, Inc.	3.35%	06/08/2025		273	257,456	0.0
	Harley-Davidson Financial Services, Inc.	3.88%	05/19/2023	EUR	2,600	2,717,666	0.2
	Nissan Motor Acceptance Co. LLC	3.45%	03/15/2023	USD	166	164,894	0.0
	Nissan Motor Co., Ltd.	4.35%	09/17/2027		2,993	2,687,184	0.2
						6,237,195	0.4

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
CONSUMER CYCLICAL - ENTERTAINMENT						
Mattel, Inc.	3.38%	04/01/2026	USD	5,915	$ 5,435,252	0.4%
Mattel, Inc.	5.88%	12/15/2027		4,000	3,909,102	0.3
					9,344,354	0.7
CONSUMER CYCLICAL - OTHER						
Genting New York LLC/GENNY Capital, Inc.	3.30%	02/15/2026		2,544	2,252,698	0.2
Marriott International, Inc./MD, Series EE	5.75%	05/01/2025		460	467,809	0.0
PulteGroup, Inc.	5.00%	01/15/2027		1,879	1,864,605	0.1
PulteGroup, Inc.	5.50%	03/01/2026		780	786,754	0.1
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029		1,000	689,041	0.0
					6,060,907	0.4
CONSUMER CYCLICAL - RETAILERS						
Macy's Retail Holdings LLC	5.88%	04/01/2029		5,915	5,501,584	0.4
PVH Corp.	4.63%	07/10/2025		1,125	1,090,837	0.1
					6,592,421	0.5
CONSUMER NON-CYCLICAL						
BAT International Finance PLC	4.45%	03/16/2028		5,058	4,667,249	0.3
Imperial Brands Finance PLC	3.50%	07/26/2026		1,207	1,108,839	0.1
Newell Brands, Inc.	4.45%	04/01/2026		6,811	6,425,890	0.4
Newell Brands, Inc.	4.88%	06/01/2025		418	407,944	0.0
Newell Brands, Inc.	6.38%	09/15/2027		741	728,852	0.1
Newell Brands, Inc.	6.63%	09/15/2029		741	731,099	0.1
Pilgrim's Pride Corp.	5.88%	09/30/2027		8,459	8,356,493	0.6
					22,426,366	1.6
ENERGY						
Devon Energy Corp.	4.50%	01/15/2030		1,480	1,380,955	0.1
Energy Transfer LP	3.90%	07/15/2026		1,105	1,044,085	0.1
Energy Transfer LP	4.40%	03/15/2027		2,951	2,825,075	0.2
Energy Transfer LP	4.95%	05/15/2028		478	461,242	0.0
EQT Corp.	6.13%	02/01/2025		456	458,814	0.0
ONEOK, Inc.	2.20%	09/15/2025		809	743,314	0.1
ONEOK, Inc.	5.85%	01/15/2026		1,188	1,206,460	0.1
Plains All American Pipeline LP/PAA Finance Corp.	4.50%	12/15/2026		510	492,167	0.0
Plains All American Pipeline LP/PAA Finance Corp.	4.65%	10/15/2025		745	733,760	0.1
Var Energi ASA	7.50%	01/15/2028		3,079	3,146,572	0.2
Western Midstream Operating LP	3.35%	02/01/2025		4,200	4,027,579	0.3
					16,520,023	1.2
OTHER INDUSTRIAL						
Travis Perkins PLC	4.50%	09/07/2023	GBP	282	333,478	0.0
SERVICES						
Elis SA	1.63%	04/03/2028	EUR	400	355,723	0.0
Expedia Group, Inc.	6.25%	05/01/2025	USD	211	213,681	0.0
					569,404	0.0
TECHNOLOGY						
Broadcom, Inc.	3.14%	11/15/2035		828	614,578	0.1
Broadcom, Inc.	4.00%	04/15/2029		1,806	1,651,082	0.1
Broadcom, Inc.	4.93%	05/15/2037		2,855	2,505,845	0.2
Dell International LLC/EMC Corp.	6.02%	06/15/2026		596	608,811	0.0
Western Digital Corp.	4.75%	02/15/2026		4,408	4,150,793	0.3
					9,531,109	0.7
TRANSPORTATION - AIRLINES						
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.50%	10/20/2025		1,889	1,834,424	0.1
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027		2,184	2,163,807	0.2
Southwest Airlines Co.	5.25%	05/04/2025		1,405	1,413,371	0.1
					5,411,602	0.4
					121,913,956	8.6
FINANCIAL INSTITUTIONS						
BANKING						
AIB Group PLC	7.58%	10/14/2026		2,860	2,881,842	0.2
AIB Group PLC	4.26%	04/10/2025		2,292	2,200,576	0.2
Banco Santander SA	4.18%	03/24/2028		1,600	1,474,365	0.1
Bank of Ireland Group PLC	6.25%	09/16/2026		1,088	1,081,370	0.1
Barclays PLC	7.39%	11/02/2028		4,620	4,743,953	0.3
CaixaBank SA(c)	5.88%	10/09/2027	EUR	1,000	969,860	0.1
Credit Suisse Group AG	6.37%	07/15/2026	USD	2,331	2,178,221	0.2
First-Citizens Bank & Trust Co.	3.93%	06/19/2024		518	512,147	0.0
HSBC Holdings PLC	7.34%	11/03/2026		4,053	4,214,761	0.3
Intesa Sanpaolo SpA	5.02%	06/26/2024		3,471	3,342,208	0.2
Intesa Sanpaolo SpA	5.71%	01/15/2026		2,289	2,199,506	0.2
Intesa Sanpaolo SpA	7.00%	11/21/2025		259	262,114	0.0

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	Morgan Stanley	5.00%	11/24/2025	USD	817	$ 818,756	0.1%
	NatWest Group PLC	2.00%	03/04/2025	EUR	1,080	1,095,866	0.1
	NatWest Group PLC	7.47%	11/10/2026	USD	1,297	1,346,112	0.1
	Santander UK Group Holdings PLC	6.83%	11/21/2026		3,016	3,030,842	0.2
	Societe Generale SA(c)	8.00%	09/29/2025		1,975	1,978,555	0.1
	Standard Chartered PLC	5.20%	01/26/2024		1,913	1,897,545	0.1
	Standard Chartered PLC	7.78%	11/16/2025		2,056	2,113,174	0.1
	UniCredit SpA	2.57%	09/22/2026		1,375	1,196,212	0.1
						39,537,985	2.8
FINANCE							
	Aircastle Ltd.	2.85%	01/26/2028		237	192,824	0.0
	Aircastle Ltd.	4.13%	05/01/2024		70	67,495	0.0
	Aircastle Ltd.	4.25%	06/15/2026		21	19,578	0.0
	Aircastle Ltd.	4.40%	09/25/2023		172	169,471	0.0
	Aircastle Ltd.	5.00%	04/01/2023		15	14,947	0.0
	Aircastle Ltd.	5.25%	08/11/2025		3,808	3,649,545	0.3
	Aviation Capital Group LLC	1.95%	01/30/2026		105	91,777	0.0
	Aviation Capital Group LLC	3.50%	11/01/2027		537	462,156	0.0
	Aviation Capital Group LLC	3.88%	05/01/2023		1,191	1,175,884	0.1
	Aviation Capital Group LLC	4.13%	08/01/2025		4	3,718	0.0
	Aviation Capital Group LLC	4.38%	01/30/2024		1,903	1,860,570	0.1
	Aviation Capital Group LLC	4.88%	10/01/2025		108	101,804	0.0
	Aviation Capital Group LLC	5.50%	12/15/2024		1,335	1,309,674	0.1
						9,119,443	0.6
INSURANCE							
	Hartford Financial Services Group, Inc. (The), Series ICON(a)	6.73%	02/12/2047		2,690	2,232,110	0.2
REITs							
	Digital Euro Finco LLC	2.50%	01/16/2026	EUR	1,594	1,555,869	0.1
	GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025	USD	689	676,984	0.1
	GLP Capital LP/GLP Financing II, Inc.	5.38%	04/15/2026		263	255,564	0.0
	MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027		6,765	5,771,548	0.4
	MPT Operating Partnership LP/MPT Finance Corp.	5.25%	08/01/2026		960	859,274	0.1
	Omega Healthcare Investors, Inc.	4.38%	08/01/2023		318	314,308	0.0
	Spirit Realty LP	4.45%	09/15/2026		1,335	1,283,727	0.1
	VICI Properties LP/VICI Note Co., Inc.	4.25%	12/01/2026		3,000	2,796,479	0.2
	VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024		5,977	5,930,233	0.4
	Vornado Realty LP	2.15%	06/01/2026		3,313	2,801,603	0.2
						22,245,589	1.6
						73,135,127	5.2
						195,049,083	13.8
EMERGING MARKETS - CORPORATE BONDS							
INDUSTRIAL							
BASIC							
	Consolidated Energy Finance SA	5.00%	10/15/2028	EUR	1,416	1,215,054	0.1
	Eldorado Gold Corp.	6.25%	09/01/2029	USD	2,241	1,862,831	0.1
						3,077,885	0.2
COMMUNICATIONS - MEDIA							
	RCS & RDS SA	3.25%	02/05/2028	EUR	800	657,035	0.1
CONSUMER CYCLICAL - OTHER							
	Allwyn Entertainment Financing UK PLC(a)	5.89%	02/15/2028		2,623	2,656,027	0.2
	Allwyn International AS	3.88%	02/15/2027		1,105	1,034,877	0.1
	Melco Resorts Finance Ltd.	4.88%	06/06/2025	USD	2,000	1,730,000	0.1
	Melco Resorts Finance Ltd.	5.63%	07/17/2027		3,000	2,460,000	0.2
	Melco Resorts Finance Ltd.	5.75%	07/21/2028		2,000	1,630,000	0.1
	MGM China Holdings Ltd.	5.38%	05/15/2024		3,406	3,289,106	0.2
	MGM China Holdings Ltd.	5.88%	05/15/2026		514	471,595	0.1
	Studio City Finance Ltd.	6.00%	07/15/2025		3,467	2,877,957	0.2
	Wynn Macau Ltd.	5.50%	01/15/2026		1,839	1,655,100	0.1
	Wynn Macau Ltd.	5.63%	08/26/2028		281	233,230	0.0
						18,037,892	1.3
CONSUMER NON-CYCLICAL							
	Teva Pharmaceutical Finance Netherlands II BV	3.75%	05/09/2027	EUR	3,750	3,477,392	0.2
	Teva Pharmaceutical Finance Netherlands II BV	4.50%	03/01/2025		970	973,612	0.1
	Teva Pharmaceutical Finance Netherlands III BV	4.75%	05/09/2027	USD	1,685	1,513,796	0.1
	Teva Pharmaceutical Finance Netherlands III BV	5.13%	05/09/2029		1,685	1,491,646	0.1
						7,456,446	0.5
TECHNOLOGY							
	CA Magnum Holdings	5.38%	10/31/2026		5,046	4,440,480	0.3
						33,669,738	2.4

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
FINANCIAL INSTITUTIONS						
INSURANCE						
Highlands Holdings Bond Issuer Ltd./ Highlands Holdings Bond Co-Issuer, Inc.(b)	7.63%	10/15/2025	USD	1,927	$ 1,791,724	0.1%
					35,461,462	2.5
COLLATERALIZED MORTGAGE OBLIGATIONS						
RISK SHARE FLOATING RATE						
Connecticut Avenue Securities Trust, Series 2020-SBT1, Class 2M2(a)	7.67%	02/25/2040		192	190,174	0.0
Eagle Re Ltd., Series 2019-1, Class M2(a)	7.34%	04/25/2029		374	356,105	0.1
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes						
Series 2013-DN2, Class M2(a)	8.27%	11/25/2023		88	89,499	0.0
Series 2015-DNA1, Class M3(a)	7.32%	10/25/2027		32	32,777	0.0
Series 2019-DNA3, Class M2(a)	6.07%	07/25/2049		103	100,997	0.0
Series 2020-HQA2, Class M2(a)	7.12%	03/25/2050		45	44,736	0.0
Federal National Mortgage Association Connecticut Avenue Securities						
Series 2014-C04, Class 1M2(a)	8.92%	11/25/2024		312	320,477	0.0
Series 2015-C04, Class 1M2(a)	9.72%	04/25/2028		155	163,593	0.0
Series 2015-C04, Class 2M2(a)	9.57%	04/25/2028		183	188,066	0.0
Series 2016-C01, Class 1M2(a)	10.77%	08/25/2028		806	838,932	0.1
Series 2016-C01, Class 2M2(a)	10.97%	08/25/2028		150	155,878	0.0
Series 2016-C02, Class 1M2(a)	10.02%	09/25/2028		214	220,312	0.0
Series 2016-C03, Class 1M2(a)	9.32%	10/25/2028		89	92,283	0.0
Oaktown Re III Ltd., Series 2019-1A, Class M2(a)	6.59%	07/25/2029		1,608	1,575,892	0.1
Radnor Re Ltd., Series 2019-1, Class M2(a)	7.22%	02/25/2029		1,205	1,142,485	0.1
					5,512,206	0.4
GOVERNMENTS - SOVEREIGN BONDS						
QATAR						
Qatar Government International Bond	3.88%	04/23/2023		1,799	1,790,905	0.2
SAUDI ARABIA						
Saudi Government International Bond	4.00%	04/17/2025		3,255	3,198,037	0.2
					4,988,942	0.4
EMERGING MARKETS - TREASURIES						
SOUTH AFRICA						
Republic of South Africa Government Bond Series 2023	7.75%	02/28/2023	ZAR	12,994	752,784	0.1
					1,257,029,354	89.1
OTHER TRANSFERABLE SECURITIES						
COLLATERALIZED LOAN OBLIGATIONS						
CLO - FLOATING RATE						
GoldenTree Loan Opportunities IX Ltd. Series 2014-9A, Class DR2 (a)	7.41%	10/29/2029	USD	2,540	2,364,595	0.1
Greywolf CLO VI Ltd. Series 2018-1A, Class A1 (a)	5.34%	04/26/2031		2,700	2,653,177	0.2
Sound Point CLO XIX Ltd. Series 2018-1A, Class A (a)	5.08%	04/15/2031		2,700	2,633,626	0.2
					7,651,398	0.5
CORPORATES - INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
ABN AMRO Bank NV	7.75%	05/15/2023		400	400,040	0.0
INDUSTRIAL						
BASIC						
Glencore Funding LLC	4.13%	05/30/2023		950	942,341	0.1
					1,342,381	0.1
CORPORATES - NON-INVESTMENT GRADE						
INDUSTRIAL						
CAPITAL GOODS						
GFL Environmental, Inc.	5.13%	12/15/2026		1,000	962,576	0.1
Renk AG/Frankfurt am Main	5.75%	07/15/2025	EUR	2,638	2,476,040	0.2
					3,438,616	0.3
COMMUNICATIONS - MEDIA						
CSC Holdings LLC	7.50%	04/01/2028	USD	3,000	2,337,076	0.2
Sinclair Television Group, Inc.	5.13%	02/15/2027		2,140	1,793,510	0.1
					4,130,586	0.3
COMMUNICATIONS - TELECOMMUNICATIONS						
United Group BV(a)	6.52%	02/01/2029	EUR	1,544	1,406,440	0.1
CONSUMER CYCLICAL - ENTERTAINMENT						
NCL Corp., Ltd.	3.63%	12/15/2024	USD	6,921	6,039,428	0.4

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
CONSUMER CYCLICAL - OTHER						
Forestar Group, Inc.	3.85%	05/15/2026	USD	5,158	$ 4,622,438	0.3%
Wyndham Hotels & Resorts, Inc.	4.38%	08/15/2028		4,000	3,600,314	0.3
					8,222,752	0.6
CONSUMER CYCLICAL - RESTAURANTS						
KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America LLC	4.75%	06/01/2027		159	152,605	0.0
CONSUMER NON-CYCLICAL						
IQVIA, Inc.	1.75%	03/15/2026	EUR	2,202	2,099,631	0.2
Performance Food Group, Inc.	5.50%	10/15/2027	USD	2,000	1,929,942	0.1
					4,029,573	0.3
ENERGY						
Hess Midstream Operations LP	5.13%	06/15/2028		1,000	932,457	0.1
Occidental Petroleum Corp.	5.55%	03/15/2026		732	735,136	0.0
					1,667,593	0.1
SERVICES						
Gartner, Inc.	4.50%	07/01/2028		2,000	1,882,067	0.1
TECHNOLOGY						
Imola Merger Corp.	4.75%	05/15/2029		1,911	1,716,177	0.1
					32,685,837	2.3
EMERGING MARKETS - CORPORATE BONDS						
INDUSTRIAL						
CONSUMER CYCLICAL – OTHER						
MGM China Holdings Ltd.	4.75%	02/01/2027		2,000	1,750,600	0.1
					43,430,216	3.0
Total Investments						
(cost $1,443,059,922)					$ 1,300,459,570	92.1%
Time Deposits						
BBH, Grand Cayman(d)	3.80 %	–			2	0.0
BNP Paribas, Paris(d)	2.57 %	–			78	0.0
Scotiabank, Toronto(d)	2.60 %	–			1,975	0.0
SEB, Stockholm(d)	3.18 %	–			99,085,812	7.0
SMBC, London(d)	1.92 %	–			93,617	0.0
SMBC, Tokyo(d)	0.73 %	–			1,273,911	0.1
Standard Chartered Bank, Johannesburg(d)	5.33 %	–			43	0.0
Total Time Deposits					100,455,438	7.1
Other assets less liabilities					11,240,047	0.8
Net Assets					$ 1,412,155,055	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	43	$ 4,865,133	$ 4,880,500	$ 15,367
Short					
Euro-BOBL Futures	12/08/2022	105	13,467,757	13,114,838	352,919
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	278	30,015,313	30,182,547	(167,234)
					$ 201,052
				Appreciation	$ 368,286
				Depreciation	$ (167,234)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA.	EUR	170,632	USD	164,877	12/08/2022	$ (12,754,492)
Bank of America, NA.	USD	1,976	EUR	2,030	12/08/2022	136,716
Barclays Bank PLC	USD	1,603	INR	133,299	12/21/2022	35,599
Brown Brothers Harriman & Co.	EUR	4,001	USD	3,955	12/08/2022	(209,591)
Brown Brothers Harriman & Co.	ZAR	7,833	USD	430	12/15/2022	(22,786)
Brown Brothers Harriman & Co.+	AUD	6,135	USD	3,946	12/05/2022	(218,771)
Brown Brothers Harriman & Co.+	CAD	950	USD	699	12/05/2022	(7,428)
Brown Brothers Harriman & Co.+	CHF	40	USD	43	12/05/2022	57
Brown Brothers Harriman & Co.+	CHF	19,231	USD	19,408	12/05/2022	(921,859)
Brown Brothers Harriman & Co.+	EUR	78	USD	81	12/05/2022	26
Brown Brothers Harriman & Co.+	EUR	147,148	USD	146,104	12/05/2022	(7,048,855)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	GBP	8	USD	9	12/05/2022	$ 30
Brown Brothers Harriman & Co.+	GBP	8,057	USD	9,286	12/05/2022	(424,933)
Brown Brothers Harriman & Co.+	SGD	2,017	USD	1,430	12/05/2022	(52,338)
Brown Brothers Harriman & Co.+	USD	8,027	AUD	12,214	12/05/2022	264,152
Brown Brothers Harriman & Co.+	USD	699	CAD	950	12/05/2022	7,428
Brown Brothers Harriman & Co.+	USD	726	CAD	962	12/05/2022	(10,280)
Brown Brothers Harriman & Co.+	USD	20,372	CHF	20,149	12/05/2022	928,907
Brown Brothers Harriman & Co.+	USD	20,611	CHF	19,351	12/05/2022	(153,548)
Brown Brothers Harriman & Co.+	USD	297,981	EUR	293,578	12/05/2022	7,578,164
Brown Brothers Harriman & Co.+	USD	1,410	EUR	1,350	12/05/2022	(5,765)
Brown Brothers Harriman & Co.+	USD	18,516	GBP	15,846	12/05/2022	583,862
Brown Brothers Harriman & Co.+	USD	108	GBP	90	12/05/2022	(333)
Brown Brothers Harriman & Co.+	USD	2,911	SGD	4,049	12/05/2022	64,639
Citibank, NA	GBP	9,167	USD	10,919	12/08/2022	(148,050)
Citibank, NA	EUR	6,196	USD	6,326	01/18/2023	(124,436)
Deutsche Bank AG	USD	2,868	EUR	2,791	12/08/2022	38,440
Goldman Sachs Bank USA	EUR	2,561	USD	2,533	12/08/2022	(132,638)
Goldman Sachs Bank USA	INR	145,277	USD	1,785	12/21/2022	(158)
HSBC Bank USA	EUR	2,425	USD	2,482	12/08/2022	(41,959)
HSBC Bank USA	USD	3,426	EUR	3,509	12/08/2022	226,723
JPMorgan Chase Bank, NA	EUR	5,464	USD	5,510	12/08/2022	(177,536)
Morgan Stanley Capital Services LLC	USD	4,378	EUR	4,464	12/08/2022	269,696
Royal Bank of Scotland PLC	USD	1,125	EUR	1,126	12/08/2022	46,512
						$ (12,274,805)
					Appreciation	$ 10,180,951
					Depreciation	$ (22,455,756)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)	Market Value	Unrealized Appreciation/ (Depreciation)
Buy Contracts					
Morgan Stanley & Co., LLC/(INTRCONX)	CDX-NAHY Series 39, 5 Year Index	12/20/2027	USD 28,310	$ (529,084)	$ (1,344,595)

CENTRALLY CLEARED INTEREST RATE SWAPS

			Rate Type		
Clearing Broker/(Exchange)	Notional Amount (000)	Termination Date	Payments Made By the Fund	Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Morgan Stanley & Co., LLC/(CME Group)	USD 24,520	12/16/2026	2.342%	3 Month LIBOR	$ 1,491,650

CREDIT DEFAULT SWAPS

Counterparty	Referenced Obligation	Termination Date	Notional Amount (000)	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Buy Contracts						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 2,778	$ 1,036,814	$ 1,242,927	$ (206,113)
Credit Suisse International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 1,566	584,372	180,657	403,715
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 3,480	1,298,889	406,460	892,429
Sale Contracts						
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 771	(181,583)	(46,332)	(135,251)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 2,570	(605,226)	(158,537)	(446,689)
Goldman Sachs International	Avis Budget Group, Inc.	12/20/2023	USD 660	25,866	14,019	11,847
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 2,438	(909,988)	(279,555)	(630,433)
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 2,438	(909,988)	(287,052)	(622,936)
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 2,989	(1,115,489)	(326,210)	(789,279)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 112	(26,321)	(6,710)	(19,611)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 2,362	(556,187)	(149,864)	(406,323)
JPMorgan Chase Bank, NA	Rolls-Royce PLC	06/20/2025	EUR 1,081	(37,693)	(110,119)	72,426
JPMorgan Chase Bank, NA	Rolls-Royce PLC	06/20/2025	EUR 1,149	(40,064)	(117,710)	77,646
Total				$ (1,436,598)	$ 361,974	$ (1,798,572)
					Appreciation	$ 1,458,063
					Depreciation	$ (3,256,635)

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received	Notional Amount (000)	Maturity Date	Unrealized Appreciation/ (Depreciation)
Receive Total Return on Reference Obligation					
JPMorgan Chase Bank, NA					
iBoxx $ Liquid High Yield Index	5,412	1 Day SOFR	USD 1,560	12/20/2022	$ 65,550
iBoxx $ Liquid High Yield Index	5,322	1 Day SOFR	1,560	03/20/2023	31,900
Total					$ 97,450
Total for Swaps					$ (1,554,067)

(a) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(b) Pay-In-Kind Payments (PIK).

(c) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(d) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
INR – Indian Rupee
SGD – Singapore Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:

BOBL – Bundesobligationen
CBT – Chicago Board of Trade
CDX-CMBX.NA. – North American Commercial Mortgage-Backed Index
CDX-NAHY – North American High Yield Credit Default Swap Index
CLO – Collateralized Loan Obligations
CME – Chicago Mercantile Exchange
INTRCONX – Inter-Continental Exchange
LIBOR – London Interbank Offered Rate
REIT – Real Estate Investment Trust
SOFR – Secured Overnight Financing Rate

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Motorola Solutions, Inc.	153,492	$ 41,780,522	1.0%
IT SERVICES			
PayPal Holdings, Inc.	104,546	8,197,452	0.2
Visa, Inc. - Class A	525,464	114,025,688	2.7
		122,223,140	2.9
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Advanced Micro Devices, Inc.	332,746	25,831,072	0.6
Broadcom, Inc.	46,630	25,694,529	0.6
NVIDIA Corp.	169,383	28,664,685	0.7
NXP Semiconductors NV	129,856	22,833,879	0.5
QUALCOMM, Inc.	245,043	30,995,489	0.7
		134,019,654	3.1
SOFTWARE			
Microsoft Corp.	915,661	233,621,747	5.4
Oracle Corp.	567,458	47,116,038	1.1
		280,737,785	6.5
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	1,183,222	175,152,353	4.1
		753,913,454	17.6
FINANCIALS			
BANKS			
Fifth Third Bancorp	1,947,536	70,812,409	1.7
PNC Financial Services Group, Inc. (The)	546,282	91,917,409	2.1
Wells Fargo & Co.	1,441,544	69,122,035	1.6
		231,851,853	5.4
CAPITAL MARKETS			
Charles Schwab Corp. (The)	929,376	76,710,695	1.8
Goldman Sachs Group, Inc. (The)	106,697	41,201,046	1.0
Jefferies Financial Group, Inc.	717,529	27,258,927	0.6
S&P Global, Inc.	84,305	29,742,804	0.7
		174,913,472	4.1
DIVERSIFIED FINANCIAL SERVICES			
Berkshire Hathaway, Inc. - Class B	821,290	261,662,994	6.1
INSURANCE			
Progressive Corp. (The)	289,049	38,197,826	0.9
		706,626,145	16.5
HEALTH CARE			
HEALTH CARE PROVIDERS & SERVICES			
HCA Healthcare, Inc.	169,538	40,726,418	0.9
Humana, Inc.	138,180	75,985,182	1.8
UnitedHealth Group, Inc.	236,600	129,600,016	3.0
		246,311,616	5.7
LIFE SCIENCES TOOLS & SERVICES			
Danaher Corp.	102,680	28,073,739	0.7
Thermo Fisher Scientific, Inc.	116,726	65,392,240	1.5
		93,465,979	2.2
PHARMACEUTICALS			
Eli Lilly & Co.	78,284	29,049,627	0.7
Johnson & Johnson	745,014	132,612,492	3.1
Merck & Co., Inc.	429,251	47,269,120	1.1
Pfizer, Inc.	1,730,131	86,731,467	2.0
		295,662,706	6.9
		635,440,301	14.8
INDUSTRIALS			
AEROSPACE & DEFENSE			
Boeing Co. (The)	196,187	35,093,930	0.8
Raytheon Technologies Corp.	1,085,879	107,197,975	2.5
		142,291,905	3.3
COMMERCIAL SERVICES & SUPPLIES			
Republic Services, Inc.	305,262	42,519,944	1.0
INDUSTRIAL CONGLOMERATES			
Honeywell International, Inc.	580,879	127,531,985	3.0

	Shares	Value (USD)	Net Assets %
MACHINERY			
Deere & Co.	83,694	$ 36,909,054	0.9%
PROFESSIONAL SERVICES			
Jacobs Solutions, Inc.	79,386	10,045,504	0.2
ROAD & RAIL			
CSX Corp.	1,284,821	42,000,799	1.0
Norfolk Southern Corp.	239,792	61,506,648	1.4
Union Pacific Corp.	273,145	59,389,917	1.4
		162,897,364	3.8
		522,195,756	12.2
CONSUMER STAPLES			
BEVERAGES			
PepsiCo, Inc.	962,264	178,509,595	4.1
FOOD & STAPLES RETAILING			
Costco Wholesale Corp.	55,743	30,059,413	0.7
Kroger Co. (The)	1,101,607	54,188,048	1.3
		84,247,461	2.0
HOUSEHOLD PRODUCTS			
Procter & Gamble Co. (The)	709,963	105,898,081	2.5
		368,655,137	8.6
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
Comcast Corp. - Class A	814,061	29,827,195	0.7
ENTERTAINMENT			
Walt Disney Co. (The)	199,741	19,548,652	0.4
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class A	2,229,266	225,133,573	5.3
Meta Platforms, Inc. - Class A	294,916	34,829,580	0.8
		259,963,153	6.1
WIRELESS TELECOMMUNICATION SERVICES			
T-Mobile US, Inc.	372,275	56,384,771	1.3
		365,723,771	8.5
ENERGY			
ENERGY EQUIPMENT & SERVICES			
Schlumberger NV	541,968	27,938,451	0.6
OIL, GAS & CONSUMABLE FUELS			
Chevron Corp.	318,850	58,448,393	1.4
EOG Resources, Inc.	746,414	105,938,539	2.5
EQT Corp.	594,016	25,192,219	0.6
Exxon Mobil Corp.	713,977	79,494,199	1.8
Occidental Petroleum Corp.	627,665	43,616,441	1.0
		312,689,791	7.3
		340,628,242	7.9
CONSUMER DISCRETIONARY			
HOTELS, RESTAURANTS & LEISURE			
Booking Holdings, Inc.	47,556	98,890,324	2.3
McDonald's Corp.	250,610	68,363,902	1.6
		167,254,226	3.9
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	574,547	55,466,768	1.3
SPECIALTY RETAIL			
Home Depot, Inc. (The)	256,163	82,994,250	1.9
		305,715,244	7.1
UTILITIES			
ELECTRIC UTILITIES			
NextEra Energy, Inc.	686,339	58,132,913	1.4
MATERIALS			
CHEMICALS			
FMC Corp.	371,360	48,514,471	1.1
REAL ESTATE			
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)			
SBA Communications Corp.	124,318	37,208,377	0.9
		4,142,753,811	96.6

	Rate	Date	Shares	Value (USD)	Net Assets %
OTHER TRANSFERABLE SECURITIES					
PREFERRED STOCKS					
CONSUMER STAPLES					
FOOD PRODUCTS					
Dream Holdings, Inc., Series 2 (a)	0.00%		257,130	$ 988,665	0.0
Dream Holdings, Inc., Series D (a)	0.00%		1,394,469	3,402,504	0.1
				4,391,169	0.1
Total Investments					
(cost $3,898,917,145)				$ 4,147,144,980	96.7%
Time Deposits					
ANZ, London(b)	1.57 %	–		168	0.0
HSBC, Hong Kong(b)	2.65 %	–		665,473	0.0
Scotiabank, Toronto(b)	2.60 %	–		8	0.0
SMBC, London(b)	(0.28)%	–		170,238	0.0
SMBC, London(b)	1.92 %	–		820,772	0.1
SMBC, Tokyo(b)	3.18 %	–		133,451,568	3.1
SMBC, Tokyo(b)	0.73 %	–		588,834	0.0
Total Time Deposits				135,697,061	3.2
Other assets less liabilities				6,210,322	0.1
Net Assets				$ 4,289,052,363	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	141	USD	91	12/05/2022	$ (4,554)
Brown Brothers Harriman & Co.+	CHF	27,363	USD	27,810	12/05/2022	(1,117,235)
Brown Brothers Harriman & Co.+	GBP	119	USD	144	12/05/2022	559
Brown Brothers Harriman & Co.+	GBP	47,780	USD	55,205	12/05/2022	(2,385,943)
Brown Brothers Harriman & Co.+	SGD	14,977	USD	10,676	12/05/2022	(330,159)
Brown Brothers Harriman & Co.+	USD	114	AUD	175	12/05/2022	4,671
Brown Brothers Harriman & Co.+	USD	27,569	CNH	27,138	12/05/2022	1,119,640
Brown Brothers Harriman & Co.+	USD	10,034	CNH	9,458	12/05/2022	(35,791)
Brown Brothers Harriman & Co.+	USD	74,074	GBP	63,609	12/05/2022	2,596,620
Brown Brothers Harriman & Co.+	USD	14,327	SGD	19,978	12/05/2022	354,895
Brown Brothers Harriman & Co.+	AUD	86	USD	56	12/12/2022	(2,056)
Brown Brothers Harriman & Co.+	EUR	979	USD	1,020	12/12/2022	417
Brown Brothers Harriman & Co.+	EUR	1,200,892	USD	1,216,041	12/12/2022	(34,576,892)
Brown Brothers Harriman & Co.+	SGD	44	USD	32	12/12/2022	(739)
Brown Brothers Harriman & Co.+	USD	78	AUD	118	12/12/2022	2,168
Brown Brothers Harriman & Co.+	USD	1,236,883	EUR	1,221,034	12/12/2022	34,710,808
Brown Brothers Harriman & Co.+	USD	638,662	EUR	613,170	12/12/2022	(102,243)
Brown Brothers Harriman & Co.+	USD	49	SGD	67	12/12/2022	851
Brown Brothers Harriman & Co.+	CZK	150	USD	6	12/27/2022	(67)
Brown Brothers Harriman & Co.+	PLN	320	USD	70	12/27/2022	(685)
Brown Brothers Harriman & Co.+	USD	300	CZK	7,130	12/27/2022	4,629
Brown Brothers Harriman & Co.+	USD	2,006	PLN	9,219	12/27/2022	35,475
Brown Brothers Harriman & Co.+	AUD	537	USD	358	12/28/2022	(7,002)
Brown Brothers Harriman & Co.+	USD	10,631	AUD	16,032	12/28/2022	264,442
						$ 531,809
					Appreciation	$ 39,095,175
					Depreciation	$ (38,563,366)

\+ Used for share class hedging purposes.

(a) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CHF – Swiss Franc
CNH – Chinese Yuan Renminbi (Offshore)
CZK – Czech Koruna
EUR – Euro
GBP – Great British Pound
PLN – Polish Zloty

SGD – Singapore Dollar
USD – United States Dollar

Glossary:
REIT – Real Estate Investment Trusts

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET							
GOVERNMENTS - TREASURIES							
AUSTRALIA							
	Australia Government Bond, Series 136	4.75%	04/21/2027	AUD	21,087	$ 15,162,289	1.5%
	Australia Government Bond, Series 144	3.75%	04/21/2037		869	583,862	0.1
	Australia Government Bond, Series 145	2.75%	06/21/2035		5,531	3,382,785	0.3
	Australia Government Bond, Series 150	3.00%	03/21/2047		997	572,769	0.1
						19,701,705	2.0
AUSTRIA							
	Republic of Austria Government Bond	0.90%	02/20/2032	EUR	24,163	21,794,391	2.2
BELGIUM							
	Kingdom of Belgium Government Bond, Series 76	1.90%	06/22/2038		1,015	946,532	0.1
	Kingdom of Belgium Government Bond, Series 84	1.45%	06/22/2037		3,270	2,891,436	0.3
	Kingdom of Belgium Government Bond, Series 96	2.75%	04/22/2039		5,058	5,264,072	0.5
						9,102,040	0.9
CANADA							
	Canadian Government Bond	1.25%	03/01/2027	CAD	9,620	6,582,294	0.7
	Canadian Government Bond	2.00%	12/01/2051		6,310	3,774,374	0.4
	Canadian Government Bond	2.25%	12/01/2029		2,652	1,890,812	0.2
	Canadian Government Bond	2.75%	09/01/2027		66,575	48,572,026	4.9
						60,819,506	6.2
CHINA							
	China Government Bond, Series INBK	2.75%	06/15/2029	CNY	30,000	4,167,360	0.4
	China Government Bond, Series INBK	3.01%	05/13/2028		16,000	2,267,746	0.2
	China Government Bond, Series INBK	3.39%	03/16/2050		7,110	998,922	0.1
	China Government Bond, Series INBK	3.81%	09/14/2050		63,120	9,561,841	1.0
						16,995,869	1.7
GERMANY							
	Bundesrepublik Deutschland Bundesanleihe	0.00%	08/15/2050	EUR	6,858	4,422,108	0.5
	Bundesrepublik Deutschland Bundesanleihe	0.25%	02/15/2029		37,167	34,986,639	3.5
	Bundesrepublik Deutschland Bundesanleihe	3.25%	07/04/2042		10,385	13,078,822	1.3
	Bundesrepublik Deutschland Bundesanleihe, Series G	0.00%	08/15/2050		2,390	1,544,443	0.2
						54,032,012	5.5
INDONESIA							
	Indonesia Treasury Bond, Series FR87	6.50%	02/15/2031	IDR	64,706,000	3,989,754	0.4
ITALY							
	Italy Buoni Poliennali Del Tesoro, Series 13Y	4.00%	04/30/2035	EUR	2,900	3,026,364	0.3
JAPAN							
	Japan Government Forty Year Bond, Series 15	1.00%	03/20/2062	JPY	1,105,950	6,577,405	0.7
	Japan Government Ten Year Bond, Series 332	0.60%	12/20/2023		1,030,100	7,512,975	0.7
	Japan Government Ten Year Bond, Series 335	0.50%	09/20/2024		1,720,550	12,579,045	1.3
	Japan Government Thirty Year Bond, Series 62	0.50%	03/20/2049		454,500	2,632,963	0.3
	Japan Government Thirty Year Bond, Series 65	0.40%	12/20/2049		575,800	3,228,632	0.3
	Japan Government Thirty Year Bond, Series 68	0.60%	09/20/2050		869,100	5,067,985	0.5
	Japan Government Thirty Year Bond, Series 74	1.00%	03/20/2052		180,850	1,157,472	0.1
	Japan Government Twenty Year Bond, Series 159	0.60%	12/20/2036		133,900	951,678	0.1
	Japan Government Twenty Year Bond, Series 171	0.30%	12/20/2039		248,250	1,601,157	0.2
	Japan Government Two Year Bond, Series 432	0.01%	01/01/2024		1,498,950	10,864,408	1.1
	Japan Government Two Year Bond, Series 433	0.01%	02/01/2024		1,655,450	11,998,329	1.2
						64,172,049	6.5
MALAYSIA							
	Malaysia Government Bond, Series 310	4.50%	04/15/2030	MYR	14,032	3,214,756	0.3
NEW ZEALAND							
	New Zealand Government Bond, Series 0433	3.50%	04/14/2033	NZD	16,986	10,185,015	1.0
	New Zealand Government Bond, Series 0532	2.00%	05/15/2032		7,208	3,803,227	0.4
						13,988,242	1.4
UNITED KINGDOM							
	United Kingdom Gilt	0.88%	01/31/2046	GBP	8,951	6,303,525	0.7
	United Kingdom Gilt	1.25%	10/22/2041		7,405	6,171,719	0.6
	United Kingdom Gilt	1.25%	07/31/2051		864	629,280	0.1
	United Kingdom Gilt	1.50%	07/31/2053		2,738	2,110,025	0.2
	United Kingdom Gilt	1.75%	09/07/2037		0^	201	0.0
						15,214,750	1.6
UNITED STATES							
	U.S. Treasury Bonds	1.13%	08/15/2040	USD	40,490	25,559,312	2.6
	U.S. Treasury Bonds	1.75%	08/15/2041		2,943	2,039,867	0.2
	U.S. Treasury Bonds	1.88%	02/15/2051		17,037	11,132,811	1.1
	U.S. Treasury Bonds	2.00%	08/15/2051		11,940	8,044,575	0.8
	U.S. Treasury Bonds	2.38%	02/15/2042		4,537	3,509,086	0.4
	U.S. Treasury Bonds(a)	4.50%	08/15/2039		4,930	5,321,319	0.5

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
U.S. Treasury Notes	0.25%	05/15/2024	USD	7,505	$ 7,044,146	0.7%
U.S. Treasury Notes	0.38%	08/15/2024		34,000	31,694,375	3.2
U.S. Treasury Notes	0.75%	05/31/2026		8,875	7,923,711	0.8
U.S. Treasury Notes	0.88%	01/31/2024		31,665	30,294,501	3.1
U.S. Treasury Notes	1.13%	02/28/2027		38,477	34,292,893	3.5
U.S. Treasury Notes	2.00%	11/15/2026		5,705	5,290,496	0.5
U.S. Treasury Notes	2.13%	05/31/2026		7,093	6,649,875	0.7
U.S. Treasury Notes	2.25%	02/15/2027		48,603	45,397,773	4.6
U.S. Treasury Notes(a)	2.75%	08/15/2032		18,428	16,999,738	1.7
					241,194,478	24.4
					527,245,916	53.4
CORPORATES - INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
AIB Group PLC	2.25%	04/04/2028	EUR	2,171	2,027,524	0.2
Australia & New Zealand Banking Group Ltd.	4.40%	05/19/2026	USD	730	690,437	0.1
Banco Santander SA	4.18%	03/24/2028		1,000	921,478	0.1
Bank of America Corp.	0.58%	08/24/2028	EUR	2,065	1,837,182	0.2
Bank of America Corp.	2.88%	10/22/2030	USD	360	306,644	0.0
Bank of America Corp.	3.19%	07/23/2030		285	248,596	0.0
Bank of America Corp.	3.56%	04/23/2027		290	273,709	0.0
Bank of America Corp.	3.97%	02/07/2030		360	331,079	0.0
Bank of Ireland Group PLC	6.75%	03/01/2033	EUR	167	175,393	0.0
Barclays PLC	5.26%	01/29/2034		582	614,626	0.1
Barclays PLC(b)	8.00%	03/15/2029	USD	2,043	1,919,229	0.2
BNP Paribas SA	1.90%	09/30/2028		1,420	1,161,878	0.1
BNP Paribas SA	2.16%	09/15/2029		920	743,769	0.1
BNP Paribas SA(b)	4.63%	02/25/2031		1,467	1,114,545	0.1
BNP Paribas SA(b)	7.75%	08/16/2029		704	688,578	0.1
CaixaBank SA	3.50%	04/06/2028	GBP	1,800	1,911,498	0.2
Citigroup, Inc., Series W(b)	4.00%	12/10/2025	USD	488	424,614	0.0
Citigroup, Inc., Series Y(b)	4.15%	11/15/2026		1,111	898,650	0.1
Commonwealth Bank of Australia	3.78%	03/14/2032		1,088	879,996	0.1
Cooperatieve Rabobank UA(b)	4.38%	06/29/2027	EUR	1,800	1,676,643	0.2
Cooperatieve Rabobank UA, Series G	4.63%	01/27/2028		1,900	2,025,002	0.2
Credit Suisse Group AG	4.19%	04/01/2031	USD	1,786	1,364,930	0.1
Credit Suisse Group AG	6.37%	07/15/2026		1,049	980,246	0.1
Credit Suisse Group AG	7.75%	03/01/2029	EUR	460	472,744	0.0
Danske Bank A/S	0.75%	06/09/2029		1,349	1,155,935	0.1
Danske Bank A/S	1.62%	09/11/2026	USD	200	172,789	0.0
Danske Bank A/S	3.24%	12/20/2025		592	549,914	0.1
Danske Bank A/S	4.30%	04/01/2028		1,457	1,326,272	0.1
Deutsche Bank AG	1.88%	02/23/2028	EUR	2,400	2,195,757	0.2
Deutsche Bank AG/New York NY	6.12%	07/14/2026	USD	150	147,568	0.0
Discover Financial Services	6.70%	11/29/2032		793	806,842	0.1
Goldman Sachs Group, Inc. (The)	3.63%	10/29/2029	GBP	1,261	1,366,877	0.1
Goldman Sachs Group, Inc. (The), Series V(b)	4.13%	11/10/2026	USD	818	662,777	0.1
HSBC Holdings PLC(b)	4.60%	12/17/2030		1,411	1,038,400	0.1
HSBC Holdings PLC	5.21%	08/11/2028		1,498	1,437,069	0.1
HSBC Holdings PLC(b)	6.38%	03/30/2025		850	806,165	0.1
HSBC Holdings PLC	7.34%	11/03/2026		1,889	1,964,393	0.2
ING Groep NV(b)	6.75%	04/16/2024		715	689,782	0.1
Intesa Sanpaolo SpA	5.02%	06/26/2024		480	462,190	0.0
Intesa Sanpaolo SpA	5.71%	01/15/2026		1,846	1,773,826	0.2
Intesa Sanpaolo SpA	7.00%	11/21/2025		307	310,691	0.0
JPMorgan Chase & Co.	1.09%	03/11/2027	EUR	1,343	1,280,984	0.1
JPMorgan Chase & Co.	4.57%	06/14/2030	USD	2,377	2,266,996	0.2
Lloyds Banking Group PLC(b)	7.50%	06/27/2024		666	649,777	0.1
Lloyds Banking Group PLC	7.95%	11/15/2033		718	750,874	0.1
Morgan Stanley	0.41%	10/29/2027	EUR	2,185	1,980,947	0.2
Morgan Stanley	4.81%	10/25/2028		2,015	2,171,311	0.2
Nationwide Building Society	6.17%	12/07/2027	GBP	627	758,656	0.1
NatWest Group PLC	0.78%	02/26/2030	EUR	2,295	1,890,599	0.2
NatWest Group PLC	4.89%	05/18/2029	USD	255	237,714	0.0
NatWest Group PLC	7.47%	11/10/2026		609	632,060	0.1
Santander Holdings USA, Inc.	2.49%	01/06/2028		790	685,598	0.1
Santander UK Group Holdings PLC	6.83%	11/21/2026		1,196	1,201,886	0.1
Skandinaviska Enskilda Banken AB(b)	6.88%	12/30/2170		600	573,954	0.1
Societe Generale SA	2.80%	01/19/2028		2,546	2,186,806	0.2
Standard Chartered PLC	2.61%	01/12/2028		1,729	1,472,161	0.2
Standard Chartered PLC(b) (c)	5.92%	01/30/2027		2,000	1,485,970	0.2
Swedbank AB	3.63%	08/23/2032	EUR	846	828,288	0.1
UBS Group AG(c)	4.31%	05/12/2026	USD	2,835	2,828,242	0.3
UniCredit SpA	1.98%	06/03/2027		268	225,534	0.0
UniCredit SpA	2.57%	09/22/2026		1,928	1,677,307	0.2

		Rate	Date	Principal (000)		Value (USD)	Net Assets %
	UniCredit SpA	3.13%	06/03/2032	USD	1,440	$ 1,083,711	0.1%
						67,425,612	6.8
BROKERAGE							
	Charles Schwab Corp. (The), Series I(b)	4.00%	06/01/2026		2,317	1,968,073	0.2
FINANCE							
	Air Lease Corp.	2.10%	09/01/2028		400	325,684	0.1
	Air Lease Corp.	2.88%	01/15/2026		279	257,076	0.0
	Air Lease Corp.	3.25%	03/01/2025		81	76,814	0.0
	Air Lease Corp.	3.63%	04/01/2027		120	110,185	0.0
	Air Lease Corp.	4.63%	10/01/2028		212	198,093	0.0
	Aircastle Ltd.	2.85%	01/26/2028		1,210	984,461	0.1
	Aircastle Ltd.	4.25%	06/15/2026		840	783,099	0.1
	Aircastle Ltd.	5.25%	08/11/2025		861	825,173	0.1
	Aviation Capital Group LLC	1.95%	01/30/2026		78	68,177	0.0
	Aviation Capital Group LLC	1.95%	09/20/2026		310	261,539	0.0
	Aviation Capital Group LLC	3.50%	11/01/2027		212	182,453	0.0
	Aviation Capital Group LLC	4.13%	08/01/2025		6	5,577	0.0
	Aviation Capital Group LLC	4.38%	01/30/2024		300	293,311	0.0
	Aviation Capital Group LLC	4.88%	10/01/2025		147	138,566	0.0
	Aviation Capital Group LLC	5.50%	12/15/2024		841	825,046	0.1
	Synchrony Financial	2.88%	10/28/2031		1,467	1,111,193	0.1
	Synchrony Financial	3.95%	12/01/2027		701	629,029	0.1
						7,075,476	0.7
INSURANCE							
	Allianz SE	2.12%	07/08/2050	EUR	2,500	2,167,927	0.2
	Assicurazioni Generali SpA	5.80%	07/06/2032		431	466,951	0.1
	Credit Agricole Assurances SA	4.75%	09/27/2048		900	904,875	0.1
	Liberty Mutual Group, Inc.	3.63%	05/23/2059		1,120	1,023,343	0.1
	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.25%	05/26/2049		900	857,080	0.1
	Nationwide Mutual Insurance Co.	9.38%	08/15/2039	USD	345	447,030	0.0
	Voya Financial, Inc.	5.65%	05/15/2053		1,876	1,824,213	0.2
	Zurich Finance Ireland Designated Activity Co.	3.00%	04/19/2051		1,385	1,050,056	0.1
						8,741,475	0.9
OTHER FINANCE							
	Digital Dutch Finco BV	1.50%	03/15/2030	EUR	1,135	955,275	0.1
REITs							
	American Tower Corp.	0.88%	05/21/2029		3,095	2,648,468	0.3
	Annington Funding PLC	3.18%	07/12/2029	GBP	845	859,928	0.1
	Digital Dutch Finco BV	1.00%	01/15/2032	EUR	638	486,108	0.0
	Digital Euro Finco LLC	2.50%	01/16/2026		1,646	1,606,625	0.2
	Equinix, Inc.	1.00%	09/15/2025	USD	2,150	1,919,435	0.2
	Essential Properties LP	2.95%	07/15/2031		1,757	1,279,195	0.1
	GLP Capital LP/GLP Financing II, Inc.	3.25%	01/15/2032		2,412	1,920,169	0.2
	Heimstaden Bostad Treasury BV	1.00%	04/13/2028	EUR	1,125	911,090	0.1
	Office Properties Income Trust	3.45%	10/15/2031	USD	86	56,769	0.0
	Omega Healthcare Investors, Inc.	3.25%	04/15/2033		1,413	1,038,173	0.1
	Omega Healthcare Investors, Inc.	3.63%	10/01/2029		220	182,363	0.0
	SBB Treasury Oyj	0.75%	12/14/2028	EUR	1,369	863,886	0.1
	SBB Treasury Oyj	1.13%	11/26/2029		204	129,070	0.0
	WPC Eurobond BV	1.35%	04/15/2028		1,063	946,032	0.1
						14,847,311	1.5
						101,013,222	10.2
INDUSTRIAL							
BASIC							
	Glencore Capital Finance DAC	1.13%	03/10/2028		471	422,669	0.1
COMMUNICATIONS - MEDIA							
	Charter Communications Operating LLC/ Charter Communications Operating Capital	5.13%	07/01/2049	USD	340	269,732	0.0
	Charter Communications Operating LLC/ Charter Communications Operating Capital	5.38%	05/01/2047		490	404,590	0.1
	Discovery Communications LLC	4.13%	05/15/2029		434	382,296	0.0
	Discovery Communications LLC	4.65%	05/15/2050		376	271,978	0.0
	Discovery Communications LLC	5.20%	09/20/2047		1,288	1,001,577	0.1
	Discovery Communications LLC	5.30%	05/15/2049		554	435,344	0.1
	Netflix, Inc.	3.63%	05/15/2027	EUR	836	853,923	0.1
	Netflix, Inc.	4.63%	05/15/2029		793	824,173	0.1
	Omnicom Group, Inc.	2.45%	04/30/2030	USD	1,653	1,376,967	0.1
	Paramount Global	4.20%	05/19/2032		1,211	1,005,365	0.1
	Time Warner Entertainment Co. LP	8.38%	07/15/2033		1,677	1,879,691	0.2
	ViacomCBS, Inc.	5.50%	05/15/2033		1,435	1,309,223	0.1
	Warnermedia Holdings, Inc.	3.76%	03/15/2027		683	622,339	0.1
	Weibo Corp.	3.38%	07/08/2030		1,382	1,009,966	0.1
						11,647,164	1.2

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
COMMUNICATIONS - TELECOMMUNICATIONS						
Bell Telephone Co. Of Canada Or	5.85%	11/10/2032	CAD	1,532	$ 1,226,233	0.1%
Bell Telephone Co. of Canada or Bell Canada (The)	3.00%	03/17/2031		388	255,189	0.0
British Telecommunications PLC	9.63%	12/15/2030	USD	862	1,029,402	0.1
CK Hutchison Group Telecom Finance SA	0.75%	04/17/2026	EUR	1,932	1,826,557	0.2
CK Hutchison Group Telecom Finance SA	1.13%	10/17/2028		1,275	1,125,544	0.1
Deutsche Telekom International Finance BV	8.88%	11/27/2028	GBP	1,235	1,802,452	0.2
TELUS Corp.	5.25%	11/15/2032	CAD	1,959	1,492,697	0.2
Verizon Communications, Inc.	4.25%	10/31/2030	EUR	2,386	2,601,041	0.3
Vodafone Group PLC	4.20%	12/13/2027	AUD	110	70,914	0.0
					11,430,029	1.2
CONSUMER CYCLICAL - AUTOMOTIVE						
General Motors Financial Co., Inc.	0.85%	02/26/2026	EUR	2,721	2,562,612	0.3
Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	USD	1,848	1,650,112	0.2
Harley-Davidson Financial Services, Inc.	3.35%	06/08/2025		496	467,758	0.0
Hyundai Capital America	1.80%	01/10/2028		1,786	1,459,174	0.2
Hyundai Capital America	2.10%	09/15/2028		459	372,292	0.0
Lear Corp.	3.50%	05/30/2030		134	114,364	0.0
Volkswagen Financial Services AG	0.88%	01/31/2028	EUR	1,180	1,049,342	0.1
Volkswagen International Finance NV	0.88%	09/22/2028		1,100	966,984	0.1
Volkswagen International Finance NV(b)	3.50%	06/17/2025		200	193,411	0.0
Volkswagen International Finance NV(b)	3.75%	12/28/2027		1,300	1,177,842	0.1
					10,013,891	1.0
CONSUMER CYCLICAL - OTHER						
MDC Holdings, Inc.	2.50%	01/15/2031	USD	1,279	908,164	0.1
MDC Holdings, Inc.	6.00%	01/15/2043		1,632	1,314,479	0.1
					2,222,643	0.2
CONSUMER CYCLICAL - RETAILERS						
AutoNation, Inc.	3.80%	11/15/2027		914	826,480	0.1
AutoNation, Inc.	3.85%	03/01/2032		70	57,933	0.0
AutoNation, Inc.	4.75%	06/01/2030		221	200,288	0.0
					1,084,701	0.1
CONSUMER NON-CYCLICAL						
Altria Group, Inc.	3.13%	06/15/2031	EUR	2,027	1,821,576	0.2
British American Tobacco PLC, Series 5.25(b)	3.00%	09/27/2026		1,640	1,372,961	0.1
Imperial Brands Finance Netherlands BV	1.75%	03/18/2033		1,436	1,062,863	0.1
					4,257,400	0.4
ENERGY						
BP Capital Markets PLC(b)	3.25%	03/22/2026		295	282,964	0.0
BP Capital Markets PLC(b)	3.63%	03/22/2029		1,595	1,428,444	0.1
Continental Resources, Inc./OK	2.88%	04/01/2032	USD	1,492	1,135,509	0.1
Continental Resources, Inc./OK	5.75%	01/15/2031		1,420	1,342,991	0.1
Devon Energy Corp.	5.60%	07/15/2041		1,679	1,623,481	0.2
Ecopetrol SA	5.88%	09/18/2023		1	987	0.0
Ecopetrol SA	5.88%	11/02/2051		1,610	1,064,210	0.1
Ecopetrol SA	6.88%	04/29/2030		277	247,638	0.0
Enbridge Energy Partners LP.	7.38%	10/15/2045		1,815	2,066,383	0.2
Enbridge Pipelines, Inc.	2.82%	05/12/2031	CAD	702	449,656	0.1
Enbridge, Inc.	6.10%	11/09/2032		672	539,280	0.1
Energy Transfer LP	6.25%	04/15/2049	USD	2,055	1,943,398	0.2
Eni SpA, Series NC9(b)	2.75%	02/11/2030	EUR	1,305	1,062,639	0.1
Eni SpA, Series NC9(b)	3.38%	07/13/2029		621	541,401	0.1
EQT Corp.	5.70%	04/01/2028	USD	491	492,911	0.1
Kinder Morgan Energy Partners LP.	7.30%	08/15/2033		1,300	1,422,422	0.1
Marathon Oil Corp.	4.40%	07/15/2027		356	344,271	0.0
ONEOK Partners LP	6.13%	02/01/2041		79	75,660	0.0
ONEOK, Inc.	6.10%	11/15/2032		204	208,544	0.0
ONEOK, Inc.	6.35%	01/15/2031		1,832	1,887,732	0.2
Plains All American Pipeline LP/PAA Finance Corp.	3.55%	12/15/2029		2,107	1,841,056	0.2
Suncor Energy, Inc.	6.50%	06/15/2038		1,033	1,075,478	0.1
Suncor Energy, Inc.	6.85%	06/01/2039		929	997,810	0.1
TotalEnergies SE, Series .(b)	2.00%	01/17/2027	EUR	2,150	1,934,708	0.2
TotalEnergies SE, Series NC7(b)	1.63%	10/25/2027		671	575,342	0.1
TransCanada PipeLines Ltd.	5.33%	05/12/2032	CAD	1,374	1,049,918	0.1
TransCanada PipeLines Ltd.	7.63%	01/15/2039	USD	744	872,367	0.1
Var Energi ASA	7.50%	01/15/2028		773	789,964	0.1
Var Energi ASA	8.00%	11/15/2032		1,144	1,196,370	0.1
Williams Cos., Inc. (The)	8.75%	03/15/2032		1,116	1,343,586	0.1
					29,837,120	3.0
SERVICES						
Booking Holdings, Inc.	4.50%	11/15/2031	EUR	1,218	1,334,796	0.1
Expedia Group, Inc.	3.25%	02/15/2030	USD	1,650	1,413,014	0.2
Global Payments, Inc.	5.30%	08/15/2029		1,244	1,207,430	0.1
					3,955,240	0.4

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
TECHNOLOGY						
Broadcom, Inc.	4.15%	04/15/2032	USD	1,534	$ 1,356,974	0.2%
Dell International LLC/EMC Corp.	8.35%	07/15/2046		309	360,813	0.0
Entegris Escrow Corp.	4.75%	04/15/2029		1,445	1,307,246	0.1
Fidelity National Information Services, Inc.	0.63%	12/03/2025	EUR	128	122,450	0.0
Fidelity National Information Services, Inc.	1.00%	12/03/2028		2,373	2,102,282	0.2
Fidelity National Information Services, Inc.	1.50%	05/21/2027		247	234,802	0.0
Fiserv, Inc.	1.63%	07/01/2030		2,900	2,575,242	0.3
Honeywell International, Inc.	4.13%	11/02/2034		3,230	3,467,470	0.4
HP, Inc.	5.50%	01/15/2033	USD	1,715	1,638,014	0.2
Intel Corp.	5.05%	08/05/2062		1,387	1,268,938	0.1
Kyndryl Holdings, Inc.	2.05%	10/15/2026		1,576	1,282,803	0.1
QUALCOMM, Inc.	6.00%	05/20/2053		1,415	1,544,991	0.2
Western Digital Corp.	2.85%	02/01/2029		334	265,714	0.0
Western Digital Corp.	3.10%	02/01/2032		1,812	1,346,685	0.1
					18,874,424	1.9
TRANSPORTATION - AIRLINES						
Southwest Airlines Co.	2.63%	02/10/2030		500	417,286	0.0
TRANSPORTATION - SERVICES						
ENA Master Trust	4.00%	05/19/2048		221	145,446	0.0
FedEx Corp.	0.45%	05/04/2029	EUR	1,934	1,630,793	0.2
Heathrow Funding Ltd.	2.75%	10/13/2029	GBP	994	1,005,848	0.1
					2,782,087	0.3
					96,944,654	9.8
UTILITY						
ELECTRIC						
AES Panama Generation Holdings SRL	4.38%	05/31/2030	USD	505	422,559	0.0
Cadent Finance PLC	0.63%	03/19/2030	EUR	830	693,901	0.1
E.ON International Finance BV	6.25%	06/03/2030	GBP	1,320	1,686,101	0.1
Electricite de France SA(b)	2.88%	12/15/2026	EUR	1,200	1,040,226	0.1
Electricite de France SA.	4.38%	10/12/2029		1,000	1,051,893	0.1
Enel Finance International NV	7.50%	10/14/2032	USD	1,636	1,752,535	0.2
Iberdrola International BV, Series NC6(b)	1.45%	11/09/2026	EUR	2,100	1,857,327	0.2
Orsted A/S	4.88%	01/12/2032	GBP	1,398	1,699,534	0.2
					10,204,076	1.0
OTHER UTILITY						
Severn Trent Utilities Finance PLC	4.63%	11/30/2034		221	260,660	0.0
Suez Saca	1.88%	05/24/2027	EUR	1,900	1,826,108	0.2
Suez SACA	4.63%	11/03/2028		700	754,442	0.1
Thames Water Utilities Finance PLC.	6.75%	11/16/2028	GBP	1,260	1,623,061	0.2
					4,464,271	0.5
					14,668,347	1.5
					212,626,223	21.5
INFLATION-LINKED SECURITIES						
UNITED STATES						
U.S. Treasury Inflation Index	0.13%	07/15/2024	USD	33,716	32,719,841	3.3
U.S. Treasury Inflation Index	0.13%	10/15/2026		17,365	16,498,089	1.7
					49,217,930	5.0
MORTGAGE PASS-THROUGHS						
AGENCY FIXED RATE 30-YEAR						
Federal Home Loan Mortgage Corp., Series 2020	2.50%	05/01/2050		3,073	2,661,014	0.3
Federal Home Loan Mortgage Corp., Series 2020	2.50%	07/01/2050		1,427	1,239,809	0.1
Federal National Mortgage Association, Series 2012	3.50%	02/01/2042		211	198,293	0.0
Federal National Mortgage Association, Series 2012	3.50%	11/01/2042		2,232	2,094,663	0.2
Federal National Mortgage Association, Series 2012	3.50%	01/01/2043		376	354,484	0.0
Federal National Mortgage Association, Series 2013	3.50%	04/01/2043		1,284	1,211,268	0.1
Federal National Mortgage Association, Series 2018	3.50%	03/01/2048		622	582,647	0.1
Federal National Mortgage Association, Series 2020	2.50%	07/01/2050		4,785	4,169,472	0.4
Federal National Mortgage Association, Series 2020	2.50%	10/01/2050		2,294	1,991,149	0.2
Government National Mortgage Association, Series 2022	4.50%	12/01/2052		6,403	6,272,188	0.6
Uniform Mortgage-Backed Security, Series 2022	2.50%	12/01/2052		2,038	1,741,902	0.2
Uniform Mortgage-Backed Security, Series 2022	3.00%	12/01/2052		5,409	4,788,233	0.5
Uniform Mortgage-Backed Security, Series 2022	3.50%	12/01/2052		2,489	2,280,649	0.2
Uniform Mortgage-Backed Security, Series 2022	4.00%	12/01/2052		4,644	4,394,622	0.5
Uniform Mortgage-Backed Security, Series 2022	4.50%	12/01/2052		5,971	5,812,398	0.6
					39,792,791	4.0
CORPORATES - NON-INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
Banco Bilbao Vizcaya Argentaria SA, Series 9(b).	6.50%	03/05/2025		2,000	1,895,560	0.2

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	Credit Suisse Group AG(b)	7.50%	07/17/2023	USD	1,702	$ 1,350,526	0.1%
	Societe Generale SA(b)	7.88%	12/18/2023		2,320	2,285,200	0.2
						5,531,286	0.5
FINANCE							
	SLM Corp.	4.20%	10/29/2025		905	830,330	0.1
OTHER FINANCE							
	Motion Finco SARL	7.00%	05/15/2025	EUR	860	893,979	0.1
REITs							
	Vivion Investments SARL	3.00%	08/08/2024		1,300	1,193,250	0.1
	Vivion Investments SARL	3.50%	11/01/2025		500	434,172	0.1
						1,627,422	0.2
						8,883,017	0.9
INDUSTRIAL							
BASIC							
	INEOS Quattro Finance 2 PLC	2.50%	01/15/2026		1,417	1,297,512	0.2
	Rimini Bidco SpA(c)	6.25%	12/14/2026		1,415	1,292,916	0.1
						2,590,428	0.3
COMMUNICATIONS - MEDIA							
	DISH DBS Corp.	5.25%	12/01/2026	USD	1,539	1,321,053	0.1
	DISH DBS Corp.	5.75%	12/01/2028		1,066	868,661	0.1
						2,189,714	0.2
CONSUMER CYCLICAL - AUTOMOTIVE							
	Faurecia SE	7.25%	06/15/2026	EUR	1,905	2,029,671	0.2
	ZF Finance GmbH	2.00%	05/06/2027		2,000	1,766,956	0.2
						3,796,627	0.4
CONSUMER CYCLICAL - ENTERTAINMENT							
	Carnival Corp.	4.00%	08/01/2028	USD	671	558,607	0.1
	Carnival PLC	1.00%	10/28/2029	EUR	1,640	719,617	0.1
	Royal Caribbean Cruises Ltd.	8.25%	01/15/2029	USD	1,298	1,314,225	0.1
						2,592,449	0.3
CONSUMER CYCLICAL - OTHER							
	Allwyn Entertainment Financing UK PLC(c)	5.89%	02/15/2028	EUR	1,351	1,368,011	0.1
CONSUMER CYCLICAL - RESTAURANTS							
	Stonegate Pub Co. Financing 2019 PLC.	8.25%	07/31/2025	GBP	795	869,710	0.1
CONSUMER NON-CYCLICAL							
	Grifols SA	1.63%	02/15/2025	EUR	406	395,421	0.0
SERVICES							
	Verisure Holding AB	3.25%	02/15/2027		1,360	1,224,922	0.1
TECHNOLOGY							
	Cedacri Mergeco SpA(c)	6.39%	05/15/2028		440	426,481	0.1
						15,453,763	1.6
UTILITY							
ELECTRIC							
	EDP - Energias de Portugal SA, Series NC5.	1.50%	03/14/2082		1,700	1,446,305	0.1
						25,783,085	2.6
GOVERNMENTS - SOVEREIGN BONDS							
COLOMBIA							
	Colombia Government International Bond	3.88%	04/25/2027	USD	2,690	2,357,112	0.2
FRANCE							
	Dexia Credit Local SA	0.00%	01/21/2028	EUR	3,500	3,174,408	0.3
	Dexia Credit Local SA	0.01%	01/22/2027		800	745,638	0.1
	Dexia Credit Local SA	0.50%	01/17/2025		700	694,387	0.1
						4,614,433	0.5
GERMANY							
	Kreditanstalt fuer Wiederaufbau	3.20%	09/11/2026	AUD	710	469,002	0.1
	Kreditanstalt fuer Wiederaufbau	4.10%	02/20/2026		7,170	4,897,436	0.5
	Landwirtschaftliche Rentenbank	0.00%	11/27/2029	EUR	3,586	3,138,636	0.3
						8,505,074	0.9
HUNGARY							
	Hungary Government International Bond	5.00%	02/22/2027		2,808	2,907,103	0.3
INDONESIA							
	Indonesia Government International Bond	1.00%	07/28/2029		785	653,650	0.1
	Indonesia Government International Bond	3.38%	07/30/2025		1,511	1,557,409	0.1
						2,211,059	0.2
PANAMA							
	Panama Government International Bond	6.40%	02/14/2035	USD	1,857	1,931,280	0.2
						22,526,061	2.3

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
COLLATERALIZED MORTGAGE OBLIGATIONS						
RISK SHARE FLOATING RATE						
Bellemeade Re Ltd.						
Series 2019-2A, Class M2(c)	7.14%	04/25/2029	USD	1,300	$ 1,254,942	0.1%
Series 2019-3A, Class M1B(c)	5.64%	07/25/2029		110	110,386	0.0
Series 2020-3A, Class M1C(c)	7.74%	10/25/2030		670	665,774	0.1
Connecticut Avenue Securities Trust						
Series 2019-R03, Class 1M2(c)	6.17%	09/25/2031		107	107,057	0.0
Series 2019-R06, Class 2M2(c)	6.14%	09/25/2039		13	12,982	0.0
Series 2020-R01, Class 1M2(c)	6.07%	01/25/2040		327	321,480	0.0
Series 2021-R01, Class 1M1(c)	4.27%	10/25/2041		55	54,518	0.0
Series 2021-R01, Class 1M2(c)	5.07%	10/25/2041		144	138,372	0.0
Series 2021-R03, Class 1M1(c)	4.37%	12/25/2041		798	784,083	0.1
Series 2022-R01, Class 1M2(c)	5.42%	12/25/2041		1,528	1,420,784	0.2
Series 2022-R02, Class 2M2(c)	6.52%	01/25/2042		3,173	2,938,460	0.3
Eagle Re Ltd., Series 2021-2, Class M1B(c)	5.60%	04/25/2034		632	614,020	0.1
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes						
Series 2013-DN2, Class M2(c)	8.27%	11/25/2023		323	327,567	0.0
Series 2019-DNA3, Class M2(c)	6.07%	07/25/2049		45	44,265	0.0
Series 2019-DNA4, Class M2(c)	5.97%	10/25/2049		23	22,909	0.0
Series 2020-DNA1, Class M2(c)	5.72%	01/25/2050		52	51,777	0.0
Series 2020-HQA2, Class M2(c)	7.12%	03/25/2050		250	249,636	0.0
Series 2021-DNA3, Class M2(c)	5.62%	10/25/2033		1,101	1,039,183	0.1
Series 2021-DNA5, Class M2(c)	5.17%	01/25/2034		495	483,477	0.1
Series 2021-DNA6, Class M1(c)	4.35%	10/25/2041		111	109,142	0.0
Series 2021-HQA4, Class M1(c)	4.47%	12/25/2041		1,596	1,498,637	0.2
Series 2021-HQA4, Class M2(c)	5.87%	12/25/2041		2,692	2,277,593	0.2
Federal National Mortgage Association Connecticut Avenue Securities						
Series 2014-C04, Class 1M2(c)	8.92%	11/25/2024		364	373,339	0.1
Series 2014-C04, Class 2M2(c)	9.02%	11/25/2024		66	66,411	0.0
Series 2015-C01, Class 1M2(c)	8.32%	02/25/2025		119	121,106	0.0
Series 2015-C02, Class 1M2(c)	8.02%	05/25/2025		200	200,276	0.0
Series 2015-C03, Class 1M2(c)	9.02%	07/25/2025		345	349,407	0.0
Series 2015-C04, Class 1M2(c)	9.72%	04/25/2028		17	17,941	0.0
Series 2015-C04, Class 2M2(c)	9.57%	04/25/2028		661	678,678	0.1
Series 2016-C01, Class 2M2(c)	10.97%	08/25/2028		452	469,603	0.1
Series 2016-C02, Class 1M2(c)	10.02%	09/25/2028		355	365,840	0.0
Series 2018-C01, Class 1B1(c)	7.57%	07/25/2030		242	239,822	0.0
Series 2021-R02, Class 2M2(c)	5.52%	11/25/2041		1,170	1,052,598	0.1
Home Re Ltd., Series 2019-1, Class M1(c)	5.69%	05/25/2029		772	768,194	0.1
PMT Credit Risk Transfer Trust, Series 2019-2R, Class A(c)	6.80%	05/27/2023		703	671,355	0.1
Radnor Re Ltd., Series 2019-1, Class M1B(c)	5.97%	02/25/2029		989	968,121	0.1
Traingle Re Ltd., Series 2021-3, Class M1A(c)	5.45%	02/25/2034		1,267	1,236,339	0.1
					22,106,074	2.3
NON-AGENCY FIXED RATE						
Alternative Loan Trust						
Series 2006-J1, Class 1A11	5.50%	02/25/2036		151	107,986	0.0
Series 2007-15CB, Class A19	5.75%	07/25/2037		197	121,563	0.0
					229,549	0.0
NON-AGENCY FLOATING RATE						
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2006-AR4, Class A2(c)	4.42%	12/25/2036		153	54,919	0.0
					22,390,542	2.3
COVERED BONDS						
Bank of Nova Scotia (The)	0.01%	01/14/2027	EUR	1,803	1,667,910	0.2
BPCE SFH SA	3.13%	01/24/2028		1,700	1,792,583	0.2
Caisse Francaise de Financement Local	3.13%	11/16/2027		2,400	2,534,711	0.3
Cie de Financement Foncier SA	3.13%	05/18/2027		4,100	4,317,998	0.4
Commonwealth Bank of Australia	0.75%	02/28/2028		2,444	2,272,351	0.2
DNB Boligkreditt AS	0.63%	06/19/2025		775	763,593	0.1
National Australia Bank Ltd.	0.63%	03/16/2027		1,350	1,273,323	0.1
Royal Bank of Canada	0.63%	03/23/2026		3,475	3,362,166	0.3
Toronto-Dominion Bank (The)	0.86%	03/24/2027		331	316,694	0.0
					18,301,329	1.8
SUPRANATIONALS						
European Investment Bank	0.75%	07/15/2027	AUD	2,735	1,597,068	0.2
European Investment Bank	1.80%	01/19/2027		3,015	1,875,682	0.2
Inter-American Development Bank	2.50%	04/14/2027		1,305	829,024	0.1
Inter-American Development Bank	2.70%	01/29/2026		1,295	844,897	0.1
Inter-American Development Bank	4.25%	06/11/2026		2,368	1,620,842	0.2
International Bank for Reconstruction & Development	3.00%	10/19/2026		1,341	879,769	0.1
International Bank for Reconstruction & Development, Series GDIF	0.01%	04/24/2028	EUR	2,651	2,404,858	0.2

	Rate	Date	Shares/Principal (-)/(000)		Value (USD)	Net Assets %
International Finance Corp.	4.45%	05/14/2027	AUD	3,498	$ 2,411,188	0.2%
					12,463,328	1.3
GOVERNMENTS - SOVEREIGN AGENCIES						
CANADA						
Export Development Canada	0.50%	02/25/2027	EUR	655	626,067	0.1
JAPAN						
Development Bank of Japan, Inc., Series G	0.01%	09/09/2025		2,590	2,489,182	0.2
NETHERLANDS						
BNG Bank NV	0.75%	01/24/2029		756	705,211	0.1
BNG Bank NV	3.50%	07/19/2027	AUD	7,534	4,945,206	0.5
					5,650,417	0.6
					8,765,666	0.9
LOCAL GOVERNMENTS - PROVINCIAL BONDS						
CANADA						
Province of Ontario Canada	2.70%	06/02/2029	CAD	4,345	3,064,747	0.3
Province of Quebec Canada	0.88%	05/04/2027	EUR	3,497	3,358,895	0.4
Province of Quebec Canada	3.65%	05/20/2032	CAD	1,558	1,155,080	0.1
					7,578,722	0.8
COLLATERALIZED LOAN OBLIGATIONS						
CLO - FLOATING RATE						
AGL CLO 10 Ltd. Series 2021-10A, Class A (c)	5.21%	04/15/2034	USD	1,800	1,744,862	0.2
Golub Capital Partners 48 LP Series 2020-48A, Class A1 (c)	5.39%	04/17/2033		460	447,864	0.0
New Mountain CLO 3 Ltd. Series CLO-3A, Class A (c)	5.42%	10/20/2034		1,933	1,863,709	0.2
Neuberger Berman Loan Advisers CLO 43 Ltd. Series 2021-43A, Class A (c)	5.21%	07/17/2035		2,960	2,878,459	0.3
					6,934,894	0.7
COMMERCIAL MORTGAGE-BACKED SECURITIES						
NON-AGENCY FIXED RATE CMBS						
GS Mortgage Securities Trust Series 2011-GC5, Class D	5.30%	08/10/2044		85	34,935	0.0
Series 2013-G1, Class A2	3.56%	04/10/2031		174	172,405	0.0
JPMBB Commercial Mortgage Securities Trust, Series 2014-C22, Class AS	4.11%	09/15/2047		1,000	955,841	0.1
LSTAR Commercial Mortgage Trust, Series 2016-4, Class A2	2.58%	03/10/2049		75	74,341	0.0
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class D	4.23%	05/15/2046		300	273,967	0.0
WF-RBS Commercial Mortgage Trust, Series 2013-C11, Class B	3.71%	03/15/2045		1,758	1,725,183	0.2
					3,236,672	0.3
NON-AGENCY FLOATING RATE CMBS						
BHMS, Series 2018-ATLS, Class A(c)	5.13%	07/15/2035		1,901	1,822,283	0.2
Natixis Commercial Mortgage Securities Trust, Series 2022-JERI, Class A(c)	5.20%	01/15/2039		1,278	1,218,141	0.1
					3,040,424	0.3
					6,277,096	0.6
INVESTMENT COMPANIES						
FUNDS AND INVESTMENT TRUSTS						
AB SICAV I - Sustainable Global Thematic Credit Portfolio				63,000	5,394,751	0.5
EMERGING MARKETS - CORPORATE BONDS						
FINANCIAL INSTITUTIONS						
OTHER FINANCE						
OEC Finance Ltd.(d)	4.38%	10/25/2029	USD	337	7,154	0.0
OEC Finance Ltd.(d)	5.25%	12/27/2033		161	3,698	0.0
					10,852	0.0
INDUSTRIAL						
BASIC						
Braskem Idesa SAPI	6.99%	02/20/2032		796	560,185	0.0
Cia de Minas Buenaventura SAA	5.50%	07/23/2026		750	647,250	0.1
Volcan Cia Minera SAA.	4.38%	02/11/2026		133	113,366	0.0
					1,320,801	0.1
COMMUNICATIONS - MEDIA						
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030		922	754,496	0.1
CONSUMER NON-CYCLICAL						
Natura & Co., Luxembourg Holdings SARL.	6.00%	04/19/2029		1,223	1,019,523	0.1
ENERGY						
Greenko Dutch BV.	3.85%	03/29/2026		191	163,066	0.0
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026		295	264,025	0.0

		Rate	Date	Shares/Principal (-)/(000)		Value (USD)	Net Assets %
	Leviathan Bond Ltd.	6.13%	06/30/2025	USD	589	$ 577,301	0.1%
						1,004,392	0.1
						4,099,212	0.4
UTILITY							
ELECTRIC							
	Adani Green Energy Ltd.	4.38%	09/08/2024		515	460,925	0.1
	JSW Hydro Energy Ltd.	4.13%	05/18/2031		500	423,621	0.0
						884,546	0.1
						4,994,610	0.5
LOCAL GOVERNMENTS - REGIONAL BONDS							
JAPAN							
	Japan Finance Organization for Municipalities, Series G	0.01%	02/02/2028	EUR	696	627,352	0.1
	Japan Finance Organization for Municipalities, Series G	0.05%	02/12/2027		4,259	3,936,944	0.4
						4,564,296	0.5
QUASI-SOVEREIGNS							
QUASI-SOVEREIGN BONDS							
MEXICO							
	Comision Federal de Electricidad	3.35%	02/09/2031	USD	2,304	1,774,512	0.2
	Comision Federal de Electricidad	4.69%	05/15/2029		536	466,588	0.0
						2,241,100	0.2
EMERGING MARKETS - SOVEREIGNS							
IVORY COAST							
	Ivory Coast Government International Bond	4.88%	01/30/2032	EUR	295	240,747	0.0
	Ivory Coast Government International Bond	5.88%	10/17/2031		745	646,992	0.1
						887,739	0.1
ASSET-BACKED SECURITIES							
OTHER ABS - FIXED RATE							
	SBA Tower Trust, Series 2014-2A, Class C	3.87%	10/15/2049	USD	152	146,625	0.0
						978,132,704	99.0
OTHER TRANSFERABLE SECURITIES							
COLLATERALIZED LOAN OBLIGATIONS							
CLO - FLOATING RATE							
	Ballyrock CLO Ltd., Series 2021-16A, Class A1(c)	5.37%	07/20/2034		1,978	1,914,148	0.2
	Black Diamond CLO Ltd., Series 2019-2A, Class A1A(c)	5.75%	07/23/2032		460	449,467	0.0
	Neuberger Berman Loan Advisers CLO Ltd., Series 2021-42A, Class A(c)	5.18%	07/16/2035		2,579	2,504,667	0.3
	Rockford Tower CLO Ltd., Series 2021-1A, Class A1(c)	5.41%	07/20/2034		2,678	2,591,196	0.3
						7,459,478	0.8
CORPORATES - INVESTMENT GRADE							
INDUSTRIAL							
CONSUMER NON-CYCLICAL							
	Mondelez International Holdings Netherlands BV	0.75%	09/24/2024		2,084	1,917,556	0.2
EMERGING MARKETS - CORPORATE BONDS							
FINANCIAL INSTITUTIONS							
OTHER FINANCE							
	OEC Finance Ltd.(d)	7.13%	12/26/2046		223	5,790	0.0
INDUSTRIAL							
CAPITAL GOODS							
	Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058		778	1,945	0.0
ENERGY							
	Acu Petroleo Luxembourg SARL	7.50%	01/13/2032		600	510,300	0.1
						512,245	0.1
						518,035	0.1
COMMON STOCKS							
FINANCIALS							
INSURANCE							
	Mt Logan Re Ltd. (Special Investment) (e)				363	305,991	0.0
						10,201,060	1.1
Total Investments							
	(cost $1,070,024,826)					$988,333,764	100.1%
Time Deposits							
	BNP Paribas, Paris(f)	1.57 %	–			228,234	0.0
	HSBC, Paris(f)	0.73 %	–			872,068	0.1
	Scotiabank, Toronto(f)	2.60 %	–			506,593	0.1
	Scotiabank, Toronto(f)	3.18 %	–			20,385,587	2.0

	Rate	Date	Value (USD)	Net Assets %
SEB, Stockholm(f)	1.92 %	–	$ 925,931	0.1%
SMBC, London(f)	(0.28)%	–	493,873	0.1
Total Time Deposits			23,412,286	2.4
Other assets less liabilities			(24,609,912)	(2.5)
Net Assets			$987,136,138	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
Japan 10 Yr Bond (OSE) Futures	12/13/2022	12	$ 12,987,617	$ 12,923,746	$ (63,871)
Korea 3 Yr Bond Futures	12/20/2022	1,418	110,568,146	111,442,317	874,171
Short					
Australian 10 Yr Bond Futures	12/15/2022	161	12,988,207	13,185,527	(197,320)
Euro-BOBL Futures	12/08/2022	419	53,293,111	52,334,448	958,663
Euro-BTP Futures	12/08/2022	68	8,054,972	8,441,763	(386,791)
Euro-Bund Futures	12/08/2022	31	4,529,534	4,544,591	(15,057)
Euro-OAT Futures	12/08/2022	59	8,509,600	8,383,542	126,058
Korea 10 Yr Bond Futures	12/20/2022	153	12,283,118	12,877,128	(594,010)
Long Gilt Futures	03/29/2023	315	39,730,353	39,859,845	(129,492)
					$ 572,351
				Appreciation	$ 1,958,892
				Depreciation	$ (1,386,541)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA.	JPY	1,708,358	USD	11,847	12/02/2022	$ (524,020)
Bank of America, NA.	USD	4,396	BRL	23,688	12/02/2022	169,073
Bank of America, NA.	NZD	8,125	USD	5,036	12/07/2022	(84,538)
Bank of America, NA.	SGD	6,792	USD	4,945	12/07/2022	(46,609)
Bank of America, NA.	USD	2,651	NOK	26,566	12/07/2022	47,512
Bank of America, NA.	INR	398,285	USD	4,799	12/21/2022	(96,314)
Bank of America, NA.	USD	6,967	INR	572,068	12/21/2022	63,896
Bank of America, NA.	CLP	11,008,167	USD	11,725	01/19/2023	(537,302)
Bank of America, NA.	USD	4,837	CLP	4,520,390	01/19/2023	197,783
Bank of America, NA.	USD	7,483	KRW	10,259,896	01/30/2023	391,797
Barclays Bank PLC	CHF	2,433	USD	2,522	12/07/2022	(50,387)
Barclays Bank PLC	EUR	2,325	USD	2,411	12/07/2022	(9,105)
Barclays Bank PLC	MYR	16,759	USD	3,795	12/15/2022	5,395
Barclays Bank PLC	JPY	631,911	USD	4,663	12/16/2022	78,212
Barclays Bank PLC	KRW	7,154,394	USD	5,308	01/30/2023	(183,093)
BNP Paribas SA	JPY	2,203,779	USD	15,717	12/02/2022	(242,000)
BNP Paribas SA	CAD	7,423	USD	5,524	12/07/2022	5,515
BNP Paribas SA	CNH	188,080	USD	26,409	12/07/2022	(293,321)
BNP Paribas SA	JPY	1,020,606	USD	7,195	12/07/2022	(199,746)
BNP Paribas SA	NOK	99,195	USD	9,973	12/07/2022	(100,944)
BNP Paribas SA	ZAR	84,845	USD	4,967	12/07/2022	58,233
BNP Paribas SA	USD	4,602	INR	380,391	12/21/2022	73,368
BNP Paribas SA	IDR	73,711,263	USD	4,726	01/26/2023	20,963
BNP Paribas SA	KRW	16,562,867	USD	12,396	01/30/2023	(316,784)
Brown Brothers Harriman & Co.	JPY	1,393,118	USD	10,044	12/02/2022	(44,173)
Brown Brothers Harriman & Co.	CAD	4,701	USD	3,457	12/07/2022	(37,807)
Brown Brothers Harriman & Co.	USD	4,471	CNH	32,289	12/07/2022	113,710
Brown Brothers Harriman & Co.	USD	2,013	THB	72,898	12/07/2022	54,702
Brown Brothers Harriman & Co.	GBP	23,700	USD	28,680	01/18/2023	66,410
Brown Brothers Harriman & Co.+	AUD	15,179	USD	9,768	12/05/2022	(535,841)
Brown Brothers Harriman & Co.+	CAD	1,072	USD	800	12/05/2022	2,973
Brown Brothers Harriman & Co.+	CAD	65,009	USD	47,834	12/05/2022	(494,869)
Brown Brothers Harriman & Co.+	EUR	7,827	USD	7,778	12/05/2022	(367,755)
Brown Brothers Harriman & Co.+	GBP	0*	USD	1	12/05/2022	2
Brown Brothers Harriman & Co.+	GBP	42,014	USD	48,417	12/05/2022	(2,224,080)
Brown Brothers Harriman & Co.+	SGD	2,561	USD	1,816	12/05/2022	(65,857)
Brown Brothers Harriman & Co.+	USD	19,934	AUD	30,247	12/05/2022	598,366
Brown Brothers Harriman & Co.+	USD	47,768	CAD	64,940	12/05/2022	509,842
Brown Brothers Harriman & Co.+	USD	50,439	CAD	67,214	12/05/2022	(471,171)
Brown Brothers Harriman & Co.+	USD	7,867	EUR	7,912	12/05/2022	367,835
Brown Brothers Harriman & Co.+	USD	8,070	EUR	7,752	12/05/2022	(1,697)
Brown Brothers Harriman & Co.+	USD	98,209	GBP	83,785	12/05/2022	2,780,485

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	USD	49	GBP	41	12/05/2022	$ (152)
Brown Brothers Harriman & Co.+	USD	3,694	SGD	5,133	12/05/2022	78,469
Brown Brothers Harriman & Co.+	GBP	2	USD	2	12/12/2022	(121)
Brown Brothers Harriman & Co.+	USD	5	GBP	4	12/12/2022	148
Brown Brothers Harriman & Co.+	USD	2	GBP	2	12/28/2022	38
Citibank, NA	CHF	11,559	USD	12,079	12/07/2022	(142,637)
Citibank, NA	GBP	8,047	USD	9,560	12/07/2022	(139,973)
Citibank, NA	USD	4,961	MXN	95,218	12/07/2022	(30,493)
Citibank, NA	INR	962,719	USD	11,585	12/21/2022	(246,974)
Citibank, NA	AUD	51,101	USD	32,423	01/19/2023	(2,335,810)
Credit Suisse International	USD	4,536	AUD	6,782	12/07/2022	67,687
Deutsche Bank AG	USD	642	DKK	4,662	12/07/2022	10,093
Goldman Sachs Bank USA	JPY	135,060	USD	966	12/02/2022	(12,505)
Goldman Sachs Bank USA	USD	7,053	NOK	72,603	12/07/2022	320,700
HSBC Bank USA	BRL	24,737	USD	4,611	12/02/2022	(155,554)
HSBC Bank USA	SGD	16,858	USD	11,979	12/07/2022	(409,371)
HSBC Bank USA	USD	4,908	PLN	22,024	12/07/2022	(1,891)
HSBC Bank USA	USD	2,376	SGD	3,333	12/07/2022	73,306
HSBC Bank USA	USD	9,779	ZAR	169,539	12/07/2022	29,638
HSBC Bank USA	EUR	111,917	USD	114,801	12/21/2022	(1,858,184)
HSBC Bank USA	INR	383,529	USD	4,764	12/21/2022	50,318
HSBC Bank USA	KRW	4,723,587	USD	3,539	01/30/2023	(86,320)
JPMorgan Chase Bank, NA	CHF	4,593	USD	4,795	12/07/2022	(61,012)
JPMorgan Chase Bank, NA	GBP	4,207	USD	4,999	12/07/2022	(71,701)
JPMorgan Chase Bank, NA	USD	4,940	MXN	95,506	12/07/2022	5,872
JPMorgan Chase Bank, NA	USD	4,882	SGD	6,747	12/07/2022	75,933
JPMorgan Chase Bank, NA	USD	4,785	INR	390,929	12/21/2022	19,536
Morgan Stanley Capital Services LLC	BRL	23,161	USD	4,297	12/02/2022	(166,148)
Morgan Stanley Capital Services LLC	AUD	8,135	USD	5,363	12/07/2022	(159,664)
Morgan Stanley Capital Services LLC	CAD	76,130	USD	56,477	12/07/2022	(120,203)
Morgan Stanley Capital Services LLC	USD	14,187	CHF	13,990	12/07/2022	605,122
Morgan Stanley Capital Services LLC	USD	5,862	EUR	5,644	12/07/2022	12,726
Morgan Stanley Capital Services LLC	USD	5,089	GBP	4,309	12/07/2022	105,568
Morgan Stanley Capital Services LLC	USD	5,004	PLN	22,777	12/07/2022	69,620
Morgan Stanley Capital Services LLC	USD	4,818	SGD	6,778	12/07/2022	162,883
Morgan Stanley Capital Services LLC	USD	4,781	INR	393,436	12/21/2022	55,064
Morgan Stanley Capital Services LLC	USD	4,270	BRL	23,161	01/04/2023	164,945
Morgan Stanley Capital Services LLC	USD	4,887	KRW	6,655,001	01/30/2023	220,921
Royal Bank of Scotland PLC	USD	5,007	CAD	6,786	12/07/2022	37,300
Standard Chartered Bank	JPY	1,501,548	USD	10,684	12/02/2022	(189,713)
Standard Chartered Bank	USD	4,686	BRL	24,210	12/02/2022	(20,679)
Standard Chartered Bank	NZD	20,910	USD	12,743	12/07/2022	(432,790)
Standard Chartered Bank	SEK	51,490	USD	4,812	12/07/2022	(92,087)
Standard Chartered Bank	INR	599,064	USD	7,269	12/21/2022	(94,052)
Standard Chartered Bank	THB	71,661	USD	1,943	01/19/2023	(100,229)
Standard Chartered Bank	KRW	6,800,748	USD	4,833	01/30/2023	(386,725)
Standard Chartered Bank	USD	4,518	KRW	6,464,762	01/30/2023	443,531
UBS AG	JPY	442,716	USD	3,127	12/02/2022	(78,578)
UBS AG	CHF	9,365	USD	9,825	12/07/2022	(78,101)
UBS AG	EUR	111,917	USD	114,880	12/07/2022	(1,619,073)
UBS AG	USD	9,669	CHF	9,305	12/07/2022	169,448
UBS AG	USD	7,152	CLP	6,446,578	01/19/2023	28,997
						$ (7,604,218)
					Appreciation	$ 8,413,935
					Depreciation	$ (16,018,153)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAP

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Buy Contracts						
Citigroup Global Markets, Inc./(INTRCONX)	iTraxx-XOVER Series 38, 5 Year Index	12/20/2027	EUR	4,760	$ (84,051)	$ (133,750)
Sale Contracts						
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 39, 5 Year Index	12/20/2027	USD	4,780	89,333	135,367
Total					$ 5,282	$ 1,617
					Appreciation	$ 135,367
					Depreciation	$ (133,750)

CENTRALLY CLEARED INTEREST RATE SWAP

Clearing Broker/(Exchange)	Notional Amount (000)	Termination Date	Rate Type: Payments Made By the Fund	Rate Type: Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Citigroup Global Markets, Inc./(LCH Group)	NZD 6,849	11/01/2024	3 Month BKBM	2.580%	$ (198,824)
Citigroup Global Markets, Inc./(LCH Group)	NZD 18,321	11/02/2024	3 Month BKBM	2.503%	(550,116)
Citigroup Global Markets, Inc./(LCH Group)	EUR 10,932	05/12/2027	6 Month EURIBOR	1.494%	(559,087)
Citigroup Global Markets, Inc./(LCH Group)	EUR 8,348	05/13/2027	6 Month EURIBOR	1.464%	(437,712)
Citigroup Global Markets, Inc./(LCH Group)	EUR 10,760	08/18/2032	6 Month EURIBOR	1.800%	(783,067)
Citigroup Global Markets, Inc./(LCH Group)	AUD 8,875	11/11/2032	6 Month BBSW	4.500%	173,783
Citigroup Global Markets, Inc./(LCH Group)	AUD 8,875	11/14/2032	6 Month BBSW	4.355%	100,653
Citigroup Global Markets, Inc./(LCH Group)	EUR 7,040	09/30/2050	0.122%	6 Month EURIBOR	3,031,315
Citigroup Global Markets, Inc./(LCH Group)	EUR 7,040	09/30/2050	6 Month EURIBOR	(0.017)%	(3,238,080)
Citigroup Global Markets, Inc./(LCH Group)	EUR 6,680	11/10/2050	6 Month EURIBOR	(0.043)%	(3,121,151)
Citigroup Global Markets, Inc./(LCH Group)	EUR 6,680	11/10/2050	0.022%	6 Month EURIBOR	2,976,629
Total					$ (2,605,657)
				Appreciation	$ 6,282,380
				Depreciation	$ (8,888,037)

CREDIT DEFAULT SWAPS

Counterparty	Referenced Obligation	Termination Date	Notional Amount (000)	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Sale Contracts						
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 1,427	$ (335,987)	$ (153,486)	$ (182,501)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 779	(183,369)	(100,573)	(82,796)
Total				$ (519,356)	$ (254,059)	$ (265,297)
Total for Swaps						$ (2,869,337)

^ Principal amount less than 500.

* Contracts amount less than 500.

(a) Position, or a position thereof, has been segregated to collateralize derivatives.

(b) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(c) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(d) Pay-In-Kind Payments (PIK).

(e) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(f) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
CHF – Swiss Franc
CLP – Chilean Peso
CNH – Chinese Yuan Renminbi (Offshore)
CNY – Chinese Yuan Renminbi
DKK – Danish Krone
EUR – Euro
GBP – Great British Pound
IDR – Indonesian Rupiah
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
MXN – Mexican Peso
MYR – Malaysian Ringgit
NOK – Norwegian Krone
NZD – New Zealand Dollar
PLN – Polish Zloty
SEK – Swedish Krona
SGD – Singapore Dollar
THB – Thailand Baht

USD – United States Dollar
ZAR – South African Rand

Glossary:

ABS	– Asset-Backed Securities
BBSW	– Bank Bill Swap Reference Rate (Australia)
BKBM	– Bank Bill Benchmark (New Zealand)
BOBL	– Bundesobligationen
BTP	– Buoni del Tesoro Poliennali
CDX-CMBX.NA.	– North American Commercial Mortgage-Backed Index
CDX-NAHY	– North American High Yield Credit Default Swap Index
CLO	– Collateralized Loan Obligations
CMBS	– Commercial Mortgage-Backed Securities
EURIBOR	– Euro Interbank Offered Rate
INTRCONX	– Inter-Continental Exchange
LCH	– London Clearing House
OAT	– Obligations Assimilables du Trésor
OSE	– Osaka Securities Exchange
REIT	– Real Estate Investment Trust

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Motorola Solutions, Inc.	18,075	$ 4,920,015	0.6%
IT SERVICES			
PayPal Holdings, Inc.	12,312	965,384	0.1
Visa, Inc. - Class A	61,881	13,428,177	1.7
		14,393,561	1.8
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Advanced Micro Devices, Inc.	39,189	3,042,242	0.4
Broadcom, Inc.	5,492	3,026,257	0.4
NVIDIA Corp.	19,949	3,375,969	0.4
NXP Semiconductors NV	15,294	2,689,297	0.3
QUALCOMM, Inc.	28,859	3,650,375	0.5
		15,784,140	2.0
SOFTWARE			
Microsoft Corp.	107,837	27,513,532	3.4
Oracle Corp.	66,830	5,548,895	0.7
		33,062,427	4.1
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	139,354	20,628,573	2.6
		88,788,716	11.1
FINANCIALS			
BANKS			
Fifth Third Bancorp	229,368	8,339,820	1.0
PNC Financial Services Group, Inc. (The)	64,337	10,825,344	1.4
Wells Fargo & Co.	169,776	8,140,759	1.0
		27,305,923	3.4
CAPITAL MARKETS			
Charles Schwab Corp. (The)	109,456	9,034,498	1.1
Goldman Sachs Group, Inc. (The)	12,565	4,851,975	0.6
Jefferies Financial Group, Inc.	84,506	3,210,383	0.4
S&P Global, Inc.	9,929	3,502,951	0.5
		20,599,807	2.6
DIVERSIFIED FINANCIAL SERVICES			
Berkshire Hathaway, Inc. - Class B	96,726	30,816,904	3.8
INSURANCE			
Progressive Corp. (The)	34,042	4,498,650	0.6
		83,221,284	10.4
HEALTH CARE			
HEALTH CARE PROVIDERS & SERVICES			
HCA Healthcare, Inc.	19,967	4,796,473	0.6
Humana, Inc.	16,530	9,089,847	1.1
UnitedHealth Group, Inc.	28,291	15,496,678	2.0
		29,382,998	3.7
LIFE SCIENCES TOOLS & SERVICES			
Danaher Corp.	12,093	3,306,347	0.4
Thermo Fisher Scientific, Inc.	13,747	7,701,345	1.0
		11,007,692	1.4
PHARMACEUTICALS			
Eli Lilly & Co.	9,220	3,421,358	0.4
Johnson & Johnson	87,743	15,618,254	1.9
Merck & Co., Inc.	50,554	5,567,006	0.7
Pfizer, Inc.	203,763	10,214,639	1.3
		34,821,257	4.3
		75,211,947	9.4
INDUSTRIALS			
AEROSPACE & DEFENSE			
Boeing Co. (The)	23,332	4,173,628	0.5
Howmet Aerospace, Inc.	45,190	1,702,307	0.2
Raytheon Technologies Corp.	127,887	12,625,005	1.6
		18,500,940	2.3
COMMERCIAL SERVICES & SUPPLIES			
Republic Services, Inc.	35,952	5,007,754	0.6

	Shares	Value (USD)	Net Assets %
CONSTRUCTION & ENGINEERING			
WillScot Mobile Mini Holdings Corp.	42,608	$ 2,054,132	0.3%
INDUSTRIAL CONGLOMERATES			
Honeywell International, Inc.	68,412	15,019,855	1.9
MACHINERY			
Deere & Co.	9,857	4,346,937	0.5
PROFESSIONAL SERVICES			
Jacobs Solutions, Inc.	15,248	1,929,482	0.2
ROAD & RAIL			
Canadian Pacific Railway Ltd. (United States)	14,875	1,218,411	0.2
CSX Corp.	151,318	4,946,585	0.6
Norfolk Southern Corp.	28,240	7,243,560	0.9
Union Pacific Corp.	32,169	6,994,506	0.9
		20,403,062	2.6
		67,262,162	8.4
CONSUMER STAPLES			
BEVERAGES			
PepsiCo, Inc.	113,329	21,023,663	2.6
FOOD & STAPLES RETAILING			
Costco Wholesale Corp.	6,565	3,540,176	0.4
Kroger Co. (The)	131,805	6,483,488	0.8
		10,023,664	1.2
HOUSEHOLD PRODUCTS			
Procter & Gamble Co. (The)	83,615	12,472,013	1.6
		43,519,340	5.4
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
Comcast Corp. - Class A	95,871	3,512,714	0.5
ENTERTAINMENT			
Walt Disney Co. (The)	23,914	2,340,463	0.3
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class A	262,533	26,513,208	3.3
Meta Platforms, Inc. - Class A	34,733	4,101,967	0.5
		30,615,175	3.8
WIRELESS TELECOMMUNICATION SERVICES			
T-Mobile US, Inc.	43,844	6,640,612	0.8
		43,108,964	5.4
ENERGY			
ENERGY EQUIPMENT & SERVICES			
Schlumberger NV	63,829	3,290,385	0.4
OIL, GAS & CONSUMABLE FUELS			
Chevron Corp.	37,552	6,883,657	0.9
EOG Resources, Inc.	87,905	12,476,357	1.5
EQT Corp.	69,958	2,966,919	0.4
Exxon Mobil Corp.	84,087	9,362,246	1.2
Occidental Petroleum Corp.	73,922	5,136,840	0.6
		36,826,019	4.6
		40,116,404	5.0
CONSUMER DISCRETIONARY			
HOTELS, RESTAURANTS & LEISURE			
Booking Holdings, Inc.	5,601	11,647,000	1.5
McDonald's Corp.	29,513	8,050,851	1.0
		19,697,851	2.5
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	67,666	6,532,475	0.8
LEISURE PRODUCTS			
Mattel, Inc.	98,290	1,791,827	0.2
SPECIALTY RETAIL			
Home Depot, Inc. (The)	30,169	9,774,454	1.2
		37,796,607	4.7
UTILITIES			
ELECTRIC UTILITIES			
NextEra Energy, Inc.	80,832	6,846,471	0.9

	Rate	Date		Shares/Principal (-)/(000)	Value (USD)	Net Assets %
MATERIALS						
CHEMICALS						
FMC Corp.				43,735	$ 5,713,540	0.7%
REAL ESTATE						
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)						
SBA Communications Corp.				14,638	4,381,153	0.6
					495,966,588	62.0
MONEY MARKET INSTRUMENTS						
U.S. TREASURY BILLS						
U.S. Treasury Bill(a)	0.00%	01/05/2023	USD	63,900	63,660,509	8.0
U.S. Treasury Bill	0.00%	02/02/2023		55,500	55,107,127	6.9
U.S. Treasury Bill	0.00%	02/07/2023		40,000	39,687,200	5.0
U.S. Treasury Bill	0.00%	02/21/2023		40,000	39,620,976	4.9
U.S. Treasury Bill	0.00%	02/28/2023		40,000	39,585,160	4.9
U.S. Treasury Bill	0.00%	01/19/2023		15,000	14,919,354	1.9
					252,580,326	31.6
					748,546,914	93.6
OTHER TRANSFERABLE SECURITIES						
COMMON STOCKS						
FINANCIALS						
CONSUMER FINANCE						
Stripe, Inc.(b)				15,855	477,235	0.1
INFORMATION TECHNOLOGY						
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS						
Epic Games, Inc.(b)				3,249	2,824,941	0.3
					3,302,176	0.4
PREFERRED STOCKS						
CONSUMER STAPLES						
FOOD PRODUCTS						
Dream Holdings, Inc., Series 2(b)	0.00%			92,100	354,124	0.0
Dream Holdings, Inc., Series D(b)	0.00%			326,648	797,021	0.1
					1,151,145	0.1
WARRANTS						
FINANCIALS						
DIVERSIFIED FINANCIAL SERVICES						
Pershing Square Holdings Ltd., - Class A, expiring 07/24/2027(b)				6,105	0	0.0
					4,453,321	0.5
Total Investments						
(cost $722,135,002)					$ 753,000,235	94.1%
Time Deposits						
Credit Suisse, Zurich(c)	(0.08)%	–			77,238	0.0
HSBC, Hong Kong(c)	2.65 %	–			275,589	0.1
SMBC, London(c)	(0.28)%	–			29,266	0.0
SMBC, London(c)	1.92 %	–			200,176	0.0
SMBC, Tokyo(c)	0.73 %	–			144,192	0.0
SMBC, Tokyo(c)	3.18 %	–			38,908,725	4.9
Total Time Deposits					39,635,186	5.0
Other assets less liabilities					7,271,687	0.9
Net Assets					$ 799,907,108	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Short					
Euro Fx Curr Future	12/19/2022	131	$ 16,611,752	$ 17,076,669	$ (464,917)
S&P 500 E-Mini Futures	12/16/2022	182	35,961,895	37,139,375	(1,177,480)
U.S. T-Note 10 Yr (CBT) Futures	12/20/2022	107	11,803,625	12,114,406	(310,781)
					$ (1,953,178)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	CHF	2,998	USD	3,024	12/5/2022	$ (145,494)
Brown Brothers Harriman & Co.+	EUR	330,756	USD	328,606	12/5/2022	(15,646,942)
Brown Brothers Harriman & Co.+	EUR	673	USD	701	12/5/2022	189
Brown Brothers Harriman & Co.+	GBP	5,961	USD	6,867	12/5/2022	(318,343)
Brown Brothers Harriman & Co.+	JPY	8,269,063	USD	56,418	12/5/2022	(3,482,956)
Brown Brothers Harriman & Co.+	PLN	361	USD	76	12/5/2022	(4,546)
Brown Brothers Harriman & Co.+	SGD	2,458	USD	1,743	12/5/2022	(64,003)
Brown Brothers Harriman & Co.+	USD	77	CNH	72	12/5/2022	(369)
Brown Brothers Harriman & Co.+	USD	6,098	CNH	5,959	12/5/2022	201,770
Brown Brothers Harriman & Co.+	USD	89	EUR	86	12/5/2022	(27)
Brown Brothers Harriman & Co.+	USD	662,298	EUR	657,466	12/5/2022	21,998,151
Brown Brothers Harriman & Co.+	USD	74	GBP	62	12/5/2022	(7)
Brown Brothers Harriman & Co.+	USD	13,869	GBP	11,935	12/5/2022	517,000
Brown Brothers Harriman & Co.+	USD	114,812	JPY	16,497,418	12/5/2022	4,696,029
Brown Brothers Harriman & Co.+	USD	155	PLN	727	12/5/2022	6,613
Brown Brothers Harriman & Co.+	USD	3,563	SGD	4,976	12/5/2022	93,540
						$ 7,850,605
					Appreciation	$ 27,513,292
					Depreciation	$ (19,662,687)

\+ Used for share class hedging purposes.

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received	Notional Amount (000)		Maturity Date	Unrealized Appreciation/ (Depreciation)
Pay Total Return on Reference Obligation						
Morgan Stanley Capital Services LLC						
Acadia Realty Trust	108	FedFundEffective Minus 0.21%	USD	2	03/06/2023	$ 708
Acadia Realty Trust	774	FedFundEffective Minus 0.22%	USD	15	03/06/2023	3,117
Acadia Realty Trust	279	FedFundEffective Minus 0.23%	USD	6	03/06/2023	1,660
Acadia Realty Trust	402	FedFundEffective Minus 0.26%	USD	8	03/06/2023	(18,063)
Acadia Realty Trust	785	FedFundEffective Minus 0.25%	USD	16	03/06/2023	4,168
Acadia Realty Trust	3,500	FedFundEffective Minus 0.24%	USD	74	03/06/2023	20,061
Acadia Realty Trust	62	FedFundEffective Minus 0.72%	USD	1	03/06/2023	310
Agree Realty Corp.	140	FedFundEffective Minus 0.22%	USD	10	03/06/2023	(97)
Agree Realty Corp.	8	FedFundEffective Minus 0.23%	USD	1	03/06/2023	7
Agree Realty Corp.	107	FedFundEffective Minus 0.26%	USD	7	03/06/2023	(2,898)
Agree Realty Corp.	281	FedFundEffective Minus 0.25%	USD	19	03/06/2023	(336)
Agree Realty Corp.	591	FedFundEffective Minus 0.24%	USD	41	03/06/2023	(163)
AMC Entertainment Holdings, Inc.	147	FedFundEffective Minus 10.72%	USD	1	03/06/2023	378
AMC Entertainment Holdings, Inc.	90	FedFundEffective Minus 5.62%	USD	0*	03/06/2023	104
AMC Entertainment Holdings, Inc.	233	FedFundEffective Minus 6.47%	USD	0*	03/06/2023	148
AMC Entertainment Holdings, Inc.	15,496	FedFundEffective Minus 0.24%	USD	0*	03/06/2023	48,459
AMC Entertainment Holdings, Inc.	9,802	FedFundEffective Minus 1.20%	USD	99	03/06/2023	(12,442)
AMC Entertainment Holdings, Inc.	973	FedFundEffective Minus 5.95%	USD	13	03/06/2023	2,128
AMC Entertainment Holdings, Inc.	7	FedFundEffective Minus 18.12%	USD	0*	03/06/2023	18
AMC Entertainment Holdings, Inc.	59	FedFundEffective Minus 18.92%	USD	0*	03/06/2023	(33)
AMC Entertainment Holdings, Inc.	418	FedFundEffective Minus 8.47%	USD	4	03/06/2023	989
AMC Entertainment Holdings, Inc.	31	FedFundEffective Minus 18.37%	USD	0*	03/06/2023	(15)
AMC Entertainment Holdings, Inc.	2,274	FedFundEffective Minus 2.10%	USD	28	03/06/2023	2,470
AMC Entertainment Holdings, Inc.	2,106	FedFundEffective Plus 0.38%	USD	21	03/06/2023	(3,911)
AMC Entertainment Holdings, Inc.	296	FedFundEffective Minus 7.57%	USD	6	03/06/2023	3,079
Avery Dennison Corp.	3,013	FedFundEffective Minus 0.24%	USD	564	03/06/2023	(18,554)
Chatham Lodging Trust	79	FedFundEffective Minus 0.72%	USD	1	03/06/2023	(52)
Chatham Lodging Trust	114	FedFundEffective Minus 0.21%	USD	1	03/06/2023	(28)
Chatham Lodging Trust	56	FedFundEffective Minus 0.49%	USD	1	03/06/2023	24
Chatham Lodging Trust	1,137	FedFundEffective Minus 0.22%	USD	14	03/06/2023	(777)
Chatham Lodging Trust	36	FedFundEffective Minus 0.23%	USD	0*	03/06/2023	(40)
Chatham Lodging Trust	543	FedFundEffective Minus 0.26%	USD	8	03/06/2023	(22,815)
Chatham Lodging Trust	5,724	FedFundEffective Minus 0.24%	USD	77	03/06/2023	378
Chatham Lodging Trust	1,440	FedFundEffective Minus 0.25%	USD	19	03/06/2023	(603)
Chipotle Mexican Grill, Inc.	546	FedFundEffective Minus 0.24%	USD	820	03/06/2023	(68,192)
Cognizant Technology Solutions Corp.	38	FedFundEffective Minus 0.72%	USD	3	03/06/2023	411
Cognizant Technology Solutions Corp.	2,829	FedFundEffective Minus 0.22%	USD	214	03/06/2023	37,619
Cognizant Technology Solutions Corp.	2,425	FedFundEffective Minus 0.24%	USD	203	03/06/2023	69,024
DraftKings, Inc.	7,539	FedFundEffective Minus 0.71%	USD	100	03/06/2023	(15,966)
DraftKings, Inc.	5,298	FedFundEffective Minus 0.56%	USD	66	03/06/2023	6,656
DraftKings, Inc.	3,958	FedFundEffective Minus 0.22%	USD	66	03/06/2023	5,712
DraftKings, Inc.	432	FedFundEffective Minus 0.57%	USD	7	03/06/2023	(118)
DraftKings, Inc.	394	FedFundEffective Minus 0.24%	USD	7	03/06/2023	1,183

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received	Notional Amount (000)	Maturity Date	Unrealized Appreciation/ (Depreciation)
GameStop Corp.	59	FedFundEffective Minus 10.77%	USD 2	03/06/2023	$ 91
GameStop Corp.	4,408	FedFundEffective Minus 31.46%	USD 145	03/06/2023	33,791
GameStop Corp.	3,315	FedFundEffective Minus 11.42%	USD 91	03/06/2023	4,145
GameStop Corp.	3,208	FedFundEffective Minus 19.47%	USD 113	03/06/2023	28,500
GameStop Corp.	276	FedFundEffective Minus 15.57%	USD 9	03/06/2023	2,149
GameStop Corp.	54	FedFundEffective Minus 31.57%	USD 2	03/06/2023	377
GameStop Corp.	2,427	FedFundEffective Minus 10.75%	USD 66	03/06/2023	2,812
GameStop Corp.	268	FedFundEffective Minus 11.67%	USD 7	03/06/2023	0
GameStop Corp.	115	FedFundEffective Minus 29.87%	USD 5	03/06/2023	1,649
Hasbro, Inc.	9,310	FedFundEffective Minus 0.24%	USD 576	03/06/2023	(8,980)
Hudson Pacific Properties, Inc.	13,304	FedFundEffective Minus 0.23%	USD 196	03/06/2023	42,028
Hudson Pacific Properties, Inc.	9,191	FedFundEffective Minus 0.24%	USD 121	03/06/2023	14,797
Hudson Pacific Properties, Inc.	17,949	FedFundEffective Minus 0.22%	USD 352	03/06/2023	185,136
IQVIA Holdings, Inc.	3,764	FedFundEffective Minus 0.24%	USD 811	03/06/2023	(9,881)
Lemonade, Inc.	9	FedFundEffective Minus 4.67%	USD 0*	03/06/2023	37
Lemonade, Inc.	67	FedFundEffective Minus 2.77%	USD 2	03/06/2023	205
Lemonade, Inc.	63	FedFundEffective Minus 17.82%	USD 1	03/06/2023	185
Lemonade, Inc.	581	FedFundEffective Minus 16.50%	USD 12	03/06/2023	427
Lemonade, Inc.	5,302	FedFundEffective Minus 16.26%	USD 96	03/06/2023	(9,396)
Lemonade, Inc.	4,104	FedFundEffective Minus 6.72%	USD 90	03/06/2023	8,284
Lemonade, Inc.	34	FedFundEffective Minus 2.57%	USD 1	03/06/2023	172
Lemonade, Inc.	2,922	FedFundEffective Minus 18.05%	USD 47	03/06/2023	10,618
Lemonade, Inc.	2,785	FedFundEffective Minus 3.70%	USD 66	03/06/2023	10,519
Lemonade, Inc.	340	FedFundEffective Minus 1.77%	USD 8	03/06/2023	992
Lemonade, Inc.	228	FedFundEffective Minus 9.72%	USD 5	03/06/2023	566
Lemonade, Inc.	191	FedFundEffective Minus 15.72%	USD 6	03/06/2023	1,848
Lemonade, Inc.	1,359	FedFundEffective Minus 17.60%	USD 29	03/06/2023	1,784
Lucid Group, Inc.	6,640	FedFundEffective Minus 11.67%	USD 112	03/06/2023	44,936
Lucid Group, Inc.	6,127	FedFundEffective Minus 8.97%	USD 93	03/06/2023	30,475
Lucid Group, Inc.	4,296	FedFundEffective Minus 7.40%	USD 66	03/06/2023	22,722
Lucid Group, Inc.	350	FedFundEffective Minus 10.17%	USD 6	03/06/2023	2,115
Lucid Group, Inc.	2,610	FedFundEffective Minus 15.22%	USD 47	03/06/2023	29,374
Lucid Group, Inc.	6,188	FedFundEffective Minus 14.67%	USD 113	03/06/2023	50,024
Lucid Group, Inc.	14	FedFundEffective Minus 9.27%	USD 0*	03/06/2023	88
Lucid Group, Inc.	507	FedFundEffective Minus 11.07%	USD 7	03/06/2023	1,365
Membership Collective Group, Inc.	959	FedFundEffective Minus 2.70%	USD 7	03/06/2023	2,902
Membership Collective Group, Inc.	708	FedFundEffective Minus 2.55%	USD 5	03/06/2023	1,594
Membership Collective Group, Inc.	43,252	FedFundEffective Minus 1.80%	USD 152	03/06/2023	(42,785)
Membership Collective Group, Inc.	3,225	FedFundEffective Minus 3.00%	USD 27	03/06/2023	36,559
Membership Collective Group, Inc.	58,768	FedFundEffective Minus 2.40%	USD 254	03/06/2023	(10,009)
Membership Collective Group, Inc.	267	FedFundEffective Minus 2.85%	USD 2	03/06/2023	663
Membership Collective Group, Inc.	2,268	FedFundEffective Minus 2.95%	USD 20	03/06/2023	9,379
Membership Collective Group, Inc.	1,684	FedFundEffective Minus 1.95%	USD 8	03/06/2023	817
Membership Collective Group, Inc.	17,475	FedFundEffective Minus 2.25%	USD 92	03/06/2023	13,208
Membership Collective Group, Inc.	15,445	FedFundEffective Minus 1.90%	USD 102	03/06/2023	32,099
Membership Collective Group, Inc.	14,104	FedFundEffective Minus 2.05%	USD 96	03/06/2023	32,573
MSABAMAL	16,511	FedFundEffective Minus 0.50%	USD 1,647	03/06/2023	(45,856)
MSABAMAL	33,933	FedFundEffective Minus 0.50%	USD 3,391	03/06/2023	(88,877)
MSABAMAL	16,511	FedFundEffective Minus 0.50%	USD 1,641	03/06/2023	(51,989)
MSABAMAL	546	FedFundEffective Minus 0.50%	USD 54	03/06/2023	(1,358)
MSABAMAL	22,612	FedFundEffective Minus 0.50%	USD 2,247	03/06/2023	(72,000)
Paramount Global	46,099	FedFundEffective Minus 0.24%	USD 807	03/06/2023	(118,475)
Rivian Automotive, Inc.	2,939	FedFundEffective Minus 0.62%	USD 105	03/06/2023	12,394
Rivian Automotive, Inc.	2,845	FedFundEffective Minus 0.52%	USD 110	03/06/2023	18,826
Rivian Automotive, Inc.	6,171	FedFundEffective Minus 0.47%	USD 204	03/06/2023	5,865
Rivian Automotive, Inc.	268	FedFundEffective Minus 0.24%	USD 9	03/06/2023	725
Rivian Automotive, Inc.	1,870	FedFundEffective Minus 0.45%	USD 66	03/06/2023	6,480
Snap-On, Inc.	30	FedFundEffective Minus 0.02%	USD 6	03/06/2023	(806)
Snap-On, Inc.	18	FedFundEffective Minus 0.23%	USD 4	03/06/2023	(457)
Snap-On, Inc.	57	FedFundEffective Minus 0.22%	USD 13	03/06/2023	(1,170)
Snap-On, Inc.	173	FedFundEffective Minus 0.24%	USD 38	03/06/2023	(4,031)
Snap-On, Inc.	49	FedFundEffective Minus 0.25%	USD 11	03/06/2023	(11,726)
SoFi Technologies, Inc.	948	FedFundEffective Minus 1.67%	USD 6	03/06/2023	1,709
SoFi Technologies, Inc.	7,654	FedFundEffective Minus 3.31%	USD 42	03/06/2023	7,569
SoFi Technologies, Inc.	579	FedFundEffective Minus 1.92%	USD 5	03/06/2023	1,830
SoFi Technologies, Inc.	36	FedFundEffective Minus 1.47%	USD 0*	03/06/2023	46
SoFi Technologies, Inc.	17,816	FedFundEffective Minus 1.82%	USD 112	03/06/2023	25,657
SoFi Technologies, Inc.	163	FedFundEffective Minus 2.12%	USD 1	03/06/2023	519
SoFi Technologies, Inc.	15,844	FedFundEffective Minus 1.57%	USD 91	03/06/2023	14,325
SoFi Technologies, Inc.	15,218	FedFundEffective Minus 2.11%	USD 100	03/06/2023	26,178
SoFi Technologies, Inc.	404	FedFundEffective Minus 0.97%	USD 2	03/06/2023	360
SoFi Technologies, Inc.	12,253	FedFundEffective Minus 1.10%	USD 66	03/06/2023	7,181
SoFi Technologies, Inc.	1,371	FedFundEffective Minus 0.87%	USD 8	03/06/2023	1,550
Stryker Corp.	30	FedFundEffective Minus 0.02%	USD 8	03/06/2023	720

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received	Notional Amount (000)		Maturity Date	Unrealized Appreciation/ (Depreciation)
Stryker Corp.	18	FedFundEffective Minus 0.23%	USD	5	03/06/2023	$ 521
Stryker Corp.	57	FedFundEffective Minus 0.22%	USD	13	03/06/2023	(17)
Stryker Corp.	173	FedFundEffective Minus 0.24%	USD	45	03/06/2023	4,943
Stryker Corp.	49	FedFundEffective Minus 0.25%	USD	13	03/06/2023	(8,528)
T. Rowe Price Group, Inc.	597	FedFundEffective Minus 0.22%	USD	67	03/06/2023	(7,323)
T. Rowe Price Group, Inc.	7,836	FedFundEffective Minus 0.24%	USD	424	03/06/2023	(23,373)
Ulta Beauty, Inc.	709	FedFundEffective Minus 0.22%	USD	281	03/06/2023	(48,910)
Ulta Beauty, Inc.	18	FedFundEffective Minus 0.24%	USD	8	03/06/2023	(699)
Upstart Holdings, Inc.	5	FedFundEffective Minus 18.67%	USD	0*	03/06/2023	25
Upstart Holdings, Inc.	46	FedFundEffective Minus 24.52%	USD	1	03/06/2023	95
Upstart Holdings, Inc.	39	FedFundEffective Minus 19.97%	USD	1	03/06/2023	143
Upstart Holdings, Inc.	3,555	FedFundEffective Minus 18.37%	USD	113	03/06/2023	43,530
Upstart Holdings, Inc.	3,258	FedFundEffective Minus 8.05%	USD	99	03/06/2023	34,899
Upstart Holdings, Inc.	30	FedFundEffective Minus 18.77%	USD	1	03/06/2023	238
Upstart Holdings, Inc.	284	FedFundEffective Minus 29.25%	USD	12	03/06/2023	6,758
Upstart Holdings, Inc.	2,946	FedFundEffective Minus 5.10%	USD	89	03/06/2023	179,825
Upstart Holdings, Inc.	20	FedFundEffective Minus 19.47%	USD	0*	03/06/2023	102
Upstart Holdings, Inc.	157	FedFundEffective Minus 16.27%	USD	4	03/06/2023	1,170
Upstart Holdings, Inc.	153	FedFundEffective Minus 23.97%	USD	3	03/06/2023	457
Zoetis, Inc.	5,528	FedFundEffective Minus 0.24%	USD	811	03/06/2023	(40,912)
Total						$ 502,795
					Appreciation	$ 1,275,456
					Depreciation	$ (772,661)

* Notional amount less than 500.

(a) Position, or a position thereof, has been segregated to collateralize derivatives.

(b) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(c) Overnight deposit.

Currency Abbreviations:

CHF – Swiss Franc
CNH – Chinese Yuan Renminbi (Offshore)
EUR – Euro
GBP – Great British Pound
JPY – Japanese Yen
PLN – Polish Zloty
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

CBT – Chicago Board of Trade
FedFundEffective – Federal Funds Effective Rate
REIT – Real Estate Investment Trust

See notes to financial statements.

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
TREASURY BONDS						
Bonos de la Tesoreria de la Republica en pesos	2.50%	03/01/2025	CLP	300,000	$ 309,968	0.6%
Bonos de la Tesoreria de la Republica en pesos	4.00%	03/01/2023		45,000	49,715	0.1
China Government Bond, Series INBK	2.37%	01/20/2027	CNY	10,620	1,468,918	3.0
China Government Bond, Series INBK	2.75%	02/17/2032		1,840	253,799	0.5
China Government Bond, Series INBK	3.01%	05/13/2028		10,350	1,466,948	3.0
China Government Bond, Series INBK	3.28%	12/03/2027		450	64,884	0.1
China Government Bond, Series INBK	3.39%	03/16/2050		10	1,405	0.0
China Government Bond, Series INBK	3.53%	10/18/2051		1,820	262,503	0.5
China Government Bond, Series INBK	3.81%	09/14/2050		2,320	351,449	0.7
Colombian TES, Series B	6.00%	04/28/2028	COP	231,500	35,486	0.1
Colombian TES, Series B	6.25%	11/26/2025		1,167,600	205,663	0.4
Colombian TES, Series B	7.00%	03/26/2031		10,961,100	1,586,686	3.3
Colombian TES, Series B	7.50%	08/26/2026		690,000	121,381	0.3
Colombian TES, Series B	7.75%	09/18/2030		1,631,000	252,244	0.5
Colombian TES, Series B	9.25%	05/28/2042		2,928,400	436,144	0.9
Czech Republic Government Bond, Series 121	1.20%	03/13/2031	CZK	18,780	611,085	1.3
Czech Republic Government Bond, Series 95	1.00%	06/26/2026		5,910	220,089	0.5
Czech Republic Government Bond, Series 97	0.45%	10/25/2023		25,140	1,019,027	2.1
Hungary Government Bond, Series 23/A	6.00%	11/24/2023	HUF	313,040	749,577	1.5
Hungary Government Bond, Series 25/C	1.00%	11/26/2025		373,700	751,112	1.6
Hungary Government Bond, Series 38/A	3.00%	10/27/2038		127,690	181,206	0.4
Hungary Government Bond, Series 51/G	4.00%	04/28/2051		104,960	146,603	0.3
Indonesia Treasury Bond, Series FR40	11.00%	09/15/2025	IDR	3,813,000	269,042	0.6
Indonesia Treasury Bond, Series FR64	6.13%	05/15/2028		9,545,000	587,935	1.2
Indonesia Treasury Bond, Series FR65	6.63%	05/15/2033		14,711,000	904,738	1.9
Indonesia Treasury Bond, Series FR68	8.38%	03/15/2034		3,417,000	237,842	0.5
Indonesia Treasury Bond, Series FR75	7.50%	05/15/2038		4,548,000	295,751	0.6
Indonesia Treasury Bond, Series FR81	6.50%	06/15/2025		2,086,000	132,998	0.3
Indonesia Treasury Bond, Series FR82	7.00%	09/15/2030		5,417,000	345,374	0.7
Malaysia Government Bond, Series 118	3.88%	03/14/2025	MYR	819	184,312	0.4
Malaysia Government Bond, Series 415	4.25%	05/31/2035		5,125	1,134,817	2.3
Mexican Bonos, Series M	7.75%	05/29/2031	MXN	2,023	95,686	0.2
Mexican Bonos, Series M	7.75%	11/13/2042		22,450	1,004,330	2.1
Mexican Bonos, Series M	8.00%	12/07/2023		19,813	999,353	2.1
Mexican Bonos, Series M 20	7.50%	06/03/2027		10,523	509,184	1.1
Mexican Bonos, Series M 20	8.50%	05/31/2029		2,780	138,736	0.3
Mexican Bonos, Series M 20	10.00%	12/05/2024		48,894	2,523,069	5.2
Peru Government Bond	6.15%	08/12/2032	PEN	4,145	970,382	2.0
Peru Government Bond	8.20%	08/12/2026		3,679	1,006,284	2.1
Republic of Poland Government Bond, Series 0424	2.50%	04/25/2024	PLN	3,624	763,590	1.6
Republic of Poland Government Bond, Series 0527	3.75%	05/25/2027		5,281	1,038,288	2.1
Republic of Poland Government Bond, Series 0725	3.25%	07/25/2025		683	138,818	0.3
Republic of Poland Government Bond, Series 1029	2.75%	10/25/2029		1,444	255,317	0.5
Republic of Poland Government Bond, Series 1030	1.25%	10/25/2030		1,334	201,861	0.4
Thailand Government Bond	0.95%	06/17/2025	THB	95,083	2,634,924	5.4
Thailand Government Bond	2.13%	12/17/2026		3,983	112,832	0.2
Thailand Government Bond	2.88%	06/17/2046		12,325	289,875	0.6
Thailand Government Bond	3.30%	06/17/2038		6,107	168,634	0.3
Thailand Government Bond	3.78%	06/25/2032		34,747	1,073,995	2.2
U.S. Treasury Notes	1.88%	02/15/2032	USD	2,590	2,222,139	4.6
					30,785,998	63.5
EMERGING MARKETS - TREASURIES						
Brazil Letras do Tesouro Nacional, Series LTN	0.00%	07/01/2023	BRL	5,699	1,018,334	2.1
Brazil Letras do Tesouro Nacional, Series LTN	0.00%	01/01/2024		12,028	2,014,135	4.2
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2031		7,593	1,272,677	2.6
Brazil Notas do Tesouro Nacional, Series NTNF	10.00%	01/01/2027		824	145,811	0.3
Brazil Notas do Tesouro Nacional, Series NTNF	10.00%	01/01/2029		11,543	1,978,502	4.1
Egypt Government Bond, Series 10Y	14.40%	09/10/2029	EGP	3,196	109,499	0.2
Republic of South Africa Government Bond, Series 2030	8.00%	01/31/2030	ZAR	38,092	1,954,343	4.0
Republic of South Africa Government Bond, Series 2048	8.75%	02/28/2048		33,822	1,538,425	3.2
Republic of South Africa Government Bond, Series R186	10.50%	12/21/2026		6,548	401,473	0.8
Republic of South Africa Government Bond, Series R213	7.00%	02/28/2031		3,520	163,690	0.3
Republic of South Africa Government Bond, Series R214	6.50%	02/28/2041		6,150	223,738	0.5
					10,820,627	22.3
GOVERNMENTS - TREASURIES						
China Government Bond, Series INBK	3.72%	04/12/2051	CNY	530	79,116	0.1
Malaysia Government Investment Issue, Series 0419	3.66%	10/15/2024	MYR	460	103,539	0.2
Malaysia Government Investment Issue, Series 117	4.26%	07/26/2027		2,275	516,153	1.1
Republic of Poland Government Bond, Series 432	1.75%	04/25/2032	PLN	2,987	445,291	0.9
Thailand Government Bond	4.88%	06/22/2029	THB	6,123	198,629	0.4
					1,342,728	2.7

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
SUPRANATIONALS					
International Bank for Reconstruction & Development, Series GDIF	4.60%	02/09/2026	IDR 15,100,000	$ 909,049	1.9%
INFLATION-LINKED SECURITIES					
Fideicomiso PA Concesion Ruta al Mar	6.75%	02/15/2044	COP 4,459,244	491,828	1.0
Fideicomiso PA Costera	6.25%	01/15/2034	500,000	90,617	0.2
				582,445	1.2
CORPORATES - INVESTMENT GRADE					
HDFC Bank Ltd.	8.10%	03/22/2025	INR 20,000	238,760	0.5
				44,679,607	92.1
OTHER TRANSFERABLE SECURITIES					
TREASURY BONDS					
Malaysia Government Bond Series 0220	2.63%	04/15/2031	MYR 3,860	770,247	1.6
Total Investments					
(cost $49,114,520)				$ 45,449,854	93.7%
Time Deposits					
SEB, Stockholm(a)	3.18 %	–		1,475,047	3.1
Other assets less liabilities				1,563,421	3.2
Net Assets				$ 48,488,322	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
Korea 3yr Bond Futures	12/20/2022	52	$ 4,081,222	$ 4,086,742	$ 5,520
Short					
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	1	112,898	113,500	(602)
					$ 4,918
				Appreciation	$ 5,520
				Depreciation	$ (602)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA.	BRL	677	USD	126	12/02/2022	$ (4,830)
Bank of America, NA.	JPY	71,006	USD	497	12/02/2022	(16,729)
Bank of America, NA.	USD	367	BRL	1,890	12/02/2022	(3,139)
Bank of America, NA.	USD	402	CHF	392	12/07/2022	12,893
Bank of America, NA.	EUR	762	USD	736	12/08/2022	(57,175)
Bank of America, NA.	KRW	428,528	USD	322	12/08/2022	(5,934)
Bank of America, NA.	USD	308	KRW	413,316	12/08/2022	7,966
Bank of America, NA.	USD	307	TWD	9,804	12/21/2022	13,626
Bank of America, NA.	AUD	786	USD	511	01/19/2023	(23,354)
Bank of America, NA.	CLP	735,195	USD	789	01/19/2023	(29,846)
Barclays Bank PLC	USD	419	KRW	563,647	12/08/2022	11,910
Barclays Bank PLC	USD	113	MYR	526	12/15/2022	5,903
BNP Paribas SA	BRL	1,720	USD	323	12/02/2022	(8,797)
BNP Paribas SA	USD	164	BRL	885	12/02/2022	6,038
BNP Paribas SA	SGD	962	USD	700	12/27/2022	(6,856)
BNP Paribas SA	GBP	751	USD	907	01/18/2023	7
BNP Paribas SA	USD	509	GBP	427	01/18/2023	6,350
BNP Paribas SA	AUD	1,468	USD	950	01/19/2023	(48,842)
BNP Paribas SA	COP	5,040,156	USD	1,034	01/19/2023	(607)
BNP Paribas SA	PEN	2,751	USD	715	01/19/2023	1,229
BNP Paribas SA	USD	1,146	MXN	22,387	01/19/2023	4,486
BNP Paribas SA	USD	269	IDR	4,198,738	01/26/2023	(1,194)
Brown Brothers Harriman & Co.	JPY	251,509	USD	1,797	12/02/2022	(24,462)
Brown Brothers Harriman & Co.	USD	793	JPY	112,237	12/02/2022	19,901
Brown Brothers Harriman & Co.	CHF	1,003	USD	1,065	12/07/2022	4,612
Brown Brothers Harriman & Co.	CHF	632	USD	661	12/07/2022	(6,563)
Brown Brothers Harriman & Co.	PLN	6,467	USD	1,396	12/07/2022	(44,418)
Brown Brothers Harriman & Co.	USD	1,200	CHF	1,189	12/07/2022	57,092
Brown Brothers Harriman & Co.	USD	307	CHF	289	12/07/2022	(945)
Brown Brothers Harriman & Co.	USD	3,288	PLN	15,704	12/07/2022	210,157
Brown Brothers Harriman & Co.	EUR	233	USD	243	12/08/2022	1,022

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.	EUR	810	USD	816	12/08/2022	$ (26,972)
Brown Brothers Harriman & Co.	USD	428	EUR	417	12/08/2022	6,888
Brown Brothers Harriman & Co.	CNH	4,533	USD	625	12/14/2022	(19,270)
Brown Brothers Harriman & Co.	USD	93	SGD	128	12/27/2022	1,402
Brown Brothers Harriman & Co.	USD	2,474	ZAR	42,299	12/27/2022	(31,661)
Brown Brothers Harriman & Co.	GBP	423	USD	503	01/18/2023	(7,164)
Brown Brothers Harriman & Co.	AUD	919	USD	590	01/19/2023	(35,721)
Brown Brothers Harriman & Co.	CAD	250	USD	187	01/19/2023	1,050
Brown Brothers Harriman & Co.	MXN	6,144	USD	312	01/19/2023	(3,316)
Brown Brothers Harriman & Co.	USD	1,619	AUD	2,421	01/19/2023	27,891
Brown Brothers Harriman & Co.	USD	1,253	CAD	1,698	01/19/2023	10,375
Brown Brothers Harriman & Co.	USD	557	CAD	740	01/19/2023	(6,721)
Brown Brothers Harriman & Co.	USD	323	ILS	1,117	01/19/2023	4,807
Brown Brothers Harriman & Co.	USD	352	MXN	6,883	01/19/2023	2,133
Brown Brothers Harriman & Co.	USD	469	MXN	9,099	01/19/2023	(1,248)
Brown Brothers Harriman & Co.	USD	512	THB	18,835	01/19/2023	25,373
Brown Brothers Harriman & Co.	HUF	166,398	USD	420	01/30/2023	3,572
Brown Brothers Harriman & Co.	USD	15	CZK	341	01/30/2023	0
Brown Brothers Harriman & Co.	NZD	466	USD	285	02/02/2023	(8,928)
Brown Brothers Harriman & Co.	USD	575	NZD	932	02/02/2023	13,352
Brown Brothers Harriman & Co.	NOK	1,695	USD	170	02/03/2023	(2,717)
Brown Brothers Harriman & Co.	SEK	2,473	USD	235	02/03/2023	(1,503)
Brown Brothers Harriman & Co.	+EUR	100	USD	100	12/05/2022	(4,678)
Brown Brothers Harriman & Co.	+USD	212	EUR	209	12/05/2022	5,156
Brown Brothers Harriman & Co.	+CZK	2	USD	0*	12/27/2022	(1)
Brown Brothers Harriman & Co.	+PLN	3	USD	1	12/27/2022	(9)
Brown Brothers Harriman & Co.	+USD	6	CZK	152	12/27/2022	100
Brown Brothers Harriman & Co.	+USD	41	PLN	189	12/27/2022	737
Citibank, NA	NOK	1,695	USD	165	12/01/2022	(7,328)
Citibank, NA	SEK	2,473	USD	228	12/01/2022	(7,327)
Citibank, NA	USD	1,775	JPY	251,750	12/02/2022	48,026
Citibank, NA	CHF	1,184	USD	1,230	12/07/2022	(21,766)
Citibank, NA	USD	1,073	CHF	1,053	12/07/2022	40,466
Citibank, NA	EUR	235	USD	230	12/08/2022	(14,545)
Citibank, NA	USD	205	EUR	209	12/08/2022	12,557
Citibank, NA	HKD	642	USD	82	01/12/2023	(231)
Citibank, NA	AUD	36	USD	23	01/19/2023	(1,681)
Citibank, NA	CAD	1,167	USD	855	01/19/2023	(13,110)
Citibank, NA	USD	363	AUD	574	01/19/2023	27,841
Deutsche Bank AG	ZAR	9,223	USD	542	12/27/2022	9,334
Deutsche Bank AG	USD	629	AUD	935	01/19/2023	6,622
Goldman Sachs Bank USA	USD	557	PLN	2,518	12/07/2022	3,889
Goldman Sachs Bank USA	INR	118,411	USD	1,458	12/14/2022	1,726
Goldman Sachs Bank USA	MYR	1,935	USD	433	12/15/2022	(4,635)
Goldman Sachs Bank USA	IDR	92,173	USD	6	01/26/2023	(32)
Goldman Sachs Bank USA	USD	115	IDR	1,817,585	01/26/2023	622
Goldman Sachs Bank USA	USD	417	CNH	3,000	02/16/2023	11,702
HSBC Bank USA	PLN	2,348	USD	514	12/07/2022	(8,640)
HSBC Bank USA	USD	505	PLN	2,299	12/07/2022	6,660
HSBC Bank USA	TWD	10,317	USD	322	12/21/2022	(15,496)
HSBC Bank USA	USD	1,033	TWD	32,378	12/21/2022	26,686
HSBC Bank USA	ILS	6,387	USD	1,811	01/19/2023	(66,508)
HSBC Bank USA	USD	613	CAD	828	01/19/2023	2,738
HSBC Bank USA	USD	409	IDR	6,327,430	01/26/2023	(4,684)
HSBC Bank USA	USD	752	CZK	17,601	01/30/2023	(2,068)
HSBC Bank USA	USD	1,460	HUF	580,107	01/30/2023	(9,659)
JPMorgan Chase Bank, NA	USD	474	BRL	2,550	12/02/2022	17,238
JPMorgan Chase Bank, NA	USD	266	BRL	1,367	12/02/2022	(2,455)
JPMorgan Chase Bank, NA	USD	450	EUR	460	12/08/2022	28,414
JPMorgan Chase Bank, NA	BRL	2,550	USD	471	01/04/2023	(17,119)
Morgan Stanley Capital Services LLC	BRL	4,615	USD	862	12/02/2022	(26,895)
Morgan Stanley Capital Services LLC	USD	62	BRL	320	12/02/2022	(571)
Morgan Stanley Capital Services LLC	CHF	590	USD	624	12/07/2022	651
Morgan Stanley Capital Services LLC	USD	788	CNH	5,617	12/14/2022	10,393
Morgan Stanley Capital Services LLC	USD	2,212	MYR	10,042	12/15/2022	58,192
Morgan Stanley Capital Services LLC	USD	81	TWD	2,572	12/21/2022	3,406
Morgan Stanley Capital Services LLC	USD	629	AUD	939	01/19/2023	9,283
Morgan Stanley Capital Services LLC	USD	781	MXN	15,256	01/19/2023	2,491
Morgan Stanley Capital Services LLC	NZD	1,569	USD	967	02/02/2023	(21,805)
Morgan Stanley Capital Services LLC	USD	577	NZD	947	02/02/2023	20,432
Royal Bank of Scotland PLC	USD	644	JPY	92,561	12/02/2022	26,384
Royal Bank of Scotland PLC	KRW	672,576	USD	506	12/08/2022	(8,297)
Royal Bank of Scotland PLC	GBP	448	USD	529	01/18/2023	(11,489)
Standard Chartered Bank	KRW	1,665,264	USD	1,240	12/08/2022	(34,740)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Standard Chartered Bank	USD	476	KRW	672,134	12/08/2022	$ 37,896
Standard Chartered Bank	USD	477	TWD	15,205	12/21/2022	20,484
UBS AG	CHF	995	USD	1,041	12/07/2022	(10,866)
UBS AG	USD	528	EUR	537	12/08/2022	31,676
UBS AG	USD	1,764	CLP	1,590,105	01/19/2023	7,152
						$ 193,442
					Appreciation	$ 938,989
					Depreciation	$ (745,547)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED INTEREST RATE SWAPS

Clearing Broker/(Exchange)	Notional Amount (000)	Termination Date	Rate Type: Payments Made By the Fund	Rate Type: Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Morgan Stanley & Co., LLC/(CME Group)	CZK 3,130	05/06/2024	5.806%	6 Month PRIBOR	$ 1,118
Morgan Stanley & Co., LLC/(CME Group)	CZK 3,130	05/06/2024	6 Month PRIBOR	5.806%	(1,101)
Morgan Stanley & Co., LLC/(CME Group)	CZK 73,527	12/21/2024	6 Month PRIBOR	6.512%	39,407
Morgan Stanley & Co., LLC/(LCH Group)	THB 36,686	12/21/2024	2.122%	1 Day THOR	(4,531)
Morgan Stanley & Co., LLC/(CME Group)	CZK 14,854	12/21/2024	6 Month PRIBOR	6.781%	11,116
Morgan Stanley & Co., LLC/(CME Group)	CZK 10,071	12/21/2024	6.731%	6 Month PRIBOR	(7,138)
Morgan Stanley & Co., LLC/(CME Group)	HUF 1,267,813	03/14/2025	6 Month BUBOR	10.750%	(1,175)
Morgan Stanley & Co., LLC/(LCH Group)	COP 5,518,480	03/15/2025	11.396%	1Day IBR	(6,592)
Morgan Stanley & Co., LLC/(LCH Group)	KRW 1,430,607	03/15/2025	3.890%	3 Month KSDA	(1,786)
Morgan Stanley & Co., LLC/(CME Group)	CLP 1,022,367	03/15/2025	3 Month CAMARA	5.090%	(28,428)
Morgan Stanley & Co., LLC/(LCH Group)	INR 62,054	03/15/2025	6.306%	1 Day MIBOR	(797)
Morgan Stanley & Co., LLC/(CME Group)	ZAR 54,544	03/15/2025	7.803%	3 Month JIBAR	(140)
Morgan Stanley & Co., LLC/(CME Group)	MXN 15,810	03/15/2025	9.365%	4 Week TIIE	3,286
Morgan Stanley & Co., LLC/(LCH Group)	CNY 8,477	03/15/2025	China 7-Day Reverse Repo Rate	2.429%	(3,381)
Morgan Stanley & Co., LLC/(LCH Group)	PLN 4,211	03/15/2025	6 Month WIBOR	6.770%	4,877
Morgan Stanley & Co., LLC/(LCH Group)	SGD 1,646	03/15/2025	3.626%	1 Day SORA	(2,237)
Morgan Stanley & Co., LLC/(LCH Group)	THB 12,820	12/21/2027	1 Day THOR	2.488%	4,228
Morgan Stanley & Co., LLC/(LCH Group)	INR 27,370	03/15/2028	1 Day MIBOR	6.394%	921
Morgan Stanley & Co., LLC/(LCH Group)	CNY 3,505	03/15/2028	2.767%	China 7-Day Reverse Repo Rate	2,818
Morgan Stanley & Co., LLC/(CME Group)	CZK 840	05/06/2032	4.418%	6 Month PRIBOR	(207)
Morgan Stanley & Co., LLC/(CME Group)	CZK 840	05/06/2032	6 Month PRIBOR	4.418%	201
Morgan Stanley & Co., LLC/(CME Group)	CZK 13,684	12/21/2032	4.708%	6 Month PRIBOR	(19,548)
Morgan Stanley & Co., LLC/(CME Group)	CZK 2,915	12/21/2032	5.415%	6 Month PRIBOR	(11,170)
Morgan Stanley & Co., LLC/(CME Group)	CZK 1,663	12/21/2032	6 Month PRIBOR	5.368%	6,104
Morgan Stanley & Co., LLC/(CME Group)	HUF 273,440	03/14/2033	8.00%	6 Month BUBOR	(8,747)
Morgan Stanley & Co., LLC/(LCH Group)	COP 1,400,230	03/15/2033	1Day IBR	10.430%	5,785
Morgan Stanley & Co., LLC/(LCH Group)	KRW 297,694	03/15/2033	3 Month KSDA	3.527%	3,143
Morgan Stanley & Co., LLC/(CME Group)	CLP 197,139	03/15/2033	6.250%	3 Month CAMARA	(19,438)
Morgan Stanley & Co., LLC/(CME Group)	ZAR 14,062	03/15/2033	3 Month JIBAR	9.272%	11,655
Morgan Stanley & Co., LLC/(CME Group)	MXN 4,212	03/15/2033	4 Week TIIE	8.675%	2,235
Morgan Stanley & Co., LLC/(LCH Group)	PLN 860	03/15/2033	5.950%	6 Month WIBOR	(3,533)
Morgan Stanley & Co., LLC/(LCH Group)	SGD 299	03/15/2033	1 Day SORA	3.144%	2,643
Total					$ (20,412)
				Appreciation	$ 99,537
				Depreciation	$ (119,949)

INTEREST RATE SWAPS

Counterparty	Notional Amount (000)	Termination Date	Rate Type: Payments Made By the Fund	Rate Type: Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Citibank, NA	MYR 4,541	03/15/2025	4.138%	3 Month KLIBOR	$ (5,640)
Citibank, NA	MYR 976	03/15/2033	3 Month KLIBOR	4.447%	5,726
Total					$ 86
				Appreciation	$ 5,726
				Depreciation	$ (5,640)
Total for Swaps					$ (20,326)

* Contracts amount less than 500.

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
CHF – Swiss Franc
CLP – Chilean Peso
CNH – Chinese Yuan Renminbi (Offshore)
CNY – Chinese Yuan Renminbi
COP – Colombian Peso
CZK – Czech Koruna
EGP – Egyptian Pound
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
HUF – Hungarian Forint
IDR – Indonesian Rupiah
ILS – Israeli Shekel
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
MXN – Mexican Peso
MYR – Malaysian Ringgit
NOK – Norwegian Krone
NZD – New Zealand Dollar
PEN – Peruvian Sol
PLN – Polish Zloty
SEK – Swedish Krona
SGD – Singapore Dollar
THB – Thailand Baht
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:

BUBOR – Budapest Interbank Offered Rate
CAMARA – Indice Camara Promedio Rate
CBT – Chicago Board of Trade
CME – Chicago Mercantile Exchange
IBR – Incremental Borrowing Rate
JIBAR – Johannesburg Interbank Agreed Rate
KLIBOR – Kuala Lumpur Interbank Offered Rate
KSDA – Korean Securities Dealers Association Rate
LCH – London Clearing House
LIBOR – London Interbank Offered Rate
MIBOR – Mumbai Inter Bank Offered Rate
PRIBOR – Prague Interbank Offered Rate
SORA – Singapore Overnight Rate Average
THOR – Thai Overnight Repurchase Rate
TIIE – Banco de México Equilibrium Interbank Interest Rate
WIBOR – Warsaw Interbank Offered Rate

		Rate	Date	Shares/ Principal (-)/(000)	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
GOVERNMENTS - TREASURIES						
CHINA						
	China Government Bond, Series INBK	2.37%	01/20/2027	CNY 4,000	$ 553,265	2.2%
	China Government Bond, Series INBK	3.39%	03/16/2050	3,430	481,899	2.0
					1,035,164	4.2
INDIA						
	India Government Bond	5.85%	12/01/2030	INR 50,000	560,256	2.2
	India Government Bond	6.19%	09/16/2034	31,300	349,110	1.4
	India Government Bond	6.54%	01/17/2032	50,000	579,162	2.3
	India Government Bond	7.72%	05/25/2025	61,140	763,816	3.1
					2,252,344	9.0
INDONESIA						
	Indonesia Treasury Bond, Series FR56	8.38%	09/15/2026	IDR 14,127,000	954,133	3.8
	Indonesia Treasury Bond, Series FR73	8.75%	05/15/2031	21,700,000	1,526,304	6.1
	Indonesia Treasury Bond, Series FR81	6.50%	06/15/2025	4,910,000	313,049	1.3
	Indonesia Treasury Bond, Series FR85	7.75%	04/15/2031	10,000,000	662,047	2.6
					3,455,533	13.8
MALAYSIA						
	Malaysia Government Bond, Series 0413	3.84%	04/15/2033	MYR 3,200	693,783	2.8
	Malaysia Government Bond, Series 0519	3.76%	05/22/2040	2,773	567,176	2.3
	Malaysia Government Investment Issue, Series 0519	4.64%	11/15/2049	960	212,583	0.8
					1,473,542	5.9
PHILIPPINES						
	Philippine Government International Bond	6.25%	01/14/2036	PHP 18,000	280,057	1.1
SINGAPORE						
	Singapore Government Bond	2.38%	06/01/2025	SGD 2,000	1,446,408	5.8
	Singapore Government Bond	2.75%	03/01/2046	610	439,003	1.7
	Singapore Government Bond	2.88%	09/01/2030	1,488	1,073,722	4.3
					2,959,133	11.8
SOUTH KOREA						
	Korea Treasury Bond, Series 2503	1.50%	03/10/2025	KRW 1,700,000	1,226,179	4.9
	Korea Treasury Bond, Series 2603	1.25%	03/10/2026	3,374,600	2,357,796	9.4
	Korea Treasury Bond, Series 4903	2.00%	03/10/2049	1,367,680	737,708	3.0
					4,321,683	17.3
THAILAND						
	Thailand Government Bond	1.59%	12/17/2035	THB 30,000	707,567	2.8
UNITED STATES						
	U.S. Treasury Notes	1.50%	02/29/2024	USD 1,000	961,562	3.9
					17,446,585	69.8
SUPRANATIONALS						
	European Bank for Reconstruction & Development, Series G	5.00%	01/15/2026	INR 60,000	698,792	2.8
	European Bank for Reconstruction & Development, Series G	5.15%	02/16/2024	60,000	707,863	2.8
	International Bank for Reconstruction & Development, Series GDIF	4.60%	02/09/2026	IDR 7,000,000	421,413	1.7
					1,828,068	7.3
INVESTMENT COMPANIES						
FUNDS AND INVESTMENT TRUSTS						
	AB SICAV I - China Bond Portfolio - Class SA			124,515	1,823,599	7.3
QUASI-SOVEREIGNS						
QUASI-SOVEREIGN BONDS						
CHINA						
	China Development Bank, Series 1904	3.68%	02/26/2026	CNY 70	10,076	0.0
	China Development Bank, Series 1905	3.48%	01/08/2029	6,360	914,859	3.7
					924,935	3.7
INFLATION-LINKED SECURITIES						
THAILAND						
	Thailand Government Bond, Series ILB	1.25%	03/12/2028	THB 18,874	521,016	2.1
GOVERNMENTS - SOVEREIGN AGENCIES						
VIETNAM						
	Viet Nam Debt & Asset Trading Corp.	1.00%	10/10/2025	USD 400	328,075	1.3
EMERGING MARKETS - CORPORATE BONDS						
UTILITY						
ELECTRIC						
	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	162	151,012	0.6

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
FINANCIAL INSTITUTIONS					
REITs					
Fantasia Holdings Group Co., Ltd.(a)	9.88%	10/19/2023	USD 200	$ 14,500	0.0%
Kaisa Group Holdings Ltd.(a)	11.70%	11/11/2025	200	20,500	0.1
Sunac China Holdings Ltd.(a)	6.65%	08/03/2024	200	23,000	0.1
Zhenro Properties Group Ltd.(a)	8.35%	03/10/2024	200	5,000	0.0
				63,000	0.2
				214,012	0.8
Total Investments					
(cost $26,752,715)				$ 23,086,290	92.3%
Time Deposits					
BBH, Grand Cayman(b)	3.80 %	–		333	0.0
BNP Paribas, Paris(b)	1.57 %	–		76	0.0
DBS Bank, Singapore(b)	3.18 %	–		1,357,726	5.4
HSBC, Singapore(b)	2.57 %	–		15	0.0
Total Time Deposits				1,358,150	5.4
Other assets less liabilities				564,352	2.3
Net Assets				$ 25,008,792	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
Korea 10 Yr Bond Futures	12/20/2022	32	$ 2,683,307	$ 2,693,255	$ 9,948
Short					
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	11	1,241,914	1,248,500	(6,586)
					$ 3,362
				Appreciation	$ 9,948
				Depreciation	$ (6,586)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	INR	6,664	USD	81	12/21/2022	$ (850)
Bank of America, NA	USD	38	TWD	1,192	12/21/2022	1,491
Bank of America, NA	USD	773	KRW	1,104,820	01/30/2023	74,988
Barclays Bank PLC	MYR	1,531	USD	339	12/15/2022	(7,162)
Barclays Bank PLC	USD	659	MYR	3,011	12/15/2022	21,537
Barclays Bank PLC	USD	524	MYR	2,313	12/15/2022	(745)
Barclays Bank PLC	USD	91	IDR	1,428,879	01/26/2023	529
Barclays Bank PLC	KRW	85,538	USD	61	01/30/2023	(5,048)
Barclays Bank PLC	USD	55	KRW	73,631	01/30/2023	1,715
Barclays Bank PLC	USD	87	CNH	625	02/16/2023	2,643
BNP Paribas SA	SGD	58	USD	42	12/07/2022	(394)
BNP Paribas SA	IDR	16,407,869	USD	1,052	01/26/2023	4,666
BNP Paribas SA	IDR	2,740,968	USD	175	01/26/2023	(390)
BNP Paribas SA	PHP	2,153	USD	38	01/26/2023	(558)
BNP Paribas SA	USD	47	PHP	2,739	01/26/2023	1,659
BNP Paribas SA	KRW	93,516	USD	65	01/30/2023	(6,518)
Brown Brothers Harriman & Co.	USD	253	SGD	358	12/07/2022	10,278
Brown Brothers Harriman & Co.	USD	853	CNH	6,179	12/16/2022	25,316
Brown Brothers Harriman & Co.	CNH	600	USD	83	02/16/2023	(2,263)
Brown Brothers Harriman & Co.+	AUD	4,868	USD	3,131	12/05/2022	(173,377)
Brown Brothers Harriman & Co.+	CAD	2,952	USD	2,172	12/05/2022	(22,640)
Brown Brothers Harriman & Co.+	EUR	836	USD	831	12/05/2022	(39,752)
Brown Brothers Harriman & Co.+	GBP	1,201	USD	1,384	12/05/2022	(63,866)
Brown Brothers Harriman & Co.+	SGD	170	USD	121	12/05/2022	(4,401)
Brown Brothers Harriman & Co.+	USD	6,405	AUD	9,745	12/05/2022	210,375
Brown Brothers Harriman & Co.+	USD	2,147	CAD	2,919	12/05/2022	22,810
Brown Brothers Harriman & Co.+	USD	2,311	CAD	3,065	12/05/2022	(32,506)
Brown Brothers Harriman & Co.+	USD	1,727	EUR	1,700	12/05/2022	42,894
Brown Brothers Harriman & Co.+	USD	2,845	GBP	2,435	12/05/2022	89,282
Brown Brothers Harriman & Co.+	USD	248	SGD	345	12/05/2022	5,465
Citibank, NA	USD	360	SGD	507	12/07/2022	12,636

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Citibank, NA	USD	51	THB	1,846	01/19/2023	1,244
Citibank, NA	PHP	11,143	USD	187	01/26/2023	(10,589)
Goldman Sachs Bank USA	SGD	2,018	USD	1,446	12/07/2022	(36,605)
Goldman Sachs Bank USA	INR	142,857	USD	1,756	12/21/2022	(155)
Goldman Sachs Bank USA	USD	471	PHP	27,714	01/26/2023	20,065
HSBC Bank USA	TWD	16,521	USD	521	12/21/2022	(19,830)
HSBC Bank USA	USD	2,419	THB	89,590	01/19/2023	135,141
HSBC Bank USA	USD	688	IDR	10,813,409	01/26/2023	2,171
Standard Chartered Bank	THB	2,529	USD	71	01/19/2023	(616)
UBS AG	KRW	68,822	USD	52	01/30/2023	(704)
						$ 257,936
					Appreciation	$ 686,905
					Depreciation	$ (428,969)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED INTEREST RATE SWAPS

Clearing Broker/(Exchange)	Notional Amount (000)	Termination Date	Rate Type: Payments Made By the Fund	Rate Type: Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Citigroup Global Markets, Inc./(LCH Group)	INR 119,000	10/31/2027	6.850%	1 Day MIBOR	$ (31,647)

(a) Defaulted.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CNH – Chinese Yuan Renminbi (Offshore)
CNY – Chinese Yuan Renminbi
EUR – Euro
GBP – Great British Pound
IDR – Indonesian Rupiah
INR – Indian Rupee
KRW – South Korean Won
MYR – Malaysian Ringgit
PHP – Philippine Peso
SGD – Singapore Dollar
THB – Thailand Baht
TWD – New Taiwan Dollar
USD – United States Dollar

Glossary:

CBT – Chicago Board of Trade
LCH – London Clearing House
MIBOR – Mumbai Inter Bank Offered Rate
REIT – Real Estate Investment Trust

See notes to financial statements.

	Rate	Date		Principal (000)		Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET							
CORPORATE BONDS							
AAC Technologies Holdings, Inc.	3.75%	06/02/2031	USD	510	$	328,215	0.3%
Absa Group Ltd.(a)	6.38%	05/27/2026		355		319,123	0.3
Abu Dhabi National Energy Co. PJSC	2.00%	04/29/2028		336		294,588	0.2
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031		521		367,758	0.3
Adani Green Energy Ltd.	4.38%	09/08/2024		280		250,600	0.2
Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027		200		174,090	0.1
Adani Renewable Energy RJ Ltd./Kodangal Solar Parks Pvt Ltd./ Wardha Solar Maharash	4.63%	10/15/2039		343		251,731	0.2
Adani Transmission Step-One Ltd.	4.00%	08/03/2026		470		417,213	0.3
ADIB Capital Invest 2 Ltd.(a)	7.13%	09/20/2023		400		401,325	0.3
Aeropuertos Dominicanos Siglo XXI SA	6.75%	03/30/2029		460		438,150	0.4
AES Gener SA	6.35%	10/07/2079		450		400,500	0.3
Alfa Desarrollo SpA.	4.55%	09/27/2051		502		365,625	0.3
Alfa SAB de CV	5.25%	03/25/2024		630		626,692	0.5
Alibaba Group Holding Ltd.	3.40%	12/06/2027		270		246,764	0.2
Altice Financing SA.	5.75%	08/15/2029		344		280,982	0.2
America Movil SAB de CV	2.88%	05/07/2030		480		412,890	0.3
Anglo American Capital PLC	2.63%	09/10/2030		590		473,939	0.4
AngloGold Ashanti Holdings PLC	3.38%	11/01/2028		620		536,804	0.4
Aris Mining Corp.	6.88%	08/09/2026		600		448,934	0.4
Axiata SPV2 Bhd	2.16%	08/19/2030		345		279,450	0.2
Axtel SAB de CV	6.38%	11/14/2024		609		473,497	0.4
Azure Power Solar Energy Pvt Ltd.	5.65%	12/24/2024		200		172,000	0.1
Banco de Credito del Peru SA	3.13%	07/01/2030		471		426,196	0.4
Banco de Credito del Peru SA	3.25%	09/30/2031		325		280,881	0.2
Banco Internacional del Peru SAA Interbank	3.25%	10/04/2026		530		480,743	0.4
Banco Mercantil del Norte SA/Grand Cayman(a)	8.38%	10/14/2030		240		226,620	0.2
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38%	04/17/2025		250		247,188	0.2
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034		435		355,558	0.3
Bangkok Bank PCL/Hong Kong	4.45%	09/19/2028		510		487,050	0.4
Bank Hapoalim BM	3.26%	01/21/2032		214		182,649	0.2
Bank Mandiri Persero TBK PT	2.00%	04/19/2026		330		292,911	0.2
Bank Negara Indonesia Persero Tbk PT	3.75%	03/30/2026		236		213,016	0.2
Bank of East Asia Ltd. (The)(a)	5.88%	09/19/2024		250		214,734	0.2
Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025		560		501,262	0.4
Bbva Bancomer Sa/texas	1.88%	09/18/2025		340		308,550	0.3
BDO Unibank, Inc.	2.13%	01/13/2026		330		297,000	0.2
Bidvest Group UK PLC (The)	3.63%	09/23/2026		389		345,554	0.3
BOC Aviation Ltd., Series G	1.75%	01/21/2026		1,050		935,812	0.8
Braskem Idesa SAPI	6.99%	02/20/2032		712		501,070	0.4
Braskem Netherlands Finance BV	4.50%	01/10/2028		610		548,619	0.5
Bukit Makmur Mandiri Utama PT	7.75%	02/10/2026		378		316,528	0.3
CA Magnum Holdings	5.38%	10/31/2026		539		474,320	0.4
Canacol Energy Ltd.	5.75%	11/24/2028		270		227,357	0.2
CDBL Funding 1	3.50%	10/24/2027		330		302,481	0.3
Celulosa Arauco y Constitucion SA.	4.20%	01/29/2030		550		496,485	0.4
Cencosud SA	5.15%	02/12/2025		380		373,777	0.3
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029		214		191,263	0.2
China Cinda 2020 I Management Ltd.	3.00%	01/20/2031		730		583,087	0.5
China Development Bank Financial Leasing Co., Ltd.	2.88%	09/28/2030		480		440,490	0.4
China SCE Group Holdings Ltd.	6.00%	02/04/2026		210		44,100	0.0
Cia Cervecerias Unidas SA	3.35%	01/19/2032		309		257,436	0.2
Cia de Minas Buenaventura SAA	5.50%	07/23/2026		260		224,380	0.2
CIBANCO SA Institucion de Banca Multiple Trust	4.38%	07/22/2031		730		495,624	0.4
Citgo Holding, Inc.	9.25%	08/01/2024		133		133,666	0.1
CK Hutchison International 20 Ltd.	2.50%	05/08/2030		710		599,633	0.5
CMB Wing Lung Bank Ltd.(a)	6.50%	01/24/2024		400		396,450	0.3
Colbun SA	3.95%	10/11/2027		270		246,713	0.2
Cometa Energia SA de CV.	6.38%	04/24/2035		763		694,942	0.6
Consorcio Transmantaro SA	5.20%	04/11/2038		460		409,860	0.3
Contemporary Ruiding Development Ltd.	2.63%	09/17/2030		355		280,361	0.2
Corp. Inmobiliaria Vesta SAB de CV	3.63%	05/13/2031		212		160,232	0.1
COSL Singapore Capital Ltd.	2.50%	06/24/2030		248		206,591	0.2
Country Garden Holdings Co., Ltd.	3.13%	10/22/2025		265		124,550	0.1
CSN Inova Ventures	6.75%	01/28/2028		340		321,725	0.3
CSN Resources SA	4.63%	06/10/2031		926		709,547	0.6
CT Trust	5.13%	02/03/2032		330		285,336	0.2
DBS Group Holdings Ltd.	1.19%	03/15/2027		270		232,983	0.2

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
DBS Group Holdings Ltd., Series G	1.82%	03/10/2031	USD 260	$ 228,857	0.2%
DBS Group Holdings Ltd., Series G(a)	3.30%	02/27/2025	400	366,000	0.3
Delek royalty on Leviathan Ltd.	7.49%	12/30/2023	450	445,500	0.4
Delhi International Airport Ltd.	6.45%	06/04/2029	449	411,957	0.3
Digicel International Finance Ltd./Digicel Holdings Bermuda Ltd.	8.75%	05/25/2024	467	406,571	0.3
Ecopetrol SA	5.88%	09/18/2023	530	523,375	0.4
Ecopetrol SA	5.88%	11/02/2051	1,577	1,042,397	0.9
Embraer Netherlands Finance BV	6.95%	01/17/2028	240	237,795	0.2
Emirates Semb Corp. Water & Power Co. PJSC	4.45%	08/01/2035	260	237,250	0.2
Empresa Generadora de Electricidad Haina SA	5.63%	11/08/2028	437	369,811	0.3
Empresas Publicas de Medellin ESP	4.25%	07/18/2029	398	305,714	0.3
Empresas Publicas de Medellin ESP	4.38%	02/15/2031	779	572,078	0.5
Enel Chile SA	4.88%	06/12/2028	370	353,165	0.3
Engie Energia Chile SA	3.40%	01/28/2030	540	427,140	0.4
Equate Petrochemical BV	2.63%	04/28/2028	996	849,837	0.7
Equate Petrochemical BV	4.25%	11/03/2026	462	437,976	0.4
Falabella SA	3.75%	10/30/2027	200	178,500	0.1
Fenix Power Peru SA	4.32%	09/20/2027	563	511,907	0.4
First Abu Dhabi Bank PJSC(a)	4.50%	04/05/2026	450	424,969	0.4
First Quantum Minerals Ltd.	6.88%	10/15/2027	520	493,262	0.4
First Quantum Minerals Ltd.	7.50%	04/01/2025	473	466,141	0.4
Freeport Indonesia PT	4.76%	04/14/2027	212	203,013	0.2
Freeport Indonesia PT	5.32%	04/14/2032	743	681,702	0.6
Gaci First Investment Co.	5.00%	10/13/2027	235	236,521	0.2
Gaci First Investment Co.	5.25%	10/13/2032	470	486,756	0.4
GC Treasury Center Co., Ltd.	2.98%	03/18/2031	590	478,637	0.4
GC Treasury Center Co., Ltd.	4.40%	03/30/2032	260	231,621	0.2
Geopark Ltd.	5.50%	01/17/2027	250	215,938	0.2
Globo Comunicacao e Participacoes SA	5.50%	01/14/2032	370	303,058	0.3
GNL Quintero SA	4.63%	07/31/2029	461	438,674	0.4
Gohl Capital Ltd.	4.25%	01/24/2027	340	300,900	0.2
Gold Fields Orogen Holdings BVI Ltd.	6.13%	05/15/2029	361	361,068	0.3
Gran Tierra Energy, Inc.	7.75%	05/23/2027	645	519,344	0.4
Greenko Dutch BV	3.85%	03/29/2026	544	464,739	0.4
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	320	296,000	0.2
Grupo Televisa SAB	4.63%	01/30/2026	300	291,150	0.2
Grupo Televisa SAB	6.63%	01/15/2040	430	429,140	0.4
Hana Bank	3.25%	03/30/2027	310	285,064	0.2
Hana Bank	4.25%	10/14/2024	240	231,945	0.2
HKT Capital No 6 Ltd.	3.00%	01/18/2032	318	256,569	0.2
Hongkong Electric Finance Ltd.	1.88%	08/27/2030	360	280,755	0.2
HPCL-Mittal Energy Ltd.	5.45%	10/22/2026	200	183,000	0.2
HPHT Finance 21 Ltd.	2.00%	03/19/2026	320	286,394	0.2
HTA Group Ltd./Mauritius	7.00%	12/18/2025	220	202,413	0.2
Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027	460	389,074	0.3
Huarong Finance 2019 Co., Ltd.	2.13%	09/30/2023	520	494,097	0.4
Huarong Finance 2019 Co., Ltd.	3.25%	11/13/2024	330	297,268	0.2
Huarong Finance 2019 Co., Ltd.	4.50%	05/29/2029	520	415,350	0.3
Huarong Finance II Co., Ltd.	4.63%	06/03/2026	726	633,435	0.5
Hunt Oil Co. of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	394	371,232	0.3
Hyundai Capital Services, Inc.	1.25%	02/08/2026	330	284,836	0.2
Hyundai Motor Manufacturing Indonesia PT	1.75%	05/06/2026	340	291,826	0.2
ICTSI Treasury BV	3.50%	11/16/2031	370	283,235	0.2
IHS Holding Ltd.	6.25%	11/29/2028	350	268,581	0.2
India Clean Energy Holdings	4.50%	04/18/2027	770	600,600	0.5
Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025	538	523,205	0.4
Indofood CBP Sukses Makmur Tbk PT	3.40%	06/09/2031	402	321,644	0.3
Industrias Penoles SAB de CV	4.15%	09/12/2029	330	299,743	0.2
Infraestructura Energetica Nova SAB de CV	4.88%	01/14/2048	346	243,887	0.2
Intercorp Financial Services, Inc.	4.13%	10/19/2027	790	684,486	0.6
Inversiones CMPC SA	3.00%	04/06/2031	400	329,000	0.3
Investment Energy Resources Ltd.	6.25%	04/26/2029	256	230,288	0.2
Iochpe-Maxion Austria GmbH/ Maxion Wheels de Mexico S de RL de CV	5.00%	05/07/2028	530	439,337	0.4
Israel Electric Corp. Ltd., Series 6	5.00%	11/12/2024	621	611,685	0.5
Israel Electric Corp. Ltd., Series G	3.75%	02/22/2032	202	176,750	0.1
Israel Electric Corp. Ltd., Series G	4.25%	08/14/2028	374	350,812	0.3
Itau Unibanco Holding SA/Cayman Island(a)	4.63%	02/27/2025	800	622,000	0.5
Jababeka International BV	6.50%	10/05/2023	360	212,468	0.2
JGC Ventures Pte Ltd.(b)	0.00%	06/30/2025	14	5,526	0.0
JGC Ventures Pte Ltd.(b)	3.00%	06/30/2025	695	278,032	0.2
Jollibee Worldwide Pte Ltd.	4.75%	06/24/2030	516	463,852	0.4

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
JSW Hydro Energy Ltd.	4.13%	05/18/2031	USD 239	$ 202,438	0.2%
JSW Infrastructure Ltd.	4.95%	01/21/2029	254	213,170	0.2
Kallpa Generacion SA	4.13%	08/16/2027	200	182,038	0.2
Kasikornbank PCL/Hong Kong	3.34%	10/02/2031	320	276,720	0.2
Kia Corp.	2.75%	02/14/2027	483	422,881	0.3
KOC Holding AS	6.50%	03/11/2025	340	333,158	0.3
Kookmin Bank	2.50%	11/04/2030	300	236,820	0.2
Kookmin Bank, Series G	4.50%	02/01/2029	200	185,566	0.2
Kosmos Energy Ltd.	7.50%	03/01/2028	370	313,949	0.3
Kosmos Energy Ltd.	7.75%	05/01/2027	345	301,077	0.2
Krung Thai Bank PCL/Cayman Islands(a)	4.40%	03/25/2026	865	745,143	0.6
KT Corp.	4.00%	08/08/2025	340	328,399	0.3
KWG Group Holdings Ltd.	6.00%	01/14/2024	200	69,825	0.1
KWG Group Holdings Ltd.	7.40%	01/13/2027	210	39,900	0.0
Lenovo Group Ltd.	3.42%	11/02/2030	410	322,596	0.3
Leviathan Bond Ltd.	6.50%	06/30/2027	266	259,102	0.2
Leviathan Bond Ltd.	6.75%	06/30/2030	174	163,185	0.1
LG Chem Ltd.	1.38%	07/07/2026	350	304,560	0.3
Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026	275	224,538	0.2
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	372	319,503	0.3
LLPL Capital Pte Ltd.	6.88%	02/04/2039	341	287,566	0.2
Medco Bell Pte Ltd.	6.38%	01/30/2027	400	350,000	0.3
Medco Laurel Tree Pte Ltd.	6.95%	11/12/2028	630	551,762	0.5
Melco Resorts Finance Ltd.	5.25%	04/26/2026	720	597,600	0.5
Melco Resorts Finance Ltd.	5.63%	07/17/2027	250	205,000	0.2
Melco Resorts Finance Ltd.s	5.75%	07/21/2028	580	472,700	0.4
MGM China Holdings Ltd.	5.25%	06/18/2025	360	335,093	0.3
MGM China Holdings Ltd.	5.38%	05/15/2024	500	482,840	0.4
MGM China Holdings Ltd.	5.88%	05/15/2026	400	367,000	0.3
Minejesa Capital BV	4.63%	08/10/2030	240	206,850	0.2
MTR Corp. CI Ltd., Series DIP	2.50%	11/02/2026	250	232,859	0.2
MV24 Capital BV	6.75%	06/01/2034	231	203,929	0.2
Nanyang Commercial Bank Ltd.(a)	6.50%	10/28/2171	310	275,571	0.2
National Central Cooling Co. PJSC	2.50%	10/21/2027	299	258,785	0.2
Natura Cosmeticos SA	4.13%	05/03/2028	918	723,200	0.6
NBK Tier 1 Financing 2 Ltd.(a)	4.50%	08/27/2025	600	543,930	0.4
Nexa Resources SA	5.38%	05/04/2027	370	341,466	0.3
OCP SA	3.75%	06/23/2031	1,023	830,983	0.7
OEC Finance Ltd.(b)	4.38%	10/25/2029	452	10,482	0.0
OEC Finance Ltd.(b)	5.25%	12/27/2033	126	2,897	0.0
OEC Finance Ltd.(b)	7.13%	12/26/2046	1,322	33,716	0.0
Ooredoo International Finance Ltd.	2.63%	04/08/2031	305	260,775	0.2
Ooredoo International Finance Ltd.	3.75%	06/22/2026	320	309,190	0.3
Ooredoo International Finance Ltd.	5.00%	10/19/2025	300	300,806	0.2
Orbia Advance Corp. SAB de CV	1.88%	05/11/2026	330	283,800	0.2
Oversea-Chinese Banking Corp. Ltd.	1.83%	09/10/2030	540	481,340	0.4
Peru LNG SRL.	5.38%	03/22/2030	826	681,450	0.6
Petkim Petrokimya Holding AS	5.88%	01/26/2023	920	917,700	0.8
Philippine National Bank	3.28%	09/27/2024	300	280,463	0.2
PLDT, Inc.	2.50%	01/23/2031	550	432,884	0.4
Power Finance Corp., Ltd., Series G	3.35%	05/16/2031	295	246,360	0.2
Powerlong Real Estate Holdings Ltd.	4.90%	05/13/2026	200	39,000	0.0
Powerlong Real Estate Holdings Ltd.	5.95%	04/30/2025	200	27,788	0.0
Powerlong Real Estate Holdings Ltd.	6.25%	08/10/2024	220	32,216	0.0
Prosus NV	3.06%	07/13/2031	720	533,700	0.4
Prosus NV	3.68%	01/21/2030	384	308,659	0.3
Prosus NV	4.19%	01/19/2032	630	495,836	0.4
QNB Finance Ltd.	2.63%	05/12/2025	600	562,612	0.5
Raizen Fuels Finance SA	5.30%	01/20/2027	490	473,511	0.4
Reliance Industries Ltd.	2.88%	01/12/2032	630	518,717	0.4
Reliance Industries Ltd.	3.63%	01/12/2052	280	188,227	0.2
ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.50%	07/14/2028	470	397,150	0.3
Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025	200	168,413	0.1
SABIC Capital II BV	4.50%	10/10/2028	207	201,670	0.2
Sable International Finance Ltd.	5.75%	09/07/2027	413	376,044	0.3
Saka Energi Indonesia PT	4.45%	05/05/2024	260	247,000	0.2
Sands China Ltd.	2.80%	03/08/2027	794	662,990	0.5
Sands China Ltd.	4.30%	01/08/2026	644	586,040	0.5
Sands China Ltd.	5.90%	08/08/2028	200	184,500	0.2
Sasol Financing USA LLC.	5.88%	03/27/2024	580	574,229	0.5
SEPLAT Energy PLC.	7.75%	04/01/2026	971	734,197	0.6
Shimao Group Holdings Ltd.(c)	5.20%	01/16/2027	590	67,850	0.1
Shimao Group Holdings Ltd.(c)	5.60%	07/15/2026	520	59,800	0.0
Shinhan Bank Co., Ltd.	3.88%	03/24/2026	320	298,619	0.2

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
Shinhan Financial Group Co., Ltd.	3.34%	02/05/2030	USD 580	$ 530,809	0.4%
SierraCol Energy Andina LLC	6.00%	06/15/2028	747	549,045	0.5
SingTel Group Treasury Pte Ltd.	2.38%	08/28/2029	200	171,352	0.1
SingTel Group Treasury Pte Ltd.	3.88%	08/28/2028	400	381,325	0.3
SK Hynix, Inc.	1.50%	01/19/2026	260	223,542	0.2
SK Hynix, Inc.	2.38%	01/19/2031	363	267,259	0.2
SM Investments Corp.	4.88%	06/10/2024	600	577,500	0.5
St Marys Cement, Inc. Canada	5.75%	01/28/2027	254	255,485	0.2
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	4.85%	10/14/2038	570	460,204	0.4
Stillwater Mining Co.	4.50%	11/16/2029	965	773,809	0.6
Studio City Co., Ltd.	7.00%	02/15/2027	236	215,498	0.2
Studio City Finance Ltd.	6.00%	07/15/2025	590	489,759	0.4
Studio City Finance Ltd.	6.50%	01/15/2028	400	294,000	0.2
Sunac China Holdings Ltd.(c)	5.95%	04/26/2024	310	35,650	0.0
Sunac China Holdings Ltd.(c)	6.50%	01/26/2026	230	25,588	0.0
Suzano Austria GmbH	5.00%	01/15/2030	540	497,605	0.4
Suzano Austria GmbH	6.00%	01/15/2029	283	279,554	0.2
Sweihan PV Power Co. PJSC	3.63%	01/31/2049	695	550,983	0.5
Swire Pacific MTN Financing Ltd.	3.88%	09/21/2025	300	288,893	0.2
Tencent Holdings Ltd.	2.39%	06/03/2030	720	581,400	0.5
Teva Pharmaceutical Finance Netherlands III BV	3.15%	10/01/2026	1,041	900,918	0.7
Teva Pharmaceutical Finance Netherlands III BV	4.75%	05/09/2027	435	390,802	0.3
Teva Pharmaceutical Finance Netherlands III BV	6.00%	04/15/2024	440	435,404	0.4
Thaioil Treasury Center Co., Ltd.	4.63%	11/20/2028	297	276,544	0.2
Times China Holdings Ltd.	5.55%	06/04/2024	210	17,850	0.0
Times China Holdings Ltd.	5.75%	01/14/2027	206	16,480	0.0
Times China Holdings Ltd.	6.20%	03/22/2026	270	22,950	0.0
TNB Global Ventures Capital Bhd.	3.24%	10/19/2026	390	360,945	0.3
TNB Global Ventures Capital Bhd.	4.85%	11/01/2028	290	280,213	0.2
Transportadora de Gas Internacional SA ESP	5.55%	11/01/2028	520	470,697	0.4
Trust F/1401	5.25%	12/15/2024	310	302,320	0.2
Trust Fibra Uno	4.87%	01/15/2030	233	192,706	0.2
TSMC Arizona Corp.	3.88%	04/22/2027	390	374,473	0.3
TSMC Arizona Corp.	4.13%	04/22/2029	650	620,074	0.5
TSMC Arizona Corp.	4.25%	04/22/2032	780	752,435	0.6
TSMC Arizona Corp.	4.50%	04/22/2052	260	235,877	0.2
TSMC Global Ltd.	0.75%	09/28/2025	690	607,761	0.5
Tsmc Global Ltd.	1.00%	09/28/2027	590	489,328	0.4
TSMC Global Ltd.	1.38%	09/28/2030	520	397,930	0.3
TSMC Global Ltd.	2.25%	04/23/2031	430	349,311	0.3
Tullow Oil PLC	10.25%	05/15/2026	1,112	956,320	0.8
UEP Penonome II SA.	6.50%	10/01/2038	646	482,701	0.4
Ulker Biskuvi Sanayi AS	6.95%	10/30/2025	270	218,869	0.2
United Overseas Bank Ltd.	2.00%	10/14/2031	350	304,497	0.3
United Overseas Bank Ltd.	3.86%	10/07/2032	400	367,176	0.3
United Overseas Bank Ltd.(a)	3.88%	10/19/2023	600	578,550	0.5
UPL Corp. Ltd.	4.63%	06/16/2030	600	465,900	0.4
Vedanta Resources Finance II PLC	13.88%	01/21/2024	1,269	1,081,664	0.9
Volcan Cia Minera SAA.	4.38%	02/11/2026	333	283,841	0.2
Weibo Corp.	3.50%	07/05/2024	330	313,356	0.3
Woori Bank(a)	4.25%	10/04/2024	250	227,234	0.2
Woori Bank	5.13%	08/06/2028	200	188,788	0.2
Wynn Macau Ltd.	5.13%	12/15/2029	200	159,500	0.1
Wynn Macau Ltd.	5.50%	01/15/2026	324	291,600	0.2
Wynn Macau Ltd.	5.50%	10/01/2027	1,020	864,450	0.7
Wynn Macau Ltd.	5.63%	08/26/2028	300	249,000	0.2
Xiaomi Best Time International Ltd.	2.88%	07/14/2031	1,080	750,870	0.6
Yango Justice International Ltd.(c)	7.50%	02/17/2025	676	3,380	0.0
Yango Justice International Ltd.(c)	8.25%	11/25/2023	280	1,400	0.0
YPF SA	8.50%	06/27/2029	820	551,860	0.5
YPF SA	8.75%	04/04/2024	329	304,490	0.3
				99,395,109	82.0
QUASI-SOVEREIGN BONDS					
Abu Dhabi Ports Co. PJSC	2.50%	05/06/2031	350	285,753	0.2
Airport Authority(a)	2.10%	03/08/2026	460	416,530	0.4
CNAC HK Finbridge Co., Ltd.	3.88%	06/19/2029	710	621,463	0.5
Comision Federal de Electricidad	4.69%	05/15/2029	318	276,819	0.2
Corp. Nacional del Cobre de Chile	3.15%	01/14/2030	270	239,625	0.2
Empresa de Transporte de Pasajeros Metro SA	3.65%	05/07/2030	200	178,000	0.2
Fund of National Welfare Samruk-Kazyna JSC	2.00%	10/28/2026	333	286,547	0.2
Indian Railway Finance Corp. Ltd.	3.57%	01/21/2032	517	449,079	0.4
KazMunayGas National Co. JSC	4.75%	04/19/2027	340	314,092	0.3
Leader Goal International Ltd.(a)	4.25%	01/19/2023	200	199,500	0.2
MDGH - GMTN BV	2.88%	11/07/2029	680	606,815	0.5
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	3.88%	07/17/2029	330	290,400	0.2

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
Qatar Energy	2.25%	07/12/2031	USD 425	$ 353,281	0.3%
Trinidad Generation UnLtd.	5.25%	11/04/2027	420	400,785	0.3
				4,918,689	4.1
SOVEREIGN BONDS					
Argentine Republic Government International Bond	1.00%	07/09/2029	510	132,611	0.1
Argentine Republic Government International Bond	1.50%	07/09/2035	5,328	1,291,955	1.1
Argentine Republic Government International Bond	3.88%	01/09/2038	972	293,852	0.2
Chile Government International Bond	3.10%	05/07/2041	200	147,100	0.1
Colombia Government International Bond	4.13%	02/22/2042	206	126,896	0.1
Dominican Republic International Bond	5.88%	01/30/2060	150	111,000	0.1
El Salvador Government International Bond	8.63%	02/28/2029	72	30,343	0.0
Saudi Government International Bond	3.45%	02/02/2061	470	336,432	0.3
Saudi Government International Bond	3.75%	01/21/2055	410	317,237	0.3
Saudi Government International Bond	5.00%	04/17/2049	703	653,702	0.5
Ukraine Government International Bond	6.88%	05/21/2031	373	77,701	0.1
Ukraine Government International Bond	7.75%	09/01/2029	222	52,142	0.1
				3,570,971	3.0
GOVERNMENTS - SOVEREIGN AGENCIES					
Korea Gas Corp.	1.13%	07/13/2026	690	599,962	0.5
EMERGING MARKETS – SOVEREIGNS					
Oman Government International Bond	4.75%	06/15/2026	400	384,000	0.3
SOVEREIGN AGENCIES					
Korea Gas Corp.	2.25%	07/18/2026	380	345,078	0.3
INFLATION-LINKED SECURITIES					
Fideicomiso PA Concesion Ruta al Mar	6.75%	02/15/2044	COP 1,146,302	126,430	0.1
Fideicomiso PA Costera	6.25%	01/15/2034	877,400	159,015	0.1
				285,445	0.2
				109,499,254	90.4
OTHER TRANSFERABLE SECURITIES					
CORPORATE BONDS					
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	USD 850	722,925	0.6
BBFI Liquidating Trust(d)	0.00%	12/30/2099	1,442	859,996	0.7
Chile Electricity PEC SpA	0.00%	01/25/2028	470	326,151	0.3
Digicel Group Holdings Ltd.(a) (b)	7.00%	12/15/2022	156	14,008	0.0
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	2,287	5,717	0.0
OEC Finance Ltd.(b)	7.13%	12/26/2046	251	6,524	0.0
Sociedad Quimica y Minera de Chile SA	4.25%	05/07/2029	310	292,911	0.2
Tengizchevroil Finance Co. International Ltd.	4.00%	08/15/2026	1,080	915,300	0.8
Teva Pharmaceutical Finance Netherlands III BV	7.13%	01/31/2025	400	399,250	0.3
Tonon Luxembourg SA(b) (c) (d)	6.50%	10/31/2024	529	53	0.0
Virgolino de Oliveira Finance SA(d) (e)	10.50%	01/28/2023	818	82	0.0
Virgolino de Oliveira Finance SA(d) (e)	10.88%	01/13/2023	200	20	0.0
Virgolino de Oliveira Finance SA(d) (e)	11.75%	02/09/2023	450	45	0.0
				3,542,982	2.9
QUASI-SOVEREIGN BONDS					
NAK Naftogaz Ukraine via Kondor Finance PLC(c)	7.63%	11/08/2026	200	36,000	0.0
NAK Naftogaz Ukraine via Kondor Finance PLC(e)	7.38%	09/15/2022	240	48,000	0.0
State Agency of Roads of Ukraine	6.25%	06/24/2030	471	82,514	0.1
				166,514	0.1
				3,709,496	3.0
Total Investments					
(cost $135,655,440)				$ 113,208,750	93.4%
Time Deposits					
ANZ, London(f)	1.57 %	–		117	0.0
SEB, Stockholm(f)	3.18 %	–		6,859,605	5.7
Total Time Deposits				6,859,722	5.7
Other assets less liabilities				1,133,455	0.9
Net Assets				$ 121,201,927	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	13	$ 1,471,031	$ 1,475,500	$ 4,469

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
BNP Paribas SA	COP	1,603,506	USD	329	01/19/2023	$ (193)
Brown Brothers Harriman & Co.+	AUD	11	USD	7	12/05/2022	(407)
Brown Brothers Harriman & Co.+	EUR	56	USD	55	12/05/2022	(2,647)
Brown Brothers Harriman & Co.+	GBP	1	USD	2	12/05/2022	(78)
Brown Brothers Harriman & Co.+	SGD	15	USD	11	12/05/2022	(386)
Brown Brothers Harriman & Co.+	USD	15	AUD	23	12/05/2022	496
Brown Brothers Harriman & Co.+	USD	115	EUR	113	12/05/2022	2,853
Brown Brothers Harriman & Co.+	USD	1	EUR	1	12/05/2022	(3)
Brown Brothers Harriman & Co.+	USD	3	GBP	3	12/05/2022	109
Brown Brothers Harriman & Co.+	USD	0*	GBP	0*	12/05/2022	0
Brown Brothers Harriman & Co.+	USD	22	SGD	30	12/05/2022	480
Goldman Sachs Bank USA	INR	20,149	USD	248	12/21/2022	(22)
JPMorgan Chase Bank, NA	USD	242	INR	20,149	12/21/2022	5,425
						$ 5,627
					Appreciation	$ 9,363
					Depreciation	$ (3,736)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Buy Contracts						
Citigroup Global Markets, Inc./(INTRCONX)	CDX-EMS Series 38, 5 Year Index	12/20/2027	USD	2,250	$ 121,219	$ (68,156)

* Contracts amount less than 500.

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Pay-In-Kind Payments (PIK).

(c) Defaulted.

(d) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(e) Defaulted matured security.

(f) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
COP – Colombian Peso
EUR – Euro
GBP – Great British Pound
INR – Indian Rupee
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

CBT – Chicago Board of Trade
CDX-EM – Emerging Market Credit Default Swap Index
INTRCONX – Inter-Continental Exchange
JSC – Joint Stock Company
PJSC – Public Joint Stock Company

See notes to financial statements.

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
CORPORATES - NON-INVESTMENT GRADE						
INDUSTRIAL						
BASIC						
Ahlstrom-Munksjo Holding 3 Oy	4.88%	02/04/2028	USD	303	$ 247,171	0.1%
Arconic Corp.	6.13%	02/15/2028		37	34,728	0.0
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028		198	163,571	0.1
ASP Unifrax Holdings, Inc.	7.50%	09/30/2029		41	27,412	0.0
Big River Steel LLC/BRS Finance Corp.	6.63%	01/31/2029		53	51,513	0.0
Cheever Escrow Issuer LLC	7.13%	10/01/2027		389	365,786	0.2
Constellium SE	3.13%	07/15/2029	EUR	353	290,140	0.2
Crown Americas LLC/Crown Americas Capital Corp. VI	4.75%	02/01/2026	USD	156	150,985	0.1
CVR Partners LP/CVR Nitrogen Finance Corp.	6.13%	06/15/2028		88	79,491	0.0
FMG Resources (August 2006) Pty Ltd.	4.38%	04/01/2031		328	274,187	0.2
FMG Resources (August 2006) Pty Ltd.	5.13%	05/15/2024		182	179,336	0.1
FMG Resources (August 2006) Pty Ltd.	6.13%	04/15/2032		496	453,375	0.2
Graham Packaging Co., Inc.	7.13%	08/15/2028		376	319,511	0.2
Guala Closures SpA	3.25%	06/15/2028	EUR	250	225,099	0.1
Illuminate Buyer LLC/Illuminate Holdings IV, Inc.	9.00%	07/01/2028	USD	25	20,736	0.0
INEOS Quattro Finance 1 PLC	3.75%	07/15/2026	EUR	183	161,943	0.1
INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	USD	1,000	886,586	0.5
Ingevity Corp.	3.88%	11/01/2028		90	76,741	0.0
Intelligent Packaging Holdco Issuer LP(a)	9.00%	01/15/2026		158	111,285	0.1
Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028		687	559,047	0.3
Kleopatra Finco SARL.	4.25%	03/01/2026	EUR	307	266,335	0.1
Kobe US Midco 2, Inc.(a)	9.25%	11/01/2026	USD	316	232,119	0.1
Mercer International, Inc.	5.13%	02/01/2029		43	36,912	0.0
Monitchem HoldCo 3 SA.	5.25%	03/15/2025	EUR	196	195,179	0.1
Olin Corp.	5.63%	08/01/2029	USD	723	685,126	0.4
Olympus Water US Holding Corp.	3.88%	10/01/2028	EUR	100	80,646	0.0
Rimini Bidco SpA(b)	6.25%	12/14/2026		160	146,195	0.1
SCIL IV LLC/SCIL USA Holdings LLC	4.38%	11/01/2026		107	93,391	0.1
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	USD	821	684,266	0.4
SPCM SA	3.13%	03/15/2027		240	206,136	0.1
SPCM SA	3.38%	03/15/2030		240	191,293	0.1
Valvoline, Inc.	4.25%	02/15/2030		177	172,183	0.1
Vibrantz Technologies, Inc.	9.00%	02/15/2030		733	549,820	0.3
WR Grace Holdings LLC	4.88%	06/15/2027		177	158,579	0.1
WR Grace Holdings LLC	5.63%	10/01/2024		50	48,889	0.0
WR Grace Holdings LLC	5.63%	08/15/2029		883	727,671	0.4
					9,153,383	4.9
CAPITAL GOODS						
ARD Finance SA(a)	5.00%	06/30/2027	EUR	192	140,377	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029		150	116,050	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	4.00%	09/01/2029	USD	457	365,481	0.2
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	6.00%	06/15/2027		200	194,710	0.1
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025		552	532,934	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	08/15/2027		389	290,771	0.1
Ball Corp.	3.13%	09/15/2031		634	504,730	0.3
Bombardier, Inc.	6.00%	02/15/2028		50	46,876	0.0
Bombardier, Inc.	7.50%	03/15/2025		73	73,096	0.0
Bombardier, Inc.	7.88%	04/15/2027		634	623,904	0.3
Clean Harbors, Inc.	4.88%	07/15/2027		72	67,761	0.0
Eco Material Technologies, Inc.	7.88%	01/31/2027		868	825,808	0.4
Energizer Holdings, Inc.	4.38%	03/31/2029		467	397,682	0.2
EnerSys	4.38%	12/15/2027		130	115,955	0.1
F-Brasile SpA/F-Brasile US LLC, Series XR	7.38%	08/15/2026		299	242,929	0.1
Gates Global LLC/Gates Corp.	6.25%	01/15/2026		401	386,648	0.2
GFL Environmental, Inc.	4.75%	06/15/2029		49	43,011	0.0
Granite US Holdings Corp.	11.00%	10/01/2027		185	193,097	0.1
Griffon Corp.	5.75%	03/01/2028		103	95,802	0.1
Harsco Corp.	5.75%	07/31/2027		403	325,985	0.2
LSB Industries, Inc.	6.25%	10/15/2028		497	464,112	0.2
Madison IAQ LLC	5.88%	06/30/2029		528	387,428	0.2
Moog, Inc.	4.25%	12/15/2027		180	163,108	0.1
PCF GmbH.	4.75%	04/15/2026	EUR	115	100,616	0.1
Renk AG/Frankfurt am Main	5.75%	07/15/2025		166	155,808	0.1
SPX FLOW, Inc.	8.75%	04/01/2030	USD	222	183,714	0.1
Stevens Holding Co., Inc.	6.13%	10/01/2026		28	28,122	0.0

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
Summit Materials LLC/Summit Materials Finance Corp.	5.25%	01/15/2029	USD	37	$ 34,156	0.0%
Titan Holdings II BV	5.13%	07/15/2029	EUR	141	117,042	0.1
TK Elevator Holdco GmbH	7.63%	07/15/2028	USD	200	165,564	0.1
Triumph Group, Inc.	6.25%	09/15/2024		731	694,968	0.4
Triumph Group, Inc.	7.75%	08/15/2025		69	59,757	0.0
Triumph Group, Inc.	8.88%	06/01/2024		124	127,674	0.1
WESCO Distribution, Inc.	7.13%	06/15/2025		155	156,943	0.1
WESCO Distribution, Inc.	7.25%	06/15/2028		113	114,536	0.1
					8,537,155	4.6
COMMUNICATIONS - MEDIA						
Advantage Sales & Marketing, Inc.	6.50%	11/15/2028		425	332,863	0.2
Altice Financing SA	5.00%	01/15/2028		1,103	900,031	0.5
AMC Networks, Inc.	4.25%	02/15/2029		136	101,361	0.1
AMC Networks, Inc.	5.00%	04/01/2024		77	73,547	0.0
Arches Buyer, Inc.	6.13%	12/01/2028		182	146,844	0.1
Banijay Entertainment SASU	5.38%	03/01/2025		295	279,505	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.00%	03/01/2023		253	251,843	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031		150	122,489	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034		935	728,041	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030		296	249,373	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033		221	175,399	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032		326	272,452	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	5.00%	02/01/2028		504	462,466	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027		835	784,941	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	6.38%	09/01/2029		522	497,452	0.3
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027		177	153,860	0.1
CSC Holdings LLC	3.38%	02/15/2031		346	249,443	0.1
CSC Holdings LLC	4.50%	11/15/2031		392	307,048	0.2
CSC Holdings LLC	4.63%	12/01/2030		348	220,218	0.1
CSC Holdings LLC	5.00%	11/15/2031		596	382,079	0.2
CSC Holdings LLC	5.75%	01/15/2030		438	298,333	0.2
CSC Holdings LLC	6.50%	02/01/2029		725	660,568	0.4
DISH DBS Corp.	5.13%	06/01/2029		80	52,618	0.0
DISH DBS Corp.	5.25%	12/01/2026		607	521,039	0.3
DISH DBS Corp.	5.75%	12/01/2028		540	440,035	0.2
DISH DBS Corp.	5.88%	11/15/2024		408	387,600	0.2
DISH DBS Corp.	7.38%	07/01/2028		117	86,287	0.0
DISH DBS Corp.	7.75%	07/01/2026		658	549,597	0.3
DISH Network Corp.(c)	3.38%	08/15/2026		85	54,857	0.0
Gray Escrow II, Inc.	5.38%	11/15/2031		340	259,357	0.1
iHeartCommunications, Inc.	4.75%	01/15/2028		18	15,511	0.0
iHeartCommunications, Inc.	5.25%	08/15/2027		100	89,120	0.0
iHeartCommunications, Inc.	6.38%	05/01/2026		178	168,579	0.1
iHeartCommunications, Inc.	8.38%	05/01/2027		231	204,961	0.1
LCPR Senior Secured Financing DAC	5.13%	07/15/2029		577	484,291	0.3
McGraw-Hill Education, Inc.	5.75%	08/01/2028		409	363,499	0.2
National CineMedia LLC	5.88%	04/15/2028		194	69,359	0.0
Nexstar Media Inc.	4.75%	11/01/2028		217	193,079	0.1
Radiate Holdco LLC/Radiate Finance, Inc.	4.50%	09/15/2026		231	189,305	0.1
Sinclair Television Group, Inc.	4.13%	12/01/2030		216	167,344	0.1
Sinclair Television Group, Inc.	5.50%	03/01/2030		131	100,251	0.1
Sirius XM Radio, Inc.	3.88%	09/01/2031		266	217,382	0.1
Sirius XM Radio, Inc.	4.00%	07/15/2028		382	337,575	0.2
Sirius XM Radio, Inc.	5.00%	08/01/2027		64	59,810	0.0
Sirius XM Radio, Inc.	5.50%	07/01/2029		377	351,460	0.2
Summer BC Holdco B SARL	5.75%	10/31/2026	EUR	100	92,460	0.0
Summer BidCo BV(a)	9.00%	11/15/2025		410	326,346	0.2
TEGNA, Inc.	4.63%	03/15/2028	USD	157	147,985	0.1
Univision Communications, Inc.	4.50%	05/01/2029		116	99,308	0.1
Univision Communications, Inc.	6.63%	06/01/2027		191	187,250	0.1
Univision Communications, Inc.	7.38%	06/30/2030		361	360,241	0.2
Urban One, Inc.	7.38%	02/01/2028		415	351,568	0.2
Virgin Media Finance PLC	5.00%	07/15/2030		314	257,025	0.1
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028		200	169,783	0.1
Ziggo Bond Co. BV	5.13%	02/28/2030		253	205,152	0.1
Ziggo Bond Co. BV	6.00%	01/15/2027		153	141,257	0.1
					15,351,447	8.2
COMMUNICATIONS - TELECOMMUNICATIONS						
Altice France SA/France	5.13%	07/15/2029		494	384,959	0.2
Connect Finco SARL/Connect US Finco LLC	6.75%	10/01/2026		582	549,990	0.3
Consolidated Communications, Inc.	5.00%	10/01/2028		353	268,121	0.1
Consolidated Communications, Inc.	6.50%	10/01/2028		481	395,713	0.2
Embarq Corp.	8.00%	06/01/2036		358	152,113	0.1
Frontier Communications Holdings LLC	5.88%	10/15/2027		91	86,576	0.1
Frontier Communications Holdings LLC	6.75%	05/01/2029		61	51,210	0.0

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
Hughes Satellite Systems Corp.	6.63%	08/01/2026	USD	53	$ 49,437	0.0%
Iliad Holding SASU	6.50%	10/15/2026		200	190,712	0.1
Kaixo Bondco Telecom SA	5.13%	09/30/2029	EUR	148	131,830	0.1
Level 3 Financing, Inc.	3.75%	07/15/2029	USD	345	251,209	0.1
Level 3 Financing, Inc.	4.25%	07/01/2028		69	54,657	0.0
Level 3 Financing, Inc.	4.63%	09/15/2027		185	156,901	0.1
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR	303	285,548	0.2
Nexstar Media, Inc.	5.63%	07/15/2027	USD	88	83,390	0.0
Telecom Italia Capital SA	6.38%	11/15/2033		44	36,197	0.0
Telecom Italia Capital SA	7.20%	07/18/2036		218	181,203	0.1
Telecom Italia Capital SA	7.72%	06/04/2038		66	55,866	0.0
United Group BV	3.63%	02/15/2028	EUR	133	105,200	0.1
United Group BV	4.00%	11/15/2027		233	187,960	0.1
United Group BV	4.63%	08/15/2028		411	325,252	0.2
United Group BV	5.25%	02/01/2030		135	104,965	0.1
Vmed O2 UK Financing I PLC	4.75%	07/15/2031	USD	525	432,317	0.2
Zayo Group Holdings, Inc.	4.00%	03/01/2027		253	181,295	0.1
Zayo Group Holdings, Inc.	6.13%	03/01/2028		5	2,714	0.0
					4,705,335	2.5
CONSUMER CYCLICAL - AUTOMOTIVE						
Adient Global Holdings Ltd.	4.88%	08/15/2026		303	278,503	0.1
Allison Transmission, Inc.	5.88%	06/01/2029		147	139,913	0.1
Dana, Inc.	4.25%	09/01/2030		70	56,654	0.0
Dealer Tire LLC/DT Issuer LLC	8.00%	02/01/2028		986	847,677	0.5
Ford Motor Co.	3.25%	02/12/2032		361	286,108	0.2
Ford Motor Co.	4.75%	01/15/2043		1,702	1,262,521	0.7
Ford Motor Credit Co. LLC	2.70%	08/10/2026		692	606,716	0.3
Ford Motor Credit Co. LLC	4.00%	11/13/2030		400	338,452	0.2
Ford Motor Credit Co. LLC	4.06%	11/01/2024		650	628,271	0.3
Ford Motor Credit Co. LLC	4.95%	05/28/2027		713	674,710	0.4
Ford Motor Credit Co. LLC	7.35%	11/04/2027		272	282,389	0.1
Goodyear Tire & Rubber Co. (The)	5.00%	07/15/2029		303	262,034	0.1
Goodyear Tire & Rubber Co. (The)	5.25%	07/15/2031		113	96,799	0.1
IHO Verwaltungs GmbH(a)	6.00%	05/15/2027		400	346,595	0.2
Jaguar Land Rover Automotive PLC	5.50%	07/15/2029		285	205,047	0.1
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028		277	213,700	0.1
Jaguar Land Rover Automotive PLC	6.88%	11/15/2026	EUR	179	172,301	0.1
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	USD	390	362,700	0.2
Mclaren Finance PLC	7.50%	08/01/2026		417	337,841	0.2
PM General Purchaser LLC	9.50%	10/01/2028		507	443,473	0.2
Real Hero Merger Sub 2, Inc.	6.25%	02/01/2029		341	235,379	0.1
Schaeffler AG	3.38%	10/12/2028	EUR	300	283,331	0.2
Titan International, Inc.	7.00%	04/30/2028	USD	231	219,454	0.1
ZF Finance GmbH	2.25%	05/03/2028	EUR	300	254,753	0.1
ZF North America Capital, Inc.	4.75%	04/29/2025	USD	504	481,951	0.3
					9,317,272	5.0
CONSUMER CYCLICAL - ENTERTAINMENT						
Carnival Corp.	4.00%	08/01/2028		134	111,555	0.1
Carnival Corp.	5.75%	03/01/2027		645	478,509	0.3
Carnival Corp.	9.88%	08/01/2027		763	743,448	0.4
Carnival Corp.	10.50%	02/01/2026		191	192,910	0.1
Carnival PLC	1.00%	10/28/2029	EUR	139	60,992	0.0
Cedar Fair LP	5.25%	07/15/2029	USD	24	21,185	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op	5.50%	05/01/2025		484	482,368	0.3
Cinemark USA, Inc.	5.25%	07/15/2028		160	127,808	0.1
CPUK Finance Ltd.	4.50%	08/28/2027	GBP	100	100,330	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027	USD	99	91,585	0.0
Motion Bondco DAC	4.50%	11/15/2027	EUR	109	92,850	0.0
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	USD	186	152,520	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026		174	150,945	0.1
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028		583	475,874	0.3
Royal Caribbean Cruises Ltd.	9.25%	01/15/2029		156	159,253	0.1
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025		260	278,200	0.1
SeaWorld Parks & Entertainment, Inc.	5.25%	08/15/2029		310	268,983	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025		100	102,443	0.1
Six Flags Entertainment Corp.	4.88%	07/31/2024		121	117,656	0.1
Vail Resorts, Inc.	6.25%	05/15/2025		208	208,818	0.1
Viking Cruises Ltd.	5.88%	09/15/2027		56	46,962	0.0
Viking Cruises Ltd.	7.00%	02/15/2029		249	212,263	0.1
Viking Cruises Ltd.	13.00%	05/15/2025		385	409,228	0.2
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029		106	85,856	0.0
VOC Escrow Ltd.	5.00%	02/15/2028		216	186,118	0.1
					5,358,659	2.9

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
CONSUMER CYCLICAL - OTHER						
Adams Homes, Inc.	7.50%	02/15/2025	USD	128	$ 106,782	0.1%
Allwyn Entertainment Financing UK PLC(b)	5.89%	02/15/2028	EUR	152	153,914	0.1
Beazer Homes USA, Inc.	6.75%	03/15/2025	USD	97	93,391	0.1
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030		60	47,290	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027		349	311,742	0.2
Builders FirstSource, Inc.	4.25%	02/01/2032		345	279,847	0.1
Builders FirstSource, Inc.	6.38%	06/15/2032		307	284,542	0.2
Caesars Entertainment, Inc.	6.25%	07/01/2025		258	254,564	0.1
Castle UK Finco PLC(b)	5.57%	05/15/2028	EUR	124	97,463	0.1
Castle UK Finco PLC	7.00%	05/15/2029	GBP	157	132,453	0.1
CP Atlas Buyer, Inc.	7.00%	12/01/2028	USD	81	59,256	0.0
Empire Communities Corp.	7.00%	12/15/2025		61	53,779	0.0
Everi Holdings, Inc.	5.00%	07/15/2029		57	49,612	0.0
Five Point Operating Co. LP/Five Point Capital Corp.	7.88%	11/15/2025		256	217,682	0.1
Hilton Domestic Operating Co., Inc.	3.63%	02/15/2032		488	401,699	0.2
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025		68	67,523	0.0
Hilton Domestic Operating Co., Inc.	5.75%	05/01/2028		74	72,510	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031		286	235,814	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029		255	220,875	0.1
Installed Building Products, Inc.	5.75%	02/01/2028		119	104,300	0.1
International Game Technology PLC	4.13%	04/15/2026		620	579,389	0.3
International Game Technology PLC	6.25%	01/15/2027		200	198,713	0.1
Maison Finco PLC	6.00%	10/31/2027	GBP	100	87,414	0.0
Marriott Ownership Resorts, Inc.	6.13%	09/15/2025	USD	94	93,328	0.1
Mattamy Group Corp.	4.63%	03/01/2030		409	337,547	0.2
Meritage Homes Corp.	5.13%	06/06/2027		55	51,969	0.0
MGM Resorts International	5.50%	04/15/2027		81	76,457	0.0
MGM Resorts International	5.75%	06/15/2025		25	24,444	0.0
MGM Resorts International	6.00%	03/15/2023		139	138,925	0.1
MGM Resorts International	6.75%	05/01/2025		200	199,436	0.1
NH Hotel Group SA	4.00%	07/02/2026	EUR	296	287,735	0.2
Premier Entertainment Sub LLC/ Premier Entertainment Finance Corp.	5.63%	09/01/2029	USD	49	39,205	0.0
Samsonite Finco SARL	3.50%	05/15/2026	EUR	180	171,986	0.1
Shea Homes LP / Shea Homes Funding Corp.	4.75%	02/15/2028	USD	256	221,040	0.1
Standard Industries, Inc./NJ	4.38%	07/15/2030		253	207,407	0.1
Standard Industries, Inc./NJ	5.00%	02/15/2027		135	125,038	0.1
Taylor Morrison Communities, Inc.	5.75%	01/15/2028		49	45,807	0.0
Taylor Morrison Communities, Inc.	5.88%	06/15/2027		99	94,827	0.1
Taylor Morrison Communities, Inc./ Taylor Morrison Holdings II, Inc.	5.63%	03/01/2024		66	65,425	0.0
Travel + Leisure Co.	4.63%	03/01/2030		602	492,184	0.3
Travel + Leisure Co.	6.63%	07/31/2026		443	434,768	0.2
Victors Merger Corp.	6.38%	05/15/2029		21	13,450	0.0
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027		633	586,308	0.3
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029		382	332,216	0.2
					8,150,056	4.3
CONSUMER CYCLICAL - RESTAURANTS						
1011778 BC ULC/New Red Finance, Inc.	3.50%	02/15/2029		389	332,819	0.2
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028		169	151,088	0.1
1011778 BC ULC/New Red Finance, Inc.	4.00%	10/15/2030		453	378,080	0.2
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025		204	203,773	0.1
IRB Holding Corp.	7.00%	06/15/2025		85	85,239	0.0
Papa John's International, Inc.	3.88%	09/15/2029		144	121,503	0.1
Stonegate Pub Co. Financing 2019 PLC	8.25%	07/31/2025	GBP	312	341,320	0.2
					1,613,822	0.9
CONSUMER CYCLICAL - RETAILERS						
Arko Corp.	5.13%	11/15/2029	USD	257	206,379	0.1
Asbury Automotive Group, Inc.	4.63%	11/15/2029		178	155,296	0.1
Asbury Automotive Group, Inc.	5.00%	02/15/2032		71	60,042	0.0
Bath & Body Works, Inc.	5.25%	02/01/2028		49	45,450	0.0
Bath & Body Works, Inc.	6.63%	10/01/2030		326	305,588	0.2
Bath & Body Works, Inc.	6.75%	07/01/2036		129	113,278	0.1
Bath & Body Works, Inc.	6.88%	11/01/2035		337	304,935	0.2
Bath & Body Works, Inc.	7.50%	06/15/2029		218	218,690	0.1
Bath & Body Works, Inc.	9.38%	07/01/2025		15	15,850	0.0
BCPE Ulysses Intermediate, Inc.(a)	7.75%	04/01/2027		57	37,605	0.0
Carvana Co.	5.50%	04/15/2027		100	36,009	0.0
Carvana Co.	5.88%	10/01/2028		307	107,621	0.1
CT Investment GmbH	5.50%	04/15/2026	EUR	130	118,986	0.1

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
Dufry One BV	2.00%	02/15/2027	EUR	130	$ 111,047	0.1%
Dufry One BV	2.50%	10/15/2024		331	335,502	0.2
eG Global Finance PLC	4.38%	02/07/2025		150	136,413	0.1
eG Global Finance PLC	6.75%	02/07/2025	USD	341	310,491	0.2
FirstCash, Inc.	5.63%	01/01/2030		443	402,773	0.2
Foundation Building Materials, Inc.	6.00%	03/01/2029		107	80,166	0.0
Gap, Inc. (The)	3.63%	10/01/2029		482	370,002	0.2
Kontoor Brands, Inc.	4.13%	11/15/2029		202	167,032	0.1
LBM Acquisition LLC	6.25%	01/15/2029		63	43,297	0.0
Levi Strauss & Co.	3.50%	03/01/2031		130	107,194	0.1
Michaels Cos, Inc. (The)	5.25%	05/01/2028		239	176,004	0.1
Michaels Cos, Inc. (The)	7.88%	05/01/2029		218	128,873	0.1
Murphy Oil USA, Inc.	5.63%	05/01/2027		63	60,800	0.0
NMG Holding Co., Inc./Neiman Marcus Group LLC	7.13%	04/01/2026		398	382,964	0.2
PetSmart, Inc./PetSmart Finance Corp.	7.75%	02/15/2029		644	599,587	0.3
Rite Aid Corp.	7.50%	07/01/2025		79	58,466	0.0
Rite Aid Corp.	8.00%	11/15/2026		16	9,854	0.0
Shiba Bidco SpA	4.50%	10/31/2028	EUR	100	88,274	0.0
Sonic Automotive, Inc.	4.63%	11/15/2029	USD	269	222,396	0.1
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026		964	806,648	0.4
SRS Distribution, Inc.	6.13%	07/01/2029		55	45,645	0.0
Staples, Inc.	7.50%	04/15/2026		934	833,052	0.4
Staples, Inc.	10.75%	04/15/2027		191	139,537	0.1
TPro Acquisition Corp.	11.00%	10/15/2024		89	88,952	0.0
White Cap Buyer LLC	6.88%	10/15/2028		113	97,808	0.1
William Carter Co. (The)	5.63%	03/15/2027		388	373,861	0.2
Wolverine World Wide, Inc.	4.00%	08/15/2029		201	151,888	0.1
					8,054,255	4.3
CONSUMER NON-CYCLICAL						
AdaptHealth LLC	4.63%	08/01/2029		72	60,560	0.0
AdaptHealth LLC	5.13%	03/01/2030		80	68,480	0.0
AdaptHealth LLC	6.13%	08/01/2028		40	36,923	0.0
AHP Health Partners, Inc.	5.75%	07/15/2029		27	21,399	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	3.50%	03/15/2029		1,287	1,072,910	0.6
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.88%	02/15/2030		211	188,279	0.1
Bausch Health Americas, Inc.	8.50%	01/31/2027		197	96,905	0.1
Bausch Health Cos., Inc.	5.75%	08/15/2027		515	334,242	0.2
Bausch Health Cos., Inc.	6.25%	02/15/2029		173	73,139	0.0
Bausch Health Cos., Inc.	7.25%	05/30/2029		34	14,375	0.0
CAB SELAS	3.38%	02/01/2028	EUR	441	397,927	0.2
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	USD	462	412,916	0.2
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	EUR	160	149,376	0.1
Chrome Bidco SASU	3.50%	05/31/2028		130	118,734	0.1
CHS/Community Health Systems, Inc.	4.75%	02/15/2031	USD	580	425,943	0.2
CHS/Community Health Systems, Inc.	5.25%	05/15/2030		946	722,631	0.4
CHS/Community Health Systems, Inc.	6.88%	04/01/2028		87	41,797	0.0
CHS/Community Health Systems, Inc.	6.88%	04/15/2029		216	115,494	0.1
CHS/Community Health Systems, Inc.	8.00%	03/15/2026		104	96,002	0.1
Cidron Aida Finco SARL	5.00%	04/01/2028	EUR	193	168,006	0.1
DaVita, Inc.	3.75%	02/15/2031	USD	585	429,627	0.2
DaVita, Inc.	4.63%	06/01/2030		195	157,823	0.1
Elanco Animal Health, Inc.	6.40%	08/28/2028		397	366,796	0.2
Embecta Corp.	5.00%	02/15/2030		444	379,345	0.2
Embecta Corp.	6.75%	02/15/2030		103	94,132	0.1
Emergent BioSolutions, Inc.	3.88%	08/15/2028		280	125,999	0.1
Garden Spinco Corp.	8.63%	07/20/2030		203	216,915	0.1
Global Medical Response, Inc.	6.50%	10/01/2025		130	98,105	0.1
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR	294	253,116	0.1
Gruenenthal GmbH	4.13%	05/15/2028		558	524,287	0.3
Horizon Therapeutics USA, Inc.	5.50%	08/01/2027	USD	225	223,330	0.1
IQVIA, Inc.	5.00%	10/15/2026		200	192,633	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026		172	156,900	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027		414	343,908	0.2
Lamb Weston Holdings, Inc.	4.13%	01/31/2030		240	214,451	0.1
Legacy LifePoint Health LLC	4.38%	02/15/2027		348	291,529	0.2
Legacy LifePoint Health LLC	6.75%	04/15/2025		130	119,789	0.1
LifePoint Health, Inc.	5.38%	01/15/2029		511	297,967	0.2
Medline Borrower LP	3.88%	04/01/2029		429	368,763	0.2
Medline Borrower LP	5.25%	10/01/2029		748	609,766	0.3
ModivCare, Inc.	5.88%	11/15/2025		80	73,994	0.0
Nidda Healthcare Holding GmbH	7.50%	08/21/2026	EUR	210	210,981	0.1
Performance Food Group, Inc.	4.25%	08/01/2029	USD	210	188,274	0.1
Post Holdings, Inc.	4.50%	09/15/2031		250	211,190	0.1

		Rate	Date	Principal (000)	Value (USD)	Net Assets %
	Post Holdings, Inc.	4.63%	04/15/2030	USD 473	$ 415,237	0.2%
	Primo Water Holdings, Inc.	4.38%	04/30/2029	210	181,026	0.1
	Radiology Partners, Inc.	9.25%	02/01/2028	18	10,672	0.0
	RegionalCare Hospital Partners Holdings, Inc./ LifePoint Health, Inc.	9.75%	12/01/2026	476	378,958	0.2
	RP Escrow Issuer LLC	5.25%	12/15/2025	105	87,958	0.0
	Spectrum Brands, Inc.	3.88%	03/15/2031	669	508,610	0.3
	Spectrum Brands, Inc.	5.75%	07/15/2025	2	1,976	0.0
	Tenet Healthcare Corp.	4.38%	01/15/2030	332	289,149	0.1
	Tenet Healthcare Corp.	6.13%	10/01/2028	913	805,344	0.4
	Tenet Healthcare Corp.	6.13%	06/15/2030	216	204,751	0.1
	Tenet Healthcare Corp.	6.25%	02/01/2027	57	54,902	0.0
	TreeHouse Foods, Inc.	4.00%	09/01/2028	66	56,373	0.0
	Triton Water Holdings, Inc.	6.25%	04/01/2029	136	105,916	0.1
	US Acute Care Solutions LLC	6.38%	03/01/2026	487	441,853	0.2
	US Renal Care, Inc.	10.63%	07/15/2027	281	112,619	0.1
					14,421,002	7.7
ENERGY						
	Berry Petroleum Co. LLC	7.00%	02/15/2026	196	185,371	0.1
	Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	514	518,605	0.3
	Callon Petroleum Co.	8.25%	07/15/2025	38	37,917	0.0
	Citgo Holding, Inc.	9.25%	08/01/2024	176	176,881	0.1
	CITGO Petroleum Corp.	6.38%	06/15/2026	104	102,080	0.1
	CITGO Petroleum Corp.	7.00%	06/15/2025	220	216,893	0.1
	Civitas Resources, Inc.	5.00%	10/15/2026	153	140,936	0.1
	CNX Resources Corp.	7.25%	03/14/2027	8	7,971	0.0
	Comstock Resources, Inc.	5.88%	01/15/2030	37	33,864	0.0
	Comstock Resources, Inc.	6.75%	03/01/2029	65	62,903	0.0
	CQP Holdco LP/BIP-V Chinook Holdco LLC	5.50%	06/15/2031	319	292,673	0.2
	Crescent Energy Finance LLC	7.25%	05/01/2026	174	167,960	0.1
	Diamond Foreign Asset Co./Diamond Finance LLC(a)	9.00%	04/22/2027	15	13,871	0.0
	Diamond Foreign Asset Co./Diamond Finance LLC(a)	9.00%	04/22/2027	13	11,592	0.0
	Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028	278	266,697	0.2
	EnLink Midstream Partners LP	4.15%	06/01/2025	94	89,825	0.1
	EnLink Midstream Partners LP	4.85%	07/15/2026	330	314,610	0.2
	EnLink Midstream Partners LP	5.60%	04/01/2044	48	39,890	0.0
	EQM Midstream Partners LP.	4.50%	01/15/2029	263	231,021	0.1
	EQM Midstream Partners LP.	4.75%	01/15/2031	260	221,525	0.1
	Genesis Energy LP/Genesis Energy Finance Corp.	5.63%	06/15/2024	80	77,726	0.0
	Genesis Energy LP/Genesis Energy Finance Corp.	6.50%	10/01/2025	24	23,150	0.0
	Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028	215	205,152	0.1
	Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	423	405,402	0.2
	Global Partners LP/GLP Finance Corp.	6.88%	01/15/2029	261	235,647	0.1
	Global Partners LP/GLP Finance Corp.	7.00%	08/01/2027	80	75,966	0.0
	Gulfport Energy Corp.	8.00%	05/17/2026	81	80,428	0.1
	Hess Midstream Operations LP	4.25%	02/15/2030	47	40,363	0.0
	Hilcorp Energy I LP/Hilcorp Finance Co.	5.75%	02/01/2029	39	35,787	0.0
	Hilcorp Energy I LP/Hilcorp Finance Co.	6.00%	02/01/2031	54	49,591	0.0
	Hilcorp Energy I LP/Hilcorp Finance Co.	6.25%	11/01/2028	150	143,466	0.1
	ITT Holdings LLC	6.50%	08/01/2029	459	394,171	0.2
	Nabors Industries Ltd.	7.25%	01/15/2026	532	511,086	0.3
	Nabors Industries Ltd.	7.50%	01/15/2028	95	86,834	0.1
	Nabors Industries, Inc.	7.38%	05/15/2027	133	129,791	0.1
	New Fortress Energy, Inc.	6.75%	09/15/2025	318	310,437	0.2
	NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	291	262,584	0.1
	Occidental Petroleum Corp.	5.50%	12/01/2025	133	132,668	0.1
	Occidental Petroleum Corp.	6.13%	01/01/2031	210	213,160	0.1
	Occidental Petroleum Corp.	8.88%	07/15/2030	110	125,896	0.1
	PDC Energy, Inc.	5.75%	05/15/2026	261	249,369	0.1
	PDC Energy, Inc.	6.13%	09/15/2024	43	42,637	0.0
	Southwestern Energy Co.	5.38%	02/01/2029	91	85,923	0.1
	Southwestern Energy Co.	8.38%	09/15/2028	29	30,223	0.0
	Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	8.50%	10/15/2026	252	242,580	0.1
	Sunnova Energy Corp.	5.88%	09/01/2026	110	98,427	0.1
	Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027	158	156,468	0.1
	Talos Production, Inc.	12.00%	01/15/2026	63	66,407	0.0
	Transocean Phoenix 2 Ltd.	7.75%	10/15/2024	57	56,838	0.0
	Transocean Pontus Ltd.	6.13%	08/01/2025	34	33,245	0.0
	Transocean Poseidon Ltd.	6.88%	02/01/2027	25	23,822	0.0
	Venture Global Calcasieu Pass LLC	4.13%	08/15/2031	279	240,703	0.1
	Weatherford International Ltd.	11.00%	12/01/2024	2	2,060	0.0
					8,001,092	4.3

		Rate	Date		Principal (000)		Value (USD)	Net Assets %
OTHER INDUSTRIAL								
	American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	USD	78	$	70,582	0.0%
	Belden, Inc.	3.38%	07/15/2031	EUR	356		301,022	0.2
	Interface, Inc.	5.50%	12/01/2028	USD	29		23,588	0.0
							395,192	0.2
SERVICES								
	ADT Security Corp. (The)	4.88%	07/15/2032		23		20,058	0.0
	Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026		525		498,920	0.3
	Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027		137		123,591	0.1
	Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	3.63%	06/01/2028	EUR	100		82,692	0.0
	Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	USD	589		493,996	0.3
	Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.88%	06/01/2028	GBP	190		178,501	0.1
	ANGI Group LLC	3.88%	08/15/2028	USD	938		704,840	0.4
	APCOA Parking Holdings GmbH	4.63%	01/15/2027	EUR	410		366,178	0.2
	Aptim Corp.	7.75%	06/15/2025	USD	322		227,525	0.1
	APX Group, Inc.	5.75%	07/15/2029		632		538,429	0.3
	APX Group, Inc.	6.75%	02/15/2027		142		140,796	0.1
	Block, Inc.	2.75%	06/01/2026		233		206,821	0.1
	Block, Inc.	3.50%	06/01/2031		319		259,064	0.1
	Cars.com, Inc.	6.38%	11/01/2028		397		349,788	0.2
	Elior Group SA	3.75%	07/15/2026	EUR	120		99,371	0.1
	Garda World Security Corp.	4.63%	02/15/2027	USD	86		77,237	0.0
	Garda World Security Corp.	9.50%	11/01/2027		36		33,357	0.0
	Millennium Escrow Corp.	6.63%	08/01/2026		360		259,052	0.1
	MPH Acquisition Holdings LLC	5.50%	09/01/2028		600		479,372	0.3
	MPH Acquisition Holdings LLC	5.75%	11/01/2028		792		564,949	0.3
	Neptune Bidco US, Inc.	9.29%	04/15/2029		643		619,166	0.3
	Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027		284		249,887	0.1
	Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25%	04/15/2024		137		135,759	0.1
	Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026		70		69,274	0.0
	Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028		383		357,437	0.2
	Q-Park Holding I BV	2.00%	03/01/2027	EUR	224		196,466	0.1
	Ritchie Bros Auctioneers, Inc.	5.38%	01/15/2025	USD	46		45,377	0.0
	Sabre GLBL, Inc.	7.38%	09/01/2025		90		85,743	0.0
	Sabre GLBL, Inc.	9.25%	04/15/2025		90		89,718	0.1
	Sabre GLBL, Inc.	11.25%	12/15/2027		495		507,586	0.3
	TripAdvisor, Inc.	7.00%	07/15/2025		60		59,506	0.0
	Verisure Holding AB	3.88%	07/15/2026	EUR	297		279,817	0.2
	Verscend Escrow Corp.	9.75%	08/15/2026	USD	242		242,290	0.1
	WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026		62		58,177	0.0
	ZipRecruiter, Inc.	5.00%	01/15/2030		441		360,392	0.2
							9,061,132	4.8
TECHNOLOGY								
	Ahead DB Holdings LLC	6.63%	05/01/2028		117		95,348	0.1
	AthenaHealth Group, Inc.	6.50%	02/15/2030		353		263,849	0.1
	Avaya, Inc.	6.13%	09/15/2028		316		139,378	0.1
	Boxer Parent Co., Inc.	7.13%	10/02/2025		181		176,657	0.1
	Cablevision Lightpath LLC	5.63%	09/15/2028		330		254,346	0.1
	Centurion Bidco SpA	5.88%	09/30/2026	EUR	301		273,031	0.1
	Clarivate Science Holdings Corp.	4.88%	07/01/2029	USD	94		80,511	0.0
	CommScope, Inc.	4.75%	09/01/2029		73		61,474	0.0
	CommScope, Inc.	6.00%	03/01/2026		121		116,650	0.1
	CommScope, Inc.	8.25%	03/01/2027		73		62,692	0.0
	CWT Travel Group, Inc.	8.50%	11/19/2026		244		200,756	0.1
	Entegris Escrow Corp.	5.95%	06/15/2030		517		486,728	0.3
	GoTo Group, Inc.	5.50%	09/01/2027		72		42,121	0.0
	NCR Corp.	5.13%	04/15/2029		491		422,439	0.2
	NCR Corp.	5.75%	09/01/2027		3		2,917	0.0
	NCR Corp.	6.13%	09/01/2029		133		129,102	0.1
	NortonLifeLock, Inc.	6.75%	09/30/2027		273		274,167	0.1
	NortonLifeLock, Inc.	7.13%	09/30/2030		273		275,186	0.1
	Playtech PLC	4.25%	03/07/2026	EUR	100		98,466	0.1
	Playtika Holding Corp.	4.25%	03/15/2029	USD	125		101,334	0.1
	Presidio Holdings, Inc.	4.88%	02/01/2027		15		14,007	0.0
	Presidio Holdings, Inc.	8.25%	02/01/2028		441		400,681	0.2
	Rackspace Technology Global, Inc.	3.50%	02/15/2028		946		649,011	0.3
	Science Applications International Corp.	4.88%	04/01/2028		42		38,691	0.0
	Sensata Technologies BV	5.88%	09/01/2030		324		309,065	0.2
	TeamSystem SpA	3.50%	02/15/2028	EUR	320		279,851	0.2
	Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	USD	984		703,377	0.4
	Virtusa Corp.	7.13%	12/15/2028		124		93,074	0.1
							6,044,909	3.2

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
TRANSPORTATION - AIRLINES						
Air Canada	3.88%	08/15/2026	USD	68	$ 62,218	0.0%
Allegiant Travel Co.	7.25%	08/15/2027		195	188,617	0.1
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.50%	04/20/2026		1,152	1,119,194	0.6
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.75%	04/20/2029		612	571,458	0.3
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026		462	437,588	0.3
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025		370	373,879	0.2
United Airlines, Inc.	4.63%	04/15/2029		54	47,808	0.0
					2,800,762	1.5
TRANSPORTATION - SERVICES						
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	EUR	100	93,032	0.1
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD	256	224,091	0.1
Atlantia SpA	1.88%	02/12/2028	EUR	328	282,220	0.2
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	4.75%	04/01/2028	USD	276	242,339	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.38%	03/01/2029		168	148,463	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027		26	23,932	0.0
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR	100	87,734	0.0
BCP V Modular Services Finance PLC	6.75%	11/30/2029		295	223,789	0.1
EC Finance PLC	3.00%	10/15/2026		126	119,567	0.1
Hertz Corp. (The)	4.63%	12/01/2026	USD	430	373,280	0.2
Hertz Corp. (The)	5.00%	12/01/2029		179	141,629	0.1
Kapla Holding SAS	3.38%	12/15/2026	EUR	406	374,945	0.2
Loxam SAS	4.50%	02/15/2027		143	137,639	0.1
PROG Holdings, Inc.	6.00%	11/15/2029	USD	525	458,262	0.2
					2,930,922	1.6
					113,896,395	60.9
FINANCIAL INSTITUTIONS						
BANKING						
Banco Santander SA(d)	4.38%	01/14/2026	EUR	400	355,904	0.2
Bread Financial Holdings, Inc.	4.75%	12/15/2024	USD	333	290,733	0.2
Bread Financial Holdings, Inc.	7.00%	01/15/2026		58	49,590	0.0
Credit Suisse Group AG(d)	5.25%	02/11/2027		380	225,625	0.1
Discover Financial Services, Series D(d)	6.13%	06/23/2025		252	245,979	0.1
					1,167,831	0.6
BROKERAGE						
Advisor Group Holdings, Inc.	10.75%	08/01/2027		236	240,406	0.1
AG Issuer LLC	6.25%	03/01/2028		66	61,651	0.0
AG TTMT Escrow Issuer LLC	8.63%	09/30/2027		364	367,909	0.2
NFP Corp.	4.88%	08/15/2028		79	68,834	0.1
NFP Corp.	6.88%	08/15/2028		2	1,692	0.0
NFP Corp.	7.50%	10/01/2030		5	4,809	0.0
					745,301	0.4
FINANCE						
Aircastle Ltd.(d)	5.25%	06/15/2026		96	71,653	0.0
Castlelake Aviation Finance DAC	5.00%	04/15/2027		256	218,651	0.1
CNG Holdings, Inc.	12.50%	06/15/2024		108	91,378	0.1
Compass Group Diversified Holdings LLC	5.25%	04/15/2029		220	192,220	0.1
Curo Group Holdings Corp.	7.50%	08/01/2028		577	236,540	0.1
Enova International, Inc.	8.50%	09/15/2025		499	463,769	0.3
goeasy Ltd.	5.38%	12/01/2024		135	128,495	0.1
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028		702	592,370	0.3
Lincoln Financing SARL	3.63%	04/01/2024	EUR	100	102,300	0.1
Navient Corp.	4.88%	03/15/2028	USD	83	67,809	0.0
Navient Corp.	5.00%	03/15/2027		92	80,503	0.1
Navient Corp.	5.50%	01/25/2023		453	452,113	0.2
Navient Corp.	5.63%	08/01/2033		577	407,535	0.2
Navient Corp.	6.75%	06/25/2025		111	107,953	0.1
Navient Corp.	6.75%	06/15/2026		190	181,094	0.1
SLM Corp.	4.20%	10/29/2025		271	248,640	0.1
					3,643,023	2.0
INSURANCE						
Acrisure LLC/Acrisure Finance, Inc.	7.00%	11/15/2025		153	143,826	0.1
Acrisure LLC/Acrisure Finance, Inc.	10.13%	08/01/2026		46	45,183	0.0
Ardonagh Midco 2 PLC(a)	11.50%	01/15/2027		471	452,891	0.3
AssuredPartners, Inc.	5.63%	01/15/2029		5	4,248	0.0
AssuredPartners, Inc.	7.00%	08/15/2025		27	26,007	0.0
HUB International Ltd.	7.00%	05/01/2026		54	53,387	0.0
					725,542	0.4

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
OTHER FINANCE							
	Altice France Holding SA	10.50%	05/15/2027	USD	300	$ 237,754	0.1%
	Armor Holdco, Inc.	8.50%	11/15/2029		433	325,901	0.2
	Coinbase Global, Inc.	3.38%	10/01/2028		432	249,899	0.1
	Coinbase Global, Inc.	3.63%	10/01/2031		204	110,062	0.1
	Intrum AB	3.50%	07/15/2026	EUR	351	303,029	0.2
	Motion Finco SARL	7.00%	05/15/2025		282	293,142	0.1
						1,519,787	0.8
REITs							
	Aedas Homes Opco SLU	4.00%	08/15/2026		322	289,453	0.2
	Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD	482	424,333	0.2
	Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026		162	155,908	0.1
	Diversified Healthcare Trust	4.75%	02/15/2028		264	180,675	0.1
	Diversified Healthcare Trust	9.75%	06/15/2025		194	188,891	0.1
	Iron Mountain, Inc.	4.50%	02/15/2031		726	614,271	0.3
	Iron Mountain, Inc.	5.25%	03/15/2028		15	14,035	0.0
	Neinor Homes SA	4.50%	10/15/2026	EUR	192	169,903	0.1
	Via Celere Desarrollos Inmobiliarios SA	5.25%	04/01/2026		189	176,811	0.1
	Vivion Investments SARL	3.00%	08/08/2024		200	183,577	0.1
						2,397,857	1.3
						10,199,341	5.5
UTILITY							
ELECTRIC							
	NRG Energy, Inc.	6.63%	01/15/2027	USD	12	12,094	0.0
	Vistra Corp.(d)	7.00%	12/15/2026		71	63,757	0.0
	Vistra Corp.(d)	8.00%	10/15/2026		80	76,504	0.1
						152,355	0.1
NATURAL GAS							
	AmeriGas Partners LP / AmeriGas Finance Corp.	5.88%	08/20/2026		29	27,795	0.0
	UGI International LLC	2.50%	12/01/2029	EUR	248	192,928	0.1
						220,723	0.1
OTHER UTILITY							
	Solaris Midstream Holdings LLC	7.63%	04/01/2026	USD	245	242,745	0.1
						615,823	0.3
						124,711,559	66.7
CORPORATES - INVESTMENT GRADE							
INDUSTRIAL							
BASIC							
	ArcelorMittal SA	7.00%	10/15/2039		302	304,120	0.2
	Arconic Corp.	6.00%	05/15/2025		44	43,411	0.0
	Celanese US Holdings LLC	5.90%	07/05/2024		107	106,360	0.1
	Celanese US Holdings LLC	6.05%	03/15/2025		107	106,484	0.1
	CF Industries, Inc.	5.15%	03/15/2034		37	35,399	0.0
	Freeport-McMoRan, Inc.	5.45%	03/15/2043		305	274,260	0.1
	INEOS Finance PLC	2.88%	05/01/2026	EUR	480	442,061	0.2
						1,312,095	0.7
CAPITAL GOODS							
	General Electric Co., Series D(b) (d)	6.62%	03/15/2023	USD	54	51,910	0.0
	Howmet Aerospace, Inc.	5.90%	02/01/2027		6	6,027	0.0
	Republic Services, Inc.	2.50%	08/15/2024		372	357,115	0.2
						415,052	0.2
COMMUNICATIONS - MEDIA							
	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027		838	768,770	0.4
	Discovery Communications LLC	4.13%	05/15/2029		32	28,188	0.0
	Netflix, Inc.	3.63%	05/15/2027	EUR	396	404,490	0.2
	Netflix, Inc.	4.63%	05/15/2029		364	378,309	0.2
	Netflix, Inc.	4.88%	04/15/2028	USD	394	385,412	0.2
	Netflix, Inc.	5.88%	11/15/2028		175	178,380	0.1
	Warnermedia Holdings, Inc.	4.28%	03/15/2032		182	154,665	0.1
						2,298,214	1.2
COMMUNICATIONS - TELECOMMUNICATIONS							
	Hughes Satellite Systems Corp.	5.25%	08/01/2026		117	112,394	0.1
	Sprint Capital Corp.	8.75%	03/15/2032		305	364,669	0.2
	Sprint Corp.	7.13%	06/15/2024		720	735,004	0.3
	Sprint Corp.	7.88%	09/15/2023		161	163,996	0.1
						1,376,063	0.7

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
CONSUMER CYCLICAL - AUTOMOTIVE					
Nissan Motor Co., Ltd.	4.35%	09/17/2027	USD 298	$ 267,551	0.1%
CONSUMER CYCLICAL - ENTERTAINMENT					
Mattel, Inc.	3.75%	04/01/2029	377	330,229	0.2
CONSUMER CYCLICAL - OTHER					
DR Horton, Inc.	2.50%	10/15/2024	572	544,606	0.3
Genting New York LLC/GENNY Capital, Inc.	3.30%	02/15/2026	372	329,404	0.1
MDC Holdings, Inc.	6.00%	01/15/2043	288	231,967	0.1
PulteGroup, Inc.	6.00%	02/15/2035	133	128,439	0.1
PulteGroup, Inc.	6.38%	05/15/2033	285	285,066	0.1
PulteGroup, Inc.	7.88%	06/15/2032	25	27,916	0.0
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029	500	344,520	0.2
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/06/2031	200	139,964	0.1
Sands China Ltd.	4.30%	01/08/2026	210	191,100	0.1
Toll Brothers Finance Corp.	4.35%	02/15/2028	200	180,252	0.1
Toll Brothers Finance Corp.	4.88%	03/15/2027	112	105,127	0.1
				2,508,361	1.3
CONSUMER CYCLICAL - RETAILERS					
Macy's Retail Holdings LLC	5.88%	04/01/2029	67	62,317	0.0
Macy's Retail Holdings LLC	5.88%	03/15/2030	693	625,604	0.3
Macy's Retail Holdings LLC	6.13%	03/15/2032	107	93,408	0.1
				781,329	0.4
CONSUMER NON-CYCLICAL					
AbbVie, Inc.	3.80%	03/15/2025	367	359,345	0.2
BAT Capital Corp.	7.75%	10/19/2032	112	123,263	0.1
BAT International Finance PLC	4.45%	03/16/2028	331	305,429	0.2
Bunge Ltd. Finance Corp.	1.63%	08/17/2025	397	363,034	0.2
Bunge Ltd. Finance Corp.	3.25%	08/15/2026	199	186,538	0.1
Cardinal Health, Inc.	3.08%	06/15/2024	558	540,904	0.3
Charles River Laboratories International, Inc.	3.75%	03/15/2029	14	12,257	0.0
Charles River Laboratories International, Inc.	4.00%	03/15/2031	273	235,871	0.1
CVS Health Corp.	3.88%	07/20/2025	190	186,782	0.1
CVS Health Corp.	4.30%	03/25/2028	381	370,397	0.2
Gilead Sciences, Inc.	3.65%	03/01/2026	376	364,827	0.2
HCA, Inc.	5.38%	09/01/2026	52	51,822	0.0
HCA, Inc.	5.63%	09/01/2028	55	54,971	0.0
Newell Brands, Inc.	4.45%	04/01/2026	515	485,881	0.3
Newell Brands, Inc.	4.88%	06/01/2025	33	32,206	0.0
Newell Brands, Inc.	5.75%	04/01/2046	123	95,620	0.1
Newell Brands, Inc.	6.38%	09/15/2027	92	90,492	0.0
Newell Brands, Inc.	6.63%	09/15/2029	92	90,771	0.1
Pilgrim's Pride Corp.	3.50%	03/01/2032	286	231,287	0.1
Pilgrim's Pride Corp.	5.88%	09/30/2027	259	255,861	0.1
Royalty Pharma PLC	1.20%	09/02/2025	520	463,354	0.2
Shire Acquisitions Investments Ireland DAC	3.20%	09/23/2026	584	546,479	0.3
Sysco Corp.	3.25%	07/15/2027	500	465,932	0.3
Tyson Foods, Inc.	4.00%	03/01/2026	372	362,268	0.2
				6,275,591	3.4
ENERGY					
Apache Corp.	5.10%	09/01/2040	280	230,211	0.1
Cenovus Energy, Inc.	6.75%	11/15/2039	3	3,170	0.0
Continental Resources, Inc./OK	4.90%	06/01/2044	52	39,359	0.0
Continental Resources, Inc./OK	5.75%	01/15/2031	90	85,119	0.1
DCP Midstream Operating LP	5.60%	04/01/2044	250	235,279	0.1
Energy Transfer LP	4.95%	05/15/2028	18	17,369	0.0
Hess Corp.	7.13%	03/15/2033	18	19,732	0.0
Var Energi ASA	7.50%	01/15/2028	361	368,923	0.2
Var Energi ASA	8.00%	11/15/2032	361	377,526	0.2
Western Midstream Operating LP	3.95%	06/01/2025	92	88,408	0.1
Western Midstream Operating LP	4.30%	02/01/2030	151	134,922	0.1
Western Midstream Operating LP	4.65%	07/01/2026	165	161,482	0.1
Western Midstream Operating LP	4.75%	08/15/2028	34	31,844	0.0
Western Midstream Operating LP	5.45%	04/01/2044	76	63,464	0.0
				1,856,808	1.0
SERVICES					
Booking Holdings, Inc.	3.55%	03/15/2028	393	368,791	0.2
TECHNOLOGY					
Autodesk, Inc.	3.50%	06/15/2027	495	465,644	0.3
Broadcom, Inc.	4.00%	04/15/2029	39	35,655	0.0
Broadcom, Inc.	4.15%	04/15/2032	180	159,228	0.1
HP, Inc.	5.50%	01/15/2033	239	228,271	0.1
Western Digital Corp.	3.10%	02/01/2032	36	26,755	0.0
Western Digital Corp.	4.75%	02/15/2026	108	101,698	0.1
				1,017,251	0.6

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
TRANSPORTATION - AIRLINES						
Delta Air Lines, Inc.	3.75%	10/28/2029	USD	402	$ 343,465	0.2%
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028		187	176,247	0.1
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027		667	660,342	0.3
					1,180,054	0.6
TRANSPORTATION - SERVICES						
ERAC USA Finance LLC	3.85%	11/15/2024		480	465,225	0.3
					20,452,614	10.9
FINANCIAL INSTITUTIONS						
BANKING						
AIB Group PLC	7.58%	10/14/2026		359	361,742	0.2
Ally Financial, Inc.	8.00%	11/01/2031		146	156,277	0.1
Ally Financial, Inc., Series B(d)	4.70%	05/15/2026		419	304,861	0.2
Bank of America Corp., Series X(d)	6.25%	09/05/2024		26	25,131	0.0
Bank of America Corp., Series Z(d)	6.50%	10/23/2024		11	10,880	0.0
Bank of Ireland Group PLC	6.25%	09/16/2026		371	368,739	0.2
Barclays PLC	7.39%	11/02/2028		265	272,110	0.1
Barclays PLC(d)	8.00%	03/15/2029		464	435,890	0.2
BNP Paribas SA(d)	7.38%	08/19/2025		347	344,547	0.2
CaixaBank SA(d)	5.88%	10/09/2027	EUR	200	193,972	0.1
Citigroup, Inc., Series T(d)	6.25%	08/15/2026	USD	34	32,978	0.0
Citigroup, Inc., Series U(d)	5.00%	09/12/2024		110	99,200	0.1
Citigroup, Inc., Series V(d)	4.70%	01/30/2025		117	98,371	0.1
Citigroup, Inc., Series W(d)	4.00%	12/10/2025		123	107,024	0.1
Citigroup, Inc., Series Y(d)	4.15%	11/15/2026		182	147,214	0.1
Cooperatieve Rabobank UA(d)	3.25%	12/29/2026	EUR	200	179,764	0.1
Credit Suisse Group AG	6.37%	07/15/2026	USD	467	436,392	0.2
Credit Suisse Group AG	9.02%	11/15/2033		250	251,853	0.1
Discover Financial Services	6.70%	11/29/2032		156	158,723	0.1
Goldman Sachs Group, Inc. (The), Series P(d)	7.47%	01/03/2023		162	157,128	0.1
HSBC Holdings PLC(d)	4.60%	12/17/2030		350	257,576	0.1
HSBC Holdings PLC	4.76%	03/29/2033		246	210,067	0.1
HSBC Holdings PLC	7.34%	11/03/2026		267	277,656	0.1
ING Groep NV(d)	6.50%	04/16/2025		300	282,849	0.2
Intesa Sanpaolo SpA	5.02%	06/26/2024		200	192,579	0.1
Intesa Sanpaolo SpA	5.71%	01/15/2026		424	407,423	0.2
Intesa Sanpaolo SpA	7.00%	11/21/2025		305	308,667	0.2
JPMorgan Chase & Co., Series FF(d)	5.00%	08/01/2024		274	252,215	0.1
JPMorgan Chase & Co., Series HH(d)	4.60%	02/01/2025		136	120,494	0.1
Lloyds Banking Group PLC	7.95%	11/15/2033		360	376,483	0.2
NatWest Group PLC	7.47%	11/10/2026		242	251,163	0.1
Nordea Bank Abp(d)	6.63%	03/26/2026		200	196,800	0.1
Santander UK Group Holdings PLC	6.83%	11/21/2026		604	606,972	0.3
Standard Chartered PLC(b) (d)	5.92%	01/30/2027		200	148,597	0.1
Standard Chartered PLC	7.78%	11/16/2025		330	339,177	0.2
UniCredit SpA(d)	7.50%	06/03/2026	EUR	200	208,408	0.1
Wells Fargo & Co., Series BB(d)	3.90%	03/15/2026	USD	140	121,412	0.1
Wells Fargo & Co., Series S(d)	5.90%	06/15/2024		250	229,604	0.1
					8,930,938	4.8
BROKERAGE						
Charles Schwab Corp. (The), Series G(d)	5.38%	06/01/2025		109	106,740	0.1
FINANCE						
Aircastle Ltd.	2.85%	01/26/2028		12	9,763	0.0
Aircastle Ltd.	5.25%	08/11/2025		449	430,317	0.2
Aviation Capital Group LLC	1.95%	01/30/2026		8	6,993	0.0
Aviation Capital Group LLC	3.50%	11/01/2027		52	44,752	0.0
Aviation Capital Group LLC	4.13%	08/01/2025		2	1,859	0.0
Aviation Capital Group LLC	4.38%	01/30/2024		125	122,213	0.1
Aviation Capital Group LLC	4.88%	10/01/2025		14	13,197	0.0
Aviation Capital Group LLC	5.50%	12/15/2024		125	122,629	0.1
					751,723	0.4
INSURANCE						
Centene Corp.	2.45%	07/15/2028		329	278,174	0.2
Centene Corp.	2.50%	03/01/2031		1,647	1,304,329	0.7
Centene Corp.	2.63%	08/01/2031		94	74,484	0.0
Centene Corp.	4.63%	12/15/2029		6	5,577	0.0
Liberty Mutual Group, Inc.	7.80%	03/15/2037		79	86,696	0.0
Prudential Financial, Inc.	5.20%	03/15/2044		15	14,276	0.0
Prudential Financial, Inc.	5.63%	06/15/2043		213	210,682	0.1
					1,974,218	1.0

		Rate	Date	Shares/Principal (-)/(000)		Value (USD)	Net Assets %
REITs							
	MPT Operating Partnership LP/MPT Finance Corp.	5.25%	08/01/2026	USD	75	$ 67,131	0.0%
	Office Properties Income Trust	3.45%	10/15/2031		258	170,306	0.1
	Office Properties Income Trust	4.50%	02/01/2025		83	74,231	0.0
	Sabra Health Care LP	5.13%	08/15/2026		84	79,477	0.1
	VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024		256	253,997	0.1
	VICI Properties LP/VICI Note Co., Inc.	5.75%	02/01/2027		138	134,485	0.1
	Vornado Realty LP	3.40%	06/01/2031		398	302,924	0.2
						1,082,551	0.6
						12,846,170	6.9
UTILITY							
ELECTRIC							
	Enel Finance International NV	7.50%	10/14/2032		400	428,493	0.2
						33,727,277	18.0
EMERGING MARKETS - CORPORATE BONDS							
INDUSTRIAL							
BASIC							
	Consolidated Energy Finance SA	5.00%	10/15/2028	EUR	147	126,139	0.1
	Eldorado Gold Corp.	6.25%	09/01/2029	USD	251	208,644	0.1
	First Quantum Minerals Ltd.	6.88%	03/01/2026		200	192,906	0.1
	First Quantum Minerals Ltd.	6.88%	10/15/2027		200	189,716	0.1
						717,405	0.4
COMMUNICATIONS – TELECOMMUNICATIONS							
	C&W Senior Financing DAC	6.88%	09/15/2027		400	354,000	0.2
	Sable International Finance Ltd.	5.75%	09/07/2027		192	174,819	0.1
						528,819	0.3
CONSUMER CYCLICAL – OTHER							
	Allwyn International AS	3.88%	02/15/2027	EUR	100	93,654	0.1
	Melco Resorts Finance Ltd.	5.38%	12/04/2029	USD	692	543,653	0.3
	Melco Resorts Finance Ltd.	5.75%	07/21/2028		697	568,055	0.3
	MGM China Holdings Ltd.	5.25%	06/18/2025		223	207,571	0.1
	Studio City Finance Ltd.	5.00%	01/15/2029		436	308,470	0.2
	Wynn Macau Ltd.	4.88%	10/01/2024		200	186,250	0.1
	Wynn Macau Ltd.	5.50%	01/15/2026		243	218,700	0.1
	Wynn Macau Ltd.	5.63%	08/26/2028		312	258,960	0.1
						2,385,313	1.3
CONSUMER NON-CYCLICAL							
	Teva Pharmaceutical Finance Netherlands II BV	4.38%	05/09/2030	EUR	237	210,446	0.1
	Teva Pharmaceutical Finance Netherlands III BV	5.13%	05/09/2029	USD	275	243,444	0.1
						453,890	0.2
TECHNOLOGY							
	CA Magnum Holdings	5.38%	10/31/2026		365	321,200	0.2
						4,406,627	2.4
FINANCIAL INSTITUTIONS							
INSURANCE							
	Highlands Holdings Bond Issuer Ltd./ Highlands Holdings Bond Co-Issuer, Inc.(a)	7.63%	10/15/2025		275	255,801	0.1
						4,662,428	2.5
INVESTMENT COMPANIES							
FUNDS AND INVESTMENT TRUSTS							
	AB FCP I - Mortgage Income Portfolio - Class SA				14,761	1,048,057	0.6
	AB SICAV I - Financial Credit Portfolio - Class ZT				20,074	1,942,188	1.0
						2,990,245	1.6
GOVERNMENTS - TREASURIES							
MEXICO							
	Mexican Bonos, Series M	5.75%	03/05/2026	MXN	2,804	129,639	0.1
	Mexican Bonos, Series M 20	10.00%	12/05/2024		1,800	92,885	0.0
						222,524	0.1
UNITED STATES							
	U.S. Treasury Notes	1.50%	09/30/2024	USD	2,072	1,964,192	1.1
						2,186,716	1.2

	Rate	Date	Shares/Principal (-)/(000)		Value (USD)	Net Assets %
COMMON STOCKS						
ENERGY						
OIL, GAS & CONSUMABLE FUELS						
Battalion Oil Corp.			2	$	23	0.0%
Berry Corp.			10,283		92,650	0.0
Civitas Resources, Inc.			956		64,396	0.0
Denbury, Inc.			1,063		95,415	0.1
SandRidge Energy, Inc.			16		326	0.0
					252,810	0.1
COMMUNICATION SERVICES						
DIVERSIFIED TELECOMMUNICATION SERVICES						
Intelsat SA/Luxembourg			6,517		157,496	0.1
MEDIA						
DISH Network Corp. - Class A			210		3,371	0.0
iHeartMedia, Inc. - Class A			2,307		18,548	0.0
					21,919	0.0
					179,415	0.1
INDUSTRIALS						
CONSTRUCTION & ENGINEERING						
WillScot Mobile Mini Holdings Corp.			1,599		77,088	0.1
CONSUMER DISCRETIONARY						
HOTELS, RESTAURANTS & LEISURE						
Caesars Entertainment, Inc.			167		8,485	0.0
INFORMATION TECHNOLOGY						
SOFTWARE						
Avaya Holdings Corp.			4,028		3,891	0.0
HEALTH CARE						
PHARMACEUTICALS						
Mallinckrodt PLC			96		1,039	0.0
					522,728	0.3
LOCAL GOVERNMENTS - US MUNICIPAL BONDS						
UNITED STATES						
Wisconsin Public Finance Authority, Series 2021	5.75%	07/25/2041	USD	250	224,984	0.1
CORPORATES - INVESTMENT GRADE						
INDUSTRIAL						
COMMUNICATIONS - MEDIA						
Altice Financing SA	5.75%	08/15/2029		200	163,362	0.1
PREFERRED STOCKS						
INDUSTRIAL						
ENERGY						
Gulfport Energy Corp.	10.00%			17	91,800	0.1
CONSUMER DISCRETIONARY						
HOUSEHOLD DURABLES						
Hovnanian Enterprises, Inc.	7.63%			365	6,647	0.0
					98,447	0.1
EMERGING MARKETS - TREASURIES						
SOUTH AFRICA						
Republic of South Africa Government Bond, Series 2023	7.75%	02/28/2023	ZAR	851	49,289	0.0
COLLATERALIZED MORTGAGE OBLIGATIONS						
NON-AGENCY FIXED RATE						
CSMC Mortgage-Backed Trust, Series 2006-7, Class 3A12	6.25%	08/25/2036	USD	3	1,461	0.0
Residential Accredit Loans, Inc. Trust, Series 2005-QA10, Class A31	4.39%	09/25/2035		20	13,486	0.0
					14,947	0.0
NON-AGENCY FLOATING RATE						
RBSGC Mortgage Loan Trust, Series 2007-B, Class 1A4(b)	4.49%	01/25/2037		23	8,117	0.0
					23,064	0.0
WARRANTS						
INFORMATION TECHNOLOGY						
SOFTWARE						
Avaya Holdings Corp., expiring 12/15/2022			5,308		106	0.0
					169,360,205	90.6

	Rate	Date		Shares/Principal (-)/(000)	Value (USD)	Net Assets %
OTHER TRANSFERABLE SECURITIES						
COMMON STOCKS						
CONSUMER STAPLES						
HOUSEHOLD PRODUCTS						
Southeastern Grocers, Inc. (e)				14,943	$ 325,010	0.2%
CONSUMER DISCRETIONARY						
DIVERSIFIED CONSUMER SERVICES						
Carlson Travel, Inc.				6,088	35,615	0.0
Monitronics International, Inc.				1,269	317	0.0
					35,932	0.0
MULTILINE RETAIL						
ATD New Holdings, Inc.				1,800	128,700	0.1
K201640219 South Africa Ltd. A Shares (e)				821,795	1	0.0
K201640219 South Africa Ltd. B Shares (e)				129,877	0	0.0
					128,701	0.1
					164,633	0.1
ENERGY						
ENERGY EQUIPMENT & SERVICES						
BIS Industries Holdings Ltd. (e)				59,990	0	0.0
CHC Group LLC				2,243	3	0.0
Diamond Offshore Drilling, Inc.				3,891	37,237	0.0
Vantage Drilling International				260	3,903	0.0
					41,143	0.0
INDUSTRIALS						
ELECTRICAL EQUIPMENT						
Exide Corp. (e)				31	5,425	0.0
COMMUNICATION SERVICES						
DIVERSIFIED TELECOMMUNICATION SERVICES						
Intelsat Jackson Holdings SA (e)				1,364	0	0.0
					536,211	0.3
CORPORATES - INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BROKERAGE						
LPL Holdings, Inc.	4.00%	03/15/2029	USD	123	107,541	0.1
INDUSTRIAL						
CONSUMER NON-CYCLICAL						
180 Medical, Inc.	3.88%	10/15/2029		257	219,722	0.1
					327,263	0.2
CORPORATES - NON-INVESTMENT GRADE						
INDUSTRIAL						
BASIC						
Magnetation LLC/Mag Finance Corp.(e) (f)	11.00%	05/15/2018		64	0	0.0
CAPITAL GOODS						
GFL Environmental, Inc.	4.00%	08/01/2028		148	127,085	0.1
GFL Environmental, Inc.	5.13%	12/15/2026		70	67,380	0.0
Mueller Water Products, Inc.	4.00%	06/15/2029		49	42,635	0.0
Renk AG/Frankfurt am Main	5.75%	07/15/2025	EUR	161	151,116	0.1
					388,216	0.2
COMMUNICATIONS – MEDIA						
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	03/01/2030	USD	65	55,980	0.0
National CineMedia LLC	5.75%	08/15/2026		172	17,762	0.0
Sinclair Television Group, Inc.	5.13%	02/15/2027		176	147,503	0.1
					221,245	0.1
COMMUNICATIONS – TELECOMMUNICATIONS						
Frontier Communications Holdings LLC	8.75%	05/15/2030		358	370,246	0.2
Intelsat Jackson Holdings SA(e)	5.50%	08/01/2023		697	0	0.0
United Group BV(b)	6.52%	02/01/2029	EUR	202	184,003	0.1
					554,249	0.3
CONSUMER CYCLICAL – AUTOMOTIVE						
Exide Technologies, (Exchange Priority)(e)	11.00%	10/31/2024	USD	141	0	0.0
Exide Technologies, (First Lien)(e)	11.00%	10/31/2024		58	0	0.0
					0	0.0
CONSUMER CYCLICAL – ENTERTAINMENT						
NCL Corp., Ltd.	3.63%	12/15/2024		392	342,068	0.1

	Rate	Date	Shares/Principal (-)/(000)		Value (USD)	Net Assets %
CONSUMER CYCLICAL – OTHER						
Forestar Group, Inc.	3.85%	05/15/2026	USD	154	$ 138,010	0.1%
Hilton Domestic Operating Co., Inc.	4.88%	01/15/2030		27	24,988	0.0
					162,998	0.1
CONSUMER CYCLICAL – RETAILERS						
Party City Holdings, Inc.	8.75%	02/15/2026		75	28,023	0.0
Sonic Automotive, Inc.	4.88%	11/15/2031		107	85,807	0.1
					113,830	0.1
CONSUMER NON-CYCLICAL						
Mallinckrodt International Finance SA/Mallinckrodt CB LLC.	10.00%	06/15/2029		2	1,040	0.0
ENERGY						
Gulfport Energy Corp.	6.00%	10/15/2024		276	345	0.0
Gulfport Energy Corp.	6.38%	05/15/2025		262	327	0.0
Gulfport Energy Corp.	6.63%	05/01/2023		18	23	0.0
Moss Creek Resources Holdings, Inc.	10.50%	05/15/2027		139	136,768	0.1
Occidental Petroleum Corp.	5.55%	03/15/2026		865	868,706	0.4
Occidental Petroleum Corp.	6.20%	03/15/2040		110	107,402	0.1
					1,113,571	0.6
OTHER INDUSTRIAL						
H&E Equipment Services, Inc.	3.88%	12/15/2028		39	33,723	0.0
SERVICES						
Monitronics International, Inc.(e)	9.13%	04/01/2023		68	0	0.0
TECHNOLOGY						
Imola Merger Corp.	4.75%	05/15/2029		153	137,402	0.1
					3,068,342	1.6
EMERGING MARKETS - CORPORATE BONDS						
UTILITY						
ELECTRIC						
Terraform Global Operating LP	6.13%	03/01/2026		43	40,223	0.0
INDUSTRIAL						
CONSUMER CYCLICAL – RETAILERS						
K201640219 South Africa Ltd.(e)	0.00%	06/25/2023	ZAR	4	0	0.0
K2016470219 South Africa Ltd.(a) (e)	3.00%	12/31/2022	USD	71	35	0.0
K2016470260 South Africa Ltd.(a) (e)	25.00%	12/31/2022		50	5	0.0
					40	0.0
CONSUMER NON-CYCLICAL						
Tonon Luxembourg SA(a) (e) (g)	6.50%	10/31/2024		77	8	0.0
					48	0.0
					40,271	0.0
PREFERRED STOCKS						
INDUSTRIAL						
ENERGY						
Gulfport Energy Corp. (d)	10.00%			1	5,400	0.0
					3,977,487	2.1
Total Investments						
(cost $195,262,654)					$ 173,337,692	92.7%
Time Deposits						
ANZ, London(h)	1.57 %	–			9,030	0.0
BBH, Grand Cayman(h)	3.80 %	–			188	0.0
HSBC, Paris(h)	0.73 %	–			105,879	0.1
HSBC, Singapore(h)	2.57 %	–			122	0.0
SEB, Stockholm(h)	(0.28)%	–			11	0.0
SEB, Stockholm(h)	0.78 %	–			3	0.0
SEB, Stockholm(h)	3.18 %	–			11,871,277	6.3
SMBC, London(h)	1.92 %	–			6,844	0.0
Standard Chartered Bank, Johannesburg(h).	5.33 %	–			3	0.0
Total Time Deposits					11,993,357	6.4
Other assets less liabilities					1,703,302	0.9
Net Assets					$ 187,034,351	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	127	$ 13,712,031	$ 13,788,430	$ 76,399
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	13	1,470,945	1,475,500	4,555
Short					
U.S. 10 Yr Ultra Futures	03/22/2023	12	1,433,656	1,435,875	(2,219)
					$ 78,735
				Appreciation	$ 80,954
				Depreciation	$ (2,219)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	EUR	13,364	USD	12,910	12/08/2022	$ (1,002,463)
Bank of America, NA	GBP	792	USD	945	01/18/2023	(11,815)
Brown Brothers Harriman & Co.	EUR	3,246	USD	3,253	12/08/2022	(125,431)
Brown Brothers Harriman & Co.	USD	1,186	EUR	1,196	12/08/2022	58,768
Brown Brothers Harriman & Co.	ZAR	560	USD	31	12/15/2022	(1,629)
Brown Brothers Harriman & Co.	CAD	143	USD	105	01/19/2023	(1,336)
Brown Brothers Harriman & Co.	MXN	3,282	USD	168	01/19/2023	(771)
Brown Brothers Harriman & Co.+	AUD	2,421	USD	1,558	12/05/2022	(85,958)
Brown Brothers Harriman & Co.+	EUR	180	USD	179	12/05/2022	(8,683)
Brown Brothers Harriman & Co.+	SEK	128,940	USD	11,760	12/05/2022	(518,928)
Brown Brothers Harriman & Co.+	USD	3,138	AUD	4,807	12/05/2022	125,312
Brown Brothers Harriman & Co.+	USD	369	EUR	367	12/05/2022	12,204
Brown Brothers Harriman & Co.+	USD	1	EUR	1	12/05/2022	0
Brown Brothers Harriman & Co.+	USD	23,445	SEK	252,596	12/05/2022	610,216
Brown Brothers Harriman & Co.+	USD	629	SEK	6,561	12/05/2022	(4,135)
						$ (954,649)
					Appreciation	$ 806,500
					Depreciation	$ (1,761,149)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)	Market Value	Unrealized Appreciation/ (Depreciation)
Sale Contracts					
Morgan Stanley & Co. LLC/(INTRCONX)	CDX-NAHY Series 39, 5 Year Index	12/20/2027	USD 1,100	$ 20,558	$ 30,657

CENTRALLY CLEARED INTEREST RATE SWAPS

Clearing Broker/(Exchange)	Notional Amount (000)	Termination Date	Rate Type: Payments Made By the Fund	Rate Type: Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Morgan Stanley & Co., LLC/(CME Group)	USD 430	06/22/2026	1.573%	3 Month LIBOR	$ 35,382

CREDIT DEFAULT SWAPS

Counterparty	Referenced Obligation	Termination Date	Notional Amount (000)	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Buy Contracts						
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 148	$ 55,375	$ 27,040	$ 28,335
Credit Suisse International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 150	56,141	17,356	38,785
Sale Contracts						
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 121	(28,514)	(7,482)	(21,032)
Goldman Sachs International	Ardagh Packaging Finance Public Ltd., Co.	12/20/2023	EUR 230	(1,516)	7,374	(8,890)
Goldman Sachs International	Avis Budget Group, Inc.	12/20/2023	USD 40	1,568	850	718
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 97	(36,236)	(16,148)	(20,088)
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 314	(117,207)	(53,027)	(64,180)
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 166	(39,168)	(8,592)	(30,576)
Total				$ (109,557)	$ (32,629)	$ (76,928)
					Appreciation	$ 67,838
					Depreciation	$ (144,766)

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received	Notional Amount (000)	Maturity Date	Unrealized Appreciation/ (Depreciation)
Receive Total Return on Reference Obligation					
JPMorgan Chase Bank, NA					
iBoxx $ Liquid High Yield Index	6,002	1 Day SOFR	USD 1,730	12/20/2022	$ 72,694
iBoxx $ Liquid High Yield Index	5,901	1 Day SOFR	1,730	03/20/2023	35,376
Total					$ 108,070
Total for Swaps					$ 97,181

(a) Pay-In-Kind Payments (PIK).

(b) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(c) Convertible security.

(d) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(e) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(f) Defaulted matured security.

(g) Defaulted.

(h) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
EUR – Euro
GBP – Great British Pound
MXN – Mexican Peso
SEK – Swedish Krona
USD – United States Dollar
ZAR – South African Rand

Glossary:

CBT – Chicago Board of Trade
CDX-CMBX.NA – North American Commercial Mortgage-Backed Index
CDX-NAHY – North American High Yield Credit Default Swap Index
CME – Chicago Mercantile Exchange
INTRCONX – Inter-Continental Exchange
LIBOR – London Interbank Offered Rate
REIT – Real Estate Investment Trust
SOFR – Secured Overnight Financing Rate

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
IT SERVICES			
Amdocs Ltd.	71,453	$ 6,349,314	0.1%
Automatic Data Processing, Inc.	260,181	68,724,209	1.4
Capgemini SE	321,084	58,051,176	1.2
Fidelity National Information Services, Inc.	734,816	53,332,945	1.1
Genpact Ltd.	1,119,005	51,597,321	1.1
Mastercard, Inc. - Class A	103,943	37,045,285	0.8
Otsuka Corp. (a)	1,000,100	33,661,371	0.7
Paychex, Inc.	687,377	85,255,369	1.8
VeriSign, Inc.	296,171	59,177,928	1.2
Visa, Inc. - Class A	379,775	82,411,175	1.7
		535,606,093	11.1
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Broadcom, Inc.	222,112	122,390,375	2.5
KLA Corp.	71,264	28,017,442	0.6
Texas Instruments, Inc.	125,467	22,641,775	0.5
		173,049,592	3.6
SOFTWARE			
Adobe, Inc.	118,881	41,005,623	0.9
Constellation Software, Inc./Canada	45,556	73,440,952	1.5
Microsoft Corp.	746,366	190,427,821	3.9
NortonLifeLock, Inc.	3,248,228	74,579,315	1.6
Oracle Corp.	1,187,865	98,628,431	2.0
ServiceNow, Inc.	60,742	25,286,895	0.5
VMware, Inc. - Class A	480,212	58,340,956	1.2
		561,709,993	11.6
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	809,011	119,757,898	2.5
		1,390,123,576	28.8
FINANCIALS			
BANKS			
Bank Leumi Le-Israel BM	6,505,773	59,638,439	1.2
DBS Group Holdings Ltd.	1,386,300	36,152,974	0.7
JPMorgan Chase & Co.	502,282	69,405,327	1.4
KBC Group NV	217,747	12,061,811	0.2
Mitsubishi UFJ Financial Group, Inc.	7,542,300	41,132,268	0.9
Nordea Bank Abp	4,112,851	43,221,995	0.9
Oversea-Chinese Banking Corp., Ltd.	7,106,600	65,499,215	1.4
Royal Bank of Canada	823,107	81,860,948	1.7
Toronto-Dominion Bank (The)	723,631	48,163,167	1.0
		457,136,144	9.4
CAPITAL MARKETS			
Houlihan Lokey, Inc.	537,892	52,901,678	1.1
Partners Group Holding AG	11,395	11,353,630	0.2
Singapore Exchange Ltd.	4,069,200	27,236,774	0.6
		91,492,082	1.9
INSURANCE			
Admiral Group PLC	507,943	12,418,179	0.3
AXA SA	1,263,646	35,721,456	0.7
Marsh & McLennan Cos., Inc.	314,323	54,434,457	1.1
NN Group NV	1,366,777	58,411,207	1.2
Progressive Corp. (The)	390,880	51,654,792	1.1
Sampo Oyj - Class A	1,331,028	67,407,529	1.4
Willis Towers Watson PLC	257,551	63,398,754	1.3
		343,446,374	7.1
		892,074,600	18.4
HEALTH CARE			
BIOTECHNOLOGY			
AbbVie, Inc.	543,332	87,574,252	1.8
HEALTH CARE PROVIDERS & SERVICES			
Centene Corp.	516,116	44,927,898	0.9
CVS Health Corp.	509,375	51,895,125	1.1
McKesson Corp.	188,808	72,064,237	1.5
UnitedHealth Group, Inc.	186,287	102,040,567	2.1
		270,927,827	5.6

	Shares	Value (USD)	Net Assets %
LIFE SCIENCES TOOLS & SERVICES			
Thermo Fisher Scientific, Inc.	24,361	$ 13,647,520	0.3%
PHARMACEUTICALS			
Chugai Pharmaceutical Co., Ltd.	963,900	25,669,243	0.5
Eli Lilly & Co.	117,115	43,459,034	0.9
Johnson & Johnson	279,056	49,671,968	1.0
Merck & Co., Inc.	995,831	109,660,910	2.3
Novo Nordisk A/S - Class B	921,349	115,572,296	2.4
Roche Holding AG (Genusschein)	331,926	108,414,962	2.2
		452,448,413	9.3
		824,598,012	17.0
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
BCE, Inc.	709,405	33,783,953	0.7
Comcast Corp. - Class A	1,500,482	54,977,660	1.1
Deutsche Telekom AG (REG)	1,310,628	26,661,779	0.6
HKT Trust & HKT Ltd. - Class SS	32,776,000	39,964,493	0.8
Nippon Telegraph & Telephone Corp.	1,745,300	48,395,439	1.0
		203,783,324	4.2
ENTERTAINMENT			
Electronic Arts, Inc.	495,062	64,744,208	1.4
Ubisoft Entertainment SA	413,124	11,492,367	0.2
		76,236,575	1.6
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class C	1,436,132	145,695,591	3.0
Auto Trader Group PLC	5,567,923	38,437,086	0.8
Kakaku.com, Inc.	976,600	17,553,504	0.4
		201,686,181	4.2
		481,706,080	10.0
CONSUMER STAPLES			
BEVERAGES			
Coca-Cola Co. (The)	927,194	58,978,810	1.2
Keurig Dr Pepper, Inc.	627,535	24,266,779	0.5
		83,245,589	1.7
FOOD & STAPLES RETAILING			
Jeronimo Martins SGPS SA	1,570,963	35,050,595	0.7
Koninklijke Ahold Delhaize NV	2,878,158	83,875,600	1.7
Loblaw Cos. Ltd.	189,896	17,138,144	0.4
Walmart, Inc.	158,190	24,111,320	0.5
		160,175,659	3.3
FOOD PRODUCTS			
Salmar ASA	468,095	16,500,025	0.4
HOUSEHOLD PRODUCTS			
Procter & Gamble Co. (The)	358,213	53,431,051	1.1
		313,352,324	6.5
CONSUMER DISCRETIONARY			
HOTELS, RESTAURANTS & LEISURE			
Domino's Pizza, Inc.	67,440	26,215,951	0.6
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	184,605	17,821,767	0.4
ZOZO, Inc.	1,789,200	45,171,288	0.9
		62,993,055	1.3
LEISURE PRODUCTS			
Bandai Namco Holdings, Inc.	530,100	35,124,644	0.7
SPECIALTY RETAIL			
AutoZone, Inc.	52,068	134,283,372	2.8
O'Reilly Automotive, Inc.	29,286	25,318,919	0.5
		159,602,291	3.3
		283,935,941	5.9
INDUSTRIALS			
BUILDING PRODUCTS			
Assa Abloy AB - Class B	1,118,229	25,640,311	0.5
CONSTRUCTION & ENGINEERING			
AECOM	301,632	25,638,720	0.5

	Rate	Date	Shares	Value (USD)	Net Assets %
PROFESSIONAL SERVICES					
Booz Allen Hamilton Holding Corp.			219,428	$ 23,347,139	0.5%
RELX PLC			2,348,651	66,280,774	1.4
Wolters Kluwer NV			715,438	78,848,739	1.6
				168,476,652	3.5
ROAD & RAIL					
Canadian National Railway Co.			398,141	51,113,236	1.1
				270,868,919	5.6
ENERGY					
OIL, GAS & CONSUMABLE FUELS					
Equinor ASA			2,867,838	110,442,746	2.3
Shell PLC			2,366,452	69,256,090	1.4
				179,698,836	3.7
UTILITIES					
ELECTRIC UTILITIES					
American Electric Power Co., Inc.			431,605	41,779,364	0.9
Enel SpA			3,137,303	16,925,077	0.3
Xcel Energy, Inc.			477,804	33,551,397	0.7
				92,255,838	1.9
REAL ESTATE					
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)					
Link REIT			2,111,500	14,262,760	0.3
Nippon Building Fund, Inc. (a)			5,074	23,667,831	0.5
				37,930,591	0.8
				4,766,544,717	98.6
OTHER TRANSFERABLE SECURITIES					
COMMON STOCKS					
COMMUNICATION SERVICES					
DIVERSIFIED TELECOMMUNICATION SERVICES					
Telstra Corp. Ltd.			13,219,167	35,866,484	0.8
Total Investments					
(cost $4,333,526,678)				$ 4,802,411,201	99.4%
Time Deposits					
BBH, Grand Cayman(b)	0.65 %	–		461,968	0.0
BBH, Grand Cayman(b)	3.80 %	–		338	0.0
BNP Paribas, Paris(b)	0.78 %	–		524,708	0.0
BNP Paribas, Paris(b)	1.57 %	–		447,403	0.0
BNP Paribas, Paris(b)	2.57 %	–		1,918,679	0.0
Credit Suisse, Zurich(b)	(0.08)%	–		469,928	0.0
HSBC, Hong Kong(b)	2.65 %	–		1,588,936	0.0
Nordea, Oslo(b)	1.28 %	–		2,193,956	0.1
Scotiabank, Toronto(b)	2.60 %	–		2,628,151	0.1
SEB, Stockholm(b)	(0.28)%	–		617,482	0.0
SEB, Stockholm(b)	0.78 %	–		175,296	0.0
SMBC, London(b)	1.92 %	–		723,103	0.0
SMBC, Tokyo(b)	0.73 %	–		1,086,611	0.0
SMBC, Tokyo(b)	3.18 %	–		42,896,602	0.9
Standard Chartered Bank, Johannesburg(b)	5.33 %	–		2,355	0.0
Total Time Deposits				55,735,516	1.1
Other assets less liabilities				(24,774,967)	(0.5)
Net Assets				$ 4,833,371,750	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA.	SEK	141,429	USD	13,051	12/01/2022	$ (415,592)
Bank of America, NA.	USD	120,908	NOK	1,209,886	12/01/2022	1,948,936
Bank of America, NA.	USD	13,433	SEK	141,429	12/01/2022	34,203
Bank of America, NA.	JPY	3,881,796	USD	27,102	12/02/2022	(1,008,010)
Bank of America, NA.	USD	9,203	JPY	1,310,146	12/02/2022	284,696
Bank of America, NA.	EUR	62,452	USD	60,329	12/08/2022	(4,684,532)
Bank of America, NA.	USD	7,857	EUR	7,650	12/08/2022	106,413
Bank of America, NA.	USD	10,648	EUR	10,198	12/08/2022	(31,464)
Bank of America, NA.	CAD	13,662	USD	10,143	01/19/2023	(21,287)
Bank of America, NA.	NOK	973,957	USD	97,919	02/03/2023	(1,207,202)
Bank of America, NA.	SEK	141,429	USD	13,495	02/03/2023	(32,604)
Barclays Bank PLC	JPY	945,994	USD	6,803	12/02/2022	(47,981)
Barclays Bank PLC	SGD	170,376	USD	121,655	12/07/2022	(3,549,914)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
BNP Paribas SA	NOK	1,277,070	USD	124,005	12/01/2022	$ (5,673,986)
BNP Paribas SA	USD	9,319	JPY	1,360,338	12/02/2022	532,526
BNP Paribas SA	USD	6,646	EUR	6,625	12/08/2022	250,942
Brown Brothers Harriman & Co.	JPY	1,228,706	USD	8,345	12/02/2022	(553,369)
Brown Brothers Harriman & Co.	USD	20,379	SGD	28,264	12/07/2022	391,816
Brown Brothers Harriman & Co.	EUR	50,967	USD	51,309	12/08/2022	(1,748,419)
Brown Brothers Harriman & Co.	USD	6,495	EUR	6,578	12/08/2022	352,430
Brown Brothers Harriman & Co.	USD	10,479	AUD	15,495	01/19/2023	60,732
Brown Brothers Harriman & Co.+	GBP	5	USD	6	12/05/2022	8
Brown Brothers Harriman & Co.+	GBP	270,588	USD	312,629	12/05/2022	(13,521,765)
Brown Brothers Harriman & Co.+	NZD	157,504	USD	93,230	12/05/2022	(6,020,097)
Brown Brothers Harriman & Co.+	PLN	660	USD	141	12/05/2022	(7,131)
Brown Brothers Harriman & Co.+	USD	420,186	GBP	361,195	12/05/2022	15,176,781
Brown Brothers Harriman & Co.+	USD	1,254	GBP	1,040	12/05/2022	(382)
Brown Brothers Harriman & Co.+	USD	125,966	NZD	210,625	12/05/2022	6,758,122
Brown Brothers Harriman & Co.+	USD	188	PLN	879	12/05/2022	8,070
Brown Brothers Harriman & Co.+	USD	1	PLN	2	12/05/2022	(1)
Brown Brothers Harriman & Co.+	AUD	533,514	USD	349,749	12/12/2022	(12,507,402)
Brown Brothers Harriman & Co.+	CAD	35,467	USD	26,621	12/12/2022	251,573
Brown Brothers Harriman & Co.+	CAD	33,352	USD	24,727	12/12/2022	(70,091)
Brown Brothers Harriman & Co.+	CNH	6,355	USD	903	12/12/2022	4,894
Brown Brothers Harriman & Co.+	CNH	8,784	USD	1,216	12/12/2022	(24,678)
Brown Brothers Harriman & Co.+	EUR	168	USD	174	12/12/2022	27
Brown Brothers Harriman & Co.+	EUR	174,117	USD	176,297	12/12/2022	(5,030,017)
Brown Brothers Harriman & Co.+	SGD	1,328,592	USD	954,292	12/12/2022	(22,063,556)
Brown Brothers Harriman & Co.+	USD	528,714	AUD	797,935	12/12/2022	13,085,396
Brown Brothers Harriman & Co.+	USD	24,570	CAD	33,138	12/12/2022	67,226
Brown Brothers Harriman & Co.+	USD	52,563	CAD	69,934	12/12/2022	(567,789)
Brown Brothers Harriman & Co.+	USD	30,204	CNH	218,720	12/12/2022	698,821
Brown Brothers Harriman & Co.+	USD	1,236	CNH	8,743	12/12/2022	(976)
Brown Brothers Harriman & Co.+	USD	268,494	EUR	263,005	12/12/2022	5,401,265
Brown Brothers Harriman & Co.+	USD	2,099	EUR	2,012	12/12/2022	(4,338)
Brown Brothers Harriman & Co.+	USD	1,447,867	SGD	2,004,639	12/12/2022	25,302,350
Brown Brothers Harriman & Co.+	USD	11,666	ZAR	202,297	12/27/2022	13,998
Brown Brothers Harriman & Co.+	USD	270	ZAR	4,632	12/27/2022	(2,576)
Brown Brothers Harriman & Co.+	ZAR	5,680	USD	332	12/27/2022	3,870
Brown Brothers Harriman & Co.+	CAD	166	USD	124	12/28/2022	471
Brown Brothers Harriman & Co.+	CAD	443	USD	328	12/28/2022	(2,221)
Brown Brothers Harriman & Co.+	USD	282	CAD	380	12/28/2022	195
Brown Brothers Harriman & Co.+	USD	26,440	CAD	35,444	12/28/2022	(77,157)
Citibank, NA	EUR	9,997	USD	10,425	12/08/2022	17,794
Citibank, NA	EUR	12,861	USD	12,624	12/08/2022	(764,125)
Citibank, NA	CAD	126,646	USD	92,802	01/19/2023	(1,422,947)
Citibank, NA	USD	50,876	AUD	80,184	01/19/2023	3,665,167
Credit Suisse International	USD	8,718	NOK	93,237	12/01/2022	749,533
Deutsche Bank AG	NOK	94,877	USD	9,259	12/01/2022	(374,865)
Deutsche Bank AG	USD	6,929	NOK	68,824	12/01/2022	59,961
Deutsche Bank AG	NOK	94,203	USD	9,457	02/03/2023	(130,777)
Goldman Sachs Bank USA	JPY	2,383,274	USD	17,019	12/02/2022	(240,298)
Goldman Sachs Bank USA	USD	10,420	JPY	1,496,144	12/02/2022	414,348
Goldman Sachs Bank USA	USD	6,912	EUR	6,684	12/08/2022	46,287
HSBC Bank USA	SGD	12,558	USD	9,026	12/07/2022	(202,537)
HSBC Bank USA	CAD	12,712	USD	9,512	01/19/2023	54,406
HSBC Bank USA	ILS	157,274	USD	45,087	01/19/2023	(1,130,872)
JPMorgan Chase Bank, NA	JPY	2,495,748	USD	17,154	12/02/2022	(919,775)
JPMorgan Chase Bank, NA	USD	11,421	JPY	1,638,672	12/02/2022	445,487
Morgan Stanley Capital Services LLC	JPY	2,295,926	USD	15,797	12/02/2022	(829,930)
Royal Bank of Scotland PLC	EUR	14,716	USD	14,858	12/08/2022	(461,935)
Royal Bank of Scotland PLC	USD	13,105	EUR	13,140	12/08/2022	573,365
Standard Chartered Bank	USD	23,590	GBP	19,696	01/18/2023	188,921
UBS AG	USD	52,459	JPY	7,426,144	12/02/2022	1,318,078
UBS AG	USD	7,389	SGD	10,151	12/07/2022	70,504
UBS AG	EUR	17,304	USD	17,330	12/08/2022	(683,527)
						$ (7,696,513)
					Appreciation	$ 78,339,612
					Depreciation	$ (86,036,125)

\+ Used for share class hedging purposes.

(a) Represents entire or partial securities out on loan. See Note L for securities lending information.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CNH – Chinese Yuan Renminbi (Offshore)
EUR – Euro
GBP – Great British Pound
ILS – Israeli Shekel
JPY – Japanese Yen
NOK – Norwegian Krone
NZD – New Zealand Dollar
PLN – Polish Zloty
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:

REG – Registered Shares
REIT – Real Estate Investment Trust

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
FINANCIALS			
BANKS			
Agricultural Bank of China Ltd. - Class H	38,444,000	$ 12,850,901	2.0%
Bank Central Asia Tbk PT	18,726,500	11,125,015	1.7
Bank Mandiri Persero Tbk PT	17,138,000	11,560,643	1.8
China Construction Bank Corp. - Class H	10,668,000	6,456,274	1.0
China Merchants Bank Co., Ltd. - Class A (Nth SSE-SEHK)	1,544,677	7,717,388	1.2
CTBC Financial Holding Co., Ltd.	12,793,000	9,610,083	1.5
Dubai Islamic Bank PJSC	5,433,743	8,430,117	1.3
Grupo Financiero Banorte SAB de CV - Class O	570,445	4,578,284	0.7
HDFC Bank Ltd.	852,396	16,921,880	2.6
Shinhan Financial Group Co., Ltd.	44,272	1,283,451	0.2
State Bank of India	1,392,337	10,358,337	1.6
		100,892,373	15.6
INSURANCE			
AIA Group Ltd.	1,218,200	12,370,345	1.9
BB Seguridade Participacoes SA	2,164,300	13,062,499	2.0
Hyundai Marine & Fire Insurance Co., Ltd.	239,830	5,532,101	0.9
PICC Property & Casualty Co., Ltd. - Class H	6,702,000	6,789,847	1.1
Samsung Fire & Marine Insurance Co., Ltd.	46,412	7,284,877	1.1
		45,039,669	7.0
		145,932,042	22.6
INFORMATION TECHNOLOGY			
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Delta Electronics, Inc.	1,282,000	12,677,332	2.0
E Ink Holdings, Inc.	692,000	4,149,319	0.6
Lotes Co., Ltd.	428,084	12,123,959	1.9
Samsung SDI Co., Ltd.	16,398	9,257,132	1.4
Sinbon Electronics Co., Ltd.	484,000	4,275,364	0.7
		42,483,106	6.6
IT SERVICES			
Tata Consultancy Services Ltd.	135,034	5,687,878	0.9
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Broadcom, Inc.	12,816	7,062,001	1.1
Taiwan Semiconductor Manufacturing Co., Ltd.	2,985,000	47,938,663	7.4
		55,000,664	8.5
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Advantech Co., Ltd.	380,913	4,146,364	0.6
Asia Vital Components Co., Ltd.	1,801,000	6,709,757	1.0
Samsung Electronics Co., Ltd.	329,185	15,816,994	2.5
Samsung Electronics Co., Ltd. (Preference Shares)	57,287	2,463,437	0.4
		29,136,552	4.5
		132,308,200	20.5
CONSUMER DISCRETIONARY			
AUTOMOBILES			
Kia Corp.	223,216	11,755,428	1.8
HOTELS, RESTAURANTS & LEISURE			
OPAP SA	296,517	4,105,712	0.7
HOUSEHOLD DURABLES			
Haier Smart Home Co., Ltd. - Class A (Nth SSE-SEHK)	2,862,700	10,070,996	1.6
Midea Group Co., Ltd. - Class A	801,913	5,531,292	0.8
		15,602,288	2.4
INTERNET & DIRECT MARKETING RETAIL			
Alibaba Group Holding Ltd.	1,164,400	12,672,354	1.9
JD.com, Inc. - Class A	377,247	10,769,561	1.7
Pinduoduo, Inc. (ADR)	155,904	12,790,364	2.0
		36,232,279	5.6
SPECIALTY RETAIL			
Topsports International Holdings Ltd.	6,930,000	4,450,036	0.7
TEXTILES, APPAREL & LUXURY GOODS			
Bosideng International Holdings Ltd.	9,768,000	4,867,045	0.8
LVMH Moet Hennessy Louis Vuitton SE	5,287	4,102,864	0.6
		8,969,909	1.4
		81,115,652	12.6

	Shares	Value (USD)	Net Assets %
CONSUMER STAPLES			
FOOD & STAPLES RETAILING			
Atacadao SA	852,000	$ 2,621,993	0.4%
Jeronimo Martins SGPS SA	641,140	14,304,817	2.2
Wal-Mart de Mexico SAB de CV	3,501,058	13,836,202	2.2
		30,763,012	4.8
FOOD PRODUCTS			
Minerva SA/Brazil	847,500	2,041,441	0.3
Nestle SA (REG)	71,804	8,546,371	1.3
Tongwei Co., Ltd. - Class A	445,947	2,761,456	0.5
Uni-President Enterprises Corp.	2,362,000	5,069,591	0.8
		18,418,859	2.9
HOUSEHOLD PRODUCTS			
Colgate-Palmolive Co.	153,773	11,914,332	1.8
PERSONAL PRODUCTS			
Hindustan Unilever Ltd.	185,831	6,143,539	0.9
		67,239,742	10.4
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
KT Corp.	510,387	14,569,904	2.3
Telkom Indonesia Persero Tbk PT	24,193,500	6,241,317	1.0
		20,811,221	3.3
ENTERTAINMENT			
International Games System Co., Ltd.	771,000	9,792,144	1.5
NetEase, Inc.	346,450	5,009,195	0.8
		14,801,339	2.3
INTERACTIVE MEDIA & SERVICES			
Tencent Holdings Ltd.	392,600	14,846,685	2.3
MEDIA			
Chinese Universe Publishing and Media Group Co., Ltd.	2,435,600	3,347,554	0.5
		53,806,799	8.4
UTILITIES			
ELECTRIC UTILITIES			
Equatorial Energia SA	440,400	2,338,062	0.4
Power Grid Corp. of India Ltd.	1,266,796	3,487,433	0.5
Transmissora Alianca de Energia Eletrica SA	1,322,000	8,799,152	1.4
		14,624,647	2.3
GAS UTILITIES			
GAIL India Ltd.	7,068,780	8,282,172	1.3
INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS			
China Yangtze Power Co., Ltd. - Class A	5,011,144	15,118,880	2.3
		38,025,699	5.9
REAL ESTATE			
REAL ESTATE MANAGEMENT & DEVELOPMENT			
Aldar Properties PJSC	8,569,514	11,122,973	1.7
China Overseas Land & Investment Ltd.	3,316,000	9,061,062	1.4
China Resources Land Ltd.	2,050,000	9,522,081	1.5
Emaar Properties PJSC	3,092,597	5,141,783	0.8
		34,847,899	5.4
HEALTH CARE			
HEALTH CARE EQUIPMENT & SUPPLIES			
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. - Class A	173,254	8,062,409	1.3
PHARMACEUTICALS			
Cipla Ltd./India	609,424	8,598,238	1.3
CSPC Pharmaceutical Group Ltd.	6,444,000	8,301,913	1.3
Sun Pharmaceutical Industries Ltd.	582,784	7,567,856	1.2
		24,468,007	3.8
		32,530,416	5.1
MATERIALS			
CHEMICALS			
Coromandel International Ltd.	795,069	9,109,965	1.4
Fertiglobe PLC	2,483,967	3,126,660	0.5
		12,236,625	1.9
METALS & MINING			
Anglo American PLC	88,462	3,677,818	0.6
Baoshan Iron & Steel Co., Ltd. - Class A	4,138,228	3,325,751	0.5
		7,003,569	1.1
		19,240,194	3.0

	Rate	Date	Shares	Value (USD)	Net Assets %
INDUSTRIALS					
ELECTRICAL EQUIPMENT					
NARI Technology Co., Ltd. - Class A			2,557,248	$ 9,712,790	1.5%
				614,759,433	95.4
OTHER TRANSFERABLE SECURITIES					
COMMON STOCKS					
ENERGY					
OIL, GAS & CONSUMABLE FUELS					
LUKOIL PJSC (a)			98,105	0	0.0
PetroChina Co., Ltd. - Class H			19,904,000	9,056,962	1.4
				9,056,962	1.4
Total Investments					
(cost $635,965,254)				$623,816,395	96.8%
Time Deposits					
ANZ, London(b)	1.57 %	–		64,955	0.0
BNP Paribas, Paris(b)	2.65 %	–		72,880	0.0
Credit Suisse, Zurich(b)	(0.08)%	–		62,415	0.0
DBS Bank, Singapore(b)	3.18 %	–		22,238,293	3.5
HSBC, Singapore(b)	2.57 %	–		10	0.0
Nordea, Oslo(b)	1.28 %	–		85,425	0.0
SMBC, London(b)	(0.28)%	–		77,144	0.0
SMBC, London(b)	0.73 %	–		62,369	0.0
SMBC, Tokyo(b)	1.92 %	–		127,159	0.0
Standard Chartered Bank, Johannesburg(b)	5.33 %	–		62,586	0.0
Total Time Deposits				22,853,236	3.5
Other assets less liabilities				(2,050,663)	(0.3)
Net Assets				$644,618,968	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	92	USD	60	12/05/2022	$ (3,216)
Brown Brothers Harriman & Co.+	CAD	6	USD	4	12/05/2022	(39)
Brown Brothers Harriman & Co.+	USD	121	AUD	185	12/05/2022	3,906
Brown Brothers Harriman & Co.+	USD	4	CAD	6	12/05/2022	(11)
Brown Brothers Harriman & Co.+	CAD	3	USD	2	12/12/2022	(5)
Brown Brothers Harriman & Co.+	USD	4	CAD	6	12/12/2022	(28)
Brown Brothers Harriman & Co.+	CAD	0*	USD	0*	12/28/2022	0
Brown Brothers Harriman & Co.+	USD	2	CAD	3	12/28/2022	(7)
Brown Brothers Harriman & Co.+	CAD	0*	USD	0*	01/03/2023	0
Brown Brothers Harriman & Co.+	USD	2	CAD	3	01/03/2023	17
						$ 617
					Appreciation	$ 3,923
					Depreciation	$ (3,306)

\+ Used for share class hedging purposes.

* Contracts amount less than 500.

(a) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
USD – United States Dollar

Glossary:

ADR – American Depositary Receipt
PJSC – Public Joint Stock Company
REG – Registered Shares

See notes to financial statements.

	Rate	Date		Principal (000)		Value (GBP)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET							
CORPORATES - INVESTMENT GRADE							
FINANCIAL INSTITUTIONS							
BANKING							
ABN AMRO Bank NV	4.80%	04/18/2026	USD	600	£	473,152	0.2%
AIB Group PLC	3.63%	07/04/2026	EUR	1,221		1,026,106	0.4
Australia & New Zealand Banking Group Ltd.	0.67%	05/05/2031		990		733,389	0.3
Banco Bilbao Vizcaya Argentaria SA, Series G	3.10%	07/15/2031	GBP	400		341,399	0.1
Banco de Sabadell SA	2.63%	03/24/2026	EUR	100		81,209	0.0
Banco Santander SA	3.13%	10/06/2026	GBP	1,300		1,204,207	0.5
Bank of America Corp.	0.58%	08/24/2028	EUR	1,877		1,385,541	0.5
Bank of Ireland Group PLC	1.88%	06/05/2026		1,518		1,217,494	0.5
Bank of Ireland Group PLC	6.75%	03/01/2033		114		99,340	0.0
Banque Federative du Credit Mutuel SA	4.88%	09/25/2025	GBP	1,000		994,924	0.4
Barclays PLC	1.70%	11/03/2026		1,126		996,586	0.4
Barclays PLC(a)	8.00%	03/15/2029	USD	860		670,316	0.3
BNP Paribas SA	0.50%	06/04/2026	EUR	1,000		795,776	0.3
BNP Paribas SA(a)	4.63%	02/25/2031	USD	505		318,333	0.1
BPCE SA	5.25%	04/16/2029	GBP	800		752,293	0.3
CaixaBank SA	1.50%	12/03/2026		300		260,519	0.1
CaixaBank SA	3.50%	04/06/2028		900		792,988	0.3
Capital One Financial Corp.	3.27%	03/01/2030	USD	906		646,682	0.3
Cooperatieve Rabobank UA(a)	4.38%	06/29/2027	EUR	800		618,274	0.2
Cooperatieve Rabobank UA	5.25%	09/14/2027	GBP	807		778,909	0.3
Credit Agricole SA(a)	7.88%	01/23/2024	USD	648		534,649	0.2
Credit Suisse Group AG.	3.25%	04/02/2026	EUR	1,030		799,962	0.3
Danske Bank A/S	0.75%	06/09/2029		704		500,515	0.2
Danske Bank A/S	2.25%	01/14/2028	GBP	949		811,117	0.3
Danske Bank A/S	4.30%	04/01/2028	USD	402		303,614	0.1
Deutsche Bank AG	2.63%	12/16/2024	GBP	1,300		1,200,590	0.5
Discover Financial Services	6.70%	11/29/2032	USD	256		216,112	0.1
Dnb Bank ASA.	4.00%	08/17/2027	GBP	1,255		1,192,086	0.5
Goldman Sachs Group, Inc. (The)	3.63%	10/29/2029		1,515		1,362,542	0.5
HSBC Holdings PLC	2.01%	09/22/2028	USD	376		256,959	0.1
HSBC Holdings PLC	3.00%	07/22/2028	GBP	712		620,410	0.2
HSBC Holdings PLC(a)	4.60%	12/17/2030	USD	485		296,144	0.1
HSBC Holdings PLC	7.34%	11/03/2026		472		407,250	0.2
ING Groep NV	3.00%	02/18/2026	GBP	1,000		931,429	0.4
ING Groep NV(a)	6.75%	04/16/2024	USD	705		564,310	0.2
Intesa Sanpaolo SpA	5.02%	06/26/2024		360		287,610	0.1
Intesa Sanpaolo SpA	5.71%	01/15/2026		412		328,473	0.1
Intesa Sanpaolo SpA	7.00%	11/21/2025		215		180,531	0.1
JPMorgan Chase & Co.	0.99%	04/28/2026	GBP	1,436		1,296,666	0.5
KBC Group NV	1.25%	09/21/2027		1,500		1,281,565	0.5
Lloyds Banking Group PLC	1.88%	01/15/2026		966		887,135	0.4
Lloyds Banking Group PLC	7.95%	11/15/2033	USD	265		229,938	0.1
Mitsubishi UFJ Financial Group, Inc.	0.98%	06/09/2024	EUR	1,110		927,836	0.4
Morgan Stanley	1.34%	10/23/2026		1,681		1,347,318	0.5
National Australia Bank Ltd., Series G	1.70%	09/15/2031	GBP	965		790,618	0.3
Nationwide Building Society(a)	5.88%	12/20/2024		715		674,705	0.3
Nationwide Building Society	6.17%	12/07/2027		461		462,808	0.2
NatWest Group PLC	2.11%	11/28/2031		1,009		832,064	0.3
NatWest Group PLC	2.88%	09/19/2026		632		579,957	0.2
Santander Holdings USA, Inc.	2.49%	01/06/2028	USD	416		299,543	0.1
Santander UK Group Holdings PLC	3.63%	01/14/2026	GBP	1,272		1,184,432	0.5
Santander UK Group Holdings PLC	6.83%	11/21/2026	USD	341		284,321	0.1
Skandinaviska Enskilda Banken AB(a)	6.88%	12/30/2170		600		476,212	0.2
Societe Generale SA	1.88%	10/03/2024	GBP	1,300		1,216,718	0.5
Standard Chartered PLC	2.61%	01/12/2028	USD	301		212,642	0.1
Standard Chartered PLC(a) (b)	5.92%	01/30/2027		1,100		678,103	0.3
Svenska Handelsbanken AB	4.63%	08/23/2032	GBP	261		244,328	0.1
Swedbank AB.	3.63%	08/23/2032	EUR	810		657,989	0.3
UBS Group AG	0.25%	01/29/2026		1,271		1,008,708	0.4
UniCredit SpA	1.98%	06/03/2027	USD	267		186,428	0.1
UniCredit SpA	2.57%	09/22/2026		1,520		1,097,165	0.4
Virgin Money UK PLC	3.13%	06/22/2025	GBP	1,339		1,259,708	0.5
						43,098,647	17.0
FINANCE							
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.45%	10/01/2025	USD	505		401,139	0.1
Aircastle Ltd.	2.85%	01/26/2028		770		519,788	0.2
Aircastle Ltd.	5.25%	08/11/2025		470		373,734	0.1
Aviation Capital Group LLC	1.95%	09/20/2026		702		491,400	0.2
Aviation Capital Group LLC	3.50%	11/01/2027		108		77,119	0.0
Aviation Capital Group LLC	4.13%	08/01/2025		7		5,399	0.0

		Rate	Date		Principal (000)	Value (GBP)	Net Assets %
	Aviation Capital Group LLC	4.88%	10/01/2025	USD	219	£ 171,280	0.1%
	JAB Holdings BV	1.25%	05/22/2024	EUR	1,100	916,872	0.4
	Synchrony Financial	4.50%	07/23/2025	USD	1,510	1,199,547	0.5
						4,156,278	1.6
INSURANCE							
	American International Group, Inc.	5.00%	04/26/2023	GBP	1,350	1,352,447	0.5
	Assicurazioni Generali SpA	5.80%	07/06/2032	EUR	438	393,723	0.2
	Liberty Mutual Group, Inc.	3.63%	05/23/2059		711	539,009	0.2
	Metropolitan Life Global Funding I	4.13%	09/02/2025	GBP	770	759,127	0.3
	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.25%	05/26/2049	EUR	600	474,081	0.2
	Prudential Financial, Inc.	5.63%	06/15/2043	USD	855	701,675	0.3
						4,220,062	1.7
OTHER FINANCE							
	Digital Dutch Finco BV	1.50%	03/15/2030	EUR	287	200,418	0.1
REITs							
	American Tower Corp.	0.45%	01/15/2027		1,665	1,253,353	0.5
	Annington Funding PLC	3.18%	07/12/2029	GBP	350	295,526	0.1
	Digital Euro Finco LLC	2.50%	01/16/2026	EUR	1,338	1,083,587	0.4
	Essential Properties LP	2.95%	07/15/2031	USD	955	576,888	0.2
	GLP Capital LP/GLP Financing II, Inc.	3.25%	01/15/2032		435	287,326	0.1
	GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025		340	277,180	0.1
	Heimstaden Bostad Treasury BV	1.00%	04/13/2028	EUR	599	402,493	0.2
	Host Hotels & Resorts LP, Series E	4.00%	06/15/2025	USD	520	412,893	0.2
	Office Properties Income Trust	4.50%	02/01/2025		1,035	768,016	0.3
	Omega Healthcare Investors, Inc.	3.25%	04/15/2033		623	379,786	0.2
	Omega Healthcare Investors, Inc.	3.63%	10/01/2029		135	92,847	0.0
	Realty Income Corp.	1.13%	07/13/2027	GBP	1,250	1,036,670	0.4
	Sabra Health Care LP.	5.13%	08/15/2026	USD	868	681,405	0.3
	SBB Treasury Oyj	0.75%	12/14/2028	EUR	565	295,818	0.1
	Westfield America Management Ltd.	2.63%	03/30/2029	GBP	1,025	799,846	0.3
	WPC Eurobond BV	0.95%	06/01/2030	EUR	960	622,041	0.2
						9,265,675	3.6
						60,941,080	24.0
INDUSTRIAL							
BASIC							
	Anglo American Capital PLC	3.38%	03/11/2029	GBP	790	696,454	0.3
	AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	USD	338	240,687	0.1
	Braskem Netherlands Finance BV	4.50%	01/10/2028		347	258,936	0.1
	Glencore Capital Finance DAC	1.13%	03/10/2028	EUR	268	199,544	0.1
	Smurfit Kappa Acquisitions ULC	2.75%	02/01/2025		811	681,871	0.2
	Solvay Finance America LLC	4.45%	12/03/2025	USD	1,000	806,756	0.3
						2,884,248	1.1
CAPITAL GOODS							
	Cellnex Finance Co., SA	2.25%	04/12/2026	EUR	800	645,159	0.3
	Eaton Capital UnLtd Co.	0.13%	03/08/2026		469	365,812	0.2
	Flowserve Corp.	2.80%	01/15/2032	USD	860	540,826	0.2
	Johnson Controls International PLC	1.00%	09/15/2023	EUR	5	4,246	0.0
	Parker-Hannifin Corp.	1.13%	03/01/2025		1,619	1,330,682	0.5
	Westinghouse Air Brake Technologies Corp.	4.95%	09/15/2028	USD	670	530,230	0.2
						3,416,955	1.4
COMMUNICATIONS - MEDIA							
	Discovery Communications LLC	4.13%	05/15/2029		1,165	851,449	0.3
	Netflix, Inc.	3.63%	05/15/2027	EUR	282	238,992	0.1
	Netflix, Inc.	4.63%	05/15/2029		464	400,116	0.2
	Pinewood Finance Co., Ltd.	3.63%	11/15/2027	GBP	631	552,964	0.2
						2,043,521	0.8
COMMUNICATIONS - TELECOMMUNICATIONS							
	AT&T, Inc., Series B(a)	2.88%	03/02/2025	EUR	400	313,138	0.1
	British Telecommunications PLC	9.63%	12/15/2030	USD	421	417,141	0.2
	CK Hutchison Group Telecom Finance SA	1.13%	10/17/2028	EUR	1,425	1,043,735	0.4
	Verizon Communications, Inc.	4.07%	06/18/2024	GBP	455	451,816	0.2
	Verizon Communications, Inc.	4.50%	08/17/2027	AUD	1,590	874,303	0.3
	Vodafone Group PLC	4.20%	12/13/2027		2,470	1,321,165	0.5
						4,421,298	1.7
CONSUMER CYCLICAL - AUTOMOTIVE							
	Aptiv PLC	1.50%	03/10/2025	EUR	233	193,545	0.1
	General Motors Financial Co., Inc.	2.35%	09/03/2025	GBP	1,199	1,113,441	0.4
	Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	USD	1,048	776,418	0.3
	Lear Corp.	3.50%	05/30/2030		64	45,320	0.0
	Volkswagen Financial Services NV	3.25%	04/13/2027	GBP	600	547,846	0.2
	Volkswagen International Finance NV(a)	3.75%	12/28/2027	EUR	600	451,043	0.2
						3,127,613	1.2

	Rate	Date	Principal (000)		Value (GBP)	Net Assets %
CONSUMER CYCLICAL - ENTERTAINMENT						
CPUK Finance Ltd.	3.59%	08/28/2025	GBP	1,404	£ 1,310,578	0.5%
CONSUMER CYCLICAL - RETAILERS						
AutoNation, Inc.	3.80%	11/15/2027	USD	427	320,359	0.1
AutoNation, Inc.	3.85%	03/01/2032		34	23,347	0.0
AutoNation, Inc.	4.75%	06/01/2030		104	78,202	0.0
CK Hutchison Finance 16 II Ltd.	0.88%	10/03/2024	EUR	955	783,465	0.3
PVH Corp.	3.13%	12/15/2027		845	663,776	0.3
					1,869,149	0.7
CONSUMER NON-CYCLICAL						
AbbVie, Inc.	1.25%	06/01/2024		2	1,683	0.0
AbbVie, Inc.	1.38%	05/17/2024		2	1,686	0.0
Altria Group, Inc.	3.13%	06/15/2031		711	530,134	0.2
Baxter International, Inc.	0.40%	05/15/2024		1,323	1,099,955	0.4
Becton Dickinson Euro Finance SARL	0.33%	08/13/2028		1,165	849,130	0.3
British American Tobacco PLC, Series 5.25(a)	3.00%	09/27/2026		774	537,623	0.2
DH Europe Finance II Sarl	0.20%	03/18/2026		1,490	1,173,542	0.5
Pilgrim's Pride Corp.	5.88%	09/30/2027	USD	575	471,298	0.2
Tesco Corporate Treasury Services PLC	1.88%	11/02/2028	GBP	1,431	1,172,598	0.5
					5,837,649	2.3
ENERGY						
Boardwalk Pipelines LP	4.80%	05/03/2029	USD	385	301,870	0.1
BP Capital Markets PLC(a)	3.63%	03/22/2029	EUR	1,085	806,223	0.3
Continental Resources, Inc./OK	2.88%	04/01/2032	USD	354	223,536	0.1
Continental Resources, Inc./OK	5.75%	01/15/2031		576	451,992	0.2
Energy Transfer LP	6.25%	04/15/2049		863	677,148	0.3
Eni SpA, Series NC9(a)	2.75%	02/11/2030	EUR	740	499,954	0.2
Eni SpA, Series NC9(a)	3.38%	07/13/2029		360	260,407	0.1
EQT Corp.	5.70%	04/01/2028	USD	204	169,918	0.1
Marathon Oil Corp.	4.40%	07/15/2027		112	89,865	0.0
ONEOK, Inc.	4.55%	07/15/2028		960	756,730	0.3
Plains All American Pipeline LP/PAA Finance Corp.	3.55%	12/15/2029		662	479,936	0.2
TotalEnergies SE, Series NC7(a)	1.63%	10/25/2027	EUR	1,155	821,691	0.3
Var Energi ASA	7.50%	01/15/2028	USD	225	190,780	0.1
Var Energi ASA	8.00%	11/15/2032		445	386,120	0.1
					6,116,170	2.4
SERVICES						
Booking Holdings, Inc.	4.50%	11/15/2031	EUR	361	328,245	0.1
Expedia Group, Inc.	6.25%	05/01/2025	USD	850	714,208	0.3
Global Payments, Inc.	4.45%	06/01/2028		401	311,250	0.1
Global Payments, Inc.	5.30%	08/15/2029		421	339,036	0.2
					1,692,739	0.7
TECHNOLOGY						
CDW LLC/CDW Finance Corp.	5.50%	12/01/2024		575	475,821	0.2
Dell International LLC / EMC Corp.	5.30%	10/01/2029		565	461,504	0.2
Entegris Escrow Corp.	4.75%	04/15/2029		704	528,427	0.2
Fidelity National Information Services, Inc.	0.63%	12/03/2025	EUR	957	759,600	0.3
Fidelity National Information Services, Inc.	1.00%	12/03/2028		390	286,669	0.1
Fiserv, Inc.	1.13%	07/01/2027		1,822	1,419,383	0.6
Honeywell International, Inc.	4.13%	11/02/2034		1,084	965,522	0.4
HP, Inc.	4.75%	01/15/2028	USD	899	726,956	0.3
Kyndryl Holdings, Inc.	2.05%	10/15/2026		1,264	853,638	0.3
Western Digital Corp.	2.85%	02/01/2029		165	108,912	0.0
Western Digital Corp.	3.10%	02/01/2032		878	541,409	0.2
					7,127,841	2.8
TRANSPORTATION - RAILROADS						
Pacific National Finance Pty Ltd.	5.00%	09/19/2023	GBP	1,406	1,381,188	0.6
TRANSPORTATION - SERVICES						
AP Moller - Maersk A/S	4.00%	04/04/2025		100	96,845	0.1
FedEx Corp.	0.45%	05/04/2029	EUR	1,131	791,276	0.3
Gatwick Funding Ltd.	2.50%	04/15/2030	GBP	1,047	849,604	0.3
Gatwick Funding Ltd.	6.13%	03/02/2026		480	487,008	0.2
Heathrow Funding Ltd.	1.50%	10/12/2025	EUR	660	534,234	0.2
Heathrow Funding Ltd.	2.75%	10/13/2029	GBP	804	675,033	0.3
					3,434,000	1.4
					44,662,949	17.6
UTILITY						
ELECTRIC						
Cadent Finance PLC	0.63%	09/22/2024	EUR	1,525	1,252,006	0.5
E.ON International Finance BV	6.38%	06/07/2032	GBP	660	719,640	0.3
Electricite de France SA(a)	2.88%	12/15/2026	EUR	800	575,386	0.2
Electricite de France SA.	6.25%	05/30/2028	GBP	850	880,818	0.3

		Rate	Date		Principal (000)	Value (GBP)	Net Assets %
	Enel Finance International NV	7.50%	10/14/2032	USD	717	£ 637,273	0.3%
	Iberdrola International BV, Series NC6(a)	1.45%	11/09/2026	EUR	700	513,677	0.2
	National Grid PLC	0.25%	09/01/2028		1,704	1,217,419	0.5
	Western Power Distribution East Midlands PLC	5.25%	01/17/2023	GBP	318	318,010	0.1
						6,114,229	2.4
NATURAL GAS							
	Centrica PLC	4.38%	03/13/2029		729	682,428	0.3
	Southern Gas Networks PLC	4.88%	10/05/2023		1,275	1,273,351	0.5
						1,955,779	0.8
OTHER UTILITY							
	Anglian Water Services Financing PLC	2.75%	10/26/2029		780	687,674	0.3
	Anglian Water Services Financing PLC	6.88%	08/21/2023		630	639,632	0.3
	Northumbrian Water Finance PLC	6.88%	02/06/2023		1,215	1,219,411	0.5
	Severn Trent Utilities Finance PLC	4.63%	11/30/2034		129	126,239	0.0
	Suez Saca	1.88%	05/24/2027	EUR	1,300	1,036,667	0.4
	Thames Water Utilities Finance PLC	6.75%	11/16/2028	GBP	1,190	1,271,845	0.5
	Veolia Environnement SA(a)	2.25%	01/20/2026	EUR	800	618,274	0.2
	Yorkshire Water Finance PLC	6.59%	02/21/2023	GBP	971	975,562	0.4
						6,575,304	2.6
						14,645,312	5.8
						120,249,341	47.4
GOVERNMENTS - TREASURIES							
AUSTRALIA							
	Australia Government Bond, Series 136	4.75%	04/21/2027	AUD	5,473	3,265,113	1.3
	Australia Government Bond, Series 142	4.25%	04/21/2026		12,758	7,419,827	2.9
	Australia Government Bond, Series 160	1.00%	12/21/2030		10,224	4,744,145	1.9
						15,429,085	6.1
CANADA							
	Canadian Government Bond	2.75%	09/01/2027	CAD	20,092	12,162,450	4.8
NEW ZEALAND							
	New Zealand Government Bond, Series 0532	2.00%	05/15/2032	NZD	7,910	3,462,875	1.3
	New Zealand Government Bond, Series 425	2.75%	04/15/2025		5,573	2,793,180	1.1
						6,256,055	2.4
						33,847,590	13.3
CORPORATES - NON-INVESTMENT GRADE							
INDUSTRIAL							
BASIC							
	Huhtamaki Oyj	4.25%	06/09/2027	EUR	400	337,782	0.2
	INEOS Quattro Finance 2 PLC	2.50%	01/15/2026		760	577,402	0.2
	Rimini Bidco SpA(b)	6.25%	12/14/2026		730	553,426	0.2
	Synthomer PLC	3.88%	07/01/2025		673	511,964	0.2
						1,980,574	0.8
CAPITAL GOODS							
	Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026		730	536,011	0.2
COMMUNICATIONS - MEDIA							
	DISH DBS Corp.	5.25%	12/01/2026	USD	328	233,603	0.1
	DISH DBS Corp.	5.75%	12/01/2028		554	374,564	0.1
	Virgin Media Secured Finance PLC	5.00%	04/15/2027	GBP	794	724,160	0.3
						1,332,327	0.5
COMMUNICATIONS - TELECOMMUNICATIONS							
	Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR	725	566,889	0.2
	Telefonica Europe BV(a)	4.38%	12/14/2024		700	582,555	0.3
	United Group BV(b)	5.01%	02/15/2026		755	573,451	0.2
						1,722,895	0.7
CONSUMER CYCLICAL - AUTOMOTIVE							
	Faurecia SE	7.25%	06/15/2026		590	521,561	0.2
	Schaeffler AG	3.38%	10/12/2028		900	705,242	0.3
	ZF Europe Finance BV	2.00%	02/23/2026		900	689,688	0.3
						1,916,491	0.8
CONSUMER CYCLICAL - ENTERTAINMENT							
	Carnival PLC	1.00%	10/28/2029		970	353,144	0.1
	Royal Caribbean Cruises Ltd.	8.25%	01/15/2029	USD	496	416,677	0.2
						769,821	0.3
CONSUMER CYCLICAL - OTHER							
	Allwyn Entertainment Financing UK PLC(b)	5.89%	02/15/2028	EUR	711	597,347	0.2
	Maison Finco PLC	6.00%	10/31/2027	GBP	405	293,738	0.1
						891,085	0.3

	Rate	Date		Principal (000)	Value (GBP)	Net Assets %
CONSUMER CYCLICAL - RESTAURANTS						
Stonegate Pub Co. Financing 2019 PLC	8.00%	07/13/2025	GBP	600	£ 539,581	0.2%
CONSUMER CYCLICAL - RETAILERS						
Levi Strauss & Co.	3.38%	03/15/2027	EUR	617	500,378	0.2
Marks & Spencer PLC	3.75%	05/19/2026	GBP	225	196,267	0.1
Marks & Spencer PLC	4.50%	07/10/2027		564	485,840	0.2
					1,182,485	0.5
CONSUMER NON-CYCLICAL						
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	5.88%	02/15/2028	USD	575	456,588	0.1
Grifols SA	1.63%	02/15/2025	EUR	216	174,546	0.1
Grifols SA	2.25%	11/15/2027		225	169,250	0.1
Premier Foods Finance PLC	3.50%	10/15/2026	GBP	620	544,182	0.2
					1,344,566	0.5
SERVICES						
Verisure Holding AB	3.25%	02/15/2027	EUR	730	545,526	0.2
TECHNOLOGY						
Cedacri Mergeco SpA(b)	6.39%	05/15/2028		230	184,968	0.1
					12,946,330	5.1
FINANCIAL INSTITUTIONS						
BANKING						
Banco Bilbao Vizcaya Argentaria SA, Series 9(a)	6.50%	03/05/2025	USD	1,000	786,376	0.3
Credit Suisse Group AG(a)	7.50%	12/11/2023		739	505,850	0.2
Societe Generale SA(a)	7.88%	12/18/2023		494	403,725	0.2
					1,695,951	0.7
OTHER FINANCE						
Intrum AB	3.13%	07/15/2024	EUR	100	80,479	0.0
Intrum AB	3.50%	07/15/2026		875	626,770	0.2
Motion Finco SARL	7.00%	05/15/2025		455	392,431	0.2
					1,099,680	0.4
REITs						
Vivion Investments SARL	3.00%	08/08/2024		900	685,414	0.3
					3,481,045	1.4
UTILITY						
ELECTRIC						
EDP - Energias de Portugal SA, Series NC5	1.50%	03/14/2082		1,000	705,885	0.3
					17,133,260	6.8
INFLATION-LINKED SECURITIES						
UNITED STATES						
U.S. Treasury Inflation Index	0.13%	07/15/2024	USD	3,665	2,950,962	1.1
U.S. Treasury Inflation Index	0.13%	10/15/2026		12,131	9,562,229	3.8
					12,513,191	4.9
GOVERNMENTS - SOVEREIGN BONDS						
AUSTRIA						
Oesterreichische Kontrollbank AG	3.20%	08/25/2025	AUD	2,215	1,217,701	0.5
CHILE						
Chile Government International Bond	0.10%	01/26/2027	EUR	1,065	796,410	0.3
COLOMBIA						
Colombia Government International Bond	3.88%	03/22/2026		903	738,856	0.3
GERMANY						
Kreditanstalt fuer Wiederaufbau	1.50%	07/24/2024	AUD	2,405	1,306,118	0.5
Landwirtschaftliche Rentenbank	0.40%	09/23/2024		2,680	1,420,904	0.6
					2,727,022	1.1
HUNGARY						
Hungary Government International Bond	5.00%	02/22/2027	EUR	896	769,652	0.3
INDONESIA						
Indonesia Government International Bond	3.38%	07/30/2025		1,418	1,212,655	0.5
MEXICO						
Mexico Government International Bond	1.63%	04/08/2026		1,466	1,201,493	0.4
					8,663,789	3.4
COLLATERALIZED MORTGAGE OBLIGATIONS						
RISK SHARE FLOATING RATE						
Bellemeade Re Ltd.						
Series 2019-3A, Class M1B(b)	5.64%	07/25/2029	USD	62	51,802	0.0
Series 2019-4A, Class M1C(b)	6.54%	10/25/2029		647	535,206	0.2
Series 2021-3A, Class A2(b)	4.55%	09/25/2031		583	448,666	0.2

	Rate	Date	Principal (000)		Value (GBP)	Net Assets %
Connecticut Avenue Securities Trust						
Series 2019-R03, Class 1M2(b)	6.17%	09/25/2031	USD	48	£ 39,893	0.0%
Series 2019-R06, Class 2M2(b)	6.14%	09/25/2039		7	6,091	0.0
Series 2021-R01, Class 1M1(b)	4.27%	10/25/2041		30	24,848	0.0
Series 2021-R01, Class 1M2(b)	5.07%	10/25/2041		81	64,786	0.0
Series 2021-R03, Class 1M2(b)	5.17%	12/25/2041		530	405,478	0.2
Series 2022-R01, Class 1M2(b)	5.42%	12/25/2041		812	626,284	0.3
Series 2022-R02, Class 2M2(b)	6.52%	01/25/2042		797	612,669	0.2
Eagle Re Ltd.						
Series 2018-1, Class M1(b)	5.74%	11/25/2028		226	186,293	0.1
Series 2021-2, Class M1B(b)	5.60%	04/25/2034		333	268,055	0.1
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes						
Series 2016-HQA3, Class M3(b)	7.87%	03/25/2029		362	304,607	0.1
Series 2020-HQA2, Class M2(b)	7.12%	03/25/2050		117	96,963	0.0
Series 2021-DNA7, Class M2(b)	5.32%	11/25/2041		831	639,132	0.3
Series 2021-HQA4, Class M2(b)	5.87%	12/25/2041		813	570,643	0.2
Federal National Mortgage Association Connecticut Avenue Securities						
Series 2014-C04, Class 2M2(b)	9.02%	11/25/2024		35	29,452	0.0
Series 2015-C02, Class 1M2(b)	8.02%	05/25/2025		236	196,342	0.1
Series 2015-C04, Class 1M2(b)	9.72%	04/25/2028		15	12,945	0.0
Series 2015-C04, Class 2M2(b)	9.57%	04/25/2028		278	236,955	0.1
Series 2016-C01, Class 1M2(b)	10.77%	08/25/2028		413	356,825	0.1
Series 2016-C01, Class 2M2(b)	10.97%	08/25/2028		251	216,395	0.1
Series 2018-C01, Class 1B1(b)	7.57%	07/25/2030		126	103,270	0.0
Series 2021-R02, Class 2M2(b)	5.52%	11/25/2041		607	453,207	0.2
PMT Credit Risk Transfer Trust, Series 2019-3R, Class A(b)	7.75%	10/27/2022		33	25,903	0.0
Radnor Re Ltd., Series 2019-1, Class M2(b)	7.22%	02/25/2029		833	655,234	0.3
					7,167,944	2.8
NON-AGENCY FIXED RATE						
Bear Stearns ARM Trust						
Series 2007-3, Class 1A1	3.24%	05/25/2047		31	22,474	0.0
Series 2007-4, Class 22A1	3.70%	06/25/2047		161	118,672	0.1
Residential Asset Securitization Trust,						
Series 2006-A8, Class 3A4	6.00%	08/25/2036		51	21,789	0.0
					162,935	0.1
NON-AGENCY FLOATING RATE						
First Horizon Alternative Mortgage Securities Trust,						
Series 2007-FA2, Class 1A6(b) (c)	1.51%	04/25/2037		57	5,138	0.0
Impac Secured Assets Corp., Series 2005-2, Class A2D(b)	4.90%	03/25/2036		56	37,621	0.0
Lehman XS Trust, Series 2007-10H, Class 2AIO(b) (c)	3.23%	07/25/2037		46	3,517	0.0
Residential Accredit Loans, Inc. Trust,						
Series 2006-QS18, Class 2A2(b) (c)	2.51%	12/25/2036		712	59,539	0.1
					105,815	0.1
AGENCY FLOATING RATE						
Federal National Mortgage Association REMICs,						
Series 3067, Class FA(b)	4.22%	11/15/2035		65	53,837	0.0
					7,490,531	3.0
LOCAL GOVERNMENTS - PROVINCIAL BONDS						
CANADA						
Province of British Columbia Canada	4.25%	11/27/2024	AUD	2,990	1,689,088	0.7
Province of Manitoba Canada	4.25%	03/03/2025		3,480	1,966,033	0.8
Province of Ontario Canada	3.10%	08/26/2025		3,170	1,739,965	0.7
Province of Quebec Canada	4.20%	03/10/2025		3,281	1,852,994	0.7
					7,248,080	2.9
SUPRANATIONALS						
European Investment Bank	0.75%	11/15/2024	GBP	1,085	1,020,692	0.4
International Bank for Reconstruction & Development	2.20%	02/27/2024	AUD	3,655	2,019,117	0.8
International Finance Corp.	4.00%	04/03/2025		3,060	1,729,735	0.7
Nordic Investment Bank	4.75%	02/28/2024		2,275	1,298,007	0.5
					6,067,551	2.4
COLLATERALIZED LOAN OBLIGATIONS						
CLO - FLOATING RATE						
AGL CLO 13 Ltd., Series 2021-13A, Class A1(b)	5.40%	10/20/2034	USD	835	669,340	0.3
Bain Capital Credit CLO Ltd., Series 2021-4A, Class A1(b)	5.41%	10/20/2034		2,204	1,762,607	0.7
Golub Capital Partners 48 LP, Series 2020-48A, Class A1(b)	5.39%	04/17/2033		1,720	1,389,439	0.5
New Mountain CLO 3 Ltd., Series CLO-3A, Class A(b)	5.42%	10/20/2034		2,048	1,638,684	0.6
					5,460,070	2.1
COVERED BONDS						
Banco de Sabadell SA	0.63%	06/10/2024	EUR	1,300	1,083,316	0.4
Caisse Francaise de Financement Local	3.13%	11/16/2027		700	613,392	0.2

	Rate	Date		Principal (000)	Value (GBP)	Net Assets %
DNB Boligkreditt AS	0.63%	06/19/2025	EUR	1,245	£ 1,017,777	0.4%
Korea Housing Finance Corp.	0.01%	07/07/2025		1,787	1,423,593	0.6
Toronto-Dominion Bank (The)	0.86%	03/24/2027		841	667,621	0.3
					4,805,699	1.9
COMMERCIAL MORTGAGE-BACKED SECURITIES						
NON-AGENCY FIXED RATE CMBS						
Commercial Mortgage Trust, Series 2014-LC17, Class B	4.49%	10/10/2047	USD	1,011	797,110	0.3
GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.30%	08/10/2044		50	16,974	0.0
JPMBB Commercial Mortgage Securities Trust, Series 2014-C21, Class B	4.34%	08/15/2047		439	339,415	0.1
LSTAR Commercial Mortgage Trust, Series 2016-4, Class A2	2.58%	03/10/2049		166	136,720	0.1
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class D	4.23%	05/15/2046		142	107,294	0.1
					1,397,513	0.6
NON-AGENCY FLOATING RATE CMBS						
BHMS, Series 2018-ATLS, Class A(b)	5.13%	07/15/2035		1,021	811,917	0.3
					2,209,430	0.9
EMERGING MARKETS - CORPORATE BONDS						
INDUSTRIAL						
BASIC						
Braskem Idesa SAPI	6.99%	02/20/2032		498	290,784	0.1
Cia de Minas Buenaventura SAA	5.50%	07/23/2026		400	286,414	0.1
					577,198	0.2
COMMUNICATIONS - MEDIA						
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030		474	321,830	0.1
CONSUMER CYCLICAL - OTHER						
Studio City Finance Ltd.	6.50%	01/15/2028		285	173,802	0.1
Wynn Macau Ltd.	5.63%	08/26/2028		280	192,823	0.1
					366,625	0.2
ENERGY						
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026		260	193,072	0.1
Leviathan Bond Ltd.	6.13%	06/30/2025		319	259,540	0.1
					452,612	0.2
					1,718,265	0.7
UTILITY						
ELECTRIC						
Adani Green Energy Ltd.	4.38%	09/08/2024		270	200,498	0.1
JSW Hydro Energy Ltd.	4.13%	05/18/2031		261	183,516	0.0
					384,014	0.1
FINANCIAL INSTITUTIONS						
OTHER FINANCE						
OEC Finance Ltd.(d)	7.13%	12/26/2046		540	11,431	0.0
					2,113,710	0.8
LOCAL GOVERNMENTS - REGIONAL BONDS						
JAPAN						
Japan Finance Organization for Municipalities, Series G	0.05%	02/12/2027	EUR	2,240	1,717,997	0.7
GOVERNMENTS - SOVEREIGN AGENCIES						
JAPAN						
Development Bank of Japan, Inc., Series G	0.01%	09/09/2025		1,628	1,298,178	0.5
QUASI-SOVEREIGNS						
QUASI-SOVEREIGN BONDS						
MEXICO						
Comision Federal de Electricidad	3.35%	02/09/2031	USD	602	384,694	0.1
Comision Federal de Electricidad	4.69%	05/15/2029		229	165,397	0.1
					550,091	0.2
					231,368,508	91.2
MONEY MARKET INSTRUMENTS						
GOVERNMENTS - TREASURIES						
JAPAN						
Japan Treasury Discount Bill, Series 1122	0.00%	02/27/2023	JPY	870,000	5,229,157	2.1
UNITED KINGDOM						
United Kingdom Treasury Bill.	0.00%	05/30/2023	GBP	9,400	9,224,472	3.6
					14,453,629	5.7
					245,822,137	96.9

	Rate	Date	Principal (000)	Value (GBP)	Net Assets %
OTHER TRANSFERABLE SECURITIES					
EMERGING MARKETS - CORPORATE BONDS					
INDUSTRIAL					
CONSUMER NON-CYCLICAL					
Virgolino de Oliveira Finance SA(e) (f)	10.50%	01/28/2018	USD 694	£ 58	0.0%
Virgolino de Oliveira Finance SA(e) (f)	11.75%	02/09/2022	253	21	0.0
				79	0.0
CAPITAL GOODS					
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	569	1,180	0.0
ENERGY					
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	280	197,585	0.1
				198,844	0.1
Total Investments					
(cost £260,677,117)				£246,020,981	97.0%
Time Deposits					
ANZ, London(g)	1.57 %	–		246,699	0.1
Citibank, New York(g)	3.18 %	–		119,471	0.1
HSBC, Paris(g)	0.73 %	–		1,125,607	0.4
Scotiabank, Toronto(g)	2.60 %	–		206,120	0.1
SEB, Stockholm(g)	(0.28)%	–		208,894	0.1
SMBC, London(g)	1.92 %	–		3,896,464	1.5
Total Time Deposits				5,803,255	2.3
Other assets less liabilities				1,696,298	0.7
Net Assets				£253,520,534	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Short					
Euro-BOBL Futures	12/08/2022	128	£ 13,555,212	£ 13,264,975	£ 290,237
Euro-Schatz Futures	12/08/2022	241	22,346,812	22,218,443	128,369
Japan 10 Yr Bond (OSE) Futures	12/13/2022	10	8,934,828	8,935,729	(901)
Long Gilt Futures	03/29/2023	92	9,627,900	9,659,080	(31,180)
U.S. 10 Yr Ultra Futures	03/22/2023	13	1,288,704	1,290,630	(1,926)
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	153	13,706,052	13,782,417	(76,365)
					£ (308,234)
				Appreciation	£ 418,606
				Depreciation	£ (110,372)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA.	GBP	2,694	JPY	418,676	12/02/2022	£ (177,927)
Bank of America, NA.	USD	4,059	BRL	21,875	12/02/2022	129,542
Bank of America, NA.	NZD	4,870	USD	3,018	12/07/2022	(42,037)
Bank of America, NA.	SGD	4,204	USD	3,061	12/07/2022	(23,933)
Bank of America, NA.	INR	122,162	USD	1,472	12/21/2022	(24,793)
Bank of America, NA.	CLP	8,414,650	USD	8,975	01/19/2023	(329,217)
Bank of America, NA.	USD	3,101	CLP	2,897,835	01/19/2023	105,013
Bank of America, NA.	USD	5,777	KRW	7,997,848	01/30/2023	299,834
Barclays Bank PLC	KRW	4,045,384	USD	3,001	01/30/2023	(85,725)
BNP Paribas SA	CAD	4,325	USD	3,218	12/07/2022	2,665
BNP Paribas SA	GBP	2,598	PLN	14,054	12/07/2022	(1,246)
BNP Paribas SA	JPY	853,448	USD	6,017	12/07/2022	(138,570)
BNP Paribas SA	NOK	63,697	USD	6,404	12/07/2022	(53,775)
BNP Paribas SA	ZAR	50,909	USD	2,980	12/07/2022	28,987
BNP Paribas SA	USD	3,397	INR	280,791	12/21/2022	44,900
BNP Paribas SA	KRW	1,426,070	USD	1,068	01/30/2023	(21,952)
Brown Brothers Harriman & Co.	GBP	210	JPY	34,441	12/02/2022	(2,604)
Brown Brothers Harriman & Co.	AUD	24,079	GBP	13,456	12/07/2022	(104,437)
Brown Brothers Harriman & Co.	CAD	12,395	GBP	7,780	12/07/2022	136,072
Brown Brothers Harriman & Co.	CHF	8,870	GBP	7,857	12/07/2022	75,485
Brown Brothers Harriman & Co.	EUR	23,614	GBP	20,515	12/07/2022	122,448
Brown Brothers Harriman & Co.	EUR	1,562	GBP	1,347	12/07/2022	(2,205)
Brown Brothers Harriman & Co.	GBP	551	AUD	985	12/07/2022	3,935
Brown Brothers Harriman & Co.	GBP	382	CAD	623	12/07/2022	1,888
Brown Brothers Harriman & Co.	GBP	533	CHF	586	12/07/2022	(19,537)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.	GBP	1,532	CNH	13,338	12/07/2022	£ 38,740
Brown Brothers Harriman & Co.	GBP	174	DKK	1,492	12/07/2022	(1,198)
Brown Brothers Harriman & Co.	GBP	3,011	EUR	3,498	12/07/2022	10,563
Brown Brothers Harriman & Co.	GBP	292	NOK	3,540	12/07/2022	6,194
Brown Brothers Harriman & Co.	GBP	5,072	SGD	8,267	12/07/2022	(32,266)
Brown Brothers Harriman & Co.	NZD	11,537	GBP	5,965	12/07/2022	(65,865)
Brown Brothers Harriman & Co.	USD	45,177	GBP	37,985	12/07/2022	505,794
Brown Brothers Harriman & Co.	USD	24,287	GBP	20,102	12/07/2022	(46,936)
Brown Brothers Harriman & Co.	GBP	3,253	USD	3,874	01/18/2023	(43,697)
Brown Brothers Harriman & Co.+	CHF	2	GBP	2	12/05/2022	(5)
Brown Brothers Harriman & Co.+	EUR	34	GBP	29	12/05/2022	68
Brown Brothers Harriman & Co.+	EUR	146	GBP	126	12/05/2022	(223)
Brown Brothers Harriman & Co.+	GBP	127	CNH	145	12/05/2022	217
Brown Brothers Harriman & Co.+	GBP	2	CNH	2	12/05/2022	(33)
Brown Brothers Harriman & Co.+	GBP	15,030	EUR	17,434	12/05/2022	24,725
Brown Brothers Harriman & Co.+	GBP	195	EUR	223	12/05/2022	(2,992)
Brown Brothers Harriman & Co.+	GBP	15	USD	17	12/05/2022	(660)
Brown Brothers Harriman & Co.+	USD	0*	GBP	0*	12/05/2022	8
Brown Brothers Harriman & Co.+	EUR	34	GBP	29	12/28/2022	63
Brown Brothers Harriman & Co.+	GBP	101	CNH	114	12/28/2022	(784)
Brown Brothers Harriman & Co.+	GBP	13,326	EUR	15,405	12/28/2022	(7,744)
Brown Brothers Harriman & Co.+	GBP	13	USD	16	12/28/2022	(204)
Brown Brothers Harriman & Co.+	USD	0*	GBP	0*	12/28/2022	3
Citibank, NA	USD	4,003	JPY	558,370	12/02/2022	33,566
Citibank, NA	CNH	33,744	GBP	3,976	12/07/2022	1,164
Citibank, NA	GBP	2,841	USD	3,380	12/07/2022	(36,826)
Citibank, NA	USD	3,057	MXN	58,675	12/07/2022	(15,588)
Citibank, NA	INR	870,104	USD	10,475	12/21/2022	(182,048)
Citibank, NA	KRW	8,381,721	USD	6,180	01/30/2023	(210,028)
Credit Suisse International	USD	3,066	AUD	4,584	12/07/2022	37,956
Deutsche Bank AG	JPY	2,176,009	GBP	13,324	12/02/2022	250,051
Deutsche Bank AG	GBP	4,963	NOK	60,159	12/07/2022	106,064
Goldman Sachs Bank USA	INR	346,826	USD	4,262	12/21/2022	(310)
Goldman Sachs Bank USA	USD	3,518	INR	289,166	12/21/2022	29,512
HSBC Bank USA	BRL	15,292	USD	2,851	12/02/2022	(79,782)
HSBC Bank USA	SGD	13,904	GBP	8,738	12/07/2022	261,800
HSBC Bank USA	SGD	4,307	USD	3,127	12/07/2022	(31,720)
HSBC Bank USA	USD	3,128	INR	259,595	12/21/2022	52,290
HSBC Bank USA	GBP	2,448	USD	2,891	01/18/2023	(52,617)
HSBC Bank USA	KRW	2,648,415	USD	1,984	01/30/2023	(40,075)
JPMorgan Chase Bank, NA	GBP	3,275	JPY	538,465	12/02/2022	(39,800)
JPMorgan Chase Bank, NA	JPY	538,465	GBP	3,280	12/02/2022	44,811
JPMorgan Chase Bank, NA	JPY	870,727	GBP	5,231	12/02/2022	(645)
JPMorgan Chase Bank, NA	AUD	37,682	GBP	21,084	12/07/2022	(137,362)
JPMorgan Chase Bank, NA	EUR	17,644	GBP	15,395	12/07/2022	158,821
JPMorgan Chase Bank, NA	GBP	1,587	USD	1,921	12/07/2022	6,083
JPMorgan Chase Bank, NA	GBP	5,129	ZAR	105,027	12/07/2022	(88,209)
JPMorgan Chase Bank, NA	SEK	32,257	GBP	2,553	12/07/2022	3,824
JPMorgan Chase Bank, NA	USD	3,069	MXN	59,345	12/07/2022	3,028
JPMorgan Chase Bank, NA	USD	3,119	SGD	4,311	12/07/2022	40,245
JPMorgan Chase Bank, NA	USD	16,900	GBP	14,039	12/21/2022	27,930
JPMorgan Chase Bank, NA	USD	25,608	GBP	21,185	12/21/2022	(45,966)
Morgan Stanley & Co. LLC	BRL	23,552	USD	4,370	12/02/2022	(140,184)
Morgan Stanley & Co. LLC	JPY	877,860	USD	5,978	12/02/2022	(314,206)
Morgan Stanley & Co. LLC	CHF	3,982	GBP	3,532	12/07/2022	38,861
Morgan Stanley & Co. LLC	GBP	3,601	CHF	3,982	12/07/2022	(108,029)
Morgan Stanley & Co. LLC	GBP	2,615	PLN	14,199	12/07/2022	8,899
Morgan Stanley & Co. LLC	USD	3,209	EUR	3,090	12/07/2022	5,780
Morgan Stanley & Co. LLC	USD	4,005	SGD	5,635	12/07/2022	112,338
Morgan Stanley & Co. LLC	EUR	23,614	GBP	20,529	12/21/2022	121,802
Morgan Stanley & Co. LLC	USD	3,800	INR	312,751	12/21/2022	36,289
Morgan Stanley & Co. LLC	USD	4,342	BRL	23,552	01/04/2023	138,980
Morgan Stanley & Co. LLC	GBP	2,676	USD	3,211	01/18/2023	(16,534)
Morgan Stanley & Co. LLC	USD	3,067	KRW	4,176,560	01/30/2023	114,804
Royal Bank of Scotland PLC	USD	3,042	CAD	4,122	12/07/2022	18,801
Standard Chartered Bank	USD	2,945	BRL	15,213	12/02/2022	(10,781)
Standard Chartered Bank	EUR	16,579	GBP	14,619	12/07/2022	301,609
Standard Chartered Bank	INR	292,428	USD	3,510	12/21/2022	(69,995)
Standard Chartered Bank	KRW	4,574,737	USD	3,251	01/30/2023	(215,409)
Standard Chartered Bank	USD	3,090	KRW	4,420,831	01/30/2023	251,147
State Street Bank & Trust Co.	GBP	5,518	CHF	6,241	12/07/2022	(42,836)
UBS AG	GBP	17,398	JPY	2,866,023	12/02/2022	(177,590)
UBS AG	USD	328	BRL	1,756	12/02/2022	8,633
UBS AG	CHF	11,744	USD	12,319	12/07/2022	(81,642)
UBS AG	USD	11,274	CHF	10,906	12/07/2022	214,140

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
UBS AG	USD	6,085	CLP	5,485,020	01/19/2023	£ 20,427
						£ 618,052
					Appreciation	£ 3,986,799
					Depreciation	£ (3,368,747)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Buy Contracts						
Citigroup Global Markets, Inc./(INTRCONX)	iTraxx-XOVER Series 38, 5 Year Index	12/20/2027	EUR	1,500	£ (21,976)	£ (35,740)
Sale Contracts						
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 39, 5 Year Index.	12/20/2027	USD	1,510	23,414	36,195
Total					£ 1,438	£ 455
					Appreciation	£ 36,195
					Depreciation	£ (35,740)

CENTRALLY CLEARED INTEREST RATE SWAPS

			Rate Type		
Clearing Broker/(Exchange)	Notional Amount (000)	Termination Date	Payments Made By the Fund	Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Citigroup Global Markets, Inc./(CME Group)	BRL 51,857	01/02/2023	1 Day CDI	4.975%	£ (546,113)
Citigroup Global Markets, Inc./(CME Group)	BRL 20,837	01/02/2023	1 Day CDI	4.940%	(222,553)
Citigroup Global Markets, Inc./(CME Group)	BRL 18,639	01/02/2023	1 Day CDI	4.945%	(199,520)
Citigroup Global Markets, Inc./(CME Group)	BRL 9,424	01/02/2023	1 Day CDI	4.910%	(101,174)
Citigroup Global Markets, Inc./(LCH Group)	NZD 15,664	11/02/2024	3 Month BKBM	2.503%	(390,239)
Citigroup Global Markets, Inc./(LCH Group)	NZD 5,856	11/01/2024	3 Month BKBM	2.580%	(141,048)
Total					£ (1,600,647)

CREDIT DEFAULT SWAPS

Counterparty	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Sale Contracts							
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	1,105	£ (215,851)	£ (87,406)	£ (128,445)
Total for Swaps							£ (1,728,637)

* Contract amount less than 500.

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(c) Inverse interest only security.

(d) Pay-In-Kind Payments (PIK).

(e) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(f) Defaulted matured security.

(g) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
CHF – Swiss Franc
CLP – Chilean Peso
CNH – Chinese Yuan Renminbi (Offshore)
DKK – Danish Krone
EUR – Euro

GBP – Great British Pound
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
MXN – Mexican Peso
NOK – Norwegian Krone
NZD – New Zealand Dollar
PLN – Polish Zloty
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:

BKBM	–	Bank Bill Benchmark (New Zealand)
BOBL	–	Bundesobligationen
CBT	–	Chicago Board of Trade
CDI	–	Brazil CETIP Interbank Deposit Rate
CDX-CMBX.NA	–	North American Commercial Mortgage-Backed Index
CDX-NAHY	–	North American High Yield Credit Default Swap Index
CLO	–	Collateralized Loan Obligations
CMBS	–	Commercial Mortgage-Backed Securities
CME	–	Chicago Mercantile Exchange
INTRCONX	–	Inter-Continental Exchange
LCH	–	London Clearing House
OSE	–	Osaka Securities Exchange
REIT	–	Real Estate Investment Trust
REMICs	–	Real Estate Mortgage Investment Conduits

See notes to financial statements.

	Rate	Date	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET					
COMMON STOCKS					
INFORMATION TECHNOLOGY					
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS					
Amphenol Corp. - Class A			837,551	$ 67,364,227	5.6%
CDW Corp./DE			304,162	57,377,120	4.8
				124,741,347	10.4
IT SERVICES					
Automatic Data Processing, Inc.			218,873	57,813,114	4.9
Mastercard, Inc. - Class A			295,608	105,354,691	8.8
				163,167,805	13.7
SOFTWARE					
Adobe, Inc.			124,197	42,839,271	3.6
Microsoft Corp.			417,125	106,425,273	8.9
				149,264,544	12.5
				437,173,696	36.6
HEALTH CARE					
HEALTH CARE EQUIPMENT & SUPPLIES					
Abbott Laboratories			510,597	54,930,026	4.6
Cooper Cos., Inc. (The)			197,915	62,610,410	5.2
				117,540,436	9.8
LIFE SCIENCES TOOLS & SERVICES					
Illumina, Inc.			162,572	35,453,702	3.0
IQVIA Holdings, Inc.			296,822	64,713,132	5.4
				100,166,834	8.4
PHARMACEUTICALS					
Zoetis, Inc.			363,063	55,962,531	4.7
				273,669,801	22.9
CONSUMER DISCRETIONARY					
AUTO COMPONENTS					
Aptiv PLC			525,889	56,096,580	4.7
INTERNET & DIRECT MARKETING RETAIL					
Amazon.com, Inc.			691,990	66,804,715	5.6
SPECIALTY RETAIL					
TJX Cos., Inc. (The)			707,940	56,670,597	4.7
TEXTILES, APPAREL & LUXURY GOODS					
NIKE, Inc. - Class B			507,647	55,683,799	4.7
				235,255,691	19.7
INDUSTRIALS					
COMMERCIAL SERVICES & SUPPLIES					
Stericycle, Inc.			690,911	36,017,190	3.0
ELECTRICAL EQUIPMENT					
Eaton Corp. PLC			326,360	53,343,542	4.4
				89,360,732	7.4
FINANCIALS					
CAPITAL MARKETS					
Charles Schwab Corp. (The)			706,421	58,307,989	4.9
REAL ESTATE					
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)					
American Tower Corp.			239,545	52,999,331	4.4
CONSUMER STAPLES					
BEVERAGES					
Constellation Brands, Inc. - Class A			143,251	36,865,645	3.1
Total Investments					
(cost $1,063,446,358)				$ 1,183,632,885	99.0%
Time Deposits					
BNP Paribas, Paris(a)	2.57 %	–		9	0.0
SMBC, London(a)	1.92 %	–		2	0.0
SMBC, Tokyo(a)	3.18 %	–		22,952,467	2.0
Total Time Deposits				22,952,478	2.0
Other assets less liabilities				(11,395,483)	(1.0)
Net Assets				$ 1,195,189,880	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	3,420	USD	2,209	12/05/2022	$ (112,964)
Brown Brothers Harriman & Co.+	CHF	32	USD	34	12/05/2022	121
Brown Brothers Harriman & Co.+	CHF	2,481	USD	2,513	12/05/2022	(109,426)
Brown Brothers Harriman & Co.+	EUR	881	USD	917	12/05/2022	534
Brown Brothers Harriman & Co.+	EUR	15,901	USD	15,864	12/05/2022	(685,692)
Brown Brothers Harriman & Co.+	GBP	4,513	USD	5,214	12/05/2022	(226,695)
Brown Brothers Harriman & Co.+	SGD	11,808	USD	8,394	12/05/2022	(283,569)
Brown Brothers Harriman & Co.+	USD	4,286	AUD	6,515	12/05/2022	136,449
Brown Brothers Harriman & Co.+	USD	2,335	CNH	2,313	12/05/2022	109,980
Brown Brothers Harriman & Co.+	USD	2,617	CNH	2,457	12/05/2022	(19,417)
Brown Brothers Harriman & Co.+	USD	30,297	EUR	29,815	12/05/2022	734,273
Brown Brothers Harriman & Co.+	USD	5	EUR	4	12/05/2022	(1)
Brown Brothers Harriman & Co.+	USD	10,047	GBP	8,593	12/05/2022	310,956
Brown Brothers Harriman & Co.+	USD	16,052	SGD	22,317	12/05/2022	348,397
						$ 202,946
					Appreciation	$ 1,640,710
					Depreciation	$ (1,437,764)

\+ Used for share class hedging purposes.

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CHF – Swiss Franc
CNH – Chinese Yuan Renminbi (Offshore)
EUR – Euro
GBP – Great British Pound
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

REIT – Real Estate Investment Trust

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Murata Manufacturing Co., Ltd.	158,600	$ 8,699,731	2.0%
IT SERVICES			
Automatic Data Processing, Inc.	93,635	24,732,749	5.6
Capgemini SE	66,971	12,108,188	2.8
Mastercard, Inc. - Class A	56,213	20,034,313	4.5
		56,875,250	12.9
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
ASML Holding NV	21,804	13,311,782	3.0
SOFTWARE			
Microsoft Corp.	89,392	22,807,475	5.1
SAP SE	98,435	10,922,018	2.5
		33,729,493	7.6
		112,616,256	25.5
HEALTH CARE			
BIOTECHNOLOGY			
Genmab A/S	26,986	12,505,177	2.8
HEALTH CARE EQUIPMENT & SUPPLIES			
Abbott Laboratories	129,424	13,923,434	3.2
LIFE SCIENCES TOOLS & SERVICES			
Illumina, Inc.	36,851	8,036,466	1.8
IQVIA Holdings, Inc.	62,701	13,670,072	3.1
Lonza Group AG	16,189	8,516,911	1.9
		30,223,449	6.8
PHARMACEUTICALS			
Novo Nordisk A/S - Class B	88,180	11,061,134	2.5
Zoetis, Inc.	80,167	12,356,942	2.8
		23,418,076	5.3
		80,070,136	18.1
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Aptiv PLC	110,880	11,827,570	2.7
HOTELS, RESTAURANTS & LEISURE			
Compass Group PLC	666,822	15,202,166	3.4
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	119,108	11,498,686	2.6
SPECIALTY RETAIL			
TJX Cos., Inc. (The)	148,623	11,897,271	2.7
TEXTILES, APPAREL & LUXURY GOODS			
NIKE, Inc. - Class B	85,378	9,365,113	2.1
		59,790,806	13.5
FINANCIALS			
BANKS			
HDFC Bank Ltd. (ADR)	240,463	16,969,474	3.8
CAPITAL MARKETS			
Charles Schwab Corp. (The)	316,602	26,132,329	5.9
INSURANCE			
AIA Group Ltd.	1,238,243	12,573,874	2.9
		55,675,677	12.6
INDUSTRIALS			
ELECTRICAL EQUIPMENT			
Eaton Corp. PLC	82,917	13,552,784	3.1
MACHINERY			
Alstom SA (a)	516,460	13,560,162	3.1
PROFESSIONAL SERVICES			
Recruit Holdings Co., Ltd.	304,900	9,865,120	2.2
TRADING COMPANIES & DISTRIBUTORS			
Ashtead Group PLC	205,327	12,532,064	2.8
		49,510,130	11.2
CONSUMER STAPLES			
BEVERAGES			
Constellation Brands, Inc. - Class A	75,049	19,313,860	4.4

	Rate	Date	Shares	Value (USD)	Net Assets %
FOOD PRODUCTS					
Nestle SA (REG)			132,314	$ 15,748,489	3.5%
				35,062,349	7.9
REAL ESTATE					
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITS)					
American Tower Corp.			63,403	14,027,914	3.2
MATERIALS					
CHEMICALS					
Sika AG			32,386	8,276,589	1.9
COMMUNICATION SERVICES					
ENTERTAINMENT					
Walt Disney Co. (The)			81,190	7,946,065	1.8
Total Investments					
(cost $383,214,594)				$422,975,922	95.7%
Time Deposits					
BNP Paribas, Paris(b)	0.65 %	–		43,707	0.0
BNP Paribas, Paris(b)	2.65 %	–		56,701	0.0
Credit Suisse, Zurich(b)	(0.08)%	–		248,064	0.1
DBS Bank, Singapore(b)	3.18 %	–		21,200,318	4.8
SMBC, London(b)	(0.28)%	–		113,560	0.0
SMBC, London(b)	1.92 %	–		442,624	0.1
SMBC, Tokyo(b)	0.73 %	–		57,524	0.0
Total Time Deposits				22,162,498	5.0
Other assets less liabilities				$ (3,116,533)	(0.7)%
Net Assets				$442,021,887	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA.	DKK	72,992	USD	9,849	12/01/2022	$ (363,894)
Bank of America, NA.	SEK	62,743	USD	5,959	12/01/2022	(15,174)
Bank of America, NA.	USD	5,786	SEK	62,743	12/01/2022	188,885
Bank of America, NA.	USD	1,581	CHF	1,516	12/07/2022	21,809
Bank of America, NA.	EUR	18,819	USD	18,179	12/08/2022	(1,411,615)
Bank of America, NA.	USD	3,000	EUR	3,007	12/08/2022	130,289
Bank of America, NA.	USD	987	CAD	1,329	01/19/2023	2,071
Bank of America, NA.	USD	1,343	CAD	1,803	01/19/2023	(1,218)
Bank of America, NA.	USD	5,987	SEK	62,743	02/03/2023	14,464
Barclays Bank PLC	INR	92,787	USD	1,115	12/21/2022	(25,101)
Brown Brothers Harriman & Co.	USD	1,122	AUD	1,673	01/19/2023	15,786
Brown Brothers Harriman & Co.+	CAD	2	USD	2	12/05/2022	15
Brown Brothers Harriman & Co.+	CAD	86	USD	64	12/05/2022	(583)
Brown Brothers Harriman & Co.+	CHF	1	USD	1	12/05/2022	2
Brown Brothers Harriman & Co.+	CHF	57	USD	57	12/05/2022	(2,540)
Brown Brothers Harriman & Co.+	EUR	59	USD	62	12/05/2022	117
Brown Brothers Harriman & Co.+	EUR	5,706	USD	5,685	12/05/2022	(253,833)
Brown Brothers Harriman & Co.+	GBP	906	USD	1,049	12/05/2022	(43,632)
Brown Brothers Harriman & Co.+	SGD	143	USD	102	12/05/2022	(3,512)
Brown Brothers Harriman & Co.+	USD	60	CAD	81	12/05/2022	621
Brown Brothers Harriman & Co.+	USD	69	CAD	92	12/05/2022	(959)
Brown Brothers Harriman & Co.+	USD	54	CNH	53	12/05/2022	2,554
Brown Brothers Harriman & Co.+	USD	61	CNH	58	12/05/2022	(456)
Brown Brothers Harriman & Co.+	USD	11,439	EUR	11,254	12/05/2022	273,888
Brown Brothers Harriman & Co.+	USD	60	EUR	58	12/05/2022	(100)
Brown Brothers Harriman & Co.+	USD	1,913	GBP	1,637	12/05/2022	59,346
Brown Brothers Harriman & Co.+	USD	10	GBP	8	12/05/2022	(1)
Brown Brothers Harriman & Co.+	USD	202	SGD	281	12/05/2022	4,360
Brown Brothers Harriman & Co.+	SGD	0*	USD	0*	12/27/2022	(4)
Brown Brothers Harriman & Co.+	USD	99	SGD	137	12/27/2022	1,387
Citibank, NA	USD	10,175	DKK	72,992	12/01/2022	37,273
Citibank, NA	JPY	571,407	USD	4,099	12/02/2022	(39,356)
Citibank, NA	EUR	1,229	USD	1,282	12/08/2022	2,187
Citibank, NA	EUR	2,690	USD	2,773	12/08/2022	(26,916)
Citibank, NA	GBP	6,563	USD	7,817	01/18/2023	(105,992)
Citibank, NA	USD	10,024	AUD	15,799	01/19/2023	722,164
Citibank, NA	USD	12,908	CAD	17,615	01/19/2023	197,916
Citibank, NA	DKK	72,992	USD	10,233	02/03/2023	(36,689)
Citibank, NA	USD	4,136	JPY	571,407	02/09/2023	40,384
Goldman Sachs Bank USA	USD	2,498	JPY	351,814	12/02/2022	49,569
Goldman Sachs Bank USA	EUR	1,150	USD	1,155	12/08/2022	(42,115)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Goldman Sachs Bank USA	INR	905,763	USD	11,131	12/21/2022	$ (981)
Goldman Sachs Bank USA	USD	1,286	INR	105,673	12/21/2022	13,009
HSBC Bank USA	INR	136,894	USD	1,663	12/21/2022	(19,553)
Morgan Stanley Capital Services LLC	JPY	140,246	USD	953	12/02/2022	(62,400)
Morgan Stanley Capital Services LLC	EUR	2,428	USD	2,418	12/08/2022	(109,106)
Standard Chartered Bank	EUR	1,049	USD	1,024	12/08/2022	(68,191)
UBS AG	USD	2,542	JPY	359,839	12/02/2022	63,868
UBS AG	CHF	18,954	USD	19,371	12/07/2022	(669,773)
UBS AG	EUR	2,161	USD	2,158	12/08/2022	(91,854)
UBS AG	USD	3,804	EUR	3,903	12/08/2022	258,641
UBS AG	INR	116,689	USD	1,428	12/21/2022	(6,675)
						$ (1,301,618)
					Appreciation	$ 2,100,605
					Depreciation	$ (3,402,223)

\+ Used for share class hedging purposes.

* Contract amount less than 500.

(a) Represents entire or partial securities out on loan. See Note L for securities lending information.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
CNH – Chinese Yuan Renminbi (Offshore)
DKK – Danish Krone
EUR – Euro
GBP – Great British Pound
INR – Indian Rupee
JPY – Japanese Yen
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

ADR – American Depositary Receipt
REG – Registered Shares
REIT – Real Estate Investment Trust

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
IT SERVICES			
Akamai Technologies, Inc.	229,145	$21,736,695	1.9%
Cognizant Technology Solutions Corp. - Class A	491,003	30,545,297	2.6
PayPal Holdings, Inc.	202,994	15,916,759	1.4
Visa, Inc. - Class A	182,484	39,599,028	3.4
		107,797,779	9.3
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Applied Materials, Inc.	161,358	17,684,837	1.5
Infineon Technologies AG	273,898	9,200,357	0.8
		26,885,194	2.3
SOFTWARE			
Microsoft Corp.	273,909	69,885,142	6.0
SAP SE	56,768	6,298,788	0.6
		76,183,930	6.6
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Samsung Electronics Co., Ltd.	780,979	37,525,222	3.3
		248,392,125	21.5
FINANCIALS			
BANKS			
ABN AMRO Bank NV (GDR)	824,440	10,631,913	0.9
BNP Paribas SA	264,940	14,887,509	1.3
Citigroup, Inc.	199,783	9,671,495	0.8
Mitsubishi UFJ Financial Group, Inc.	4,671,700	25,477,324	2.2
Wells Fargo & Co.	280,367	13,443,598	1.2
		74,111,839	6.4
CAPITAL MARKETS			
BlackRock, Inc.	37,028	26,512,048	2.3
CME Group, Inc.	64,422	11,370,483	1.0
Goldman Sachs Group, Inc. (The)	108,500	41,897,275	3.6
Julius Baer Group Ltd.	358,012	20,622,332	1.8
		100,402,138	8.7
CONSUMER FINANCE			
American Express Co.	72,456	11,418,341	1.0
		185,932,318	16.1
HEALTH CARE			
BIOTECHNOLOGY			
Horizon Therapeutics PLC	92,883	9,315,236	0.8
HEALTH CARE EQUIPMENT & SUPPLIES			
Koninklijke Philips NV	645,796	9,677,008	0.8
Medtronic PLC	301,114	23,800,051	2.1
		33,477,059	2.9
HEALTH CARE PROVIDERS & SERVICES			
Elevance Health, Inc.	65,027	34,654,189	3.0
LIFE SCIENCES TOOLS & SERVICES			
Thermo Fisher Scientific, Inc.	48,415	27,123,051	2.3
PHARMACEUTICALS			
Roche Holding AG (Genusschein)	80,643	26,339,931	2.3
Sanofi	381,769	34,484,930	3.0
		60,824,861	5.3
		165,394,396	14.3
CONSUMER DISCRETIONARY			
DIVERSIFIED CONSUMER SERVICES			
Service Corp. International/US	152,424	10,890,695	0.9
HOTELS, RESTAURANTS & LEISURE			
Compass Group PLC	458,620	10,455,590	0.9
Galaxy Entertainment Group Ltd.	2,989,000	18,171,509	1.6
Starbucks Corp.	304,953	31,166,197	2.7
Yum China Holdings, Inc.	216,822	11,951,229	1.0
		71,744,525	6.2
INTERNET & DIRECT MARKETING RETAIL			
Alibaba Group Holding Ltd.	1,012,900	11,023,556	1.0
Alibaba Group Holding Ltd. (Sponsored ADR)	136,704	11,969,802	1.0
Amazon.com, Inc.	197,508	19,067,422	1.6
Prosus NV	102,611	6,714,738	0.6
		48,775,518	4.2

	Rate	Date	Shares	Value (USD)	Net Assets %
TEXTILES, APPAREL & LUXURY GOODS					
adidas AG			15,138	$ 1,951,409	0.2%
Kering SA			19,124	11,490,411	1.0
NIKE, Inc. - Class B			114,922	12,605,794	1.1
				26,047,614	2.3
				157,458,352	13.6
INDUSTRIALS					
BUILDING PRODUCTS					
Otis Worldwide Corp.			561,065	43,813,566	3.8
MACHINERY					
Dover Corp.			177,543	25,202,229	2.2
Parker-Hannifin Corp.			75,845	22,673,104	1.9
Techtronic Industries Co., Ltd.			650,000	7,923,604	0.7
Volvo AB - Class B			946,732	17,393,022	1.5
				73,191,959	6.3
				117,005,525	10.1
COMMUNICATION SERVICES					
DIVERSIFIED TELECOMMUNICATION SERVICES					
Comcast Corp. - Class A			743,027	27,224,509	2.3
ENTERTAINMENT					
Electronic Arts, Inc.			159,189	20,818,737	1.8
INTERACTIVE MEDIA & SERVICES					
Alphabet, Inc. - Class C			418,275	42,433,999	3.7
				90,477,245	7.8
CONSUMER STAPLES					
BEVERAGES					
Asahi Group Holdings Ltd.			1,149,683	36,872,494	3.2
Coca-Cola Co. (The)			482,721	30,705,883	2.7
				67,578,377	5.9
ENERGY					
ENERGY EQUIPMENT & SERVICES					
Shell PLC			1,148,790	33,620,248	2.9
OIL, GAS & CONSUMABLE FUELS					
Cheniere Energy, Inc.			93,049	16,317,073	1.4
Neste Oyj			150,125	7,748,941	0.7
				24,066,014	2.1
				57,686,262	5.0
REAL ESTATE					
REAL ESTATE MANAGEMENT & DEVELOPMENT					
CBRE Group, Inc. - Class A			308,674	24,570,450	2.1
MATERIALS					
CHEMICALS					
Linde PLC			62,479	21,022,934	1.8
UTILITIES					
ELECTRIC UTILITIES					
Iberdrola SA			1,149,690	12,988,536	1.1
				1,148,506,520	99.3
RIGHTS					
FINANCIALS					
CAPITAL MARKETS					
Credit Suisse Group AG.			40,440	3,761	0.0
Total Investments					
(cost $1,147,555,259)				$ 1,148,510,281	99.3%
Time Deposits					
Credit Suisse, Zurich(a)	(0.08)%	–		100,667	0.0
HSBC, Hong Kong(a)	2.65 %	–		100,838	0.0
SEB, Stockholm(a)	0.78 %	–		56,335	0.0
SMBC, London(a)	(0.28)%	–		101,986	0.0
SMBC, London(a)	1.92 %	–		132,162	0.1
SMBC, Tokyo(a)	0.73 %	–		101,743	0.0
Total Time Deposits				593,731	0.1
Other assets less liabilities				7,770,795	0.7
Net Assets				$ 1,156,874,807	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	94	USD	61	12/05/2022	$ (2,538)
Brown Brothers Harriman & Co.+	CHF	13	USD	13	12/05/2022	(569)
Brown Brothers Harriman & Co.+	EUR	1	USD	1	12/05/2022	1
Brown Brothers Harriman & Co.+	EUR	4,720	USD	4,701	12/05/2022	(211,865)
Brown Brothers Harriman & Co.+	GBP	21,195	USD	24,497	12/05/2022	(1,049,786)
Brown Brothers Harriman & Co.+	NOK	731,706	USD	71,219	12/05/2022	(3,088,217)
Brown Brothers Harriman & Co.+	SGD	533	USD	378	12/05/2022	(13,035)
Brown Brothers Harriman & Co.+	USD	1,041	AUD	1,547	12/05/2022	8,607
Brown Brothers Harriman & Co.+	USD	12	CNH	12	12/05/2022	571
Brown Brothers Harriman & Co.+	USD	14	CNH	13	12/05/2022	(99)
Brown Brothers Harriman & Co.+	USD	9,318	EUR	9,170	12/05/2022	227,036
Brown Brothers Harriman & Co.+	USD	2	EUR	2	12/05/2022	0
Brown Brothers Harriman & Co.+	USD	45,558	GBP	38,981	12/05/2022	1,427,426
Brown Brothers Harriman & Co.+	USD	379	GBP	313	12/05/2022	(1,125)
Brown Brothers Harriman & Co.+	USD	120,095	NOK	1,213,398	12/05/2022	3,130,336
Brown Brothers Harriman & Co.+	USD	742	SGD	1,032	12/05/2022	16,044
Brown Brothers Harriman & Co.+	AUD	36	USD	24	12/12/2022	(529)
Brown Brothers Harriman & Co.+	USD	968	AUD	1,435	12/12/2022	6,294
Brown Brothers Harriman & Co.+	CHF	2,431	USD	2,560	12/27/2022	(18,766)
Brown Brothers Harriman & Co.+	DKK	56	USD	8	12/27/2022	(112)
Brown Brothers Harriman & Co.+	EUR	1	USD	1	12/27/2022	0
Brown Brothers Harriman & Co.+	EUR	6,181	USD	6,355	12/27/2022	(91,849)
Brown Brothers Harriman & Co.+	JPY	428,383	USD	3,040	12/27/2022	(73,113)
Brown Brothers Harriman & Co.+	SEK	116	USD	11	12/27/2022	76
Brown Brothers Harriman & Co.+	SEK	9,054	USD	847	12/27/2022	(16,444)
Brown Brothers Harriman & Co.+	SGD	14	USD	10	12/27/2022	(130)
Brown Brothers Harriman & Co.+	USD	411	CNH	391	12/27/2022	4,377
Brown Brothers Harriman & Co.+	USD	2	DKK	11	12/27/2022	17
Brown Brothers Harriman & Co.+	USD	3,918	EUR	3,808	12/27/2022	54,210
Brown Brothers Harriman & Co.+	USD	645	JPY	90,174	12/27/2022	10,492
Brown Brothers Harriman & Co.+	USD	105	SEK	1,124	12/27/2022	1,843
Brown Brothers Harriman & Co.+	USD	19	SEK	196	12/27/2022	(127)
Brown Brothers Harriman & Co.+	USD	370	SGD	510	12/27/2022	5,137
Brown Brothers Harriman & Co.+	AUD	26	USD	17	12/28/2022	(207)
Brown Brothers Harriman & Co.+	GBP	1,801	USD	2,141	12/28/2022	(32,272)
Brown Brothers Harriman & Co.+	HKD	13,497	USD	1,727	12/28/2022	(745)
Brown Brothers Harriman & Co.+	USD	999	AUD	1,481	12/28/2022	7,285
Brown Brothers Harriman & Co.+	USD	259	GBP	219	12/28/2022	4,943
Brown Brothers Harriman & Co.+	USD	39	GBP	32	12/28/2022	(99)
Brown Brothers Harriman & Co.+	USD	147	HKD	1,150	12/28/2022	52
Brown Brothers Harriman & Co.+	USD	319	HKD	2,488	12/28/2022	(272)
						$ 302,848
					Appreciation	$ 4,904,747
					Depreciation	$ (4,601,899)

\+ Used for share class hedging purposes.

* Contracts amount less than 500.

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CHF – Swiss Franc
CNH – Chinese Yuan Renminbi (Offshore)
DKK – Danish Krone
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
JPY – Japanese Yen
NOK – Norwegian Krone
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

ADR – American Depositary Receipt
GDR – Global Depositary Receipt

See notes to financial statements.

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
CORPORATES - INVESTMENT GRADE						
INDUSTRIAL						
BASIC						
ABJA Investment Co. Pte Ltd.	5.45%	01/24/2028	USD	334	$ 319,805	0.1%
Freeport Indonesia PT	4.76%	04/14/2027		594	568,820	0.1
Freeport Indonesia PT	5.32%	04/14/2032		4,805	4,408,587	0.8
GC Treasury Center Co., Ltd.	4.40%	03/30/2032		1,200	1,069,020	0.2
ICBCIL Finance Co., Ltd.	2.25%	11/02/2026		9,780	8,759,359	1.6
LG Chem Ltd.	3.63%	04/15/2029		2,575	2,349,688	0.4
Minera y Metalurgica del Boleo SAPI de CV	3.25%	04/17/2024		1,630	1,578,859	0.3
POSCO	4.38%	08/04/2025		2,700	2,579,121	0.4
Wealthy Vision Holdings Ltd.	3.30%	06/01/2024		1,159	1,062,151	0.2
					22,695,410	4.1
CAPITAL GOODS						
Huaxin Cement International Finance Co., Ltd.	2.25%	11/19/2025		383	324,066	0.1
Sunny Optical Technology Group Co., Ltd.	3.75%	01/23/2023		2,535	2,522,800	0.4
					2,846,866	0.5
COMMUNICATIONS - MEDIA						
Meituan	2.13%	10/28/2025		3,759	3,279,728	0.6
Prosus NV	3.26%	01/19/2027		2,094	1,831,580	0.3
Tencent Holdings Ltd.	3.60%	01/19/2028		5,435	4,974,325	0.9
Tencent Holdings Ltd.	3.84%	04/22/2051		425	296,682	0.1
Tencent Holdings Ltd.	3.94%	04/22/2061		390	263,496	0.0
Tencent Holdings Ltd.	3.98%	04/11/2029		6,750	6,204,949	1.1
Tencent Music Entertainment Group	1.38%	09/03/2025		474	418,788	0.1
Weibo Corp.	3.38%	07/08/2030		3,209	2,345,137	0.4
Weibo Corp.	3.50%	07/05/2024		443	420,656	0.1
					20,035,341	3.6
COMMUNICATIONS - TELECOMMUNICATIONS						
Bharti Airtel Ltd.	4.38%	06/10/2025		370	357,096	0.1
Tower Bersama Infrastructure TBK PT	2.80%	05/02/2027		395	341,675	0.1
Tower Bersama Infrastructure TBK PT	4.25%	01/21/2025		354	339,685	0.0
					1,038,456	0.2
CONSUMER CYCLICAL - AUTOMOTIVE						
Geely Finance Hong Kong Ltd.	3.00%	03/05/2025		2,268	2,084,882	0.4
CONSUMER CYCLICAL - OTHER						
Gohl Capital Ltd.	4.25%	01/24/2027		2,918	2,582,430	0.4
Minor International PCL(a)	2.70%	01/19/2171		3,658	3,182,460	0.6
Minor International PCL(a)	3.10%	06/29/2023		1,000	965,188	0.2
Sands China Ltd.	2.80%	03/08/2027		584	487,640	0.1
Sands China Ltd.	4.30%	01/08/2026		2,071	1,884,610	0.3
Sands China Ltd.	5.63%	08/08/2025		439	419,245	0.1
Sands China Ltd.	5.90%	08/08/2028		350	322,875	0.1
					9,844,448	1.8
CONSUMER CYCLICAL - RETAILERS						
Zhongsheng Group Holdings Ltd.	3.00%	01/13/2026		2,726	2,393,428	0.4
CONSUMER NON-CYCLICAL						
Indofood CBP Sukses Makmur Tbk PT	3.40%	06/09/2031		1,767	1,413,794	0.3
IOI Investment L Bhd	3.38%	11/02/2031		5,582	4,154,404	0.8
Midea Investment Development Co., Ltd.	2.88%	02/24/2027		4,500	4,119,165	0.7
					9,687,363	1.8
ENERGY						
Adani Renewable Energy RJ Ltd./Kodangal Solar Parks Pvt Ltd./ Wardha Solar Maharash	4.63%	10/15/2039		2,738	2,007,220	0.3
Bharat Petroleum Corp. Ltd.	4.00%	05/08/2025		375	357,961	0.1
BPRL International Singapore Pte Ltd.	4.38%	01/18/2027		373	352,485	0.1
CNPC HK Overseas Capital Ltd.	5.95%	04/28/2041		770	786,362	0.1
COSL Singapore Capital Ltd.	1.88%	06/24/2025		400	366,928	0.1
COSL Singapore Capital Ltd.	4.50%	07/30/2025		365	357,094	0.1
Hanwha Energy USA Holdings Corp.	4.13%	07/05/2025		3,809	3,690,938	0.7
Korea Gas Corp.	3.88%	02/12/2024		1,300	1,277,900	0.2
Kunlun Energy Co., Ltd.	3.75%	05/13/2025		375	360,638	0.1
PTT PCL	5.88%	08/03/2035		100	98,015	0.0
PTTEP Treasury Center Co., Ltd.	3.90%	12/06/2059		335	224,872	0.0
					9,880,413	1.8
OTHER INDUSTRIAL						
CITIC Ltd.	2.88%	02/17/2027		1,600	1,464,848	0.3
CITIC Ltd.	6.80%	01/17/2023		1,200	1,202,268	0.2
CSSC Capital 2015 Ltd.	3.00%	02/13/2030		599	463,214	0.1
GLP China Holdings Ltd.	2.95%	03/29/2026		3,301	2,071,996	0.4
GLP China Holdings Ltd.	4.97%	02/26/2024		375	295,266	0.1

		Rate	Date	Principal (000)	Value (USD)	Net Assets %
	Hutchison Whampoa International 14 Ltd.	3.63%	10/31/2024	USD 2,058	$ 1,996,646	0.3%
	Swire Pacific MTN Financing Ltd.	4.50%	10/09/2023	200	198,913	0.0
					7,693,151	1.4
SERVICES						
	Alibaba Group Holding Ltd.	2.13%	02/09/2031	202	160,604	0.0
	Alibaba Group Holding Ltd.	3.15%	02/09/2051	905	577,684	0.1
	Alibaba Group Holding Ltd.	3.25%	02/09/2061	297	181,179	0.0
	Alibaba Group Holding Ltd.	3.40%	12/06/2027	3,900	3,564,366	0.7
	Alibaba Group Holding Ltd.	3.60%	11/28/2024	416	401,501	0.1
	Alibaba Group Holding Ltd.	4.50%	11/28/2034	875	760,725	0.1
	JD.com, Inc.	4.13%	01/14/2050	2,460	1,684,805	0.3
					7,330,864	1.3
TECHNOLOGY						
	AAC Technologies Holdings, Inc.	2.63%	06/02/2026	3,878	2,869,720	0.5
	AAC Technologies Holdings, Inc.	3.75%	06/02/2031	709	456,283	0.1
	Baidu, Inc.	4.13%	06/30/2025	3,000	2,889,510	0.5
	Baidu, Inc.	4.38%	05/14/2024	1,085	1,067,894	0.2
	Baidu, Inc.	4.88%	11/14/2028	1,360	1,294,720	0.2
	Lenovo Group Ltd.	6.54%	07/27/2032	655	622,473	0.1
	NAVER Corp.	1.50%	03/29/2026	1,945	1,716,404	0.3
	TSMC Arizona Corp.	2.50%	10/25/2031	1,900	1,564,650	0.3
	TSMC Global Ltd.	0.75%	09/28/2025	410	361,133	0.1
	TSMC Global Ltd.	1.25%	04/23/2026	502	444,993	0.1
	Xiaomi Best Time International Ltd.	2.88%	07/14/2031	1,100	764,775	0.2
					14,052,555	2.6
TRANSPORTATION - AIRLINES						
	Korean Air Lines Co., Ltd.	4.75%	09/23/2025	800	787,650	0.1
TRANSPORTATION - RAILROADS						
	Henan Railway Construction & Investment Group Co., Ltd.	2.20%	01/26/2025	368	335,984	0.1
TRANSPORTATION - SERVICES						
	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	381	329,077	0.1
	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	367	319,455	0.1
	Misc Capital Two Labuan Ltd.	3.63%	04/06/2025	1,800	1,708,650	0.3
	SF Holding Investment 2021 Ltd.	3.13%	11/17/2031	1,919	1,580,776	0.2
	SF Holding Investment Ltd.	2.88%	02/20/2030	410	340,112	0.1
					4,278,070	0.8
					114,984,881	20.9
FINANCIAL INSTITUTIONS						
BANKING						
	Bangkok Bank PCL/Hong Kong	9.03%	03/15/2029	1,500	1,683,750	0.3
	Bank of China Ltd.(b)	5.53%	11/20/2023	1,085	1,087,029	0.2
	Bank of East Asia Ltd. (The)	4.00%	05/29/2030	2,700	2,413,125	0.4
	China CITIC Bank International Ltd.	4.63%	02/28/2029	2,730	2,674,206	0.5
	Dah Sing Bank Ltd.	5.00%	01/15/2029	555	542,963	0.1
	DBS Group Holdings Ltd., Series G(a)	3.30%	02/27/2025	2,020	1,848,300	0.3
	Hana Bank	3.25%	03/30/2027	3,000	2,758,688	0.5
	Industrial & Commercial Bank of China Macau Ltd.	2.88%	09/12/2029	417	396,619	0.1
	Kasikornbank PCL/Hong Kong	3.34%	10/02/2031	3,530	3,052,567	0.6
	Kookmin Bank(a)	4.35%	07/02/2024	4,400	4,084,575	0.7
	Kookmin Bank, Series G	4.50%	02/01/2029	2,320	2,152,566	0.4
	Mitsubishi UFJ Financial Group, Inc.	5.06%	09/12/2025	2,690	2,660,568	0.5
	Nanyang Commercial Bank Ltd.	3.80%	11/20/2029	2,260	2,108,580	0.4
	Oversea-Chinese Banking Corp. Ltd.	1.83%	09/10/2030	400	356,548	0.1
	Shanghai Commercial Bank Ltd.	5.00%	01/17/2029	295	286,652	0.1
	Shinhan Bank Co., Ltd.	4.38%	04/13/2032	2,095	1,866,268	0.3
	Shinhan Financial Group Co., Ltd.	3.34%	02/05/2030	6,935	6,346,825	1.1
					36,319,829	6.6
BROKERAGE						
	China Cinda 2020 I	1.88%	01/20/2026	206	180,611	0.0
	China Cinda Finance 2014 Ltd.	5.63%	05/14/2024	424	419,039	0.1
	China Cinda Finance 2017 I Ltd.	3.88%	02/08/2023	420	418,400	0.1
	China Cinda Finance 2017 I Ltd.	4.38%	02/08/2025	875	833,875	0.1
	China Cinda Finance 2017 I Ltd.	4.75%	02/08/2028	1,010	945,612	0.2
	China Great Wall International Holdings III Ltd.	3.88%	08/31/2027	1,303	1,047,531	0.2
	CHINA GREATWALL VI REGD	4.25%	04/28/2025	455	418,600	0.1
	Horse Gallop Finance Ltd.	1.10%	07/26/2024	397	371,493	0.1
	Mirae Asset Securities Co., Ltd.	3.38%	05/07/2024	438	420,151	0.1
	Pingan Real Estate Capital Ltd.	3.45%	07/29/2026	346	223,343	0.0
					5,278,655	1.0
FINANCE						
	Azure Orbit IV International Finance Ltd.	4.00%	01/25/2028	2,815	2,639,590	0.5
	Blue Bright Ltd.	2.50%	06/04/2025	377	346,840	0.1
	BOC Aviation Ltd.	3.25%	04/29/2025	380	357,153	0.1

		Rate	Date	Principal (000)	Value (USD)	Net Assets %
	BOC Aviation Ltd.	3.50%	01/31/2023	USD 1,500	$ 1,493,719	0.2%
	BOC Aviation Ltd.	3.50%	10/10/2024	2,702	2,589,360	0.4
	BOC Aviation Ltd.	3.88%	04/27/2026	291	276,232	0.1
	BOC Aviation Ltd.	4.00%	01/25/2024	1,365	1,336,676	0.2
	BOC Aviation Ltd.(b)	4.77%	09/26/2023	1,075	1,071,842	0.2
	CCBL Cayman 1 Corp. Ltd.	3.50%	05/16/2024	375	364,875	0.1
	CDBL Funding 1	4.25%	12/02/2024	2,430	2,364,341	0.4
	CDBL Funding 2	2.00%	03/04/2026	400	361,448	0.1
	Cdbl Funding 2	3.13%	03/02/2027	7,267	6,677,065	1.2
	China Development Bank Financial Leasing Co., Ltd.	2.88%	09/28/2030	4,770	4,377,369	0.8
	China Taiping New Horizon Ltd.	6.00%	10/18/2023	600	600,488	0.1
	CMB International Leasing Management Ltd.	2.75%	08/12/2030	1,725	1,321,781	0.2
	CMB International Leasing Management Ltd.	3.63%	07/03/2029	920	769,522	0.1
	Far East Horizon Ltd.	2.63%	03/03/2024	393	342,303	0.1
	Far East Horizon Ltd.	3.38%	02/18/2025	393	323,071	0.1
	Far East Horizon Ltd.	4.25%	10/26/2026	399	297,330	0.1
	Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027	2,125	1,797,352	0.3
	Huarong Finance 2019 Co., Ltd.	3.25%	11/13/2024	505	454,910	0.1
	Huarong Finance 2019 Co., Ltd.	3.75%	05/29/2024	4,630	4,282,750	0.8
	Huarong Finance II Co., Ltd.	4.88%	11/22/2026	935	804,100	0.1
	Huarong Finance II Co., Ltd.	5.50%	01/16/2025	8,012	7,437,640	1.3
	ICBCIL Finance Co., Ltd.	3.63%	11/15/2027	1,130	1,054,996	0.2
	Minsheng Hong Kong International Leasing Ltd. Via Landmark Funding 2020 Ltd.	3.15%	03/10/2024	583	513,514	0.1
	Power Finance Corp., Ltd.	6.15%	12/06/2028	1,240	1,254,868	0.2
	PTT Treasury Center Co., Ltd.	5.88%	08/03/2035	500	496,755	0.1
	REC Ltd.	3.38%	07/25/2024	310	297,368	0.1
	SIHC International Capital Ltd.	4.35%	09/26/2023	1,400	1,384,512	0.2
	Temasek Financial I Ltd.	2.50%	10/06/2070	639	386,515	0.1
	Temasek Financial I Ltd.	2.75%	08/02/2061	4,850	3,235,253	0.6
	Xingsheng BVI Co., Ltd.	1.38%	08/25/2024	7,001	6,523,182	1.2
					57,834,720	10.5
INSURANCE						
	AIA Group Ltd.	3.20%	03/11/2025	1,100	1,048,643	0.2
	AIA Group Ltd.	3.38%	04/07/2030	1,235	1,092,975	0.2
	Sunshine Life Insurance Corp. Ltd.	4.50%	04/20/2026	594	508,724	0.1
	ZhongAn Online P&C Insurance Co., Ltd.	3.13%	07/16/2025	606	421,473	0.1
	ZhongAn Online P&C Insurance Co., Ltd.	3.50%	03/08/2026	323	226,100	0.0
					3,297,915	0.6
OTHER FINANCE						
	Charming Light Investments Ltd.	5.00%	09/03/2024	2,380	2,306,071	0.4
	Kodit Global 2022 The 1st Securitization Specialty Co., Ltd.	3.62%	05/27/2025	2,800	2,671,900	0.5
					4,977,971	0.9
REITs						
	Central Plaza Development Ltd.	3.85%	07/14/2025	357	271,766	0.0
	Country Garden Holdings Co., Ltd.	5.40%	05/27/2025	2,200	1,078,000	0.2
	Franshion Brilliant Ltd.	3.20%	04/09/2026	442	358,020	0.1
	Fuqing Investment Management Ltd.	3.25%	06/23/2025	405	273,957	0.0
	Longfor Group Holdings Ltd.	3.95%	09/16/2029	1,160	794,643	0.1
	Westwood Group Holdings Ltd.	2.80%	01/20/2026	404	342,340	0.1
	Wharf REIC Finance BVI Ltd.	2.50%	09/16/2024	416	395,668	0.1
					3,514,394	0.6
					111,223,484	20.2
UTILITY						
ELECTRIC						
	Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	1,364	962,807	0.2
	Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	6,121	4,570,857	0.8
	Adani Transmission Step-One Ltd.	4.00%	08/03/2026	1,280	1,136,240	0.2
	Adani Transmission Step-One Ltd.	4.25%	05/21/2036	1,479	1,102,763	0.2
	Castle Peak Power Finance Co., Ltd.	2.20%	06/22/2030	1,850	1,514,688	0.3
	CLP Power HK Finance Ltd.(a)	3.55%	02/06/2025	5,740	5,176,045	0.9
	CLP Power Hong Kong Financing Ltd.	2.13%	06/30/2030	935	760,856	0.1
	CLP Power Hong Kong Financing Ltd.	3.13%	05/06/2025	1,700	1,621,162	0.3
	Korea East-West Power Co., Ltd.	1.75%	05/06/2025	511	467,022	0.1
	Korea Western Power Co., Ltd.	4.13%	06/28/2025	344	332,944	0.1
	LLPL Capital Pte Ltd.	6.88%	02/04/2039	3,583	3,018,723	0.5
	Minejesa Capital BV	4.63%	08/10/2030	7,135	6,149,478	1.1
	Minejesa Capital BV	5.63%	08/10/2037	575	441,600	0.1
	Sinosing Services Pte Ltd.	2.25%	02/20/2025	363	337,808	0.1
	Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	4.85%	10/14/2038	5,555	4,484,968	0.8
	State Grid Europe Development 2014 PLC	3.25%	04/07/2027	1,800	1,709,496	0.3
	TNB Global Ventures Capital Bhd.	4.85%	11/01/2028	2,000	1,932,500	0.4
					35,719,957	6.5

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
NATURAL GAS							
	ENN Clean Energy International Investment Ltd.	3.38%	05/12/2026	USD	7,120	$ 6,132,100	1.1%
	ENN Energy Holdings Ltd.	4.63%	05/17/2027		2,020	1,952,903	0.3
	Perusahaan Gas Negara Tbk PT.	5.13%	05/16/2024		6,500	6,464,656	1.2
						14,549,659	2.6
OTHER UTILITY							
	Korea Water Resources Corp.	3.50%	04/27/2025		1,500	1,440,000	0.3
						51,709,616	9.4
						277,917,981	50.5
EMERGING MARKETS - CORPORATE BONDS							
INDUSTRIAL							
BASIC							
	Bukit Makmur Mandiri Utama PT.	7.75%	02/10/2026		1,775	1,486,341	0.3
	China Hongqiao Group Ltd.	6.25%	06/08/2024		1,912	1,744,461	0.3
	Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025		2,355	2,290,237	0.4
	Periama Holdings LLC/DE	5.95%	04/19/2026		1,485	1,364,622	0.2
	Shandong Iron And Steel Xinheng International Co., Ltd.	4.80%	07/28/2024		1,335	1,247,224	0.2
	Shandong Iron And Steel Xinheng International Co., Ltd.	6.50%	11/05/2023		970	956,056	0.2
	Vedanta Resources Finance II PLC	13.88%	01/21/2024		4,200	3,579,975	0.7
						12,668,916	2.3
CAPITAL GOODS							
	China Water Affairs Group Ltd.	4.85%	05/18/2026		1,840	1,455,670	0.3
	West China Cement Ltd.	4.95%	07/08/2026		5,346	3,975,419	0.7
	Zoomlion HK SPV Co., Ltd.	6.13%	12/20/2022		200	199,060	0.0
						5,630,149	1.0
COMMUNICATIONS - TELECOMMUNICATIONS							
	Network i2i Ltd.(a)	5.65%	01/15/2025		1,365	1,294,157	0.2
CONSUMER CYCLICAL - OTHER							
	Fortune Star BVI Ltd.	3.95%	10/02/2026	EUR	1,365	774,128	0.1
	Fortune Star BVI Ltd.	5.00%	05/18/2026	USD	1,326	749,190	0.1
	Melco Resorts Finance Ltd.	5.38%	12/04/2029		1,000	785,625	0.2
	Melco Resorts Finance Ltd.	5.63%	07/17/2027		625	512,500	0.1
	Melco Resorts Finance Ltd.	5.75%	07/21/2028		600	489,000	0.1
	MGM China Holdings Ltd.	4.75%	02/01/2027		2,812	2,461,344	0.5
	Studio City Co., Ltd.	7.00%	02/15/2027		776	708,585	0.1
	Wynn Macau Ltd.	5.50%	01/15/2026		2,376	2,138,400	0.4
						8,618,772	1.6
CONSUMER NON-CYCLICAL							
	Japfa Comfeed Indonesia Tbk PT	5.38%	03/23/2026		2,115	1,802,112	0.3
ENERGY							
	Azure Power Energy Ltd.	3.58%	08/19/2026		535	401,278	0.1
	Greenko Investment Co.	4.88%	08/16/2023		500	486,500	0.1
	Greenko Solar Mauritius Ltd.	5.95%	07/29/2026		1,640	1,467,800	0.3
	Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025		890	823,250	0.1
	Medco Bell Pte Ltd.	6.38%	01/30/2027		1,134	992,250	0.2
	Medco Platinum Road Pte Ltd.	6.75%	01/30/2025		889	862,219	0.2
	ReNew Power Pvt Ltd.	5.88%	03/05/2027		3,765	3,602,164	0.6
						8,635,461	1.6
OTHER INDUSTRIAL							
	Li & Fung Ltd.	4.50%	08/18/2025		1,102	935,529	0.2
TECHNOLOGY							
	CA Magnum Holdings	5.38%	10/31/2026		2,035	1,790,800	0.3
	Lenovo Group Ltd.	5.88%	04/24/2025		1,540	1,501,269	0.3
						3,292,069	0.6
TRANSPORTATION - SERVICES							
	CAR, Inc.	9.75%	03/31/2024		1,319	1,107,960	0.2
	eHi Car Services Ltd.	7.75%	11/14/2024		925	499,500	0.1
	ICTSI Treasury BV	3.50%	11/16/2031		1,950	1,492,725	0.3
	ICTSI Treasury BV	5.88%	09/17/2025		1,200	1,172,850	0.2
	International Container Terminal Services, Inc.	4.75%	06/17/2030		910	785,899	0.1
	JSW Infrastructure Ltd.	4.95%	01/21/2029		1,600	1,342,800	0.3
	Royal Capital BV(a)	4.88%	05/05/2024		1,855	1,766,794	0.3
						8,168,528	1.5
						51,045,693	9.3
FINANCIAL INSTITUTIONS							
BANKING							
	Axis Bank Ltd/Gift City(a)	4.10%	09/08/2026		965	834,725	0.2
	Bank Negara Indonesia Persero Tbk PT	3.75%	03/30/2026		943	851,161	0.2
	Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025		909	813,655	0.2
	HDFC Bank Ltd.(a)	3.70%	08/25/2026		2,000	1,730,000	0.3

		Rate	Date	Principal (000)	Value (USD)	Net Assets %
	Kasikornbank PCL/Hong Kong(a)	4.00%	02/10/2171	USD 1,595	$ 1,297,233	0.2%
	Krung Thai Bank PCL/Cayman Islands(a)	4.40%	03/25/2026	4,450	3,833,397	0.7
	Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025	921	775,540	0.1
					10,135,711	1.9
BROKERAGE						
	China Cinda Asset Management Co., Ltd.(a)	4.40%	11/03/2171	4,564	4,039,140	0.7
REITs						
	Agile Group Holdings Ltd.	5.50%	05/17/2026	2,025	769,500	0.2
	Central China Real Estate Ltd.	7.25%	08/13/2024	1,340	174,200	0.0
	Central China Real Estate Ltd.	7.65%	08/27/2023	1,000	160,000	0.0
	Central China Real Estate Ltd.	7.90%	11/07/2023	2,922	452,910	0.1
	China Aoyuan Group Ltd.(c)	6.20%	03/24/2026	3,740	168,300	0.0
	China Evergrande Group(c)	7.50%	06/28/2023	3,077	169,235	0.0
	China Evergrande Group(c)	11.50%	01/22/2023	341	18,819	0.0
	China Evergrande Group(c)	12.00%	01/22/2024	567	31,185	0.0
	China SCE Group Holdings Ltd.	5.95%	09/29/2024	2,355	565,200	0.1
	China SCE Group Holdings Ltd.	6.00%	02/04/2026	885	185,850	0.0
	China SCE Group Holdings Ltd.	7.00%	05/02/2025	500	110,000	0.0
	China SCE Group Holdings Ltd.	7.38%	04/09/2024	2,120	589,360	0.1
	CIFI Holdings Group Co., Ltd.(c)	4.38%	04/12/2027	680	108,800	0.0
	CIFI Holdings Group Co., Ltd.(c)	4.45%	08/17/2026	1,000	160,000	0.0
	CIFI Holdings Group Co., Ltd.(c)	6.55%	03/28/2024	1,477	243,705	0.1
	Country Garden Holdings Co., Ltd.	2.70%	07/12/2026	2,595	1,154,775	0.2
	Country Garden Holdings Co., Ltd.	3.13%	10/22/2025	200	94,000	0.0
	Country Garden Holdings Co., Ltd.	6.50%	04/08/2024	1,560	873,892	0.2
	Country Garden Holdings Co., Ltd.	7.25%	04/08/2026	460	213,946	0.1
	Fantasia Holdings Group Co., Ltd.(c)	7.95%	12/31/2022	1,680	128,352	0.0
	Fantasia Holdings Group Co., Ltd.(c)	10.88%	01/09/2023	900	65,250	0.0
	Fantasia Holdings Group Co., Ltd.(c)	12.25%	12/31/2022	400	22,000	0.0
	Fantasia Holdings Group Co., Ltd.(d)	15.00%	12/18/2021	7,151	393,305	0.1
	Greentown China Holdings Ltd.	5.65%	07/13/2025	1,635	1,381,575	0.3
	Jababeka International BV	6.50%	10/05/2023	2,195	1,295,462	0.2
	JGC Ventures Pte Ltd.(e)	0.00%	06/30/2025	20	8,091	0.0
	JGC Ventures Pte Ltd.(e)	3.00%	06/30/2025	1,018	407,058	0.1
	Kaisa Group Holdings Ltd.(c)	9.38%	06/30/2024	2,085	213,713	0.1
	Kaisa Group Holdings Ltd.(c)	11.25%	04/16/2025	1,200	123,000	0.0
	Kaisa Group Holdings Ltd.(c)	11.50%	01/30/2023	5,315	544,787	0.1
	Kaisa Group Holdings Ltd.(c)	11.70%	11/11/2025	800	82,000	0.0
	KWG Group Holdings Ltd.	5.88%	11/10/2024	2,238	492,360	0.1
	KWG Group Holdings Ltd.	5.95%	08/10/2025	2,048	419,840	0.1
	LMIRT Capital Pte Ltd.	7.50%	02/09/2026	2,457	1,449,323	0.3
	Logan Group Co., Ltd.(c)	6.50%	07/16/2023	2,200	264,000	0.1
	Logan Group Co., Ltd.(c)	6.90%	06/09/2024	1,480	177,600	0.0
	Modernland Overseas Pte Ltd.(e)	3.00%	04/30/2027	1,440	616,106	0.1
	Modernland Overseas Pte Ltd., Series 2(e)	3.00%	04/30/2027	38	16,248	0.0
	New Metro Global Ltd.	4.63%	10/15/2025	465	267,375	0.1
	NWD MTN Ltd.	4.13%	07/18/2029	1,105	798,263	0.2
	NWD MTN Ltd.	4.50%	05/19/2030	831	589,906	0.1
	Pakuwon Jati TBK PT	4.88%	04/29/2028	2,011	1,765,030	0.3
	Powerlong Real Estate Holdings Ltd.	6.25%	08/10/2024	2,170	317,769	0.1
	RKPF Overseas 2019 A Ltd.	5.90%	03/05/2025	1,100	608,300	0.1
	RKPF Overseas 2019 A Ltd.	6.00%	09/04/2025	735	415,275	0.1
	RKPF Overseas 2020 A Ltd.	5.20%	01/12/2026	2,870	1,463,700	0.3
	Ronshine China Holdings Ltd.(c)	7.35%	12/15/2023	4,290	128,700	0.0
	Ronshine China Holdings Ltd.(c)	8.10%	06/09/2023	800	24,000	0.0
	Scenery Journey Ltd.(c)	11.50%	10/24/2023	4,785	263,175	0.1
	Seazen Group Ltd.	4.45%	07/13/2025	748	431,876	0.1
	Seazen Group Ltd.	6.00%	08/12/2024	1,660	1,087,300	0.2
	Shimao Group Holdings Ltd.(c)	3.45%	01/11/2031	310	34,100	0.0
	Shimao Group Holdings Ltd.(c)	3.98%	09/16/2023	492	59,040	0.0
	Shimao Group Holdings Ltd.(c)	5.20%	01/30/2025	1,533	176,295	0.0
	Shimao Group Holdings Ltd.(c)	5.20%	01/16/2027	630	72,450	0.0
	Shimao Group Holdings Ltd.(c)	5.60%	07/15/2026	729	83,835	0.0
	Shimao Group Holdings Ltd.(c)	6.13%	02/21/2024	700	82,250	0.0
	Sunac China Holdings Ltd.(c)	5.95%	04/26/2024	1,792	206,080	0.0
	Sunac China Holdings Ltd.(c)	6.65%	08/03/2024	2,200	253,000	0.1
	Sunac China Holdings Ltd.(c)	7.00%	07/09/2025	900	101,250	0.0
	Times China Holdings Ltd.	5.55%	06/04/2024	1,490	126,650	0.0
	Times China Holdings Ltd.	6.75%	07/08/2025	2,295	195,075	0.0
	Wanda Properties Overseas Ltd.	6.95%	12/05/2022	620	613,676	0.1
	Yango Justice International Ltd.(c)	7.50%	04/15/2024	3,050	15,250	0.0
	Yango Justice International Ltd.(c)	9.25%	04/15/2023	2,570	12,850	0.0
	Yanlord Land HK Co., Ltd.	6.80%	02/27/2024	680	591,600	0.1
	Yuzhou Group Holdings Co Ltd.(c)	6.00%	10/25/2023	3,629	181,450	0.0
	Yuzhou Group Holdings Co., Ltd.(c)	7.70%	02/20/2025	4,274	213,700	0.0
	Yuzhou Properties Co., Ltd.(c)	8.50%	02/26/2024	1,305	65,250	0.0

		Rate	Date	Principal (000)	Value (USD)	Net Assets %
	Zhenro Properties Group Ltd.(c)	7.10%	09/10/2024	USD 5,267	$ 131,675	0.0%
	Zhenro Properties Group Ltd.(c)	8.30%	09/15/2023	3,233	80,825	0.0
	Zhenro Properties Group Ltd.(c)	9.15%	05/06/2023	779	19,475	0.0
					25,820,192	4.7
					39,995,043	7.3
UTILITY						
ELECTRIC						
	ACEN Finance Ltd.(a)	4.00%	03/08/2171	523	327,032	0.1
	Adani Green Energy Ltd.	4.38%	09/08/2024	5,307	4,749,765	0.8
	India Clean Energy Holdings	4.50%	04/18/2027	2,695	2,102,100	0.4
	JSW Hydro Energy Ltd.	4.13%	05/18/2031	1,619	1,371,333	0.2
	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	1,784	1,661,127	0.3
					10,211,357	1.8
NATURAL GAS						
	China Oil & Gas Group Ltd.	4.70%	06/30/2026	2,716	2,122,384	0.4
					12,333,741	2.2
					103,374,477	18.8
QUASI-SOVEREIGNS						
QUASI-SOVEREIGN BONDS						
CHINA						
	Avi Funding Co., Ltd.	3.80%	09/16/2025	4,165	4,026,957	0.7
	China Huadian Overseas Development Management Co., Ltd.(a)	4.00%	05/29/2024	2,600	2,509,000	0.5
	Chinalco Capital Holdings Ltd.(a)	4.10%	09/11/2024	8,178	7,850,880	1.4
	CNAC HK Finbridge Co., Ltd.	3.88%	06/19/2029	3,440	3,011,032	0.6
	CNAC HK Finbridge Co., Ltd.	5.13%	03/14/2028	4,855	4,610,126	0.8
	CNRC Capitale Ltd.(a)	8.89%	12/02/2022	3,940	3,940,000	0.7
	King Power Capital Ltd.	5.63%	11/03/2024	1,000	1,003,625	0.2
	Minmetals Bounteous Finance BVI Ltd.(a)	3.38%	09/03/2024	2,200	2,079,000	0.4
	Sinopec Group Overseas Development 2018 Ltd.	3.10%	01/08/2051	2,800	1,844,500	0.3
	State Grid Europe Development 2014 PLC	3.13%	04/07/2025	3,935	3,765,972	0.7
	Sunny Express Enterprises Corp.	2.95%	03/01/2027	1,800	1,671,138	0.3
	Sunny Express Enterprises Corp.	3.13%	04/23/2030	2,811	2,456,842	0.4
					38,769,072	7.0
HONG KONG						
	Airport Authority(a)	2.40%	03/08/2028	10,663	9,036,892	1.6
	Airport Authority	3.50%	01/12/2062	592	432,095	0.1
					9,468,987	1.7
INDONESIA						
	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	365	356,828	0.1
	Indonesia Asahan Aluminium Persero PT	5.45%	05/15/2030	792	741,906	0.1
	Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	746	610,788	0.1
	Indonesia Asahan Aluminium Persero PT	6.53%	11/15/2028	2,650	2,652,981	0.5
	Majapahit Holding BV	7.88%	06/29/2037	2,360	2,617,092	0.5
	Pertamina Persero PT	4.18%	01/21/2050	1,100	852,621	0.1
	Pertamina Persero PT	6.50%	05/27/2041	3,070	3,146,750	0.6
					10,978,966	2.0
MALAYSIA						
	Petronas Capital Ltd.	3.40%	04/28/2061	405	285,217	0.1
PHILIPPINES						
	Development Bank of the Philippines	2.38%	03/11/2031	5,215	3,885,175	0.7
SOUTH KOREA						
	Korea Development Bank (The)	3.13%	06/07/2025	417	396,088	0.1
	Korea Development Bank (The)	4.00%	09/08/2025	6,251	6,058,344	1.1
	Korea National Oil Corp.	1.75%	04/18/2025	366	334,487	0.1
	Korea National Oil Corp.	3.25%	10/01/2025	214	201,334	0.0
					6,990,253	1.3
					70,377,670	12.8
GOVERNMENTS - TREASURIES						
INDONESIA						
	Indonesia Government International Bond	3.35%	03/12/2071	405	271,901	0.0
	Indonesia Government International Bond	4.45%	04/15/2070	355	293,357	0.1
					565,258	0.1
SOUTH KOREA						
	Export-Import Bank of Korea	2.88%	01/21/2025	230	219,613	0.0
	Korea Electric Power Corp.	1.13%	06/15/2025	400	359,950	0.1
	Korea Hydro & Nuclear Power Co., Ltd.	1.25%	04/27/2026	372	328,774	0.1
					908,337	0.2

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
UNITED STATES					
U.S. Treasury Bonds	6.25%	08/15/2023	USD 8,200	$ 8,285,844	1.5%
U.S. Treasury Bonds	7.13%	02/15/2023	21,135	21,217,558	3.8
				29,503,402	5.3
				30,976,997	5.6
GOVERNMENTS - SOVEREIGN AGENCIES					
SOUTH KOREA					
Korea Electric Power Corp.	3.63%	06/14/2025	2,800	2,682,120	0.5
Korea Electric Power Corp.	5.38%	04/06/2026	2,400	2,409,240	0.4
				5,091,360	0.9
EMERGING MARKETS - SOVEREIGNS					
SRI LANKA					
Sri Lanka Government International Bond(c)	5.75%	04/18/2023	2,720	821,610	0.2
Sri Lanka Government International Bond(c)	6.20%	05/11/2027	2,160	659,038	0.1
Sri Lanka Government International Bond(c)	7.55%	03/28/2030	248	74,446	0.0
				1,555,094	0.3
PAKISTAN					
Pakistan Government International Bond	6.00%	04/08/2026	389	159,533	0.0
				159,533	0.0
				1,714,627	0.3
CORPORATE BONDS					
CAYMAN ISLANDS					
AAC Technologies Holdings, Inc.	3.00%	11/27/2024	492	428,849	0.1
GOVERNMENTS - SOVEREIGN BONDS					
INDONESIA					
Indonesia Government International Bond	3.20%	09/23/2061	210	142,823	0.0
				490,024,784	89.0
OTHER TRANSFERABLE SECURITIES					
EMERGING MARKETS - SOVEREIGNS					
PAKISTAN					
Pakistan Government International Bond	7.38%	04/08/2031	671	242,097	0.1
Total Investments					
(cost $633,020,217)				$490,266,881	89.1%
Time Deposits					
BBH, Grand Cayman(f)	3.80 %	–		67	0.0
BNP Paribas, Paris(f)	2.57 %	–		19,238	0.0
DBS Bank, Singapore(f)	3.18 %	–		52,238,113	9.5
HSBC, Paris(f)	0.73 %	–		5	0.0
SMBC, London(f)	1.92 %	–		24	0.0
Total Time Deposits				52,257,447	9.5
Other assets less liabilities				7,584,950	1.4
Net Assets				$550,109,278	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
U.S. 10 Yr Ultra Futures	03/22/2023	42	$ 5,001,148	$ 5,025,562	$ 24,414
U.S. Long Bond (CBT) Futures	03/22/2023	188	23,965,328	23,876,000	(89,328)
U.S. T-Note 2 Yr (CBT) Futures	03/31/2023	30	6,145,055	6,160,781	15,726
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	15	1,697,156	1,702,500	5,344
U.S. Ultra Bond (CBT) Futures	03/22/2023	138	18,924,281	18,806,812	(117,469)
Short					
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	2	215,938	217,141	(1,203)
					$ (162,516)
				Appreciation	$ 45,484
				Depreciation	$ (208,000)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Barclays Bank PLC	EUR	517	USD	517	12/08/2022	$ (20,847)
Brown Brothers Harriman & Co.+	CAD	1,302	USD	958	12/05/2022	(9,929)
Brown Brothers Harriman & Co.+	GBP	1,291	USD	1,487	12/05/2022	(68,597)
Brown Brothers Harriman & Co.+	NZD	4,669	USD	2,749	12/05/2022	(193,340)
Brown Brothers Harriman & Co.+	SGD	5,455	USD	3,868	12/05/2022	(140,889)
Brown Brothers Harriman & Co.+	USD	1,009	CAD	1,338	12/05/2022	(14,173)
Brown Brothers Harriman & Co.+	USD	961	CAD	1,306	12/05/2022	10,077
Brown Brothers Harriman & Co.+	USD	18	GBP	15	12/05/2022	(2)
Brown Brothers Harriman & Co.+	USD	2,923	GBP	2,502	12/05/2022	93,318
Brown Brothers Harriman & Co.+	USD	5,709	NZD	9,504	12/05/2022	280,173
Brown Brothers Harriman & Co.+	USD	7,969	SGD	11,082	12/05/2022	175,319
Brown Brothers Harriman & Co.+	EUR	12	USD	13	12/27/2022	(154)
Brown Brothers Harriman & Co.+	USD	15	EUR	15	12/27/2022	(56)
Brown Brothers Harriman & Co.+	USD	1,215	EUR	1,182	12/27/2022	17,642
Brown Brothers Harriman & Co.+	AUD	135	USD	90	12/28/2022	(2,101)
Brown Brothers Harriman & Co.+	USD	6,994	AUD	10,547	12/28/2022	173,869
						$ 300,310
					Appreciation	$ 750,398
					Depreciation	$ (450,088)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Buy Contracts						
Morgan Stanley & Co., LLC/(INTRCONX)	iTraxxx Xover Series 38, 5 Year Index	12/20/2027	USD	21,230	$ 350,179	$ (243,829)

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(c) Defaulted.

(d) Defaulted matured security.

(e) Pay-In-Kind Payments (PIK).

(f) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
EUR – Euro
GBP – Great British Pound
NZD – New Zealand Dollar
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

CBT – Chicago Board of Trade
INTRCONX – Inter-Continental Exchange
REIT – Real Estate Investment Trust

See notes to financial statements.

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
GOVERNMENTS - TREASURIES						
UNITED STATES						
U.S. Treasury Bonds(a) (b)	2.25%	05/15/2041	USD	1,455	$ 1,110,420	1.1%
U.S. Treasury Bonds(a)	6.00%	02/15/2026		8,283	8,733,810	8.6
U.S. Treasury Bonds	6.38%	08/15/2027		567	624,519	0.6
U.S. Treasury Bonds(a)	6.50%	11/15/2026		4,908	5,339,316	5.3
U.S. Treasury Bonds(a)	6.75%	08/15/2026		7,832	8,542,211	8.4
U.S. Treasury Notes	4.13%	10/31/2027		982	993,047	1.0
U.S. Treasury Notes	1.88%	02/15/2032		2,586	2,218,364	2.2
U.S. Treasury Notes	2.63%	05/31/2027		1,815	1,720,659	1.7
U.S. Treasury Notes	2.75%	08/15/2032		545	502,947	0.5
U.S. Treasury Notes	2.88%	05/15/2032		3,961	3,698,584	3.6
U.S. Treasury Notes	4.13%	11/15/2032		722	747,684	0.7
					34,231,561	33.7
CORPORATES - NON-INVESTMENT GRADE						
INDUSTRIAL						
BASIC						
Advanced Drainage Systems, Inc.	5.00%	09/30/2027		19	17,706	0.0
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028		11	9,087	0.0
ASP Unifrax Holdings, Inc.	7.50%	09/30/2029		9	6,017	0.0
Avient Corp.	5.75%	05/15/2025		38	37,135	0.0
Cleveland-Cliffs, Inc.	4.63%	03/01/2029		20	17,548	0.0
Constellium SE	4.25%	02/15/2026	EUR	160	160,602	0.2
Element Solutions, Inc.	3.88%	09/01/2028	USD	46	39,356	0.0
FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027		72	66,146	0.1
FMG Resources (August 2006) Pty Ltd.	6.13%	04/15/2032		110	100,547	0.1
Glatfelter Corp.	4.75%	11/15/2029		47	30,663	0.0
Graphic Packaging International LLC	4.75%	07/15/2027		46	42,910	0.0
Hecla Mining Co.	7.25%	02/15/2028		176	172,777	0.2
Illuminate Buyer LLC/Illuminate Holdings IV, Inc.	9.00%	07/01/2028		4	3,318	0.0
Intelligent Packaging Ltd. Finco, Inc./Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028		63	51,266	0.1
Kleopatra Finco SARL.	4.25%	03/01/2026	EUR	100	86,754	0.1
Valvoline, Inc.	3.63%	06/15/2031	USD	300	244,375	0.2
Valvoline, Inc.	4.25%	02/15/2030		47	45,721	0.1
Vibrantz Technologies, Inc.	9.00%	02/15/2030		115	86,261	0.1
WR Grace Holdings LLC	4.88%	06/15/2027		66	59,131	0.1
					1,277,320	1.3
CAPITAL GOODS						
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	4.00%	09/01/2029		300	239,922	0.2
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025		300	289,638	0.3
Ball Corp.	2.88%	08/15/2030		300	243,704	0.3
Bombardier, Inc.	7.50%	03/15/2025		41	41,054	0.1
Bombardier, Inc.	7.88%	04/15/2027		34	33,459	0.0
Clean Harbors, Inc.	4.88%	07/15/2027		132	124,229	0.1
Clean Harbors, Inc.	5.13%	07/15/2029		45	41,457	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027		87	82,771	0.1
Gates Global LLC/Gates Corp.	6.25%	01/15/2026		147	141,739	0.2
GFL Environmental, Inc.	4.75%	06/15/2029		38	33,355	0.0
Griffon Corp.	5.75%	03/01/2028		10	9,301	0.0
JELD-WEN, Inc.	4.63%	12/15/2025		9	7,627	0.0
LSB Industries, Inc.	6.25%	10/15/2028		34	31,750	0.0
Moog, Inc.	4.25%	12/15/2027		12	10,874	0.0
OI European Group BV	3.13%	11/15/2024	EUR	325	329,732	0.3
Renk AG/Frankfurt am Main	5.75%	07/15/2025		100	93,860	0.1
SPX FLOW, Inc.	8.75%	04/01/2030	USD	49	40,550	0.1
Summit Materials LLC/Summit Materials Finance Corp.	5.25%	01/15/2029		22	20,309	0.0
Triumph Group, Inc.	6.25%	09/15/2024		41	38,979	0.0
Triumph Group, Inc.	7.75%	08/15/2025		13	11,259	0.0
Triumph Group, Inc.	8.88%	06/01/2024		308	317,126	0.3
WESCO Distribution, Inc.	7.13%	06/15/2025		20	20,251	0.0
WESCO Distribution, Inc.	7.25%	06/15/2028		13	13,177	0.0
					2,216,123	2.2
COMMUNICATIONS - MEDIA						
Advantage Sales & Marketing, Inc.	6.50%	11/15/2028		116	90,852	0.1
Altice Financing SA.	5.75%	08/15/2029		206	168,263	0.2
AMC Networks, Inc.	4.25%	02/15/2029		111	82,729	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031		300	244,978	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030		52	43,809	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033		186	147,620	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026		26	25,189	0.0

	Rate	Date		Principal (000)		Value (USD)	Net Assets %
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	USD	51	$	44,332	0.1%
DISH DBS Corp.	5.25%	12/01/2026		50		42,919	0.0
DISH DBS Corp.	5.75%	12/01/2028		39		31,780	0.0
DISH DBS Corp.	7.75%	07/01/2026		78		65,150	0.1
iHeartCommunications, Inc.	6.38%	05/01/2026		3		3,153	0.0
Lamar Media Corp.	4.88%	01/15/2029		8		7,440	0.0
McGraw-Hill Education, Inc.	5.75%	08/01/2028		137		121,759	0.1
National CineMedia LLC	5.88%	04/15/2028		84		30,032	0.0
Outfront Media Capital LLC/Outfront Media Capital Corp.	4.63%	03/15/2030		35		29,539	0.0
Sinclair Television Group, Inc.	5.50%	03/01/2030		349		267,081	0.3
Sirius XM Radio, Inc.	4.00%	07/15/2028		73		64,510	0.1
Sirius XM Radio, Inc.	5.50%	07/01/2029		3		2,797	0.0
TEGNA, Inc.	5.00%	09/15/2029		135		126,683	0.1
Univision Communications, Inc.	5.13%	02/15/2025		15		14,558	0.0
Univision Communications, Inc.	6.63%	06/01/2027		33		32,352	0.0
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028		300		254,675	0.3
Ziggo Bond Co. BV	5.13%	02/28/2030		230		186,501	0.2
						2,128,701	2.1
COMMUNICATIONS - TELECOMMUNICATIONS							
Consolidated Communications, Inc.	6.50%	10/01/2028		86		70,751	0.1
Embarq Corp.	8.00%	06/01/2036		263		111,748	0.1
Hughes Satellite Systems Corp.	6.63%	08/01/2026		9		8,395	0.0
Kaixo Bondco Telecom SA	5.13%	09/30/2029	EUR	114		101,545	0.1
Telecom Italia Capital SA	7.72%	06/04/2038	USD	3		2,539	0.0
Zayo Group Holdings, Inc.	6.13%	03/01/2028		44		23,887	0.0
						318,865	0.3
CONSUMER CYCLICAL - AUTOMOTIVE							
Allison Transmission, Inc.	5.88%	06/01/2029		8		7,614	0.0
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR	100		98,086	0.1
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	USD	13		12,855	0.0
Ford Motor Co.	6.10%	08/19/2032		157		150,682	0.2
IHO Verwaltungs GmbH(c)	3.63%	05/15/2025	EUR	100		97,612	0.1
IHO Verwaltungs GmbH(c)	3.75%	09/15/2026		320		296,598	0.3
Jaguar Land Rover Automotive PLC	5.88%	11/15/2024		220		221,408	0.2
Mclaren Finance PLC	7.50%	08/01/2026	USD	206		166,895	0.2
PM General Purchaser LLC	9.50%	10/01/2028		38		33,239	0.0
						1,084,989	1.1
CONSUMER CYCLICAL - ENTERTAINMENT							
Boyne USA, Inc.	4.75%	05/15/2029		33		29,366	0.0
Carnival Corp.	4.00%	08/01/2028		67		55,777	0.1
Carnival Corp.	5.75%	03/01/2027		137		101,637	0.1
Carnival Corp.	9.88%	08/01/2027		31		30,206	0.0
Carnival Corp.	10.50%	02/01/2026		300		303,000	0.3
Cedar Fair LP	5.25%	07/15/2029		3		2,648	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op	5.50%	05/01/2025		507		505,290	0.5
Lindblad Expeditions LLC	6.75%	02/15/2027		28		25,903	0.0
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027		103		84,460	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026		82		71,135	0.1
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025		122		130,540	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025		130		133,176	0.2
Vail Resorts, Inc.	6.25%	05/15/2025		329		330,294	0.3
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029		31		25,109	0.0
VOC Escrow Ltd.	5.00%	02/15/2028		54		46,530	0.1
						1,875,071	1.9
CONSUMER CYCLICAL - OTHER							
Adams Homes, Inc.	7.50%	02/15/2025		49		40,877	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030		16		12,611	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027		432		385,881	0.4
Caesars Entertainment, Inc.	4.63%	10/15/2029		47		39,543	0.0
Empire Communities Corp.	7.00%	12/15/2025		10		8,816	0.0
Everi Holdings, Inc.	5.00%	07/15/2029		15		13,056	0.0
Five Point Operating Co. LP/Five Point Capital Corp.	7.88%	11/15/2025		60		51,019	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031		50		41,226	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029		98		84,885	0.1
Installed Building Products, Inc.	5.75%	02/01/2028		10		8,765	0.0
Marriott Ownership Resorts, Inc.	6.13%	09/15/2025		27		26,807	0.0
Premier Entertainment Sub LLC/ Premier Entertainment Finance Corp.	5.63%	09/01/2029		2		1,600	0.0
Samsonite Finco SARL	3.50%	05/15/2026	EUR	118		112,746	0.1

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
Shea Homes LP / Shea Homes Funding Corp.	4.75%	02/15/2028	USD 65	$ 56,123	0.1%
Standard Industries, Inc./NJ	4.38%	07/15/2030	45	36,891	0.0
Sugarhouse HSP Gaming Prop Mezz LP/ Sugarhouse HSP Gaming Finance Corp.	5.88%	05/15/2025	37	34,852	0.0
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	79	75,671	0.1
Travel + Leisure Co.	6.63%	07/31/2026	349	342,515	0.3
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	3	2,779	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029	66	57,399	0.1
				1,434,062	1.4
CONSUMER CYCLICAL - RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	47	42,019	0.1
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	34	33,962	0.0
				75,981	0.1
CONSUMER CYCLICAL - RETAILERS					
Arko Corp.	5.13%	11/15/2029	66	53,000	0.1
Asbury Automotive Group, Inc.	5.00%	02/15/2032	24	20,296	0.0
Bath & Body Works, Inc.	5.25%	02/01/2028	14	12,986	0.0
Bath & Body Works, Inc.	6.63%	10/01/2030	300	281,216	0.3
Bath & Body Works, Inc.	6.75%	07/01/2036	35	30,734	0.0
Bath & Body Works, Inc.	6.88%	11/01/2035	40	36,194	0.0
Bath & Body Works, Inc.	6.95%	03/01/2033	4	3,471	0.0
Bath & Body Works, Inc.	7.50%	06/15/2029	14	14,044	0.0
FirstCash, Inc.	4.63%	09/01/2028	33	29,187	0.0
FirstCash, Inc.	5.63%	01/01/2030	90	81,827	0.1
Foundation Building Materials, Inc.	6.00%	03/01/2029	27	20,229	0.0
Gap, Inc. (The)	3.63%	10/01/2029	3	2,303	0.0
Hanesbrands, Inc.	4.63%	05/15/2024	300	289,922	0.3
Kontoor Brands, Inc.	4.13%	11/15/2029	62	51,267	0.1
LBM Acquisition LLC	6.25%	01/15/2029	15	10,309	0.0
Michaels Cos, Inc. (The)	5.25%	05/01/2028	49	36,085	0.0
Michaels Cos, Inc. (The)	7.88%	05/01/2029	104	61,481	0.1
Penske Automotive Group, Inc.	3.50%	09/01/2025	45	42,798	0.0
Rite Aid Corp.	7.50%	07/01/2025	42	31,083	0.0
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	65	54,390	0.1
SRS Distribution, Inc.	6.13%	07/01/2029	14	11,619	0.0
Staples, Inc.	7.50%	04/15/2026	104	92,760	0.1
TPro Acquisition Corp.	11.00%	10/15/2024	46	45,975	0.1
William Carter Co. (The)	5.63%	03/15/2027	300	289,068	0.3
				1,602,244	1.6
CONSUMER NON-CYCLICAL					
Acadia Healthcare Co., Inc.	5.50%	07/01/2028	41	38,631	0.0
AdaptHealth LLC	4.63%	08/01/2029	47	39,532	0.0
AdaptHealth LLC	5.13%	03/01/2030	19	16,264	0.0
AdaptHealth LLC	6.13%	08/01/2028	25	23,077	0.0
Bausch Health Americas, Inc.	8.50%	01/31/2027	59	29,022	0.0
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	9	8,044	0.0
Darling Ingredients, Inc.	6.00%	06/15/2030	43	42,126	0.1
Emergent BioSolutions, Inc.	3.88%	08/15/2028	14	6,300	0.0
Garden Spinco Corp.	8.63%	07/20/2030	50	53,427	0.1
Grifols SA	3.20%	05/01/2025	EUR 434	413,470	0.4
IQVIA, Inc.	5.00%	05/15/2027	USD 300	288,979	0.3
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026	74	67,503	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	300	249,209	0.3
Legacy LifePoint Health LLC	4.38%	02/15/2027	23	19,268	0.0
LifePoint Health, Inc.	5.38%	01/15/2029	300	174,932	0.2
Medline Borrower LP	3.88%	04/01/2029	40	34,384	0.0
Medline Borrower LP	5.25%	10/01/2029	86	70,107	0.1
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029	26	21,861	0.0
ModivCare, Inc.	5.88%	11/15/2025	19	17,574	0.0
Option Care Health, Inc.	4.38%	10/31/2029	85	72,468	0.1
Post Holdings, Inc.	4.63%	04/15/2030	105	92,177	0.1
Radiology Partners, Inc.	9.25%	02/01/2028	67	39,723	0.0
RegionalCare Hospital Partners Holdings, Inc./ LifePoint Health, Inc.	9.75%	12/01/2026	125	99,516	0.1
US Acute Care Solutions LLC	6.38%	03/01/2026	43	39,014	0.0
				1,956,608	1.9
ENERGY					
Berry Petroleum Co. LLC	7.00%	02/15/2026	29	27,427	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	309	311,769	0.3
Callon Petroleum Co.	8.00%	08/01/2028	69	68,100	0.1
Citgo Holding, Inc.	9.25%	08/01/2024	31	31,155	0.0
CITGO Petroleum Corp.	7.00%	06/15/2025	37	36,478	0.0
Civitas Resources, Inc.	5.00%	10/15/2026	28	25,792	0.0
CNX Resources Corp.	6.00%	01/15/2029	59	55,497	0.1

		Rate	Date		Principal (000)		Value (USD)	Net Assets %
	Comstock Resources, Inc.	5.88%	01/15/2030	USD	29	$	26,542	0.0%
	Crescent Energy Finance LLC	7.25%	05/01/2026		31		29,924	0.0
	Diamond Foreign Asset Co./Diamond Finance LLC(c)	9.00%	04/22/2027		1		775	0.0
	Diamond Foreign Asset Co./Diamond Finance LLC(c)	9.00%	04/22/2027		1		654	0.0
	Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028		21		20,146	0.0
	EnLink Midstream LLC	5.63%	01/15/2028		71		68,818	0.1
	EQM Midstream Partners LP	4.50%	01/15/2029		6		5,271	0.0
	EQM Midstream Partners LP	4.75%	01/15/2031		12		10,224	0.0
	Genesis Energy LP/Genesis Energy Finance Corp.	5.63%	06/15/2024		51		49,550	0.1
	Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028		150		143,129	0.2
	Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027		222		212,764	0.2
	Global Partners LP/GLP Finance Corp.	6.88%	01/15/2029		41		37,017	0.0
	Gulfport Energy Corp.	8.00%	05/17/2026		17		16,550	0.0
	Hess Midstream Operations LP	5.63%	02/15/2026		138		135,763	0.1
	Hilcorp Energy I LP/Hilcorp Finance Co.	6.00%	02/01/2031		224		205,709	0.2
	ITT Holdings LLC	6.50%	08/01/2029		72		61,831	0.1
	Nabors Industries Ltd.	7.25%	01/15/2026		40		38,428	0.0
	Nabors Industries Ltd.	7.50%	01/15/2028		50		45,702	0.1
	Nabors Industries, Inc.	7.38%	05/15/2027		49		47,818	0.1
	New Fortress Energy, Inc.	6.75%	09/15/2025		26		25,382	0.0
	NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026		109		98,356	0.1
	Occidental Petroleum Corp.	5.88%	09/01/2025		23		23,218	0.0
	Occidental Petroleum Corp.	8.50%	07/15/2027		18		19,610	0.0
	Occidental Petroleum Corp.	8.88%	07/15/2030		18		20,601	0.0
	PDC Energy, Inc.	6.13%	09/15/2024		20		19,831	0.0
	Summit Midstream Holdings LLC/Summit Midstream Finance Corp.	8.50%	10/15/2026		43		41,393	0.1
	Sunnova Energy Corp.	5.88%	09/01/2026		62		55,477	0.1
	Sunoco LP/Sunoco Finance Corp.	5.88%	03/15/2028		39		37,458	0.0
	Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027		5		4,952	0.0
	Transocean Guardian Ltd.	5.88%	01/15/2024		163		159,183	0.2
	Transocean Pontus Ltd.	6.13%	08/01/2025		17		16,895	0.0
	Venture Global Calcasieu Pass LLC	4.13%	08/15/2031		38		32,784	0.0
							2,267,973	2.2
OTHER INDUSTRIAL								
	Interface, Inc.	5.50%	12/01/2028		23		18,708	0.0
SERVICES								
	Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026		35		33,261	0.0
	Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027		68		61,345	0.1
	ANGI Group LLC	3.88%	08/15/2028		37		27,803	0.0
	APX Group, Inc.	5.75%	07/15/2029		103		87,750	0.1
	APX Group, Inc.	6.75%	02/15/2027		34		33,712	0.0
	Aramark Services, Inc.	6.38%	05/01/2025		55		54,876	0.1
	Cars.com, Inc.	6.38%	11/01/2028		51		44,935	0.0
	Garda World Security Corp.	9.50%	11/01/2027		50		46,329	0.0
	Millennium Escrow Corp.	6.63%	08/01/2026		105		75,557	0.1
	MoneyGram International, Inc.	5.38%	08/01/2026		55		55,551	0.1
	MPH Acquisition Holdings LLC	5.75%	11/01/2028		387		276,054	0.3
	Neptune Bidco US, Inc.	9.29%	04/15/2029		99		95,330	0.1
	Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027		327		287,722	0.3
	Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25%	04/15/2024		3		2,973	0.0
	Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028		106		98,925	0.1
	Sabre GLBL, Inc.	11.25%	12/15/2027		193		197,907	0.2
	Service Corp. International/US	3.38%	08/15/2030		36		29,969	0.0
	TripAdvisor, Inc.	7.00%	07/15/2025		26		25,786	0.0
	WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026		29		27,212	0.0
	ZipRecruiter, Inc.	5.00%	01/15/2030		119		97,249	0.1
							1,660,246	1.6
TECHNOLOGY								
	Avaya, Inc.	6.13%	09/15/2028		77		33,962	0.0
	Boxer Parent Co., Inc.	6.50%	10/02/2025	EUR	100		99,404	0.1
	CommScope, Inc.	4.75%	09/01/2029	USD	41		34,527	0.0
	CommScope, Inc.	6.00%	03/01/2026		17		16,389	0.0
	Entegris Escrow Corp.	5.95%	06/15/2030		62		58,370	0.1
	NCR Corp.	5.00%	10/01/2028		300		260,967	0.3
	NortonLifeLock, Inc.	6.75%	09/30/2027		50		50,214	0.1
	NortonLifeLock, Inc.	7.13%	09/30/2030		50		50,400	0.1
	Presidio Holdings, Inc.	4.88%	02/01/2027		7		6,537	0.0
	Presidio Holdings, Inc.	8.25%	02/01/2028		7		6,360	0.0
	Rackspace Technology Global, Inc.	3.50%	02/15/2028		300		205,817	0.2
	Science Applications International Corp.	4.88%	04/01/2028		12		11,055	0.0
	Sensata Technologies, Inc.	3.75%	02/15/2031		300		249,453	0.2
	Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025		138		98,644	0.1
	Virtusa Corp.	7.13%	12/15/2028		22		16,513	0.0
							1,198,612	1.2

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
TRANSPORTATION - AIRLINES						
Air Canada	3.88%	08/15/2026	USD	20	$ 18,299	0.0%
Allegiant Travel Co.	7.25%	08/15/2027		47	45,462	0.0
American Airlines, Inc.	11.75%	07/15/2025		300	333,293	0.3
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026		58	54,537	0.1
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025		95	96,167	0.1
					547,758	0.5
TRANSPORTATION - SERVICES						
AerCap Global Aviation Trust	6.50%	06/15/2045		200	184,857	0.2
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027		34	31,591	0.0
EC Finance PLC	3.00%	10/15/2026	EUR	100	94,895	0.1
Loxam SAS	4.50%	02/15/2027		164	157,852	0.1
PROG Holdings, Inc.	6.00%	11/15/2029	USD	89	77,686	0.1
					546,881	0.5
					20,210,142	19.9
FINANCIAL INSTITUTIONS						
BANKING						
Banco Bilbao Vizcaya Argentaria SA(d)	5.88%	09/24/2023	EUR	200	202,347	0.2
Bread Financial Holdings, Inc.	4.75%	12/15/2024	USD	123	107,388	0.1
Bread Financial Holdings, Inc.	7.00%	01/15/2026		17	14,535	0.0
Credit Suisse Group AG(d)	5.25%	02/11/2027		310	184,063	0.2
Credit Suisse Group AG(d)	6.25%	12/18/2024		200	152,647	0.1
					660,980	0.6
BROKERAGE						
Advisor Group Holdings, Inc.	10.75%	08/01/2027		120	122,240	0.1
Jane Street Group/JSG Finance, Inc.	4.50%	11/15/2029		65	57,172	0.1
NFP Corp.	6.88%	08/15/2028		45	38,067	0.0
NFP Corp.	7.50%	10/01/2030		104	100,020	0.1
					317,499	0.3
FINANCE						
Aircastle Ltd.(d)	5.25%	06/15/2026		63	47,022	0.1
Castlelake Aviation Finance DAC	5.00%	04/15/2027		92	78,577	0.1
Compass Group Diversified Holdings LLC.	5.25%	04/15/2029		48	41,939	0.0
Curo Group Holdings Corp.	7.50%	08/01/2028		90	36,895	0.0
Enova International, Inc.	8.50%	09/01/2024		18	17,303	0.0
Enova International, Inc.	8.50%	09/15/2025		50	46,470	0.1
goeasy Ltd.	5.38%	12/01/2024		82	78,049	0.1
Lincoln Financing SARL	3.63%	04/01/2024	EUR	111	113,553	0.1
					459,808	0.5
INSURANCE						
Acrisure LLC/Acrisure Finance, Inc.	10.13%	08/01/2026	USD	42	41,254	0.1
AmWINS Group, Inc.	4.88%	06/30/2029		30	26,108	0.0
HUB International Ltd.	7.00%	05/01/2026		25	24,716	0.0
					92,078	0.1
OTHER FINANCE						
Intrum AB	3.00%	09/15/2027	EUR	100	80,995	0.1
Intrum AB	4.88%	08/15/2025		105	97,960	0.1
					178,955	0.2
REITs						
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD	46	40,496	0.1
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026		15	14,436	0.0
Diversified Healthcare Trust	9.75%	06/15/2025		39	37,973	0.0
Iron Mountain, Inc.	4.88%	09/15/2027		3	2,822	0.0
Iron Mountain, Inc.	5.00%	07/15/2028		15	13,761	0.0
Iron Mountain, Inc.	5.25%	03/15/2028		43	40,233	0.1
Park Intermediate Holdings LLC/PK Domestic Property LLC/ PK Finance Co-Issuer	4.88%	05/15/2029		29	24,795	0.0
					174,516	0.2
					1,883,836	1.9
UTILITY						
ELECTRIC						
NRG Energy, Inc.	6.63%	01/15/2027		1	1,008	0.0
Vistra Corp.(d)	7.00%	12/15/2026		97	87,105	0.1
Vistra Corp.(d)	8.00%	10/15/2026		112	107,106	0.1
Vistra Operations Co. LLC	5.63%	02/15/2027		3	2,901	0.0
					198,120	0.2

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
NATURAL GAS							
	AmeriGas Partners LP / AmeriGas Finance Corp.	5.88%	08/20/2026	USD	17	$ 16,294	0.0%
OTHER UTILITY							
	Solaris Midstream Holdings LLC	7.63%	04/01/2026		34	33,687	0.0
						248,101	0.2
						22,342,079	22.0
CORPORATES - INVESTMENT GRADE							
FINANCIAL INSTITUTIONS							
BANKING							
	AIB Group PLC	7.58%	10/14/2026		296	298,260	0.3
	Ally Financial, Inc., Series B(d)	4.70%	05/15/2026		140	101,863	0.1
	Banco de Credito del Peru S.A.	3.13%	07/01/2030		89	80,534	0.1
	Banco Santander SA	4.18%	03/24/2028		200	184,296	0.2
	Bank of America Corp.	6.20%	11/10/2028		258	266,754	0.3
	Bank of America Corp., Series X(d)	6.25%	09/05/2024		206	199,115	0.2
	Bank of America Corp., Series Z(d)	6.50%	10/23/2024		25	24,728	0.0
	Bank of Ireland Group PLC	6.25%	09/16/2026		210	208,720	0.2
	Barclays PLC	7.39%	11/02/2028		251	257,734	0.3
	Barclays PLC(d)	8.00%	03/15/2029		260	244,248	0.2
	BBVA Bancomer SA/Texas	5.88%	09/13/2034		200	175,500	0.2
	BNP Paribas SA(d)	4.63%	02/25/2031		366	278,066	0.3
	Capital One Financial Corp.	4.93%	05/10/2028		127	121,916	0.1
	Citigroup, Inc.(d)	3.88%	02/18/2026		60	50,128	0.1
	Citigroup, Inc.(d)	5.95%	01/30/2023		57	56,485	0.1
	Citigroup, Inc., Series T(d)	6.25%	08/15/2026		34	32,978	0.0
	Citigroup, Inc., Series U(d)	5.00%	09/12/2024		110	99,200	0.1
	Citigroup, Inc., Series W(d)	4.00%	12/10/2025		42	36,545	0.0
	Danske Bank A/S	4.30%	04/01/2028		336	305,853	0.3
	Deutsche Bank AG/New York NY	6.12%	07/14/2026		202	198,725	0.2
	Discover Financial Services	6.70%	11/29/2032		118	120,060	0.1
	Dresdner Funding Trust I	8.15%	06/30/2031		100	101,384	0.1
	First-Citizens Bank & Trust Co.	3.93%	06/19/2024		32	31,638	0.0
	Goldman Sachs Group, Inc. (The), Series P(d)	7.47%	01/03/2023		17	16,489	0.0
	HDFC Bank Ltd.	8.10%	03/22/2025	INR	10,000	119,380	0.1
	HSBC Holdings PLC	4.76%	03/29/2033	USD	226	192,989	0.2
	HSBC Holdings PLC(d)	6.00%	09/29/2023	EUR	302	311,831	0.3
	ING Groep NV(d)	6.50%	04/16/2025	USD	328	309,248	0.3
	ING Groep NV(d)	6.75%	04/16/2024		250	241,183	0.2
	Intesa Sanpaolo SpA	7.00%	11/21/2025		207	209,489	0.2
	Lloyds Banking Group PLC(d)	7.50%	06/27/2024		217	211,714	0.2
	Mizuho Financial Group, Inc.	5.41%	09/13/2028		200	198,276	0.2
	Morgan Stanley	4.21%	04/20/2028		110	104,812	0.1
	Morgan Stanley	6.30%	10/18/2028		378	391,593	0.4
	NatWest Group PLC	7.47%	11/10/2026		293	304,095	0.3
	Santander UK Group Holdings PLC	6.83%	11/21/2026		499	501,456	0.5
	Standard Chartered PLC	7.78%	11/16/2025		388	398,790	0.4
	UniCredit SpA	7.83%	12/04/2023		350	351,137	0.3
						7,337,212	7.2
BROKERAGE							
	Charles Schwab Corp. (The), Series G(d)	5.38%	06/01/2025		85	83,238	0.1
FINANCE							
	Aircastle Ltd.	2.85%	01/26/2028		19	15,458	0.0
	Aircastle Ltd.	4.13%	05/01/2024		17	16,392	0.0
	Aircastle Ltd.	4.25%	06/15/2026		3	2,797	0.0
	Aircastle Ltd.	4.40%	09/25/2023		38	37,441	0.1
	Aircastle Ltd.	5.00%	04/01/2023		3	2,989	0.0
	Aircastle Ltd.	5.25%	08/11/2025		126	120,757	0.1
	Aviation Capital Group LLC	1.95%	01/30/2026		22	19,230	0.0
	Aviation Capital Group LLC	1.95%	09/20/2026		70	59,057	0.1
	Aviation Capital Group LLC	3.50%	11/01/2027		33	28,401	0.0
	Aviation Capital Group LLC	4.13%	08/01/2025		41	38,111	0.1
	Aviation Capital Group LLC	4.38%	01/30/2024		35	34,220	0.0
	Aviation Capital Group LLC	4.88%	10/01/2025		35	32,992	0.0
	Aviation Capital Group LLC	5.50%	12/15/2024		105	103,008	0.1
	Huarong Finance II Co., Ltd.	5.50%	01/16/2025		200	185,662	0.2
	Synchrony Financial	3.95%	12/01/2027		117	104,988	0.1
	Synchrony Financial	4.88%	06/13/2025		107	103,687	0.1
						905,190	0.9
INSURANCE							
	Allstate Corp. (The), Series B	5.75%	08/15/2053		188	173,306	0.2
	ASR Nederland NV	3.38%	05/02/2049	EUR	170	150,644	0.1
	Assicurazioni Generali SpA	5.50%	10/27/2047		220	232,713	0.2
	Hartford Financial Services Group, Inc. (The), Series ICON(e)	6.73%	02/12/2047	USD	445	369,252	0.4

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	MetLife Capital Trust IV	7.88%	12/15/2037	USD	100	$ 105,576	0.1%
	MetLife, Inc.	6.40%	12/15/2036		7	6,619	0.0
	Prudential Financial, Inc.	5.20%	03/15/2044		29	27,601	0.0
	Prudential Financial, Inc.	5.63%	06/15/2043		277	273,985	0.3
	Voya Financial, Inc.	5.65%	05/15/2053		443	430,771	0.4
						1,770,467	1.7
REITs							
	Boston Properties LP	6.75%	12/01/2027		127	132,847	0.1
	GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025		63	61,901	0.1
	GLP Capital LP/GLP Financing II, Inc.	5.38%	04/15/2026		32	31,095	0.0
	MPT Operating Partnership LP/MPT Finance Corp.	4.63%	08/01/2029		23	18,117	0.0
	MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027		9	7,678	0.0
	Office Properties Income Trust	3.45%	10/15/2031		67	44,227	0.1
	Spirit Realty LP	2.10%	03/15/2028		50	40,804	0.0
	Trust Fibra Uno	4.87%	01/15/2030		240	198,495	0.2
	VICI Properties LP/VICI Note Co., Inc.	5.75%	02/01/2027		65	63,345	0.1
						598,509	0.6
						10,694,616	10.5
INDUSTRIAL							
BASIC							
	Arconic Corp.	6.00%	05/15/2025		25	24,665	0.0
	Braskem Netherlands Finance BV	4.50%	01/10/2028		250	224,844	0.2
	Celanese US Holdings LLC	5.90%	07/05/2024		36	35,785	0.0
	Celanese US Holdings LLC	6.05%	03/15/2025		36	35,826	0.1
	CF Industries, Inc.	4.95%	06/01/2043		3	2,615	0.0
	Suzano Austria GmbH	3.75%	01/15/2031		37	30,756	0.0
	Suzano Austria GmbH	5.00%	01/15/2030		200	184,298	0.2
						538,789	0.5
COMMUNICATIONS - MEDIA							
	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027		85	77,978	0.1
	Discovery Communications LLC	4.13%	05/15/2029		23	20,260	0.0
	Netflix, Inc.	4.88%	06/15/2030		300	285,738	0.3
	Warnermedia Holdings, Inc.	4.28%	03/15/2032		125	106,226	0.1
						490,202	0.5
CONSUMER CYCLICAL - AUTOMOTIVE							
	General Motors Financial Co., Inc.	2.20%	04/01/2024	EUR	450	458,974	0.5
	Lear Corp.	3.50%	05/30/2030	USD	26	22,190	0.0
	Nissan Motor Acceptance Co. LLC	3.45%	03/15/2023		9	8,940	0.0
						490,104	0.5
CONSUMER CYCLICAL - ENTERTAINMENT							
	Mattel, Inc.	5.88%	12/15/2027		118	115,319	0.1
CONSUMER CYCLICAL - OTHER							
	Lennar Corp.	4.75%	11/29/2027		3	2,873	0.0
	MDC Holdings, Inc.	6.00%	01/15/2043		30	24,163	0.0
	PulteGroup, Inc.	6.38%	05/15/2033		84	84,019	0.1
						111,055	0.1
CONSUMER CYCLICAL - RETAILERS							
	PVH Corp.	3.13%	12/15/2027	EUR	430	407,109	0.4
	Ross Stores, Inc.	4.70%	04/15/2027	USD	55	54,346	0.1
						461,455	0.5
CONSUMER NON-CYCLICAL							
	BAT Capital Corp.	7.75%	10/19/2032		84	92,448	0.1
	BAT International Finance PLC	4.45%	03/16/2028		228	210,386	0.2
	Charles River Laboratories International, Inc.	4.00%	03/15/2031		300	259,199	0.3
	Newell Brands, Inc.	6.38%	09/15/2027		50	49,180	0.0
	Newell Brands, Inc.	6.63%	09/15/2029		50	49,332	0.0
	Philip Morris International, Inc.	5.63%	11/17/2029		91	92,525	0.1
						753,070	0.7
ENERGY							
	Continental Resources, Inc./OK	5.75%	01/15/2031		97	91,740	0.1
	Ecopetrol SA	4.63%	11/02/2031		21	15,838	0.0
	Ecopetrol SA	5.88%	09/18/2023		6	5,925	0.0
	Ecopetrol SA	5.88%	11/02/2051		57	37,677	0.0
	Ecopetrol SA	6.88%	04/29/2030		93	83,142	0.1
	Energy Transfer LP	8.25%	11/15/2029		121	135,510	0.1
	EQT Corp.	3.90%	10/01/2027		5	4,635	0.0
	EQT Corp.	5.70%	04/01/2028		54	54,210	0.1
	Kinder Morgan, Inc.	7.75%	01/15/2032		20	22,842	0.0
	ONEOK, Inc.	6.10%	11/15/2032		85	86,893	0.1
	Plains All American Pipeline LP/PAA Finance Corp.	4.50%	12/15/2026		30	28,951	0.0

	Rate	Date	Shares/Principals (-)/(000)		Value (USD)	Net Assets %
Suncor Energy, Inc.	7.15%	02/01/2032	USD	70	$ 76,179	0.1%
Tennessee Gas Pipeline Co. LLC	7.00%	10/15/2028		82	88,923	0.1
Var Energi ASA	7.50%	01/15/2028		203	207,455	0.2
Var Energi ASA	8.00%	11/15/2032		203	212,293	0.2
Western Midstream Operating LP	3.95%	06/01/2025		3	2,883	0.0
Western Midstream Operating LP	4.30%	02/01/2030		38	33,954	0.0
Western Midstream Operating LP	4.75%	08/15/2028		45	42,146	0.1
Western Midstream Operating LP	5.45%	04/01/2044		13	10,856	0.0
					1,242,052	1.2
SERVICES						
Global Payments, Inc.	5.30%	08/15/2029		138	133,943	0.1
TECHNOLOGY						
Broadcom, Inc.	4.00%	04/15/2029		27	24,684	0.0
Broadcom, Inc.	4.15%	04/15/2032		120	106,152	0.1
Broadcom, Inc.	4.93%	05/15/2037		41	35,986	0.1
Entegris Escrow Corp.	4.75%	04/15/2029		225	203,551	0.2
HP, Inc.	4.75%	01/15/2028		216	210,513	0.2
Micron Technology, Inc.	6.75%	11/01/2029		204	212,419	0.2
Western Digital Corp.	3.10%	02/01/2032		25	18,580	0.0
					811,885	0.8
TRANSPORTATION - AIRLINES						
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028		49	46,182	0.0
Mileage Plus Holdings LLC/ Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027		260	257,847	0.3
					304,029	0.3
TRANSPORTATION - SERVICES						
Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027		200	172,744	0.2
					5,624,647	5.5
UTILITY						
ELECTRIC						
AES Panama Generation Holdings SRL	4.38%	05/31/2030		200	167,350	0.2
Empresas Publicas de Medellin ESP	4.38%	02/15/2031		200	146,875	0.2
LLPL Capital Pte Ltd.	6.88%	02/04/2039		171	143,783	0.1
					458,008	0.5
					16,777,271	16.5
INVESTMENT COMPANIES						
FUNDS AND INVESTMENT TRUSTS						
AB SICAV I - Asia Income Opportunities Portfolio - Class ZT				48,763	3,855,655	3.8
AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT				311,800	3,722,897	3.6
AB SICAV I - Euro High Yield Portfolio - Class S				43,419	1,292,157	1.3
AB SICAV I - Financial Credit Portfolio - Class ZT				11,472	1,109,881	1.1
					9,980,590	9.8
GOVERNMENTS - SOVEREIGN AGENCIES						
CANADA						
Canada Housing Trust No. 1	1.95%	12/15/2025	CAD	6,250	4,405,541	4.3
Canada Housing Trust No. 1	2.90%	06/15/2024		7,435	5,428,631	5.4
					9,834,172	9.7
COLLATERALIZED MORTGAGE OBLIGATIONS						
RISK SHARE FLOATING RATE						
Bellemeade Re Ltd.						
Series 2019-1A, Class M2(e)	6.74%	03/25/2029	USD	162	160,424	0.2
Series 2019-4A, Class M1C(e)	6.54%	10/25/2029		177	176,900	0.2
Series 2020-2A, Class M1C(e)	8.02%	08/26/2030		14	14,042	0.0
Connecticut Avenue Securities Trust, Series 2019-R01, Class 2M2(e)	6.47%	07/25/2031		22	21,519	0.0
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes						
Series 2015-HQA2, Class B(e)	14.52%	05/25/2028		373	382,430	0.4
Series 2016-DNA1, Class B(e)	14.02%	07/25/2028		247	250,170	0.2
Federal National Mortgage Association Connecticut Avenue Securities, Series 2016-C05, Class 2B(e)	14.77%	01/25/2029		269	279,150	0.3
Federal National Mortgage Association Connecticut Avenue Securities						
Series 2014-C01, Class M2(e)	8.42%	01/25/2024		42	42,577	0.0
Series 2014-C02, Class 1M2(e)	6.62%	05/25/2024		33	33,354	0.0
Series 2014-C04, Class 1M2(e)	8.92%	11/25/2024		25	25,729	0.0
Series 2014-C04, Class 2M2(e)	9.02%	11/25/2024		8	7,768	0.0
Series 2015-C02, Class 1M2(e)	8.02%	05/25/2025		304	304,774	0.3
Series 2015-C03, Class 1M2(e)	9.02%	07/25/2025		48	49,054	0.1
Series 2015-C04, Class 1M2(e)	9.72%	04/25/2028		59	62,022	0.1
Series 2015-C04, Class 2M2(e)	9.57%	04/25/2028		166	170,694	0.2

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
Series 2016-C02, Class 1M2(e)	10.02%	09/25/2028	USD 3	$ 2,848	0.0%
Series 2017-C02, Class 2B1(e)	9.52%	09/25/2029	195	208,636	0.2
Series 2017-C07, Class 2M2(e)	6.54%	05/25/2030	380	383,114	0.4
Home Re Ltd., Series 2020-1, Class M2(e)	9.29%	10/25/2030	150	149,813	0.1
PMT Credit Risk Transfer Trust					
Series 2019-2R, Class A(e)	6.80%	05/27/2023	71	68,275	0.1
Series 2019-3R, Class A(e)	7.75%	10/27/2022	21	20,286	0.0
Radnor Re Ltd., Series 2020-1, Class M1B(e)	5.49%	01/25/2030	150	148,586	0.1
				2,962,165	2.9
AGENCY FIXED RATE					
Federal Home Loan Mortgage Corp. REMICs					
Series 4981, Class MI(f)	5.00%	06/25/2050	813	169,140	0.2
Series 5013, Class JI(f)	4.00%	09/25/2050	369	56,149	0.1
Series 5015, Class BI(f)	4.00%	09/25/2050	69	12,898	0.0
Series 5018, Class AI(f)	4.00%	10/25/2050	56	10,541	0.0
Series 5018, Class GI(f)	4.50%	10/25/2050	62	11,274	0.0
Series 5024, Class DI(f)	4.00%	10/25/2050	879	154,946	0.2
Series 5030, Class EI(f)	3.50%	10/25/2050	63	10,402	0.0
Series 5036, Class IT(f)	4.00%	03/25/2050	1,039	190,156	0.2
Series 5043, Class IO(f)	5.00%	11/25/2050	64	14,055	0.0
Series 5049, Class CI(f)	3.50%	12/25/2050	1,458	245,530	0.2
Series 5052, Class IK(f)	4.00%	12/25/2050	973	179,075	0.2
Federal National Mortgage Association REMICs					
Series 2020-89, Class KI(f)	4.00%	12/25/2050	265	49,309	0.0
Series 2020-96, Class KI(f)	2.50%	01/25/2051	83	12,944	0.0
				1,116,419	1.1
AGENCY FLOATING RATE					
Federal Home Loan Mortgage Corp. REMICs					
Series 3119, Class PI(e) (g)	3.33%	02/15/2036	46	6,641	0.0
Series 4125, Class SA(e) (g)	2.28%	11/15/2042	21	2,197	0.0
Series 4248, Class SL(e) (g)	2.18%	05/15/2041	26	1,893	0.0
Series 4735, Class SA(e) (g)	2.33%	12/15/2047	321	35,712	0.0
Series 4754, Class QS(e) (g)	2.28%	02/15/2048	385	47,257	0.1
Series 4767, Class SB(e) (g)	2.33%	03/15/2048	302	32,487	0.0
Series 4774, Class BS(e) (g)	2.33%	02/15/2048	837	99,564	0.1
Series 4774, Class SL(e) (g)	2.33%	04/15/2048	353	41,011	0.1
Federal National Mortgage Association REMICs					
Series 2012-70, Class HS(e) (g)	1.98%	07/25/2042	16	1,884	0.0
Series 2013-4, Class ST(e) (g)	2.13%	02/25/2043	98	10,721	0.0
Series 2014-88, Class BS(e) (g)	2.13%	01/25/2045	78	8,374	0.0
Series 2016-69, Class DS(e) (g)	2.08%	10/25/2046	1,013	69,355	0.1
Series 2017-20, Class SJ(e) (g)	2.08%	04/25/2047	383	42,302	0.1
Series 2017-49, Class SP(e) (g)	2.13%	07/25/2047	93	10,297	0.0
Series 2017-109, Class SJ(e) (g)	2.18%	01/25/2048	271	32,950	0.0
Series 2018-28, Class PS(e) (g)	2.18%	05/25/2048	362	40,513	0.0
Series 2018-30, Class SA(e) (g)	2.18%	05/25/2048	339	36,010	0.0
Series 2018-32, Class SB(e) (g)	2.18%	05/25/2048	175	19,941	0.0
Series 2018-45, Class SL(e) (g)	2.18%	06/25/2048	128	15,005	0.0
Series 2018-57, Class SL(e) (g)	2.18%	08/25/2048	359	48,711	0.1
Series 2018-58, Class SA(e) (g)	2.18%	08/25/2048	164	20,327	0.0
Series 2018-59, Class HS(e) (g)	2.18%	08/25/2048	395	52,851	0.1
				676,003	0.7
				4,754,587	4.7
EMERGING MARKETS - SOVEREIGNS					
ANGOLA					
Angolan Government International Bond	8.00%	11/26/2029	244	220,515	0.2
Angolan Government International Bond	9.13%	11/26/2049	340	279,076	0.3
Angolan Government International Bond	9.38%	05/08/2048	214	177,353	0.2
Angolan Government International Bond	9.50%	11/12/2025	200	203,750	0.2
				880,694	0.9
BRAZIL					
Brazilian Government International Bond	4.75%	01/14/2050	356	261,282	0.3
DOMINICAN REPUBLIC					
Dominican Republic International Bond	4.50%	01/30/2030	229	194,407	0.2
Dominican Republic International Bond	4.88%	09/23/2032	364	301,392	0.3
Dominican Republic International Bond	6.00%	07/19/2028	194	186,725	0.2
				682,524	0.7
ECUADOR					
Ecuador Government International Bond	1.50%	07/31/2040	23	9,197	0.0
Ecuador Government International Bond	2.50%	07/31/2035	300	130,661	0.2
Ecuador Government International Bond	5.50%	07/31/2030	60	36,330	0.0
				176,188	0.2

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
EGYPT							
	Egypt Government International Bond	7.05%	01/15/2032	USD	200	$ 148,100	0.1%
	Egypt Government International Bond	7.63%	05/29/2032		218	163,949	0.2
						312,049	0.3
EL SALVADOR							
	El Salvador Government International Bond	8.63%	02/28/2029		205	86,395	0.1
GHANA							
	Ghana Government International Bond	8.13%	03/26/2032		247	86,450	0.1
IVORY COAST							
	Ivory Coast Government International Bond	4.88%	01/30/2032	EUR	177	144,448	0.1
LEBANON							
	Lebanon Government International Bond(h)	6.60%	11/27/2026	USD	144	8,082	0.0
	Lebanon Government International Bond(h)	6.65%	04/22/2024		29	1,682	0.0
	Lebanon Government International Bond(h)	6.85%	03/23/2027		28	1,571	0.0
						11,335	0.0
NIGERIA							
	Nigeria Government International Bond	7.63%	11/28/2047		210	138,075	0.1
SENEGAL							
	Senegal Government International Bond	6.25%	05/23/2033		210	174,864	0.2
	Senegal Government International Bond	6.75%	03/13/2048		200	143,225	0.1
						318,089	0.3
SOUTH AFRICA							
	Republic of South Africa Government International Bond	5.75%	09/30/2049		324	246,240	0.2
UKRAINE							
	Ukraine Government International Bond	7.25%	03/15/2035		361	74,862	0.1
	Ukraine Government International Bond	7.38%	09/25/2034		545	114,893	0.1
						189,755	0.2
						3,533,524	3.5
COLLATERALIZED LOAN OBLIGATIONS							
CLO - FLOATING RATE							
	AGL CLO 9 Ltd., Series 2020-9A, Class D(e)	7.94%	01/20/2034		250	238,863	0.3
	AGL CLO 10 Ltd., Series 2021-10A, Class D(e)	6.98%	04/15/2034		250	231,467	0.2
	AGL CLO 11 Ltd., Series 2021-11A, Class D(e)	7.23%	04/15/2034		250	233,501	0.2
	AIG CLO Ltd., Series 2021-3A, Class D(e)	7.46%	01/25/2035		250	230,209	0.2
	Apidos CLO XXXV, Series 2021-35A, Class D(e)	6.89%	04/20/2034		250	227,435	0.2
	Bain Capital Credit CLO Ltd., Series 2021-4A, Class D(e)	7.34%	10/20/2034		250	217,025	0.2
	Ballyrock CLO Ltd., Series 2020-14A, Class C(e)	7.84%	01/20/2034		250	233,982	0.2
	Dryden 49 Senior Loan Fund, Series 2017-49A, Class E(e)	10.49%	07/18/2030		250	209,581	0.2
	Neuberger Berman Loan Advisers CLO Ltd., Series 2020-39A, Class D(e)	7.84%	01/20/2032		250	234,549	0.3
	Neuberger Berman Loan Advisers CLO Ltd., Series 2021-43A, Class D(e)	7.18%	07/17/2035		250	229,774	0.2
	Neuberger Berman Loan Advisers CLO 51 Ltd., Series 2022-51A, Class D(e)	8.90%	10/23/2035		250	247,594	0.3
	New Mountain CLO 3 Ltd., Series CLO-3A, Class D(e)	7.59%	10/20/2034		250	229,112	0.2
	Octagon Investment Partners 35 Ltd., Series 2018-1A, Class D(e)	9.44%	01/20/2031		250	204,769	0.2
						2,967,861	2.9
EMERGING MARKETS - CORPORATE BONDS							
INDUSTRIAL							
BASIC							
	CSN Resources SA	4.63%	06/10/2031		211	161,679	0.1
	Eldorado Gold Corp.	6.25%	09/01/2029		68	56,525	0.1
	Vedanta Resources Finance II PLC	13.88%	01/21/2024		200	170,475	0.2
	Volcan Cia Minera SAA	4.38%	02/11/2026		44	37,504	0.0
						426,183	0.4
CAPITAL GOODS							
	Cemex SAB de CV(d)	5.13%	06/08/2026		200	176,000	0.1
	Embraer Netherlands Finance BV	5.40%	02/01/2027		90	85,950	0.1
	Embraer Netherlands Finance BV	6.95%	01/17/2028		200	198,163	0.2
						460,113	0.4
COMMUNICATIONS - TELECOMMUNICATIONS							
	Digicel International Finance Ltd./ Digicel international Holdings Ltd.	8.75%	05/25/2024		97	84,273	0.1
	HTA Group Ltd./Mauritius	7.00%	12/18/2025		200	184,012	0.2
						268,285	0.3
CONSUMER CYCLICAL - OTHER							
	Wynn Macau Ltd.	5.50%	01/15/2026		212	190,800	0.2

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
CONSUMER NON-CYCLICAL						
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	USD	20	$ 17,875	0.0%
MARB BondCo PLC	3.95%	01/29/2031		200	155,060	0.2
					172,935	0.2
ENERGY						
Leviathan Bond Ltd.	5.75%	06/30/2023		59	58,716	0.0
Leviathan Bond Ltd.	6.50%	06/30/2027		86	84,001	0.1
					142,717	0.1
					1,661,033	1.6
UTILITY						
ELECTRIC						
Investment Energy Resources Ltd.	6.25%	04/26/2029		323	290,559	0.3
FINANCIAL INSTITUTIONS						
OTHER FINANCE						
OEC Finance Ltd.(c)	4.38%	10/25/2029		130	2,751	0.0
					1,954,343	1.9
LOCAL GOVERNMENTS - PROVINCIAL BONDS						
CANADA						
Province of Alberta Canada	3.40%	12/01/2023	CAD	687	506,030	0.5
Province of British Columbia Canada, Series T	9.00%	08/23/2024		514	412,945	0.4
Province of Manitoba Canada	7.75%	12/22/2025		444	366,360	0.4
Province of Saskatchewan Canada	3.20%	06/03/2024		761	558,070	0.5
					1,843,405	1.8
COMMERCIAL MORTGAGE-BACKED SECURITIES						
NON-AGENCY FIXED RATE CMBS						
CCUBS Commercial Mortgage Trust, Series 2017-C1, Class XA(f)	1.16%	11/15/2050	USD	1,527	55,466	0.1
CD Mortgage Trust, Series 2017-CD3, Class XA(f)	1.12%	02/10/2050		914	28,098	0.0
CFCRE Commercial Mortgage Trust, Series 2017-C8, Class XA(f)	1.65%	06/15/2050		655	32,760	0.0
Citigroup Commercial Mortgage Trust						
Series 2016-C3, Class XA(f)	1.14%	11/15/2049		1,640	50,746	0.1
Series 2016-P3, Class XA(f)	1.82%	04/15/2049		2,971	116,843	0.1
Series 2018-C6, Class XA(f)	0.94%	11/10/2051		1,957	67,392	0.1
Commercial Mortgage Trust						
Series 2015-CR27, Class XA(f)	1.05%	10/10/2048		321	6,625	0.0
Series 2016-COR1, Class XA(f)	1.45%	10/10/2049		2,262	83,741	0.1
Series 2016-DC2, Class XA(f)	1.09%	02/10/2049		5,379	123,057	0.1
Series 2017-COR2, Class XA(f)	1.31%	09/10/2050		3,662	154,548	0.2
GS Mortgage Securities Trust						
Series 2011-GC5, Class D	5.30%	08/10/2044		90	37,098	0.0
Series 2016-GS3, Class XA(f)	1.32%	10/10/2049		4,581	159,922	0.2
JPMDB Commercial Mortgage Securities Trust,						
Series 2017-C5, Class XA(f)	1.04%	03/15/2050		1,536	42,283	0.0
JPMorgan Chase Commercial Mortgage Securities Trust,						
Series 2016-JP2, Class XA(f)	1.92%	08/15/2049		880	43,089	0.0
Morgan Stanley Bank of America Merrill Lynch Trust,						
Series 2015-C22, Class XA(f)	1.14%	04/15/2048		1,285	20,665	0.0
UBS Commercial Mortgage Trust						
Series 2012-C1, Class D	6.66%	05/10/2045		8	7,640	0.0
Series 2018-C10, Class XA(f)	1.04%	05/15/2051		926	34,962	0.0
Series 2018-C14, Class XA(f)	1.12%	12/15/2051		1,713	71,577	0.1
Series 2018-C15, Class XA(f)	1.15%	12/15/2051		1,250	51,060	0.1
Wells Fargo Commercial Mortgage Trust						
Series 2015-LC20, Class XA(f)	1.43%	04/15/2050		796	16,854	0.0
Series 2016-C32, Class XA(f)	1.37%	01/15/2059		1,294	39,449	0.0
Series 2016-C33, Class XA(f)	1.75%	03/15/2059		3,115	126,881	0.1
Series 2016-C36, Class XA(f)	1.32%	11/15/2059		2,231	77,446	0.1
Series 2016-LC24, Class XA(f)	1.75%	10/15/2049		1,117	51,995	0.1
Series 2016-LC25, Class XA(f)	0.98%	12/15/2059		887	23,975	0.0
Series 2018-C48, Class XA(f)	1.12%	01/15/2052		3,093	132,586	0.1
WF-RBS Commercial Mortgage Trust						
Series 2011-C4, Class E	4.99%	06/15/2044		25	20,290	0.0
Series 2014-LC14, Class C	4.34%	03/15/2047		11	10,082	0.0
					1,687,130	1.6
NON-AGENCY FLOATING RATE CMBS						
Morgan Stanley Capital I Trust, Series 2019-BPR, Class D(e)	8.12%	05/15/2036		64	56,392	0.1
					1,743,522	1.7
AGENCIES						
AGENCY DEBENTURES						
Federal Home Loan Banks	5.50%	07/15/2036		135	149,854	0.1
Federal Home Loan Mortgage Corp.	6.25%	07/15/2032		222	259,858	0.2

		Rate	Date	Shares/Principals (-)/(000)		Value (USD)	Net Assets %
	Federal Home Loan Mortgage Corp.	6.75%	03/15/2031	USD	200	$ 237,307	0.2%
	Federal National Mortgage Association	6.25%	05/15/2029		141	158,990	0.2
	Federal National Mortgage Association	6.63%	11/15/2030		400	470,726	0.5
						1,276,735	1.2
QUASI-SOVEREIGNS							
QUASI-SOVEREIGN BONDS							
MEXICO							
	Comision Federal de Electricidad	4.69%	05/15/2029		303	263,761	0.3
	Petroleos Mexicanos	5.95%	01/28/2031		211	157,786	0.1
	Petroleos Mexicanos	6.49%	01/23/2027		69	62,431	0.1
	Petroleos Mexicanos	6.75%	09/21/2047		155	98,619	0.1
	Petroleos Mexicanos	6.95%	01/28/2060		40	25,212	0.0
	Petroleos Mexicanos	7.69%	01/23/2050		113	76,919	0.1
						684,728	0.7
GOVERNMENTS - SOVEREIGN BONDS							
COLOMBIA							
	Colombia Government International Bond	3.25%	04/22/2032		216	154,440	0.1
PANAMA							
	Panama Notas del Tesoro	3.75%	04/17/2026		102	96,027	0.1
						250,467	0.2
COMMON STOCKS							
COMMUNICATION SERVICES							
DIVERSIFIED TELECOMMUNICATION SERVICES							
	Intelsat SA/Luxembourg				769	18,584	0.0
MEDIA							
	iHeartMedia, Inc. - Class A				587	4,720	0.0
						23,304	0.0
ENERGY							
OIL, GAS & CONSUMABLE FUELS							
	Civitas Resources, Inc.				149	10,036	0.0
	Denbury, Inc.				297	26,659	0.1
						36,695	0.1
						59,999	0.1
PREFERRED STOCKS							
INDUSTRIAL							
ENERGY							
	Gulfport Energy Corp.	10.00%			2	10,800	0.0
ASSET-BACKED SECURITIES							
OTHER ABS - FIXED RATE							
	Marlette Funding Trust, Series 2018-4A, Class C	4.91%	12/15/2028	USD	3	3,444	0.0
						112,249,088	110.4
MONEY MARKET INSTRUMENTS							
U.S. TREASURY BILLS							
	U.S. Treasury Bill	0.00%	04/27/2023		890	874,275	0.9
						113,123,363	111.3
OTHER TRANSFERABLE SECURITIES							
ASSET-BACKED SECURITIES							
OTHER ABS - FIXED RATE							
	Consumer Loan Underlying Bond Certificate Issuer Trust I						
	Series 2019-43, Class PT	0.39%	11/15/2044		0	317	0.0
	Series 2019-36, Class PT	13.04%	10/17/2044		13	12,659	0.0
	Series 2018-20, Class PT	11.68%	11/16/2043		6	5,837	0.0
						18,813	0.0
COLLATERALIZED LOAN OBLIGATIONS							
CLO - FLOATING RATE							
	AGL CLO 13 Ltd., Series 2021-13A, Class D(e)	7.39%	10/20/2034		466	428,978	0.4
	AGL CLO 16 Ltd., Series 2021-16A, Class D(e)	7.34%	01/20/2035		250	222,198	0.2
	GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class DR2(e)	7.41%	10/29/2029		250	232,736	0.2
	Northwoods Capital XII-B Ltd., Series 2018-12BA, Class B(e)	5.14%	06/15/2031		250	236,160	0.3
	Peace Park CLO Ltd., Series 2021-1A, Class D(e)	7.19%	10/20/2034		475	431,327	0.4
	Rockford Tower CLO Ltd., Series 2017-2A, Class DR(e)	6.93%	10/15/2029		250	225,073	0.2
	Speak, Series 2022-12A, Class D(e)	6.94%	07/18/2034		250	239,330	0.3
						2,015,802	2.0

	Rate	Date	Shares/Principals (-)/(000)	Value (USD)	Net Assets %
COLLATERALIZED MORTGAGE OBLIGATIONS					
RISK SHARE FLOATING RATE					
PMT Credit Risk Transfer Trust, Series 2020-1R, Class A(e)	6.40%	02/27/2023	USD 62	$ 58,296	0.1%
COMMERCIAL MORTGAGE-BACKED SECURITY					
NON-AGENCY FIXED RATE CMBS					
LB-UBS Commercial Mortgage Trust, Series 2006-C6, Class AJ	5.45%	09/15/2039	127	55,595	0.1
COMMON STOCKS					
COMMUNICATION SERVICES					
DIVERSIFIED TELECOMMUNICATION SERVICES					
Intelsat Jackson Holdings SA (i)			160	0	0.0
CONSUMER DISCRETIONARY					
DIVERSIFIED CONSUMER SERVICES					
Monitronics International, Inc.			1,157	289	0.0
MULTILINE RETAIL					
ATD New Holdings, Inc.			660	47,190	0.0
				47,479	0.0
ENERGY					
ENERGY EQUIPMENT & SERVICES					
Diamond Offshore Drilling, Inc.			218	2,087	0.0
FINANCIALS					
BANKS					
Nordic Aviation Capital DAC (i)			4,167	83,340	0.1
INDUSTRIALS					
ELECTRICAL EQUIPMENT					
Exide Corp. (i)			10	1,750	0.0
				134,656	0.1
CORPORATES - INVESTMENT GRADE					
FINANCIAL INSTITUTIONS					
BANKING					
AIB Group PLC	4.26%	04/10/2025	USD 501	481,016	0.5
UTILITY					
ELECTRIC					
Chile Electricity PEC SpA	0.00%	01/25/2028	200	138,787	0.1
				619,803	0.6
CORPORATES - NON-INVESTMENT GRADE					
INDUSTRIAL					
CAPITAL GOODS					
GFL Environmental, Inc.	5.13%	12/15/2026	11	10,588	0.0
COMMUNICATIONS - TELECOMMUNICATIONS					
Intelsat Jackson Holdings SA(i)	5.50%	08/01/2023	41	0	0.0
Intelsat Jackson Holdings SA(i)	8.50%	10/15/2024	40	0	0.0
				0	0.0
CONSUMER CYCLICAL - AUTOMOTIVE					
Exide Technologies, (Exchange Priority)(i)	11.00%	10/31/2024	44	0	0.0
Exide Technologies, (First Lien)(i)	11.00%	10/31/2024	18	0	0.0
				0	0.0
CONSUMER CYCLICAL - OTHER					
NAC Aviation 29 DAC	4.75%	06/30/2026	236	193,130	0.2
ENERGY					
Gulfport Energy Corp.	6.00%	10/15/2024	30	37	0.0
Gulfport Energy Corp.	6.38%	05/15/2025	45	56	0.0
Gulfport Energy Corp.	6.38%	01/15/2026	35	44	0.0
Gulfport Energy Corp.	6.63%	05/01/2023	3	4	0.0
				141	0.0
SERVICES					
Gartner, Inc.	4.50%	07/01/2028	50	47,052	0.0
Monitronics International, Inc.(i)	9.13%	04/01/2023	62	0	0.0
				47,052	0.0
				250,911	0.2
EMERGING MARKETS - CORPORATE BONDS					
INDUSTRIAL					
CAPITAL GOODS					
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	141	353	0.0

	Rate	Date	Shares/Contracts Principals (-)/(000)		Value (USD)	Net Assets %
EMERGING MARKETS - SOVEREIGNS						
GHANA						
Ghana Government International Bond	8.63%	06/16/2049	USD	200	$ 65,663	0.1%
PREFERRED STOCKS						
INDUSTRIAL						
CONSUMER CYCLICAL - AUTOMOTIVE						
Exide International Holdings LP(i)	0.00%			136	76,840	0.1
QUASI-SOVEREIGNS						
QUASI-SOVEREIGN BONDS						
UKRAINE						
State Agency of Roads of Ukraine	6.25%	06/24/2030	USD	200	35,038	0.0
					3,331,770	3.3
Total Investments						
(cost $135,266,838)					$ 116,455,133	114.6%
Time Deposits						
Citibank, New York(j)	3.18 %	–			1,359,572	1.3
HSBC, Paris(j)	0.73 %	–			40,832	0.1
Scotiabank, Toronto(j)	2.60 %	–			26	0.0
Total Time Deposits					1,400,430	1.4
Other assets less liabilities					(16,217,348)	(16.0)
Net Assets					$ 101,638,215	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
U.S. Long Bond (CBT) Futures	03/22/2023	21	$ 2,676,969	$ 2,667,000	$ (9,969)
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	37	4,004,836	4,017,102	12,266
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	139	15,693,562	15,776,500	82,938
U.S. Ultra Bond (CBT) Futures	03/22/2023	24	3,291,313	3,270,750	(20,563)
Short					
Canadian 10 Yr Bond Futures	03/22/2023	5	464,409	467,383	(2,974)
Euro Buxl 30 Yr Bond Futures	12/08/2022	2	330,120	329,454	666
Euro-BOBL Futures	12/08/2022	7	897,851	874,323	23,528
Long Gilt Futures	03/29/2023	2	252,271	253,078	(807)
U.S. 10 Yr Ultra Futures	03/22/2023	23	2,747,281	2,752,094	(4,813)
U.S. T-Note 2 Yr (CBT) Futures	03/31/2023	51	10,446,031	10,473,328	(27,297)
					$ 52,975
				Appreciation	$ 119,398
				Depreciation	$ (66,423)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	EUR	4,149	USD	4,008	12/08/2022	$ (311,203)
Bank of America, NA	KRW	162,130	USD	113	01/30/2023	(11,004)
Brown Brothers Harriman & Co.	EUR	948	USD	953	12/08/2022	(34,024)
Brown Brothers Harriman & Co.	USD	362	EUR	368	12/08/2022	21,705
Brown Brothers Harriman & Co.	USD	88	GBP	74	01/18/2023	1,105
Brown Brothers Harriman & Co.	USD	142	AUD	224	01/19/2023	10,459
Brown Brothers Harriman & Co.	NZD	185	USD	114	02/02/2023	(2,940)
Brown Brothers Harriman & Co.+	AUD	4	USD	3	12/05/2022	(142)
Brown Brothers Harriman & Co.+	CAD	461	USD	339	12/05/2022	(3,409)
Brown Brothers Harriman & Co.+	CHF	17	USD	18	12/05/2022	(821)
Brown Brothers Harriman & Co.+	EUR	149	USD	149	12/05/2022	(6,990)
Brown Brothers Harriman & Co.+	GBP	114	USD	131	12/05/2022	(6,000)
Brown Brothers Harriman & Co.+	USD	5	AUD	8	12/05/2022	173
Brown Brothers Harriman & Co.+	USD	331	CAD	451	12/05/2022	3,522
Brown Brothers Harriman & Co.+	USD	357	CAD	474	12/05/2022	(5,030)
Brown Brothers Harriman & Co.+	USD	17	CHF	17	12/05/2022	825
Brown Brothers Harriman & Co.+	USD	19	CHF	18	12/05/2022	(141)
Brown Brothers Harriman & Co.+	USD	306	EUR	301	12/05/2022	7,544
Brown Brothers Harriman & Co.+	USD	267	GBP	228	12/05/2022	8,336
Brown Brothers Harriman & Co.+	AUD	4	USD	3	12/12/2022	(126)
Brown Brothers Harriman & Co.+	USD	5	AUD	8	12/12/2022	158

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	PLN	35	USD	8	12/27/2022	$ (120)
Brown Brothers Harriman & Co.+	SGD	6	USD	5	12/27/2022	(62)
Brown Brothers Harriman & Co.+	USD	546	PLN	2,509	12/27/2022	9,813
Brown Brothers Harriman & Co.+	USD	859	SGD	1,185	12/27/2022	11,966
Brown Brothers Harriman & Co.+	AUD	16	USD	10	12/28/2022	(243)
Brown Brothers Harriman & Co.+	USD	804	AUD	1,212	12/28/2022	20,072
Citibank, NA	CAD	15,981	USD	11,710	01/19/2023	(179,555)
Goldman Sachs Bank USA	INR	9,468	USD	116	12/21/2022	(10)
						$ (466,142)
					Appreciation	$ 95,678
					Depreciation	$ (561,820)

+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Buy Contracts						
Citigroup Global Markets, Inc./(INTRCONX)	Republic of Korea	12/20/2027	USD	1,120	$ (25,580)	$ 8,239
Sale Contracts						
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 39, 5 Year Index	12/20/2027	USD	5,090	95,127	283,877
Citigroup Global Markets, Inc./(INTRCONX)	iTraxx-XOVER Series 38, 5 Year Index	12/20/2027	EUR	820	14,479	48,140
Total					$ 84,026	$ 340,256

CREDIT DEFAULT SWAPS

Counterparty	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Buy Contracts							
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	299	$ 70,503	$ 35,244	$ 35,259
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	499	117,504	45,179	72,325
Sale Contracts							
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	17	(3,917)	(4,095)	179
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	31	(7,207)	(6,976)	(231)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	30	(7,050)	(6,756)	(295)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	41	(9,557)	(9,158)	(399)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	21	(4,857)	(2,129)	(2,728)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	47	(11,124)	(4,384)	(6,740)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	229	(53,895)	(30,864)	(23,031)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	295	(69,406)	(27,213)	(42,193)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	295	(69,406)	(26,923)	(42,483)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	295	(69,406)	(26,923)	(42,483)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	USD	15	(1,764)	(544)	(1,219)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	USD	30	(3,588)	(1,128)	(2,460)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	USD	35	(4,257)	(1,401)	(2,856)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	USD	74	(8,940)	(2,759)	(6,181)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	24	(5,640)	(2,475)	(3,165)
Deutsche Bank AG	CDX-CMBX.NA.A Series 6	05/11/2063	USD	151	(18,245)	(5,755)	(12,490)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	152	(35,878)	(22,006)	(13,872)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	430	(101,367)	(55,869)	(45,498)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	200	(47,002)	(17,558)	(29,443)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	266	(62,669)	(30,729)	(31,940)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	393	(92,593)	(41,659)	(50,934)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	472	(111,081)	(50,072)	(61,009)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	133	(31,334)	(17,866)	(13,469)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	266	(62,669)	(31,558)	(31,111)
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.A Series 6	05/11/2063	USD	2	(220)	(70)	(150)
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	466	(109,671)	(64,855)	(44,816)
Total					$ (814,736)	$ (411,302)	$ (403,433)
						Appreciation	$ 107,763
						Depreciation	$ (511,196)

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received	Notional Amount (000)	Maturity Date	Unrealized Appreciation/ (Depreciation)
Pay Total Return on Reference Obligation					
JPMorgan Chase Bank, NA					
iBoxx $ Liquid High Yield Index	10,884	1 Day SOFR	USD 3,200	12/20/2022	$ (69,340)
Total for Swaps					$ (132,517)

REVERSE REPURCHASE AGREEMENTS

Broker	Principal Amount (000)	Interest Rate	Maturity	U.S. $ Value
JPMorgan Chase Bank, NA †	USD 18,186	3.12%	--	$ 18,185,840

† The reverse repurchase agreement matures on demand. Interest rate resets daily and the rate shown is the rate in effect on November 30, 2022.

(a) Position, or a portion thereof, has been segregated to collateralize reverse repurchase agreements.

(b) Position, or a position thereof, has been segregated to collateralize derivatives.

(c) Pay-In-Kind Payments (PIK).

(d) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(e) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(f) IO - Interest Only.

(g) Inverse interest only security.

(h) Defaulted.

(i) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(j) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
INR – Indian Rupee
KRW – South Korean Won
NZD – New Zealand Dollar
PLN – Polish Zloty
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

ABS – Asset-Backed Securities
BOBL – Bundesobligationen
CBT – Chicago Board of Trade
CDX-CMBX – North American Commercial Mortgage-Backed Index
CDX-NAHY – North American High Yield Credit Default Swap Index
CLO – Collateralized Loan Obligations
CMBS – Commercial Mortgage-Backed Securities
INTRCONX – Inter-Continental Exchange
LIBOR – London Interbank Offered Rate
REIT – Real Estate Investment Trust
REMICs – Real Estate Mortgage Investment Conduits
SOFR – Secured Overnight Financing Rate

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Minth Group Ltd.	29,750	$ 79,793	3.3%
HOTELS, RESTAURANTS & LEISURE			
Jollibee Foods Corp.	13,530	58,608	2.4
Yum China Holdings, Inc.	1,200	66,276	2.8
		124,884	5.2
INTERNET & DIRECT MARKETING RETAIL			
Alibaba Group Holding Ltd.	5,398	55,217	2.3
Meituan - Class B	3,470	72,679	3.0
		127,896	5.3
SPECIALTY RETAIL			
Home Product Center PCL	106,900	44,561	1.9
TEXTILES, APPAREL & LUXURY GOODS			
Samsonite International SA	46,200	123,027	5.1
Shenzhou International Group Holdings Ltd.	5,750	51,273	2.2
		174,300	7.3
		551,434	23.0
INFORMATION TECHNOLOGY			
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Murata Manufacturing Co., Ltd.	910	49,187	2.0
IT SERVICES			
Infosys Ltd. (Sponsored ADR)	5,190	105,617	4.4
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Taiwan Semiconductor Manufacturing Co., Ltd.	12,610	199,929	8.4
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Advantech Co., Ltd.	8,559	92,221	3.8
Samsung Electronics Co., Ltd.	2,212	104,323	4.4
		196,544	8.2
		551,277	23.0
FINANCIALS			
BANKS			
Bank Central Asia Tbk PT	119,000	70,349	3.0
HDFC Bank Ltd. (ADR)	3,290	232,175	9.7
		302,524	12.7
CAPITAL MARKETS			
Hong Kong Exchanges & Clearing Ltd.	1,280	50,145	2.1
INSURANCE			
AIA Group Ltd.	14,800	148,740	6.2
		501,409	21.0
HEALTH CARE			
HEALTH CARE PROVIDERS & SERVICES			
Bangkok Dusit Medical Services PCL - Class F	88,300	74,491	3.1
LIFE SCIENCES TOOLS & SERVICES			
Wuxi Biologics Cayman, Inc.	17,550	112,679	4.7
		187,170	7.8
INDUSTRIALS			
ELECTRICAL EQUIPMENT			
NARI Technology Co., Ltd. - Class A	17,100	64,479	2.7
MACHINERY			
Techtronic Industries Co., Ltd.	9,700	115,243	4.8
		179,722	7.5
COMMUNICATION SERVICES			
ENTERTAINMENT			
Sea Ltd. (ADR)	414	24,165	1.0
Studio Dragon Corp.	1,419	78,006	3.3
		102,171	4.3
INTERACTIVE MEDIA & SERVICES			
Tencent Holdings Ltd.	1,225	45,042	1.9
		147,213	6.2
CONSUMER STAPLES			
BEVERAGES			
Asahi Group Holdings Ltd.	1,800	57,328	2.4

			Shares	Value (USD)	Net Assets %
FOOD PRODUCTS					
Universal Robina Corp.			23,400	$ 55,025	2.3%
PERSONAL PRODUCTS					
LG Household & Health Care Ltd.			70	34,818	1.5
				147,171	6.2
Total Investments					
(cost $2,588,565)				$ 2,265,396	94.7%
Time Deposits					
BNP Paribas, Paris(a)	2.65 %	–		245	0.0
Credit Suisse, Zurich(a)	(0.08)%	–		317	0.0
SEB, Stockholm(a)	(0.28)%	–		640	0.0
SMBC, Tokyo(a)	3.18 %	–		166,883	7.0
Total Time Deposits				168,085	7.0
Other assets less liabilities				(40,853)	(1.7)
Net Assets				$ 2,392,628	100.0%

(a) Overnight deposit.

Glossary:
ADR – American Depository Receipt

See notes to financial statements.

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET					
CORPORATE BONDS					
Absa Group Ltd.(a)	6.38%	05/27/2026	USD 200	$ 179,788	0.3%
Adani Green Energy Ltd.	4.38%	09/08/2024	240	214,800	0.4
Aegea Finance SARL.	6.75%	05/20/2029	435	419,320	0.7
Alfa Desarrollo SpA.	4.55%	09/27/2051	374	272,042	0.5
Autopistas del Sol SA/Costa Rica	7.38%	12/30/2030	266	234,863	0.4
Axtel SAB de CV.	6.38%	11/14/2024	365	283,788	0.5
Banco BTG Pactual SA/Cayman Islands.	2.75%	01/11/2026	300	269,355	0.4
Banco de Credito del Peru SA	3.25%	09/30/2031	413	356,935	0.6
Banco do Brasil SA/Cayman(a).	9.00%	06/18/2024	265	263,529	0.4
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	301	246,030	0.4
BBVA Bancomer SA/Texas	5.88%	09/13/2034	345	302,738	0.5
Bidvest Group UK PLC (The)	3.63%	09/23/2026	215	190,987	0.3
CA Magnum Holdings	5.38%	10/31/2026	200	176,000	0.3
Cable Onda SA.	4.50%	01/30/2030	443	371,013	0.6
Celulosa Arauco y Constitucion SA.	4.20%	01/29/2030	317	286,156	0.5
Cemig Geracao e Transmissao SA.	9.25%	12/05/2024	562	575,628	1.0
CIFI Holdings Group Co., Ltd.(b)	4.45%	08/17/2026	200	32,000	0.1
Consorcio Transmantaro SA	4.70%	04/16/2034	326	292,137	0.5
Contemporary Ruiding Development Ltd.	2.63%	09/17/2030	325	256,669	0.4
Corp. Inmobiliaria Vesta SAB de CV	3.63%	05/13/2031	380	287,209	0.5
CT Trust	5.13%	02/03/2032	332	287,065	0.5
Empresa Nacional de Telecomunicaciones SA	3.05%	09/14/2032	578	447,516	0.7
Enel Chile SA.	4.88%	06/12/2028	212	202,354	0.3
Energuate Trust	5.88%	05/03/2027	367	333,282	0.6
Fenix Power Peru SA.	4.32%	09/20/2027	338	307,960	0.5
GCC SAB de CV	3.61%	04/20/2032	200	163,413	0.3
Greenko Dutch BV.	3.85%	03/29/2026	191	163,066	0.3
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	230	205,850	0.3
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	200	185,000	0.3
Grupo Bimbo SAB de CV(a).	5.95%	04/17/2023	355	350,563	0.6
Grupo Televisa SAB	6.13%	01/31/2046	405	399,168	0.7
HTA Group Ltd./Mauritius	7.00%	12/18/2025	285	262,217	0.4
Huarong Finance II Co., Ltd.	4.63%	06/03/2026	200	174,500	0.3
Huarong Finance II Co., Ltd.	5.50%	01/16/2025	331	307,271	0.5
IHS Holding Ltd.	5.63%	11/29/2026	267	209,645	0.4
India Clean Energy Holdings	4.50%	04/18/2027	270	210,600	0.4
Intercorp Financial Services, Inc.	4.13%	10/19/2027	285	246,935	0.4
Inversiones CMPC SA	3.00%	04/06/2031	378	310,905	0.5
Inversiones CMPC SA	4.38%	04/04/2027	307	292,801	0.5
Investment Energy Resources Ltd.	6.25%	04/26/2029	421	378,716	0.6
Iochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV	5.00%	05/07/2028	670	555,388	0.9
Itau Unibanco Holding SA/Cayman Island	3.88%	04/15/2031	790	701,273	1.2
JSW Hydro Energy Ltd.	4.13%	05/18/2031	244	206,547	0.3
JSW Steel Ltd.	3.95%	04/05/2027	200	167,000	0.3
Kallpa Generacion SA	4.13%	08/16/2027	570	518,807	0.9
Kimberly-Clark de Mexico SAB de CV	2.43%	07/01/2031	255	207,825	0.3
Klabin Austria GmbH	3.20%	01/12/2031	567	439,425	0.7
Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026	585	477,652	0.8
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	469	403,164	0.7
Millicom International Cellular SA	4.50%	04/27/2031	549	449,013	0.8
MTR Corp. Ltd.	1.63%	08/19/2030	805	647,019	1.1
Natura & Co., Luxembourg Holdings SARL.	6.00%	04/19/2029	200	166,725	0.3
Natura Cosmeticos SA	4.13%	05/03/2028	375	295,425	0.5
Network i2i Ltd.(a)	5.65%	01/15/2025	540	511,974	0.9
Power Finance Corp., Ltd., Series G	3.35%	05/16/2031	380	317,346	0.5
Prosus NV	3.06%	07/13/2031	200	148,250	0.2
Prosus NV	3.26%	01/19/2027	243	212,547	0.4
Rede D'or Finance SARL	4.50%	01/22/2030	290	249,545	0.4
ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.50%	07/14/2028	385	325,325	0.5
Sable International Finance Ltd.	5.75%	09/07/2027	552	502,605	0.8
Shimao Group Holdings Ltd.(b)	5.20%	01/16/2027	200	23,000	0.0
Shimao Group Holdings Ltd.(b)	5.60%	07/15/2026	200	23,000	0.0
Sigma Alimentos SA de CV.	4.13%	05/02/2026	200	188,600	0.3
SK Hynix, Inc.	2.38%	01/19/2031	383	281,984	0.5
Sociedad de Transmision Austral SA.	4.00%	01/27/2032	345	292,452	0.5
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak.	4.85%	10/14/2038	460	371,393	0.6
Sunac China Holdings Ltd.(b)	5.95%	04/26/2024	200	23,000	0.0
Suzano Austria GmbH	2.50%	09/15/2028	336	277,267	0.5
Sweihan PV Power Co. PJSC	3.63%	01/31/2049	462	366,010	0.6
Times China Holdings Ltd.	6.20%	03/22/2026	200	17,000	0.0
TransJamaican Highway Ltd.	5.75%	10/10/2036	150	118,578	0.2
TSMC Arizona Corp.	3.88%	04/22/2027	243	233,326	0.4

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
UEP Penonome II SA	6.50%	10/01/2038	USD 439	$ 327,547	0.5%
United Overseas Bank Ltd.	1.25%	04/14/2026	200	179,420	0.3
Woori Bank(a)	4.25%	10/04/2024	440	399,933	0.7
Yango Justice International Ltd.(b)	9.25%	04/15/2023	200	1,000	0.0
				21,576,179	36.0
SOVEREIGN BONDS					
Angolan Government International Bond	8.00%	11/26/2029	465	420,244	0.7
Angolan Government International Bond	9.13%	11/26/2049	481	394,811	0.7
Argentine Republic Government International Bond	0.50%	07/09/2030	1,030	272,467	0.4
Argentine Republic Government International Bond	1.00%	07/09/2029	441	114,612	0.2
Argentine Republic Government International Bond	1.50%	07/09/2035	1,588	385,047	0.6
Argentine Republic Government International Bond	3.88%	01/09/2038	549	165,871	0.3
Brazilian Government International Bond	4.75%	01/14/2050	470	344,951	0.6
Chile Government International Bond	2.45%	01/31/2031	265	224,057	0.4
Chile Government International Bond	2.55%	01/27/2032	696	582,813	1.0
Chile Government International Bond	2.75%	01/31/2027	200	185,400	0.3
Chile Government International Bond	3.10%	01/22/2061	288	185,040	0.3
Chile Government International Bond	4.34%	03/07/2042	200	171,100	0.3
Colombia Government International Bond	3.88%	02/15/2061	200	110,500	0.2
Colombia Government International Bond	4.13%	02/22/2042	315	194,040	0.3
Colombia Government International Bond	5.63%	02/26/2044	400	283,200	0.5
Colombia Government International Bond	6.13%	01/18/2041	265	208,025	0.3
Costa Rica Government International Bond	6.13%	02/19/2031	565	546,637	0.9
Dominican Republic International Bond	5.88%	01/30/2060	300	222,000	0.4
Ecuador Government International Bond	2.50%	07/31/2035	990	431,129	0.7
Ecuador Government International Bond	5.50%	07/31/2030	293	177,225	0.3
Gabon Government International Bond	6.63%	02/06/2031	200	164,788	0.3
Gabon Government International Bond	6.95%	06/16/2025	200	195,250	0.3
Indonesia Government International Bond	3.55%	03/31/2032	200	180,522	0.3
Ivory Coast Government International Bond	5.88%	10/17/2031	EUR 490	425,538	0.7
Ivory Coast Government International Bond	6.38%	03/03/2028	USD 225	215,719	0.4
Jamaica Government International Bond	6.75%	04/28/2028	321	338,113	0.6
Mexico Government International Bond	2.25%	08/12/2036	EUR 315	238,221	0.4
Mexico Government International Bond	2.66%	05/24/2031	USD 270	223,965	0.4
Mexico Government International Bond	3.77%	05/24/2061	1,115	754,019	1.3
Nigeria Government International Bond	7.63%	11/28/2047	255	167,662	0.3
Nigeria Government International Bond	8.25%	09/28/2051	272	185,640	0.3
Paraguay Government International Bond	3.85%	06/28/2033	200	172,912	0.3
Paraguay Government International Bond	4.95%	04/28/2031	620	596,285	1.0
Peruvian Government International Bond	1.86%	12/01/2032	175	131,469	0.2
Peruvian Government International Bond	2.78%	12/01/2060	255	153,956	0.2
Peruvian Government International Bond	3.23%	07/28/2121	242	145,200	0.2
Philippine Government International Bond	4.20%	03/29/2047	683	589,087	1.0
Republic of Poland Government International Bond	5.50%	11/16/2027	263	270,851	0.4
Republic of South Africa Government International Bond	5.88%	04/20/2032	364	333,970	0.6
Romanian Government International Bond	2.12%	07/16/2031	EUR 94	70,691	0.1
Romanian Government International Bond	3.00%	02/14/2031	USD 140	111,545	0.2
Romanian Government International Bond	3.63%	03/27/2032	230	185,696	0.3
Romanian Government International Bond	4.00%	02/14/2051	280	185,990	0.3
Romanian Government International Bond	5.25%	11/25/2027	218	211,433	0.3
Romanian Government International Bond	6.00%	05/25/2034	310	291,361	0.5
Senegal Government International Bond	4.75%	03/13/2028	EUR 170	151,251	0.2
Senegal Government International Bond	6.25%	05/23/2033	USD 200	166,537	0.3
Ukraine Government International Bond	6.88%	05/21/2031	400	83,325	0.1
Ukraine Government International Bond	7.25%	03/15/2035	568	117,789	0.2
Ukraine Government International Bond	7.38%	09/25/2034	241	50,806	0.1
Ukraine Government International Bond	7.75%	09/01/2026	436	98,046	0.2
Ukraine Government International Bond	7.75%	09/01/2029	145	34,057	0.1
				12,860,863	21.5
TREASURY BONDS					
Bonos de la Tesoreria de la Republica en pesos	5.80%	06/01/2024	CLP 1,025,000	1,132,865	1.9
Colombian TES, Series B	6.25%	07/09/2036	COP 2,489,600	295,741	0.5
Colombian TES, Series B	7.00%	03/26/2031	13,150,500	1,903,615	3.2
Czech Republic Government Bond, Series 135	0.00%	12/12/2024	CZK 25,170	962,871	1.6
Czech Republic Government Bond, Series 95	1.00%	06/26/2026	7,010	261,053	0.4
Hungary Government Bond, Series 26/F	1.50%	08/26/2026	HUF 307,800	598,340	1.0
Hungary Government Bond, Series 38/A	3.00%	10/27/2038	104,930	148,907	0.2
Indonesia Treasury Bond, Series FR87	6.50%	02/15/2031	IDR 6,484,000	399,802	0.7
Mexican Bonos, Series M	7.75%	11/13/2042	MXN 11,073	495,365	0.8
Mexican Bonos, Series M 20	7.50%	06/03/2027	10,726	518,997	0.9
Mexican Bonos, Series M 20	10.00%	12/05/2024	27,387	1,413,247	2.3
Peru Government Bond	6.15%	08/12/2032	PEN 1,691	395,878	0.7
Republic of Poland Government Bond, Series 1026	0.25%	10/25/2026	PLN 3,345	579,383	1.0
Republic of Poland Government Bond, Series 432	1.75%	04/25/2032	2,647	394,605	0.6
U.S. Treasury Bonds	2.38%	02/15/2042	USD 745	576,211	1.0

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
U.S. Treasury Notes	2.50%	03/31/2027	USD	1,290	$ 1,216,631	2.0%
					11,293,511	18.8
EMERGING MARKETS - TREASURIES						
Brazil Letras do Tesouro Nacional, Series LTN	0.00%	01/01/2024	BRL	12,417	2,079,274	3.5
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2031		9,960	1,669,415	2.8
Brazil Notas do Tesouro Nacional, Series NTNF	10.00%	01/01/2029		8,269	1,417,329	2.4
Republic of South Africa Government Bond, Series 2030	8.00%	01/31/2030	ZAR	19,292	989,793	1.6
Republic of South Africa Government Bond, Series R214	6.50%	02/28/2041		12,899	469,267	0.8
					6,625,078	11.1
QUASI-SOVEREIGN BONDS						
Corp. Nacional del Cobre de Chile	3.00%	09/30/2029	USD	205	180,054	0.3
Empresa de Transporte de Pasajeros Metro SA	4.70%	05/07/2050		263	206,833	0.3
Empresa de Transporte de Pasajeros Metro SA	5.00%	01/25/2047		262	208,749	0.3
Indian Railway Finance Corp. Ltd.	3.57%	01/21/2032		247	214,550	0.4
					810,186	1.3
					53,165,817	88.7
OTHER TRANSFERABLE SECURITIES						
CORPORATE BONDS						
BBFI Liquidating Trust(a) (c)	0.00%	12/30/2099		465	277,374	0.5
Chile Electricity PEC SpA	0.00%	01/25/2028		789	547,517	0.9
VEON Holdings BV	8.13%	09/16/2026	RUB	11,200	27,530	0.0
					852,421	1.4
SOVEREIGN BONDS						
Ukraine Government International Bond	6.75%	06/20/2028	EUR	168	34,014	0.1
					886,435	1.5
Total Investments						
(cost $63,486,533)					$ 54,052,252	90.2%
Time Deposits						
BBH, Grand Cayman(d)	3.80 %	–			1	0.0
BNP Paribas, Paris(d)	2.57 %	–			1	0.0
Scotiabank, Toronto(d)	2.60 %	–			1	0.0
Scotiabank, Toronto(d)	3.18 %	–			4,889,414	8.2
SMBC, Tokyo(d)	0.73 %	–			3	0.0
Standard Chartered Bank, Johannesburg(d)	5.33 %	–			21	0.0
Total Time Deposits					4,889,441	8.2
Other assets less liabilities					950,250	1.6
Net Assets					$ 59,891,943	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Short					
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	13	$ 1,467,703	$ 1,475,500	$ (7,797)
U.S. Ultra Bond (CBT) Futures	03/22/2023	4	551,375	545,125	6,250
					$ (1,547)
				Appreciation	$ 6,250
				Depreciation	$ (7,797)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Australia and New Zealand Banking Group Ltd.	USD	1,625	THB	59,932	01/19/2023	$ 83,868
Bank of America, NA.	BRL	13,981	USD	2,594	12/02/2022	(99,786)
Bank of America, NA.	USD	766	BRL	3,941	12/02/2022	(6,547)
Bank of America, NA.	USD	623	JPY	88,171	12/02/2022	15,644
Bank of America, NA.	USD	1,685	SGD	2,354	12/07/2022	45,257
Bank of America, NA.	EUR	3,537	USD	3,418	12/08/2022	(263,703)
Bank of America, NA.	ZAR	11,035	USD	596	12/15/2022	(41,748)
Bank of America, NA.	INR	73,429	USD	914	12/21/2022	11,376
Bank of America, NA.	USD	582	INR	48,030	12/21/2022	8,137
Bank of America, NA.	USD	380	TWD	12,115	12/21/2022	16,839
Bank of America, NA.	AUD	991	USD	644	01/19/2023	(29,437)
Bank of America, NA.	CLP	994,380	USD	1,068	01/19/2023	(39,506)
Bank of America, NA.	USD	603	AUD	888	01/19/2023	1,374
Bank of America, NA.	USD	446	IDR	6,947,772	01/26/2023	(2,019)
Bank of America, NA.	KRW	1,724,611	USD	1,251	01/30/2023	(72,297)
Bank of America, NA.	USD	1,330	KRW	1,885,880	01/30/2023	117,786

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Barclays Bank PLC	USD	524	JPY	72,807	12/02/2022	$ 3,275
Barclays Bank PLC	CHF	528	USD	561	12/07/2022	2,127
Barclays Bank PLC	SGD	743	USD	520	12/07/2022	(25,362)
Barclays Bank PLC	MYR	6,946	USD	1,518	12/15/2022	(52,995)
Barclays Bank PLC	USD	996	MYR	4,560	12/15/2022	35,136
Barclays Bank PLC	USD	1,402	MYR	6,191	12/15/2022	(1,910)
Barclays Bank PLC	ZAR	9,419	USD	514	12/15/2022	(30,928)
Barclays Bank PLC	INR	66,132	USD	823	12/21/2022	10,194
Barclays Bank PLC	INR	168,214	USD	2,022	12/21/2022	(45,410)
Barclays Bank PLC	USD	394	INR	32,437	12/21/2022	4,454
Barclays Bank PLC	USD	519	IDR	8,072,993	01/26/2023	(3,230)
Barclays Bank PLC	USD	786	KRW	1,089,455	01/30/2023	49,985
BNP Paribas SA	USD	398	BRL	2,141	12/02/2022	14,608
BNP Paribas SA	SGD	2,666	USD	1,907	12/07/2022	(52,510)
BNP Paribas SA	USD	475	CHF	463	12/07/2022	14,879
BNP Paribas SA	USD	534	SGD	748	12/07/2022	15,942
BNP Paribas SA	USD	553	EUR	566	12/08/2022	35,731
BNP Paribas SA	USD	933	ZAR	16,322	12/15/2022	10,562
BNP Paribas SA	GBP	899	USD	1,086	01/18/2023	9
BNP Paribas SA	AUD	1,755	USD	1,136	01/19/2023	(58,381)
BNP Paribas SA	COP	6,409,165	USD	1,315	01/19/2023	(772)
BNP Paribas SA	USD	116	PEN	446	01/19/2023	(199)
BNP Paribas SA	USD	155	IDR	2,418,224	01/26/2023	(688)
BNP Paribas SA	HUF	217,280	USD	547	01/30/2023	3,576
BNP Paribas SA	USD	157	KRW	211,829	01/30/2023	5,394
Brown Brothers Harriman & Co.	NOK	2,098	USD	204	12/01/2022	(9,262)
Brown Brothers Harriman & Co.	SEK	2,857	USD	264	12/01/2022	(8,254)
Brown Brothers Harriman & Co.	JPY	212,982	USD	1,520	12/02/2022	(22,551)
Brown Brothers Harriman & Co.	USD	1,959	JPY	278,548	12/02/2022	58,484
Brown Brothers Harriman & Co.	CHF	709	USD	754	12/07/2022	3,502
Brown Brothers Harriman & Co.	CHF	1,149	USD	1,203	12/07/2022	(11,524)
Brown Brothers Harriman & Co.	SGD	2,020	USD	1,410	12/07/2022	(75,144)
Brown Brothers Harriman & Co.	USD	2,289	CHF	2,262	12/07/2022	103,103
Brown Brothers Harriman & Co.	USD	381	CHF	359	12/07/2022	(1,173)
Brown Brothers Harriman & Co.	EUR	305	USD	318	12/08/2022	1,337
Brown Brothers Harriman & Co.	EUR	1,248	USD	1,250	12/08/2022	(48,518)
Brown Brothers Harriman & Co.	USD	1,290	EUR	1,293	12/08/2022	55,477
Brown Brothers Harriman & Co.	USD	2,844	ZAR	50,704	12/15/2022	87,116
Brown Brothers Harriman & Co.	ZAR	6,427	USD	371	12/15/2022	(538)
Brown Brothers Harriman & Co.	HKD	798	USD	102	01/12/2023	(290)
Brown Brothers Harriman & Co.	AUD	1,174	USD	753	01/19/2023	(45,920)
Brown Brothers Harriman & Co.	CAD	300	USD	224	01/19/2023	1,261
Brown Brothers Harriman & Co.	MXN	8,468	USD	431	01/19/2023	(4,108)
Brown Brothers Harriman & Co.	USD	792	AUD	1,224	01/19/2023	40,962
Brown Brothers Harriman & Co.	USD	1,511	CAD	2,048	01/19/2023	12,488
Brown Brothers Harriman & Co.	USD	695	CAD	922	01/19/2023	(8,356)
Brown Brothers Harriman & Co.	USD	398	ILS	1,376	01/19/2023	5,920
Brown Brothers Harriman & Co.	USD	368	MXN	7,192	01/19/2023	1,873
Brown Brothers Harriman & Co.	NZD	537	USD	328	02/02/2023	(10,275)
Brown Brothers Harriman & Co.	USD	661	NZD	1,073	02/02/2023	15,365
Brown Brothers Harriman & Co.	NOK	2,098	USD	210	02/03/2023	(3,363)
Brown Brothers Harriman & Co.	SEK	2,857	USD	272	02/03/2023	(1,735)
Brown Brothers Harriman & Co.+	EUR	0*	USD	0*	12/27/2022	(3)
Brown Brothers Harriman & Co.+	USD	20	EUR	20	12/27/2022	295
Citibank, NA	USD	617	GBP	518	01/18/2023	8,367
Citibank, NA	CAD	1,439	USD	1,054	01/19/2023	(16,163)
Citibank, NA	CZK	33,383	USD	1,427	01/30/2023	4,119
Deutsche Bank AG	ZAR	9,349	USD	550	12/15/2022	9,437
Deutsche Bank AG	USD	773	AUD	1,148	01/19/2023	8,136
Goldman Sachs Bank USA	INR	116,188	USD	1,405	12/21/2022	(23,073)
Goldman Sachs Bank USA	USD	904	INR	73,543	12/21/2022	80
HSBC Bank USA	USD	971	SGD	1,373	12/07/2022	37,824
HSBC Bank USA	TWD	13,545	USD	423	12/21/2022	(20,343)
HSBC Bank USA	USD	1,021	INR	84,032	12/21/2022	12,003
HSBC Bank USA	USD	1,272	TWD	39,867	12/21/2022	32,891
HSBC Bank USA	ILS	7,856	USD	2,227	01/19/2023	(81,803)
HSBC Bank USA	USD	1,021	AUD	1,542	01/19/2023	27,242
HSBC Bank USA	USD	773	CAD	1,043	01/19/2023	3,451
HSBC Bank USA	IDR	6,852,399	USD	433	01/26/2023	(4,598)
HSBC Bank USA	USD	428	IDR	6,620,498	01/26/2023	(4,901)
HSBC Bank USA	USD	917	CZK	21,462	01/30/2023	(2,522)
HSBC Bank USA	USD	361	KRW	511,699	01/30/2023	32,094
HSBC Bank USA	USD	2,239	PLN	10,154	01/30/2023	(854)
JPMorgan Chase Bank, NA	USD	1,681	BRL	9,038	12/02/2022	61,097
JPMorgan Chase Bank, NA	USD	289	BRL	1,487	12/02/2022	(2,670)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
JPMorgan Chase Bank, NA	BRL	9,038	USD	1,670	01/04/2023	$ (60,675)
JPMorgan Chase Bank, NA	USD	1,853	HUF	736,247	01/30/2023	(13,134)
Morgan Stanley Capital Services LLC	BRL	2,627	USD	491	12/02/2022	(15,314)
Morgan Stanley Capital Services LLC	JPY	88,756	USD	621	12/02/2022	(21,364)
Morgan Stanley Capital Services LLC	CHF	723	USD	766	12/07/2022	798
Morgan Stanley Capital Services LLC	CHF	553	USD	580	12/07/2022	(5,078)
Morgan Stanley Capital Services LLC	USD	473	MYR	2,239	12/15/2022	32,900
Morgan Stanley Capital Services LLC	USD	102	TWD	3,260	12/21/2022	4,317
Morgan Stanley Capital Services LLC	USD	771	AUD	1,150	01/19/2023	11,373
Morgan Stanley Capital Services LLC	USD	960	MXN	18,740	01/19/2023	3,060
Morgan Stanley Capital Services LLC	USD	565	MXN	10,894	01/19/2023	(5,320)
Morgan Stanley Capital Services LLC	NZD	1,915	USD	1,181	02/02/2023	(26,623)
Morgan Stanley Capital Services LLC	USD	714	NZD	1,172	02/02/2023	25,281
Royal Bank of Scotland PLC	USD	790	JPY	113,504	12/02/2022	32,353
Royal Bank of Scotland PLC	GBP	1,077	USD	1,277	01/18/2023	(23,252)
Royal Bank of Scotland PLC	USD	346	KRW	462,726	01/30/2023	9,013
Standard Chartered Bank	JPY	87,738	USD	633	12/02/2022	(2,135)
Standard Chartered Bank	USD	538	CHF	525	12/07/2022	17,090
Standard Chartered Bank	USD	782	INR	64,523	12/21/2022	10,694
Standard Chartered Bank	USD	599	TWD	19,072	12/21/2022	25,692
Standard Chartered Bank	USD	480	IDR	7,537,811	01/26/2023	1,116
Standard Chartered Bank	KRW	2,838,407	USD	2,106	01/30/2023	(72,584)
UBS AG	CHF	1,759	USD	1,828	12/07/2022	(31,697)
UBS AG	USD	655	CLP	589,989	01/19/2023	2,654
UBS AG	KRW	698,344	USD	496	01/30/2023	(40,451)
						$ (246,578)
					Appreciation	$ 1,306,418
					Depreciation	$ (1,552,996)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Buy Contracts						
Morgan Stanley & Co., LLC/(INTRCONX)	Kingdom of Thailand	12/20/2027	USD	9,000	$ (166,241)	$ (43,383)
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Korea	12/20/2027	USD	1,840	(42,025)	13,535
Total					$ (208,266)	$ (29,848)
					Appreciation	$ 13,535
					Depreciation	$ (43,383)

* Contracts amount less than 500.

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Defaulted.

(c) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(d) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
CHF – Swiss Franc
CLP – Chilean Peso
COP – Colombian Peso
CZK – Czech Koruna
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
HUF – Hungarian Forint
IDR – Indonesian Rupiah
ILS – Israeli Shekel
INR – Indian Rupee
JPY – Japanese Yen

KRW – South Korean Won
MXN – Mexican Peso
MYR – Malaysian Ringgit
NOK – Norwegian Krone
NZD – New Zealand Dollar
PEN – Peruvian Sol
PLN – Polish Zloty
RUB – Russian Ruble
SEK – Swedish Krona
SGD – Singapore Dollar
THB – Thailand Baht
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:

CBT – Chicago Board of Trade
INTRCONX – Inter-Continental Exchange
PJSC – Public Joint Stock Company

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
HEALTH CARE			
BIOTECHNOLOGY			
AVEO Pharmaceuticals, Inc.	46,784	$ 699,421	1.3%
Genmab A/S	448	207,601	0.4
		907,022	1.7
HEALTH CARE EQUIPMENT & SUPPLIES			
Abbott Laboratories	2,128	228,930	0.4
ABIOMED, Inc.	3,591	1,356,644	2.6
Meridian Bioscience, Inc.	36,393	1,164,576	2.2
		2,750,150	5.2
HEALTH CARE PROVIDERS & SERVICES			
1Life Healthcare, Inc.	62,402	1,060,210	2.0
LHC Group, Inc.	8,454	1,381,468	2.6
Signify Health, Inc. - Class A	36,472	1,043,829	2.0
		3,485,507	6.6
LIFE SCIENCES TOOLS & SERVICES			
Illumina, Inc.	612	133,465	0.3
IQVIA Holdings, Inc.	1,041	226,959	0.4
Lonza Group AG	268	140,992	0.3
		501,416	1.0
PHARMACEUTICALS			
Novo Nordisk A/S - Class B	1,470	184,394	0.3
Zoetis, Inc.	1,315	202,694	0.4
		387,088	0.7
		8,031,183	15.2
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Sierra Wireless, Inc.	33,558	984,256	1.9
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Murata Manufacturing Co., Ltd.	2,620	143,716	0.3
IT SERVICES			
Automatic Data Processing, Inc.	1,545	408,096	0.8
Capgemini SE	1,103	199,420	0.4
Evo Payments, Inc. - Class A	3,417	115,187	0.2
Mastercard, Inc. - Class A	931	331,808	0.6
Switch, Inc. - Class A	9,750	333,938	0.6
		1,388,449	2.6
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
ASML Holding NV	361	220,398	0.4
Tower Semiconductor Ltd.	26,265	1,170,631	2.2
		1,391,029	2.6
SOFTWARE			
ForgeRock, Inc. - Class A	23,481	510,712	1.0
KnowBe4, Inc. - Class A	3,112	76,835	0.1
Microsoft Corp.	1,446	368,932	0.7
SAP SE	1,635	181,414	0.3
		1,137,893	2.1
		5,045,343	9.5
INDUSTRIALS			
AIR FREIGHT & LOGISTICS			
Atlas Air Worldwide Holdings, Inc.	6,096	614,294	1.2
AIRLINES			
Spirit Airlines, Inc.	35,516	771,052	1.4
ELECTRICAL EQUIPMENT			
Eaton Corp. PLC	1,384	226,215	0.4
MACHINERY			
Alstom SA (a)	8,563	224,830	0.4
Altra Industrial Motion Corp.	16,567	971,158	1.9
		1,195,988	2.3
PROFESSIONAL SERVICES			
Recruit Holdings Co., Ltd.	5,000	161,776	0.3
TRADING COMPANIES & DISTRIBUTORS			
Ashtead Group PLC	3,409	208,067	0.4
TRANSPORTATION INFRASTRUCTURE			
Atlas Corp.	2,601	39,977	0.1
		3,217,369	6.1

	Shares	Value (USD)	Net Assets %
FINANCIALS			
BANKS			
First Horizon Corp.	60,542	$ 1,504,469	2.9%
HDFC Bank Ltd. (ADR)	3,990	281,574	0.5
		1,786,043	3.4
CAPITAL MARKETS			
Charles Schwab Corp. (The)	5,167	426,484	0.8
INSURANCE			
AIA Group Ltd.	20,200	205,123	0.4
THRIFTS & MORTGAGE FINANCE			
Home Capital Group, Inc.	14,216	451,268	0.8
		2,868,918	5.4
DIVERSIFIED			
SPECIAL PURPOSE ACQUISITION COMPANY			
7 Acquisition Corp. - Class A	9,678	99,006	0.2
Arena Fortify Acquisition Corp. - Class A	14,512	148,893	0.3
CC Neuberger Principal Holdings III - Class A	15,610	157,037	0.3
Churchill Capital Corp. VII - Class A	3,521	35,175	0.1
Constellation Acquisition Corp. I	6,801	68,282	0.1
Crucible Acquisition Corp. - Class A	12,431	124,932	0.2
DP Cap Acquisition Corp. I - Class A	9,677	98,802	0.2
Everest Consolidator Acquisition Corp.	9,662	98,263	0.2
Focus Impact Acquisition Corp. - Class A	14,900	150,192	0.3
Fortress Capital Acquisition Corp. - Class A	13,725	138,073	0.2
Global Partner Acquisition Corp. II - Class A	13,725	138,142	0.3
Group Nine Acquisition Corp. - Class A	6,862	68,894	0.1
Hudson Executive Investment Corp. II	14,485	145,864	0.3
LAVA Medtech Acquisition Corp. - Class A	6,775	69,037	0.1
New Vista Acquisition Corp. - Class A	14,060	140,881	0.3
North Atlantic Acquisition Corp.	14,483	145,699	0.3
Pontem Corp. - Class A	13,725	137,799	0.2
Powered Brands - Class A	14,840	148,994	0.3
Pyrophyte Acquisition Corp. - Class A	4,839	49,600	0.1
Rigel Resource Acquisition Corp. - Class A	9,678	98,716	0.2
RMG Acquisition Corp. III - Class A	2,264	22,685	0.0
Thunder Bridge Capital Partners III, Inc.	3,773	37,919	0.1
TLG Acquisition One Corp. - Class A	14,503	146,045	0.3
VectoIQ Acquisition Corp. II - Class A	6,862	68,963	0.1
		2,537,893	4.8
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Aptiv PLC	1,841	196,379	0.4
HOTELS, RESTAURANTS & LEISURE			
Compass Group PLC	10,984	250,413	0.5
HOUSEHOLD DURABLES			
iRobot Corp.	21,202	1,104,412	2.1
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	1,966	189,798	0.3
Poshmark, Inc. - Class A	10,879	193,972	0.4
		383,770	0.7
SPECIALTY RETAIL			
TJX Cos., Inc. (The)	2,439	195,242	0.3
TEXTILES, APPAREL & LUXURY GOODS			
NIKE, Inc. - Class B	1,401	153,676	0.3
		2,283,892	4.3
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
Shaw Communications, Inc. - Class B	1,737	47,404	0.1
ENTERTAINMENT			
Activision Blizzard, Inc.	19,584	1,448,237	2.7
Walt Disney Co. (The)	1,395	136,528	0.3
		1,584,765	3.0
MEDIA			
TEGNA, Inc.	12,998	256,581	0.5
		1,888,750	3.6
MATERIALS			
CHEMICALS			
Sika AG	543	138,769	0.3

	Shares	Value (USD)	Net Assets %
METALS & MINING			
Turquoise Hill Resources Ltd.	25,391	$ 795,056	1.5%
PAPER & FOREST PRODUCTS			
Resolute Forest Products, Inc.	13,576	286,454	0.5
		1,220,279	2.3
UTILITIES			
ELECTRIC UTILITIES			
PNM Resources, Inc.	12,111	593,439	1.1
GAS UTILITIES			
South Jersey Industries, Inc.	15,336	532,159	1.0
		1,125,598	2.1
REAL ESTATE			
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)			
American Tower Corp.	1,046	231,427	0.4
STORE Capital Corp.	16,053	512,091	1.0
		743,518	1.4
REAL ESTATE MANAGEMENT & DEVELOPMENT			
Compute Health Acquisition Corp. - Class A	13,650	136,637	0.3
DiamondHead Holdings Corp. - Class A	7,755	77,666	0.1
		214,303	0.4
		957,821	1.8
CONSUMER STAPLES			
BEVERAGES			
Constellation Brands, Inc. - Class A	1,239	318,857	0.6
FOOD & STAPLES RETAILING			
Albertsons Cos., Inc. - Class A	17,267	361,744	0.7
FOOD PRODUCTS			
Nestle SA (REG)	2,188	260,423	0.5
		941,024	1.8
		30,118,070	56.9
WARRANTS			
CONSUMER STAPLES			
FOOD PRODUCTS			
Benson Hill, Inc., A-CW22, expiring 12/24/2025	2,889	983	0.0
DIVERSIFIED			
SPECIAL PURPOSE ACQUISITION COMPANY			
7 Acquisition Corp., - Class A, expiring 11/05/2026	4,839	327	0.0
Arena Fortify Acquisition Corp., A-CW28, expiring 11/15/2028	7,256	1	0.0
Austerlitz Acquisition Corp. I, - Class A, expiring 02/19/2026	3,617	1	0.0
Churchill Capital Corp. VII, - Class A, expiring 02/17/2026	705	21	0.0
Constellation Acquisition Corp. I, A-CW27, expiring 01/29/2028	2,267	43	0.0
Crucible Acquisition Corp., A-CW25, expiring 01/07/2025	4,143	4	0.0
DiamondHead Holdings Corp., A-CW28, expiring 01/28/2028	1,938	174	0.0
DP Cap Acquisition Corp. I, - Class A, expiring 11/12/2028	4,838	181	0.0
Everest Consolidator Acquisition Corp., expiring 07/19/2023	4,831	97	0.0
Focus Impact Acquisition Corp., expiring 10/28/2026	7,450	401	0.0
Fortress Capital Acquisition Corp., expiring 01/15/2026	2,745	77	0.0
Global Partner Acquisition Corp. II, - Class A, expiring 01/11/2028	2,287	13	0.0
Group Nine Acquisition Corp., expiring 01/20/2028	2,287	8	0.0
Hudson Executive Investment Corp. II, expiring 01/28/2026	3,621	2	0.0
LAVA Medtech Acquisition Corp., - Class A, expiring 10/29/2026	3,387	102	0.0
New Vista Acquisition Corp., - Class A, expiring 02/19/2026	4,686	328	0.0
North Atlantic Acquisition Corp., - Class A, expiring 10/20/2025	4,827	59	0.0
Pontem Corp., expiring 12/31/2027	4,575	359	0.0
Powered Brands, - Class A, expiring 01/09/2026	4,946	198	0.0
Pyrophyte Acquisition Corp., - Class A, expiring 05/03/2028	2,419	95	0.0
Rigel Resource Acquisition Corp., - Class A, expiring 11/09/2026	4,839	484	0.0
RMG Acquisition Corp. III, - Class A, expiring 12/31/2027	452	9	0.0
Thunder Bridge Capital Partners III, Inc., - Class A, expiring 02/15/2028	754	56	0.0
TLG Acquisition One Corp., expiring 02/01/2028	4,834	169	0.0
VectoIQ Acquisition Corp. II, - Class A, expiring 01/11/2028	1,372	3	0.0
		3,212	0.0
FINANCIALS			
BANKS			
Compute Health Acquisition Corp. - Class A, expiring 12/31/2027	3,412	393	0.0
CAPITAL MARKETS			
CC Neuberger Principal Holdings III expiring 12/31/2027	3,122	312	0.0
		705	0.0
		4,900	0.0
		30,122,970	56.9

	Rate	Date	Shares/Principals (-)/(000)		Value (USD)	Net Assets %
MONEY MARKET INSTRUMENTS						
U.S. TREASURY BILLS						
U.S. Treasury Bill(b)	0.00%	12/29/2022	USD	1,198	$ 1,194,716	2.2%
U.S. Treasury Bill	0.00%	12/01/2022		362	361,465	0.7
					1,556,181	2.9
					31,679,151	59.8
OTHER TRANSFERABLE SECURITIES						
COMMON STOCKS						
CONSUMER STAPLES						
FOOD & STAPLES RETAILING						
Progenics Pharmaceuticals, Inc. (c)				57,701	0	0.0
Total Investments						
(cost $31,486,628)					$ 31,679,151	59.8%
Time Deposits						
ANZ, London(d)	1.57 %	–			311	0.0
BBH, Grand Cayman(d)	3.80 %	–			882	0.0
BNP Paribas, Paris(d)	0.65 %	–			1,319	0.0
BNP Paribas, Paris(d)	2.57 %	–			71	0.0
Credit Suisse, Zurich(d)	(0.08)%	–			19,872	0.0
HSBC, Hong Kong(d)	2.65 %	–			1,770	0.0
HSBC, Paris(d)	0.73 %	–			407,679	0.8
Nordea, Oslo(d)	1.28 %	–			33	0.0
Scotiabank, Toronto(d)	2.60 %	–			42,708	0.1
SEB, Stockholm(d)	0.78 %	–			307,784	0.6
SMBC, London(d)	(0.28)%	–			7,043	0.0
SMBC, London(d)	1.92 %	–			1,116	0.0
SMBC, Tokyo(d)	3.18 %	–			4,596,078	8.7
Total Time Deposits					5,386,666	10.2
Other assets less liabilities					15,874,613	30.0
Net Assets					$ 52,940,430	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
10 Yr Australian Bond Futures	12/15/2022	25	$ 2,017,299	$ 2,047,442	$ 30,143
10 Yr Mini Japan Government Bond Futures	12/12/2022	12	1,289,080	1,292,983	3,903
Euro STOXX 50 Index Futures	12/16/2022	38	1,481,845	1,589,315	107,470
FTSE 100 Index Futures	12/16/2022	28	2,410,733	2,574,825	164,092
FTSE KLCI Futures	12/30/2022	88	1,473,951	1,475,277	1,326
FTSE Taiwan Index Futures	12/29/2022	22	1,141,406	1,157,195	15,789
FTSE/JSE Top 40 Futures	12/15/2022	64	2,442,390	2,550,680	108,290
Hang Seng Index Futures	12/29/2022	9	1,018,506	1,081,261	62,755
Long Gilt Futures	03/29/2023	1	125,840	126,539	699
Mexican Bolsa Index Futures	12/16/2022	10	242,325	267,700	25,375
S&P/TSX 60 Index Futures	12/15/2022	5	895,245	922,053	26,808
SET 50 Futures	12/29/2022	265	1,486,584	1,502,463	15,879
SPI 200 Futures	12/15/2022	2	241,782	249,972	8,190
TOPIX Index Futures	12/08/2022	8	1,162,213	1,166,448	4,235
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	12	1,354,875	1,362,000	7,125
Short					
Canadian 10 Yr Bond Futures	03/22/2023	42	3,901,038	3,926,016	(24,978)
Euro-Bund Futures	12/08/2022	5	730,096	732,999	(2,903)
FTSE China A50 Futures	12/29/2022	97	1,188,075	1,237,913	(49,838)
FTSE/JSE Top 40 Futures	12/15/2022	18	662,535	717,379	(54,844)
MSCI EAFE Futures	12/16/2022	19	1,784,385	1,880,810	(96,425)
MSCI Singapore IX ETS Futures	12/29/2022	137	2,981,697	3,011,319	(29,622)
OMXS 30 Index Futures	12/16/2022	67	1,331,215	1,356,907	(25,692)
S&P 500 E-Mini Futures	12/16/2022	24	4,706,996	4,897,500	(190,504)
SGX Nifty 50 Futures	12/29/2022	39	1,425,301	1,482,806	(57,505)
WIG20 Index Futures	12/16/2022	100	765,627	775,522	(9,895)
					$ 39,873
				Appreciation	$ 582,079
				Depreciation	$ (542,206)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	CHF	573	USD	597	12/07/2022	$ (8,433)
Bank of America, NA	EUR	1,688	USD	1,751	12/21/2022	(8,481)
Bank of America, NA	SEK	24,196	USD	2,318	12/21/2022	10,872
Bank of America, NA	KRW	1,175,140	USD	822	01/30/2023	(79,761)
Barclays Bank PLC	MYR	17,806	USD	3,984	12/15/2022	(42,197)
Barclays Bank PLC	USD	2,606	MYR	11,888	12/15/2022	82,085
Barclays Bank PLC	USD	3,473	MYR	15,332	12/15/2022	(6,256)
Barclays Bank PLC	ZAR	26,236	USD	1,443	12/15/2022	(73,333)
Barclays Bank PLC	INR	7,654	USD	94	12/21/2022	(509)
Barclays Bank PLC	TWD	9,710	USD	301	12/21/2022	(16,504)
Barclays Bank PLC	USD	524	CAD	697	12/21/2022	(5,765)
Barclays Bank PLC	USD	1,059	INR	88,073	12/21/2022	23,330
Barclays Bank PLC	USD	776	NZD	1,259	12/21/2022	17,342
Barclays Bank PLC	USD	3,001	MXN	58,612	01/19/2023	10,111
Barclays Bank PLC	IDR	12,506,086	USD	803	01/26/2023	4,901
Barclays Bank PLC	IDR	23,159,599	USD	1,475	01/26/2023	(3,053)
Barclays Bank PLC	PHP	97,583	USD	1,658	01/26/2023	(69,524)
Barclays Bank PLC	USD	1,048	IDR	16,469,366	01/26/2023	3,106
Barclays Bank PLC	KRW	835,625	USD	602	01/30/2023	(38,884)
Barclays Bank PLC	USD	2,395	HUF	953,790	01/30/2023	(10,865)
Barclays Bank PLC	USD	868	KRW	1,221,815	01/30/2023	70,071
Barclays Bank PLC	CNH	3,053	USD	420	02/16/2023	(15,650)
Barclays Bank PLC	USD	430	CNH	3,070	02/16/2023	8,851
BNP Paribas SA	USD	1,239	COP	6,040,308	01/19/2023	728
BNP Paribas SA	USD	3,457	IDR	53,921,268	01/26/2023	(15,335)
Brown Brothers Harriman & Co.	NOK	2,493	USD	235	12/01/2022	(18,353)
Brown Brothers Harriman & Co.	SEK	3,565	USD	324	12/01/2022	(15,260)
Brown Brothers Harriman & Co.	USD	240	NOK	2,493	12/01/2022	13,111
Brown Brothers Harriman & Co.	USD	323	SEK	3,565	12/01/2022	16,172
Brown Brothers Harriman & Co.	JPY	5,227	USD	35	12/02/2022	(2,478)
Brown Brothers Harriman & Co.	USD	36	JPY	5,227	12/02/2022	1,371
Brown Brothers Harriman & Co.	USD	464	ZAR	8,102	12/15/2022	4,850
Brown Brothers Harriman & Co.	ZAR	1,246	USD	68	12/15/2022	(3,705)
Brown Brothers Harriman & Co.	CHF	110	USD	117	12/21/2022	333
Brown Brothers Harriman & Co.	NOK	936	USD	94	12/21/2022	(1,514)
Brown Brothers Harriman & Co.	USD	197	EUR	189	12/21/2022	150
Brown Brothers Harriman & Co.	USD	72	NOK	717	12/21/2022	1,244
Brown Brothers Harriman & Co.	USD	318	SEK	3,326	12/21/2022	(696)
Brown Brothers Harriman & Co.	AUD	32	USD	20	01/19/2023	(1,491)
Brown Brothers Harriman & Co.	CAD	606	USD	453	01/19/2023	1,914
Brown Brothers Harriman & Co.	CAD	37	USD	27	01/19/2023	(203)
Brown Brothers Harriman & Co.	USD	20	AUD	32	01/19/2023	1,277
Brown Brothers Harriman & Co.	USD	110	CAD	148	01/19/2023	509
Brown Brothers Harriman & Co.	USD	1,164	THB	41,643	01/19/2023	23,514
Brown Brothers Harriman & Co.+	AUD	79,385	USD	51,083	12/05/2022	(2,804,026)
Brown Brothers Harriman & Co.+	GBP	1,050	USD	1,210	12/05/2022	(55,603)
Brown Brothers Harriman & Co.+	USD	101,693	AUD	154,787	12/05/2022	3,377,581
Brown Brothers Harriman & Co.+	USD	2,388	GBP	2,044	12/05/2022	75,565
Brown Brothers Harriman & Co.+	EUR	5	USD	5	12/27/2022	(59)
Brown Brothers Harriman & Co.+	USD	366	EUR	356	12/27/2022	5,285
Citibank, NA	CAD	1,253	USD	918	01/19/2023	(14,078)
Citibank, NA	USD	1,162	PHP	69,336	01/26/2023	65,888
Deutsche Bank AG	USD	574	CHF	573	12/07/2022	31,370
Deutsche Bank AG	ZAR	10,739	USD	589	12/15/2022	(31,587)
Deutsche Bank AG	INR	70,419	USD	849	12/21/2022	(16,253)
Deutsche Bank AG	TWD	37,956	USD	1,214	12/21/2022	(28,381)
Deutsche Bank AG	USD	3,239	CAD	4,307	12/21/2022	(35,614)
Deutsche Bank AG	USD	2,353	TWD	74,315	12/21/2022	79,089
Deutsche Bank AG	THB	169,245	USD	4,597	01/19/2023	(227,244)
Deutsche Bank AG	PHP	63,503	USD	1,109	01/26/2023	(15,851)
Deutsche Bank AG	USD	1,792	PLN	8,158	01/30/2023	5,795
Deutsche Bank AG	CNH	22,982	USD	3,211	02/16/2023	(70,456)
Goldman Sachs Bank USA	USD	364	BRL	1,962	12/02/2022	13,792
Goldman Sachs Bank USA	MYR	3,051	USD	682	12/15/2022	(8,309)
Goldman Sachs Bank USA	USD	609	ZAR	10,523	12/15/2022	(764)
Goldman Sachs Bank USA	INR	18,131	USD	224	12/21/2022	686
Goldman Sachs Bank USA	JPY	92,112	USD	663	12/21/2022	(5,587)
Goldman Sachs Bank USA	USD	3,704	INR	301,405	12/21/2022	327
Goldman Sachs Bank USA	PEN	889	USD	231	01/19/2023	638
Goldman Sachs Bank USA	USD	1,741	PHP	103,251	01/26/2023	86,881
Goldman Sachs Bank USA	CNH	8,622	USD	1,184	02/16/2023	(46,830)
HSBC Bank USA	PEN	2,427	USD	631	01/19/2023	445
JPMorgan Chase Bank, NA	BRL	903	USD	169	12/02/2022	(5,292)
JPMorgan Chase Bank, NA	USD	364	BRL	1,962	12/02/2022	13,878

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
JPMorgan Chase Bank, NA	AUD	2,326	USD	1,572	12/21/2022	$ (8,354)
JPMorgan Chase Bank, NA	CHF	2,990	USD	3,183	12/21/2022	15,232
JPMorgan Chase Bank, NA	GBP	3,037	USD	3,586	12/21/2022	(77,509)
JPMorgan Chase Bank, NA	TWD	36,217	USD	1,134	12/21/2022	(51,917)
JPMorgan Chase Bank, NA	USD	714	GBP	601	12/21/2022	10,762
JPMorgan Chase Bank, NA	USD	3,164	JPY	441,026	12/21/2022	38,575
JPMorgan Chase Bank, NA	USD	250	PHP	14,375	01/26/2023	4,817
JPMorgan Chase Bank, NA	CZK	56,388	USD	2,400	01/30/2023	(2,647)
JPMorgan Chase Bank, NA	USD	1,454	CNH	10,370	02/16/2023	26,720
Morgan Stanley Capital Services LLC	BRL	3,021	USD	560	12/02/2022	(21,669)
Morgan Stanley Capital Services LLC	MYR	13,462 U	SD	2,867	12/15/2022	(176,402)
Morgan Stanley Capital Services LLC	USD	843	MYR	3,807	12/15/2022	17,992
Morgan Stanley Capital Services LLC	NZD	1,267	USD	775	12/21/2022	(23,646)
Morgan Stanley Capital Services LLC	TWD	14,32	5 USD	450	12/21/2022	(18,972)
Morgan Stanley Capital Services LLC	USD	557	BRL	3,021	01/04/2023	21,512
Royal Bank of Scotland PLC	MYR	4,810	USD	1,076	12/15/2022	(11,535)
Royal Bank of Scotland PLC	USD	598	MYR	2,653	12/15/2022	1,679
Standard Chartered Bank	TWD	14,325	USD	450	12/21/2022	(18,760)
Standard Chartered Bank	USD	3,218	AUD	4,796	12/21/2022	40,470
UBS AG	CLP	1,111,747	USD	1,233	01/19/2023	(5,001)
						$ 10,225
					Appreciation	$ 4,230,821
					Depreciation	$ (4,220,596)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED INTEREST RATE SWAPS

Clearing Broker/(Exchange)	Notional Amount (000)		Termination Date	Rate Type: Payments Made By the Fund	Rate Type: Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Morgan Stanley & Co. LLC/(LCH Group)	CHF	80	04/04/2032	1 Day SARON	0.903%	$ (5,244)
Morgan Stanley & Co. LLC/(LCH Group)	CHF	460	05/25/2032	1 Day SARON	1.241%	(16,196)
Morgan Stanley & Co. LLC/(LCH Group)	CHF	290	07/11/2032	1 Day SARON	1.579%	(1,134)
Morgan Stanley & Co. LLC/(LCH Group)	CHF	80	07/21/2032	1 Day SARON	1.637%	122
Morgan Stanley & Co. LLC/(LCH Group)	NZD	40	08/22/2032	3 Month BKBM	3.721%	(1,294)
Morgan Stanley & Co. LLC/(LCH Group)	NOK	90	08/22/2032	6 Month NIBOR	3.159%	(76)
Morgan Stanley & Co. LLC/(LCH Group)	CHF	170	08/22/2032	1 Day SARON	1.365%	(4,257)
Morgan Stanley & Co. LLC/(LCH Group)	SEK	1,980	09/15/2032	2.907%	3 Month STIBOR	(3,033)
Morgan Stanley & Co. LLC/(LCH Group)	CHF	360	09/27/2032	1 Day SARON	2.129%	17,506
Morgan Stanley & Co. LLC/(LCH Group)	SEK	24,420	09/27/2032	3.115%	3 Month STIBOR	(78,947)
Morgan Stanley & Co. LLC/(LCH Group)	NZD	1,390	09/28/2032	3 Month BKBM	4.378%	597
Morgan Stanley & Co. LLC/(LCH Group)	CHF	180	10/03/2032	1 Day SARON	2.117%	8,546
Morgan Stanley & Co. LLC/(LCH Group)	NOK	12,750	10/03/2032	6 Month NIBOR	3.567%	33,555
Morgan Stanley & Co. LLC/(LCH Group)	SEK	2,590	10/25/2032	3.225%	3 Month STIBOR	(10,928)
Morgan Stanley & Co. LLC/(LCH Group)	SEK	1,040	10/27/2032	3.102%	3 Month STIBOR	(3,331)
Morgan Stanley & Co. LLC/(LCH Group)	CHF	220	11/30/2032	1 Day SARON	1.625%	(216)
Morgan Stanley & Co. LLC/(LCH Group)	NOK	5,860	11/30/2032	6 Month NIBOR	3.310%	1,591
Total						$ 62,739)
					Appreciation	$ 61,917
					Depreciation	$ (124,656)

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received		Notional Amount (000)	Maturity Date	Unrealized Appreciation/ (Depreciation)
Receive Total Return on Reference Obligation						
Bank of America, NA						
MLABERP	94,851	0.92%	USD	11,156	02/15/2023	$ (260,451)
Barclays Bank PLC						
BCCFCTRP	2,800	0.35%	USD	1,441	03/15/2023	(24,102)
BCCFCTRP	421	0.35%	USD	217	12/15/2022	(3,624)
BCCFCTRP	191	0.35%	USD	98	03/15/2023	(1,644)
Goldman Sachs International						
Emis Group PLC	40,509	SONIA Plus 0.35%	GBP	751	07/15/2025	26,818
Flagstar Bancorp, Inc.	168	SOFR Plus 0.35%	USD	7	07/15/2025	(344)
GSABFUS2	241,439	0.00%	USD	22,637	10/15/2025	(132,792)
GSISBT10	13,277	0.00%	USD	1,921	12/15/2022	34,669
GSISBT10	6,396	0.00%	USD	961	12/15/2022	16,701
GSISBT10	203	0.00%	USD	31	12/15/2022	530

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received	Notional Amount (000)		Maturity Date	Unrealized Appreciation/ (Depreciation)
GSISE10A	24,193	0.00%	USD	1,813	02/15/2023	$ 14,758
GSISE10A	3,592	0.00%	USD	269	02/15/2023	2,191
GSISFT10	13,238	0.00%	USD	1,671	12/15/2022	(31,425)
GSISFT10	5,513	0.00%	USD	696	12/15/2022	(13,087)
GSISFT10	464	0.00%	USD	59	12/15/2022	(1,102)
Micro Focus International PLC	6,462	SONIA Plus 0.35%	GBP	33	07/15/2025	1,217
Shaw Communications, Inc.	54,723	CDOR Plus 0.35%	CAD	1,914	07/15/2025	(10,192)
Umpqua Holdings Corp.	72,473	SOFR Plus 0.35%	USD	1,367	07/15/2025	68,056
JPMorgan Chase Bank, NA						
AVEVA Group PLC	6,894	SONIA Plus 0.35%	GBP	219	08/14/2023	9,116
Black Knight, Inc.	20,045	OBFR Plus 0.40%	USD	1,352	08/14/2023	(109,186)
ContourGlobal PLC	19,024	SONIA Plus 0.35%	GBP	48	08/14/2023	(260)
HomeServe PLC	70,355	SONIA Plus 0.35%	GBP	824	08/14/2023	17,256
JPABSAA1	86,259	0.14%	USD	8,765	11/30/2022	(9,299)
PNM Resources, Inc.	18,944	OBFR Plus 0.40%	USD	937	08/14/2023	(8,525)
Silicon Motion Technology Corp.	9,812	OBFR Plus 0.40%	USD	854	08/14/2023	(265,158)
Summit Industrial Income REIT	24,777	CDOR Plus 0.40%	CAD	557	08/14/2023	1,643
VMware, Inc.	12,831	OBFR Plus 0.40%	USD	1,585	08/14/2023	(26,313)
Yamana Gold, Inc.	251,681	OBFR Plus 0.40%	USD	1,341	08/14/2023	26,191
Morgan Stanley Capital Services LLC						
IAA, Inc.	15,795	FedFundEffective Plus 0.38%	USD	611	10/18/2023	(20,485)
Micro Focus International PLC	55,770	SONIA Plus 0.54%	GBP	288	10/18/2023	18,761
Moneygram International, Inc.	35,118	FedFundEffective Plus 0.38%	USD	366	10/18/2023	17,208
MSABETFR	97,815	0.14%	USD	11,574	02/15/2023	(46,589)
Siemens Gamesa Renewable Energy	5,918	EURIBOR Plus 0.50%	EUR	106	10/18/2023	6,907
Spirit Airlines, Inc.	10,850	FedFundEffective Plus 0.38%	USD	275	10/18/2023	(39,161)
Swiss Market Index Futures	40	0.00%	CHF	429	12/16/2022	18,081
Swiss Market Index Futures	10	0.00%	CHF	110	12/16/2022	1,275
Pay Total Return on Reference Obligation						
Goldman Sachs International						
Columbia Banking System, Inc.	18,858	SOFR Minus 0.32%	USD	640	07/15/2025	34,592
Columbia Banking System, Inc.	5,612	SOFR Minus 0.34%	USD	181	07/15/2025	(9,971)
Columbia Banking System, Inc.	6,020	SOFR Minus 0.33%	USD	179	07/15/2025	(25,937)
Columbia Banking System, Inc.	4,025S	OFR Minus 0.35%	USD	130	07/15/2025	(7,276)
Columbia Banking System, Inc.	4,017	SOFR Minus 0.30%	USD	119	07/15/2025	(18,028)
Columbia Banking System, Inc.	1,999	SOFR Minus 0.31%	USD	61	07/15/2025	(6,890)
Columbia Banking System, Inc.	1,148	SOFR Minus 2.32%	USD	35	07/15/2025	(4,377)
Columbia Banking System, Inc.	1,117	SOFR Minus 0.36%	USD	34	07/15/2025	(4,234)
Columbia Banking System, Inc.	383	SOFR Minus 1.56%	USD	11	07/15/2025	(1,876)
New York Community Bancorp	681	SOFR Minus 0.47%	USD	7	07/15/2025	370
JPMorgan Chase Bank, NA						
Broadcom, Inc.	1,091	OBFR Minus 0.28%	USD	606	08/14/2023	4,969
Broadcom, Inc.	490	OBFR Minus 0.29%	USD	242	08/14/2023	(28,437)
Broadcom, Inc.	35	OBFR Minus 0.30%	USD	18	08/14/2023	(1,643)
Intercontinental Exchange, Inc.	2,096	OBFR Minus 0.28%	USD	207	08/14/2023	(20,187)
Intercontinental Exchange, Inc.	319	OBFR Minus 0.30%	USD	32	08/14/2023	(2,508)
Intercontinental Exchange, Inc.	312	OBFR Minus 0.29%	USD	30	08/14/2023	(4,097)
Intercontinental Exchange, Inc.	159	OBFR Minus 0.78%	USD	16	08/14/2023	(1,217)
MaxLinear, Inc.	2,704	OBFR Minus 0.28%	USD	104	08/14/2023	5,200
MaxLinear, Inc.	469	OBFR Minus 0.29%	USD	16	08/14/2023	(1,455)
MaxLinear, Inc.	317	OBFR Minus 0.30%	USD	13	08/14/2023	9,380
MaxLinear, Inc.	317	OBFR Minus 1.04%	USD	11	08/14/2023	(626)
Morgan Stanley Capital Services LLC						
Agnico Eagle Mines Ltd.	9,463	FedFundEffective Plus 3.53%	USD	434	10/18/2023	(42,550)
IBOVESPA Futures	11	0.00%	BRL	1,293	12/14/2022	10,124
IBOVESPA Futures	3	0.00%	BRL	349	12/14/2022	2,258
KOSPI 200 Futures	500,000	0.00%	KRW	158,865	12/08/2022	(728)
Pan American Silver Corp.	40,219	FedFundEffective Plus 3.53%	USD	558	10/18/2023	(100,728)
Ritchie Bros Auctioneers, Inc.	9,167	FedFundEffective Plus 3.53%	USD	478	10/18/2023	(25,284)
Total						$ (963,517)
					Appreciation	$ 348,271
					Depreciation	$ (1,311,788)
Total for Swaps						$ (1,026,256)

(a) Represents entire or partial securities out on loan. See Note L for securities lending information.

(b) Position, or a position thereof, has been segregated to collateralize derivatives.

(c) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(d) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
CHF – Swiss Franc
CLP – Chilean Peso
CNH – Chinese Yuan Renminbi (Offshore)
COP – Colombian Peso
CZK – Czech Koruna
EUR – Euro
GBP – Great British Pound
HUF – Hungarian Forint
IDR – Indonesian Rupiah
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
MXN – Mexican Peso
MYR – Malaysian Ringgit
NOK – Norwegian Krone
NZD – New Zealand Dollar
PEN – Peruvian Sol
PHP – Philippine Peso
PLN – Polish Zloty
SEK – Swedish Krona
THB – Thailand Baht
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:

ADR – American Depositary Receipt
BKBM – Bank Bill Benchmark (New Zealand)
CBT – Chicago Board of Trade
CDOR – Canadian Dealer Offered Rate
EAFE – Europe, Australia, and Far East
ETS – Emission Trading Scheme
EURIBOR – Euro Interbank Offered Rate
FedFundEffective – Federal Funds Effective Rate
FTSE – Financial Times Stock Exchange
JSE – Johannesburg Stock Exchange
KLCI – Kuala Lumpur Composite Index
KOSPI – Korea Composite Stock Price Index
LCH – London Clearing House
MSCI – Morgan Stanley Capital International
NIBOR – Norwegian Interbank Offered Rate
OBFR – Overnight Bank Funding Rate
OMXS – Stockholm Stock Exchange
REG – Registered Shares
REIT – Real Estate Investment Trust
SARON – Swiss Average Rate Overnight
SET – Stock Exchange of Thailand
SGX – Singapore Exchange
SOFR – Secured Overnight Financing Rate
SONIA – Sterling Overnight Index Average
SPI – Share Price Index
STIBOR – Stockholm Interbank Offered Rate
TOPIX – Tokyo Price Index
TSX – Toronto Stock Exchange

See notes to financial statements.

	Shares	Value (EUR)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
FINANCIALS			
BANKS			
ABN AMRO Bank NV (GDR)	512,230	€ 6,267,134	1.2%
Banco Bilbao Vizcaya Argentaria SA	1,770,983	9,938,757	1.9
Bank of Ireland Group PLC	1,364,414	10,653,344	2.1
BNP Paribas SA	186,840	9,982,861	1.9
Erste Group Bank AG	231,700	6,858,320	1.3
KBC Group NV	124,186	6,549,570	1.3
Natwest Group PLC	3,735,595	11,315,687	2.2
		61,565,673	11.9
CAPITAL MARKETS			
Euronext NV	142,823	10,388,945	2.0
IG Group Holdings PLC	910,020	8,625,525	1.7
		19,014,470	3.7
DIVERSIFIED FINANCIAL SERVICES			
Eurazeo SE	140,513	8,409,703	1.6
INSURANCE			
Hiscox Ltd.	83,524	966,527	0.2
NN Group NV	173,640	7,053,257	1.3
		8,019,784	1.5
		97,009,630	18.7
INDUSTRIALS			
AEROSPACE & DEFENSE			
Airbus SE	94,440	10,312,848	2.0
BAE Systems PLC	1,164,778	11,081,984	2.1
Saab AB - Class B	295,643	10,447,146	2.0
Safran SA	108,038	12,685,822	2.5
		44,527,800	8.6
AIRLINES			
Wizz Air Holdings PLC	163,658	4,205,977	0.8
ELECTRICAL EQUIPMENT			
Prysmian SpA	357,897	11,953,760	2.3
INDUSTRIAL CONGLOMERATES			
Melrose Industries PLC	3,790,081	5,792,970	1.1
Smiths Group PLC	377,390	6,933,672	1.4
		12,726,642	2.5
PROFESSIONAL SERVICES			
Teleperformance	51,602	11,115,071	2.1
		84,529,250	16.3
HEALTH CARE			
HEALTH CARE EQUIPMENT & SUPPLIES			
ConvaTec Group PLC	4,207,832	11,203,388	2.2
Getinge AB - Class B	403,416	8,883,984	1.7
		20,087,372	3.9
HEALTH CARE PROVIDERS & SERVICES			
Fresenius SE & Co. KGaA	430,060	11,422,394	2.2
LIFE SCIENCES TOOLS & SERVICES			
Gerresheimer AG	74,550	5,233,410	1.0
PHARMACEUTICALS			
Roche Holding AG (Genusschein)	72,598	22,778,477	4.4
Sanofi	152,317	13,172,374	2.6
		35,950,851	7.0
		72,694,027	14.1
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Faurecia SE	434,445	6,844,681	1.3
AUTOMOBILES			
Stellantis NV	670,099	9,973,753	1.9
HOTELS, RESTAURANTS & LEISURE			
Entain PLC	516,854	8,381,110	1.6
HOUSEHOLD DURABLES			
Persimmon PLC	199,710	2,938,141	0.6
SPECIALTY RETAIL			
Kingfisher PLC	1,623,393	4,526,959	0.9

	Rate	Date	Shares	Value (EUR)	Net Assets %
TEXTILES, APPAREL & LUXURY GOODS					
Burberry Group PLC			396,430	€ 9,981,839	2.0%
HUGO BOSS AG			136,273	7,274,253	1.4
Pandora A/S			153,734	10,904,993	2.1
				28,161,085	5.5
				60,825,729	11.8
CONSUMER STAPLES					
BEVERAGES					
Pernod Ricard SA			57,290	10,824,946	2.1
FOOD & STAPLES RETAILING					
Koninklijke Ahold Delhaize NV			403,966	11,236,314	2.2
FOOD PRODUCTS					
Mowi ASA			156,771	2,346,191	0.4
Nestle SA (REG)			233,660	26,757,788	5.2
Salmar ASA			66,891	2,249,073	0.4
				31,353,052	6.0
				53,414,312	10.3
ENERGY					
OIL, GAS & CONSUMABLE FUELS					
Repsol SA			629,621	9,318,391	1.8
Shell PLC			1,134,804	32,078,031	6.2
				41,396,422	8.0
MATERIALS					
CHEMICALS					
Arkema SA			90,099	7,579,128	1.5
CONSTRUCTION MATERIALS					
CRH PLC			258,410	9,822,164	1.9
METALS & MINING					
Anglo American PLC			228,400	9,001,557	1.7
ArcelorMittal SA			294,582	7,603,161	1.5
Endeavour Mining PLC			245,705	4,919,225	0.9
				21,523,943	4.1
				38,925,235	7.5
COMMUNICATION SERVICES					
DIVERSIFIED TELECOMMUNICATION SERVICES					
Deutsche Telekom AG (REG)			758,657	14,722,498	2.9
ENTERTAINMENT					
Ubisoft Entertainment SA			195,180	5,187,884	1.0
				19,910,382	3.9
UTILITIES					
ELECTRIC UTILITIES					
EDP - Energias de Portugal SA			2,455,057	11,094,402	2.1
Enel SpA			1,583,505	8,129,715	1.6
				19,224,117	3.7
INFORMATION TECHNOLOGY					
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT					
ASM International NV			19,467	5,041,953	1.0
NXP Semiconductors NV			46,798	7,991,998	1.5
				13,033,951	2.5
REAL ESTATE					
REAL ESTATE MANAGEMENT & DEVELOPMENT					
Aroundtown SA			1,377,049	3,160,327	0.6
CA Immobilien Anlagen AG			198,538	6,293,655	1.2
				9,453,982	1.8
Total Investments					
(cost €485,312,451)				€510,417,037	98.6%
Time Deposits					
ANZ, London(a)	1.57 %	–		51,249	0.0
BBH, Grand Cayman(a)	0.65 %	–		50,872	0.0
Credit Suisse, Zurich(a)	(0.08)%	–		50,792	0.0
Nordea, Oslo(a)	1.28 %	–		77,910	0.0
SEB, Stockholm(a)	0.78 %	–		50,110	0.0
SMBC, Tokyo(a)	0.73 %	–		1,477,288	0.3
SMBC, Tokyo(a)	1.92 %	–		156,969	0.0
SMBC, Tokyo(a)	3.18 %	–		244,536	0.1
Total Time Deposits				2,159,726	0.4
Other assets less liabilities				5,282,800	1.0
Net Assets				€517,859,563	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	NOK	19,554	EUR	1,895	12/01/2022	€ (9,542)
Bank of America, NA	SEK	18,392	EUR	1,677	12/01/2022	1,851
Bank of America, NA	CHF	1,779	EUR	1,856	12/07/2022	41,966
Bank of America, NA	EUR	1,889	NOK	19,554	02/03/2023	9,906
Barclays Bank PLC	CHF	1,909	EUR	1,943	12/07/2022	(3,535)
BNP Paribas SA	SEK	98,589	EUR	9,041	12/01/2022	62,325
BNP Paribas SA	EUR	9,037	SEK	98,589	02/03/2023	(64,035)
Brown Brothers Harriman & Co.	EUR	1	SEK	11	12/01/2022	2
Brown Brothers Harriman & Co.	SEK	22,949	EUR	2,101	12/01/2022	11,080
Brown Brothers Harriman & Co.	CHF	4,355	EUR	4,532	12/07/2022	91,719
Brown Brothers Harriman & Co.	EUR	1,573	CHF	1,549	12/07/2022	6,503
Brown Brothers Harriman & Co.	EUR	6,817	CHF	6,601	12/07/2022	(86,397)
Brown Brothers Harriman & Co.+	AUD	10,107	EUR	6,544	12/05/2022	(48,369)
Brown Brothers Harriman & Co.+	EUR	12,778	AUD	19,740	12/05/2022	96,567
Brown Brothers Harriman & Co.+	EUR	0*	AUD	0*	12/05/2022	0
Brown Brothers Harriman & Co.+	EUR	2,468	SGD	3,401	12/05/2022	12,072
Brown Brothers Harriman & Co.+	EUR	2,427	SGD	3,513	12/05/2022	(26,145)
Brown Brothers Harriman & Co.+	EUR	43	USD	45	12/05/2022	13
Brown Brothers Harriman & Co.+	EUR	53,545	USD	54,351	12/05/2022	(1,325,886)
Brown Brothers Harriman & Co.+	SGD	3,455	EUR	2,466	12/05/2022	26,013
Brown Brothers Harriman & Co.+	SGD	54	EUR	38	12/05/2022	(126)
Brown Brothers Harriman & Co.+	USD	27,316	EUR	27,480	12/05/2022	1,235,049
Brown Brothers Harriman & Co.+	USD	30	EUR	29	12/05/2022	(16)
Brown Brothers Harriman & Co.+	EUR	521	HKD	4,185	12/28/2022	(7,283)
Citibank, NA	EUR	7,813	SEK	84,381	12/01/2022	(127,633)
Citibank, NA	CHF	1,800	EUR	1,864	12/07/2022	28,976
Deutsche Bank AG	EUR	3,120	SEK	34,281	12/01/2022	2,017
Deutsche Bank AG	EUR	1,348	SEK	14,628	12/01/2022	(15,940)
Deutsche Bank AG	SEK	18,185	EUR	1,664	12/01/2022	7,459
HSBC Bank USA	EUR	27,108	CHF	26,363	12/07/2022	(229,274)
JPMorgan Chase Bank, NA	SEK	14,628	EUR	1,337	12/01/2022	5,255
JPMorgan Chase Bank, NA	SEK	14,777	EUR	1,341	12/01/2022	(4,832)
JPMorgan Chase Bank, NA	SEK	17,311	EUR	1,584	02/03/2023	8,837
Morgan Stanley & Co., Inc.	EUR	1,447	CHF	1,417	12/07/2022	(2,570)
Royal Bank of Scotland PLC	EUR	1,316	SEK	14,208	12/01/2022	(21,780)
Royal Bank of Scotland PLC	SEK	9,186	EUR	844	12/01/2022	6,985
Royal Bank of Scotland PLC	GBP	4,080	EUR	4,665	01/18/2023	(42,734)
UBS AG	EUR	1,869	NOK	19,554	12/01/2022	35,661
UBS AG	EUR	4,530	SEK	49,197	12/01/2022	(49,870)
UBS AG	CHF	1,517	EUR	1,589	12/07/2022	42,297
						€ (333,414)
					Appreciation	€ 1,732,553
					Depreciation	€ (2,065,967)

\+ Used for share class hedging purposes.

* Contracts amount less than 500.

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
NOK – Norwegian Krone
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

GDR – Global Depositary Receipt
REG – Registered Shares

	Shares	Value (EUR)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
FINANCIALS			
BANKS			
ABN AMRO Bank NV (GDR)	682,100	€ 8,345,494	1.8%
Banco Bilbao Vizcaya Argentaria SA	2,318,095	13,009,149	2.7
Bank of Ireland Group PLC	1,285,035	10,033,553	2.1
BNP Paribas SA	229,096	12,240,599	2.6
Erste Group Bank AG	346,400	10,253,440	2.2
KBC Group NV	160,390	8,458,969	1.8
		62,341,204	13.2
CAPITAL MARKETS			
Azimut Holding SpA	231,759	4,507,713	1.0
Euronext NV	168,269	12,239,887	2.6
		16,747,600	3.6
DIVERSIFIED FINANCIAL SERVICES			
Eurazeo SE	145,571	8,712,424	1.8
INSURANCE			
AXA SA	308,160	8,326,483	1.8
NN Group NV	220,900	8,972,958	1.9
Talanx AG	244,780	10,417,837	2.2
		27,717,278	5.9
		115,518,506	24.5
INDUSTRIALS			
AEROSPACE & DEFENSE			
Airbus SE	117,658	12,848,254	2.8
BAE Systems PLC	896,020	8,524,954	1.8
Safran SA	105,139	12,345,421	2.6
		33,718,629	7.2
ELECTRICAL EQUIPMENT			
Prysmian SpA	328,641	10,976,610	2.3
TKH Group NV	137,133	5,120,546	1.1
		16,097,156	3.4
MACHINERY			
Alstom SA (a)	219,017	5,444,763	1.1
PROFESSIONAL SERVICES			
Teleperformance	43,491	9,367,961	2.0
		64,628,509	13.7
ENERGY			
OIL, GAS & CONSUMABLE FUELS			
Repsol SA	524,260	7,759,048	1.6
Shell PLC	441,190	12,471,323	2.7
TotalEnergies SE	440,143	26,545,024	5.6
		46,775,395	9.9
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Faurecia SE	431,362	6,796,108	1.4
AUTOMOBILES			
Stellantis NV	915,256	13,622,671	2.9
Volkswagen AG (Preference Shares)	39,449	5,518,915	1.2
		19,141,586	4.1
HOTELS, RESTAURANTS & LEISURE			
Entain PLC	370,660	6,010,483	1.3
TEXTILES, APPAREL & LUXURY GOODS			
HUGO BOSS AG	128,421	6,855,113	1.4
		38,803,290	8.2
HEALTH CARE			
HEALTH CARE PROVIDERS & SERVICES			
Fresenius SE & Co. KGaA	382,640	10,162,918	2.2
LIFE SCIENCES TOOLS & SERVICES			
Gerresheimer AG	95,830	6,727,266	1.4
PHARMACEUTICALS			
Sanofi	241,129	20,852,836	4.4
		37,743,020	8.0
MATERIALS			
CHEMICALS			
Arkema SA	110,104	9,261,948	2.0

	Rate	Date	Shares	Value (EUR)	Net Assets %
CONSTRUCTION MATERIALS					
CRH PLC			255,798	€ 9,722,882	2.1%
CONTAINERS & PACKAGING					
Smurfit Kappa Group PLC			277,085	9,484,620	2.0
METALS & MINING					
ArcelorMittal SA			319,118	8,236,436	1.7
				36,705,886	7.8
CONSUMER STAPLES					
BEVERAGES					
Pernod Ricard SA			75,157	14,200,915	3.0
FOOD & STAPLES RETAILING					
Koninklijke Ahold Delhaize NV			518,338	14,417,572	3.1
FOOD PRODUCTS					
Mowi ASA			136,340	2,040,426	0.4
Salmar ASA			147,039	4,943,886	1.1
				6,984,312	1.5
				35,602,799	7.6
UTILITIES					
ELECTRIC UTILITIES					
EDP - Energias de Portugal SA			3,576,153	16,160,635	3.5
Enel SpA			2,400,613	12,324,747	2.6
				28,485,382	6.1
COMMUNICATION SERVICES					
DIVERSIFIED TELECOMMUNICATION SERVICES					
Deutsche Telekom AG (REG)			728,864	14,144,335	3.0
ENTERTAINMENT					
Ubisoft Entertainment SA			215,572	5,729,904	1.2
MEDIA					
Criteo SA (Sponsored ADR)			177,162	4,655,954	1.0
				24,530,193	5.2
INFORMATION TECHNOLOGY					
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT					
ASM International NV			47,780	12,375,020	2.6
NXP Semiconductors NV			56,481	9,645,626	2.1
				22,020,646	4.7
REAL ESTATE					
REAL ESTATE MANAGEMENT & DEVELOPMENT					
Aroundtown SA (a)			1,749,007	4,013,971	0.8
CA Immobilien Anlagen AG (a)			366,775	11,626,768	2.5
				15,640,739	3.3
Total Investments					
(cost €449,142,498)				€466,454,365	99.0%
Time Deposits					
DBS Bank, Singapore(b)	3.18 %	–		365,055	0.1
Nordea, Oslo(b)	1.28 %	–		68,510	0.0
SMBC, Tokyo(b)	0.73 %	–		3,290,742	0.7
SMBC, Tokyo(b)	1.92 %	–		46,732	0.0
Total Time Deposits				3,771,039	0.8
Other assets less liabilities				789,147	0.2
Net Assets				€471,014,551	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA.	GBP	568	EUR	658	12/15/2022	€ 990
Bank of America, NA.	USD	541	EUR	535	12/15/2022	10,514
Brown Brothers Harriman & Co.	EUR	375	GBP	331	12/15/2022	7,151
Brown Brothers Harriman & Co.	GBP	22,270	EUR	25,425	12/15/2022	(317,330)
Brown Brothers Harriman & Co.+	AUD	3	EUR	2	12/05/2022	(12)
Brown Brothers Harriman & Co.+	EUR	3	AUD	5	12/05/2022	24
Brown Brothers Harriman & Co.+	EUR	8	GBP	7	12/05/2022	106
Brown Brothers Harriman & Co.+	EUR	7	GBP	6	12/05/2022	(12)
Brown Brothers Harriman & Co.+	EUR	268	PLN	1,263	12/05/2022	2,142
Brown Brothers Harriman & Co.+	EUR	94	SGD	134	12/05/2022	464

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	EUR	91	SGD	128	12/05/2022	€ (975)
Brown Brothers Harriman & Co.+	EUR	396	USD	414	12/05/2022	1,676
Brown Brothers Harriman & Co.+	EUR	78,316	USD	79,516	12/05/2022	(1,918,031)
Brown Brothers Harriman & Co.+	GBP	6	EUR	7	12/05/2022	8
Brown Brothers Harriman & Co.+	GBP	0*	EUR	0*	12/05/2022	(1)
Brown Brothers Harriman & Co.+	PLN	635	EUR	135	12/05/2022	(1,486)
Brown Brothers Harriman & Co.+	SGD	129	EUR	92	12/05/2022	970
Brown Brothers Harriman & Co.+	SGD	3	EUR	2	12/05/2022	(9)
Brown Brothers Harriman & Co.+	USD	40,248	EUR	40,456	12/05/2022	1,785,932
Goldman Sachs Bank USA	NOK	62,605	EUR	6,088	12/15/2022	(5,733)
HSBC Bank USA	GBP	591	EUR	676	12/15/2022	(7,456)
Morgan Stanley & Co. LLC	EUR	733	GBP	644	12/15/2022	11,767
Morgan Stanley & Co. LLC	USD	7,944	EUR	7,823	12/15/2022	116,395
State Street Bank & Trust Co.	USD	741	EUR	714	12/15/2022	(4,385
						€ (317,291)
					Appreciation	€ 1,938,139
					Depreciation	€ (2,255,430)

\+ Used for share class hedging purposes.

* Contracts amount less than 500.

(a) Represents entire or partial securities out on loan. See Note L for securities lending information.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
EUR – Euro
GBP – Great British Pound
NOK – Norwegian Krone
PLN – Polish Zloty
SGD – Singapore Dollar

Glossary:

ADR – American Depositary Receipt
GDR – Global Depositary Receipt
REG – Registered Shares

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Arista Networks, Inc.	1,045,997	$ 145,707,382	2.3%
Motorola Solutions, Inc.	295,003	80,299,817	1.2
		226,007,199	3.5
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Amphenol Corp. - Class A	991,563	79,751,412	1.3
Cognex Corp.	562,549	28,003,689	0.4
Zebra Technologies Corp. - Class A	180,447	48,771,215	0.8
		156,526,316	2.5
IT SERVICES			
EPAM Systems, Inc.	343,698	126,680,209	2.0
PayPal Holdings, Inc.	993,936	77,934,521	1.2
Visa, Inc. - Class A	1,662,249	360,708,033	5.7
		565,322,763	8.9
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
ASML Holding NV (REG)	99,944	60,777,945	1.0
Entegris, Inc.	614,989	47,532,500	0.7
NVIDIA Corp.	812,446	137,490,237	2.2
QUALCOMM, Inc.	1,432,355	181,178,584	2.8
		426,979,266	6.7
SOFTWARE			
Adobe, Inc.	271,776	93,743,696	1.5
Autodesk, Inc.	298,653	60,312,973	0.9
Cadence Design Systems, Inc.	247,329	42,550,481	0.7
Fortinet, Inc.	2,708,784	143,998,957	2.3
Manhattan Associates, Inc.	216,865	27,311,978	0.4
Microsoft Corp.	2,248,312	573,634,324	9.0
PTC, Inc.	363,512	46,242,362	0.7
Roper Technologies, Inc.	251,157	110,230,296	1.7
ServiceNow, Inc.	56,170	23,383,571	0.4
Synopsys, Inc.	167,707	56,943,235	0.9
Tyler Technologies, Inc.	177,929	60,983,385	0.9
		1,239,335,258	19.4
		2,614,170,802	41.0
HEALTH CARE			
BIOTECHNOLOGY			
Genmab A/S (Sponsored ADR)	622,193	28,950,640	0.4
Vertex Pharmaceuticals, Inc.	786,156	248,739,759	3.9
		277,690,399	4.3
HEALTH CARE EQUIPMENT & SUPPLIES			
ABIOMED, Inc.	113,752	42,974,368	0.7
Align Technology, Inc.	100,358	19,736,404	0.3
Edwards Lifesciences Corp.	1,936,960	149,630,160	2.3
IDEXX Laboratories, Inc.	296,710	126,359,888	2.0
Intuitive Surgical, Inc.	697,994	188,730,598	3.0
		527,431,418	8.3
HEALTH CARE PROVIDERS & SERVICES			
UnitedHealth Group, Inc.	653,502	357,962,255	5.6
HEALTH CARE TECHNOLOGY			
Veeva Systems, Inc. - Class A	630,785	120,076,233	1.9
LIFE SCIENCES TOOLS & SERVICES			
Illumina, Inc.	116,794	25,470,436	0.4
Mettler-Toledo International, Inc.	52,633	77,347,351	1.2
		102,817,787	1.6
PHARMACEUTICALS			
Zoetis, Inc.	1,376,822	212,223,343	3.3
		1,598,201,435	25.0
CONSUMER DISCRETIONARY			
HOTELS, RESTAURANTS & LEISURE			
Chipotle Mexican Grill, Inc.	39,247	63,853,299	1.0
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	1,909,630	184,355,680	2.9
Etsy, Inc.	399,630	52,787,127	0.8
		237,142,807	3.7

	Rate	Date	Shares	Value (USD)	Net Assets %
MULTILINE RETAIL					
Dollar General Corp.			313,884	$ 80,253,861	1.3%
SPECIALTY RETAIL					
Home Depot, Inc. (The)			646,555	209,477,355	3.3
Tractor Supply Co.			171,491	38,810,128	0.6
				248,287,483	3.9
TEXTILES, APPAREL & LUXURY GOODS					
NIKE, Inc. - Class B			696,737	76,425,081	1.2
				705,962,531	11.1
CONSUMER STAPLES					
BEVERAGES					
Monster Beverage Corp.			2,058,753	211,763,333	3.3
FOOD & STAPLES RETAILING					
Costco Wholesale Corp.			401,495	216,506,179	3.4
				428,269,512	6.7
COMMUNICATION SERVICES					
INTERACTIVE MEDIA & SERVICES					
Alphabet, Inc. - Class C			3,334,020	338,236,329	5.3
INDUSTRIALS					
BUILDING PRODUCTS					
Trex Co., Inc.			453,565	20,814,098	0.3
COMMERCIAL SERVICES & SUPPLIES					
Copart, Inc.			1,900,669	126,508,528	2.0
ELECTRICAL EQUIPMENT					
AMETEK, Inc.			436,950	62,230,419	1.0
MACHINERY					
IDEX Corp.			254,065	60,337,897	0.9
				269,890,942	4.2
FINANCIALS					
CAPITAL MARKETS					
MSCI, Inc.			122,645	62,282,811	1.0
MATERIALS					
CHEMICALS					
Sherwin-Williams Co. (The)			246,666	61,464,234	1.0
Total Investments					
(cost $4,955,786,916)				$ 6,078,478,596	95.3%
Time Deposits					
ANZ, London(a)	1.57 %	–		9,954	0.0
Barclays, London(a)	3.18 %	–		2,594,612	0.0
BNP Paribas, Paris(a)	2.57 %	–		752	0.0
BNP Paribas, Paris(a)	2.65 %	–		8	0.0
SEB, Stockholm(a)	3.18 %	–		245,363,299	3.9
SMBC, London(a)	1.92 %	–		3	0.0
SMBC, London(a)	3.18 %	–		43,877,695	0.7
SMBC, Tokyo(a)	0.73 %	–		122,674	0.0
Standard Chartered Bank, Johannesburg(a)	5.33 %	–		36,951	0.0
Total Time Deposits				292,005,948	4.6
Other assets less liabilities				7,184,399	0.1
Net Assets				$ 6,377,668,943	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	100,902	USD	65,134	12/05/2022	$ (3,359,013)
Brown Brothers Harriman & Co.+	EUR	2	USD	2	12/05/2022	0
Brown Brothers Harriman & Co.+	EUR	107,227	USD	106,898	12/05/2022	(4,705,128)
Brown Brothers Harriman & Co.+	GBP	2,289	USD	2,641	12/05/2022	(117,634)
Brown Brothers Harriman & Co.+	PLN	42,545	USD	8,977	12/05/2022	(501,367)
Brown Brothers Harriman & Co.+	SGD	28,297	USD	20,101	12/05/2022	(693,815)
Brown Brothers Harriman & Co.+	USD	125,281	AUD	190,513	12/05/2022	4,040,787
Brown Brothers Harriman & Co.+	USD	208,214	EUR	204,905	12/05/2022	5,052,974
Brown Brothers Harriman & Co.+	USD	2,770	EUR	2,660	12/05/2022	(507)
Brown Brothers Harriman & Co.+	USD	5,170	GBP	4,423	12/05/2022	161,123
Brown Brothers Harriman & Co.+	USD	17,664	PLN	81,862	12/05/2022	574,338
Brown Brothers Harriman & Co.+	USD	39,608	SGD	55,066	12/05/2022	858,687
Brown Brothers Harriman & Co.+	USD	41,037	ZAR	743,933	12/05/2022	2,010,388

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	USD	43,811	ZAR	756,788	12/05/2022	$ (19,597)
Brown Brothers Harriman & Co.+	ZAR	4,211	USD	246	12/05/2022	2,748
Brown Brothers Harriman & Co.+	ZAR	798,477	USD	44,191	12/05/2022	(2,012,469)
Brown Brothers Harriman & Co.+	CNH	9	USD	1	12/12/2022	11
Brown Brothers Harriman & Co.+	CNH	42	USD	6	12/12/2022	(93)
Brown Brothers Harriman & Co.+	USD	124	CNH	902	12/12/2022	2,958
Brown Brothers Harriman & Co.+	USD	12	CNH	82	12/12/2022	(13)
						$ 1,294,378
					Appreciation	$ 12,704,014
					Depreciation	$ (11,409,636)

\+ Used for share class hedging purposes.

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CNH – Chinese Yuan Renminbi (Offshore)
EUR – Euro
GBP – Great British Pound
PLN – Polish Zloty
SGD – Singapore Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:

ADR – American Depositary Receipt
REG – Registered Shares

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
BCE, Inc.	27,788	$ 1,323,346	0.1%
Comcast Corp. - Class A	63,271	2,318,249	0.2
Deutsche Telekom AG (REG)	48,311	975,587	0.1
HKT Trust & HKT Ltd. - Class SS	1,380,000	1,674,880	0.1
Intelsat SA/Luxembourg	7,957	192,297	0.0
Nippon Telegraph & Telephone Corp.	72,600	2,008,342	0.2
Orange SA	20,164	204,959	0.0
Spark New Zealand Ltd.	776,545	2,520,100	0.2
Telefonica SA	172,658	644,109	0.0
		11,861,869	0.9
ENTERTAINMENT			
Electronic Arts, Inc.	30,144	3,942,232	0.3
Ubisoft Entertainment SA	19,610	542,396	0.1
		4,484,628	0.4
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class A	32,065	3,238,244	0.2
Alphabet, Inc. - Class C	72,814	7,386,980	0.6
Auto Trader Group PLC	221,231	1,508,642	0.1
Kakaku.com, Inc.	39,200	689,243	0.1
		12,823,109	1.0
MEDIA			
Dentsu Group, Inc.	3,600	114,708	0.0
iHeartMedia, Inc. - Class A	1,495	12,020	0.0
Omnicom Group, Inc.	6,136	489,407	0.0
Trade Desk, Inc. (The) - Class A	16,631	867,140	0.1
		1,483,275	0.1
WIRELESS TELECOMMUNICATION SERVICES			
SoftBank Corp.	167,800	1,819,687	0.1
		32,472,568	2.5
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Aisin Corp.	5,600	152,683	0.0
Lear Corp.	11,943	1,722,658	0.1
		1,875,341	0.1
AUTOMOBILES			
Tesla, Inc.	23,226	4,522,102	0.4
HOTELS, RESTAURANTS & LEISURE			
Booking Holdings, Inc.	1,125	2,339,381	0.2
Domino's Pizza, Inc.	2,509	975,324	0.1
Marriott International, Inc./MD - Class A	4,385	725,060	0.1
MGM Resorts International	40,347	1,487,190	0.1
Sodexo SA	3,407	325,106	0.0
		5,852,061	0.5
HOUSEHOLD DURABLES			
Persimmon PLC	24,596	377,076	0.0
PulteGroup, Inc.	24,622	1,102,573	0.1
		1,479,649	0.1
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	40,337	3,894,134	0.3
ZOZO, Inc.	76,500	1,897,404	0.1
		5,791,538	0.4
LEISURE PRODUCTS			
Bandai Namco Holdings, Inc.	22,100	1,447,567	0.1
SPECIALTY RETAIL			
AutoZone, Inc.	2,152	5,550,008	0.4
O'Reilly Automotive, Inc.	1,190	1,028,803	0.1
Ulta Beauty, Inc.	4,060	1,887,250	0.1
		8,466,061	0.6
TEXTILES, APPAREL & LUXURY GOODS			
Pandora A/S	4,548	335,732	0.0
		29,770,051	2.2
CONSUMER STAPLES			
BEVERAGES			
Coca-Cola Co. (The)	37,606	2,392,118	0.1

		Shares	Value (USD)	Net Assets %
	Heineken Holding NV	4,411	$ 330,716	0.0%
	Keurig Dr Pepper, Inc.	25,597	989,836	0.1
	Kirin Holdings Co., Ltd.	42,800	671,026	0.1
			4,383,696	0.3
FOOD & STAPLES RETAILING				
	George Weston Ltd.	1,040	130,237	0.0
	Jeronimo Martins SGPS SA	65,958	1,455,081	0.1
	Koninklijke Ahold Delhaize NV	121,113	3,505,529	0.3
	Kroger Co. (The)	49,766	2,447,989	0.2
	Loblaw Cos. Ltd.	5,675	512,170	0.0
	Walmart, Inc.	7,016	1,069,379	0.1
			9,120,385	0.7
FOOD PRODUCTS				
	Archer-Daniels-Midland Co.	28,939	2,821,553	0.2
	Bunge Ltd.	24,167	2,533,668	0.1
	Nestle SA (REG)	7,554	896,820	0.1
	Salmar ASA	19,774	693,141	0.1
			6,945,182	0.5
HOUSEHOLD PRODUCTS				
	Colgate-Palmolive Co.	17,186	1,331,571	0.1
	Procter & Gamble Co. (The)	15,202	2,267,531	0.2
			3,599,102	0.3
TOBACCO				
	Imperial Brands PLC	100,843	2,582,747	0.2
	Philip Morris International, Inc.	9,596	956,433	0.1
			3,539,180	0.3
			27,587,545	2.1
ENERGY				
OIL, GAS & CONSUMABLE FUELS				
	Battalion Oil Corp.	1	11	0.0
	Cenovus Energy, Inc.	51,356	1,021,279	0.1
	Civitas Resources, Inc.	313	21,084	0.0
	ConocoPhillips	25,807	3,187,422	0.3
	Coterra Energy, Inc.	15,075	420,743	0.0
	Denbury, Inc.	1,378	123,689	0.0
	Devon Energy Corp.	13,518	926,253	0.1
	Eni SpA	204,140	3,042,820	0.2
	EOG Resources, Inc.	19,630	2,786,086	0.2
	Equinor ASA	189,594	7,298,519	0.6
	Exxon Mobil Corp.	3,068	341,591	0.0
	Inpex Corp.	19,000	210,928	0.0
	Marathon Petroleum Corp.	23,680	2,884,461	0.2
	Repsol SA	112,105	1,726,516	0.1
	Shell PLC	123,370	3,634,025	0.3
	Suncor Energy, Inc.	38,722	1,273,222	0.1
	Texas Pacific Land Corp.	548	1,420,712	0.1
	Valero Energy Corp.	21,088	2,817,778	0.2
	Woodside Energy Group Ltd.	48,016	1,215,313	0.1
			34,352,452	2.6
FINANCIALS				
BANKS				
	Bank Leumi Le-Israel BM	278,989	2,512,847	0.2
	CaixaBank SA	32,341	119,876	0.0
	Citizens Financial Group, Inc.	33,647	1,425,960	0.1
	Commerzbank AG	295,304	2,460,190	0.2
	DBS Group Holdings Ltd.	57,800	1,494,751	0.1
	Fifth Third Bancorp	10,864	395,015	0.0
	JPMorgan Chase & Co.	21,093	2,914,631	0.2
	KBC Group NV	9,684	531,470	0.0
	KeyCorp	81,789	1,538,451	0.1
	Mitsubishi UFJ Financial Group, Inc.	322,700	1,764,579	0.1
	NatWest Group PLC	629,817	1,988,049	0.2
	Nordea Bank Abp	271,187	2,827,595	0.2
	Oversea-Chinese Banking Corp., Ltd.	300,600	2,748,090	0.2
	Resona Holdings, Inc.	48,300	231,164	0.0
	Royal Bank of Canada	34,582	3,439,304	0.3
	Societe Generale SA	104,351	2,605,018	0.2
	Toronto-Dominion Bank (The)	30,619	2,037,928	0.2
			31,034,918	2.3
CAPITAL MARKETS				
	Ameriprise Financial, Inc.	2,271	753,859	0.1
	Carlyle Group, Inc. (The)	53,383	1,663,948	0.1

		Shares	Value (USD)	Net Assets %
	Goldman Sachs Group, Inc. (The)	7,218	$ 2,787,231	0.2%
	Houlihan Lokey, Inc.	22,764	2,238,839	0.2
	Partners Group Holding AG	527	515,165	0.0
	Singapore Exchange Ltd.	170,300	1,132,622	0.1
			9,091,664	0.7
INSURANCE				
	Admiral Group PLC	22,811	557,007	0.0
	Aon PLC	2,034	627,042	0.0
	Aviva PLC	434,791	2,328,273	0.2
	AXA SA	52,560	1,477,830	0.1
	Fidelity National Financial, Inc.	58,256	2,351,212	0.2
	Japan Post Holdings Co., Ltd.	333,300	2,601,907	0.2
	Japan Post Insurance Co., Ltd.	144,800	2,398,129	0.2
	Legal & General Group PLC	290,433	880,712	0.1
	Lincoln National Corp.	23,410	911,585	0.1
	Marsh & McLennan Cos., Inc.	13,285	2,300,696	0.2
	Medibank Pvt Ltd.	992,803	1,974,424	0.1
	MetLife, Inc.	17,441	1,337,725	0.1
	NN Group NV	100,611	4,252,744	0.3
	Principal Financial Group, Inc.	14,387	1,290,226	0.1
	Progressive Corp. (The)	16,517	2,182,722	0.2
	Prudential Financial, Inc.	23,711	2,561,499	0.2
	Sampo Oyj - Class A	54,371	2,746,319	0.2
	Willis Towers Watson PLC	10,706	2,635,389	0.2
			35,415,441	2.7
MORTGAGE REAL ESTATE INVESTMENT TRUSTS (REITs)				
	Annaly Capital Management, Inc.	130,997	2,838,705	0.2
			78,380,728	5.9
HEALTH CARE				
BIOTECHNOLOGY				
	AbbVie, Inc.	40,378	6,508,126	0.5
	Alnylam Pharmaceuticals, Inc.	716	157,942	0.0
	Amgen, Inc.	9,435	2,702,184	0.2
	Genmab A/S	318	145,449	0.0
	Moderna, Inc.	18,118	3,187,137	0.3
			12,700,838	1.0
HEALTH CARE EQUIPMENT & SUPPLIES				
	Coloplast A/S - Class B	3,503	408,569	0.0
	Hologic, Inc.	26,858	2,045,505	0.2
			2,454,074	0.2
HEALTH CARE PROVIDERS & SERVICES				
	AmerisourceBergen Corp.	16,705	2,851,376	0.2
	Cardinal Health, Inc.	33,386	2,676,556	0.2
	Centene Corp.	55,130	4,799,066	0.3
	CVS Health Corp.	37,888	3,860,029	0.3
	Elevance Health, Inc.	1,992	1,061,577	0.1
	Humana, Inc.	5,113	2,811,639	0.2
	McKesson Corp.	7,722	2,947,333	0.2
	Molina Healthcare, Inc.	6,504	2,190,352	0.2
	UnitedHealth Group, Inc.	9,036	4,949,560	0.4
			28,147,488	2.1
LIFE SCIENCES TOOLS & SERVICES				
	Mettler-Toledo International, Inc.	2,019	2,967,042	0.2
	Sartorius Stedim Biotech	244	82,088	0.0
	Thermo Fisher Scientific, Inc.	1,078	603,917	0.1
			3,653,047	0.3
PHARMACEUTICALS				
	Bayer AG (REG)	42,618	2,456,008	0.2
	Chugai Pharmaceutical Co., Ltd.	42,000	1,102,238	0.1
	Eli Lilly & Co.	16,230	6,022,628	0.4
	Johnson & Johnson	14,323	2,549,494	0.2
	Mallinckrodt PLC	192	2,078	0.0
	Merck & Co., Inc.	49,406$	5,440,589	0.4
	Novo Nordisk A/S - Class B	68,143	8,428,312	0.6
	Pfizer, Inc.	76,253	3,822,563	0.3
	Roche Holding AG (BR)	2,260	903,761	0.1
	Roche Holding AG (Genusschein)	21,983	7,150,719	0.5
	Takeda Pharmaceutical Co., Ltd.	81,800	2,399,088	0.2
			40,277,478	3.0
			87,232,925	6.6

	Shares	Value (USD)	Net Assets %
INDUSTRIALS			
AEROSPACE & DEFENSE			
BAE Systems PLC	247,647	$ 2,455,268	0.2%
Dassault Aviation SA	661	104,001	0.0
Huntington Ingalls Industries, Inc.	10,150	2,354,394	0.2
		4,913,663	0.4
BUILDING PRODUCTS			
Assa Abloy AB - Class B	45,215	1,025,985	0.1
Owens Corning	26,848	2,385,176	0.2
		3,411,161	0.3
CONSTRUCTION & ENGINEERING			
AECOM	12,459	1,059,015	0.1
WillScot Mobile Mini Holdings Corp.	556	26,805	0.0
		1,085,820	0.1
MACHINERY			
Caterpillar, Inc.	684	161,704	0.0
Cummins, Inc.	6,859	1,722,707	0.1
Snap-on, Inc.	10,597	2,549,638	0.2
		4,434,049	0.3
MARINE			
AP Moller - Maersk A/S - Class A	1,007	2,117,657	0.2
AP Moller - Maersk A/S - Class B	43	92,351	0.0
SITC International Holdings Co., Ltd.	342,000	746,091	0.1
ZIM Integrated Shipping Services Ltd.	84,292	1,771,818	0.1
		4,727,917	0.4
PROFESSIONAL SERVICES			
Booz Allen Hamilton Holding Corp.	16,987	1,807,416	0.2
RELX PLC	97,826	2,730,215	0.1
Thomson Reuters Corp.	7,999	941,874	0.1
Wolters Kluwer NV	29,270	3,204,220	0.2
		8,683,725	0.6
ROAD & RAIL			
Canadian National Railway Co.	16,193	2,078,853	0.1
Knight-Swift Transportation Holdings, Inc.	21,065	1,167,633	0.1
		3,246,486	0.2
		30,502,821	2.3
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Juniper Networks, Inc.	69,752	2,318,557	0.2
IT SERVICES			
Amdocs Ltd.	613	54,471	0.0
Automatic Data Processing, Inc.	17,286	4,565,924	0.3
Capgemini SE	12,776	2,273,395	0.2
Fidelity National Information Services, Inc.	31,058	2,254,190	0.2
FleetCor Technologies, Inc.	1,339	262,712	0.0
Gartner, Inc.	3,898	1,365,742	0.1
Genpact Ltd.	46,586	2,148,080	0.2
International Business Machines Corp.	20,232	3,012,545	0.2
Mastercard, Inc. - Class A	16,402	5,845,672	0.4
Otsuka Corp.	42,400	1,403,201	0.1
Paychex, Inc.	28,218	3,499,879	0.3
VeriSign, Inc.	12,726	2,542,782	0.2
Visa, Inc. - Class A	15,969	3,465,273	0.3
		32,693,866	2.5
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Broadcom, Inc.	9,167	5,051,292	0.4
Enphase Energy, Inc.	9,676	3,102,029	0.2
KLA Corp.	9,108	3,580,810	0.3
Micron Technology, Inc.	34,700	2,000,455	0.1
QUALCOMM, Inc.	2,679	338,867	0.0
Texas Instruments, Inc.	5,547	1,001,011	0.1
		15,074,464	1.1
SOFTWARE			
Adobe, Inc.	4,705	1,622,896	0.1
Autodesk, Inc.	12,272	2,478,330	0.2
Avaya Holdings Corp.	457	442	0.0
Bentley Systems, Inc. - Class B	29,963	1,186,834	0.1
Cadence Design Systems, Inc.	15,760	2,711,350	0.2
Constellation Software, Inc./Canada	1,896	3,056,547	0.2
Crowdstrike Holdings, Inc. - Class A	5,216	613,662	0.0

	Shares	Value (USD)	Net Assets %
Dropbox, Inc. - Class A	110,709	$ 2,608,304	0.2%
Fair Isaac Corp.	1,573	974,820	0.1
Fortinet, Inc.	41,970	2,231,125	0.2
Microsoft Corp.	62,592	15,969,723	1.2
NortonLifeLock, Inc.	231,056	5,305,046	0.4
Oracle Corp.	49,937	4,146,269	0.3
Palo Alto Networks, Inc.	13,693	2,326,441	0.2
Sage Group PLC (The)	79,173	760,142	0.1
ServiceNow, Inc.	9,782	4,072,247	0.3
Synopsys, Inc.	4,519	1,534,381	0.1
VMware, Inc. - Class A	19,415	2,358,728	0.2
		53,957,287	4.1
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	111,959	16,573,291	1.2
NetApp, Inc.	35,794	2,420,032	0.2
Ricoh Co., Ltd.	301,200	2,368,768	0.2
		21,362,091	1.6
		125,406,265	9.5
MATERIALS			
CHEMICALS			
Mitsubishi Chemical Holdings Corp.	120,400	635,786	0.0
OCI NV	55,204	2,331,129	0.2
Sumitomo Chemical Co., Ltd.	655,600	2,364,319	0.2
		5,331,234	0.4
CONSTRUCTION MATERIALS			
GCC SAB de CV	14,130	101,087	0.0
CONTAINERS & PACKAGING			
Packaging Corp. of America	5,308	721,304	0.1
METALS & MINING			
Anglo American PLC	45,098	1,852,125	0.1
BHP Group Ltd.	44,236	1,366,746	0.1
Fortescue Metals Group Ltd.	210,748	2,772,216	0.2
Glencore PLC	83,606	567,817	0.0
Nippon Steel Corp.	157,800	2,505,442	0.2
Rio Tinto Ltd.	26,942	2,004,608	0.2
Teck Resources Ltd. - Class B	69,245	2,566,670	0.2
		13,635,624	1.0
		19,789,249	1.5
REAL ESTATE			
DIVERSIFIED REAL ESTATE ACTIVITIES			
City Developments Ltd.	21,100	128,546	0.0
Daito Trust Construction Co., Ltd.	800	88,754	0.0
Mitsui Fudosan Co., Ltd.	31,300	629,332	0.1
Sun Hung Kai Properties Ltd.	32,000	383,871	0.0
Tokyu Fudosan Holdings Corp.	16,100	86,510	0.0
		1,317,013	0.1
DIVERSIFIED REITs			
Alexander & Baldwin, Inc.	5,930	117,117	0.0
Armada Hoffler Properties, Inc.	17,140	208,251	0.0
Charter Hall Long Wale REIT	43,040	130,000	0.0
Essential Properties Realty Trust, Inc.	10,480	243,241	0.1
ICADE	3,170	130,035	0.0
Merlin Properties Socimi SA	18,710	172,695	0.0
United Urban Investment Corp.	108	120,600	0.0
		1,121,939	0.1
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)			
Extra Space Storage, Inc.	11,438	1,837,972	0.1
Iron Mountain, Inc.	46,916	2,548,946	0.2
Land Securities Group PLC	116,117	859,573	0.1
Link REIT (The)	120,900	812,610	0.0
Medical Properties Trust, Inc.	185,312	2,431,293	0.2
Nippon Building Fund, Inc.	191	885,220	0.1
Simon Property Group, Inc.	7,083	845,993	0.0
Stockland	888,769	2,292,358	0.2
Vornado Realty Trust	3,275	82,825	0.0
Weyerhaeuser Co.	71,997	2,355,022	0.2
		14,951,812	1.1
HEALTH CARE REITs			
Assura PLC	111,426	71,983	0.0
Cofinimmo SA	860	74,188	0.0
Ventas, Inc.	9,760	454,133	0.0

	Shares	Value (USD)	Net Assets %
Welltower, Inc.	8,320	$ 590,970	0.1%
		1,191,274	0.1
HOTEL & RESORT REITs			
Invincible Investment Corp.	653	225,327	0.0
Park Hotels & Resorts, Inc.	12,320	158,066	0.0
RLJ Lodging Trust	12,770	154,772	0.0
		538,165	0.0
INDUSTRIAL REITs			
Americold Realty Trust, Inc.	8,880	265,068	0.0
Ascendas Real Estate Investment Trust	67,500	138,398	0.0
Centuria Industrial REIT	66,260	144,816	0.0
Dream Industrial Real Estate Investment Trust	21,370	192,070	0.0
GLP J-Reit	62	69,143	0.0
Mapletree Logistics Trust	94,400	111,692	0.0
Mitsui Fudosan Logistics Park, Inc.	34	122,985	0.0
Plymouth Industrial REIT, Inc.	5,820	120,474	0.0
Prologis, Inc.	11,649	1,372,136	0.1
Rexford Industrial Realty, Inc.	4,590	253,781	0.0
Segro PLC	36,960	352,270	0.1
STAG Industrial, Inc.	8,720	286,975	0.1
		3,429,808	0.3
OFFICE REITs			
Alexandria Real Estate Equities, Inc.	680	105,815	0.0
City Office REIT, Inc.	16,560	163,778	0.0
Cousins Properties, Inc.	9,150	241,377	0.1
Daiwa Office Investment Corp.	45	220,617	0.0
Derwent London PLC	4,060	114,699	0.0
Kenedix Office Investment Corp. - Class A	48	117,315	0.0
		963,601	0.1
REAL ESTATE DEVELOPMENT			
CK Asset Holdings Ltd.	22,000	131,111	0.0
Instone Real Estate Group SE	7,560	66,790	0.0
		197,901	0.0
REAL ESTATE MANAGEMENT & DEVELOPMENT			
Nomura Real Estate Holdings, Inc.	67,200	1,615,642	0.1
REAL ESTATE OPERATING COMPANIES			
Azrieli Group Ltd.	1,160	81,633	0.0
CTP NV	7,950	86,699	0.0
Hongkong Land Holdings Ltd.	33,100	132,731	0.0
Hulic Co., Ltd.	11,600	96,856	0.0
Shurgard Self Storage SA	1,750	76,029	0.0
TAG Immobilien AG	9,813	58,205	0.0
Vonovia SE	12,750	311,657	0.1
Wihlborgs Fastigheter AB	28,630	222,320	0.0
		1,066,130	0.1
REAL ESTATE SERVICES			
Unibail-Rodamco-Westfield	1,700	89,583	0.0
RESIDENTIAL REITs			
American Homes 4 Rent - Class A	10,630	351,534	0.0
Equity LifeStyle Properties, Inc.	3,340	221,843	0.0
Equity Residential	8,410	545,473	0.1
Essex Property Trust, Inc.	1,930	425,333	0.0
Independence Realty Trust, Inc.	16,360	296,443	0.0
Kenedix Residential Next Investment Corp.	42	63,537	0.0
Killam Apartment Real Estate Investment Trust	19,230	243,029	0.0
Minto Apartment Real Estate Investment Trust	9,360	100,965	0.0
Sun Communities, Inc.	3,440	505,336	0.1
UDR, Inc.	8,620	357,471	0.0
UNITE Group PLC (The)	10,090	112,185	0.0
		3,223,149	0.2
RETAIL REITs			
AEON REIT Investment Corp.	122	141,004	0.0
Brixmor Property Group, Inc.	11,203	259,685	0.0
CapitaLand Integrated Commercial Trust	134,100	203,996	0.0
Frasers Centrepoint Trust	36,700	54,750	0.0
Japan Metropolitan Fund Invest	108	86,109	0.0
Kite Realty Group Trust	10,180	232,104	0.0
Mercialys SA	7,723	73,735	0.0
NETSTREIT Corp.	10,060	196,472	0.0
Phillips Edison & Co., Inc.	6,680	215,296	0.0
Realty Income Corp.	1,600	100,912	0.0
Region RE Ltd.	42,070	78,812	0.0
SITE Centers Corp.	22,020	299,252	0.1

		Rate	Date		Shares/Principal (-)/(000)	Value (USD)	Net Assets %
	Spirit Realty Capital, Inc.				6,590	$ 272,958	0.1%
	Waypoint REIT Ltd.				31,830	60,061	0.0
						2,275,146	0.2
SPECIALIZED REITs							
	CubeSmart				8,140	336,915	0.0
	Digital Realty Trust, Inc.				920	103,463	0.0
	Equinix, Inc.				1,590	1,098,134	0.1
	National Storage Affiliates Trust				6,180	246,026	0.0
	Public Storage				2,590	771,716	0.1
	Safestore Holdings PLC				15,370	168,019	0.0
	VICI Properties, Inc.				16,110	550,962	0.1
						3,275,235	0.3
						35,256,398	2.7
TELECOMMUNICATION SERVICES							
INTEGRATED TELECOMMUNICATION SERVICES							
	Cellnex Telecom SA				2,550	86,505	0.0
	Infrastrutture Wireless Italiane SpA				10,970	108,423	0.0
						194,928	0.0
TRANSPORTATION							
HIGHWAYS & RAILTRACKS							
	Transurban Group				25,400	246,363	0.0
UTILITIES							
ELECTRIC UTILITIES							
	American Electric Power Co., Inc.				17,168	1,661,863	0.1
	Endesa SA				61,687	1,136,189	0.1
	Enel SpA				125,143	668,569	0.1
	NRG Energy, Inc.				53,514	2,271,669	0.1
	Xcel Energy, Inc.				20,812	1,461,419	0.1
						7,199,709	0.5
GAS UTILITIES							
	AltaGas Ltd.				119,330	2,002,214	0.1
	APA Group				20,100	152,664	0.0
	Naturgy Energy Group SA				42,841	1,193,861	0.1
	UGI Corp.				67,541	2,610,460	0.2
						5,959,199	0.4
INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS							
	RWE AG				61,184	2,674,059	0.2
MULTI-UTILITIES							
	CenterPoint Energy, Inc.				87,042	2,707,876	0.2
	E.ON SE				46,905	445,336	0.1
	Sempra Energy				17,035	2,831,047	0.2
						5,984,259	0.5
						21,817,226	1.6
						523,009,519	39.5
CORPORATES - NON-INVESTMENT GRADE							
FINANCIAL INSTITUTIONS							
BANKING							
	Ally Financial, Inc., Series C(a)	4.70%	05/15/2028	USD	164	109,220	0.0
	Bread Financial Holdings, Inc.	4.75%	12/15/2024		833	727,270	0.1
	Bread Financial Holdings, Inc.	7.00%	01/15/2026		305	260,775	0.0
	Citizens Financial Group, Inc., Series B(a)	6.00%	07/06/2023		50	46,039	0.0
	Credit Suisse Group AG(a)	5.25%	02/11/2027		1,743	1,034,907	0.1
	Credit Suisse Group AG(a)	7.25%	09/12/2025		1,000	681,355	0.1
	Societe Generale SA(a)	8.00%	09/29/2025		351	352,981	0.0
						3,212,547	0.3
BROKERAGE							
	Advisor Group Holdings, Inc.	10.75%	08/01/2027		550	560,268	0.1
	AG Issuer LLC	6.25%	03/01/2028		500	467,054	0.0
	AG TTMT Escrow Issuer LLC	8.63%	09/30/2027		670	677,195	0.1
	NFP Corp.	6.88%	08/15/2028		2,000	1,691,861	0.1
	NFP Corp.	7.50%	10/01/2030		576	553,957	0.0
						3,950,335	0.3
FINANCE							
	Aircastle Ltd.(a)	5.25%	06/15/2026		633	472,461	0.0
	Castlelake Aviation Finance DAC	5.00%	04/15/2027		310	264,772	0.0
	CNG Holdings, Inc.	12.50%	06/15/2024		87	73,610	0.0
	Compass Group Diversified Holdings LLC	5.25%	04/15/2029		451	394,051	0.0
	Curo Group Holdings Corp.	7.50%	08/01/2028		1,113	456,272	0.0
	Enova International, Inc.	8.50%	09/01/2024		11	10,574	0.0
	Enova International, Inc.	8.50%	09/15/2025		1,485	1,380,155	0.1

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	goeasy Ltd.	5.38%	12/01/2024	USD	526	$ 500,655	0.1%
	Hightower Holding LLC	6.75%	04/15/2029		1,495	1,240,914	0.1
	Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028		840	708,818	0.1
	Lincoln Financing SARL	3.63%	04/01/2024	EUR	100	102,300	0.0
	Navient Corp.	5.50%	01/25/2023	USD	219	218,571	0.0
	Navient Corp.	7.25%	09/25/2023		6	6,015	0.0
						5,829,168	0.4
INSURANCE							
	Acrisure LLC/Acrisure Finance, Inc.	10.13%	08/01/2026		159	156,177	0.0
	Ardonagh Midco 2 PLC(b)	11.50%	01/15/2027		1,071	1,028,851	0.1
	AssuredPartners, Inc.	5.63%	01/15/2029		1,042	885,294	0.1
						2,070,322	0.2
OTHER FINANCE							
	Armor Holdco, Inc.	8.50%	11/15/2029		610	459,121	0.0
	Coinbase Global, Inc.	3.63%	10/01/2031		889	479,634	0.1
	Intrum AB	3.50%	07/15/2026	EUR	662	571,525	0.0
	Intrum AB	4.88%	08/15/2025		228	212,713	0.0
						1,722,993	0.1
REITs							
	Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD	1,186	1,044,106	0.1
	Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026		397	382,072	0.0
	Diversified Healthcare Trust	4.75%	02/15/2028		1,380	944,436	0.1
	Diversified Healthcare Trust	9.75%	06/15/2025		391	380,704	0.0
	Iron Mountain, Inc.	4.88%	09/15/2029		645	569,736	0.1
	Park Intermediate Holdings LLC/ PK Domestic Property LLC/PK Finance Co-Issuer	4.88%	05/15/2029		280	239,404	0.0
	Vivion Investments SARL	3.50%	11/01/2025	EUR	100	86,834	0.0
						3,647,292	0.3
						20,432,657	1.6
INDUSTRIAL							
BASIC							
	Ashland LLC	6.88%	05/15/2043	USD	40	39,232	0.0
	ASP Unifrax Holdings, Inc.	5.25%	09/30/2028		495	408,927	0.0
	ASP Unifrax Holdings, Inc.	7.50%	09/30/2029		101	67,526	0.0
	Cheever Escrow Issuer LLC	7.13%	10/01/2027		308	289,619	0.0
	Cleveland-Cliffs, Inc.	4.63%	03/01/2029		154	135,120	0.0
	Cleveland-Cliffs, Inc.	6.75%	03/15/2026		61	61,390	0.0
	CVR Partners LP/CVR Nitrogen Finance Corp.	6.13%	06/15/2028		374	337,836	0.0
	FMG Resources (August 2006) Pty Ltd.	4.38%	04/01/2031		500	417,968	0.0
	FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027		697	640,327	0.1
	FMG Resources (August 2006) Pty Ltd.	6.13%	04/15/2032		521	476,227	0.1
	Glatfelter Corp.	4.75%	11/15/2029		223	145,486	0.0
	Graham Packaging Co., Inc.	7.13%	08/15/2028		159	135,112	0.0
	Guala Closures SpA	3.25%	06/15/2028	EUR	100	90,040	0.0
	Illuminate Buyer LLC/Illuminate Holdings IV, Inc.	9.00%	07/01/2028	USD	128	106,168	0.0
	INEOS Quattro Finance 1 PLC	3.75%	07/15/2026	EUR	101	89,379	0.0
	INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	USD	705	625,043	0.1
	Intelligent Packaging Holdco Issuer LP(b)	9.00%	01/15/2026		300	211,300	0.0
	Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028		727	591,597	0.1
	Kleopatra Finco SARL	4.25%	03/01/2026	EUR	567	491,896	0.1
	Olin Corp.	5.00%	02/01/2030	USD	250	226,854	0.0
	Olin Corp.	5.63%	08/01/2029		500	473,808	0.0
	SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026		1,422	1,185,172	0.1
	Valvoline, Inc.	4.25%	02/15/2030		1,712	1,665,408	0.1
	Vibrantz Technologies, Inc.	9.00%	02/15/2030		1,923	1,442,434	0.1
	WR Grace Holdings LLC	4.88%	06/15/2027		1,085	972,082	0.1
	WR Grace Holdings LLC	5.63%	08/15/2029		500	412,045	0.0
						11,737,996	0.9
CAPITAL GOODS							
	ARD Finance SA(b)	5.00%	06/30/2027	EUR	225	164,229	0.0
	Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028		100	84,342	0.0
	Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026		881	779,657	0.1
	Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	08/15/2027	USD	800	597,986	0.0
	Bombardier, Inc.	6.00%	02/15/2028		500	468,762	0.0
	Bombardier, Inc.	7.50%	03/15/2025		358	358,472	0.0
	Bombardier, Inc.	7.88%	04/15/2027		1,007	990,965	0.1
	Castle UK Finco PLC(c)	5.57%	05/15/2028	EUR	329	258,592	0.0
	Castle UK Finco PLC	7.00%	05/15/2029	GBP	440	371,207	0.0
	Eco Material Technologies, Inc.	7.88%	01/31/2027	USD	949	902,871	0.1

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
EnerSys	4.38%	12/15/2027	USD	260	$ 231,909	0.0%
F-Brasile SpA/F-Brasile US LLC, Series XR	7.38%	08/15/2026		761	618,291	0.0
Gates Global LLC/Gates Corp.	6.25%	01/15/2026		2,194	2,115,477	0.2
Granite US Holdings Corp.	11.00%	10/01/2027		690	720,199	0.1
Griffon Corp.	5.75%	03/01/2028		117	108,823	0.0
Harsco Corp.	5.75%	07/31/2027		905	732,051	0.1
IMA Industria Macchine Automatiche SpA.	3.75%	01/15/2028	EUR	100	88,507	0.0
JELD-WEN, Inc.	4.63%	12/15/2025	USD	5	4,237	0.0
LSB Industries, Inc.	6.25%	10/15/2028		196	183,030	0.0
Madison IAQ LLC	5.88%	06/30/2029		1,183	868,044	0.1
Moog, Inc.	4.25%	12/15/2027		500	453,077	0.0
Renk AG/Frankfurt am Main	5.75%	07/15/2025	EUR	392	367,933	0.0
SPX FLOW, Inc.	8.75%	04/01/2030	USD	880	728,237	0.1
Stevens Holding Co., Inc.	6.13%	10/01/2026		205	205,895	0.0
Summit Materials LLC/Summit Materials Finance Corp.	5.25%	01/15/2029		197	181,856	0.0
Titan Holdings II BV	5.13%	07/15/2029	EUR	469	389,309	0.0
TK Elevator Holdco GmbH	7.63%	07/15/2028	USD	227	187,915	0.0
TK Elevator Midco GmbH	4.38%	07/15/2027	EUR	1,192	1,092,441	0.1
Triumph Group, Inc.	6.25%	09/15/2024	USD	1,126	1,070,498	0.1
Trivium Packaging Finance BV	3.75%	08/15/2026	EUR	100	94,912	0.0
					15,419,724	1.1
COMMUNICATIONS - MEDIA						
Adevinta ASA	3.00%	11/15/2027		100	93,804	0.0
Advantage Sales & Marketing, Inc.	6.50%	11/15/2028	USD	687	538,063	0.1
Altice Financing SA.	3.00%	01/15/2028	EUR	100	84,874	0.0
Altice Financing SA.	5.00%	01/15/2028	USD	1,250	1,019,981	0.1
Altice Financing SA.	5.75%	08/15/2029		953	778,418	0.1
AMC Networks, Inc.	4.25%	02/15/2029		1,051	783,315	0.1
Arches Buyer, Inc.	6.13%	12/01/2028		219	176,697	0.0
Banijay Entertainment SASU	3.50%	03/01/2025	EUR	156	154,134	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	USD	750	612,445	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034		1,500	1,167,979	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030		250	210,619	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032		633	529,025	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026		126	122,070	0.0
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027		159	138,213	0.0
CSC Holdings LLC	4.63%	12/01/2030		500	316,405	0.0
CSC Holdings LLC	5.00%	11/15/2031		275	176,295	0.0
CSC Holdings LLC	5.75%	01/15/2030		737	501,989	0.0
DISH DBS Corp.	5.25%	12/01/2026		877	752,802	0.1
DISH DBS Corp.	5.75%	12/01/2028		911	742,355	0.1
DISH DBS Corp.	5.88%	11/15/2024		90	85,500	0.0
DISH DBS Corp.	7.38%	07/01/2028		725	534,685	0.1
DISH Network Corp.(d)	3.38%	08/15/2026		473	305,261	0.0
iHeartCommunications, Inc.	4.75%	01/15/2028		240	206,807	0.0
iHeartCommunications, Inc.	5.25%	08/15/2027		89	79,317	0.0
iHeartCommunications, Inc.	6.38%	05/01/2026		468	444,652	0.0
iHeartCommunications, Inc.	8.38%	05/01/2027		15	13,619	0.0
LCPR Senior Secured Financing DAC	5.13%	07/15/2029		500	419,663	0.0
McGraw-Hill Education, Inc.	5.75%	08/01/2028		828	735,885	0.1
National CineMedia LLC	5.88%	04/15/2028		128	45,763	0.0
Sinclair Television Group, Inc.	5.50%	03/01/2030		2,098	1,605,547	0.1
Sirius XM Radio, Inc.	3.88%	09/01/2031		701	572,876	0.1
Sirius XM Radio, Inc.	5.50%	07/01/2029		1,498	1,396,516	0.1
Summer BC Bidco B LLC	5.50%	10/31/2026		311	250,418	0.0
Summer BC Holdco B SARL	5.75%	10/31/2026	EUR	306	282,926	0.0
Summer BidCo BV(b)	9.00%	11/15/2025		366	291,545	0.0
Univision Communications, Inc.	4.50%	05/01/2029	USD	1,549	1,326,101	0.1
UPCB Finance VII Ltd.	3.63%	06/15/2029	EUR	100	93,084	0.0
Urban One, Inc.	7.38%	02/01/2028	USD	1,831	1,551,137	0.1
Virgin Media Finance PLC	3.75%	07/15/2030	EUR	100	82,728	0.0
Virgin Media Finance PLC	5.00%	07/15/2030	USD	250	204,638	0.0
VZ Secured Financing BV	3.50%	01/15/2032	EUR	224	188,961	0.0
Ziggo Bond Co. BV	5.13%	02/28/2030	USD	206	167,040	0.0
Ziggo BV	2.88%	01/15/2030	EUR	246	212,668	0.0
					19,996,820	1.5
COMMUNICATIONS - TELECOMMUNICATIONS						
Altice France SA/France	5.13%	07/15/2029	USD	444	345,996	0.0
Altice France SA/France	5.88%	02/01/2027	EUR	562	527,972	0.1
Altice France SA/France	8.13%	02/01/2027	USD	200	190,832	0.0
Connect Finco SARL/Connect US Finco LLC	6.75%	10/01/2026		1,592	1,504,440	0.1
Consolidated Communications, Inc.	5.00%	10/01/2028		137	104,058	0.0
Consolidated Communications, Inc.	6.50%	10/01/2028		649	533,925	0.1
DKT Finance ApS	9.38%	06/17/2023		1,150	1,105,899	0.1
Embarq Corp.	8.00%	06/01/2036		834	354,364	0.0

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
Hughes Satellite Systems Corp.	6.63%	08/01/2026	USD	700	$ 652,939	0.1%
Iliad Holding SASU	6.50%	10/15/2026		311	296,558	0.0
Kaixo Bondco Telecom SA	5.13%	09/30/2029	EUR	538	479,218	0.1
Level 3 Financing, Inc.	3.75%	07/15/2029	USD	174	126,697	0.0
Level 3 Financing, Inc.	4.25%	07/01/2028		94	74,460	0.0
Level 3 Financing, Inc.	4.63%	09/15/2027		257	217,965	0.0
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR	100	94,240	0.0
Telecom Italia Capital SA	7.72%	06/04/2038	USD	1,682	1,423,750	0.1
United Group BV	3.63%	02/15/2028	EUR	276	218,309	0.0
United Group BV	4.00%	11/15/2027		288	232,329	0.0
United Group BV	4.63%	08/15/2028		507	401,223	0.0
United Group BV	5.25%	02/01/2030		357	277,575	0.0
Zayo Group Holdings, Inc.	6.13%	03/01/2028	USD	202	109,665	0.0
					9,272,414	0.7
CONSUMER CYCLICAL - AUTOMOTIVE						
Allison Transmission, Inc.	5.88%	06/01/2029		877	834,717	0.1
American Axle & Manufacturing, Inc.	5.00%	10/01/2029		1,000	869,192	0.1
Aston Martin Capital Holdings Ltd.	10.50%	11/30/2025		504	483,513	0.0
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026		1,041	1,029,366	0.1
Clarios Global LP/Clarios US Finance Co.	8.50%	05/15/2027		640	627,434	0.0
Dana Financing Luxembourg SARL	5.75%	04/15/2025		5	4,898	0.0
Dana, Inc.	5.38%	11/15/2027		61	56,153	0.0
Dana, Inc.	5.63%	06/15/2028		91	83,714	0.0
Dealer Tire LLC/DT Issuer LLC	8.00%	02/01/2028		751	645,644	0.1
Faurecia SE	2.75%	02/15/2027	EUR	1,546	1,394,181	0.1
Ford Motor Credit Co. LLC	2.70%	08/10/2026	USD	500	438,379	0.0
Goodyear Tire & Rubber Co. (The)	5.25%	07/15/2031		147	125,924	0.0
IHO Verwaltungs GmbH(b)	3.63%	05/15/2025	EUR	100	97,612	0.0
IHO Verwaltungs GmbH(b)	4.75%	09/15/2026	USD	750	643,725	0.1
IHO Verwaltungs GmbH(b)	6.38%	05/15/2029		534	455,061	0.0
Jaguar Land Rover Automotive PLC	5.88%	11/15/2024	EUR	350	352,240	0.0
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	USD	2,023	1,560,707	0.1
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025		536	498,480	0.0
Mclaren Finance PLC	7.50%	08/01/2026		1,104	894,427	0.1
PM General Purchaser LLC	9.50%	10/01/2028		1,093	956,048	0.1
Real Hero Merger Sub 2, Inc.	6.25%	02/01/2029		1,185	817,960	0.1
ZF Finance GmbH	2.25%	05/03/2028	EUR	600	509,506	0.0
ZF North America Capital, Inc.	4.75%	04/29/2025	USD	1,299	1,242,171	0.1
					14,621,052	1.1
CONSUMER CYCLICAL - ENTERTAINMENT						
Carnival Corp.	4.00%	08/01/2028		430	357,975	0.0
Carnival Corp.	5.75%	03/01/2027		1,536	1,139,520	0.1
Carnival Corp.	7.63%	03/01/2026	EUR	304	260,262	0.0
Carnival Corp.	9.88%	08/01/2027	USD	654	637,241	0.1
Carnival PLC	1.00%	10/28/2029	EUR	138	60,553	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op	5.50%	05/01/2025	USD	1,855	1,848,745	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027		248	229,426	0.0
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027		651	533,820	0.0
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026		532	461,510	0.0
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028		984	803,190	0.1
Royal Caribbean Cruises Ltd.	9.25%	01/15/2029		931	950,411	0.1
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025		791	846,370	0.1
SeaWorld Parks & Entertainment, Inc.	5.25%	08/15/2029		1,000	867,687	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025		479	490,701	0.0
Six Flags Entertainment Corp.	5.50%	04/15/2027		1,050	949,789	0.1
Vail Resorts, Inc.	6.25%	05/15/2025		156	156,614	0.0
Viking Cruises Ltd.	5.88%	09/15/2027		1,663	1,394,597	0.1
Viking Cruises Ltd.	7.00%	02/15/2029		195	166,230	0.0
Viking Cruises Ltd.	13.00%	05/15/2025		250	265,733	0.0
VOC Escrow Ltd.	5.00%	02/15/2028		950	818,575	0.1
					13,238,949	1.0
CONSUMER CYCLICAL - OTHER						
Adams Homes, Inc.	7.50%	02/15/2025		223	186,034	0.0
Beazer Homes USA, Inc.	6.75%	03/15/2025		17	16,367	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030		749	590,343	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027		960	857,513	0.1
Builders FirstSource, Inc.	6.38%	06/15/2032		785	727,574	0.1
Caesars Entertainment, Inc.	4.63%	10/15/2029		392	329,807	0.0
Caesars Entertainment, Inc.	6.25%	07/01/2025		600	592,009	0.1
Churchill Downs, Inc.	4.75%	01/15/2028		750	689,997	0.1
Empire Communities Corp.	7.00%	12/15/2025		45	39,673	0.0
Five Point Operating Co. LP/Five Point Capital Corp.	7.88%	11/15/2025		1,677	1,425,987	0.1

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
Hilton Domestic Operating Co., Inc.	3.63%	02/15/2032	USD	513	$ 422,278	0.0%
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025		154	152,921	0.0
Hilton Domestic Operating Co., Inc.	5.75%	05/01/2028		166	162,657	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031		429	353,721	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029		375	324,817	0.0
Installed Building Products, Inc.	5.75%	02/01/2028		33	28,923	0.0
KB Home	4.80%	11/15/2029		65	56,419	0.0
Marriott Ownership Resorts, Inc.	6.13%	09/15/2025		82	81,414	0.0
Mattamy Group Corp.	4.63%	03/01/2030		910	751,021	0.1
Samsonite Finco SARL	3.50%	05/15/2026	EUR	100	95,548	0.0
Shea Homes LP / Shea Homes Funding Corp.	4.75%	02/15/2028	USD	238	205,498	0.0
Shea Homes LP / Shea Homes Funding Corp.	4.75%	04/01/2029		484	401,669	0.0
Sugarhouse HSP Gaming Prop Mezz LP/ Sugarhouse HSP Gaming Finance Corp.	5.88%	05/15/2025		24	22,607	0.0
Taylor Morrison Communities, Inc.	5.75%	01/15/2028		129	120,593	0.0
Travel + Leisure Co.	6.00%	04/01/2027		651	616,571	0.1
Travel + Leisure Co.	6.63%	07/31/2026		2,060	2,021,720	0.2
Victors Merger Corp.	6.38%	05/15/2029		997	638,550	0.1
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027		470	435,331	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029		137	119,145	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	7.75%	04/15/2025		533	533,602	0.0
					13,000,309	1.0
CONSUMER CYCLICAL - RESTAURANTS						
1011778 BC ULC/New Red Finance, Inc.	3.50%	02/15/2029		1,000	855,574	0.1
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025		297	296,670	0.0
					1,152,244	0.1
CONSUMER CYCLICAL - RETAILERS						
Arko Corp.	5.13%	11/15/2029		310	248,939	0.0
Asbury Automotive Group, Inc.	4.63%	11/15/2029		431	376,026	0.0
Bath & Body Works, Inc.	5.25%	02/01/2028		664	615,892	0.1
Bath & Body Works, Inc.	6.63%	10/01/2030		1,428	1,338,589	0.1
Bath & Body Works, Inc.	6.75%	07/01/2036		347	304,708	0.0
Bath & Body Works, Inc.	7.50%	06/15/2029		117	117,371	0.0
Bath & Body Works, Inc.	9.38%	07/01/2025		36	38,041	0.0
BCPE Ulysses Intermediate, Inc.(b)	7.75%	04/01/2027		276	182,088	0.0
Carvana Co.	5.50%	04/15/2027		98	35,289	0.0
Carvana Co.	5.88%	10/01/2028		302	105,868	0.0
Dufry One BV	2.50%	10/15/2024	EUR	833	844,330	0.1
FirstCash, Inc.	4.63%	09/01/2028	USD	132	116,747	0.0
FirstCash, Inc.	5.63%	01/01/2030		684	621,888	0.1
Foundation Building Materials, Inc.	6.00%	03/01/2029		132	98,897	0.0
Gap, Inc. (The)	3.63%	10/01/2029		339	260,229	0.0
Kontoor Brands, Inc.	4.13%	11/15/2029		624	515,979	0.0
Levi Strauss & Co.	3.50%	03/01/2031		750	618,428	0.1
Michaels Cos, Inc. (The)	5.25%	05/01/2028		500	368,209	0.0
Michaels Cos, Inc. (The)	7.88%	05/01/2029		793	468,792	0.0
NMG Holding Co., Inc./Neiman Marcus Group LLC	7.13%	04/01/2026		828	796,719	0.1
PetSmart, Inc./PetSmart Finance Corp.	7.75%	02/15/2029		816	759,725	0.1
Rite Aid Corp.	7.50%	07/01/2025		549	406,304	0.0
Rite Aid Corp.	8.00%	11/15/2026		986	607,230	0.0
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026		839	702,051	0.1
SRS Distribution, Inc.	6.13%	07/01/2029		157	130,297	0.0
Staples, Inc.	7.50%	04/15/2026		1,078	961,489	0.1
Staples, Inc.	10.75%	04/15/2027		827	604,175	0.0
TPro Acquisition Corp.	11.00%	10/15/2024		70	69,962	0.0
White Cap Buyer LLC	6.88%	10/15/2028		843	729,664	0.1
White Cap Parent LLC(b)	8.25%	03/15/2026		175	150,223	0.0
William Carter Co. (The)	5.63%	03/15/2027		500	481,780	0.0
Wolverine World Wide, Inc.	4.00%	08/15/2029		500	377,830	0.0
					14,053,759	1.0
CONSUMER NON-CYCLICAL						
AHP Health Partners, Inc.	5.75%	07/15/2029		484	383,596	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	3.50%	03/15/2029		500	416,826	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.63%	01/15/2027		347	321,624	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.88%	02/15/2030		490	437,236	0.0
Avantor Funding, Inc.	3.88%	07/15/2028	EUR	100	96,295	0.0
Bausch Health Americas, Inc.	8.50%	01/31/2027	USD	211	103,791	0.0
Bausch Health Cos., Inc.	4.88%	06/01/2028		728	446,025	0.0
Bausch Health Cos., Inc.	6.25%	02/15/2029		30	12,683	0.0
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025		290	259,190	0.0

		Rate	Date		Principal (000)		Value (USD)	Net Assets %
	Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	EUR	100	$	93,360	0.0%
	CHS/Community Health Systems, Inc.	4.75%	02/15/2031	USD	231		169,643	0.0
	CHS/Community Health Systems, Inc.	6.88%	04/01/2028		1,011		485,709	0.0
	CHS/Community Health Systems, Inc.	6.88%	04/15/2029		1,706		912,189	0.1
	DaVita, Inc.	3.75%	02/15/2031		250		183,601	0.0
	DaVita, Inc.	4.63%	06/01/2030		125		101,168	0.0
	Elanco Animal Health, Inc.	6.40%	08/28/2028		500		461,960	0.0
	Emergent BioSolutions, Inc.	3.88%	08/15/2028		69		31,050	0.0
	Garden Spinco Corp.	8.63%	07/20/2030		593		633,648	0.1
	Global Medical Response, Inc.	6.50%	10/01/2025		693		522,974	0.1
	Grifols Escrow Issuer SA.	3.88%	10/15/2028	EUR	100		86,094	0.0
	Grifols Escrow Issuer SA.	4.75%	10/15/2028	USD	948		790,508	0.1
	Hologic, Inc.	3.25%	02/15/2029		750		658,815	0.1
	IQVIA, Inc.	2.25%	03/15/2029	EUR	100		88,873	0.0
	Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	USD	1,027		853,124	0.1
	Lamb Weston Holdings, Inc.	4.88%	05/15/2028		500		473,178	0.0
	Legacy LifePoint Health LLC	4.38%	02/15/2027		967		810,082	0.1
	LifePoint Health, Inc.	5.38%	01/15/2029		1,800		1,049,590	0.1
	Medline Borrower LP	3.88%	04/01/2029		611		525,209	0.1
	Medline Borrower LP	5.25%	10/01/2029		1,821		1,484,470	0.1
	Organon & Co./Organon Foreign Debt Co-Issuer BV.	2.88%	04/30/2028	EUR	100		91,816	0.0
	Post Holdings, Inc.	4.50%	09/15/2031	USD	500		422,380	0.0
	Post Holdings, Inc.	4.63%	04/15/2030		250		219,470	0.0
	Post Holdings, Inc.	5.50%	12/15/2029		564		518,453	0.0
	Post Holdings, Inc.	5.63%	01/15/2028		27		25,755	0.0
	RP Escrow Issuer LLC	5.25%	12/15/2025		1,203		1,007,745	0.1
	Triton Water Holdings, Inc.	6.25%	04/01/2029		1,602		1,247,630	0.1
	US Acute Care Solutions LLC	6.38%	03/01/2026		596		540,749	0.1
	US Renal Care, Inc.	10.63%	07/15/2027		956		383,146	0.0
							17,349,655	1.3
ENERGY								
	Berry Petroleum Co. LLC	7.00%	02/15/2026		131		123,896	0.0
	Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025		684		690,129	0.1
	Callon Petroleum Co.	8.25%	07/15/2025		10		9,978	0.0
	Citgo Holding, Inc.	9.25%	08/01/2024		69		69,345	0.0
	CITGO Petroleum Corp.	6.38%	06/15/2026		251		246,366	0.0
	CITGO Petroleum Corp.	7.00%	06/15/2025		888		875,460	0.1
	Civitas Resources, Inc.	5.00%	10/15/2026		126		116,065	0.0
	Comstock Resources, Inc.	6.75%	03/01/2029		57		55,162	0.0
	Crescent Energy Finance LLC	7.25%	05/01/2026		1,029		993,278	0.1
	Diamond Foreign Asset Co./Diamond Finance LLC(b)	9.00%	04/22/2027		23		20,875	0.0
	Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028		968		928,642	0.1
	EnLink Midstream LLC.	5.63%	01/15/2028		699		677,519	0.1
	EnLink Midstream Partners LP	5.60%	04/01/2044		61		50,694	0.0
	EQM Midstream Partners LP.	4.50%	01/15/2029		27		23,717	0.0
	EQM Midstream Partners LP.	4.75%	01/15/2031		57		48,565	0.0
	Genesis Energy LP/Genesis Energy Finance Corp.	5.63%	06/15/2024		18		17,488	0.0
	Genesis Energy LP/Genesis Energy Finance Corp.	6.25%	05/15/2026		75		69,902	0.0
	Genesis Energy LP/Genesis Energy Finance Corp.	6.50%	10/01/2025		339		326,997	0.0
	Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028		1,887		1,800,567	0.1
	Global Partners LP/GLP Finance Corp.	6.88%	01/15/2029		220		198,630	0.0
	Global Partners LP/GLP Finance Corp.	7.00%	08/01/2027		62		58,873	0.0
	Gulfport Energy Corp.	8.00%	05/17/2026		326		324,851	0.0
	Hess Midstream Operations LP	4.25%	02/15/2030		181		155,439	0.0
	Hilcorp Energy I LP/Hilcorp Finance Co.	6.00%	02/01/2031		603		553,761	0.1
	ITT Holdings LLC	6.50%	08/01/2029		1,453		1,247,779	0.1
	Moss Creek Resources Holdings, Inc.	7.50%	01/15/2026		415		385,493	0.0
	Nabors Industries Ltd.	7.25%	01/15/2026		120		115,282	0.0
	Nabors Industries Ltd.	7.50%	01/15/2028		679		620,637	0.1
	Nabors Industries, Inc.	7.38%	05/15/2027		515		502,573	0.0
	New Fortress Energy, Inc.	6.75%	09/15/2025		799		779,998	0.1
	NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026		1,437		1,296,677	0.1
	Occidental Petroleum Corp.	5.50%	12/01/2025		77		76,808	0.0
	Occidental Petroleum Corp.	5.88%	09/01/2025		130		131,233	0.0
	Occidental Petroleum Corp.	6.13%	01/01/2031		102		103,535	0.0
	Occidental Petroleum Corp.	6.95%	07/01/2024		34		34,481	0.0
	Occidental Petroleum Corp.	8.50%	07/15/2027		103		112,212	0.0
	Occidental Petroleum Corp.	8.88%	07/15/2030		103		117,885	0.0
	PDC Energy, Inc.	6.13%	09/15/2024		25		24,789	0.0
	Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	8.50%	10/15/2026		412		396,600	0.0
	Sunoco LP/Sunoco Finance Corp.	5.88%	03/15/2028		40		38,418	0.0
	Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027		3		2,971	0.0
	Talos Production, Inc.	12.00%	01/15/2026		186		196,058	0.0
	Transocean Guardian Ltd.	5.88%	01/15/2024		271		265,306	0.0
	Transocean Phoenix 2 Ltd.	7.75%	10/15/2024		14		13,911	0.0

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	Transocean Poseidon Ltd.	6.88%	02/01/2027	USD	43	$ 41,689	0.0%
	Transocean Sentry Ltd.	5.38%	05/15/2023		538	532,641	0.1
	Venture Global Calcasieu Pass LLC	4.13%	08/15/2031		154	132,861	0.0
						15,606,036	1.2
OTHER INDUSTRIAL							
	Belden, Inc.	3.38%	07/15/2027	EUR	100	95,693	0.0
	Interface, Inc.	5.50%	12/01/2028	USD	130	105,740	0.0
						201,433	0.0
SERVICES							
	ADT Security Corp. (The)	4.13%	08/01/2029		500	436,033	0.0
	ADT Security Corp. (The)	4.88%	07/15/2032		915	797,965	0.1
	Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026		1,166	1,108,077	0.1
	Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027		1,062	958,059	0.1
	ANGI Group LLC	3.88%	08/15/2028		2,477	1,861,290	0.1
	Aptim Corp.	7.75%	06/15/2025		286	202,087	0.0
	APX Group, Inc.	5.75%	07/15/2029		1,555	1,324,773	0.1
	APX Group, Inc.	6.75%	02/15/2027		332	329,185	0.0
	Arena Luxembourg Finance SARL	1.88%	02/01/2028	EUR	100	82,571	0.0
	Block, Inc.	2.75%	06/01/2026	USD	500	443,823	0.0
	Cars.com, Inc.	6.38%	11/01/2028		421	370,934	0.0
	Garda World Security Corp.	6.00%	06/01/2029		1,299	1,043,890	0.1
	ION Trading Technologies SARL	5.75%	05/15/2028		275	222,826	0.0
	Korn Ferry	4.63%	12/15/2027		163	149,011	0.0
	Millennium Escrow Corp.	6.63%	08/01/2026		778	559,839	0.1
	MoneyGram International, Inc.	5.38%	08/01/2026		457	461,577	0.0
	MPH Acquisition Holdings LLC	5.50%	09/01/2028		204	162,986	0.0
	MPH Acquisition Holdings LLC	5.75%	11/01/2028		3,093	2,206,296	0.2
	Neptune Bidco US, Inc.	9.29%	04/15/2029		1,475	1,420,326	0.1
	Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026		1,000	989,633	0.1
	Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028		1,002	935,123	0.1
	Ritchie Bros Auctioneers, Inc.	5.38%	01/15/2025		12	11,837	0.0
	Sabre GLBL, Inc.	7.38%	09/01/2025		500	476,348	0.0
	Sabre GLBL, Inc.	9.25%	04/15/2025		364	362,861	0.0
	Sabre GLBL, Inc.	11.25%	12/15/2027		600	615,256	0.1
	TripAdvisor, Inc.	7.00%	07/15/2025		205	203,312	0.0
	Verscend Escrow Corp.	9.75%	08/15/2026		1,188	1,189,422	0.1
	ZipRecruiter, Inc.	5.00%	01/15/2030		922	753,473	0.1
						19,678,813	1.5
TECHNOLOGY							
	Ahead DB Holdings LLC	6.63%	05/01/2028		524	427,028	0.0
	AthenaHealth Group, Inc.	6.50%	02/15/2030		995	743,710	0.1
	Avaya, Inc.	6.13%	09/15/2028		1,356	598,089	0.0
	Boxer Parent Co., Inc.	7.13%	10/02/2025		204	199,105	0.0
	Cablevision Lightpath LLC	5.63%	09/15/2028		560	431,617	0.0
	Clarivate Science Holdings Corp.	4.88%	07/01/2029		233	199,565	0.0
	CommScope, Inc.	6.00%	03/01/2026		31	29,886	0.0
	Dell International LLC/EMC Corp.	5.85%	07/15/2025		224	227,649	0.0
	Entegris Escrow Corp.	5.95%	06/15/2030		508	478,255	0.0
	GoTo Group, Inc.	5.50%	09/01/2027		492	287,829	0.0
	NCR Corp.	5.00%	10/01/2028		750	652,418	0.1
	NCR Corp.	5.75%	09/01/2027		54	52,510	0.0
	NortonLifeLock, Inc.	6.75%	09/30/2027		695	697,971	0.1
	NortonLifeLock, Inc.	7.13%	09/30/2030		695	700,566	0.1
	Playtika Holding Corp.	4.25%	03/15/2029		1,000	810,668	0.1
	Presidio Holdings, Inc.	4.88%	02/01/2027		199	185,829	0.0
	Presidio Holdings, Inc.	8.25%	02/01/2028		2,357	2,141,510	0.2
	Rackspace Technology Global, Inc.	3.50%	02/15/2028		617	423,298	0.0
	Science Applications International Corp.	4.88%	04/01/2028		64	58,958	0.0
	Seagate HDD Cayman	4.09%	06/01/2029		1,482	1,226,489	0.1
	Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025		2,768	1,978,606	0.2
	Virtusa Corp.	7.13%	12/15/2028		379	284,475	0.0
						12,836,031	1.0
TRANSPORTATION - AIRLINES							
	Allegiant Travel Co.	7.25%	08/15/2027		356	344,347	0.0
	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.50%	04/20/2026		563	547,205	0.1
	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.75%	04/20/2029		1,163	1,086,005	0.1
	Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026		521	493,466	0.0
	Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025		1,035	1,046,816	0.1
						3,517,839	0.3
TRANSPORTATION - SERVICES							
	AerCap Global Aviation Trust	6.50%	06/15/2045		1,553	1,435,413	0.1
	Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026		620	542,721	0.1
	Atlantia SpA	1.88%	02/12/2028	EUR	100	86,043	0.0

		Rate	Date	Shares/Principal (-)/(000)		Value (USD)	Net Assets %
	Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.38%	03/01/2029	USD	1,437	$ 1,269,887	0.1%
	Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027		488	451,629	0.0
	BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR	100	87,734	0.0
	Hertz Corp. (The)	4.63%	12/01/2026	USD	1,550	1,345,546	0.1
	Loxam SAS	2.88%	04/15/2026	EUR	450	420,386	0.0
	Loxam SAS	3.75%	07/15/2026		243	230,222	0.0
	PROG Holdings, Inc	6.00%	11/15/2029	USD	684	597,050	0.1
						6,466,631	0.5
						188,149,705	14.2
UTILITY							
ELECTRIC							
	Calpine Corp.	5.25%	06/01/2026		250	239,845	0.0
	Vistra Corp.(a)	7.00%	12/15/2026		452	405,889	0.0
	Vistra Corp.(a)	8.00%	10/15/2026		541	517,361	0.1
						1,163,095	0.1
NATURAL GAS							
	AmeriGas Partners LP/AmeriGas Finance Corp.	5.88%	08/20/2026		87	83,385	0.0
OTHER UTILITY							
	Solaris Midstream Holdings LLC	7.63%	04/01/2026		441	436,942	0.0
						1,683,422	0.1
						210,265,784	15.9
GOVERNMENTS - TREASURIES							
UNITED STATES							
	U.S. Treasury Bonds	1.25%	05/15/2050		2,333	1,289,966	0.1
	U.S. Treasury Bonds	1.75%	08/15/2041		818	566,976	0.1
	U.S. Treasury Bonds	6.25%	05/15/2030		250	288,984	0.0
	U.S. Treasury Notes	4.13%	10/31/2027		4,914	4,969,485	0.4
	U.S. Treasury Notes	4.38%	10/31/2024		7,750	7,743,946	0.6
	U.S. Treasury Notes(e)	0.38%	01/31/2026		19,703	17,544,907	1.3
	U.S. Treasury Notes	0.63%	07/31/2026		11,035	9,764,251	0.7
	U.S. Treasury Notes(e)	0.63%	08/15/2030		22,438	17,866,019	1.4
	U.S. Treasury Notes(e)	0.88%	06/30/2026		8,604	7,700,580	0.6
	U.S. Treasury Notes	0.88%	11/15/2030		5,212	4,221,720	0.3
	U.S. Treasury Notes(e)	1.13%	10/31/2026		14,130	12,668,428	1.0
	U.S. Treasury Notes(e)	1.63%	08/15/2029		31,987	28,008,529	2.1
	U.S. Treasury Notes	2.13%	03/31/2024		3,000	2,901,562	0.2
	U.S. Treasury Notes	2.25%	02/15/2027		1,400	1,307,687	0.1
	U.S. Treasury Notes	2.63%	02/15/2029		7,402	6,905,835	0.5
	U.S. Treasury Notes	2.75%	08/15/2032		5,345	4,930,486	0.4
	U.S. Treasury Notes	3.13%	11/15/2028		920	884,063	0.1
	U.S. Treasury Notes	4.13%	09/30/2027		4,291	4,345,074	0.3
	U.S. Treasury Notes	4.13%	11/15/2032		527	544,928	0.0
						134,453,426	10.2
PREFERRED STOCKS							
FINANCIAL INSTITUTIONS							
DIVERSIFIED REITs							
	Armada Hoffler Properties, Inc. Series A.	6.75%			119,395	2,447,598	0.2
	Gladstone Commercial Corp. Series E	6.63%			66,824	1,329,798	0.1
	Gladstone Commercial Corp. Series G	6.00%			20,301	375,365	0.0
	Global Net Lease, Inc. Series A	7.25%			84,775	1,920,154	0.1
	Global Net Lease, Inc. Series B	6.88%			36,703	800,859	0.1
	PS Business Parks, Inc. Series X	5.25%			24,366	380,110	0.0
	PS Business Parks, Inc. Series Y	5.20%			74,002	1,156,651	0.1
	PS Business Parks, Inc. Series Z	4.88%			73,300	1,070,913	0.1
	Vornado Realty Trust Series L	5.40%			26,064	432,662	0.0
						9,914,110	0.7
ENERGY EQUIPMENT & SERVICES							
	Gulfport Energy Corp.	10.00%			69	372,600	0.0
HEALTH CARE REITs							
	Global Medical REIT, Inc. Series A.	7.50%			41,279	1,041,469	0.1
	Healthcare Trust, Inc. Series B	7.13%			16,118	332,837	0.0
						1,374,306	0.1
HOTEL & RESORT REITs							
	Chatham Lodging Trust Series A	6.63%			60,798	1,212,920	0.1
	DiamondRock Hospitality Co.	8.25%			121,057	2,990,108	0.1
	Hersha Hospitality Trust Series C	6.88%			37,190	773,552	0.1
	Hersha Hospitality Trust Series D	6.50%			64,515	1,263,849	0.1
	Hersha Hospitality Trust Series E	6.50%			35,176	684,525	0.0
	Pebblebrook Hotel Trust Series E	6.38%			42,010	774,244	0.1
	Pebblebrook Hotel Trust Series F	6.30%			56,110	1,045,890	0.1
	Pebblebrook Hotel Trust Series H	5.70%			17,800	296,370	0.0

	Rate	Shares	Value (USD)	Net Assets %
Summit Hotel Properties, Inc. Series E	6.25%	64,647	$ 1,152,010	0.1%
Summit Hotel Properties, Inc. Series F	5.88%	57,525	994,032	0.1
			11,187,500	0.8
INDUSTRIAL REITs				
Rexford Industrial Realty, Inc. Series B	5.88%	68,398	1,551,266	0.1
Rexford Industrial Realty, Inc. Series C	5.63%	30,646	652,760	0.1
			2,204,026	0.2
OFFICE REITs				
City Office REIT, Inc. Series A	6.63%	61,664	1,166,677	0.1
Hudson Pacific Properties, Inc. Series C	4.75%	64,750	855,347	0.1
SL Green Realty Corp. Series I	6.50%	13,792	274,323	0.0
Vornado Realty Trust Series M	5.25%	124,358	2,028,279	0.1
Vornado Realty Trust Series N	5.25%	41,358	680,339	0.1
			5,004,965	0.4
REAL ESTATE DEVELOPMENT				
Agree Realty Corp. Series A	4.25%	169,376	2,955,611	0.2
Necessity Retail REIT, Inc. (The) Series C	7.38%	117,300	2,331,924	0.2
Pebblebrook Hotel Trust Series G	6.38%	102,368	1,879,477	0.2
Sunstone Hotel Investors, Inc. Series H	6.13%	87,050	1,687,891	0.1
Vornado Realty Trust Series O	4.45%	85,775	1,289,198	0.1
			10,144,101	0.8
REAL ESTATE OPERATING COMPANIES				
Brookfield Property Partners LP Series A	5.75%	8,864	132,605	0.0
Brookfield Property Partners LP Series A2	6.38%	34,597	587,803	0.1
			720,408	0.1
REAL ESTATE SERVICES				
CTO Realty Growth, Inc. Series A	6.38%	41,023	877,072	0.0
Sunstone Hotel Investors, Inc. Series I	5.70%	53,525	969,070	0.1
			1,846,142	0.1
RESIDENTIAL REITs				
American Homes 4 Rent Series G	5.88%	49,301	1,097,933	0.1
American Homes 4 Rent Series H	6.25%	42,243	979,615	0.1
UMH Properties, Inc. Series D	6.38%	155,645	3,598,124	0.2
			5,675,672	0.4
RETAIL REITs				
Federal Realty Investment Trust Series C	5.00%	18,091	377,740	0.0
Kimco Realty Corp. Series L	5.13%	191	3,994	0.0
Kimco Realty Corp. Series M	5.25%	4,233	89,443	0.0
Necessity Retail REIT, Inc. (The) Series A	7.50%	22,842	472,601	0.0
Saul Centers, Inc. Series D	6.13%	37,264	745,280	0.1
Saul Centers, Inc. Series E	6.00%	47,564	922,742	0.1
SITE Centers Corp. Series A	6.38%	131,090	3,084,548	0.2
Spirit Realty Capital, Inc. Series A	6.00%	80,340	1,798,812	0.2
Urstadt Biddle Properties, Inc. Series H	6.25%	87,234	1,795,276	0.1
Urstadt Biddle Properties, Inc. Series K	5.88%	34,529	671,589	0.1
			9,962,025	0.8
SPECIALIZED REITs				
Digital Realty Trust, Inc. Series J	5.25%	6,636	144,001	0.0
Digital Realty Trust, Inc. Series K	5.85%	44,709	1,037,696	0.1
Digital Realty Trust, Inc. Series L	5.20%	151,195	3,243,133	0.3
EPR Properties Series G	5.75%	18,353	334,208	0.0
National Storage Affiliates Trust Series A	6.00%	122,636	2,813,270	0.2
Public Storage Series F	5.15%	1,038	23,324	0.0
Public Storage Series G	5.05%	14,661	331,338	0.0
Public Storage Series H	5.60%	24,377	596,993	0.0
Public Storage Series I	4.88%	14,604	313,986	0.0
Public Storage Series J	4.70%	9,189	188,191	0.0
Public Storage Series K	4.75%	34,853	728,428	0.1
Public Storage Series L	4.63%	4,218	85,035	0.0
Public Storage Series M	4.13%	50,307	893,955	0.1
Public Storage Series P	4.00%	85,040	1,487,349	0.1
Public Storage Series S	4.10%	8,532	152,979	0.0
			12,373,886	0.9
			70,779,741	5.3
INDUSTRIAL				
RESIDENTIAL REITs				
Centerspace, Series C	6.63%	55,197	1,360,601	0.1
			72,140,342	5.4

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
CORPORATES - INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
Ally Financial, Inc.	8.00%	11/01/2031	USD	649	$ 694,306	0.1%
Ally Financial, Inc., Series B(a)	4.70%	05/15/2026		551	400,904	0.0
Banco Bilbao Vizcaya Argentaria SA, Series 9(a)	6.50%	03/05/2025		200	189,556	0.0
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38%	04/17/2025		511	505,251	0.0
Banco Santander SA	4.18%	03/24/2028		200	184,296	0.0
Banco Santander SA	5.18%	11/19/2025		600	587,437	0.1
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034		219	179,005	0.0
Bank of America Corp., Series JJ(a)	5.13%	06/20/2024		1,274	1,206,857	0.1
Bank of America Corp., Series X(a)	6.25%	09/05/2024		184	177,851	0.0
Bank of America Corp., Series Z(a)	6.50%	10/23/2024		186	183,975	0.0
Barclays PLC(a)	8.00%	03/15/2029		1,432	1,345,245	0.1
Barclays PLC(a)	8.88%	09/15/2027	GBP	348	414,467	0.0
BBVA Bancomer SA/Texas	5.88%	09/13/2034	USD	253	222,008	0.0
BNP Paribas SA(a)	4.63%	02/25/2031		1,013	769,621	0.1
CaixaBank SA(a)	5.88%	10/09/2027	EUR	600	581,916	0.1
Citigroup, Inc.(a)	3.88%	02/18/2026	USD	666	556,420	0.1
Citigroup, Inc.(a)	5.95%	01/30/2023		48	47,566	0.0
Citigroup, Inc., Series T(a)	6.25%	08/15/2026		56	54,316	0.0
Citigroup, Inc., Series U(a)	5.00%	09/12/2024		945	852,217	0.1
Citigroup, Inc., Series V(a)	4.70%	01/30/2025		143	120,232	0.0
Citigroup, Inc., Series W(a)	4.00%	12/10/2025		665	578,623	0.1
Citigroup, Inc., Series Y(a)	4.15%	11/15/2026		444	359,136	0.0
Credit Agricole SA(a)	8.13%	03/23/2171		1,045	1,062,152	0.1
Erste Group Bank AG(a)	6.50%	04/15/2024	EUR	400	409,576	0.0
Goldman Sachs Group, Inc. (The), Series P(a) (c)	7.47%	01/03/2023	USD	602	583,896	0.1
HSBC Holdings PLC(a)	4.60%	12/17/2030		464	341,472	0.0
HSBC Holdings PLC	4.76%	03/29/2033		522	445,753	0.0
HSBC Holdings PLC(a)	6.00%	05/22/2027		1,078	948,672	0.1
ING Groep NV(a)	5.75%	11/16/2026		420	369,653	0.0
ING Groep NV(a)	6.75%	04/16/2024		200	192,946	0.0
JPMorgan Chase & Co., Series X(a)	6.10%	10/01/2024		750	727,891	0.1
KBC Group NV(a)	4.25%	10/24/2025	EUR	1,000	905,322	0.1
Lloyds Banking Group PLC	3.37%	12/14/2046	USD	105	68,185	0.0
Lloyds Banking Group PLC(a)	7.50%	06/27/2024		434	423,429	0.0
NatWest Group PLC	2.00%	03/04/2025	EUR	115	116,689	0.0
Skandinaviska Enskilda Banken AB(a)	6.88%	12/30/2170	USD	1,000	956,591	0.1
Societe Generale SA(a)	8.00%	09/29/2025		440	440,792	0.0
Standard Chartered PLC(a)	7.75%	04/02/2023		461	458,950	0.0
Standard Chartered PLC(a)	7.75%	02/15/2171		285	272,175	0.0
Swedbank AB, Series NC5(a)	5.63%	09/17/2024		200	192,830	0.0
UBS Group AG(a)	7.00%	02/19/2025		1,862	1,843,883	0.1
					20,972,062	1.6
BROKERAGE						
Charles Schwab Corp. (The), Series G(a)	5.38%	06/01/2025		466	456,339	0.0
FINANCE						
Aircastle Ltd.	2.85%	01/26/2028		124	100,887	0.0
Aircastle Ltd.	4.13%	05/01/2024		66	63,638	0.0
Aircastle Ltd.	4.25%	06/15/2026		15	13,984	0.0
Aircastle Ltd.	4.40%	09/25/2023		162	159,618	0.0
Aircastle Ltd.	5.00%	04/01/2023		14	13,951	0.0
Aircastle Ltd.	5.25%	08/11/2025		1,123	1,076,271	0.1
Aviation Capital Group LLC	1.95%	01/30/2026		202	176,562	0.0
Aviation Capital Group LLC	1.95%	09/20/2026		653	550,919	0.1
Aviation Capital Group LLC	3.50%	11/01/2027		145	124,791	0.0
Aviation Capital Group LLC	4.13%	08/01/2025		222	206,355	0.0
Aviation Capital Group LLC	4.38%	01/30/2024		135	131,990	0.0
Aviation Capital Group LLC	4.88%	10/01/2025		166	156,476	0.0
Aviation Capital Group LLC	5.50%	12/15/2024		380	372,791	0.0
Huarong Finance II Co., Ltd.	4.63%	06/03/2026		413	360,342	0.0
Huarong Finance II Co., Ltd.	5.50%	01/16/2025		500	464,156	0.1
Synchrony Financial	2.88%	10/28/2031		100	75,746	0.0
Synchrony Financial	4.50%	07/23/2025		185	177,129	0.0
					4,225,606	0.3
INSURANCE						
Allstate Corp. (The)	6.50%	05/15/2057		80	76,805	0.0
Liberty Mutual Group, Inc.	3.63%	05/23/2059	EUR	290	264,973	0.1
MetLife Capital Trust IV	7.88%	12/15/2037	USD	100	105,577	0.0
MetLife, Inc.	10.75%	08/01/2039		60	79,242	0.0
Nationwide Mutual Insurance Co.	9.38%	08/15/2039		30	38,872	0.0
Prudential Financial, Inc.	5.63%	06/15/2043		81	80,118	0.0

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	Transatlantic Holdings, Inc.	8.00%	11/30/2039	USD	20	$ 24,681	0.0%
						670,268	0.1
REITs							
	EPR Properties	3.75%	08/15/2029		250	197,895	0.0
	GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025		46	45,198	0.0
	GLP Capital LP/GLP Financing II, Inc.	5.38%	04/15/2026		35	34,010	0.0
	MPT Operating Partnership LP/MPT Finance Corp.	4.63%	08/01/2029		376	296,171	0.0
	MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027		471	401,833	0.0
	Trust Fibra Uno	4.87%	01/15/2030		795	657,515	0.1
	Trust Fibra Uno	6.95%	01/30/2044		274	214,884	0.0
	VICI Properties LP/VICI Note Co., Inc.	4.13%	08/15/2030		250	218,468	0.0
	VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024		1,308	1,297,766	0.1
	VICI Properties LP/VICI Note Co., Inc.	5.75%	02/01/2027		68	66,268	0.0
	Weyerhaeuser Co.	7.38%	03/15/2032		6	6,683	0.0
						3,436,691	0.2
						29,760,966	2.2
INDUSTRIAL							
BASIC							
	ArcelorMittal SA	7.00%	10/15/2039		250	251,755	0.0
	Braskem Finance Ltd.	6.45%	02/03/2024		202	201,848	0.0
	Braskem Netherlands Finance BV	4.50%	01/31/2030		441	373,747	0.1
	Celanese US Holdings LLC	5.90%	07/05/2024		280	278,326	0.0
	Celanese US Holdings LLC	6.05%	03/15/2025		280	278,651	0.0
	CF Industries, Inc.	4.95%	06/01/2043		780	679,797	0.1
	CF Industries, Inc.	5.38%	03/15/2044		25	22,870	0.0
	Freeport Indonesia PT	4.76%	04/14/2027		250	239,402	0.0
	Freeport-McMoRan, Inc.	5.40%	11/14/2034		272	256,232	0.0
	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024		250	246,453	0.0
	Industrias Penoles SAB de CV	5.65%	09/12/2049		282	250,328	0.0
	INEOS Finance PLC	2.88%	05/01/2026	EUR	100	92,096	0.0
	MEGlobal Canada ULC	5.00%	05/18/2025	USD	238	232,169	0.0
	Nexa Resources SA	5.38%	05/04/2027		575	530,656	0.1
	Suzano Austria GmbH	5.00%	01/15/2030		355	327,129	0.1
	Suzano Austria GmbH, Series DM3N	3.13%	01/15/2032		297	231,077	0.0
	WestRock MWV LLC	8.20%	01/15/2030		10	11,331	0.0
						4,503,867	0.4
CAPITAL GOODS							
	General Electric Co., Series D(a) (c)	6.62%	03/15/2023		266	255,705	0.0
COMMUNICATIONS - MEDIA							
	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027		449	411,907	0.0
	Discovery Communications LLC	4.13%	05/15/2029		124	109,227	0.0
	Netflix, Inc.	5.88%	11/15/2028		1,309	1,334,285	0.1
	Prosus NV	3.68%	01/21/2030		509	409,134	0.0
	Prosus NV	4.03%	08/03/2050		234	141,833	0.0
	Warnermedia Holdings, Inc.	3.76%	03/15/2027		512	466,527	0.1
	Warnermedia Holdings, Inc.	4.28%	03/15/2032		710	603,364	0.1
						3,476,277	0.3
COMMUNICATIONS - TELECOMMUNICATIONS							
	Hughes Satellite Systems Corp.	5.25%	08/01/2026		41	39,386	0.0
	Sprint Capital Corp.	8.75%	03/15/2032		750	896,729	0.1
						936,115	0.1
CONSUMER CYCLICAL - AUTOMOTIVE							
	General Motors Co.	6.80%	10/01/2027		121	127,096	0.0
	General Motors Financial Co., Inc.	4.30%	07/13/2025		119	115,461	0.0
	General Motors Financial Co., Inc.	5.25%	03/01/2026		69	68,306	0.0
	General Motors Financial Co., Inc.	5.65%	01/17/2029		423	417,899	0.0
	Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027		521	465,210	0.1
	Lear Corp.	3.50%	05/30/2030		199	169,840	0.0
	Lear Corp.	4.25%	05/15/2029		149	135,601	0.0
	Nissan Motor Acceptance Co. LLC	3.45%	03/15/2023		42	41,720	0.0
	Nissan Motor Acceptance Co., LLC	3.88%	09/21/2023		145	142,492	0.0
	Nissan Motor Co., Ltd.	4.35%	09/17/2027		544	488,416	0.1
						2,172,041	0.2
CONSUMER CYCLICAL - ENTERTAINMENT							
	Mattel, Inc.	5.88%	12/15/2027		706	689,956	0.1
CONSUMER CYCLICAL - OTHER							
	Lennar Corp.	4.75%	11/29/2027		3	2,873	0.0
	MDC Holdings, Inc.	6.00%	01/15/2043		2,054	1,654,375	0.1
	Owens Corning	7.00%	12/01/2036		12	12,997	0.0
	PulteGroup, Inc.	6.38%	05/15/2033		40	40,009	0.0
	PulteGroup, Inc.	7.88%	06/15/2032		17	18,983	0.0
	Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029		800	551,233	0.1

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	Sands China Ltd.	3.75%	08/08/2031	USD	201	$ 161,173	0.0%
	Sands China Ltd.	4.88%	06/18/2030		210	182,378	0.0
						2,624,021	0.2
CONSUMER CYCLICAL - RETAILERS							
	Macy's Retail Holdings LLC	5.88%	03/15/2030		199	179,647	0.0
	Macy's Retail Holdings LLC	6.13%	03/15/2032		174	151,897	0.0
						331,544	0.0
CONSUMER NON-CYCLICAL							
	Newell Brands, Inc.	6.38%	09/15/2027		561	551,803	0.0
	Newell Brands, Inc.	6.63%	09/15/2029		561	553,504	0.1
	Pilgrim's Pride Corp.	5.88%	09/30/2027		500	493,941	0.0
						1,599,248	0.1
ENERGY							
	Apache Corp.	5.10%	09/01/2040		500	411,091	0.0
	Apache Corp.	7.75%	12/15/2029		17	17,779	0.0
	Cheniere Energy Partners LP	4.50%	10/01/2029		176	161,555	0.0
	Continental Resources, Inc./OK	5.75%	01/15/2031		487	460,589	0.1
	Ecopetrol SA	4.63%	11/02/2031		166	125,197	0.0
	Ecopetrol SA	5.88%	11/02/2051		324	214,164	0.0
	Ecopetrol SA	6.88%	04/29/2030		537	480,078	0.1
	Energy Transfer LP	4.40%	03/15/2027		781	747,673	0.1
	Energy Transfer LP	4.95%	05/15/2028		129	124,477	0.0
	Hunt Oil Co. of Peru LLC Sucursal Del Peru	6.38%	06/01/2028		230	216,696	0.0
	Kinder Morgan, Inc.	7.80%	08/01/2031		80	90,527	0.0
	Oleoducto Central SA	4.00%	07/14/2027		515	443,544	0.0
	ONEOK, Inc.	5.85%	01/15/2026		427	433,635	0.0
	Plains All American Pipeline LP/PAA Finance Corp.	4.50%	12/15/2026		206	198,797	0.0
	Plains All American Pipeline LP/PAA Finance Corp.	4.65%	10/15/2025		566	557,460	0.1
	PTTEP Treasury Center Co., Ltd.	2.99%	01/15/2030		200	171,413	0.0
	Raizen Fuels Finance SA	5.30%	01/20/2027		244	235,790	0.0
	Tengizchevroil Finance Co. International Ltd.	3.25%	08/15/2030		348	248,433	0.0
	Western Midstream Operating LP	3.95%	06/01/2025		119	114,354	0.0
	Western Midstream Operating LP	4.30%	02/01/2030		1,278	1,141,921	0.1
	Western Midstream Operating LP	4.50%	03/01/2028		207	194,009	0.0
	Western Midstream Operating LP	4.75%	08/15/2028		167	156,408	0.0
	Western Midstream Operating LP	5.45%	04/01/2044		104	86,846	0.0
						7,032,436	0.5
SERVICES							
	Elis SA	1.63%	04/03/2028	EUR	100	88,931	0.0
TECHNOLOGY							
	CDW LLC/CDW Finance Corp.	4.13%	05/01/2025	USD	382	366,757	0.0
	Dell International LLC/EMC Corp.	8.35%	07/15/2046		3	3,503	0.0
	Nokia Oyj	6.63%	05/15/2039		40	38,158	0.0
	Western Digital Corp.	3.10%	02/01/2032		131	97,360	0.0
						505,778	0.0
TRANSPORTATION - AIRLINES							
	Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028		475	447,688	0.0
TRANSPORTATION - RAILROADS							
	Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036		185	159,353	0.0
						24,822,960	1.9
UTILITY							
ELECTRIC							
	Colbun SA	3.15%	03/06/2030		404	341,380	0.1
	Cometa Energia SA de CV	6.38%	04/24/2035		279	253,771	0.0
	Enel Generacion Chile SA	4.25%	04/15/2024		70	68,644	0.0
						663,795	0.1
						55,247,721	4.2
EMERGING MARKETS - SOVEREIGNS							
ANGOLA							
	Angolan Government International Bond	8.00%	11/26/2029		1,419	1,282,421	0.1
	Angolan Government International Bond	9.13%	11/26/2049		1,228	1,007,958	0.1
	Angolan Government International Bond	9.38%	05/08/2048		688	570,180	0.0
						2,860,559	0.2
ARGENTINA							
	Argentine Republic Government International Bond	1.00%	07/09/2029		463	120,283	0.0
	Argentine Republic Government International Bond	3.50%	07/09/2041		587	162,880	0.0
	Argentine Republic Government International Bond	3.88%	01/09/2038		3,679	1,112,549	0.1
						1,395,712	0.1

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
BAHRAIN							
	Bahrain Government International Bond	5.63%	09/30/2031	USD	743	$ 676,130	0.1%
	Bahrain Government International Bond	6.75%	09/20/2029		400	397,075	0.0
	Bahrain Government International Bond	7.00%	10/12/2028		237	237,785	0.0
	Bahrain Government International Bond	7.38%	05/14/2030		548	556,837	0.1
	CBB International Sukuk Programme Co. WLL	6.25%	11/14/2024		279	281,790	0.0
						2,149,617	0.2
BRAZIL							
	Brazilian Government International Bond	4.75%	01/14/2050		300	220,181	0.0
COSTA RICA							
	Costa Rica Government International Bond	7.16%	03/12/2045		249	235,305	0.0
DOMINICAN REPUBLIC							
	Dominican Republic International Bond	4.50%	01/30/2030		954	809,887	0.1
	Dominican Republic International Bond	5.95%	01/25/2027		681	662,187	0.0
	Dominican Republic International Bond	6.00%	07/19/2028		953	917,263	0.1
	Dominican Republic International Bond	6.40%	06/05/2049		341	276,167	0.0
						2,665,504	0.2
ECUADOR							
	Ecuador Government International Bond	2.50%	07/31/2035		2,223	967,929	0.1
	Ecuador Government International Bond	5.50%	07/31/2030		1,118	677,037	0.0
						1,644,966	0.1
EGYPT							
	Egypt Government International Bond	7.60%	03/01/2029		313	255,878	0.0
	Egypt Government International Bond	7.63%	05/29/2032		613	461,014	0.0
	Egypt Government International Bond	8.50%	01/31/2047		1,056	702,240	0.1
	Egypt Government International Bond	8.70%	03/01/2049		996	664,830	0.0
	Egypt Government International Bond	8.88%	05/29/2050		1,210	819,775	0.1
						2,903,737	0.2
EL SALVADOR							
	El Salvador Government International Bond	6.38%	01/18/2027		422	172,572	0.0
	El Salvador Government International Bond	7.12%	01/20/2050		251	90,674	0.0
	El Salvador Government International Bond	7.63%	02/01/2041		858	311,025	0.1
	El Salvador Government International Bond	7.65%	06/15/2035		15	5,587	0.0
	El Salvador Government International Bond	8.63%	02/28/2029		508	214,090	0.0
	El Salvador Government International Bond	9.50%	07/15/2052		230	93,984	0.0
						887,932	0.1
GABON							
	Gabon Government International Bond	6.63%	02/06/2031		973	801,691	0.1
	Gabon Government International Bond	6.95%	06/16/2025		470	458,838	0.0
						1,260,529	0.1
GHANA							
	Ghana Government International Bond	6.38%	02/11/2027		706	268,280	0.0
	Ghana Government International Bond	8.95%	03/26/2051		527	174,997	0.0
						443,277	0.0
IVORY COAST							
	Ivory Coast Government International Bond	4.88%	01/30/2032	EUR	1,170	954,826	0.1
	Ivory Coast Government International Bond	5.38%	07/23/2024	USD	1,300	1,204,775	0.1
	Ivory Coast Government International Bond	5.88%	10/17/2031	EUR	645	560,147	0.1
	Ivory Coast Government International Bond	6.38%	03/03/2028	USD	518	496,632	0.0
	Ivory Coast Government International Bond	6.88%	10/17/2040	EUR	530	420,981	0.0
						3,637,361	0.3
KENYA							
	Republic of Kenya Government International Bond	7.00%	05/22/2027	USD	257	229,694	0.0
	Republic of Kenya Government International Bond	7.25%	02/28/2028		1,078	954,030	0.1
						1,183,724	0.1
LEBANON							
	Lebanon Government International Bond(f)	6.60%	11/27/2026		182	10,215	0.0
	Lebanon Government International Bond(f)	6.65%	04/22/2024		25	1,450	0.0
	Lebanon Government International Bond(f)	6.85%	03/23/2027		69	3,872	0.0
						15,537	0.0
NAMIBIA							
	Namibia International Bonds	5.25%	10/29/2025		200	185,000	0.0
NIGERIA							
	Nigeria Government International Bond	7.14%	02/23/2030		762	587,692	0.0
	Nigeria Government International Bond	7.63%	11/28/2047		918	603,585	0.1
	Nigeria Government International Bond	7.88%	02/16/2032		374	285,175	0.0
						1,476,452	0.1

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
OMAN							
	Oman Government International Bond	4.88%	02/01/2025	USD	223	$ 218,540	0.0%
	Oman Government International Bond	5.38%	03/08/2027		719	700,126	0.1
						918,666	0.1
PAKISTAN							
	Pakistan Government International Bond	6.88%	12/05/2027		225	88,900	0.0
SENEGAL							
	Senegal Government International Bond	4.75%	03/13/2028	EUR	150	133,457	0.0
	Senegal Government International Bond	6.25%	05/23/2033	USD	1,623	1,351,452	0.1
	Senegal Government International Bond	6.75%	03/13/2048		447	320,108	0.1
						1,805,017	0.2
SOUTH AFRICA							
	Republic of South Africa Government International Bond	5.75%	09/30/2049		2,276	1,729,760	0.1
UKRAINE							
	Ukraine Government International Bond	7.38%	09/25/2034		2,432	512,696	0.1
	Ukraine Government International Bond	7.75%	09/01/2025		700	174,475	0.0
	Ukraine Government International Bond	7.75%	09/01/2026		1,578	354,853	0.0
	Ukraine Government International Bond	7.75%	09/01/2027		310	69,614	0.0
	Ukraine Government International Bond	7.75%	09/01/2029		498	116,968	0.0
	Ukraine Government International Bond	9.75%	11/01/2030		352	83,886	0.0
						1,312,492	0.1
VENEZUELA							
	Venezuela Government International Bond(f)	9.00%	05/07/2023		4	289	0.0
	Venezuela Government International Bond(f)	9.25%	09/15/2027		219	18,067	0.0
						18,356	0.0
						29,038,584	2.2
EMERGING MARKETS - CORPORATE BONDS							
FINANCIAL INSTITUTIONS							
BANKING							
	Absa Group Ltd.(a)	6.38%	05/27/2026		237	213,048	0.0
INSURANCE							
	Highlands Holdings Bond Issuer Ltd./ Highlands Holdings Bond Co-Issuer, Inc.(b)	7.63%	10/15/2025		363	337,192	0.1
REITs							
	China SCE Group Holdings Ltd.	6.00%	02/04/2026		200	42,000	0.0
	CIFI Holdings Group Co., Ltd.(f)	4.80%	05/17/2028		200	31,662	0.0
	Country Garden Holdings Co., Ltd.	3.13%	10/22/2025		200	94,000	0.0
	Powerlong Real Estate Holdings Ltd.	4.90%	05/13/2026		200	39,000	0.0
	Shimao Group Holdings Ltd.(f)	5.20%	01/16/2027		200	23,000	0.0
	Shimao Group Holdings Ltd.(f)	5.60%	07/15/2026		262	30,130	0.0
	Sunac China Holdings Ltd.(f)	5.95%	04/26/2024		200	23,000	0.0
	Times China Holdings Ltd.	5.75%	01/14/2027		200	16,000	0.0
	Times China Holdings Ltd.	6.20%	03/22/2026		272	23,120	0.0
	Yango Justice International Ltd.(f)	7.50%	02/17/2025		549	2,745	0.0
						324,657	0.0
						874,897	0.1
INDUSTRIAL							
BASIC							
	Braskem Idesa SAPI	6.99%	02/20/2032		220	154,825	0.0
	Braskem Idesa SAPI	7.45%	11/15/2029		578	452,646	0.1
	Cia de Minas Buenaventura SAA	5.50%	07/23/2026		972	838,836	0.1
	Consolidated Energy Finance SA	5.00%	10/15/2028	EUR	261	223,961	0.0
	CSN Inova Ventures	6.75%	01/28/2028	USD	252	238,455	0.0
	CSN Resources SA	4.63%	06/10/2031		355	272,019	0.0
	CSN Resources SA	7.63%	04/17/2026		231	228,274	0.0
	Eldorado Gold Corp.	6.25%	09/01/2029		933	775,556	0.1
	First Quantum Minerals Ltd.	6.88%	10/15/2027		645	611,834	0.1
	Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025		776	754,660	0.1
	JSW Steel Ltd.	3.95%	04/05/2027		307	256,345	0.0
	JSW Steel Ltd.	5.95%	04/18/2024		260	254,800	0.0
	OCP SA	3.75%	06/23/2031		300	243,690	0.0
	Petkim Petrokimya Holding AS	5.88%	01/26/2023		200	199,500	0.0
	Sasol Financing USA LLC	5.88%	03/27/2024		260	257,413	0.0
	Stillwater Mining Co.	4.00%	11/16/2026		327	284,408	0.0
	Stillwater Mining Co.	4.50%	11/16/2029		327	262,213	0.0
	Vedanta Resources Finance II PLC	13.88%	01/21/2024		1,360	1,159,230	0.1
	Volcan Cia Minera SAA	4.38%	02/11/2026		225	191,785	0.0
						7,660,450	0.6

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
CAPITAL GOODS						
Cemex SAB de CV(a)	5.13%	06/08/2026	USD	482	$ 424,160	0.0%
Cemex SAB de CV	7.38%	06/05/2027		424	429,406	0.1
Embraer Netherlands Finance BV	5.40%	02/01/2027		356	339,980	0.0
Embraer Netherlands Finance BV	6.95%	01/17/2028		1,324	1,311,836	0.1
IHS Holding Ltd.	5.63%	11/29/2026		224	175,882	0.0
IHS Holding Ltd.	6.25%	11/29/2028		220	168,822	0.0
					2,850,086	0.2
COMMUNICATIONS - MEDIA						
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030		695	568,736	0.0
COMMUNICATIONS - TELECOMMUNICATIONS						
C&W Senior Financing DAC	6.88%	09/15/2027		426	377,010	0.0
CT Trust	5.13%	02/03/2032		342	295,712	0.0
Digicel International Finance Ltd./ Digicel international Holdings Ltd.	8.75%	05/25/2024		97	84,274	0.0
Sable International Finance Ltd.	5.75%	09/07/2027		797	725,682	0.1
					1,482,678	0.1
CONSUMER CYCLICAL - OTHER						
Allwyn International AS	3.88%	02/15/2027	EUR	735	688,357	0.1
Melco Resorts Finance Ltd.	5.38%	12/04/2029	USD	684	537,368	0.0
Melco Resorts Finance Ltd.	5.75%	07/21/2028		390	317,850	0.0
MGM China Holdings Ltd.	5.25%	06/18/2025		261	242,942	0.0
MGM China Holdings Ltd.	5.38%	05/15/2024		500	482,840	0.1
Studio City Finance Ltd.	5.00%	01/15/2029		1,267	896,402	0.1
Wynn Macau Ltd.	4.88%	10/01/2024		500	465,625	0.0
Wynn Macau Ltd.	5.50%	10/01/2027		470	398,325	0.0
					4,029,709	0.3
CONSUMER NON-CYCLICAL						
BRF GmbH	4.35%	09/29/2026		212	189,740	0.0
BRF SA	4.88%	01/24/2030		864	715,122	0.1
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029		105	93,844	0.0
MARB BondCo PLC	3.95%	01/29/2031		1,116	865,235	0.1
Natura & Co., Luxembourg Holdings SARL.	6.00%	04/19/2029		586	488,504	0.0
Teva Pharmaceutical Finance Netherlands III BV.	4.75%	05/09/2027		324	291,080	0.0
Teva Pharmaceutical Finance Netherlands III BV.	5.13%	05/09/2029		649	574,527	0.0
Ulker Biskuvi Sanayi AS	6.95%	10/30/2025		232	188,065	0.0
					3,406,117	0.2
ENERGY						
Cosan SA	5.50%	09/20/2029		478	432,590	0.1
Gran Tierra Energy, Inc.	7.75%	05/23/2027		245	197,270	0.0
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025		659	609,575	0.1
Kosmos Energy Ltd.	7.50%	03/01/2028		266	225,704	0.0
Kosmos Energy Ltd.	7.75%	05/01/2027		377	329,003	0.0
Leviathan Bond Ltd.	5.75%	06/30/2023		211	209,985	0.0
Leviathan Bond Ltd.	6.13%	06/30/2025		203	198,735	0.0
Leviathan Bond Ltd.	6.50%	06/30/2027		371	361,477	0.1
MV24 Capital BV	6.75%	06/01/2034		178	156,869	0.0
Peru LNG SRL.	5.38%	03/22/2030		295	243,375	0.0
ReNew Power Pvt Ltd.	5.88%	03/05/2027		200	191,350	0.0
SEPLAT Energy PLC.	7.75%	04/01/2026		288	217,764	0.0
SierraCol Energy Andina LLC.	6.00%	06/15/2028		270	198,450	0.0
Tullow Oil PLC	10.25%	05/15/2026		279	239,940	0.0
					3,812,087	0.3
SERVICES						
Bidvest Group UK PLC (The)	3.63%	09/23/2026		281	249,616	0.0
TECHNOLOGY						
CA Magnum Holdings	5.38%	10/31/2026		770	677,600	0.1
UTILITY						
ELECTRIC						
Adani Green Energy Ltd.	4.38%	09/08/2024		339	303,405	0.0
AES Andes SA	6.35%	10/07/2079		210	186,900	0.0
Cemig Geracao e Transmissao SA	9.25%	12/05/2024		717	734,387	0.1
India Clean Energy Holdings	4.50%	04/18/2027		347	270,660	0.0
Investment Energy Resources Ltd.	6.25%	04/26/2029		357	321,144	0.0
JSW Hydro Energy Ltd.	4.13%	05/18/2031		328	278,165	0.0
Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026		638	520,927	0.1
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033		162	151,012	0.0
					2,766,600	0.2
					28,378,576	2.1

	Rate	Date	Shares/Principal (-)/(000)		Value (USD)	Net Assets %
INVESTMENT COMPANIES						
FUNDS AND INVESTMENT TRUSTS						
AB SICAV I - Asia Income Opportunities Portfolio - Class ZT			61,338	$	4,849,995	0.4%
AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT			460,075		5,493,292	0.4
AB SICAV I - Emerging Markets Multi-Asset Portfolio - Class SD			105,086		8,298,614	0.6
AB SICAV I - Euro High Yield Portfolio - Class S			171,516		5,106,302	0.4
AB SICAV I - Financial Credit Portfolio - Class ZT			40,557		3,923,887	0.3
					27,672,090	2.1
COLLATERALIZED MORTGAGE OBLIGATIONS						
AGENCY FLOATING RATE						
Federal Home Loan Mortgage Corp. REMICs						
Series 3346, Class SC(c) (g)	2.68%	10/15/2033	USD 6,463		552,597	0.0
Series 4954, Class SL(c) (g)	2.03%	02/25/2050	7,000		723,727	0.1
					1,276,324	0.1
RISK SHARE FLOATING RATE						
Bellemeade Re Ltd.						
Series 2019-1A, Class M2(c)	6.74%	03/25/2029	235		232,789	0.0
Series 2019-3A, Class M1C(c)	5.99%	07/25/2029	208		205,728	0.0
Connecticut Avenue Securities Trust						
Series 2018-R07, Class 1M2(c)	6.44%	04/25/2031	51		50,409	0.0
Series 2019-R02, Class 1M2(c)	6.32%	08/25/2031	8		7,790	0.0
Series 2019-R07, Class 1M2(c)	6.12%	10/25/2039	81		80,930	0.0
Federal Home Loan Mortgage Corp.,						
Series 2020-DNA2, Class B2(c)	8.82%	02/25/2050	4,000		3,204,210	0.3
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes						
Series 2015-DNA3, Class B(c)	13.37%	04/25/2028	246		252,303	0.0
Series 2016-DNA3, Class B(c)	15.27%	12/25/2028	247		259,078	0.0
Series 2017-DNA1, Class B1(c)	8.97%	07/25/2029	250		261,080	0.0
Series 2018-DNA1, Class B1(c)	7.17%	07/25/2030	110		107,046	0.0
Series 2018-HQA2, Class B1(c)	8.27%	10/25/2048	2,000		1,977,607	0.2
Series 2019-DNA3, Class B1(c)	7.27%	07/25/2049	3,000		2,896,028	0.2
Series 2020-DNA1, Class M2(c)	5.72%	01/25/2050	239		236,473	0.0
Federal National Mortgage Association Connecticut Avenue Securities,						
Series 2016-C05, Class 2B(c)	14.77%	01/25/2029	1,376		1,428,176	0.1
Federal National Mortgage Association Connecticut Avenue Securities						
Series 2014-C02, Class 1M2(c)	6.62%	05/25/2024	20		19,594	0.0
Series 2014-C04, Class 1M2(c)	8.92%	11/25/2024	7		7,250	0.0
Series 2015-C02, Class 1M2(c)	8.02%	05/25/2025	8		8,109	0.0
Series 2015-C04, Class 2M2(c)	9.57%	04/25/2028	58		59,140	0.0
Series 2016-C02, Class 1B(c)	16.27%	09/25/2028	20		21,831	0.0
Series 2016-C04, Class 1B(c)	14.27%	01/25/2029	1,144		1,189,144	0.1
Series 2016-C06, Class 1B(c)	13.27%	04/25/2029	38		38,361	0.0
Series 2016-C07, Class 2B(c)	13.52%	05/25/2029	41		40,683	0.0
Series 2017-C01, Class 1B1(c)	9.77%	07/25/2029	3,173		3,406,748	0.3
Series 2017-C03, Class 1B1(c)	8.87%	10/25/2029	423		438,162	0.1
Series 2017-C05, Class 1B1(c)	7.62%	01/25/2030	229		226,001	0.0
Series 2017-C07, Class 2M2(c)	6.54%	05/25/2030	219		220,679	0.0
Series 2018-C01, Class 1B1(c)	7.57%	07/25/2030	97		96,438	0.0
Radnor Re Ltd., Series 2020-1, Class M1B(c)	5.49%	01/25/2030	397		393,259	0.0
Traingle Re Ltd., Series 2020-1, Class M2(c)	9.64%	10/25/2030	162		162,699	0.0
					17,527,745	1.3
					18,804,069	1.4
COLLATERALIZED LOAN OBLIGATIONS						
CLO - FLOATING RATE						
AGL CLO 13 Ltd., Series 2021-13A, Class E(c)	10.74%	10/20/2034	2,144		1,867,307	0.2
Ballyrock CLO Ltd., Series 2020-14A, Class D(c)	11.24%	01/20/2034	250		230,119	0.0
Ballyrock CLO Ltd., Series 2021-17A, Class D(c)	10.22%	10/20/2034	2,070		1,773,806	0.2
Cedar Funding IX CLO Ltd., Series 2018-9A, Class E(c)	9.59%	04/20/2031	250		210,318	0.0
Jamestown CLO XI Ltd., Series 2018-11A, Class D(c)	10.03%	07/14/2031	250		203,107	0.0
Neuberger Berman Loan Advisers CLO Ltd.,						
Series 2019-33A, Class ER(c)	10.33%	10/16/2033	2,100		1,791,615	0.2
Neuberger Berman Loan Advisers CLO Ltd.,						
Series 2021-42A, Class E(c)	10.03%	07/16/2035	250		215,771	0.0
Neuberger Berman Loan Advisers CLO Ltd.,						
Series 2021-44A, Class E(c)	10.08%	10/16/2034	2,000		1,743,660	0.1
Peace Park CLO Ltd., Series 2021-1A, Class E(c)	10.24%	10/20/2034	2,000		1,730,156	0.1
Pikes Peak CLO 8, Series 2021-8A, Class E(c)	10.70%	07/20/2034	250		221,439	0.0
PPM CLO 5 Ltd., Series 2021-5A, Class E(c)	10.69%	10/18/2034	2,100		1,724,467	0.1
PPM CLO Ltd., Series 2018-1A, Class E(c)	10.03%	07/15/2031	500		366,655	0.0
					12,078,420	0.9

		Rate	Date		Shares/Principal (-)/(000)	Value (USD)	Net Assets %
QUASI-SOVEREIGNS							
QUASI-SOVEREIGN BONDS							
BAHRAIN							
	Oil and Gas Holding Co. BSCC (The)	7.50%	10/25/2027	USD	433	$ 434,299	0.1%
INDONESIA							
	Indonesia Asahan Aluminium Persero PT	5.45%	05/15/2030		269	251,986	0.0
MEXICO							
	Comision Federal de Electricidad	4.69%	05/15/2029		250	217,625	0.0
	Petroleos Mexicanos	5.95%	01/28/2031		1,412	1,055,893	0.1
	Petroleos Mexicanos	6.75%	09/21/2047		1,204	766,045	0.1
	Petroleos Mexicanos	6.95%	01/28/2060		319	201,066	0.0
						2,240,629	0.2
OMAN							
	Lamar Funding Ltd.	3.96%	05/07/2025		425	403,298	0.0
PANAMA							
	Aeropuerto Internacional de Tocumen SA.	4.00%	08/11/2041		283	219,201	0.0
	Aeropuerto Internacional de Tocumen SA.	5.13%	08/11/2061		283	214,249	0.0
						433,450	0.0
SOUTH AFRICA							
	Eskom Holdings SOC Ltd.	7.13%	02/11/2025		345	322,791	0.0
UNITED ARAB EMIRATES							
	DP World Crescent Ltd.	3.88%	07/18/2029		209	192,332	0.0
	DP World Ltd/United Arab Emirates	5.63%	09/25/2048		249	225,096	0.0
	DP World Salaam(a).	6.00%	10/01/2025		311	307,890	0.1
						725,318	0.1
VENEZUELA							
	Petroleos de Venezuela SA(f)	5.38%	04/12/2027		110	4,675	0.0
						4,816,446	0.4
GOVERNMENTS - SOVEREIGN BONDS							
COLOMBIA							
	Colombia Government International Bond	4.13%	05/15/2051		346	203,794	0.0
	Colombia Government International Bond	5.63%	02/26/2044		394	278,952	0.0
	Colombia Government International Bond	6.13%	01/18/2041		460	361,100	0.1
	Colombia Government International Bond	7.38%	09/18/2037		255	235,875	0.0
						1,079,721	0.1
ISRAEL							
	Israel Government International Bond.	2.75%	07/03/2030		494	447,842	0.0
PHILIPPINES							
	Philippine Government International Bond	9.50%	02/02/2030		20	24,902	0.0
						1,552,465	0.1
LOCAL GOVERNMENTS - US MUNICIPAL BONDS							
UNITED STATES							
	Wisconsin Public Finance Authority Series 2021	5.75%	07/25/2041		810	728,947	0.1
COMMERCIAL MORTGAGE-BACKED SECURITIES							
NON-AGENCY FIXED RATE CMBS							
	GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.30%	08/10/2044		493	203,315	0.0
	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class G	4.38%	12/15/2047		171	125,697	0.0
	UBS Commercial Mortgage Trust, Series 2017-C1, Class XA(h)	1.69%	06/15/2050		1,672	85,594	0.0
						414,606	0.0
NON-AGENCY FLOATING RATE CMBS							
	DBWF Mortgage Trust, Series 2018-GLKS, Class E(c)	6.96%	12/19/2030		100	93,483	0.0
	Morgan Stanley Capital I Trust, Series 2019-BPR, Class E(c)	8.87%	05/15/2036		34	27,012	0.0
						120,495	0.0
						535,101	0.0
WARRANTS							
INFORMATION TECHNOLOGY							
INTERNET SOFTWARE & SERVICES							
	Avaya Holdings Corp., expiring 12/15/2022				1,190	24	0.0
						1,118,721,514	84.5
OTHER TRANSFERABLE SECURITIES							
CORPORATES - NON-INVESTMENT GRADE							
INDUSTRIAL							
CAPITAL GOODS							
	Renk AG/Frankfurt am Main	5.75%	07/15/2025	EUR	214	200,861	0.0

	Rate	Date		Shares/Principal (-)/(000)	Value (USD)	Net Assets %
COMMUNICATIONS - MEDIA						
CSC Holdings LLC	7.50%	04/01/2028	USD	1,110	$ 864,718	0.1%
National CineMedia LLC	5.75%	08/15/2026		200	20,653	0.0
					885,371	0.1
COMMUNICATIONS - TELECOMMUNICATIONS						
Intelsat Jackson Holdings SA(i)	5.50%	08/01/2023		851	0	0.0
CONSUMER CYCLICAL - ENTERTAINMENT						
NCL Corp., Ltd.	3.63%	12/15/2024		1,200	1,047,148	0.1
CONSUMER NON-CYCLICAL						
Mallinckrodt International Finance SA/Mallinckrodt CB LLC	10.00%	06/15/2029		5	2,599	0.0
ENERGY						
Gulfport Energy Corp.	6.00%	10/15/2024		58	73	0.0
Gulfport Energy Corp.	6.38%	05/15/2025		1,401	1,751	0.0
Gulfport Energy Corp.	6.38%	01/15/2026		571	714	0.0
Gulfport Energy Corp.	6.63%	05/01/2023		57	71	0.0
Moss Creek Resources Holdings, Inc.	10.50%	05/15/2027		1,549	1,524,129	0.1
					1,526,738	0.1
SERVICES						
Gartner, Inc.	4.50%	07/01/2028		283	266,313	0.0
Monitronics International, Inc.(i)	9.13%	04/01/2023		40	0	0.0
					266,313	0.0
					3,929,030	0.3
COMMON STOCKS						
COMMUNICATION SERVICES						
DIVERSIFIED TELECOMMUNICATION SERVICES						
Intelsat Jackson Holdings SA (i)				1,666	0	0.0
Telstra Corp. Ltd.				546,608	1,476,620	0.1
					1,476,620	0.1
CONSUMER DISCRETIONARY						
MULTILINE RETAIL						
ATD New Holdings, Inc.				1,384	98,956	0.0
CONSUMER STAPLES						
HOUSEHOLD PRODUCTS						
Southeastern Grocers, Inc. (i)				4,735	102,986	0.0
ENERGY						
ENERGY EQUIPMENT & SERVICES						
BIS Industries Holdings Ltd. (i)				8,912	0	0.0
Diamond Offshore Drilling, Inc.				3,169	30,327	0.0
Vantage Drilling International				105	1,576	0.0
					31,903	0.0
OIL, GAS & CONSUMABLE FUELS						
Keyera Corp.(i)				14,595	340,042	0.1
					371,945	0.1
INFORMATION TECHNOLOGY						
SOFTWARE						
Monitronics International, Inc.				746	187	0.0
					2,050,694	0.2
EMERGING MARKETS - CORPORATE BONDS						
INDUSTRIAL						
CONSUMER NON-CYCLICAL						
Teva Pharmaceutical Finance Netherlands III BV	7.13%	01/31/2025	USD	260	259,513	0.0
ENERGY						
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032		345	293,422	0.1
					552,935	0.1
UTILITY						
ELECTRIC						
Terraform Global Operating LP	6.13%	03/01/2026		117	109,443	0.0
					662,378	0.1
PREFERRED STOCKS						
FINANCIAL INSTITUTIONS						
INDUSTRIAL REITs						
Plymouth Industrial REIT, Inc. Series A(i)	7.50%			24,807	622,162	0.0
INDUSTRIAL						
OIL, GAS & CONSUMABLE FUELS						
Gulfport Energy Corp.	10.00%			3	16,200	0.0
					638,362	0.0

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
COLLATERALIZED MORTGAGE OBLIGATIONS						
RISK SHARE FLOATING RATE						
PMT Credit Risk Transfer Trust, Series 2020-1R, Class A(c)	6.40 %	02/27/2023	USD	210	$ 198,143	0.0 %
QUASI-SOVEREIGNS						
QUASI-SOVEREIGN BONDS						
NAK Naftogaz Ukraine via Kondor Finance PLC(f)	7.63 %	11/08/2026		200	36,000	0.0
State Agency of Roads of Ukraine	6.25 %	06/24/2030		655	114,748	0.0
State Savings Bank of Ukraine Via SSB #1 PLC	9.63 %	03/20/2025		115	45,800	0.0
					196,548	0.0
CORPORATES - INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
Lloyds Banking Group PLC(a)	6.00 %	06/07/2032	GBP	33	36,617	0.0
PNC Financial Services Group, Inc. (The), Series R(a)	4.85 %	06/01/2023	USD	120	113,784	0.0
					150,401	0.0
INDUSTRIAL						
BASIC						
Smurfit Kappa Treasury Funding DAC	7.50 %	11/20/2025		30	30,707	0.0
					181,108	0.0
EMERGING MARKETS - SOVEREIGNS						
GHANA						
Ghana Government International Bond	8.63 %	06/16/2049		201	65,991	0.0
					7,922,254	0.6
Total Investments						
(cost $1,223,550,904)					$ 1,126,643,768	85.1%
Time Deposits						
ANZ, London(j)	1.57 %	–			162,860	0.0
BBH, Grand Cayman(j)	3.80 %	–			55,698	0.0
BNP Paribas, Paris(j)	0.65 %	–			49,391	0.0
BNP Paribas, Paris(j)	2.65 %	–			162,616	0.0
Credit Suisse, Zurich(j)	(0.08)%	–			57,436	0.0
HSBC, Paris(j)	0.73 %	–			878,780	0.1
HSBC, Singapore(j)	2.57 %	–			9,681	0.0
JPMorgan Chase, New York(j)	3.18 %	–			47,157,276	3.6
Nordea, Oslo(j)	1.28 %	–			1,846,538	0.2
Scotiabank, Toronto(j)	2.60 %	–			66,128	0.0
SEB, Stockholm(j)	(0.28)%	–			1,044,634	0.1
SEB, Stockholm(j)	0.78 %	–			290,675	0.0
SMBC, London(j)	1.92 %	–			9,551,560	0.7
SMBC, London(j)	3.18 %	–			121,902,139	9.2
Standard Chartered Bank, Johannesburg(j)	5.33 %	–			36,609	0.0
Total Time Deposits					183,272,021	13.9
Other assets less liabilities					13,286,588	1.0
Net Assets					$ 1,323,202,377	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
OMXS 30 Index Futures	12/16/2022	97	$ 1,952,389	$ 1,941,275	$ (11,114)
SPI 200 Futures	12/15/2022	13	1,599,746	1,612,320	12,574
U.S. Long Bond (CBT) Futures	03/22/2023	89	11,345,297	11,303,000	(42,297)
U.S. T-Note 2 Yr (CBT) Futures	03/31/2023	66	13,519,172	13,553,719	34,547
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	29	3,141,969	3,148,539	6,570
U.S. T-Note 10 Yr (CBT) Futures	12/20/2022	20	2,250,031	2,264,375	14,344
U.S. Ultra Bond (CBT) Futures	03/22/2023	8	1,096,969	1,090,250	(6,719)
Short					
Euro STOXX 50 Index Futures	12/16/2022	493	17,957,391	20,341,076	(2,383,685)
FTSE 100 Index Futures	12/16/2022	66	5,954,881	6,044,738	(89,857)
Hang Seng Index Futures	12/29/2022	23	2,592,815	2,740,966	(148,151)
MSCI Singapore IX ETS Futures	12/29/2022	169	3,683,857	3,688,006	(4,149)
S&P 500 E-Mini Futures	12/16/2022	461	90,031,770	94,072,813	(4,041,043)
S&P/TSX 60 Index Futures	12/15/2022	27	4,772,658	4,979,088	(206,430)
TOPIX Index Futures	12/08/2022	59	8,180,510	8,502,426	(321,916)
U.S. 10 Yr Ultra Futures	03/22/2023	51	6,089,531	6,102,468	(12,937)
U.S. T-Note 10 Yr (CBT) Futures	12/20/2022	20	2,252,188	2,264,375	(12,187)

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	365	$ 41,289,523	$ 41,427,500	$ (137,977)
					$ (7,350,427)
				Appreciation	$ 68,035
				Depreciation	$ (7,418,462)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA.	NOK	16,081	USD	1,557	12/01/2022	$ (76,316)
Bank of America, NA.	JPY	2,657,231	USD	18,725	12/02/2022	(517,934)
Bank of America, NA.	EUR	18,171	USD	17,628	12/08/2022	(1,287,696)
Bank of America, NA.	EUR	2,690	USD	2,790	12/21/2022	(13,518)
Bank of America, NA.	JPY	578,022	USD	4,096	12/21/2022	(101,223)
Bank of America, NA.	NOK	14,819	USD	1,482	12/21/2022	(23,687)
Bank of America, NA.	SEK	44,753	USD	4,288	12/21/2022	20,108
Bank of America, NA.	USD	2,762	EUR	2,690	12/21/2022	42,127
Bank of America, NA.	USD	3,053	TWD	95,001	12/21/2022	56,839
Bank of America, NA.	GBP	12,462	USD	14,911	01/18/2023	(133,878)
Bank of America, NA.	USD	1,604	CLP	1,521,021	01/19/2023	90,718
Bank of America, NA.	PHP	95,039	USD	1,653	01/26/2023	(29,898)
Bank of America, NA.	KRW	3,007,870	USD	2,105	01/30/2023	(204,156)
Bank of America, NA.	USD	4,009	CNH	28,576	02/16/2023	71,359
Bank of New York Mellon Corp. (The)	HKD	10,208	USD	1,303	01/12/2023	(3,582)
Barclays Bank PLC	GBP	6,937	USD	8,063	12/15/2022	(301,129)
Barclays Bank PLC	HKD	23,942	USD	3,054	12/15/2022	(11,575)
Barclays Bank PLC	MYR	27,138	USD	6,075	12/15/2022	(61,066)
Barclays Bank PLC	SGD	8,847	USD	6,360	12/15/2022	(142,620)
Barclays Bank PLC	USD	4,503	MYR	19,898	12/15/2022	(3,747)
Barclays Bank PLC	ZAR	36,104	USD	1,986	12/15/2022	(100,916)
Barclays Bank PLC	CAD	7,567	USD	5,625	12/21/2022	(2,593)
Barclays Bank PLC	INR	426,962	USD	5,219	12/21/2022	(29,003)
Barclays Bank PLC	TWD	46,240	USD	1,435	12/21/2022	(78,590)
Barclays Bank PLC	USD	1,492	CAD	1,985	12/21/2022	(16,424)
Barclays Bank PLC	USD	1,274	NZD	2,066	12/21/2022	28,449
Barclays Bank PLC	USD	3,929	MXN	76,720	01/19/2023	13,234
Barclays Bank PLC	IDR	89,131,202	USD	5,654	01/26/2023	(35,126)
Barclays Bank PLC	PHP	94,387	USD	1,604	01/26/2023	(67,247)
Barclays Bank PLC	USD	3,220	IDR	50,392,118	01/26/2023	(3,182)
Barclays Bank PLC	USD	1,672	KRW	2,363,610	01/30/2023	142,237
Barclays Bank PLC	USD	1,198	CNH	8,598	02/16/2023	29,748
BNP Paribas SA	USD	2,133	COP	10,395,864	01/19/2023	1,253
BNP Paribas SA	USD	2,484	IDR	38,739,084	01/26/2023	(11,017)
Brown Brothers Harriman & Co.	NOK	10,351	USD	976	12/01/2022	(74,941)
Brown Brothers Harriman & Co.	SEK	10,455	USD	962	12/01/2022	(33,869)
Brown Brothers Harriman & Co.	JPY	27,024	USD	181	12/02/2022	(14,392)
Brown Brothers Harriman & Co.	USD	1,145	JPY	167,099	12/02/2022	65,068
Brown Brothers Harriman & Co.	USD	802	CHF	801	12/07/2022	45,301
Brown Brothers Harriman & Co.	EUR	374	USD	376	12/08/2022	(15,019)
Brown Brothers Harriman & Co.	USD	1,130	EUR	1,128	12/08/2022	44,293
Brown Brothers Harriman & Co.	AUD	128	USD	86	12/15/2022	(1,205)
Brown Brothers Harriman & Co.	CAD	611	USD	458	12/15/2022	3,865
Brown Brothers Harriman & Co.	EUR	171	USD	174	12/15/2022	(3,584)
Brown Brothers Harriman & Co.	HKD	633	USD	81	12/15/2022	(119)
Brown Brothers Harriman & Co.	JPY	124,758	USD	897	12/15/2022	(7,851)
Brown Brothers Harriman & Co.	MXN	1,320	USD	68	12/15/2022	(454)
Brown Brothers Harriman & Co.	SEK	1,887	USD	178	12/15/2022	(1,822)
Brown Brothers Harriman & Co.	USD	301	CHF	286	12/15/2022	1,706
Brown Brothers Harriman & Co.	USD	205	DKK	1,471	12/15/2022	1,355
Brown Brothers Harriman & Co.	USD	48	EUR	46	12/15/2022	166
Brown Brothers Harriman & Co.	USD	342	HKD	2,673	12/15/2022	178
Brown Brothers Harriman & Co.	USD	359	JPY	50,200	12/15/2022	5,052
Brown Brothers Harriman & Co.	USD	962	NOK	9,727	12/15/2022	26,562
Brown Brothers Harriman & Co.	USD	807	SGD	1,113	12/15/2022	11,280
Brown Brothers Harriman & Co.	USD	7	NZD	12	12/21/2022	213
Brown Brothers Harriman & Co.	AUD	16,390	USD	10,396	01/19/2023	(752,440)
Brown Brothers Harriman & Co.	CAD	11,330	USD	8,305	01/19/2023	(124,245)
Brown Brothers Harriman & Co.	USD	5,130	THB	184,589	01/19/2023	131,907
Brown Brothers Harriman & Co.+	AUD	73,243	USD	47,143	12/05/2022	(2,575,036)
Brown Brothers Harriman & Co.+	CAD	44	USD	33	12/05/2022	355
Brown Brothers Harriman & Co.+	CAD	23,640	USD	17,400	12/05/2022	(174,836)
Brown Brothers Harriman & Co.+	CHF	28	USD	28	12/05/2022	(1,326)
Brown Brothers Harriman & Co.+	EUR	5	USD	5	12/05/2022	1

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	EUR	15,555	USD	15,464	12/05/2022	$ (725,349)
Brown Brothers Harriman & Co.+	JPY	3,520,876	USD	24,068	12/05/2022	(1,437,051)
Brown Brothers Harriman & Co.+	NZD	27,932	USD	16,449	12/05/2022	(1,152,599)
Brown Brothers Harriman & Co.+	SGD	738	USD	524	12/05/2022	(18,974)
Brown Brothers Harriman & Co.+	USD	94,878	AUD	144,351	12/05/2022	3,108,590
Brown Brothers Harriman & Co.+	USD	16,968	CAD	23,066	12/05/2022	179,303
Brown Brothers Harriman & Co.+	USD	17,992	CAD	23,861	12/05/2022	(253,722)
Brown Brothers Harriman & Co.+	USD	28	CNH	27	12/05/2022	1,330
Brown Brothers Harriman & Co.+	USD	30	CNH	28	12/05/2022	(225)
Brown Brothers Harriman & Co.+	USD	31,479	EUR	30,993	12/05/2022	779,319
Brown Brothers Harriman & Co.+	USD	124	EUR	119	12/05/2022	(68)
Brown Brothers Harriman & Co.+	USD	47,994	JPY	6,831,371	12/05/2022	1,492,776
Brown Brothers Harriman & Co.+	USD	33,634	NZD	55,999	12/05/2022	1,653,571
Brown Brothers Harriman & Co.+	USD	1,065	SGD	1,481	12/05/2022	23,500
Brown Brothers Harriman & Co.+	USD	27,476	ZAR	498,398	12/05/2022	1,364,288
Brown Brothers Harriman & Co.+	USD	27,347	ZAR	471,528	12/05/2022	(62,199)
Brown Brothers Harriman & Co.+	ZAR	4,339	USD	251	12/05/2022	126
Brown Brothers Harriman & Co.+	ZAR	497,579	USD	27,429	12/05/2022	(1,363,158)
Brown Brothers Harriman & Co.+	CNH	296	USD	42	12/12/2022	182
Brown Brothers Harriman & Co.+	CNH	1,334	USD	184	12/12/2022	(4,220)
Brown Brothers Harriman & Co.+	GBP	6	USD	8	12/12/2022	29
Brown Brothers Harriman & Co.+	GBP	22,296	USD	25,571	12/12/2022	(1,309,359)
Brown Brothers Harriman & Co.+	USD	13,306	CNH	96,404	12/12/2022	315,254
Brown Brothers Harriman & Co.+	USD	307	CNH	2,170	12/12/2022	(366)
Brown Brothers Harriman & Co.+	USD	52,356	GBP	44,894	12/12/2022	1,770,385
Brown Brothers Harriman & Co.+	USD	310	GBP	256	12/12/2022	(900)
Brown Brothers Harriman & Co.+	EUR	109	USD	113	12/27/2022	(1,221)
Brown Brothers Harriman & Co.+	SGD	2	USD	1	12/27/2022	(17)
Brown Brothers Harriman & Co.+	USD	17,306	EUR	16,831	12/27/2022	248,826
Brown Brothers Harriman & Co.+	USD	124	EUR	119	12/27/2022	(1)
Brown Brothers Harriman & Co.+	USD	468	SGD	645	12/27/2022	6,500
Brown Brothers Harriman & Co.+	USD	19,551	ZAR	339,025	12/27/2022	23,469
Brown Brothers Harriman & Co.+	USD	7,152	ZAR	122,856	12/27/2022	(58,978)
Brown Brothers Harriman & Co.+	ZAR	97	USD	6	12/27/2022	11
Brown Brothers Harriman & Co.+	ZAR	344	USD	20	12/27/2022	(9)
Brown Brothers Harriman & Co.+	AUD	428	USD	284	12/28/2022	(6,608)
Brown Brothers Harriman & Co.+	GBP	6	USD	8	12/28/2022	26
Brown Brothers Harriman & Co.+	GBP	0*	USD	0*	12/28/2022	(2)
Brown Brothers Harriman & Co.+	USD	40,421	AUD	60,950	12/28/2022	999,256
Brown Brothers Harriman & Co.+	USD	27,599	GBP	23,225	12/28/2022	423,073
Brown Brothers Harriman & Co.+	USD	310	GBP	256	12/28/2022	(795)
Citibank, NA	CHF	4,914	USD	5,050	12/15/2022	(151,703)
Citibank, NA	USD	4,302	CHF	4,105	12/21/2022	48,520
Citibank, NA	GBP	759	USD	904	01/18/2023	(12,261)
Citibank, NA	USD	1,642	PHP	97,995	01/26/2023	93,121
Deutsche Bank AG	AUD	2,695	USD	1,774	12/15/2022	(56,849)
Deutsche Bank AG	ILS	8,228	USD	2,335	12/15/2022	(78,243)
Deutsche Bank AG	TWD	53,085	USD	1,698	12/21/2022	(39,694)
Deutsche Bank AG	USD	4,198	CAD	5,582	12/21/2022	(46,160)
Deutsche Bank AG	USD	5,347	GBP	4,524	12/21/2022	108,789
Deutsche Bank AG	USD	1,885	TWD	60,546	12/21/2022	97,320
Deutsche Bank AG	THB	184,589	USD	5,014	01/19/2023	(247,846)
Deutsche Bank AG	USD	620	PEN	2,391	01/19/2023	930
Deutsche Bank AG	CNH	36,865	USD	5,151	02/16/2023	(113,016)
Goldman Sachs International	USD	1,183	JPY	169,460	12/02/2022	44,203
Goldman Sachs International	EUR	1,003	USD	1,007	12/08/2022	(36,828)
Goldman Sachs International	USD	5,247	INR	426,962	12/21/2022	463
Goldman Sachs International	USD	1,263	SEK	13,197	12/21/2022	(4,932)
Goldman Sachs International	USD	1,551	PHP	91,431	01/26/2023	68,515
Goldman Sachs International	USD	475	KRW	644,260	01/30/2023	19,049
Goldman Sachs International	CNH	12,194	USD	1,675	02/16/2023	(66,227)
HSBC Bank USA	EUR	1,041	USD	1,038	12/08/2022	(45,755)
HSBC Bank USA	DKK	32,747	USD	4,389	12/15/2022	(197,548)
HSBC Bank USA	DKK	43,780	USD	5,908	12/21/2022	(228,174)
HSBC Bank USA	PEN	2,391	USD	621	01/19/2023	439
JPMorgan Chase Bank, NA	JPY	117,093	USD	841	12/02/2022	(7,324)
JPMorgan Chase Bank, NA	EUR	23,457	USD	23,433	12/08/2022	(986,210)
JPMorgan Chase Bank, NA	USD	835	EUR	850	12/08/2022	49,851
JPMorgan Chase Bank, NA	CAD	15,476	USD	11,555	12/15/2022	48,095
JPMorgan Chase Bank, NA	EUR	810	USD	839	12/15/2022	(4,328)
JPMorgan Chase Bank, NA	NOK	54,172	USD	5,327	12/15/2022	(176,697)
JPMorgan Chase Bank, NA	SEK	26,784	USD	2,499	12/15/2022	(53,490)
JPMorgan Chase Bank, NA	USD	2,079	ZAR	36,104	12/15/2022	8,139
JPMorgan Chase Bank, NA	AUD	3,527	USD	2,383	12/21/2022	(12,667)
JPMorgan Chase Bank, NA	CHF	4,105	USD	4,371	12/21/2022	20,914

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
JPMorgan Chase Bank, NA	GBP	4,524	USD	5,341	12/21/2022	$ (115,442)
JPMorgan Chase Bank, NA	TWD	41,461	USD	1,298	12/21/2022	(59,433)
JPMorgan Chase Bank, NA	USD	4,146	JPY	578,022	12/21/2022	50,558
JPMorgan Chase Bank, NA	MXN	76,720	USD	3,906	01/19/2023	(35,823)
JPMorgan Chase Bank, NA	USD	1,666	CNH	11,884	02/16/2023	30,620
Morgan Stanley Capital Services LLC	JPY	324,178	USD	2,175	12/02/2022	(172,643)
Morgan Stanley Capital Services LLC	EUR	1,096	USD	1,084	12/08/2022	(56,941)
Morgan Stanley Capital Services LLC	EUR	1,169	USD	1,188	12/15/2022	(30,744)
Morgan Stanley Capital Services LLC	MYR	7,037	USD	1,486	12/15/2022	(105,147)
Morgan Stanley Capital Services LLC	USD	3,167	MYR	14,277	12/15/2022	61,446
Morgan Stanley Capital Services LLC	NZD	2,078	USD	1,271	12/21/2022	(38,771)
Morgan Stanley Capital Services LLC	TWD	7,381	USD	232	12/21/2022	(9,775)
Morgan Stanley Capital Services LLC	USD	1,445	NOK	14,819	12/21/2022	61,114
Morgan Stanley Capital Services LLC	USD	2,949	SEK	31,556	12/21/2022	60,223
Morgan Stanley Capital Services LLC	COP	10,395,864	USD	2,082	01/19/2023	(52,224)
Morgan Stanley Capital Services LLC	NZD	3,801	USD	2,347	02/02/2023	(50,226)
Royal Bank of Scotland PLC	EUR	833	USD	818	12/08/2022	(49,016)
Standard Chartered Bank	TWD	7,381	USD	232	12/21/2022	(9,666)
Standard Chartered Bank	USD	4,846	AUD	7,223	12/21/2022	60,941
UBS AG	CHF	5,480	USD	5,604	12/07/2022	(189,880)
UBS AG	EUR	17,543	USD	17,803	12/15/2022	(472,445)
UBS AG	JPY	1,806,649	USD	12,641	12/15/2022	(464,444)
UBS AG	AUD	3,696	USD	2,447	12/21/2022	(63,815)
UBS AG	CLP	1,521,021	USD	1,687	01/19/2023	(6,842)
						$ (3,825,874)
					Appreciation	$ 14,156,438
					Depreciation	$ (17,982,312)

\+ Used for share class hedging purposes.

CALL OPTIONS WRITTEN

Description	Exercise Price		Expiration Date	Contracts	Premiums Received	Market Value
Euro STOXX 50 Price EUR Index (k)	EUR	4,050	12/16/2022	1,510	$ 32,504	$ (39,096)
FTSE 100 Index (k)	GBP	7,550	12/16/2022	350	20,397	(48,933)
Nikkei 225 Index (k)	JPY	29,125	12/09/2022	21,000	15,073	(1,673)
S&P 500 Index (k)	USD	4,015	12/16/2022	12,600	1,026,900	(1,441,688)
					$ 1,094,874	$ (1,531,390)

PUT OPTIONS WRITTEN

Description	Exercise Price		Expiration Date	Contracts	Premiums Received	Market Value
Euro STOXX 50 Price EUR Index (k)	EUR	3,675	12/16/2022	810	$ 21,327	$ (6,754)
Euro STOXX 50 Price EUR Index (k)	EUR	3,675	12/16/2022	700	22,336	(5,837)
FTSE 100 Index (k)	GBP	7,100	12/16/2022	350	14,622	(3,797)
Nikkei 225 Index (k)	JPY	26,500	12/09/2022	21,000	29,283	(3,346)
S&P 500 Index (k)	USD	4,000	12/16/2022	12,600	1,496,502	(524,197)
					$ 1,584,070	$ (543,931)

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Buy Contracts						
Morgan Stanley & Co. LLC/(INTRCONX)	CDX-EMS Series 37, 5 Year Index	06/20/2027	USD	1,901,200	$ 86,933	$ (15,377)
Morgan Stanley & Co. LLC/(INTRCONX)	CDX-NAHY Series 39, 5 Year Index	12/20/2027	USD	32,150,000	(600,849)	(821,570)
Morgan Stanley & Co. LLC/(INTRCONX)	iTraxx-XOVER Series 38, 5 Year Index	12/20/2027	EUR	8,100,000	(143,027)	(221,031)
Sale Contracts						
Morgan Stanley & Co. LLC/(INTRCONX)	CDX-NAHY Series 39, 5 Year Index	12/20/2027	USD	48,540,000	907,161	2,105,262
Morgan Stanley & Co. LLC/(INTRCONX)	iTraxx-XOVER Series 38, 5 Year Index	12/20/2027	EUR	14,720,000	259,920	864,045
Total					$ 510,138	$ 1,911,329
					Appreciation	$ 2,969,307
					Depreciation	$ (1,057,978)

CENTRALLY CLEARED INTEREST RATE SWAPS

Clearing Broker/(Exchange)		Notional Amount (000)	Termination Date	Rate Type: Payments Made By the Fund	Rate Type: Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Morgan Stanley & Co. LLC/(LCH Group)	CNY	10,900	02/17/2025	China 7-Day Reverse Repo Rate	2.547%	$ 1,449
Morgan Stanley & Co. LLC/(LCH Group)	CNY	32,439	02/20/2025	China 7-Day Reverse Repo Rate	2.598%	9,118
Morgan Stanley & Co. LLC/(LCH Group)	CNY	32,921	02/21/2025	China 7-Day Reverse Repo Rate	2.620%	11,398
Morgan Stanley & Co. LLC/(LCH Group)	CNY	65,190	02/26/2025	China 7-Day Reverse Repo Rate	2.496%	(2,364)
Morgan Stanley & Co. LLC/(LCH Group)	GBP	1,600	09/06/2031	1 Day SONIA	0.628%	(398,156)
Morgan Stanley & Co. LLC/(LCH Group)	GBP	2,990	09/24/2031	1 Day SONIA	0.832%	(692,019)
Morgan Stanley & Co. LLC/(LCH Group)	GBP	3,940	10/11/2031	1 Day SONIA	1.091%	(823,638)
Morgan Stanley & Co. LLC/(LCH Group)	EUR	2,540	10/13/2031	6 Month EURIBOR	0.274%	(490,910)
Morgan Stanley & Co. LLC/(LCH Group)	CAD	710	10/27/2031	3 Month CDOR	2.068%	(57,499)
Morgan Stanley & Co. LLC/(LCH Group)	GBP	600	10/27/2031	1 Day SONIA	0.893%	(136,499)
Morgan Stanley & Co. LLC/(LCH Group)	EUR	1,480	10/29/2031	6 Month EURIBOR	0.189%	(298,041)
Morgan Stanley & Co. LLC/(LCH Group)	GBP	2,710	11/16/2031	1 Day SONIA	0.944%	(606,604)
Morgan Stanley & Co. LLC/(LCH Group)	GBP	660	12/07/2031	1 Day SONIA	0.742%	(160,471)
Morgan Stanley & Co. LLC/(LCH Group)	JPY	1,404,690	01/06/2032	1 Day TONAR	0.089%	(444,560)
Morgan Stanley & Co. LLC/(LCH Group)	USD	1,360	01/06/2032	1 Day SOFR	1.459%	(203,612)
Morgan Stanley & Co. LLC/(LCH Group)	USD	4,790	03/02/2032	1 Day SOFR	1.684%	(641,773)
Morgan Stanley & Co. LLC/(LCH Group)	GBP	1,220	03/23/2032	1 Day SONIA	1.685%	(195,448)
Morgan Stanley & Co. LLC/(LCH Group)	USD	5,310	03/24/2032	1 Day SOFR	2.193%	(501,698)
Morgan Stanley & Co. LLC/(LCH Group)	JPY	983,950	03/25/2032	1 Day TONAR	0.283%	(201,268)
Morgan Stanley & Co. LLC/(LCH Group)	EUR	4,560	03/25/2032	6 Month EURIBOR	1.100%	(598,614)
Morgan Stanley & Co. LLC/(LCH Group)	USD	27,570	05/13/2032	1 Day SOFR	1.333%	(1,173,651)
Morgan Stanley & Co. LLC/(LCH Group)	CAD	1,710	07/05/2032	3 Month CDOR	3.525%	4,870
Morgan Stanley & Co. LLC/(LCH Group)	AUD	2,070	07/06/2032	3.855%	6 Month BBSW	31,335
Morgan Stanley & Co. LLC/(LCH Group)	JPY	938,490	07/07/2032	1 Day TONAR	0.425%	(117,103)
Morgan Stanley & Co. LLC/(LCH Group)	USD	12,370	07/07/2032	1 Day SOFR	2.610%	(776,286)
Morgan Stanley & Co. LLC/(LCH Group)	EUR	6,860	07/07/2032	6 Month EURIBOR	2.080%	(330,715)
Morgan Stanley & Co. LLC/(LCH Group)	USD	2,350	08/22/2032	1 Day SOFR	2.620%	(146,874)
Morgan Stanley & Co. LLC/(LCH Group)	EUR	1,820	08/22/2032	6 Month EURIBOR	1.881%	(115,321)
Morgan Stanley & Co. LLC/(LCH Group)	USD	2,380	10/28/2032	1 Day SOFR	3.755%	74,897
Morgan Stanley & Co. LLC/(LCH Group)	JPY	150,370	10/31/2032	1 Day TONAR	0.574%	(5,383)
Morgan Stanley & Co. LLC/(LCH Group)	JPY	1,770,100	04/21/2042	1 Day TONAR	0.695%	(825,132)
Morgan Stanley & Co. LLC/(LCH Group)	CAD	20	11/14/2048	3 Month CDOR	2.971%	(1,301)
Morgan Stanley & Co. LLC/(LCH Group)	CAD	360	02/04/2049	3 Month CDOR	2.696%	(36,251)
Morgan Stanley & Co. LLC/(LCH Group)	CAD	270	03/15/2049	3 Month CDOR	2.482%	(34,716)
Morgan Stanley & Co. LLC/(LCH Group)	AUD	240	03/19/2049	6 Month BBSW	2.535%	(38,283)
Morgan Stanley & Co. LLC/(LCH Group)	EUR	180	03/10/2050	6 Month EURIBOR	0.012%	(80,961)
Morgan Stanley & Co. LLC/(LCH Group)	EUR	10,640	07/16/2050	6 Month EURIBOR	(0.001)%	(4,834,467)
Morgan Stanley & Co. LLC/(LCH Group)	USD	12,490	04/20/2052	1 Day SOFR	2.414%	(1,631,611)
Morgan Stanley & Co. LLC/(LCH Group)	EUR	5,350	04/21/2052	6 Month EURIBOR	1.482%	(733,293)
Total						$ (17,201,455)
					Appreciation	$ 133,067
					Depreciation	$ (17,334,522)

CREDIT DEFAULT SWAPS

Counterparty	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Buy Contracts							
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	11,370	$ 2,677,532	$2,604,207	$ 73,325
Sale Contracts							
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	111	(41,595)	(52,468)	10,873
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	30	(11,228)	(5,418)	(5,810)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	60	(22,456)	(10,922)	(11,534)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	60	(22,456)	(10,870)	(11,586)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	60	(22,456)	(10,648)	(11,808)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	90	(33,684)	(16,819)	(16,865)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	205	(76,555)	(45,170)	(31,385)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	181	(67,369)	(33,530)	(33,839)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	226	(84,211)	(42,542)	(41,669)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	527	(196,492)	(71,281)	(125,211)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	684	(255,184)	(91,532)	(163,652)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	821	(306,221)	(110,791)	(195,430)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	1,368	(510,369)	(198,567)	(311,802)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	1,676	(625,457)	(223,785)	(401,672)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	3,361	(1,254,487)	(445,875)	(808,612)

Counterparty	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	166	$ (39,168)	$ (18,997)	$ (20,171)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	266	(62,669)	(33,059)	(29,610)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	599	(141,005)	(86,896)	(54,109)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	1,197	(282,010)	(69,985)	(212,025)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	1,530	(360,346)	(87,997)	(272,349)
Citigroup Global Markets, Inc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	4,657	(1,096,707)	(218,384)	(878,323)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	565	(133,172)	(62,975)	(70,197)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	798	(188,007)	(103,158)	(84,849)
Goldman Sachs International	Avis Budget Group, Inc.	12/20/2023	USD	30	1,176	407	769
Goldman Sachs International	Avis Budget Group, Inc.	12/20/2023	USD	20	784	425	359
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	23	(8,421)	(10,608)	2,187
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	23	(8,421)	(10,608)	2,187
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	60	(22,456)	(11,043)	(11,413)
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	342	(127,592)	(87,490)	(40,102)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	133	(31,335)	(14,630)	(16,705)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	299	(70,503)	(26,651)	(43,852)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	552	(130,038)	(69,906)	(60,132)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	25	(9,187)	(4,514)	(4,673)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	37	(13,780)	(6,728)	(7,052)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	59	(22,201)	(10,747)	(11,454)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	59	(22,201)	(10,704)	(11,497)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	176	(65,582)	(32,404)	(33,178)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	230	(85,997)	(41,117)	(44,880)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	238	(88,804)	(42,179)	(46,625)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	342	(127,592)	(77,876)	(49,716)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	1,637	(610,912)	(219,299)	(391,613)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	100	(23,501)	(7,689)	(15,812)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	200	(47,001)	(20,785)	(26,216)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD	306	(72,070)	(33,396)	(38,674)
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	139	(52,058)	(60,574)	8,516
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	45	(16,842)	(20,765)	3,923
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	139	(52,058)	(55,976)	3,918
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	139	(52,058)	(55,648)	3,590
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	139	(52,058)	(55,321)	3,263
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	139	(51,803)	(54,724)	2,921
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	684	(255,185)	(134,644)	(120,541)
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD	1,368	(510,369)	(215,698)	(294,671)
Total					$ (5,783,837)	$ (838,354)	$ (4,945,483)
						Appreciation	$ 115,831
						Depreciation	$ (5,061,314)

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received	Notional Amount (000)		Maturity Date	Unrealized Appreciation/ (Depreciation)
Receive Total Return on Reference Obligation						
Bank of America, NA						
MLABUSCG	643,429	OBFR Plus 0.15%	USD	56,057	12/23/2022	$ 641,499
MLABWGC1	953,201	OBFR Plus 0.22%	USD	82,359	12/23/2022	1,789,349
Goldman Sachs International						
Markit iBoxx EUR Contingent Convertible Liquid Developed Market AT1 TRI	5,033	3 Month EURIBOR	EUR	760	03/20/2023	27,061
Pay Total Return on Reference Obligation						
Bank of America, NA						
MSCI Daily TR Gross World USD Index	6,800	OBFR Plus 0.31%	USD	79,284	02/28/2023	(3,778,760)
S&P 500 Total Return Index	6,343	OBFR Plus 0.29%	USD	52,379	03/01/2023	(2,665,817)
Total						$ (3,986,668)
					Appreciation	$ 2,457,909
					Depreciation	$ (6,444,577)
Total for Swaps						$ (24,222,277)

* Contracts amount less than 500.

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Pay-In-Kind Payments (PIK).

(c) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(d) Convertible security.

(e) Position, or a position thereof, has been segregated to collateralize derivatives.

(f) Defaulted.

(g) Inverse interest only security.

(h) IO - Interest Only.

(i) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(j) Overnight deposit.

(k) One contract relates to 1 share.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
CLP – Chilean Peso
CNH – Chinese Yuan Renminbi (Offshore)
CNY – Chinese Yuan Renminbi
COP – Colombian Peso
DKK – Danish Krone
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
IDR – Indonesian Rupiah
ILS – Israeli Shekel
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
MXN – Mexican Peso
MYR – Malaysian Ringgit
NOK – Norwegian Krone
NZD – New Zealand Dollar
PEN – Peruvian Sol
PHP – Philippine Peso
SEK – Swedish Krona
SGD – Singapore Dollar
THB – Thailand Baht
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:

BBSW – Bank Bill Swap Reference Rate (Australia)
CBT – Chicago Board of Trade
CDOR – Canadian Dealer Offered Rate
CDX-CMBX – North American Commercial Mortgage-Backed Index
CDX-EM – Emerging Market Credit Default Swap Index
CDX-NAHY – North American High Yield Credit Default Swap Index
CLO – Collateralized Loan Obligations
CMBS – Commercial Mortgage-Backed Securities
EURIBOR – Euro Interbank Offered Rate
FTSE – Financial Times Stock Exchange
INTRCONX – Inter-Continental Exchange
LCH – London Clearing House
MSCI – Morgan Stanley Capital International
OBFR – Overnight Bank Funding Rate
OMXS – Stockholm Stock Exchange
REG – Registered Shares
REIT – Real Estate Investment Trust
REMICs – Real Estate Mortgage Investment Conduits
SOFR – Secured Overnight Financing Rate
SONIA – Sterling Overnight Index Average
SPI – Share Price Index
TONAR – Tokyo Overnight Average Rate
TOPIX – Tokyo Price Index
TSX – Toronto Stock Exchange

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Huayu Automotive Systems Co., Ltd. - Class A	9,619	$ 25,200	0.9%
Zhejiang Shuanghuan Driveline Co., Ltd.	5,600	21,529	0.7
		46,729	1.6
AUTOMOBILES			
Chongqing Changan Automobile Co., Ltd. - Class A	13,840	26,417	0.9
Dongfeng Motor Group Co., Ltd. - Class H	41,000	22,938	0.8
Great Wall Motor Co., Ltd. - Class H	31,000	44,768	1.6
XPeng, Inc.	2,100	9,047	0.3
		103,170	3.6
HOTELS, RESTAURANTS & LEISURE			
Jiumaojiu International Holdings Ltd.	23,300	58,467	2.0
Shenzhen Overseas Chinese Town Co., Ltd. - Class A	24,600	20,423	0.7
Tongcheng Travel Holdings Ltd.	38,300	81,788	2.9
		160,678	5.6
HOUSEHOLD DURABLES			
TCL Technology Group Corp. - Class A	25,900	14,776	0.5
INTERNET & DIRECT MARKETING RETAIL			
Alibaba Group Holding Ltd.	12,393	126,771	4.4
JD.com, Inc. (ADR)	465	26,589	0.9
JD.com, Inc. - Class A	1,877	52,578	1.8
Meituan - Class B	2,890	60,531	2.1
Pinduoduo, Inc. (ADR)	685	56,197	2.0
Trip.com Group Ltd.	1,110	33,481	1.2
		356,147	12.4
SPECIALTY RETAIL			
China Tourism Group Duty Free Corp., Ltd. - Class A	920	25,784	0.9
Topsports International Holdings Ltd.	38,500	24,497	0.8
		50,281	1.7
TEXTILES, APPAREL & LUXURY GOODS			
Bosideng International Holdings Ltd.	43,200	21,238	0.7
Li Ning Co., Ltd.	6,350	49,794	1.7
Samsonite International SA	27,800	74,029	2.6
		145,061	5.0
		876,842	30.4
FINANCIALS			
BANKS			
Bank of Jiangsu Co., Ltd. - Class A	34,500	36,280	1.3
Bank of Nanjing Co., Ltd. - Class A	29,500	43,414	1.5
China Construction Bank Corp. - Class H	111,600	67,294	2.3
China Merchants Bank Co., Ltd. - Class H	7,200	36,134	1.2
		183,122	6.3
CAPITAL MARKETS			
CITIC Securities Co., Ltd. - Class A	13,060	36,735	1.3
GF Securities Co., Ltd. - Class H	28,100	40,724	1.4
Guotai Junan Securities Co., Ltd.	39,940	46,480	1.6
		123,939	4.3
INSURANCE			
China Life Insurance Co., Ltd. - Class H	20,800	31,582	1.1
Ping An Insurance Group Co., of China Ltd. - Class A	9,300	59,326	2.1
		90,908	3.2
		397,969	13.8
COMMUNICATION SERVICES			
ENTERTAINMENT			
NetEase, Inc.	2,895	40,510	1.4
Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. - Class A	8,929	22,404	0.8
		62,914	2.2
INTERACTIVE MEDIA & SERVICES			
Tencent Holdings Ltd.	6,055	222,636	7.7
MEDIA			
Chinese Universe Publishing and Media Group Co., Ltd.	22,300	30,476	1.1
		316,026	11.0

	Shares	Value (USD)	Net Assets %
CONSUMER STAPLES			
BEVERAGES			
China Resources Beer Holdings Co., Ltd.	4,350	$ 29,822	1.0%
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. - Class A	1,100	22,070	0.8
Kweichow Moutai Co., Ltd. - Class A	440	99,846	3.5
Luzhou Laojiao Co., Ltd. - Class A	1,300	34,317	1.2
Tsingtao Brewery Co., Ltd. - Class H	4,800	44,799	1.5
		230,854	8.0
FOOD PRODUCTS			
Tongwei Co., Ltd. - Class A	4,000	24,591	0.9
PERSONAL PRODUCTS			
L'Occitane International SA	7,400	20,606	0.7
		276,051	9.6
HEALTH CARE			
BIOTECHNOLOGY			
Chongqing Zhifei Biological Products Co., Ltd. - Class A	1,800	23,108	0.8
HEALTH CARE EQUIPMENT & SUPPLIES			
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. - Class A	1,100	50,672	1.8
HEALTH CARE PROVIDERS & SERVICES			
Aier Eye Hospital Group Co., Ltd. - Class A	3,420	13,153	0.4
Shanghai Pharmaceuticals Holding Co., Ltd. - Class H	15,600	25,844	0.9
		38,997	1.3
PHARMACEUTICALS			
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. - Class A	4,500	37,819	1.3
Joincare Pharmaceutical Group Industry Co., Ltd. - Class A	16,400	28,348	1.0
Sichuan Kelun Pharmaceutical Co., Ltd. - Class A	11,100	37,144	1.3
		103,311	3.6
		216,088	7.5
INDUSTRIALS			
ELECTRICAL EQUIPMENT			
Contemporary Amperex Technology Co., Ltd. - Class A	1,400	76,492	2.7
Jiangsu Zhongtian Technology Co., Ltd. - Class A (Nth SSE-SEHK)	4,400	10,422	0.4
Ming Yang Smart Energy Group Ltd. - Class A	5,500	20,895	0.7
NARI Technology Co., Ltd. - Class A	10,012	37,752	1.3
		145,561	5.1
MACHINERY			
Wuxi Lead Intelligent Equipment Co., Ltd. - Class A	6,660	41,360	1.4
ROAD & RAIL			
Daqin Railway Co., Ltd. - Class A	21,700	21,095	0.7
		208,016	7.2
MATERIALS			
CHEMICALS			
Hubei Xingfa Chemicals Group Co., Ltd. - Class A	4,500	19,555	0.7
Shanghai Putailai New Energy Technology Co., Ltd. - Class A	6,900	54,347	1.9
Suzhou TA&A Ultra Clean Technology Co., Ltd.	3,500	30,249	1.0
		104,151	3.6
METALS & MINING			
Ganfeng Lithium Co., Ltd. - Class A	3,780	43,452	1.5
Zijin Mining Group Co., Ltd. - Class A	24,025	33,515	1.2
		76,967	2.7
		181,118	6.3
INFORMATION TECHNOLOGY			
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
BOE Technology Group Co., Ltd. - Class A	48,600	24,692	0.9
Luxshare Precision Industry Co., Ltd. - Class A	8,576	37,619	1.3
		62,311	2.2
IT SERVICES			
Vnet Group, Inc. (ADR)	6,099	30,556	1.1
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
LONGi Green Energy Technology Co., Ltd. - Class A	5,540	35,993	1.2
		128,860	4.5
UTILITIES			
GAS UTILITIES			
Kunlun Energy Co., Ltd.	67,200	51,620	1.8
INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS			
China Datang Corp. Renewable Power Co., Ltd. - Class H	83,000	23,696	0.8
China Longyuan Power Group Corp., Ltd. - Class H	14,200	17,307	0.6

	Rate	Date	Shares	Value (USD)	Net Assets %
China Yangtze Power Co., Ltd. - Class A			8,100	$ 24,393	0.8%
				65,396	2.2
				117,016	4.0
ENERGY					
ENERGY EQUIPMENT & SERVICES					
China Oilfield Services Ltd. - Class H			39,100	49,007	1.7
				2,766,993	96.0
OTHER TRANSFERABLE SECURITIES					
COMMON STOCKS					
ENERGY					
OIL, GAS & CONSUMABLE FUELS					
PetroChina Co., Ltd. - Class H			116,000	52,572	1.8
Total Investments					
(cost $3,116,108)				$ 2,819,565	97.8%
Time Deposits					
HSBC, Hong Kong(a)	2.65 %	–		271	0.0
SEB, Stockholm(a)	3.18 %	–		120,680	4.2
Total Time Deposits				120,951	4.2
Other assets less liabilities				(57,258)	(2.0)
Net Assets				$ 2,883,258	100.0%

(a) Overnight deposit.

Glossary:
ADR – American Depository Receipt

See notes to financial statements.

	Shares	Value (CNH)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
FINANCIALS			
BANKS			
Bank of Chengdu Co., Ltd. - Class A	458,200	¥ 7,033,370	1.0%
Bank of Hangzhou Co., Ltd. - Class A	498,593	6,591,399	1.0
Bank of Jiangsu Co., Ltd. - Class A	2,674,200	19,815,822	2.9
Bank of Nanjing Co., Ltd. - Class A	731,600	7,586,692	1.1
Bank of Ningbo Co., Ltd. - Class A (Nth SZ-SEHK)	119,070	3,823,338	0.6
China CITIC Bank Corp., Ltd. - Class A	1,153,321	5,801,205	0.8
China Merchants Bank Co., Ltd. - Class A (Nth SSE-SEHK)	249,100	8,708,536	1.3
		59,360,362	8.7
CAPITAL MARKETS			
China Galaxy Securities Co., Ltd. - Class A	1,375,908	13,649,008	2.0
Guotai Junan Securities Co., Ltd. - Class A (Nth SSE-SEHK)	1,158,100	16,201,819	2.4
Huatai Securities Co., Ltd. - Class A (Nth SSE-SEHK)	529,400	6,919,258	1.0
		36,770,085	5.4
INSURANCE			
People's Insurance Co. Group of China Ltd. (The) - Class A	1,976,700	10,713,714	1.6
Ping An Insurance Group Co., of China Ltd. - Class A	399,877	17,974,471	2.6
		28,688,185	4.2
		124,818,632	18.3
INDUSTRIALS			
CONSTRUCTION & ENGINEERING			
China State Construction Engineering Corp., Ltd. - Class A	2,001,400	11,768,232	1.7
ELECTRICAL EQUIPMENT			
Contemporary Amperex Technology Co., Ltd. - Class A	25,500	9,817,500	1.4
Eve Energy Co., Ltd. - Class A	58,000	4,811,100	0.7
Ming Yang Smart Energy Group Ltd. - Class A	406,534	10,882,915	1.6
NARI Technology Co., Ltd. - Class A	565,672	15,029,905	2.2
		40,541,420	5.9
MACHINERY			
Tian Di Science & Technology Co., Ltd. - Class A	1,648,900	8,937,038	1.3
Wuxi Lead Intelligent Equipment Co., Ltd. - Class A	148,670	6,505,800	0.9
Wuxi Shangji Automation Co., Ltd. - Class A	39,768	4,628,995	0.7
		20,071,833	2.9
ROAD & RAIL			
Daqin Railway Co., Ltd. - Class A	2,139,400	14,654,890	2.2
TRANSPORTATION INFRASTRUCTURE			
China Merchants Port Group Co., Ltd. - Class A	390,421	5,840,698	0.9
Shandong Hi-speed Co., Ltd. - Class A (Nth SSE-SEHK)	2,193,800	12,592,412	1.8
TangShan Port Group Co., Ltd. - Class A	2,951,300	8,647,309	1.3
		27,080,419	4.0
		114,116,794	16.7
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Huayu Automotive Systems Co., Ltd. - Class A	338,900	6,256,094	0.9
AUTOMOBILES			
Chongqing Changan Automobile Co., Ltd. - Class A	276,070	3,713,142	0.6
Great Wall Motor Co., Ltd. - Class A (Nth SSE-SEHK)	477,285	15,263,574	2.2
Guangzhou Automobile Group Co., Ltd. - Class A (Nth SSE-SEHK)	627,900	7,735,728	1.1
SAIC Motor Corp., Ltd. - Class A	317,061	4,812,986	0.7
		31,525,430	4.6
HOTELS, RESTAURANTS & LEISURE			
Shanghai Jinjiang International Hotels Co., Ltd. - Class A	95,600	5,305,800	0.8
Shenzhen Overseas Chinese Town Co., Ltd. - Class A	1,122,900	6,568,965	0.9
		11,874,765	1.7
HOUSEHOLD DURABLES			
Gree Electric Appliances, Inc. of Zhuhai - Class A (Nth SZ-SEHK)	475,720	15,303,912	2.3
Haier Smart Home Co., Ltd. - Class A (Nth SSE-SEHK)	220,300	5,403,959	0.8
Midea Group Co., Ltd. - Class A	157,800	7,553,886	1.1
TCL Technology Group Corp. - Class A	2,067,700	8,312,154	1.2
		36,573,911	5.4
		86,230,200	12.6
CONSUMER STAPLES			
BEVERAGES			
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. - Class A	35,300	4,990,714	0.7
Kweichow Moutai Co., Ltd. - Class A	17,344	27,733,056	4.0

		Shares	Value (CNH)	Net Assets %
	Luzhou Laojiao Co., Ltd. - Class A	39,600	¥ 7,365,996	1.1%
	Tsingtao Brewery Co., Ltd. - Class A (Nth SSE-SEHK)	166,700	16,886,710	2.5
			56,976,476	8.3
FOOD PRODUCTS				
	Henan Shuanghui Investment & Development Co., Ltd. - Class A	211,600	5,345,016	0.8
	Inner Mongolia Yili Industrial Group Co., Ltd. - Class A	204,021	5,886,006	0.9
	Meihua Holdings Group Co., Ltd. - Class A (Shanghai)	569,200	5,473,503	0.8
	Tongwei Co., Ltd. - Class A	111,500	4,830,180	0.7
	Wens Foodstuffs Group Co., Ltd. - Class A	357,600	6,422,496	0.9
			27,957,201	4.1
			84,933,677	12.4
INFORMATION TECHNOLOGY				
COMMUNICATIONS EQUIPMENT				
	Yealink Network Technology Corp. Ltd. - Class A	97,840	6,226,538	0.9
	ZTE Corp. - Class A	532,200	13,038,900	1.9
			19,265,438	2.8
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS				
	BOE Technology Group Co., Ltd. - Class A	3,923,500	14,046,130	2.1
	Hengdian Group DMEGC Magnetics Co., Ltd. - Class A (Nth SZ-SEHK)	262,900	5,137,066	0.8
	Luxshare Precision Industry Co., Ltd. - Class A	187,529	5,796,521	0.8
			24,979,717	3.7
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT				
	JA Solar Technology Co., Ltd. - Class A	81,380	4,736,316	0.7
	JCET Group Co., Ltd. - Class A (Nth SSE-SEHK)	281,500	7,037,500	1.0
	LONGi Green Energy Technology Co., Ltd. - Class A	290,712	13,308,795	2.0
			25,082,611	3.7
SOFTWARE				
	Sinosoft Co., Ltd. - Class A	469,640	13,887,255	2.0
			83,215,021	12.2
MATERIALS				
CHEMICALS				
	Hubei Xingfa Chemicals Group Co., Ltd. - Class A	209,300	6,408,766	0.9
	Luxi Chemical Group Co., Ltd. - Class A	334,300	4,429,475	0.6
	Suzhou TA&A Ultra Clean Technology Co., Ltd.	119,700	7,289,730	1.1
	Tianqi Lithium Corp. - Class A	41,900	3,747,659	0.6
	Tianqi Lithium Corp. - Class A (Nth SZ-SEHK)	24,300	2,190,159	0.3
	Zhejiang Jiahua Energy Chemical Industry Co., Ltd. - Class A	639,200	5,663,312	0.8
	Zhejiang Xinan Chemical Industrial Group Co., Ltd. - Class A	416,162	6,637,784	1.0
			36,366,885	5.3
METALS & MINING				
	Ganfeng Lithium Co., Ltd. - Class A	137,420	11,131,020	1.6
	Jinduicheng Molybdenum Co., Ltd. - Class A	560,300	5,454,643	0.8
	Yunnan Chihong Zinc&Germanium Co., Ltd. - Class A	1,281,000	6,712,121	1.0
	Zijin Mining Group Co., Ltd. - Class A	670,850	6,594,456	1.0
			29,892,240	4.4
			66,259,125	9.7
HEALTH CARE				
BIOTECHNOLOGY				
	Chongqing Zhifei Biological Products Co., Ltd. - Class A	56,880	5,145,365	0.7
HEALTH CARE EQUIPMENT & SUPPLIES				
	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. - Class A	34,316	11,138,974	1.6
HEALTH CARE PROVIDERS & SERVICES				
	Aier Eye Hospital Group Co., Ltd. - Class A	130,625	3,539,937	0.5
	Dian Diagnostics Group Co., Ltd. - Class A	171,900	4,699,746	0.7
	Shanghai Pharmaceuticals Holding Co., Ltd. - Class A (Nth SSE-SEHK)	359,703	6,960,253	1.0
			15,199,936	2.2
LIFE SCIENCES TOOLS & SERVICES				
	Hangzhou Tigermed Consulting Co., Ltd. - Class A (Nth SZ-SEHK)	37,600	3,331,360	0.5
PHARMACEUTICALS				
	Joincare Pharmaceutical Group Industry Co., Ltd. - Class A	631,800	7,695,324	1.1
	Sichuan Kelun Pharmaceutical Co., Ltd. - Class A	589,600	13,902,768	2.1
			21,598,092	3.2
			56,413,727	8.2
COMMUNICATION SERVICES				
ENTERTAINMENT				
	G-bits Network Technology Xiamen Co., Ltd. - Class A	30,700	9,989,780	1.5
	Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. - Class A	633,300	11,196,744	1.6
			21,186,524	3.1

	Rate	Date	Shares	Value (CNH)	Net Assets %
MEDIA					
China South Publishing & Media Group Co., Ltd. - Class A			673,637	¥ 6,803,734	1.0%
Jiangsu Phoenix Publishing & Media Corp., Ltd. - Class A			1,530,100	12,815,601	1.9
				19,619,335	2.9
				40,805,859	6.0
UTILITIES					
INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS					
China Yangtze Power Co., Ltd. - Class A			267,300	5,672,106	0.8
Total Investments					
(cost ¥709,452,343)				¥662,465,141	96.9%
Time Deposits					
BBH, Grand Cayman(a)	0.73 %	–		3	0.0
JPMorgan Chase, New York(a)	3.18 %	–		13	0.0
Total Time Deposits				16	0.0
Other assets less liabilities				21,157,713	3.1
Net Assets				¥683,622,870	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	0*	CNH	1	12/28/2022	¥ (1)
Brown Brothers Harriman & Co.+	CNH	68	AUD	14	12/28/2022	40
Brown Brothers Harriman & Co.+	CNH	258	HKD	283	12/28/2022	(2,261)
Brown Brothers Harriman & Co.+	CNH	146	SGD	28	12/28/2022	39
Brown Brothers Harriman & Co.+	CNH	10,316	USD	1,443	12/28/2022	(107,491)
Brown Brothers Harriman & Co.+	USD	12	CNH	85	12/28/2022	869
						¥ (108,805)
					Appreciation	¥ 948
					Depreciation	¥ (109,753)

\+ Used for share class hedging purposes.

* Contracts amount less than 500.

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CNH – Chinese Yuan Renminbi (Offshore)
HKD – Hong Kong Dollar
SGD – Singapore Dollar
USD – United States Dollar

See notes to financial statements.

	Rate	Date		Principal (000)	Value (CNH)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
QUASI-SOVEREIGNS						
QUASI-SOVEREIGN BONDS						
CHINA						
China Development Bank, Series 1702	4.01%	01/09/2037	CNY	10,000	¥ 10,727,913	3.4%
China Development Bank, Series 1804	4.69%	03/23/2023		20,000	19,987,775	6.3
China Development Bank, Series 1810	4.04%	07/06/2028		10,000	10,478,433	3.3
China Development Bank, Series 1903	3.30%	02/01/2024		5,000	5,012,482	1.6
China Development Bank, Series 1904	3.68%	02/26/2026		20,000	20,407,633	6.4
China Development Bank, Series 1905	3.48%	01/08/2029		10,000	10,196,500	3.2
China Development Bank, Series 1910	3.65%	05/21/2029		20,000	20,603,477	6.5
China Development Bank, Series 2105	3.66%	03/01/2031		10,000	10,327,050	3.3
Export-Import Bank of China (The), Series 1703	4.11%	03/20/2027		30,000	31,230,964	9.9
Export-Import Bank of China (The), Series 2103	3.14%	04/02/2024		20,000	20,010,976	6.3
					158,983,203	50.2
GOVERNMENTS - TREASURIES						
CHINA						
China Government Bond, Series 1617	2.74%	08/04/2026		20,000	20,026,382	6.3
China Government Bond, Series 1722	4.28%	10/23/2047		10,000	11,487,747	3.6
China Government Bond, Series 1827	3.25%	11/22/2028		10,000	10,238,381	3.2
China Government Bond, Series 1828	3.22%	12/06/2025		10,000	10,156,430	3.2
China Government Bond, Series INBK	2.28%	03/17/2024		20,000	19,849,856	6.3
China Government Bond, Series INBK	2.56%	10/21/2023		10,000	9,962,140	3.2
China Government Bond, Series INBK	2.60%	09/01/2032		20,000	19,280,618	6.1
China Government Bond, Series INBK	2.76%	05/15/2032		10,000	9,782,632	3.1
China Government Bond, Series INBK	3.02%	05/27/2031		10,000	10,025,590	3.2
China Government Bond, Series INBK	3.81%	09/14/2050		22,000	23,623,897	7.5
					144,433,673	45.7
Total Investments						
(cost ¥297,891,303)					¥303,416,876	95.9%
Other assets less liabilities					12,965,190	4.1
Net Assets					¥316,382,066	100.0%

Currency Abbreviations:

CNH – Chinese Yuan Renminbi (Offshore)
CNY – Chinese Yuan Renminbi

See notes to financial statements.

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
CORPORATES - INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
ABN AMRO Bank NV(a)	4.38%	09/22/2025	EUR	3,200	$ 3,113,390	2.1%
Banco Comercial Portugues SA	8.50%	10/25/2025		1,400	1,500,650	1.0
Banco Santander SA	5.29%	08/18/2027	USD	3,000	2,886,593	2.0
Bank of America Corp.	1.78%	05/04/2027	EUR	3,065	2,968,116	2.0
Bank of Ireland Group PLC	6.75%	03/01/2033		280	294,072	0.2
Barclays PLC(a)	6.38%	12/15/2025	GBP	4,190	4,641,997	3.2
Barclays PLC(a)	8.00%	03/15/2029	USD	1,299	1,220,303	0.8
BNP Paribas SA(a)	4.63%	02/25/2031		2,681	2,036,875	1.4
BNP Paribas SA(a)	7.75%	08/16/2029		5,145	5,032,294	3.5
Cooperatieve Rabobank UA(a)	3.25%	12/29/2026	EUR	2,600	2,336,927	1.6
Credit Agricole SA(a)	7.88%	01/23/2024	USD	2,784	2,762,814	1.9
Credit Suisse AG/London	0.25%	01/05/2026	EUR	1,125	1,009,794	0.7
Credit Suisse Group AG	3.25%	04/02/2026		1,255	1,174,771	0.8
Credit Suisse Group AG	6.44%	08/11/2028	USD	2,985	2,705,763	1.9
Danske Bank A/S	0.50%	08/27/2025	EUR	4,445	4,339,698	3.0
Dresdner Funding Trust I	8.15%	06/30/2031	USD	2,000	2,027,685	1.4
Erste Group Bank AG(a)	4.25%	10/15/2027	EUR	1,800	1,475,568	1.0
HSBC Capital Funding Dollar 1 LP(a)	10.18%	06/30/2030	USD	2,400	2,899,723	2.0
HSBC Holdings PLC	3.02%	06/15/2027	EUR	755	751,098	0.5
HSBC Holdings PLC	7.39%	11/03/2028	USD	2,767	2,876,684	2.0
ING Groep NV(a)	6.50%	04/16/2025		6,025	5,680,555	3.9
JPMorgan Chase & Co.	5.72%	09/14/2033		2,155	2,124,445	1.5
KBC Group NV(a)	4.25%	10/24/2025	EUR	6,400	5,794,061	4.0
Lloyds Banking Group PLC(a)	5.13%	12/27/2024	GBP	3,110	3,428,780	2.4
Morgan Stanley	4.81%	10/25/2028	EUR	3,147	3,391,125	2.3
Nationwide Building Society(a)	5.75%	06/20/2027	GBP	6,763	7,285,575	5.0
NatWest Group PLC(a)	5.13%	05/12/2027		4,107	4,153,193	2.9
Nordea Bank Abp(a)	3.75%	03/01/2029	USD	3,865	2,987,241	2.0
Nordea Bank Abp	5.38%	09/22/2027		2,885	2,867,917	2.0
Societe Generale SA	6.22%	06/15/2033		3,077	2,845,064	2.0
Svenska Handelsbanken AB(a)	4.75%	03/01/2031		4,400	3,610,478	2.5
Swedbank AB(a)	4.00%	03/17/2029		2,800	2,094,993	1.4
UBS Group AG(a)	4.88%	02/12/2027		6,575	5,535,917	3.8
UBS Group AG(a)	5.00%	01/31/2023		3,445	3,298,587	2.3
					103,152,746	71.0
INSURANCE						
Prudential Financial, Inc	5.63%	06/15/2043		2,950	2,917,892	2.0
					106,070,638	73.0
CORPORATES - NON-INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
Abanca Corp. Bancaria SA(a)	6.00%	01/20/2026	EUR	1,600	1,457,175	1.0
AIB Group PLC(a)	6.25%	06/23/2025		2,980	2,952,063	2.0
Banco Santander SA(a)	4.38%	01/14/2026		4,800	4,270,849	3.0
BAWAG Group AG(a)	5.00%	05/14/2025		1,600	1,444,951	1.0
CaixaBank SA(a)	6.75%	06/13/2024		2,200	2,250,965	1.6
Commerzbank AG(a)	7.00%	04/09/2025	USD	2,400	2,223,896	1.5
Credit Suisse Group AG(a)	6.38%	08/21/2026		4,569	2,953,047	2.0
Deutsche Bank AG(a)	4.50%	11/30/2026	EUR	3,400	2,809,896	1.9
Intesa Sanpaolo SpA(a)	7.70%	09/17/2025	USD	4,455	4,125,007	2.8
Raiffeisen Bank International AG(a)	6.00%	06/15/2026	EUR	2,800	2,347,411	1.6
Societe Generale SA(a)	9.38%	11/22/2027	USD	3,500	3,562,571	2.5
Stichting AK Rabobank Certificaten(a)	6.50%	03/29/2170	EUR	2,170	2,231,586	1.5
UniCredit SpA(a)	4.45%	12/03/2027		1,820	1,472,265	1.0
UniCredit SpA(a)	8.00%	06/03/2024	USD	2,286	2,231,202	1.5
Virgin Money UK PLC(a)	8.25%	06/17/2027	GBP	2,368	2,551,276	1.8
					38,884,160	26.7
Total Investments						
(cost $164,101,006)					$144,954,798	99.7%
Time Deposits						
HSBC, Paris(b)	0.73 %	–			216,510	0.1
SMBC, London(b)	1.92 %	–			29,478	0.0
SMBC, Tokyo(b)	3.18 %	–			3,132,243	2.2
Total Time Deposits					3,378,231	2.3
Other assets less liabilities					(2,977,785)	(2.0)
Net Assets					$145,355,244	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Australia and New Zealand Bank	EUR	1,461	USD	1,515	12/08/2022	$ (5,776)
Barclays Bank PLC	USD	956	EUR	972	12/08/2022	55,288
BNP Paribas SA	GBP	9,381	USD	11,186	01/18/2023	(139,517)
Brown Brothers Harriman & Co.	EUR	405	USD	422	12/08/2022	564
Brown Brothers Harriman & Co.	EUR	4,347	USD	4,357	12/08/2022	(169,199)
Brown Brothers Harriman & Co.	USD	2,619	EUR	2,620	12/08/2022	108,947
Brown Brothers Harriman & Co.	USD	1,774	EUR	1,703	12/08/2022	(461)
Brown Brothers Harriman & Co.	GBP	269	USD	325	01/18/2023	641
Brown Brothers Harriman & Co.	GBP	728	USD	871	01/18/2023	(7,361)
Brown Brothers Harriman & Co.	USD	1,392	GBP	1,182	01/18/2023	34,381
Brown Brothers Harriman & Co.	EUR	9,418	USD	9,503	01/27/2023	(343,179)
Brown Brothers Harriman & Co.	GBP	9,442	USD	11,412	01/31/2023	9,768
Brown Brothers Harriman & Co.+	CHF	20	USD	20	12/05/2022	(973)
Brown Brothers Harriman & Co.+	GBP	25	USD	29	12/05/2022	(1,343)
Brown Brothers Harriman & Co.+	USD	20	CHF	20	12/05/2022	976
Brown Brothers Harriman & Co.+	USD	22	CHF	20	12/05/2022	(161)
Brown Brothers Harriman & Co.+	USD	59	GBP	51	12/05/2022	1,867
Brown Brothers Harriman & Co.+	USD	0*	GBP	0*	12/05/2022	(1)
Brown Brothers Harriman & Co.+	EUR	35	USD	36	12/27/2022	(428)
Brown Brothers Harriman & Co.+	USD	3,080	EUR	2,996	12/27/2022	44,231
Citibank, NA	EUR	1,830	USD	1,817	12/08/2022	(88,091)
Morgan Stanley Capital Services LLC	EUR	15,867	USD	15,705	12/08/2022	(813,660)
Morgan Stanley Capital Services LLC	EUR	19,980	USD	20,144	01/12/2023	(721,976)
						$ (2,035,463)
					Appreciation	$ 256,663
					Depreciation	$ (2,292,126)

\+ Used for share class hedging purposes.

* Contracts amount less than 500.

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Overnight deposit.

Currency Abbreviations:

CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
USD – United States Dollar

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
IT SERVICES			
Amdocs Ltd.	2,795	$ 248,364	0.2%
Automatic Data Processing, Inc.	7,779	2,054,745	1.4
Capgemini SE	9,949	1,798,754	1.2
Fidelity National Information Services, Inc.	22,784	1,653,663	1.1
Genpact Ltd.	35,293	1,627,360	1.1
Mastercard, Inc. - Class A	3,346	1,192,515	0.8
Otsuka Corp.	32,000	1,077,056	0.7
Paychex, Inc.	21,313	2,643,451	1.8
VeriSign, Inc.	9,173	1,832,857	1.2
Visa, Inc. - Class A	12,060	2,617,020	1.7
		16,745,785	11.2
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Broadcom, Inc.	6,863	3,781,719	2.5
KLA Corp.	2,247	883,408	0.6
Texas Instruments, Inc.	4,118	743,134	0.5
		5,408,261	3.6
SOFTWARE			
Adobe, Inc.	3,452	1,190,698	0.8
Constellation Software, Inc./Canada	1,457	2,348,834	1.6
Microsoft Corp. (a)	23,226	5,925,881	4.0
NortonLifeLock, Inc.	101,078	2,320,751	1.5
Oracle Corp.	37,566	3,119,105	2.1
ServiceNow, Inc.	1,927	802,210	0.5
VMware, Inc. - Class A	14,873	1,806,921	1.2
		17,514,400	11.7
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc. (a)	25,016	3,703,119	2.5
		43,371,565	29.0
FINANCIALS			
BANKS			
Bank Leumi Le-Israel BM	203,119	1,861,992	1.2
DBS Group Holdings Ltd.	43,000	1,121,386	0.8
JPMorgan Chase & Co.	16,021	2,213,782	1.5
KBC Group NV	7,128	394,846	0.3
Mitsubishi UFJ Financial Group, Inc.	243,500	1,327,938	0.9
Nordea Bank Abp	133,793	1,406,032	0.9
Oversea-Chinese Banking Corp., Ltd.	222,100	2,047,023	1.4
Royal Bank of Canada	26,124	2,598,126	1.7
Toronto-Dominion Bank (The)	23,563	1,568,298	1.0
		14,539,423	9.7
CAPITAL MARKETS			
Houlihan Lokey, Inc.	16,700	1,642,445	1.1
Partners Group Holding AG	393	391,573	0.2
Singapore Exchange Ltd.	125,900	842,699	0.6
		2,876,717	1.9
INSURANCE			
Admiral Group PLC	17,755	434,074	0.3
AXA SA	39,217	1,108,608	0.7
Marsh & McLennan Cos., Inc.	10,186	1,764,011	1.2
NN Group NV	41,771	1,785,145	1.2
Progressive Corp. (The)	12,685	1,676,323	1.1
Sampo Oyj - Class A	41,341	2,093,641	1.4
Willis Towers Watson PLC	8,286	2,039,682	1.4
		10,901,484	7.3
		28,317,624	18.9
HEALTH CARE			
BIOTECHNOLOGY			
AbbVie, Inc.	16,839	2,714,110	1.8
HEALTH CARE PROVIDERS & SERVICES			
Centene Corp.	16,112	1,402,550	0.9
CVS Health Corp.	15,829	1,612,658	1.1
McKesson Corp.	5,670	2,164,126	1.5
UnitedHealth Group, Inc.	5,799	3,176,460	2.1
		8,355,794	5.6

	Shares	Value (USD)	Net Assets %
LIFE SCIENCES TOOLS & SERVICES			
Thermo Fisher Scientific, Inc.	807	$ 452,098	0.3%
PHARMACEUTICALS			
Chugai Pharmaceutical Co., Ltd.	31,100	828,212	0.5
Eli Lilly & Co.	3,797	1,408,991	0.9
Johnson & Johnson	8,978	1,598,084	1.1
Merck & Co., Inc.	30,860	3,398,303	2.3
Novo Nordisk A/S - Class B	28,169	3,533,466	2.4
Roche Holding AG (Genusschein)	10,266	3,353,121	2.2
		14,120,177	9.4
		25,642,179	17.1
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
BCE, Inc.	21,608	1,029,037	0.7
Comcast Corp. - Class A	46,417	1,700,719	1.1
Deutsche Telekom AG (REG)	38,344	780,022	0.5
HKT Trust & HKT Ltd. - Class SS	1,051,000	1,281,507	0.9
Nippon Telegraph & Telephone Corp.	53,700	1,489,048	1.0
		6,280,333	4.2
ENTERTAINMENT			
Electronic Arts, Inc.	15,297	2,000,542	1.3
Ubisoft Entertainment SA	13,596	378,216	0.3
		2,378,758	1.6
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class C	44,230	4,487,133	3.0
Auto Trader Group PLC	162,138	1,119,289	0.7
Kakaku.com, Inc.	30,700	551,805	0.4
		6,158,227	4.1
		14,817,318	9.9
CONSUMER STAPLES			
BEVERAGES			
Coca-Cola Co. (The)	27,611	1,756,336	1.2
Keurig Dr Pepper, Inc.	20,561	795,094	0.5
		2,551,430	1.7
FOOD & STAPLES RETAILING			
Jeronimo Martins SGPS SA	48,599	1,084,318	0.7
Koninklijke Ahold Delhaize NV	91,408	2,663,822	1.8
Loblaw Cos. Ltd.	5,292	477,604	0.3
Walmart, Inc.	5,140	783,439	0.5
		5,009,183	3.3
FOOD PRODUCTS			
Salmar ASA	14,795	521,513	0.4
HOUSEHOLD PRODUCTS			
Procter & Gamble Co. (The) (a)	11,029	1,645,086	1.1
		9,727,212	6.5
CONSUMER DISCRETIONARY			
HOTELS, RESTAURANTS & LEISURE			
Domino's Pizza, Inc.	2,027	787,956	0.6
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	5,889	568,524	0.4
ZOZO, Inc.	56,100	1,416,336	0.9
		1,984,860	1.3
LEISURE PRODUCTS			
Bandai Namco Holdings, Inc.	16,300	1,080,045	0.7
SPECIALTY RETAIL			
AutoZone, Inc.	1,608	4,147,032	2.8
O'Reilly Automotive, Inc.	959	829,094	0.5
		4,976,126	3.3
		8,828,987	5.9
INDUSTRIALS			
BUILDING PRODUCTS			
Assa Abloy AB - Class B	34,013	779,897	0.5
CONSTRUCTION & ENGINEERING			
AECOM	9,229	784,465	0.5

	Rate	Date	Shares	Value (USD)	Net Assets %
PROFESSIONAL SERVICES					
Booz Allen Hamilton Holding Corp.			6,920	$ 736,288	0.5%
RELX PLC			75,355	2,126,577	1.4
Wolters Kluwer NV			22,160	2,442,264	1.7
				5,305,129	3.6
ROAD & RAIL					
Canadian National Railway Co.			11,780	1,512,313	1.0
				8,381,804	5.6
ENERGY					
OIL, GAS & CONSUMABLE FUELS					
Equinor ASA			88,450	3,406,281	2.3
Shell PLC			75,542	2,210,796	1.5
				5,617,077	3.8
UTILITIES					
ELECTRIC UTILITIES					
American Electric Power Co., Inc.			12,570	1,216,776	0.8
Enel SpA			105,070	566,830	0.4
Xcel Energy, Inc.			15,118	1,061,586	0.7
				2,845,192	1.9
REAL ESTATE					
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITS)					
Link REIT			74,100	500,530	0.3
Nippon Building Fund, Inc.			152	709,009	0.5
				1,209,539	0.8
				148,758,497	99.4
OTHER TRANSFERABLE SECURITIES					
COMMON STOCKS					
COMMUNICATION SERVICES					
DIVERSIFIED TELECOMMUNICATION SERVICES					
Telstra Corp. Ltd.			411,010	1,115,160	0.7
Total Investments					
(cost $140,026,739)				$ 149,873,657	100.1%
Time Deposits					
ANZ, Hong Kong(b)	1.57 %	–		14,750	0.0
BNP Paribas, Paris(b)	0.65 %	–		14,684	0.0
BNP Paribas, Paris(b)	2.57 %	–		81,272	0.1
Citibank, New York(b)	3.18 %	–		2,788,994	1.9
Credit Suisse, Zurich(b)	(0.08)%	–		14,761	0.0
HSBC, Hong Kong(b)	2.65 %	–		54,368	0.0
HSBC, Paris(b)	0.73 %	–		14,666	0.0
Nordea, Oslo(b)	1.28 %	–		89,512	0.1
Scotiabank, Toronto(b)	2.60 %	–		14,819	0.0
SEB, Stockholm(b)	(0.28)%	–		19,980	0.0
SEB, Stockholm(b)	0.78 %	–		21,443	0.0
SMBC, London(b)	1.92 %	–		14,772	0.0
Total Time Deposits				3,144,021	2.1
Other assets less liabilities				(3,293,487)	(2.2)
Net Assets				$ 149,724,191	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Short					
MSCI EAFE Futures	12/16/2022	346	$ 31,438,460	$ 34,250,540	$ (2,812,080)
S&P 500 E-Mini Futures	12/16/2022	399	79,807,418	81,420,938	(1,613,520)
S&P TSX 60 Index Futures	12/15/2022	21	3,657,478	3,872,624	(215,146)
					$ (4,640,746)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	JPY	98,135	USD	673	12/15/2022	$ (39,238)
Barclays Bank PLC	HKD	5,363	USD	684	12/15/2022	(2,593)
Barclays Bank PLC	SGD	5,461	USD	3,925	12/15/2022	(88,033)
Brown Brothers Harriman & Co.	CAD	815	USD	604	12/15/2022	(1,982)
Brown Brothers Harriman & Co.	CHF	132	USD	137	12/15/2022	(2,840)
Brown Brothers Harriman & Co.	DKK	4,469	USD	593	12/15/2022	(32,541)
Brown Brothers Harriman & Co.	JPY	59,975	USD	429	12/15/2022	(6,546)
Brown Brothers Harriman & Co.	USD	608	DKK	4,365	12/15/2022	3,924
Brown Brothers Harriman & Co.	USD	461	EUR	445	12/15/2022	2,790
Brown Brothers Harriman & Co.	USD	527	JPY	73,589	12/15/2022	7,301
Brown Brothers Harriman & Co.	USD	492	NOK	4,990	12/15/2022	15,256
Brown Brothers Harriman & Co.	USD	539	SGD	740	12/15/2022	4,935
Brown Brothers Harriman & Co.+	CAD	3	USD	2	12/05/2022	28
Brown Brothers Harriman & Co.+	CAD	161	USD	118	12/05/2022	(1,263)
Brown Brothers Harriman & Co.+	GBP	861	USD	996	12/05/2022	(41,730)
Brown Brothers Harriman & Co.+	JPY	11,776,120	USD	80,396	12/05/2022	(4,910,372)
Brown Brothers Harriman & Co.+	NZD	30	USD	18	12/05/2022	(1,241)
Brown Brothers Harriman & Co.+	PLN	53,462	USD	11,247	12/05/2022	(663,710)
Brown Brothers Harriman & Co.+	SGD	22	USD	16	12/05/2022	(575)
Brown Brothers Harriman & Co.+	USD	118	CAD	161	12/05/2022	1,262
Brown Brothers Harriman & Co.+	USD	122	CAD	163	12/05/2022	(1,138)
Brown Brothers Harriman & Co.+	USD	1,757	GBP	1,512	12/05/2022	65,392
Brown Brothers Harriman & Co.+	USD	161,795	JPY	23,247,268	12/05/2022	6,608,920
Brown Brothers Harriman & Co.+	USD	35	NZD	59	12/05/2022	2,041
Brown Brothers Harriman & Co.+	USD	22,426	PLN	104,957	12/05/2022	957,682
Brown Brothers Harriman & Co.+	USD	32	SGD	44	12/05/2022	835
Brown Brothers Harriman & Co.+	AUD	4,730	USD	3,067	12/12/2022	(145,120)
Brown Brothers Harriman & Co.+	SGD	1,633	USD	1,165	12/12/2022	(35,114)
Brown Brothers Harriman & Co.+	USD	6,149	AUD	9,384	12/12/2022	223,136
Brown Brothers Harriman & Co.+	USD	2,308	SGD	3,214	12/12/2022	53,998
Brown Brothers Harriman & Co.+	USD	632	EUR	614	12/27/2022	9,087
Brown Brothers Harriman & Co.+	USD	16	SGD	22	12/27/2022	223
Deutsche Bank AG	ILS	4,791	USD	1,359	12/15/2022	(45,559)
Deutsche Bank AG	USD	2,086	AUD	3,169	12/15/2022	66,850
HSBC Bank USA	AUD	788	USD	528	12/15/2022	(7,445)
HSBC Bank USA	DKK	16,151	USD	2,165	12/15/2022	(97,432)
JPMorgan Chase Bank, NA	CAD	10,779	USD	8,048	12/15/2022	33,499
JPMorgan Chase Bank, NA	EUR	740	USD	767	12/15/2022	(3,954)
JPMorgan Chase Bank, NA	JPY	76,529	USD	547	12/15/2022	(8,328)
JPMorgan Chase Bank, NA	NOK	36,262	USD	3,566	12/15/2022	(118,278)
JPMorgan Chase Bank, NA	SEK	5,889	USD	549	12/15/2022	(11,761)
Morgan Stanley Capital Services LLC	EUR	2,356	USD	2,392	12/15/2022	(61,938)
UBS AG	EUR	680	USD	681	12/15/2022	(27,013)
						$ 1,701,415
					Appreciation	$ 8,057,159
					Depreciation	$ (6,355,744)

\+ Used for share class hedging purposes.

(a) Position, or a position thereof, has been segregated to collateralize derivatives.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
DKK – Danish Krone
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
ILS – Israeli Shekel
JPY – Japanese Yen
NOK – Norwegian Krone
NZD – New Zealand Dollar
PLN – Polish Zloty
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

EAFE – Europe, Australia, and Far East
MSCI – Morgan Stanley Capital International
REG – Registered Shares
REIT – Real Estate Investment Trust
TSX – Toronto Stock Exchange

See notes to financial statements.

	Rate	Date		Principal (000)		Value (EUR)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET							
CORPORATES - INVESTMENT GRADE							
FINANCIAL INSTITUTIONS							
BANKING							
ABN AMRO Bank NV	3.32%	03/13/2037	USD	1,200	€	834,072	0.9%
AIB Group PLC	0.50%	11/17/2027	EUR	206		174,830	0.2
AIB Group PLC	2.25%	04/04/2028		196		175,905	0.2
Banco Bilbao Vizcaya Argentaria SA, Series G	1.00%	01/16/2030		800		723,579	0.7
Banco de Sabadell SA	2.63%	03/24/2026		100		94,058	0.1
Banco Santander SA	2.75%	12/03/2030	USD	200		144,242	0.1
Banco Santander SA	3.63%	09/27/2026	EUR	100		99,827	0.1
Banco Santander SA	5.29%	08/18/2027	USD	600		554,794	0.6
Bank of America Corp.	0.58%	08/24/2028	EUR	150		128,245	0.1
Bank of America Corp.	2.46%	10/22/2025	USD	895		809,188	0.8
Bank of America Corp.	2.69%	04/22/2032		185		144,235	0.1
Bank of America Corp.	3.09%	10/01/2025		310		284,212	0.3
Bank of America Corp.	3.19%	07/23/2030		100		83,823	0.1
Bank of America Corp.	3.38%	04/02/2026		312		285,423	0.3
Bank of America Corp.	3.56%	04/23/2027		117		106,119	0.1
Bank of Ireland Group PLC	2.03%	09/30/2027		385		307,194	0.3
Bank of Ireland Group PLC	6.75%	03/01/2033	EUR	100		100,928	0.1
Bank of Montreal	1.76%	03/10/2026	CAD	300		194,736	0.2
Banque Federative du Credit Mutuel SA	1.88%	06/18/2029	EUR	300		260,887	0.3
Banque Federative du Credit Mutuel SA	4.88%	09/25/2025	GBP	200		230,469	0.2
Barclays PLC	1.70%	11/03/2026		100		102,511	0.1
Barclays PLC	7.39%	11/02/2028	USD	266		262,480	0.3
Barclays PLC(a)	8.00%	03/15/2029		200		180,553	0.2
Barclays PLC	8.41%	11/14/2032	GBP	165		197,917	0.2
BNP Paribas SA	1.68%	06/30/2027	USD	375		310,795	0.3
BNP Paribas SA	2.16%	09/15/2029		520		403,989	0.4
BNP Paribas SA	2.87%	04/19/2032		215		161,936	0.2
BNP Paribas SA(a)	4.63%	02/25/2031		200		146,021	0.2
BPCE SA	2.05%	10/19/2027		250		204,595	0.2
BPCE SA	4.63%	07/11/2024		200		185,852	0.2
BPCE SA	5.25%	04/16/2029	GBP	200		217,831	0.2
CaixaBank SA	1.50%	12/03/2026		600		603,481	0.6
CaixaBank SA	6.25%	02/23/2033	EUR	100		101,737	0.1
Citigroup, Inc.	1.68%	05/15/2024	USD	915		864,121	0.9
Citigroup, Inc.	3.29%	03/17/2026		415		379,698	0.4
Citigroup, Inc., Series Y(a)	4.15%	11/15/2026		293		227,751	0.2
Commerzbank AG	6.50%	12/06/2032	EUR	100		99,552	0.1
Cooperatieve Rabobank UA	4.00%	04/10/2029	USD	600		545,900	0.6
Cooperatieve Rabobank UA(a)	4.38%	06/29/2027	EUR	400		358,050	0.4
Cooperatieve Rabobank UA	5.25%	09/14/2027	GBP	160		178,866	0.2
Credit Agricole SA	3.38%	07/28/2027	EUR	200		199,688	0.2
Credit Agricole SA(a)	7.88%	01/23/2024	USD	200		190,734	0.2
Danske Bank A/S	0.75%	06/09/2029	EUR	422		347,496	0.4
Danske Bank A/S	1.55%	09/10/2027	USD	525		429,404	0.4
Danske Bank A/S	4.30%	04/01/2028		401		350,779	0.4
Deutsche Bank AG/New York NY	3.74%	01/07/2033		370		252,571	0.3
Deutsche Bank AG/New York NY	2.13%	11/24/2026		210		175,511	0.2
Deutsche Bank AG/New York NY	2.31%	11/16/2027		283		226,322	0.2
Discover Financial Services	6.70%	11/29/2032		89		87,020	0.1
DNB Bank ASA	3.13%	09/21/2027	EUR	305		301,438	0.3
DNB Bank ASA(a)	4.88%	11/12/2024	USD	310		281,822	0.3
Goldman Sachs Group, Inc. (The)	2.38%	07/21/2032		325		247,033	0.3
Goldman Sachs Group, Inc. (The)	4.00%	09/21/2029	EUR	300		298,381	0.3
Goldman Sachs Group, Inc. (The)	4.41%	04/23/2039	USD	150		127,227	0.1
Goldman Sachs Group, Inc. (The), Series VAR	1.09%	12/09/2026		340		287,756	0.3
ING Groep NV	1.40%	07/01/2026		473		403,818	0.4
Ing Groep NV	4.13%	08/24/2033	EUR	400		385,719	0.4
ING Groep NV	5.00%	08/30/2026	GBP	300		340,359	0.3
Intesa Sanpaolo SpA	0.75%	03/16/2028	EUR	550		465,933	0.5
Intesa Sanpaolo SpA, Series XR	4.00%	09/23/2029	USD	465		383,148	0.4
Lloyds Banking Group PLC	4.65%	03/24/2026		200		181,605	0.2
Lloyds Banking Group PLC	7.95%	11/15/2033		221		222,101	0.2
Mitsubishi UFJ Financial Group, Inc.	4.08%	04/19/2028		370		333,746	0.3
Mitsubishi UFJ Financial Group, Inc.	4.79%	07/18/2025		375		355,067	0.4
Mitsubishi UFJ Financial Group, Inc.	5.35%	09/13/2028		200		190,315	0.2
Morgan Stanley	2.19%	04/28/2026		320		285,960	0.3
Morgan Stanley	2.48%	01/21/2028		547		468,384	0.5
Morgan Stanley	4.68%	07/17/2026		160		151,959	0.2
Morgan Stanley	4.81%	10/25/2028	EUR	325		336,548	0.3
Morgan Stanley	6.30%	10/18/2028	USD	270		268,796	0.3

		Rate	Date		Principal (000)		Value (EUR)	Net Assets %
	Nationwide Building Society	2.97%	02/16/2028	USD	590	€	494,162	0.5%
	Nationwide Building Society	6.17%	12/07/2027	GBP	110		127,905	0.1
	NatWest Group PLC	0.78%	02/26/2030	EUR	520		411,658	0.4
	NatWest Group PLC	2.36%	05/22/2024	USD	395		372,062	0.4
	NatWest Group PLC	4.07%	09/06/2028	EUR	122		119,326	0.1
	Santander Holdings USA, Inc.	4.50%	07/17/2025	USD	415		391,115	0.4
	Santander UK Group Holdings PLC	2.47%	01/11/2028		681		553,278	0.6
	Santander UK Group Holdings PLC	6.83%	11/21/2026		200		193,143	0.2
	Shinhan Bank Co., Ltd.	4.38%	04/13/2032		215		184,054	0.2
	Skandinaviska Enskilda Banken AB	0.75%	08/09/2027	EUR	571		503,002	0.5
	Skandinaviska Enskilda Banken AB(a)	6.88%	12/30/2170	USD	200		183,854	0.2
	Societe Generale SA	2.23%	01/21/2026		225		197,158	0.2
	Societe Generale SA	2.89%	06/09/2032		450		330,083	0.3
	Standard Chartered PLC	1.21%	03/23/2025		355		318,276	0.3
	Standard Chartered PLC	2.61%	01/12/2028		615		503,213	0.5
	Sumitomo Mitsui Financial Group, Inc.	0.47%	05/30/2024	EUR	315		303,093	0.3
	Svenska Handelsbanken AB	4.63%	08/23/2032	GBP	100		108,424	0.1
	Svenska Handelsbanken AB(a)	4.75%	03/01/2031	USD	200		157,710	0.2
	Synchrony Bank	5.63%	08/23/2027		250		232,590	0.2
	UniCredit SpA	1.98%	06/03/2027		314		253,935	0.3
	UniCredit SpA	2.57%	09/22/2026		387		323,543	0.3
							26,308,626	27.0
FINANCE								
	Synchrony Financial	3.95%	12/01/2027		162		139,696	0.1
	Synchrony Financial	4.88%	06/13/2025		152		141,547	0.2
							281,243	0.3
INSURANCE								
	American International Group, Inc., Series A-9	5.75%	04/01/2048		810		729,534	0.7
	Argentum Netherlands BV for Swiss Re Ltd.	5.75%	08/15/2050		200		181,322	0.2
	Assicurazioni Generali SpA	2.12%	10/01/2030	EUR	395		323,204	0.3
	Assicurazioni Generali SpA	2.43%	07/14/2031		100		81,302	0.1
	CNP Assurances	2.00%	07/27/2050		600		500,222	0.5
	Credit Agricole Assurances SA	1.50%	10/06/2031		100		75,378	0.1
	Humana, Inc.	5.75%	03/01/2028	USD	168		165,264	0.2
	Prudential Financial, Inc.	5.20%	03/15/2044		895		818,580	0.8
	Voya Financial, Inc.	5.65%	05/15/2053		307		286,878	0.3
	Zurich Finance Ireland Designated Activity Co.	3.00%	04/19/2051		380		276,861	0.3
							3,438,545	3.5
OTHER FINANCE								
	Digital Dutch Finco BV	1.50%	03/15/2030	EUR	180		145,587	0.2
REITs								
	American Homes 4 Rent LP	3.38%	07/15/2051	USD	415		255,806	0.3
	American Tower Corp.	1.00%	01/15/2032	EUR	199		152,268	0.1
	American Tower Corp.	3.60%	01/15/2028	USD	220		194,883	0.2
	American Tower Corp.	3.80%	08/15/2029		370		325,500	0.3
	Boston Properties LP	2.45%	10/01/2033		270		190,980	0.2
	Boston Properties LP	6.75%	12/01/2027		121		121,633	0.1
	Digital Dutch Finco BV	1.00%	01/15/2032	EUR	100		73,220	0.1
	Digital Euro Finco LLC	2.50%	01/16/2026		275		257,949	0.3
	Digital Intrepid Holding BV	0.63%	07/15/2031		526		375,876	0.4
	Healthcare Trust of America Holdings LP	3.10%	02/15/2030	USD	1,115		905,283	0.9
	Heimstaden Bostad Treasury BV	0.25%	10/13/2024	EUR	201		178,463	0.2
	MPT Operating Partnership LP/MPT Finance Corp.	3.33%	03/24/2025		105		94,056	0.1
	Omega Healthcare Investors, Inc.	3.25%	04/15/2033	USD	95		67,076	0.1
	Omega Healthcare Investors, Inc.	3.63%	10/01/2029		405		322,615	0.3
	Prologis Euro Finance LLC	0.38%	02/06/2028	EUR	422		359,462	0.4
	Prologis International Funding	3.13%	06/01/2031		140		129,894	0.1
	Prologis International Funding II SA	3.63%	03/07/2030		290		284,012	0.3
	SBB Treasury Oyj	1.13%	11/26/2029		580		352,647	0.4
	Welltower, Inc.	4.95%	09/01/2048	USD	220		181,340	0.2
							4,822,963	5.0
							34,996,964	36.0
INDUSTRIAL								
BASIC								
	Packaging Corp. of America	4.05%	12/15/2049		165		124,607	0.1
	Sealed Air Corp.	1.57%	10/15/2026		520		430,936	0.5
	Smurfit Kappa Treasury ULC	0.50%	09/22/2029	EUR	400		318,258	0.3
	Sociedad Quimica y Minera de Chile SA	3.63%	04/03/2023	USD	215		204,971	0.2
							1,078,772	1.1

	Rate	Date		Principal (000)		Value (EUR)	Net Assets %
CAPITAL GOODS							
CNH Industrial Finance Europe SA.	1.88%	01/19/2026	EUR	1,030	€	977,202	1.0%
Eaton Corp.	4.15%	03/15/2033	USD	195		176,912	0.2
Eaton Corp.	4.70%	08/23/2052		244		218,616	0.2
John Deere Bank SA	2.50%	09/14/2026	EUR	122		119,244	0.1
John Deere Cash Management SARL	1.85%	04/02/2028		514		482,940	0.5
Siemens Financieringsmaatschappij NV	1.00%	02/25/2030		500		440,040	0.5
Trane Technologies Global Holding Co., Ltd.	5.75%	06/15/2043	USD	85		82,263	0.1
Xylem, Inc./NY	1.95%	01/30/2028		225		187,794	0.2
						2,685,011	2.8
COMMUNICATIONS - MEDIA							
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.13%	07/01/2049		70		53,367	0.1
Charter Communications Operating LLC/ Charter Communications Operating Capital	6.48%	10/23/2045		145		131,219	0.1
Comcast Corp.	4.95%	10/15/2058		260		233,599	0.2
Discovery Communications LLC	5.30%	05/15/2049		125		94,395	0.1
						512,580	0.5
COMMUNICATIONS - TELECOMMUNICATIONS							
AT&T, Inc.	4.25%	06/01/2043	GBP	161		161,359	0.2
AT&T, Inc.	4.38%	09/14/2029		470		522,167	0.5
Bell Telephone Co. of Canada or Bell Canada (The)	3.00%	03/17/2031	CAD	688		434,846	0.5
Corning, Inc.	4.38%	11/15/2057	USD	110		84,572	0.1
Corning, Inc.	5.35%	11/15/2048		80		71,980	0.1
Corning, Inc.	5.45%	11/15/2079		150		129,188	0.1
Sprint Capital Corp.	8.75%	03/15/2032		110		126,389	0.1
T-Mobile USA, Inc.	5.80%	09/15/2062		230		221,222	0.2
Telefonica Emisiones SA	4.90%	03/06/2048		160		119,895	0.1
TELUS Corp.	3.40%	05/13/2032		215		179,837	0.2
TELUS Corp.	5.25%	11/15/2032	CAD	318		232,852	0.2
Verizon Communications, Inc.	3.88%	02/08/2029	USD	375		340,608	0.4
Verizon Communications, Inc.	0.88%	04/08/2027	EUR	373		336,695	0.3
Verizon Communications, Inc.	1.88%	09/19/2030	GBP	390		366,968	0.4
Verizon Communications, Inc.	4.25%	10/31/2030	EUR	275		288,088	0.3
Vodafone Group PLC	4.20%	12/13/2027	AUD	220		136,294	0.1
Vodafone Group PLC	4.25%	09/17/2050	USD	502		376,325	0.4
						4,129,285	4.2
CONSUMER CYCLICAL - AUTOMOTIVE							
Aptiv PLC	5.40%	03/15/2049		170		141,755	0.1
Daimler AG	0.75%	09/10/2030	EUR	465		395,359	0.4
General Motors Co.	5.60%	10/15/2032	USD	620		572,641	0.6
General Motors Financial Co., Inc.	2.40%	04/10/2028		360		292,903	0.3
Lear Corp.	2.60%	01/15/2032		370		273,330	0.3
Lear Corp.	3.80%	09/15/2027		68		61,338	0.1
Mercedes-Benz Group AG.	0.75%	09/10/2030	EUR	116		98,627	0.1
Volkswagen Financial Services NV	1.38%	09/14/2028	GBP	100		92,459	0.1
Volkswagen Financial Services NV	2.13%	01/18/2028		200		196,998	0.2
Volkswagen International Finance NV(a)	2.70%	12/14/2022	EUR	100		100,000	0.1
Volkswagen International Finance NV	3.75%	09/28/2027		600		598,055	0.6
						2,823,465	2.9
CONSUMER CYCLICAL - RETAILERS							
Lowe's Cos., Inc.	3.70%	04/15/2046	USD	415		305,487	0.3
Lowe's Cos., Inc.	4.45%	04/01/2062		125		97,137	0.1
Lowe's Cos., Inc.	5.80%	09/15/2062		100		94,644	0.1
						497,268	0.5
CONSUMER NON-CYCLICAL							
AbbVie, Inc.	2.63%	11/15/2028	EUR	265		258,345	0.3
AbbVie, Inc.	4.85%	06/15/2044	USD	480		432,177	0.4
AbbVie, Inc.	4.88%	11/14/2048		245		220,929	0.2
American Medical Systems Europe BV	1.38%	03/08/2028	EUR	290		262,071	0.3
Amgen, Inc.	3.00%	02/22/2029	USD	219		190,454	0.2
Amgen, Inc.	4.88%	03/01/2053		565		495,894	0.5
Becton Dickinson and Co.	2.82%	05/20/2030		430		359,893	0.4
Becton Dickinson Euro Finance SARL	0.33%	08/13/2028	EUR	720		607,819	0.6
Biogen, Inc.	2.25%	05/01/2030	USD	250		198,348	0.2
Biogen, Inc.	3.15%	05/01/2050		345		227,625	0.2
Boston Scientific Corp.	0.63%	12/01/2027	EUR	700		615,234	0.6
Bristol-Myers Squibb Co.	2.55%	11/13/2050	USD	330		208,605	0.2
Bristol-Myers Squibb Co.	3.25%	08/01/2042		640		484,478	0.5
Bristol-Myers Squibb Co.	3.90%	03/15/2062		120		93,354	0.1
Cigna Corp.	3.40%	03/15/2050		135		94,340	0.1
Cigna Corp.	4.80%	08/15/2038		440		400,210	0.4

		Rate	Date		Principal (000)		Value (EUR)	Net Assets %
	CVS Health Corp.	4.13%	04/01/2040	USD	440	€	356,435	0.4%
	CVS Health Corp.	4.78%	03/25/2038		205		182,349	0.2
	CVS Health Corp.	5.05%	03/25/2048		175		155,748	0.2
	Danaher Corp.	4.38%	09/15/2045		95		82,211	0.1
	DH Europe Finance II SARL	0.45%	03/18/2028	EUR	220		191,805	0.2
	DH Europe Finance II SARL	3.40%	11/15/2049	USD	384		280,789	0.3
	Eli Lilly & Co.	4.15%	03/15/2059		330		283,585	0.3
	Fresenius Medical Care US Finance III, Inc.	3.00%	12/01/2031		545		400,226	0.4
	Gilead Sciences, Inc.	4.80%	04/01/2044		429		388,531	0.4
	HCA, Inc.	5.50%	06/15/2047		195		169,570	0.2
	Henkel AG & Co. KGaA	1.75%	11/17/2026		600		505,322	0.5
	Medtronic Global Holdings SCA	1.75%	07/02/2049	EUR	230		163,173	0.2
	Medtronic Global Holdings SCA	3.00%	10/15/2028		200		198,071	0.2
	Merck & Co., Inc.	2.90%	12/10/2061	USD	842		540,392	0.6
	Pfizer, Inc.	1.75%	08/18/2031		515		403,891	0.4
	Stryker Corp.	4.63%	03/15/2046		145		126,272	0.1
	Thermo Fisher Scientific Finance I BV	0.00%	11/18/2025	EUR	306		280,476	0.3
	Wyeth LLC	5.95%	04/01/2037	USD	121		127,534	0.1
	Zoetis, Inc.	4.70%	02/01/2043		600		536,750	0.5
	Zoetis, Inc.	5.40%	11/14/2025		66		64,407	0.1
							10,587,313	10.9
SERVICES								
	eBay, Inc.	2.70%	03/11/2030		510		417,693	0.4
	Global Payments, Inc.	3.20%	08/15/2029		1,105		909,307	0.9
	Mastercard, Inc.	1.00%	02/22/2029	EUR	905		805,058	0.8
	PayPal Holdings, Inc.	3.25%	06/01/2050	USD	110		74,905	0.1
	Paypal Holdings, Inc.	4.40%	06/01/2032		295		270,110	0.3
	PayPal Holdings, Inc.	5.25%	06/01/2062		105		93,893	0.1
	S&P Global, Inc.	2.30%	08/15/2060		1,005		556,385	0.6
							3,127,351	3.2
TECHNOLOGY								
	Apple, Inc.	4.10%	08/08/2062		215		178,979	0.2
	Autodesk, Inc.	2.40%	12/15/2031		585		456,697	0.5
	Broadridge Financial Solutions, Inc.	2.60%	05/01/2031		500		394,185	0.4
	CDW LLC/CDW Finance Corp.	2.67%	12/01/2026		615		525,668	0.5
	CDW LLC/CDW Finance Corp.	4.25%	04/01/2028		330		286,391	0.3
	Cisco Systems, Inc.	5.90%	02/15/2039		210		221,050	0.2
	Entegris Escrow Corp.	4.75%	04/15/2029		215		186,915	0.2
	Fidelity National Information Services, Inc.	1.00%	12/03/2028	EUR	235		200,068	0.2
	Fidelity National Information Services, Inc.	2.25%	12/03/2029	GBP	103		98,566	0.1
	Fiserv, Inc.	4.40%	07/01/2049	USD	415		330,847	0.3
	HP, Inc.	2.65%	06/17/2031		190		143,685	0.1
	HP, Inc.	5.50%	01/15/2033		250		229,461	0.2
	Infineon Technologies AG	0.63%	02/17/2025	EUR	200		188,830	0.2
	International Business Machines Corp.	4.00%	06/20/2042	USD	305		247,644	0.3
	International Business Machines Corp.	4.25%	05/15/2049		260		213,111	0.2
	KLA Corp.	4.95%	07/15/2052		235		218,595	0.2
	KLA Corp.	5.25%	07/15/2062		150		145,368	0.1
	Micron Technology, Inc.	2.70%	04/15/2032		1,125		837,557	0.9
	Microsoft Corp.	3.95%	08/08/2056		343		289,138	0.3
	NXP BV/NXP Funding LLC/NXP USA, Inc.	2.50%	05/11/2031		580		441,473	0.5
	QUALCOMM, Inc.	6.00%	05/20/2053		140		146,897	0.1
	Salesforce.com, Inc.	3.05%	07/15/2061		845		546,419	0.6
	Skyworks Solutions, Inc.	3.00%	06/01/2031		375		281,514	0.3
	Texas Instruments, Inc.	4.10%	08/16/2052		139		119,840	0.1
	Western Digital Corp.	2.85%	02/01/2029		91		69,570	0.1
	Western Digital Corp.	3.10%	02/01/2032		495		353,532	0.4
	Workday, Inc.	3.70%	04/01/2029		62		54,838	0.1
	Workday, Inc.	3.80%	04/01/2032		118		101,431	0.1
							7,508,269	7.7
TRANSPORTATION - RAILROADS								
	Canadian National Railway Co.	3.60%	08/01/2047	CAD	415		253,778	0.3
							33,203,092	34.1
UTILITY								
ELECTRIC								
	Brookfield Renewable Partners ULC	4.25%	01/15/2029		270		188,456	0.2
	Commonwealth Edison Co.	3.00%	03/01/2050	USD	50		33,743	0.0
	Commonwealth Edison Co.	3.80%	10/01/2042		105		82,911	0.1
	Commonwealth Edison Co., Series 133	3.85%	03/15/2052		367		285,882	0.3
	Consolidated Edison Co. of New York, Inc.	3.60%	06/15/2061		133		94,615	0.1
	Consolidated Edison Co. of New York, Inc.	4.50%	05/15/2058		385		312,951	0.3
	Consolidated Edison Co. of New York, Inc., Series 12-A	4.20%	03/15/2042		265		214,781	0.2
	E.ON SE	0.88%	01/08/2025	EUR	69		66,047	0.1
	EDP Finance BV	1.71%	01/24/2028	USD	1,265		1,000,901	1.0

		Rate	Date		Principal (000)		Value (EUR)	Net Assets %
	EDP Finance BV	1.88%	09/21/2029	EUR	100	€	90,707	0.1%
	Enel Finance International NV	2.25%	07/12/2031	USD	335		238,385	0.2
	Enel Finance International NV	2.88%	07/12/2041		595		348,133	0.4
	Enel Finance International NV	7.50%	10/14/2032		200		205,887	0.2
	Florida Power & Light Co.	4.13%	02/01/2042		90		76,456	0.1
	National Grid Electricity Distribution East Midlands PLC	3.53%	09/20/2028	EUR	193		192,298	0.2
	National Grid PLC	0.16%	01/20/2028		210		175,972	0.2
	NextEra Energy Capital Holdings, Inc.	5.00%	07/15/2032	USD	570		547,353	0.6
	Niagara Mohawk Power Corp.	5.78%	09/16/2052		150		144,707	0.1
	Orsted AS(a)	2.50%	02/18/3021	GBP	857		669,184	0.7
	Public Service Electric and Gas Co.	3.80%	03/01/2046	USD	780		607,456	0.6
	San Diego Gas & Electric Co., Series UUU	3.32%	04/15/2050		132		92,194	0.1
	San Diego Gas & Electric Co., Series WWW	2.95%	08/15/2051		828		554,396	0.6
	Scottish Hydro Electric Transmission PLC	2.13%	03/24/2036	GBP	360		297,206	0.3
	Scottish Hydro Electric Transmission PLC	2.25%	09/27/2035		200		170,355	0.2
	SSE PLC	2.88%	08/01/2029	EUR	235		225,156	0.2
	Tennet Holding Bv	1.63%	11/17/2026		240		227,008	0.2
	TenneT Holding BV	4.25%	04/28/2032		142		150,350	0.2
	Vattenfall AB	3.25%	04/18/2024		147		147,006	0.2
							7,440,496	7.7
OTHER UTILITY								
	American Water Capital Corp.	3.45%	05/01/2050	USD	11		7,873	0.0
	American Water Capital Corp.	4.20%	09/01/2048		215		175,488	0.2
	American Water Capital Corp.	4.30%	12/01/2042		280		234,640	0.2
	Anglian Water Osprey Financing PLC	2.00%	07/31/2028	GBP	110		98,275	0.1
	Anglian Water Services Financing PLC	1.63%	08/10/2025		160		171,094	0.2
	Severn Trent Utilities Finance PLC	2.00%	06/02/2040		100		76,651	0.1
	Suez SA(a)	1.63%	06/01/2026	EUR	200		173,100	0.2
	Suez SACA	2.38%	05/24/2030		500		449,650	0.4
	United Utilities Water Finance PLC	0.88%	10/28/2029	GBP	200		180,877	0.2
							1,567,648	1.6
							9,008,144	9.3
							77,208,200	79.4
GOVERNMENTS - TREASURIES								
CANADA								
	Canadian Government Bond	2.25%	12/01/2029	CAD	938		642,679	0.6
GERMANY								
	Bundesobligation, Series G	0.00%	10/10/2025	EUR	3,467		3,286,735	3.4
							3,929,414	4.0
CORPORATES - NON-INVESTMENT GRADE								
INDUSTRIAL								
BASIC								
	Huhtamaki Oyj	4.25%	06/09/2027		200		195,614	0.2
	Rimini Bidco SpA	6.25%	12/14/2026		340		298,545	0.3
							494,159	0.5
CAPITAL GOODS								
	Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028		282		228,566	0.2
COMMUNICATIONS - MEDIA								
	CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	USD	264		212,028	0.2
	Virgin Media Secured Finance PLC	5.00%	04/15/2027	GBP	125		132,043	0.1
	VZ Secured Financing BV	3.50%	01/15/2032	EUR	169		137,002	0.2
							481,073	0.5
COMMUNICATIONS - TELECOMMUNICATIONS								
	Telefonica Europe BV(a)	4.38%	12/14/2024		100		96,390	0.1
	Telefonica Europe BV	7.13%	11/23/2171		100		103,580	0.1
							199,970	0.2
CONSUMER CYCLICAL - AUTOMOTIVE								
	Adient Global Holdings Ltd.	3.50%	08/15/2024		155		150,568	0.2
	Dana, Inc.	4.25%	09/01/2030	USD	89		69,221	0.1
	Faurecia SE	2.38%	06/15/2029	EUR	155		121,017	0.1
	Faurecia SE	7.25%	06/15/2026		110		112,626	0.1
	Ford Motor Co.	3.25%	02/12/2032	USD	442		336,637	0.4
	ZF Finance GmbH	2.25%	05/03/2028	EUR	400		326,418	0.3
							1,116,487	1.2
CONSUMER CYCLICAL - OTHER								
	Castle UK Finco PLC	7.01%	05/15/2028		145		109,523	0.1
CONSUMER NON-CYCLICAL								
	US Acute Care Solutions LLC	6.38%	03/01/2026	USD	55		47,954	0.1

		Rate	Date		Principal (000)	Value (EUR)	Net Assets %
SERVICES							
	Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	USD	200	€ 161,196	0.1%
	Techem Verwaltungsgesellschaft 675 mbH	2.00%	07/15/2025	EUR	295	272,634	0.3
						433,830	0.4
						3,111,562	3.2
FINANCIAL INSTITUTIONS							
REITs							
	Vivion Investments SARL	3.00%	08/08/2024		200	176,414	0.2
UTILITY							
ELECTRIC							
	Terraform Global Operating LLC	6.13%	03/01/2026	USD	110	98,880	0.1
						3,386,856	3.5
COVERED BONDS							
	Caisse Francaise de Financement Local	0.10%	11/13/2029	EUR	1,100	914,759	0.9
	DNB Boligkreditt AS	0.63%	06/19/2025		585	553,901	0.6
	Societe Generale SFH SA	0.01%	12/02/2026		500	448,570	0.5
	Sparebanken Soer Boligkreditt AS	0.01%	10/26/2026		980	879,276	0.9
						2,796,506	2.9
						87,320,976	89.8
OTHER TRANSFERABLE SECURITIES							
CORPORATES - INVESTMENT GRADE							
INDUSTRIAL							
TECHNOLOGY							
	NXP BV/NXP Funding LLC/NXP USA, Inc.	3.25%	05/11/2041	USD	156	106,008	0.1
UTILITY							
ELECTRIC							
	Niagara Mohawk Power Corp.	1.96%	06/27/2030		220	168,692	0.2
						274,700	0.3
LOCAL GOVERNMENTS - US MUNICIPAL BONDS							
UNITED STATES							
	Metropolitan Transportation Authority, Series 2020-C	5.18%	11/15/2049		115	100,503	0.1
SUPRANATIONALS							
	International Bank for Reconstruction & Development	0.00%	03/31/2027		525	447,078	0.4
						822,281	0.8
Total Investments							
	(cost €96,173,192)					€ 88,143,257	90.6%
Time Deposits							
	HSBC, Paris(b)	0.73 %	–			979,177	1.0
	Scotiabank, Toronto(b)	2.60 %	–			3	0.0
	SEB, Stockholm(b)	3.18 %	–			171,251	0.2
Total Time Deposits						1,150,431	1.2
Other assets less liabilities						7,986,120	8.2
Net Assets						€ 97,279,808	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
Canadian 10 Yr Bond Futures	03/22/2023	5	€ 446,289	€ 449,147	€ 2,858
Euro Buxl 30 Yr Bond Futures	12/08/2022	1	158,500	158,300	(200)
Euro-Bund Futures	12/08/2022	30	4,283,660	4,226,400	(57,260)
U.S. 10 Yr Ultra Futures	03/22/2023	18	2,062,729	2,069,779	7,050
U.S. T-Note 2 Yr (CBT) Futures	03/31/2023	31	6,102,167	6,117,760	15,593
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	21	2,178,881	2,191,021	12,140
Short					
Euro-BOBL Futures	12/08/2022	79	9,655,320	9,482,370	172,950
Euro-OAT Futures	12/08/2022	20	2,772,010	2,731,000	41,010
Euro-Schatz Futures	12/08/2022	18	1,948,770	1,922,040	26,730
Long Gilt Futures	03/29/2023	4	484,857	486,409	(1,552)
U.S. Long Bond (CBT) Futures	03/22/2023	10	1,225,030	1,220,450	4,580
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	12	1,301,945	1,308,860	(6,915)
					€ 216,984
				Appreciation	€ 282,911
				Depreciation	€ (65,927)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date		Unrealized Appreciation/ (Depreciation)
Bank of America, NA	USD	688	EUR	663	12/08/2022	€	1,392
Brown Brothers Harriman & Co.	EUR	5,976	USD	6,005	12/08/2022		(206,230)
Brown Brothers Harriman & Co.	USD	3,504	EUR	3,463	12/08/2022		99,235
Brown Brothers Harriman & Co.	EUR	499	USD	484	12/15/2022		(35,265)
Brown Brothers Harriman & Co.	GBP	442	EUR	509	01/18/2023		(1,965)
Brown Brothers Harriman & Co.	AUD	210	EUR	134	01/19/2023		(2,709)
Brown Brothers Harriman & Co.	CAD	327	EUR	232	01/19/2023		(1,176)
Brown Brothers Harriman & Co.+	AUD	111	EUR	72	12/05/2022		(534)
Brown Brothers Harriman & Co.+	EUR	17,457	AUD	26,968	12/05/2022		130,757
Brown Brothers Harriman & Co.+	EUR	37,903	GBP	32,705	12/05/2022		(29,610)
Brown Brothers Harriman & Co.+	EUR	5,304	USD	5,283	12/05/2022		(228,414)
Brown Brothers Harriman & Co.+	GBP	206	EUR	237	12/05/2022		(1,616)
Brown Brothers Harriman & Co.+	USD	5,124	EUR	4,941	12/05/2022		18,206
Brown Brothers Harriman & Co.+	EUR	246	USD	255	12/12/2022		(933)
Brown Brothers Harriman & Co.+	USD	105	EUR	102	12/12/2022		741
Brown Brothers Harriman & Co.+	CHF	15	EUR	15	12/27/2022		57
Brown Brothers Harriman & Co.+	EUR	7,029	CHF	6,863	12/27/2022		(50,259)
Brown Brothers Harriman & Co.+	EUR	144	USD	148	12/27/2022		(2,050)
Deutsche Bank AG	EUR	610	USD	598	12/08/2022		(34,983)
Deutsche Bank AG	USD	1,260	EUR	1,253	12/08/2022		42,312
JPMorgan Chase Bank, NA	EUR	563	USD	548	12/08/2022		(36,538)
JPMorgan Chase Bank, NA	USD	7,462	EUR	7,403	12/08/2022		235,075
JPMorgan Chase Bank, NA	USD	9,812	EUR	10,188	12/15/2022		769,596
JPMorgan Chase Bank, NA	USD	6,655	EUR	6,528	02/16/2023		170,131
JPMorgan Chase Bank, NA	USD	10,141	EUR	9,658	02/28/2023		(21,230)
Morgan Stanley Capital Services LLC	EUR	629	USD	621	12/08/2022		(32,605)
Morgan Stanley Capital Services LLC	USD	6,021	EUR	6,183	12/08/2022		399,816
Morgan Stanley Capital Services LLC	CAD	1,770	EUR	1,299	01/19/2023		39,032
Royal Bank of Scotland PLC	USD	9,812	EUR	10,152	01/13/2023		757,915
Royal Bank of Scotland PLC	GBP	4,118	EUR	4,708	01/18/2023		(49,782)
Royal Bank of Scotland PLC	USD	9,812	EUR	10,147	01/27/2023		762,089
						€	2,690,455
					Appreciation	€	3,426,354
					Depreciation	€	(735,899)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED INTEREST RATE SWAPS

Clearing Broker/(Exchange)	Notional Amount (000)		Termination Date	Rate Type: Payments Made By the Fund	Rate Type: Payments Received By the Fund		Unrealized Appreciation/ (Depreciation)
Citigroup Global Markets, Inc./(LCH Group)	GBP	267	03/31/2042	1 DAY SONIA	1.534%	€	(70,022)
Citigroup Global Markets, Inc./(LCH Group)	GBP	916	03/31/2027	1.897%	1 DAY SONIA		83,779
Total						€	13,757
					Appreciation	€	83,779
					Depreciation	€	(70,022)

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
USD – United States Dollar

Glossary:

BOBL – Bundesobligation
CBT – Chicago Board of Trade
LCH – London Clearing House
REIT – Real Estate Investment Trust
SONIA – Sterling Overnight Index Average

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
COMMUNICATION SERVICES			
ENTERTAINMENT			
Activision Blizzard, Inc.	21,134	$ 1,562,859	0.7%
MEDIA			
TEGNA, Inc.	80,505	1,589,169	0.8
		3,152,028	1.5
CONSUMER DISCRETIONARY			
HOUSEHOLD DURABLES			
iRobot Corp.	130,242	6,784,306	3.2
INTERNET & DIRECT MARKETING RETAIL			
Poshmark, Inc. - Class A	67,306	1,200,066	0.6
		7,984,372	3.8
CONSUMER STAPLES			
FOOD & STAPLES RETAILING			
Albertsons Cos., Inc. - Class A	106,866	2,238,843	1.0
DIVERSIFIED			
SPECIAL PURPOSE ACQUISITION COMPANY			
7 Acquisition Corp. - Class A	25,594	261,827	0.1
Arena Fortify Acquisition Corp. - Class A	38,393	393,912	0.2
CC Neuberger Principal Holdings III - Class A	41,262	415,096	0.2
Churchill Capital Corp. VII - Class A	9,304	92,947	0.0
Constellation Acquisition Corp. I	17,976	180,479	0.1
Crucible Acquisition Corp. - Class A	31,736	318,947	0.1
DP Cap Acquisition Corp. I - Class A	25,590	261,274	0.1
Everest Consolidator Acquisition Corp.	25,558	259,925	0.1
Focus Impact Acquisition Corp. - Class A	39,400	397,152	0.2
Fortress Capital Acquisition Corp. - Class A	36,275	364,926	0.2
Global Partner Acquisition Corp. II - Class A	36,275	365,108	0.2
Group Nine Acquisition Corp. - Class A	18,138	182,105	0.1
Hudson Executive Investment Corp. II	38,285	385,530	0.2
LAVA Medtech Acquisition Corp. - Class A	17,920	182,605	0.1
New Vista Acquisition Corp. - Class A	37,084	371,582	0.2
North Atlantic Acquisition Corp.	38,287	385,167	0.2
Pontem Corp. - Class A	36,275	364,201	0.2
Powered Brands - Class A	39,235	393,919	0.2
Pyrophyte Acquisition Corp. - Class A	12,800	131,200	0.1
Rigel Resource Acquisition Corp. - Class A	25,594	261,059	0.1
RMG Acquisition Corp. III - Class A	5,984	59,960	0.0
Thunder Bridge Capital Partners III, Inc.	9,974	100,239	0.0
TLG Acquisition One Corp. - Class A	38,336	386,043	0.2
VectoIQ Acquisition Corp. II - Class A	18,138	182,287	0.1
		6,697,490	3.2
FINANCIALS			
BANKS			
First Horizon Corp.	374,694	9,311,146	4.4
THRIFTS & MORTGAGE FINANCE			
Home Capital Group, Inc.	87,954	2,791,983	1.3
		12,103,129	5.7
HEALTH CARE			
BIOTECHNOLOGY			
AVEO Pharmaceuticals, Inc.	289,777	4,332,166	2.1
HEALTH CARE EQUIPMENT & SUPPLIES			
ABIOMED, Inc.	22,223	8,395,627	4.0
Meridian Bioscience, Inc.	225,196	7,206,272	3.4
		15,601,899	7.4
HEALTH CARE PROVIDERS & SERVICES			
1Life Healthcare, Inc.	386,526	6,567,077	3.1
LHC Group, Inc.	52,115	8,516,112	4.0
Signify Health, Inc. - Class A	234,771	6,719,146	3.2
		21,802,335	10.3
		41,736,400	19.8
INDUSTRIALS			
AIR FREIGHT & LOGISTICS			
Atlas Air Worldwide Holdings, Inc.	39,220	3,952,199	1.9

		Shares	Value (USD)	Net Assets %
AIRLINES				
	Spirit Airlines, Inc.	221,490	$ 4,808,548	2.3%
MACHINERY				
	Altra Industrial Motion Corp.	102,525	6,010,016	2.8
TRANSPORTATION INFRASTRUCTURE				
	Atlas Corp.	16,112	247,641	0.1
			15,018,404	7.1
INFORMATION TECHNOLOGY				
COMMUNICATIONS EQUIPMENT				
	Sierra Wireless, Inc.	207,879	6,097,091	2.9
IT SERVICES				
	Evo Payments, Inc. - Class A	21,994	741,418	0.3
	Switch, Inc. - Class A	60,334	2,066,439	1.0
			2,807,857	1.3
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT				
	Tower Semiconductor Ltd.	161,644	7,204,473	3.4
SOFTWARE				
	ForgeRock, Inc. - Class A	145,397	3,162,385	1.5
	KnowBe4, Inc. - Class A	19,260	475,529	0.2
			3,637,914	1.7
			19,747,335	9.3
MATERIALS				
METALS & MINING				
	Turquoise Hill Resources Ltd.	163,439	5,117,683	2.4
PAPER & FOREST PRODUCTS				
	Resolute Forest Products, Inc.	87,393	1,843,992	0.9
			6,961,675	3.3
REAL ESTATE				
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)				
	STORE Capital Corp.	99,340	3,168,946	1.5
REAL ESTATE MANAGEMENT & DEVELOPMENT				
	Compute Health Acquisition Corp. - Class A	36,080	361,161	0.2
	DiamondHead Holdings Corp. - Class A	20,495	205,257	0.1
			566,418	0.3
			3,735,364	1.8
UTILITIES				
ELECTRIC UTILITIES				
	PNM Resources, Inc.	86,468	4,236,932	2.0
GAS UTILITIES				
	South Jersey Industries, Inc.	94,925	3,293,897	1.6
			7,530,829	3.6
			126,905,869	60.1
WARRANTS				
CONSUMER STAPLES				
FOOD PRODUCTS				
	Benson Hill, Inc., A-CW22, expiring 12/24/2025	7,634	2,596	0.0
DIVERSIFIED				
SPECIAL PURPOSE ACQUISITION COMPANY				
	7 Acquisition Corp., - Class A, expiring 11/05/2026	12,797	865	0.0
	Arena Fortify Acquisition Corp., A-CW28, expiring 11/15/2028	19,196	4	0.0
	Austerlitz Acquisition Corp. I, - Class A, expiring 02/19/2026	9,560	2	0.0
	Churchill Capital Corp. VII, - Class A, expiring 02/17/2026	1,863	56	0.0
	Constellation Acquisition Corp. I, A-CW27, expiring 01/29/2028	5,992	114	0.0
	Crucible Acquisition Corp., A-CW25, expiring 01/07/2025	10,578	10	0.0
	DP Cap Acquisition Corp. I, - Class A, expiring 11/12/2028	12,795	477	0.0
	Everest Consolidator Acquisition Corp., expiring 07/19/2023	12,779	255	0.0
	Focus Impact Acquisition Corp., expiring 10/28/2026	19,700	1,060	0.0
	Fortress Capital Acquisition Corp., expiring 01/15/2026	7,255	205	0.0
	Global Partner Acquisition Corp. II, - Class A, expiring 01/11/2028	6,045	35	0.0
	Group Nine Acquisition Corp., expiring 01/20/2028	6,046	22	0.0
	Hudson Executive Investment Corp. II, expiring 01/28/2026	9,571	5	0.0
	LAVA Medtech Acquisition Corp., - Class A, expiring 10/29/2026	8,960	269	0.0
	New Vista Acquisition Corp., - Class A, expiring 02/19/2026	12,361	865	0.0
	North Atlantic Acquisition Corp., - Class A, expiring 10/20/2025	12,762	156	0.0
	Pontem Corp., expiring 12/31/2027	12,091	949	0.0
	Powered Brands, - Class A, expiring 01/09/2026	13,078	523	0.0
	Pyrophyte Acquisition Corp., - Class A, expiring 05/03/2028	6,400	251	0.0

	Rate	Date		Shares/Principal (-)/(000)	Value (USD)	Net Assets %
Rigel Resource Acquisition Corp., - Class A, expiring 11/09/2026				12,797	$ 1,280	0.0%
RMG Acquisition Corp. III, - Class A, expiring 12/31/2027				1,196	24	0.0
Thunder Bridge Capital Partners III, Inc., - Class A, expiring 02/15/2028				1,994	147	0.0
TLG Acquisition One Corp., expiring 02/01/2028				12,778	447	0.0
VectoIQ Acquisition Corp. II, - Class A, expiring 01/11/2028				3,627	8	0.0
					8,029	0.0
FINANCIALS						
CAPITAL MARKETS						
CC Neuberger Principal Holdings III, expiring 12/31/2027				8,252	825	0.0
MATERIALS						
METALS & MINING						
Northern Star Investment Corp. II, - Class A, expiring 01/31/2028				1	0	0.0
REAL ESTATE						
REAL ESTATE MANAGEMENT & DEVELOPMENT						
Compute Health Acquisition Corp., - Class A, expiring 12/31/2027				9,020	1,039	0.0
DiamondHead Holdings Corp., A-CW28, expiring 01/28/2028				5,123	461	0.0
					1,500	0.0
					12,950	0.0
					126,918,819	60.1
MONEY MARKET INSTRUMENTS						
U.S. TREASURY BILLS						
U.S. Treasury Bill	0.00%	02/23/2023	USD	3,732	3,695,997	1.8
U.S. Treasury Bill	0.00%	03/23/2023		3,738	3,688,598	1.7
U.S. Treasury Bill	0.00%	09/07/2023		2,760	2,664,774	1.3
					10,049,369	4.8
Total Investments						
(cost $138,258,666)					$136,968,188	64.9%
Time Deposits						
Credit Suisse, Zurich(a)	(0.08)%	–			7,644	0.0
Scotiabank, Toronto(a)	2.60 %	–			8,523	0.0
SEB, Stockholm(a)	(0.28)%	–			14,111	0.0
SEB, Stockholm(a)	0.78 %	–			28,934	0.0
SEB, Stockholm(a)	3.18 %	–			1,102,009	0.5
SMBC, London(a)	1.92 %	–			21,665	0.0
SMBC, Tokyo(a)	0.73 %	–			109,913	0.1
SMBC, Tokyo(a)	3.18 %	–			20,770,190	9.9
Total Time Deposits					22,062,989	10.5
Other assets less liabilities					51,908,745	24.6
Net Assets					$210,939,922	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.	CAD	1,129	USD	845	01/19/2023	$ 4,533
Brown Brothers Harriman & Co.+	SEK	892,091	USD	81,238	12/05/2022	(3,718,623)
Brown Brothers Harriman & Co.+	USD	82,086	SEK	901,016	12/05/2022	3,720,921
Brown Brothers Harriman & Co.+	USD	83,261	SEK	862,306	12/05/2022	(1,140,657)
Brown Brothers Harriman & Co.+	EUR	1,189	USD	1,225	12/27/2022	(14,899)
Brown Brothers Harriman & Co.+	USD	119,227	EUR	115,960	12/27/2022	1,721,389
Citibank, NA	CAD	7,351	USD	5,387	01/19/2023	(82,593)
HSBC Bank USA	USD	904	CAD	1,216	01/19/2023	1,198
JPMorgan Chase Bank, NA	CAD	2,630	USD	1,964	01/19/2023	7,548
Morgan Stanley Capital Services LLC	CAD	792	USD	577	01/19/2023	(12,003)
						$ 486,814
					Appreciation	$ 5,455,589
					Depreciation	$ (4,968,775)

+ Used for share class hedging purposes.

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received	Notional Amount (000)		Maturity Date	Unrealized Appreciation/ (Depreciation)
Receive Total Return on Reference Obligation						
Goldman Sachs International						
Activision Blizzard, Inc.	104,488	SOFR Plus 0.35%	USD	8,095	07/15/2025	$ (367,798)
Emis Group PLC	250,711	SONIA Plus 0.35%	GBP	4,644	07/15/2025	77,324
Flagstar Bancorp, Inc.	1,041	SOFR Plus 0.35%	USD	42	07/15/2025	(2,604)
GSABFUS1	1,498,986	0.00%	USD	139,930	10/15/2025	(629,574)
Micro Focus International PLC	39,698	SONIA Plus 0.35%	GBP	205	07/15/2025	3,933
Shaw Communications, Inc.	349,077	CDOR Plus 0.35%	CAD	11,900	07/15/2025	675,928
Umpqua Holdings Corp.	448,494	SOFR Plus 0.35%	USD	7,999	07/15/2025	1,091,650
JPMorgan Chase Bank, NA						
AVEVA Group PLC	42,664	SONIA Plus 0.35%	GBP	1,353	08/14/2023	25,423
Black Knight, Inc.	124,137	OBFR Plus 0.40%	USD	8,365	08/14/2023	(669,504)
ContourGlobal PLC	117,726	SONIA Plus 0.35%	GBP	295	08/14/2023	1,164
HomeServe PLC	440,653	SONIA Plus 0.35%	GBP	5,157	08/14/2023	93,895
PNM Resources, Inc.	105,730	OBFR Plus 0.40%	USD	5,186	08/14/2023	(5,643)
Silicon Motion Technology Corp.	60,720	OBFR Plus 0.40%	USD	5,249	08/14/2023	(1,417,375)
Summit Industrial Income REIT	153,302	CDOR Plus 0.40%	CAD	3,446	08/14/2023	7,938
VMware, Inc.	82,590	OBFR Plus 0.40%	USD	10,172	08/14/2023	(138,504)
Yamana Gold, Inc.	1,558,016	OBFR Plus 0.40%	USD	8,226	08/14/2023	280,681
Morgan Stanley Capital Services LLC						
IAA, Inc.	97,719	FedFundEffective Plus 0.38%	USD	3,779	10/18/2023	(126,777)
Micro Focus International PLC	345,315	SONIA Plus 0.54%	GBP	1,784	10/18/2023	35,578
Moneygram International, Inc.	219,877	FedFundEffective Plus 0.38%	USD	2,293	10/18/2023	107,740
MSABETFR	605,250	0.14%	USD	71,617	02/15/2023	(288,281)
Siemens Gamesa Renewable Energy	36,657	EURIBOR Plus 0.50%	EUR	658	10/18/2023	5,752
Spirit Airlines, Inc.	61,969	FedFundEffective Plus 0.38%	USD	1,432	10/18/2023	(86,307)
Pay Total Return on Reference Obligation						
Goldman Sachs International						
Columbia Banking System, Inc.	116,790	SOFR Minus 0.32%	USD	3,576	07/15/2025	(424,821)
Columbia Banking System, Inc.	61,935	SOFR Minus 0.34%	USD	1,857	07/15/2025	(225,287)
Columbia Banking System, Inc.	22,081	SOFR Minus 0.30%	USD	653	07/15/2025	(80,319)
Columbia Banking System, Inc.	20,939	SOFR Minus 0.33%	USD	628	07/15/2025	(76,165)
Columbia Banking System, Inc.	18,364	SOFR Minus 0.35%	USD	590	07/15/2025	(66,799)
Columbia Banking System, Inc.	12,542	SOFR Minus 0.31%	USD	384	07/15/2025	(45,621)
Columbia Banking System, Inc.	7,372	SOFR Minus 2.32%	USD	223	07/15/2025	(26,815)
Columbia Banking System, Inc.	7,189	SOFR Minus 0.36%	USD	218	07/15/2025	(26,150)
New York Community Bancorp	4,223	SOFR Minus 0.47%	USD	42	07/15/2025	2,766
JPMorgan Chase Bank, NA						
Broadcom, Inc.	6,801	OBFR Minus 0.28%	USD	3,778	08/14/2023	(117,523)
Broadcom, Inc.	3,378	OBFR Minus 0.29%	USD	1,662	08/14/2023	(58,372)
Broadcom, Inc.	227	OBFR Minus 0.30%	USD	114	08/14/2023	(3,923)
Intercontinental Exchange, Inc.	12,426	OBFR Minus 0.28%	USD	1,227	08/14/2023	(121,778)
Intercontinental Exchange, Inc.	2,401	OBFR Minus 0.29%	USD	229	08/14/2023	(23,530)
Intercontinental Exchange, Inc.	2,386	OBFR Minus 0.30%	USD	238	08/14/2023	(23,383)
Intercontinental Exchange, Inc.	662	OBFR Minus 0.78%	USD	67	08/14/2023	(6,488)
MaxLinear, Inc.	17,030	OBFR Minus 0.28%	USD	667	08/14/2023	21,966
MaxLinear, Inc.	2,762	OBFR Minus 0.29%	USD	93	08/14/2023	3,562
MaxLinear, Inc.	1,797	OBFR Minus 0.30%	USD	65	08/14/2023	2,318
MaxLinear, Inc.	1,970	OBFR Minus 1.04%	USD	68	08/14/2023	2,541
Morgan Stanley Capital Services LLC						
Agnico Eagle Mines Ltd.	58,581	FedFundEffective Plus 3.53%	USD	2,687	10/18/2023	(263,399)
Pan American Silver Corp.	248,971	FedFundEffective Plus 3.53%	USD	3,457	10/18/2023	(623,548)
Rentokil Initial PLC	14	SONIA Minus 0.26%	GBP	0*	10/18/2023	(2)
Ritchie Bros Auctioneers, Inc.	56,716	FedFundEffective Plus 3.53%	USD	2,954	10/18/2023	(156,453)
Total						$ (3,662,584)
					Appreciation	$ 2,440,159
					Depreciation	$ (6,102,743)

* Notional amount less than $500.

(a) Overnight deposit.

Currency Abbreviations:

CAD – Canadian Dollar
CNH – Chinese Yuan Renminbi (Offshore)
EUR – Euro
GBP – Great British Pound
SEK – Swedish Krona
USD – United States Dollar

Glossary:

CDOR	–	Canadian Dealer Offered Rate
EURIBOR	–	Euro Interbank Offered Rate
FedFundEffective	–	Federal Funds Effective Rate
OBFR	–	Overnight Bank Funding Rate
REIT	–	Real Estate Investment Trust
SOFR	–	Secured Overnight Financing Rate
SONIA	–	Sterling Overnight Index Average

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
COMMUNICATION SERVICES			
ENTERTAINMENT			
37 Interactive Entertainment Network Technology Group Co., Ltd. - Class A	24,200	$ 60,359	0.4%
NetEase, Inc.	7,900	110,692	0.6
		171,051	1.0
INTERACTIVE MEDIA & SERVICES			
Tencent Holdings Ltd.	16,300	600,124	3.6
MEDIA			
Chinese Universe Publishing and Media Group Co., Ltd. - Class A	57,200	77,709	0.4
		848,884	5.0
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Huayu Automotive Systems Co., Ltd. - Class A	25,000	65,105	0.4
Zhejiang Shuanghuan Driveline Co., Ltd. - Class A	14,200	54,268	0.3
		119,373	0.7
AUTOMOBILES			
Chongqing Changan Automobile Co., Ltd. - Class A	34,830	66,088	0.4
Dongfeng Motor Group Co., Ltd. - Class H	108,000	60,502	0.4
Great Wall Motor Co., Ltd.	81,500	117,852	0.6
XPeng, Inc.	6,200	26,745	0.2
		271,187	1.6
HOTELS, RESTAURANTS & LEISURE			
Jiumaojiu International Holdings Ltd.	60,000	150,757	0.8
Shenzhen Overseas Chinese Town Co., Ltd. - Class A	64,700	53,396	0.4
Tongcheng-Elong Holdings Ltd.	97,600	208,696	1.2
		412,849	2.4
HOUSEHOLD DURABLES			
TCL Technology Group Corp. - Class A	68,400	38,791	0.2
INTERNET & DIRECT MARKETING RETAIL			
Alibaba Group Holding Ltd.	33,900	347,228	2.0
JD.com, Inc. (ADR)	1,190	68,044	0.4
JD.com, Inc. - Class A	5,128	143,836	0.8
Meituan - Class B	7,600	159,392	1.0
Pinduoduo, Inc. (ADR)	1,820	149,313	0.9
Trip.com Group Ltd.	3,000	90,608	0.6
		958,421	5.7
SPECIALTY RETAIL			
China Tourism Group Duty Free Corp. Ltd. - Class A	2,300	64,076	0.4
Topsports International Holdings Ltd.	99,000	63,076	0.4
		127,152	0.8
TEXTILES, APPAREL & LUXURY GOODS			
Bosideng International Holdings Ltd.	116,000	57,103	0.3
Li Ning Co., Ltd.	16,500	129,556	0.8
Samsonite International SA	73,200	195,184	1.2
		381,843	2.3
		2,309,616	13.7
CONSUMER STAPLES			
BEVERAGES			
China Resources Beer Holdings Co., Ltd.	11,400	78,259	0.4
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. - Class A	2,800	55,846	0.4
Kweichow Moutai Co., Ltd. - Class A	1,270	286,482	1.6
Luzhou Laojiao Co., Ltd. - Class A	3,300	86,596	0.6
Tsingtao Brewery Co., Ltd. - Class H	12,700	118,686	0.7
		625,869	3.7
FOOD PRODUCTS			
Tongwei Co., Ltd. - Class A	11,000	67,225	0.4
PERSONAL PRODUCTS			
L'Occitane International SA	20,200	56,322	0.4
		749,416	4.5
ENERGY			
ENERGY EQUIPMENT & SERVICES			
China Oilfield Services Ltd. - Class H	106,000	133,033	0.8

	Shares	Value (USD)	Net Assets %
FINANCIALS			
BANKS			
Bank of Jiangsu Co., Ltd. - Class A	89,400	$ 93,454	0.6%
Bank of Nanjing Co., Ltd. - Class A	78,000	114,109	0.7
China Construction Bank Corp. - Class H	294,000	177,516	1.0
China Merchants Bank Co., Ltd. - Class H	19,000	95,480	0.6
		480,559	2.9
CAPITAL MARKETS			
CITIC Securities Co., Ltd. - Class A	34,100	95,346	0.6
GF Securities Co., Ltd. - Class H	73,400	106,516	0.6
Guotai Junan Securities Co., Ltd.	106,560	124,172	0.7
		326,034	1.9
INSURANCE			
China Life Insurance Co., Ltd. - Class H	55,000	83,622	0.4
Ping An Insurance Group Co. of China Ltd. - Class A	24,400	154,726	1.0
		238,348	1.4
		1,044,941	6.2
HEALTH CARE			
BIOTECHNOLOGY			
Chongqing Zhifei Biological Products Co., Ltd. - Class A	4,600	58,703	0.4
HEALTH CARE EQUIPMENT & SUPPLIES			
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. - Class A	2,900	132,798	0.8
HEALTH CARE PROVIDERS & SERVICES			
Aier Eye Hospital Group Co., Ltd. - Class A	9,186	35,118	0.2
Shanghai Pharmaceuticals Holding Co., Ltd. - Class H	40,200	66,686	0.4
		101,804	0.6
PHARMACEUTICALS			
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. - Class A	12,100	101,088	0.6
Joincare Pharmaceutical Group Industry Co., Ltd. - Class A	42,800	73,542	0.4
Sichuan Kelun Pharmaceutical Co., Ltd. - Class A	29,400	97,800	0.6
		272,430	1.6
		565,735	3.4
INDUSTRIALS			
ELECTRICAL EQUIPMENT			
Contemporary Amperex Technology Co., Ltd. - Class A	3,800	206,390	1.2
Jiangsu Zhongtian Technology Co., Ltd. - Class A	12,100	28,490	0.2
Ming Yang Smart Energy Group Ltd. - Class A	14,900	56,270	0.3
NARI Technology Co., Ltd. - Class A	26,912	100,876	0.6
		392,026	2.3
MACHINERY			
Wuxi Lead Intelligent Equipment Co., Ltd. - Class A	17,700	109,269	0.7
ROAD & RAIL			
Daqin Railway Co., Ltd. - Class A	57,700	55,758	0.3
		557,053	3.3
INFORMATION TECHNOLOGY			
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
BOE Technology Group Co., Ltd. - Class A	122,400	61,818	0.3
Luxshare Precision Industry Co., Ltd. - Class A	22,400	97,676	0.6
		159,494	0.9
IT SERVICES			
Vnet Group, Inc. (ADR)	15,868	79,499	0.5
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
LONGi Green Energy Technology Co., Ltd. - Class A	15,120	97,650	0.6
		336,643	2.0
MATERIALS			
CHEMICALS			
Hubei Xingfa Chemicals Group Co., Ltd. - Class A	12,000	51,836	0.4
Shanghai Putailai New Energy Technology Co., Ltd. - Class A	18,600	145,630	0.8
Suzhou TA&A Ultra Clean Technology Co., Ltd. - Class A	9,200	79,041	0.4
		276,507	1.6
METALS & MINING			
Ganfeng Lithium Co., Ltd. - Class A	10,000	114,270	0.6
Zijin Mining Group Co., Ltd. - Class A	63,500	88,058	0.6
		202,328	1.2
		478,835	2.8

	Rate	Date		Shares/Principal (-)/(000)	Value (USD)	Net Assets %
UTILITIES						
GAS UTILITIES						
Kunlun Energy Co., Ltd.				172,000	$ 132,297	0.8%
INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS						
China Datang Corp. Renewable Power Co., Ltd. - Class H				233,000	66,608	0.4
China Longyuan Power Group Corp. Ltd. - Class H				39,000	47,596	0.2
China Yangtze Power Co., Ltd. - Class A				21,200	63,464	0.4
					177,668	1.0
					309,965	1.8
					7,334,121	43.5
QUASI-SOVEREIGNS						
QUASI-SOVEREIGN BONDS						
CHINA						
China Development Bank, Series 1805	4.88%	02/09/2028	CNY	2,000	306,036	1.8
China Development Bank, Series 1811	3.76%	08/14/2023		2,000	282,420	1.6
China Development Bank, Series 1904	3.68%	02/26/2026		2,000	287,898	1.6
China Development Bank, Series 1905	3.48%	01/08/2029		2,000	287,692	1.6
China Development Bank, Series 1910	3.65%	05/21/2029		2,000	290,660	1.8
China Development Bank, Series 2010	3.09%	06/18/2030		1,500	210,480	1.2
China Development Bank, Series 2012	3.34%	07/14/2025		3,000	427,006	2.6
Chinalco Capital Holdings Ltd.(a)	4.10%	03/11/2171	USD	200	192,000	1.2
CNRC Capitale Ltd.(a)	8.89%	12/02/2170		200	200,000	1.2
Export-Import Bank of China (The), Series 2005	2.93%	03/02/2025	CNY	3,000	422,892	2.6
King Power Capital Ltd.	5.63%	11/03/2024	USD	200	200,726	1.2
Sinopec Group Overseas Development 2018 Ltd.	3.10%	01/08/2051		200	131,750	0.8
State Grid Europe Development 2014 PLC	3.13%	04/07/2025		200	191,410	1.2
					3,430,970	20.4
CORPORATE BONDS						
AAC Technologies Holdings, Inc.	2.63%	06/02/2026		200	148,000	0.8
BOC Aviation Ltd., Series G	2.63%	01/17/2025		200	186,632	1.2
Central China Real Estate Ltd.	7.90%	11/07/2023		200	31,000	0.2
China Cinda Asset Management Co., Ltd.(a)	4.40%	11/03/2171		200	177,000	1.0
China Development Bank Financial Leasing Co., Ltd.	2.88%	09/28/2030		200	183,538	1.0
CITIC Ltd.	2.88%	02/17/2027		200	183,106	1.0
Country Garden Holdings Co., Ltd.	6.50%	04/08/2024		200	112,038	0.6
ENN Clean Energy International Investment Ltd	3.38%	05/12/2026		200	172,250	1.0
Geely Finance Hong Kong Ltd.	3.00%	03/05/2025		200	183,852	1.2
Huarong Finance 2019 Co., Ltd.	3.75%	05/29/2024		200	185,000	1.2
ICBCIL Finance Co., Ltd.	1.63%	11/02/2024		200	185,508	1.2
Meituan	2.13%	10/28/2025		200	174,500	1.0
Shimao Group Holdings Ltd.(b)	3.98%	09/16/2023		200	24,000	0.2
Sunac China Holdings Ltd.(b)	5.95%	04/26/2024		200	23,000	0.2
Tencent Holdings Ltd.	3.98%	04/11/2029		200	183,850	1.0
Times China Holdings Ltd.	6.75%	07/08/2025		200	17,000	0.2
Zhenro Properties Group Ltd.(b)	8.00%	03/06/2023		200	5,974	0.0
Zhongsheng Group Holdings Ltd.	3.00%	01/13/2026		200	175,600	1.0
					2,351,848	14.0
TREASURY BONDS						
China Government Bond, Series INBK	2.28%	03/17/2024	CNY	3,000	420,044	2.5
China Government Bond, Series INBK	2.76%	05/15/2032		3,000	414,022	2.4
China Government Bond, Series INBK	2.85%	06/04/2027		3,000	422,692	2.6
China Government Bond, Series INBK	3.02%	05/27/2031		2,000	282,868	1.6
China Government Bond, Series INBK	3.39%	03/16/2050		4,000	561,982	3.4
					2,101,608	12.5
					15,218,547	90.4
OTHER TRANSFERABLE SECURITIES						
COMMON STOCKS						
ENERGY						
OIL, GAS & CONSUMABLE FUELS						
PetroChina Co., Ltd. - Class H				310,000	140,681	0.8
Total Investments						
(cost $19,421,600)					$ 15,359,228	91.2%
Time Deposits						
Citibank, New York(c)	3.18 %	–			1,362,118	8.1
HSBC, Hong Kong(c)	2.65 %	–			780	0.0
Total Time Deposits					1,362,898	8.1
Other assets less liabilities					120,648	0.7
Net Assets					$ 16,842,774	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
Bloomberg Commodity Index Futures	12/21/2022	5	$ 58,420	$ 58,025	$ (395)
MSCI China A 50 Connect Index Futures	12/16/2022	5	266,380	267,950	1,570
U.S. 10 Yr Ultra Futures	03/22/2023	1	119,078	119,656	578
U.S. Long Bond (CBT) Futures	03/22/2023	1	127,477	127,000	(477)
Short					
U.S. T-Note 2 Yr (CBT) Futures	03/31/2023	3	614,437	616,078	(1,641)
					$ (365)
				Appreciation	$ 2,148
				Depreciation	$ (2,513)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)	In Exchange For (000)	Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.	CNH 6,082	USD 862	12/15/2022	$ 2,837

CENTRALLY CLEARED INTEREST RATE SWAPS

			Rate Type		
Clearing Broker/(Exchange)	Notional Amount (000)	Termination Date	Payments Made By the Fund	Payments Received By the Fund	Unrealized Appreciation/ (Depreciation)
Citigroup Global Markets, Inc./(LCH Group)	CNY 1,860	02/10/2027	2.295%	China 7-Day Reverse Repo Rate	$ 4,797

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/ Received	Notional Amount (000)	Maturity Date	Unrealized Appreciation/ (Depreciation)
Receive Total Return on Reference Obligation					
UBS AG					
UBSABAXJ	10,790	OBFR Plus 0.60%	USD 898	11/15/2023	$ (12,365)
Total for Swaps					$ (7,568)

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Defaulted.

(c) Overnight deposit.

Currency Abbreviations:

CNH – Chinese Yuan Renminbi (Offshore)
CNY – Chinese Yuan Renminbi
USD – United States Dollar

Glossary:

ADR – American Depositary Receipt
CBT – Chicago Board of Trade
LCH – London Clearing House
OBFR – Overnight Bank Funding

See notes to financial statements.

	Shares	Value (EUR)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
IT SERVICES			
Adyen NV	66	€ 99,915	4.3%
Capgemini SE	272	47,258	2.0
Worldline SA/France	1,558	70,925	3.1
		218,098	9.4
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
ASML Holding NV	180	105,606	4.6
SOFTWARE			
SAP SE	1,170	124,754	5.4
		448,458	19.4
HEALTH CARE			
BIOTECHNOLOGY			
Genmab A/S	330	146,954	6.3
LIFE SCIENCES TOOLS & SERVICES			
Eurofins Scientific SE	1,183	78,915	3.4
Lonza Group AG	219	110,719	4.8
		189,634	8.2
PHARMACEUTICALS			
Novo Nordisk A/S - Class B	762	91,855	4.0
		428,443	18.5
INDUSTRIALS			
AIR FREIGHT & LOGISTICS			
InPost SA	7,899	56,195	2.4
MACHINERY			
Alstom SA	3,765	94,997	4.1
KION Group AG	2,707	74,414	3.2
		169,411	7.3
PROFESSIONAL SERVICES			
Teleperformance	282	61,864	2.7
TRADING COMPANIES & DISTRIBUTORS			
Ashtead Group PLC	1,891	110,914	4.8
		398,384	17.2
CONSUMER STAPLES			
BEVERAGES			
Pernod Ricard SA	556	105,999	4.6
FOOD PRODUCTS			
Kerry Group PLC - Class A	1,148	104,868	4.5
Nestle SA (REG)	1,061	121,357	5.2
		226,225	9.7
		332,224	14.3
FINANCIALS			
CAPITAL MARKETS			
London Stock Exchange Group PLC	1,056	101,617	4.4
Partners Group Holding AG	84	80,430	3.4
St. James's Place PLC	3,588	48,462	2.1
		230,509	9.9
CONSUMER DISCRETIONARY			
HOTELS, RESTAURANTS & LEISURE			
Compass Group PLC	4,957	108,600	4.7
TEXTILES, APPAREL & LUXURY GOODS			
LVMH Moet Hennessy Louis Vuitton SE	162	120,812	5.2
		229,412	9.9
MATERIALS			
CHEMICALS			
Sika AG	356	87,430	3.8
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
Cellnex Telecom SA	2,331	77,032	3.3

	Rate	Date	Value (EUR)	Net Assets %
Total Investments				
(cost €2,224,664)			€ 2,231,892	96.3%
Time Deposits				
BNP Paribas, Paris(a)	0.65 %	–	221	0.0
Credit Suisse, Zurich(a)	(0.08)%	–	201	0.0
HSBC, Paris(a)	0.73 %	–	109,706	4.8
SMBC, London(a)	1.92 %	–	334	0.0
Total Time Deposits			110,462	4.8
Other assets less liabilities			(25,906)	(1.1)
Net Assets			€ 2,316,448	100.0%

(a) Overnight deposit.

Glossary:
REG – Registered Shares

See notes to financial statements.

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
CORPORATES - INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
Banco Santander SA	2.75%	09/12/2023	GBP	100	$ 118,310	0.6%
Bank of America Corp.	3.00%	12/20/2023	USD	116	114,862	0.6
BPCE SA	4.00%	09/12/2023		250	245,728	1.2
Canadian Imperial Bank of Commerce	3.50%	09/13/2023		56	54,428	0.2
Citigroup, Inc.	3.50%	05/15/2023		56	55,592	0.4
Credit Suisse AG/London	1.13%	12/15/2025	GBP	212	214,894	1.2
Deutsche Bank AG/New York NY	1.45%	04/01/2025	USD	156	142,870	0.8
Deutsche Pfandbriefbank AG	0.25%	10/27/2025	EUR	200	181,810	1.0
DNB Bank ASA	0.60%	09/25/2023		100	102,314	0.6
Goldman Sachs Group, Inc. (The)	1.63%	07/27/2026		50	48,972	0.2
HSBC Holdings PLC, Series GEN	0.31%	11/13/2026		100	92,964	0.4
Intesa Sanpaolo SpA	2.13%	08/30/2023		146	151,398	0.8
JPMorgan Chase & Co.	0.65%	09/16/2024	USD	296	283,436	1.4
Lloyds Bank PLC	9.63%	04/06/2023	GBP	58	70,846	0.4
Macquarie Group Ltd.	1.34%	01/12/2027	USD	56	47,370	0.2
Mitsubishi UFJ Financial Group, Inc.	0.98%	10/09/2023	EUR	200	204,894	1.0
Morgan Stanley	4.10%	05/22/2023	USD	86	85,644	0.4
NatWest Markets PLC	0.13%	11/12/2025	EUR	140	131,045	0.6
PNC Financial Services Group, Inc. (The)	2.20%	11/01/2024	USD	246	234,448	1.2
Royal Bank of Canada, Series G	2.25%	11/01/2024		246	234,262	1.2
Santander UK Group Holdings PLC	1.09%	03/15/2025		216	199,148	1.0
State Street Corp.	2.35%	11/01/2025		246	231,994	1.2
State Street Corp.	3.10%	05/15/2023		56	55,568	0.3
Sumitomo Mitsui Financial Group, Inc.	3.78%	03/09/2026		60	57,448	0.4
Toronto-Dominion Bank (The), Series G	3.50%	07/19/2023		56	54,492	0.2
Wells Fargo & Co.	1.65%	06/02/2024		296	289,684	1.6
Western Union Co. (The)	1.35%	03/15/2026		54	46,224	0.2
Westpac Banking Corp.	2.85%	05/13/2026		50	45,884	0.2
					3,796,529	19.5
BROKERAGE						
SURA Asset Management SA	4.88%	04/17/2024		100	98,050	0.5
FINANCE						
Air Lease Corp.	3.88%	07/03/2023		126	124,459	0.6
Ares Capital Corp.	4.20%	06/10/2024		96	92,166	0.4
Owl Rock Capital Corp.	3.75%	07/22/2025		66	61,186	0.4
Synchrony Financial	3.70%	08/04/2026		50	45,628	0.2
					323,439	1.6
INSURANCE						
Aon Global Ltd.	3.88%	12/15/2025		66	62,691	0.3
Athene Global Funding	1.13%	09/02/2025	EUR	170	162,138	0.8
Metropolitan Life Global Funding I	2.38%	01/11/2023		100	104,140	0.6
					328,969	1.7
REITs						
Boston Properties LP	3.13%	09/01/2023	USD	58	56,018	0.3
Heimstaden Bostad AB	1.13%	01/21/2026	EUR	104	91,668	0.4
Omega Healthcare Investors, Inc.	4.38%	08/01/2023	USD	58	56,338	0.4
Vonovia SE	1.38%	01/28/2026	EUR	200	190,625	1.0
Welltower, Inc.	4.25%	04/01/2026	USD	48	46,800	0.2
					441,449	2.3
					4,988,436	25.6
INDUSTRIAL						
BASIC						
Glencore Funding LLC	1.63%	09/01/2025		258	232,618	1.2
Nucor Corp.	2.00%	06/01/2025		180	167,858	0.9
					400,476	2.1
CAPITAL GOODS						
CNH Industrial Capital LLC	1.95%	07/02/2023		60	57,820	0.3
Emerson Electric Co.	3.15%	06/01/2025		126	120,988	0.6
John Deere Capital Corp.	0.40%	10/10/2023		76	72,252	0.4
Siemens Financieringsmaatschappij NV	1.00%	02/20/2025	GBP	100	112,268	0.6
Sunny Optical Technology Group Co., Ltd.	3.75%	01/23/2023	USD	200	199,038	1.0
					562,366	2.9

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
COMMUNICATIONS - MEDIA						
Comcast Corp.	0.00%	09/14/2026	EUR	188	$ 173,567	0.9%
COMMUNICATIONS - TELECOMMUNICATIONS						
Bell Telephone Co of Canada or Bell Canada (The), Series US-3	0.75%	03/17/2024	USD	250	236,735	1.2
NTT Finance Corp.	0.08%	12/13/2025	EUR	116	109,578	0.6
Verizon Communications, Inc.	0.75%	03/22/2024	USD	50	47,538	0.2
Vodafone Group PLC	1.75%	08/25/2023	EUR	100	103,434	0.6
					497,285	2.6
CONSUMER CYCLICAL - AUTOMOTIVE						
Continental AG	0.00%	09/12/2023		52	51,902	0.2
General Motors Financial Co., Inc.	2.20%	04/01/2024		146	147,892	0.8
Harley-Davidson Financial Services, Inc.	3.35%	06/08/2025	USD	186	174,466	0.8
Harley-Davidson Financial Services, Inc.	3.88%	05/19/2023	EUR	166	173,512	0.8
Hyundai Capital America	4.13%	06/08/2023	USD	102	101,204	0.6
RCI Banque SA	1.75%	04/10/2026	EUR	70	67,553	0.4
Volkswagen Bank GmbH	1.88%	01/31/2024		100	102,208	0.6
					818,737	4.2
CONSUMER CYCLICAL - OTHER						
Marriott International, Inc./MD, Series R	3.13%	06/15/2026	USD	50	46,817	0.2
CONSUMER CYCLICAL - RETAILERS						
O'Reilly Automotive, Inc.	3.55%	03/15/2026		86	82,141	0.4
CONSUMER NON-CYCLICAL						
Asahi Group Holdings Ltd.	0.01%	04/19/2024	EUR	200	199,220	1.0
Becton Dickinson and Co.	0.03%	08/13/2025		146	138,260	0.6
GlaxoSmithKline Capital PLC	0.00%	09/23/2023		254	258,194	1.4
PepsiCo, Inc.	2.85%	02/24/2026	USD	120	115,234	0.6
Utah Acquisition Sub, Inc.	3.95%	06/15/2026		66	60,945	0.2
Zimmer Biomet Holdings, Inc.	3.05%	01/15/2026		70	66,314	0.4
Zoetis, Inc.	4.50%	11/13/2025		180	178,982	1.0
					1,017,149	5.2
ENERGY						
BP Capital Markets America, Inc.	3.02%	01/16/2027		74	69,540	0.4
Canadian Natural Resources Ltd.	2.95%	01/15/2023		58	57,833	0.2
Energy Transfer LP	3.60%	02/01/2023		66	65,806	0.4
Energy Transfer LP	4.05%	03/15/2025		236	228,330	1.2
ONEOK Partners LP	5.00%	09/15/2023		100	99,892	0.5
Sabine Pass Liquefaction LLC	5.00%	03/15/2027		212	208,388	1.0
					729,789	3.7
TECHNOLOGY						
Apple, Inc.	1.63%	11/10/2026	EUR	104	103,600	0.6
Fidelity National Information Services, Inc.	0.60%	03/01/2024	USD	100	94,604	0.4
Honeywell International, Inc.	1.30%	02/22/2023	EUR	100	103,920	0.6
					302,124	1.6
TRANSPORTATION - RAILROADS						
Canadian National Railway Co.	2.75%	03/01/2026	USD	60	56,714	0.3
Union Pacific Corp.	2.75%	03/01/2026		176	166,900	0.8
					223,614	1.1
TRANSPORTATION - SERVICES						
Element Fleet Management Corp.	1.60%	04/06/2024		70	66,141	0.4
Triton Container International Ltd.	2.05%	04/15/2026		56	47,742	0.2
					113,883	0.6
					4,967,948	25.5
UTILITY						
ELECTRIC						
Constellation Energy Generation LLC	3.25%	06/01/2025		76	72,026	0.4
E.on Se	0.13%	01/18/2026	EUR	210	199,844	1.0
Eversource Energy, Series N	3.80%	12/01/2023	USD	86	84,030	0.4
Jersey Central Power & Light Co.	4.30%	01/15/2026		60	58,072	0.3
Naturgy Finance BV	1.25%	01/15/2026	EUR	200	193,786	1.0
PPL Capital Funding, Inc.	3.10%	05/15/2026	USD	66	60,772	0.4
WEC Energy Group, Inc.	0.80%	03/15/2024		206	194,026	1.0
Xcel Energy, Inc.	3.30%	06/01/2025		90	86,572	0.4
					949,128	4.9
					10,905,512	56.0

	Shares	Value (USD)	Net Assets %
COMMON STOCKS			
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
Orange SA	274	$ 2,774	0.0%
Spark New Zealand Ltd.	10,456	34,084	0.2
Telefonica SA	2,326	8,679	0.0
		45,537	0.2
ENTERTAINMENT			
Electronic Arts, Inc.	126	16,479	0.1
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class A	434	43,729	0.2
Alphabet, Inc. - Class C	182	18,362	0.1
		62,091	0.3
MEDIA			
Dentsu Group, Inc.	100	3,238	0.0
Omnicom Group, Inc.	84	6,700	0.1
		9,938	0.1
WIRELESS TELECOMMUNICATION SERVICES			
SoftBank Corp.	2,300	25,023	0.1
		159,068	0.8
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Aisin Corp.	100	2,756	0.0
Lear Corp.	160	23,078	0.2
		25,834	0.2
AUTOMOBILES			
Tesla, Inc.	314	61,136	0.3
HOTELS, RESTAURANTS & LEISURE			
Booking Holdings, Inc.	16	33,270	0.2
Marriott International, Inc. - Class A	60	9,756	0.0
MGM Resorts International	544	20,052	0.2
Sodexo SA	46	4,406	0.0
		67,484	0.4
HOUSEHOLD DURABLES			
Persimmon PLC	332	5,143	0.0
PulteGroup, Inc.	296	13,210	0.1
		18,353	0.1
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	446	42,960	0.2
SPECIALTY RETAIL			
Ulta Beauty, Inc.	56	25,566	0.1
TEXTILES, APPAREL & LUXURY GOODS			
Pandora A/S	62	4,720	0.0
		246,053	1.3
CONSUMER STAPLES			
BEVERAGES			
Heineken Holding NV	60	4,542	0.0
Kirin Holdings Co., Ltd.	600	9,472	0.1
		14,014	0.1
FOOD & STAPLES RETAILING			
George Weston Ltd.	16	1,878	0.0
Kroger Co. (The)	670	32,958	0.1
		34,836	0.1
FOOD PRODUCTS			
Archer-Daniels-Midland Co.	390	38,025	0.2
Bunge Ltd.	326	34,178	0.2
Nestle SA	102	12,140	0.0
		84,343	0.4
HOUSEHOLD PRODUCTS			
Colgate-Palmolive Co.	232	17,975	0.1
TOBACCO			
Imperial Brands PLC	1,360	34,955	0.2
		186,123	0.9
ENERGY			
ENERGY EQUIPMENT & SERVICES			
Shell PLC	300	8,750	0.1

	Shares	Value (USD)	Net Assets %
OIL, GAS & CONSUMABLE FUELS			
Cabot Oil & Gas Corp.	204	$ 5,666	0.0%
Cenovus Energy, Inc.	692	13,762	0.0
ConocoPhillips	348	42,982	0.2
Devon Energy Corp.	184	12,540	0.0
Eni SpA	2,750	41,002	0.2
EOG Resources, Inc.	266	37,612	0.2
Equinor ASA	934	35,969	0.2
Exxon Mobil Corp.	42	4,676	0.0
Inpex Corp.	300	3,306	0.0
Marathon Petroleum Corp.	320	38,858	0.2
Repsol SA	1,510	23,314	0.2
Suncor Energy, Inc.	524	17,196	0.2
Texas Pacific Land Corp.	8	20,740	0.2
Valero Energy Corp.	284	37,948	0.2
Woodside Energy Group Ltd.	646	16,314	0.0
		351,885	1.8
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Enphase Energy, Inc.	130	41,677	0.2
		402,312	2.1
FINANCIALS			
BANKS			
CaixaBank SA	436	1,620	0.0
Citizens Financial Group, Inc.	454	19,198	0.0
Commerzbank AG	3,976	33,304	0.2
Fifth Third Bancorp	146	5,308	0.0
KeyCorp	1,102	20,728	0.2
NatWest Group PLC	8,480	26,969	0.2
Nordea Bank Abp	1,308	13,736	0.0
Resona Holdings, Inc.	600	2,888	0.0
Societe Generale SA	1,406	35,388	0.2
		159,139	0.8
CAPITAL MARKETS			
Ameriprise Financial, Inc.	32	10,290	0.0
Carlyle Group, Inc. (The)	720	22,442	0.2
Goldman Sachs Group, Inc. (The)	98	37,458	0.2
		70,190	0.4
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITS)			
Medical Properties Trust, Inc.	2,220	29,113	0.1
INSURANCE			
Aon PLC - Class A	28	8,324	0.0
Aviva PLC	5,854	31,608	0.2
Fidelity National Financial, Inc.	786	31,682	0.2
Japan Post Holdings Co., Ltd.	4,500	35,272	0.2
Japan Post Insurance Co., Ltd.	2,000	33,262	0.2
Legal & General Group PLC	3,912	12,000	0.0
Lincoln National Corp.	316	12,304	0.0
Medibank Pvt Ltd.	13,368	26,670	0.2
MetLife, Inc.	236	18,100	0.1
NN Group NV	608	25,984	0.2
Principal Financial Group, Inc.	194	17,398	0.0
Prudential Financial, Inc.	320	34,570	0.2
		287,174	1.5
MORTGAGE REAL ESTATE INVESTMENT TRUSTS (REITS)			
Annaly Capital Management, Inc.	1,764	38,226	0.2
		583,842	3.0
HEALTH CARE			
BIOTECHNOLOGY			
AbbVie, Inc.	244	39,328	0.2
Alnylam Pharmaceuticals, Inc.	10	2,206	0.0
Amgen, Inc.	128	36,372	0.2
Genmab A/S	4	1,854	0.0
Moderna, Inc.	246	43,098	0.2
		122,858	0.6
HEALTH CARE EQUIPMENT & SUPPLIES			
Coloplast A/S - Class B	48	5,556	0.0
Hologic, Inc.	364	27,646	0.2
		33,202	0.2

	Shares	Value (USD)	Net Assets %
HEALTH CARE PROVIDERS & SERVICES			
AmerisourceBergen Corp. - Class A	226	$ 38,406	0.2%
Anthem, Inc.	28	14,388	0.0
Cardinal Health, Inc.	450	36,076	0.2
Centene Corp.	442	38,389	0.2
CVS Health Corp.	220	22,414	0.2
Humana, Inc.	70	37,944	0.2
Molina Healthcare, Inc.	90	29,972	0.2
UnitedHealth Group, Inc.	18	9,860	0.0
		227,449	1.2
LIFE SCIENCES TOOLS & SERVICES			
Mettler-Toledo International, Inc.	28	41,148	0.2
Sartorius Stedim Biotech	4	1,365	0.0
		42,513	0.2
PHARMACEUTICALS			
Bayer AG	576	33,370	0.2
Eli Lilly & Co.	154	56,776	0.4
Johnson & Johnson	34	5,874	0.0
Merck & Co., Inc.	114	12,444	0.0
Novo Nordisk A/S - Class B	408	51,178	0.2
Pfizer, Inc.	1,026	51,434	0.3
Roche Holding AG	30	12,052	0.0
Roche Holding AG	114	36,908	0.2
Takeda Pharmaceutical Co., Ltd.	1,200	35,284	0.2
		295,320	1.5
		721,342	3.7
INDUSTRIALS			
AEROSPACE & DEFENSE			
BAE Systems PLC	3,334	33,020	0.2
Dassault Aviation SA	10	1,430	0.0
Huntington Ingalls Industries, Inc.	138	31,778	0.1
		66,228	0.3
BUILDING PRODUCTS			
Owens Corning	364	32,249	0.2
MACHINERY			
Caterpillar, Inc.	10	2,127	0.0
Cummins, Inc.	94	23,358	0.1
Snap-on, Inc.	144	34,406	0.2
		59,891	0.3
MARINE			
AP Moller - Maersk A/S - Class A	14	29,722	0.2
AP Moller - Maersk A/S - Class B	2	2,168	0.0
SITC International Holdings Co., Ltd.	5,000	11,092	0.0
ZIM Integrated Shipping Services Ltd.	1,136	23,858	0.1
		66,840	0.3
PROFESSIONAL SERVICES			
Booz Allen Hamilton Holding Corp.	100	10,640	0.0
Thomson Reuters Corp.	108	12,717	0.1
		23,357	0.1
ROAD & RAIL			
Knight-Swift Transportation Holdings, Inc.	286	15,798	0.1
		264,363	1.3
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Juniper Networks, Inc.	940	31,246	0.2
IT SERVICES			
Automatic Data Processing, Inc.	88	23,244	0.2
FleetCor Technologies, Inc.	20	3,728	0.0
Gartner, Inc.	54	18,570	0.0
International Business Machines Corp.	274	40,798	0.2
Mastercard, Inc. - Class A	164	58,094	0.4
		144,434	0.8
MEDIA			
Trade Desk, Inc. (The) - Class A	226	11,731	0.1
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
KLA Corp.	82	31,845	0.2
Micron Technology, Inc.	468	26,980	0.1
QUALCOMM, Inc.	38	4,680	0.0
		63,505	0.3

	Shares	Value (USD)	Net Assets %
SOFTWARE			
Autodesk, Inc.	166	$ 33,322	0.2%
Bentley Systems, Inc. - Class B	406	16,042	0.0
Cadence Design Systems, Inc.	212	36,472	0.2
Crowdstrike Holdings, Inc. - Class A	70	8,236	0.0
Dropbox, Inc. - Class A	1,492	35,152	0.2
Fair Isaac Corp.	22	13,634	0.0
Fortinet, Inc.	566	30,088	0.2
Microsoft Corp.	428	108,944	0.5
NortonLifeLock, Inc.	1,322	30,330	0.2
Palo Alto Networks, Inc.	184	31,262	0.2
Sage Group PLC (The)	1,066	10,340	0.0
ServiceNow, Inc.	100	41,214	0.2
Synopsys, Inc.	62	21,051	0.2
		416,087	2.1
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	1,058	156,616	0.7
NetApp, Inc.	482	32,588	0.2
Ricoh Co., Ltd.	4,100	32,568	0.2
		221,772	1.1
		888,775	4.6
MATERIALS			
CHEMICALS			
Mitsubishi Chemical Holdings Corp.	1,700	9,078	0.0
OCI NV	744	31,496	0.2
Sumitomo Chemical Co., Ltd.	8,900	32,448	0.2
		73,022	0.4
CONTAINERS & PACKAGING			
Packaging Corp. of America	72	9,784	0.1
METALS & MINING			
Anglo American PLC	608	25,278	0.1
BHP Billiton Ltd.	596	18,478	0.0
Fortescue Metals Group Ltd.	2,838	37,773	0.2
Glencore PLC	1,128	7,690	0.0
Nippon Steel Corp.	2,200	35,246	0.2
Rio Tinto Ltd.	364	27,100	0.2
Teck Resources Ltd. - Class B	934	34,584	0.2
		186,149	0.9
		268,955	1.4
REAL ESTATE			
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITS)			
Extra Space Storage, Inc.	156	24,907	0.2
Iron Mountain, Inc.	634	34,390	0.2
Land Securities Group PLC	1,566	11,678	0.0
Simon Property Group, Inc.	68	8,122	0.0
Stockland	11,968	31,244	0.2
Vornado Realty Trust	46	1,164	0.0
Weyerhaeuser Co.	970	31,728	0.2
		143,233	0.8
REAL ESTATE MANAGEMENT & DEVELOPMENT			
Nomura Real Estate Holdings, Inc.	1,000	24,222	0.1
		167,455	0.9
UTILITIES			
ELECTRIC UTILITIES			
Endesa SA	832	15,396	0.0
NRG Energy, Inc.	722	30,649	0.2
		46,045	0.2
GAS UTILITIES			
AltaGas Ltd.	1,608	26,964	0.2
Gas Natural SDG SA	578	16,222	0.0
UGI Corp.	910	35,172	0.2
		78,358	0.4
INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS			
RWE AG	824	36,229	0.2

	Rate	Date	Shares/Principal (-)/(000)	Value (USD)	Net Assets %
MULTI-UTILITIES					
CenterPoint Energy, Inc.			1,172	$ 36,462	0.2%
E.ON SE			634	6,068	0.0
Sempra Energy			230	38,058	0.2
				80,588	0.4
				241,220	1.2
				4,129,508	21.2
INVESTMENT COMPANIES					
FUNDS AND INVESTMENT TRUSTS					
AB FCP I - Global High Yield Portfolio - Class SA			29,738	1,893,690	9.7
OPTIONS PURCHASED - PUTS					
OPTIONS ON INDICES					
FTSE 100 Index					
Expiration: May 2023, Exercise Price: USD 6,400.00(a)			20	1,739	0.0
FTSE 100 Index					
Expiration: May 2023, Exercise Price: USD 6,400.00(a)			20	1,739	0.0
Nikkei 225 Index					
Expiration: May 2023, Exercise Price: USD 23,250.00(a)			1,000	2,577	0.0
Nikkei 225 Index					
Expiration: May 2023, Exercise Price: USD 23,250.00(a)			1,000	2,578	0.0
S&P 500 Index					
Expiration: May 2023, Exercise Price: USD 3,350.00(a)			650	34,436	0.2
S&P 500 Index					
Expiration: May 2023, Exercise Price: USD 3,350.00(a)			650	34,436	0.2
SPDR S&P 500 ETF Trust					
Expiration: May 2023, Exercise Price: USD 3,250.00(a)			80	4,704	0.1
SPDR S&P 500 ETF Trust					
Expiration: May 2023, Exercise Price: USD 3,250.00(a)			80	4,704	0.0
				86,913	0.5
				17,015,623	87.4
OTHER TRANSFERABLE SECURITIES					
CORPORATES - INVESTMENT GRADE					
FINANCIAL INSTITUTIONS					
INSURANCE					
Liberty Mutual Group, Inc.	4.25%	06/15/2023	USD 274	271,465	1.4
INDUSTRIAL					
BASIC					
Glencore Funding LLC	4.13%	05/30/2023	56	55,549	0.3
TECHNOLOGY					
Microchip Technology, Inc.	0.97%	02/15/2024	116	108,909	0.6
				164,458	0.9
				435,923	2.3
COMMON STOCKS					
ENERGY					
OIL, GAS & CONSUMABLE FUELS					
Keyera Corp. (b)			198	4,613	0.0
				440,536	2.3
Total Investments					
(cost $18,690,641)				$ 17,456,159	89.7%
Time Deposits					
ANZ, London(c)	3.18 %	–		617,451	3.2
BBH, Grand Cayman(c)	0.65 %	–		353	0.0
BBH, Grand Cayman(c)	3.80 %	–		1,763	0.0
BNP Paribas, Paris(c)	0.78 %	–		850	0.0
BNP Paribas, Paris(c)	1.57 %	–		600	0.0
BNP Paribas, Paris(c)	2.65 %	–		392	0.0
Credit Suisse, Zurich(c)	(0.08)%	–		687	0.0
HSBC, Singapore(c)	2.57 %	–		90	0.0
Nordea, Oslo(c)	1.28 %	–		2,631	0.0
Scotiabank, Toronto(c)	2.60 %	–		92	0.0
SEB, Stockholm(c)	3.18 %	–		1,935,383	10.0
SMBC, London(c)	(0.28)%	–		2,438	0.0
Total Time Deposits				2,562,730	13.2
Other assets less liabilities				(558,016)	(2.9)
Net Assets				$ 19,460,873	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
10 Yr Mini Japan Government Bond Futures	12/12/2022	1	$ 107,358	$ 107,749	$ 391
Euro STOXX 50 Index Futures	12/16/2022	1	40,906	41,824	918
Euro-Bund Futures	12/08/2022	2	290,109	293,199	3,091
S&P 500 E-Mini Futures	12/16/2022	1	200,563	204,063	3,500
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	9	1,018,305	1,021,500	3,195
					$ 11,095

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	USD	47	TWD	1,463	12/21/2022	$ 875
Bank of America, NA	USD	25	CLP	23,245	01/19/2023	1,386
Bank of America, NA	PHP	1,430	USD	25	01/26/2023	(450)
Bank of America, NA	KRW	41,670	USD	29	01/30/2023	(2,828)
Bank of America, NA	USD	72	CNH	513	02/16/2023	1,280
Barclays Bank PLC	MYR	386	USD	86	12/15/2022	(865)
Barclays Bank PLC	USD	27	MYR	118	12/15/2022	3
Barclays Bank PLC	USD	36	MYR	158	12/15/2022	(51)
Barclays Bank PLC	INR	5,928	USD	72	12/21/2022	(403)
Barclays Bank PLC	TWD	708	USD	22	12/21/2022	(1,204)
Barclays Bank PLC	IDR	1,340,983	USD	85	01/26/2023	(528)
Barclays Bank PLC	PHP	1,670	USD	28	01/26/2023	(1,190)
Barclays Bank PLC	USD	29	IDR	459,291	01/26/2023	87
Barclays Bank PLC	USD	21	IDR	323,772	01/26/2023	(156)
Barclays Bank PLC	USD	23	KRW	31,977	01/30/2023	1,924
BNP Paribas SA	USD	37	COP	180,799	01/19/2023	22
BNP Paribas SA	USD	36	IDR	557,920	01/26/2023	(159)
Brown Brothers Harriman & Co.	DKK	651	USD	85	12/01/2022	(5,681)
Brown Brothers Harriman & Co.	NOK	355	USD	33	12/01/2022	(2,795)
Brown Brothers Harriman & Co.	SEK	134	USD	12	12/01/2022	(897)
Brown Brothers Harriman & Co.	JPY	38,476	USD	264	12/02/2022	(14,199)
Brown Brothers Harriman & Co.	CHF	72	USD	73	12/07/2022	(3,510)
Brown Brothers Harriman & Co.	USD	10	CHF	10	12/07/2022	543
Brown Brothers Harriman & Co.	EUR	12	USD	13	12/08/2022	13
Brown Brothers Harriman & Co.	EUR	530	USD	530	12/08/2022	(21,948)
Brown Brothers Harriman & Co.	USD	222	EUR	215	12/08/2022	2,040
Brown Brothers Harriman & Co.	USD	48	ZAR	830	12/15/2022	138
Brown Brothers Harriman & Co.	ZAR	830	USD	46	12/15/2022	(2,280)
Brown Brothers Harriman & Co.	AUD	111	USD	74	12/21/2022	(1,227)
Brown Brothers Harriman & Co.	CAD	114	USD	85	12/21/2022	(3)
Brown Brothers Harriman & Co.	CHF	58	USD	61	12/21/2022	372
Brown Brothers Harriman & Co.	EUR	41	USD	43	12/21/2022	(197)
Brown Brothers Harriman & Co.	GBP	68	USD	80	12/21/2022	(1,893)
Brown Brothers Harriman & Co.	JPY	10,838	USD	77	12/21/2022	(1,565)
Brown Brothers Harriman & Co.	NOK	21	USD	2	12/21/2022	(34)
Brown Brothers Harriman & Co.	NZD	32	USD	19	12/21/2022	(594)
Brown Brothers Harriman & Co.	SEK	685	USD	66	12/21/2022	331
Brown Brothers Harriman & Co.	USD	74	AUD	111	12/21/2022	793
Brown Brothers Harriman & Co.	USD	85	CAD	114	12/21/2022	(916)
Brown Brothers Harriman & Co.	USD	60	CHF	58	12/21/2022	620
Brown Brothers Harriman & Co.	USD	42	EUR	41	12/21/2022	579
Brown Brothers Harriman & Co.	USD	81	GBP	68	12/21/2022	1,568
Brown Brothers Harriman & Co.	USD	78	JPY	10,838	12/21/2022	916
Brown Brothers Harriman & Co.	USD	2	NOK	21	12/21/2022	84
Brown Brothers Harriman & Co.	USD	20	NZD	32	12/21/2022	494
Brown Brothers Harriman & Co.	USD	44	SEK	473	12/21/2022	800
Brown Brothers Harriman & Co.	USD	20	SEK	212	12/21/2022	(44)
Brown Brothers Harriman & Co.	HKD	79	USD	10	01/12/2023	(35)
Brown Brothers Harriman & Co.	GBP	161	USD	193	01/18/2023	(1,638)
Brown Brothers Harriman & Co.	AUD	247	USD	158	01/19/2023	(10,369)
Brown Brothers Harriman & Co.	CAD	152	USD	111	01/19/2023	(1,667)
Brown Brothers Harriman & Co.	MXN	1,178	USD	60	01/19/2023	(491)
Brown Brothers Harriman & Co.	THB	2,790	USD	76	01/19/2023	(3,360)
Brown Brothers Harriman & Co.	USD	13	AUD	20	01/19/2023	780
Brown Brothers Harriman & Co.	USD	60	MXN	1,178	01/19/2023	247
Brown Brothers Harriman & Co.	USD	78	THB	2,790	01/19/2023	1,994
Brown Brothers Harriman & Co.	EUR	1,343	USD	1,410	01/27/2023	5,681
Brown Brothers Harriman & Co.	NZD	54	USD	33	02/02/2023	(719)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	CNH	2	USD	0*	12/12/2022	$ (6)
Brown Brothers Harriman & Co.+	EUR	8	USD	8	12/12/2022	(321)
Brown Brothers Harriman & Co.+	GBP	7	USD	9	12/12/2022	(441)
Brown Brothers Harriman & Co.+	USD	19	CNH	136	12/12/2022	447
Brown Brothers Harriman & Co.+	USD	0*	CNH	1	12/12/2022	0
Brown Brothers Harriman & Co.+	USD	17	EUR	17	12/12/2022	351
Brown Brothers Harriman & Co.+	USD	17	GBP	15	12/12/2022	593
Citibank, NA	USD	20	PHP	1,196	01/26/2023	1,136
Deutsche Bank AG	TWD	832	USD	27	12/21/2022	(622)
Deutsche Bank AG	USD	29	TWD	935	12/21/2022	1,503
Deutsche Bank AG	USD	12	PEN	45	01/19/2023	17
Deutsche Bank AG	CNH	513	USD	72	02/16/2023	(1,572)
Goldman Sachs Bank USA	USD	73	INR	5,928	12/21/2022	6
Goldman Sachs Bank USA	USD	32	PHP	1,904	01/26/2023	1,427
Goldman Sachs Bank USA	USD	7	KRW	9,692	01/30/2023	287
HSBC Bank USA	PEN	45	USD	12	01/19/2023	8
JPMorgan Chase Bank, NA	TWD	853	USD	27	12/21/2022	(1,223)
Morgan Stanley Capital Services LLC	EUR	785	USD	764	12/08/2022	(53,902)
Morgan Stanley Capital Services LLC	MYR	106	USD	22	12/15/2022	(1,582)
Morgan Stanley Capital Services LLC	USD	48	MYR	216	12/15/2022	926
Morgan Stanley Capital Services LLC	TWD	2	USD	0*	12/21/2022	(3)
Morgan Stanley Capital Services LLC	EUR	1,313	USD	1,324	01/12/2023	(47,445)
Morgan Stanley Capital Services LLC	COP	180,799	USD	36	01/19/2023	(908)
Standard Chartered Bank	TWD	2	USD	0*	12/21/2022	(2)
Standard Chartered Bank	GBP	437	USD	524	01/18/2023	(4,196)
UBS AG	CLP	23,245	USD	26	01/19/2023	(105)
						$ (165,953)
					Appreciation	$ 30,271
					Depreciation	$ (196,224)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Sale Contracts						
Morgan Stanley & Co., LLC/(INTRCONX)	CDX-NAHY Series 35, 5 Year Index	12/20/2025	USD	1,535	$ 48,165	$ (4,550)
Morgan Stanley & Co., LLC/(INTRCONX)	iTraxx-XOVER Series 34, 5 Year Index	12/20/2025	EUR	306	13,418	(4,265)
Buy Contracts						
Morgan Stanley & Co., LLC/(INTRCONX)	CDX-NAHY Series 39, 5 Year Index	12/20/2027	USD	650	(12,148)	(31,292)
Morgan Stanley & Co., LLC/(INTRCONX)	iTraxx-XOVER Series 37, 5 Year Index	06/20/2027	EUR	40	(1,211)	(2,317)
Morgan Stanley & Co., LLC/(INTRCONX)	iTraxx-XOVER Series 38, 5 Year Index	12/20/2027	EUR	180	(3,178)	(11,757)
Total					$ 45,046	$ (54,181)

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	# of Shares or Units	Rate Paid/Received	Notional Amount (000)		Maturity Date	Unrealized Appreciation/ (Depreciation)
Receive Total Return on Reference Obligation						
Bank of America, NA						
MLABWGC1	8,121	OBFR Plus 0.22%	USD	702	12/23/2022	$ 15,245
Pay Total Return on Reference Obligation						
Bank of America, NA						
MSCI Daily TR Gross World USD Index	57	OBFR Plus 0.31%	USD	665	02/28/2023	(31,675)
Total						$ (16,430)
					Appreciation	$ 15,245
					Depreciation	$ (31,675)
Total for Swaps						$ (70,611)

* Contracts amount less than 500.

(a) One contract relates to 1 shares.

(b) Fair valued as determined in accordance with procedures established by and under the general supervision of the Management Company's Board of Managers and the Board of Directors.

(c) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
CLP – Chilean Peso
CNH – Chinese Yuan Renminbi (Offshore)
COP – Colombian Peso
DKK – Danish Krone
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
IDR – Indonesian Rupiah
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
MXN – Mexican Peso
MYR – Malaysian Ringgit
NOK – Norwegian Krone
NZD – New Zealand Dollar
PEN – Peruvian Sol
PHP – Philippine Peso
SEK – Swedish Krona
THB – Thailand Baht
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:

CBT – Chicago Board of Trade
CDX-NAHY – North American High Yield Credit Default Swap Index
ETF – Exchange Traded Fund
FTSE – Financial Times Stock Exchange
INTRCONX – Inter-Continental Exchange
REIT – Real Estate Investment Trust
SPDR – Standard & Poor's Depository Receipt

	Shares	Value (EUR)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
BCE, Inc.	3,942	€ 180,360	0.2%
Comcast Corp. - Class A	11,932	420,096	0.4
Deutsche Telekom AG (REG)	5,850	114,362	0.2
Nippon Telegraph & Telephone Corp.	13,200	351,742	0.3
Verizon Communications, Inc.	8,234	308,401	0.2
		1,374,961	1.3
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class C	5,620	547,904	0.5
		1,922,865	1.8
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Aptiv PLC	4,196	430,124	0.4
HOUSEHOLD DURABLES			
TopBuild Corp.	2,102	311,092	0.3
TEXTILES, APPAREL & LUXURY GOODS			
NIKE, Inc. - Class B	3,833	404,037	0.4
		1,145,253	1.1
CONSUMER STAPLES			
FOOD PRODUCTS			
General Mills, Inc.	8,560	701,680	0.7
Nestle SA	2,110	241,227	0.2
		942,907	0.9
HOUSEHOLD PRODUCTS			
Procter & Gamble Co. (The)	7,797	1,117,625	1.0
PERSONAL PRODUCTS			
Unilever PLC	18,146	871,872	0.8
		2,932,404	2.7
FINANCIALS			
BANKS			
Bank Leumi Le-Israel BM	27,368	241,084	0.2
DBS Group Holdings Ltd.	12,300	308,254	0.2
Erste Group Bank AG	26,468	796,416	0.8
HDFC Bank Ltd. (ADR)	13,068	886,228	0.8
KBC Group NV	2,000	106,464	0.1
Mitsubishi UFJ Financial Group, Inc.	45,900	240,551	0.2
Nordea Bank Abp	17,410	175,824	0.2
Oversea-Chinese Banking Corp., Ltd.	38,500	340,998	0.4
SVB Financial Group	1,646	366,402	0.4
Toronto-Dominion Bank (The)	4,050	259,042	0.2
		3,721,263	3.5
CAPITAL MARKETS			
Cboe Global Markets, Inc.	1,470	179,180	0.2
Cordiant Digital Infrastructure Ltd./Fund	472,596	502,204	0.5
Deutsche Boerse AG	3,846	679,044	0.6
Intercontinental Exchange, Inc.	3,382	351,908	0.4
London Stock Exchange Group PLC	5,954	572,848	0.6
MSCI, Inc. - Class A	2,002	977,010	0.8
Partners Group Holding AG	977	934,516	0.8
Singapore Exchange Ltd.	30,956	199,116	0.2
		4,395,826	4.1
INSURANCE			
Admiral Group PLC	4,784	112,396	0.2
Aflac, Inc.	11,828	817,594	0.8
AIA Group Ltd.	63,400	618,684	0.6
AXA SA	3,766	102,306	0.0
Everest Re Group Ltd.	1,110	360,478	0.4
NN Group NV	5,650	232,040	0.2
Progressive Corp. (The)	3,670	466,068	0.4
Sampo Oyj - Class A	6,542	318,382	0.2
Selective Insurance Group, Inc.	1,970	181,968	0.2
Willis Towers Watson PLC	2,380	563,002	0.5
		3,772,918	3.5
		11,890,007	11.1

	Shares	Value (EUR)	Net Assets %
HEALTH CARE			
BIOTECHNOLOGY			
AbbVie, Inc.	3,616	€ 559,932	0.6%
Abcam PLC	31,480	474,204	0.4
		1,034,136	1.0
HEALTH CARE EQUIPMENT & SUPPLIES			
Alcon, Inc.	8,062	534,196	0.6
Becton Dickinson and Co.	3,408	816,358	0.8
ConvaTec Group PLC	21,252	57,136	0.0
Koninklijke Philips NV	20,022	288,302	0.2
STERIS PLC	4,074	727,181	0.6
		2,423,173	2.2
HEALTH CARE PROVIDERS & SERVICES			
Centene Corp.	3,084	257,904	0.2
CVS Health Corp.	3,554	347,955	0.4
Galenica AG	2,820	208,028	0.2
UnitedHealth Group, Inc.	1,018	535,864	0.5
		1,349,751	1.3
LIFE SCIENCES TOOLS & SERVICES			
Bio-Rad Laboratories, Inc. - Class A	1,360	542,000	0.4
Bruker Corp.	8,218	532,362	0.4
Danaher Corp.	3,834	1,007,092	1.0
Gerresheimer AG	5,588	396,378	0.4
ICON PLC	2,704	559,822	0.6
Thermo Fisher Scientific, Inc.	208	111,980	0.2
West Pharmaceutical Services, Inc.	2,256	508,738	0.4
		3,658,372	3.4
PHARMACEUTICALS			
Chugai Pharmaceutical Co., Ltd.	4,400	112,602	0.2
Eli Lilly & Co.	1,018	363,020	0.3
Johnson & Johnson	2,006	342,966	0.2
Merck & Co., Inc.	6,600	698,436	0.6
Novartis AG (REG)	1,642	140,279	0.2
Novo Nordisk A/S - Class B	3,390	408,644	0.4
Roche Holding AG	1,270	398,628	0.4
Sanofi	3,010	261,284	0.2
		2,725,859	2.5
		11,191,291	10.4
INDUSTRIALS			
AEROSPACE & DEFENSE			
Hexcel Corp.	10,026	577,550	0.5
BUILDING PRODUCTS			
Assa Abloy AB - Class B	6,226	137,166	0.2
Owens Corning	3,194	272,684	0.2
		409,850	0.4
COMMERCIAL SERVICES & SUPPLIES			
Tetra Tech, Inc.	5,506	817,964	0.8
Tomra Systems ASA	34,330	633,342	0.6
Waste Management, Inc.	6,960	1,121,626	1.0
		2,572,932	2.4
CONSTRUCTION & ENGINEERING			
AECOM	2,824	230,593	0.2
ELECTRICAL EQUIPMENT			
Schneider Electric SE	920	130,560	0.1
MACHINERY			
Deere & Co.	2,880	1,220,526	1.1
SMC Corp.	1,500	657,762	0.6
Xylem, Inc./NY	5,546	598,674	0.6
		2,476,962	2.3
PROFESSIONAL SERVICES			
Meitec Corp.	8,800	157,843	0.2
RELX PLC	20,420	550,256	0.4
Wolters Kluwer NV	3,418	362,002	0.4
		1,070,101	1.0
		7,468,548	6.9

	Shares	Value (EUR)	Net Assets %
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Calix, Inc.	9,652	€ 661,337	0.6%
Lumentum Holdings, Inc.	12,290	648,868	0.5
Motorola Solutions, Inc.	426	111,172	0.2
		1,421,377	1.3
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Flex Ltd.	52,642	1,111,906	1.0
Keyence Corp.	1,000	406,623	0.4
Keysight Technologies, Inc.	3,270	568,258	0.5
		2,086,787	1.9
IT SERVICES			
Accenture PLC - Class A	2,326	672,654	0.6
Capgemini SE	1,358	235,944	0.2
Fidelity National Information Services, Inc.	5,010	349,438	0.4
Mastercard, Inc. - Class A	754	258,240	0.2
Visa, Inc. - Class A	6,533	1,362,350	1.3
		2,878,626	2.7
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
ASML Holding NV	1,716	1,006,778	1.0
Broadcom, Inc.	1,304	689,979	0.6
Infineon Technologies AG	20,830	672,390	0.6
KLA Corp.	660	249,356	0.2
MediaTek, Inc.	20,000	464,420	0.4
NXP Semiconductors NV	4,136	698,730	0.6
ON Semiconductor Corp.	8,504	614,478	0.6
Taiwan Semiconductor Manufacturing Co., Ltd.	43,000	663,630	0.7
		5,059,761	4.7
SOFTWARE			
Adobe, Inc.	2,643	876,082	0.8
Dassault Systemes SE	18,100	648,568	0.6
Intuit, Inc.	1,240	485,301	0.4
Microsoft Corp.	10,110	2,478,580	2.3
Nice Ltd.	302	56,040	0.0
NortonLifeLock, Inc.	20,226	446,248	0.4
Open Text Corp.	2,330	65,722	0.0
Oracle Corp.	7,304	582,710	0.6
Oracle Corp. Japan	1,300	73,986	0.0
SAP SE	1,124	119,742	0.2
ServiceNow, Inc.	568	227,232	0.2
VMware, Inc. - Class A	2,672	311,840	0.4
		6,372,051	5.9
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	13,624	1,938,074	1.8
Dell Technologies, Inc. - Class C	11,400	490,642	0.5
		2,428,716	2.3
		20,247,318	18.8
MATERIALS			
CHEMICALS			
Chr Hansen Holding A/S	8,358	495,726	0.4
Koninklijke DSM NV	4,454	555,034	0.6
		1,050,760	1.0
UTILITIES			
ELECTRIC UTILITIES			
EDP - Energias de Portugal SA	7,530	34,336	0.0
Enel SpA	23,228	120,416	0.2
NextEra Energy, Inc.	13,896	1,131,070	1.0
Orsted AS	6,388	537,512	0.5
Xcel Energy, Inc.	3,624	244,482	0.2
		2,067,816	1.9
INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS			
Renewables Infrastructure Group Ltd. (The)	321,700	479,064	0.4
ThomasLloyd Energy Impact Trust PLC/Fund	61,535	66,995	0.1
		546,059	0.5
MULTI-UTILITIES			
CenterPoint Energy, Inc.	8,106	242,309	0.2

		Rate	Date		Shares/Principal (-)/(000)	Value (EUR)	Net Assets %
WATER UTILITIES							
	American Water Works Co., Inc.				3,376	€ 492,352	0.5%
						3,348,536	3.1
						61,196,982	56.9
CORPORATES - INVESTMENT GRADE							
FINANCIAL INSTITUTIONS							
BANKING							
	Abanca Corp. Bancaria SA	0.50%	09/08/2027	EUR	200	168,406	0.2
	ABN AMRO Bank NV	0.50%	09/23/2029		300	241,132	0.2
	AIB Group PLC	0.50%	11/17/2027		256	216,416	0.2
	Banco Bilbao Vizcaya Argentaria SA	1.00%	06/21/2026		300	276,062	0.2
	Banco de Sabadell SA	1.13%	03/11/2027		100	90,058	0.0
	Banco de Sabadell SA	2.63%	03/24/2026		100	94,058	0.1
	Banco Santander SA	0.30%	10/04/2026		300	267,366	0.2
	Bank of America Corp.	1.49%	05/19/2024	USD	250	235,826	0.2
	Bank of America Corp.	2.46%	10/22/2025		50	45,206	0.0
	Bank of Ireland Group	0.38%	05/10/2027	EUR	225	193,264	0.2
	Banque Federative du Credit Mutuel SA	0.25%	06/29/2028		300	254,154	0.2
	Barclays PLC	1.70%	11/03/2026	GBP	104	106,612	0.2
	BNP Paribas SA	1.68%	06/30/2027	USD	260	215,484	0.2
	CaixaBank SA	0.50%	02/09/2029	EUR	100	81,590	0.0
	CaixaBank SA	0.75%	07/10/2026		300	277,302	0.2
	Citigroup, Inc.	3.71%	09/22/2028		140	139,294	0.2
	Cooperatieve Rabobank UA	1.11%	02/24/2027	USD	510	422,292	0.4
	Credit Agricole SA	0.38%	10/21/2025	EUR	300	277,788	0.2
	Danske Bank A/S	1.38%	02/17/2027		128	116,084	0.2
	Deutsche Bank AG	1.88%	02/23/2028		300	263,760	0.2
	DNB Bank ASA	0.38%	01/18/2028		100	88,236	0.0
	ING Groep NV	1.13%	12/07/2028	GBP	200	185,112	0.2
	ING Groep NV	4.13%	08/24/2033	EUR	200	192,860	0.2
	Intesa Sanpaolo SpA	0.75%	03/16/2028		286	241,438	0.2
	KBC Group NV	0.38%	06/16/2027		200	177,518	0.2
	NatWest Group PLC	0.78%	02/26/2030		196	154,372	0.2
	NatWest Group PLC	2.36%	05/22/2024	USD	250	235,482	0.2
	Nordea Bank Abp	0.38%	05/28/2026	EUR	126	114,802	0.2
	Shinhan Bank Co., Ltd.	4.38%	04/13/2032	USD	200	171,212	0.2
	Skandinaviska Enskilda Banken AB	0.75%	08/09/2027	EUR	246	215,824	0.2
	Societe Generale SA	0.88%	09/22/2028		300	257,828	0.2
	Standard Chartered PLC	0.90%	07/02/2027		190	168,876	0.2
	Svenska Handelsbanken AB	0.01%	12/02/2027		126	106,336	0.2
	Truist Financial Corp.	1.27%	03/02/2027	USD	36	29,822	0.0
	UniCredit SpA	0.80%	07/05/2029	EUR	356	290,582	0.2
	Woori Bank	2.00%	01/20/2027	USD	200	168,568	0.2
						6,781,022	6.3
INSURANCE							
	Assicurazioni Generali SpA	1.71%	06/30/2032	EUR	266	198,890	0.2
	Caisse Nationale de Reassurance Mutuelle Agricole Groupama	0.75%	07/07/2028		100	82,370	0.0
	CNP Assurances	2.00%	07/27/2050		200	166,740	0.2
	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.25%	05/26/2041		200	153,324	0.2
						601,324	0.6
REITs							
	Alexandria Real Estate Equities, Inc.	2.00%	05/18/2032	USD	16	11,768	0.0
	Alexandria Real Estate Equities, Inc.	2.95%	03/15/2034		84	64,850	0.0
	Alexandria Real Estate Equities, Inc.	3.80%	04/15/2026		230	213,010	0.2
	Boston Properties LP	2.55%	04/01/2032		144	106,642	0.1
	Digital Dutch Finco BV	1.00%	01/15/2032	EUR	136	98,846	0.0
	Digital Euro Finco LLC	2.50%	01/16/2026		206	192,290	0.2
	Digital Intrepid Holding BV	0.63%	07/15/2031		100	71,460	0.0
	Equinix, Inc.	0.25%	03/15/2027		260	227,351	0.2
	Healthpeak Properties, Inc.	1.35%	02/01/2027	USD	294	243,096	0.2
	Kilroy Realty LP	2.65%	11/15/2033		266	181,378	0.2
	Prologis Euro Finance LLC	0.38%	02/06/2028	EUR	386	327,946	0.4
	Prologis International Funding II SA	3.63%	03/07/2030		110	107,728	0.2
	Vornado Realty LP	2.15%	06/01/2026	USD	56	44,696	0.0
	Welltower, Inc.	2.70%	02/15/2027		246	214,484	0.2
						2,105,545	1.9
						9,487,891	8.8

		Rate	Date	Shares/Principal (-)/(000)		Value (EUR)	Net Assets %
INDUSTRIAL							
BASIC							
	Arkema SA	0.13%	10/14/2026	EUR	400	€ 354,406	0.4%
	BASF SE	1.50%	03/17/2031		100	87,946	0.0
	Smurfit Kappa Treasury ULC	0.50%	09/22/2029		260	206,868	0.2
						649,220	0.6
CAPITAL GOODS							
	GCC SAB de CV	3.61%	04/20/2032	USD	200	157,037	0.2
	Xylem, Inc./NY	1.95%	01/30/2028		300	250,392	0.2
						407,429	0.4
COMMUNICATIONS - TELECOMMUNICATIONS							
	Verizon Communications, Inc.	2.85%	09/03/2041		56	37,604	0.0
	Verizon Communications, Inc.	3.88%	02/08/2029		230	208,906	0.2
						246,510	0.2
CONSUMER CYCLICAL - AUTOMOTIVE							
	General Motors Co.	5.40%	10/15/2029		72	65,951	0.0
	Volkswagen International Finance NV	0.88%	09/22/2028	EUR	200	168,956	0.2
	Volkswagen International Finance NV	1.25%	09/23/2032		100	79,722	0.1
						314,629	0.3
CONSUMER NON-CYCLICAL							
	Amgen, Inc.	3.00%	02/22/2029	USD	110	95,662	0.1
TECHNOLOGY							
	Jabil, Inc.	4.25%	05/15/2027		96	87,086	0.2
	Micron Technology, Inc.	2.70%	04/15/2032		108	80,406	0.0
	NXP BV/NXP Funding LLC/NXP USA, Inc.	2.50%	05/11/2031		100	76,116	0.0
						243,608	0.2
TRANSPORTATION - SERVICES							
	AP Moller - Maersk A/S	0.75%	11/25/2031	EUR	250	192,472	0.2
						2,149,530	2.0
UTILITY							
ELECTRIC							
	Consolidated Edison Co. of New York, Inc.	3.60%	06/15/2061	USD	36	24,898	0.0
	E.ON SE	0.88%	10/18/2034	EUR	200	149,438	0.2
	EDP - Energias de Portugal SA	1.63%	04/15/2027		300	279,392	0.2
	Enel Finance International NV	1.38%	07/12/2026	USD	296	245,086	0.2
	Iberdrola International BV, Series NC6(a)	1.45%	02/09/2171	EUR	300	254,980	0.2
	National Grid PLC	0.25%	09/01/2028		260	215,148	0.2
	NextEra Energy Capital Holdings, Inc.	1.90%	06/15/2028	USD	298	244,858	0.2
	NSTAR Electric Co.	3.10%	06/01/2051		76	50,342	0.0
	NSTAR Electric Co.	3.25%	05/15/2029		40	35,346	0.0
	Orsted AS	2.50%	05/16/2033	GBP	100	94,902	0.1
	Orsted AS	3.25%	09/13/2031	EUR	100	99,038	0.2
	Public Service Electric and Gas Co.	3.10%	03/15/2032	USD	98	83,436	0.0
	RTE Reseau de Transport d'Electricite SADIR	0.75%	01/12/2034	EUR	100	75,202	0.0
	SSE PLC	1.38%	09/04/2027		176	161,684	0.2
	Tennet Holding Bv	2.13%	11/17/2029		200	184,812	0.2
	TenneT Holding BV	4.25%	04/28/2032		100	105,880	0.2
	Vattenfall AB	0.50%	06/24/2026		516	467,242	0.4
	Verbund AG	0.90%	04/01/2041		200	135,666	0.2
						2,907,350	2.7
OTHER UTILITY							
	Anglian Water Services Financing PLC	1.63%	08/10/2025	GBP	100	106,934	0.2
	Severn Trent Utilities Finance PLC	2.63%	02/22/2033		100	95,580	0.1
	Suez Saca	1.88%	05/24/2027	EUR	100	92,362	0.0
						294,876	0.3
						3,202,226	3.0
						14,839,647	13.8
INVESTMENT COMPANIES							
FUNDS AND INVESTMENT TRUSTS							
	AB SICAV I - Sustainable Global Thematic Credit Portfolio - Class S				104,258	9,797,133	9.1
GOVERNMENTS - TREASURIES							
AUSTRIA							
	Republic of Austria	1.85%	05/23/2049	EUR	370	325,013	0.3
BELGIUM							
	Kingdom of Belgium Government Bond, Series 86	1.25%	04/22/2033		80	71,230	0.0
	Kingdom of Belgium Government Bond, Series 96	2.75%	04/22/2039		372	371,078	0.4
						442,308	0.4

		Rate	Date		Principal (000)	Value (EUR)	Net Assets %
CANADA							
	Canadian Government Bond	2.25%	12/01/2029	CAD	292	€ 200,066	0.2%
FRANCE							
	French Republic Government Bond OAT	0.50%	06/25/2044	EUR	458	301,682	0.3
	French Republic Government Bond OAT	1.75%	06/25/2039		698	621,062	0.6
						922,744	0.9
GERMANY							
	Bundesrepublik Deutschland Bundesanleihe, Series G	0.00%	08/15/2031		752	638,893	0.6
	Bundesrepublik Deutschland Bundesanleihe, Series G	0.00%	08/15/2050		312	193,866	0.2
						832,759	0.8
ITALY							
	Italy Buoni Poliennali Del Tesoro, Series 13Y	4.00%	04/30/2035		586	586,672	0.5
NETHERLANDS							
	Netherlands Government Bond	0.50%	01/15/2040		752	571,566	0.5
NEW ZEALAND							
	New Zealand Government Bond, Series 534	4.25%	05/15/2034	NZD	1,000	614,058	0.6
SPAIN							
	Spain Government Bond	1.00%	07/30/2042	EUR	260	176,954	0.2
UNITED KINGDOM							
	United Kingdom Gilt	0.88%	07/31/2033	GBP	590	532,766	0.4
	United Kingdom Gilt	1.50%	07/31/2053		220	162,936	0.2
						695,702	0.6
						5,367,842	5.0
GOVERNMENTS - SOVEREIGN BONDS							
CHILE							
	Chile Government International Bond	1.25%	01/29/2040	EUR	200	131,412	0.1
GERMANY							
	Kreditanstalt fuer Wiederaufbau	0.01%	05/05/2027		80	70,972	0.0
	Kreditanstalt fuer Wiederaufbau	0.25%	09/09/2026	SEK	4,060	334,144	0.4
	Kreditanstalt fuer Wiederaufbau	1.38%	06/07/2032	EUR	200	180,074	0.2
	Kreditanstalt fuer Wiederaufbau	2.00%	11/15/2029		342	331,822	0.4
	Kreditanstalt fuer Wiederaufbau	4.10%	02/20/2026	AUD	418	273,718	0.2
	Landwirtschaftliche Rentenbank	0.00%	09/22/2027	EUR	100	88,724	0.0
	Landwirtschaftliche Rentenbank	1.90%	07/12/2032		272	256,558	0.2
						1,536,012	1.4
PERU							
	Peruvian Government International Bond	1.95%	11/17/2036		156	111,678	0.1
						1,779,102	1.6
SUPRANATIONALS							
	European Investment Bank	0.01%	11/15/2030		398	325,062	0.3
	European Investment Bank	0.75%	07/15/2027	AUD	1,068	599,313	0.6
	European Investment Bank	1.50%	03/02/2027	SEK	670	57,594	0.0
	European Union	1.25%	02/04/2043	EUR	224	168,189	0.2
	European Union, Series MFA	3.00%	03/04/2053		174	182,590	0.2
	European Union, Series SURE	0.20%	06/04/2036		396	282,404	0.2
						1,615,152	1.5
COVERED BONDS							
	BPCE SA	1.75%	05/27/2032		100	90,686	0.1
	Caisse Francaise de Financement Local	0.10%	11/13/2029		300	249,480	0.2
	Credit Agricole Home Loan SFH SA	0.05%	12/06/2029		100	82,714	0.0
	DNB Boligkreditt AS	0.63%	06/19/2025		240	227,242	0.2
	Nordea Kiinnitysluottopankki Oyj	2.63%	12/01/2025		128	126,478	0.2
	Societe Generale SFH SA	0.01%	12/02/2026		200	179,428	0.2
	Sparebanken Soer Boligkreditt AS	0.01%	10/26/2026		246	219,818	0.2
						1,175,846	1.1
LOCAL GOVERNMENTS - REGIONAL BONDS							
GERMANY							
	NRW Bank	0.00%	02/03/2031		258	207,946	0.2
JAPAN							
	Japan Finance Organization for Municipalities, Series G	0.01%	02/02/2028		100	86,620	0.0
	Japan Finance Organization for Municipalities, Series G	0.05%	02/12/2027		100	88,832	0.1
						175,452	0.1
SPAIN							
	Autonomous Community of Madrid Spain	1.77%	04/30/2028		220	208,491	0.2
						591,889	0.5

	Rate	Date	Shares/Principal (-)/(000)		Value (EUR)	Net Assets %
GOVERNMENTS - SOVEREIGN AGENCIES						
FRANCE						
Societe Du Grand Paris EPIC	0.30%	11/25/2031	EUR	100	€ 80,694	0.1%
Societe Du Grand Paris EPIC	0.70%	10/15/2060		100	46,219	0.0
					126,913	0.1
NETHERLANDS						
Nederlandse Waterschapsbank NV	0.00%	09/08/2031		526	417,449	0.4
					544,362	0.5
LOCAL GOVERNMENTS - PROVINCIAL BONDS						
CANADA						
Province of Quebec Canada	2.10%	05/27/2031	CAD	728	462,636	0.4
EMERGING MARKETS - CORPORATE BONDS						
INDUSTRIAL						
ENERGY						
ReNew Power Pvt Ltd.	5.88%	03/05/2027	USD	200	183,884	0.2
QUASI-SOVEREIGNS						
QUASI-SOVEREIGN BONDS						
INDIA						
Indian Railway Finance Corp. Ltd.	3.57%	01/21/2032		200	166,947	0.2
					97,721,422	90.8
OTHER TRANSFERABLE SECURITIES						
SUPRANATIONALS						
International Bank for Reconstruction & Development	0.00%	03/31/2027		260	221,410	0.2
LOCAL GOVERNMENTS - US MUNICIPAL BONDS						
UNITED STATES						
Metropolitan Transportation Authority, Series 2020-C	5.18%	11/15/2049		220	192,268	0.2
COMMON STOCKS						
COMMUNICATION SERVICE						
DIVERSIFIED TELECOMMUNICATION SERVICES						
Telstra Corp., Ltd.				54,950	143,275	0.1
					556,953	0.5
Total Investments						
(cost €106,046,992)					€ 98,278,375	91.3%
Time Deposits						
ANZ, London(b)	1.57 %	–			2,310	0.0
BBH, Grand Cayman(b)	0.65 %	–			3,880	0.0
BBH, Grand Cayman(b)	3.80 %	–			3,028	0.0
BNP Paribas, Paris(b)	2.65 %	–			5,650	0.0
Citibank, New York(b)	3.18 %	–			228,402	0.2
Credit Suisse, Zurich(b)	(0.08)%	–			6,014	0.0
HSBC, Singapore(b)	2.57 %	–			10,827	0.0
Nordea, Oslo(b)	1.28 %	–			5,930	0.0
Scotiabank, Toronto(b)	2.60 %	–			7,757	0.0
SEB, Stockholm(b)	0.78 %	–			6,336	0.0
SMBC, London(b)	(0.28)%	–			6,846	0.0
SMBC, London(b)	1.92 %	–			32,142	0.1
SMBC, Tokyo(b)	0.73 %	–			274,951	0.3
Total Time Deposits					594,073	0.6
Other assets less liabilities					8,726,286	8.1
Net Assets					€107,598,734	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
Euro Buxl 30 Yr Bond Futures	12/08/2022	1	€ 158,500	€ 158,300	€ (200)
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	4	415,025	417,337	2,312
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	103	11,198,250	11,234,384	36,134
U.S. Ultra Bond (CBT) Futures	03/22/2023	2	263,572	261,928	(1,644)

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Short					
Australian 3 Yr Bond Futures	12/15/2022	5	€ 351,181	€ 352,252	€ (1,071)
Euro-BOBL Futures	12/08/2022	3	369,780	360,090	9,690
Euro-Bund Futures	12/08/2022	74	10,691,520	10,425,120	266,400
Euro-Schatz Futures	12/08/2022	12	1,299,180	1,281,360	17,820
MSCI Emerging Markets Futures	12/16/2022	16	1,310,974	1,522,045	(211,071)
S&P 500 E-Mini Futures	12/16/2022	12	2,183,645	2,353,209	(169,564)
U.S. 10 Yr Ultra Futures	03/22/2023	6	688,560	689,926	(1,366)
					€ (52,560)
				Appreciation	€ 332,356
				Depreciation	€ (384,916)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	DKK	4,501	EUR	605	12/01/2022	€ 0
Bank of America, NA	NOK	11,188	EUR	1,081	12/01/2022	(10,675)
Brown Brothers Harriman & Co.	DKK	79	EUR	11	12/01/2022	(6)
Brown Brothers Harriman & Co.	EUR	312	DKK	2,317	12/01/2022	15
Brown Brothers Harriman & Co.	EUR	311	DKK	2,314	12/01/2022	0
Brown Brothers Harriman & Co.	EUR	17	SEK	184	12/01/2022	(64)
Brown Brothers Harriman & Co.	SEK	4,363	EUR	401	12/01/2022	1,780
Brown Brothers Harriman & Co.	SGD	203	EUR	144	12/07/2022	334
Brown Brothers Harriman & Co.	EUR	443	USD	437	12/08/2022	(23,075)
Brown Brothers Harriman & Co.	USD	261	EUR	255	12/08/2022	4,568
Brown Brothers Harriman & Co.	HKD	5,129	EUR	648	01/12/2023	19,756
Brown Brothers Harriman & Co.	GBP	57	EUR	65	01/18/2023	(994)
Brown Brothers Harriman & Co.	AUD	1,336	EUR	856	01/19/2023	(14,053)
Brown Brothers Harriman & Co.	EUR	789	AUD	1,235	01/19/2023	15,328
Brown Brothers Harriman & Co.	EUR	331	CAD	455	01/19/2023	(7,328)
Brown Brothers Harriman & Co.	ILS	25	EUR	7	01/19/2023	187
Brown Brothers Harriman & Co.	NZD	991	EUR	587	02/02/2023	(10,395)
Brown Brothers Harriman & Co.	SEK	4,363	EUR	399	02/03/2023	(71)
Brown Brothers Harriman & Co.+	EUR	8,854	GBP	7,686	12/05/2022	46,700
Brown Brothers Harriman & Co.+	EUR	83,257	GBP	71,772	12/05/2022	(139,199)
Brown Brothers Harriman & Co.+	EUR	41	USD	40	12/05/2022	(1,793)
Brown Brothers Harriman & Co.+	GBP	26	EUR	30	12/05/2022	81
Brown Brothers Harriman & Co.+	GBP	186	EUR	215	12/05/2022	(1,188)
Brown Brothers Harriman & Co.+	USD	0*	EUR	0*	12/05/2022	4
Citibank, NA	USD	3,472	EUR	3,473	12/08/2022	137,826
HSBC Bank USA	DKK	9,752	EUR	1,311	12/01/2022	220
Morgan Stanley Capital Services LLC	EUR	992	JPY	142,179	12/02/2022	(2,084)
Morgan Stanley Capital Services LLC	CHF	1,581	EUR	1,621	12/07/2022	14,625
Morgan Stanley Capital Services LLC	USD	23,951	EUR	24,494	12/08/2022	1,487,144
Royal Bank of Scotland PLC	GBP	1,070	EUR	1,223	01/18/2023	(12,936)
UBS AG	CAD	926	EUR	679	01/19/2023	20,388
						€ 1,525,095
					Appreciation	€ 1,748,956
					Depreciation	€ (223,861)

\+ Used for share class hedging purposes.

* Contracts amount less than 500.

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
DKK – Danish Krone
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
ILS – Israeli Shekel

JPY – Japanese Yen
NOK – Norwegian Krone
NZD – New Zealand Dollar
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

ADR – American Depository Receipt
BOBL – Bundesobligation
CBT – Chicago Board of Trade
GDR – Global Depository Receipt
MSCI – Morgan Stanley Capital International
REIT – Real Estate Investment Trust

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
GOVERNMENTS - TREASURIES						
UNITED STATES						
U.S. Treasury Bonds(a)	6.00%	02/15/2026	USD	16,196	$ 17,076,974	15.9%
U.S. Treasury Bonds	6.13%	11/15/2027		4,002	4,395,837	4.1
U.S. Treasury Bonds(a)	6.75%	08/15/2026		15,738	17,164,038	15.9
U.S. Treasury Notes	4.38%	10/31/2024		1,050	1,049,180	1.0
U.S. Treasury Notes	1.50%	01/31/2027		5,157	4,672,101	4.3
U.S. Treasury Notes	2.00%	08/15/2025		2,946	2,780,925	2.6
U.S. Treasury Notes	2.13%	07/31/2024		960	922,212	0.9
U.S. Treasury Notes	2.13%	05/31/2026		145	135,562	0.1
U.S. Treasury Notes	2.25%	11/15/2024		4,089	3,924,258	3.6
U.S. Treasury Notes	2.63%	05/31/2027		1,911	1,810,891	1.7
U.S. Treasury Notes	3.00%	07/31/2024		10,423	10,170,079	9.4
					64,102,057	59.5
CORPORATES - NON-INVESTMENT GRADE						
INDUSTRIAL						
BASIC						
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028		16	13,218	0.0
Berry Global, Inc.	5.63%	07/15/2027		39	38,154	0.0
Chemours Co. (The)	5.38%	05/15/2027		39	35,460	0.0
FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027		48	44,097	0.0
FMG Resources (August 2006) Pty Ltd.	5.13%	05/15/2024		167	164,555	0.2
INEOS Quattro Finance 2 PLC	3.38%	01/15/2026		200	177,317	0.2
INEOS Styrolution Group GmbH	2.25%	01/16/2027	EUR	100	86,942	0.1
Mercer International, Inc.	5.13%	02/01/2029	USD	100	85,841	0.1
WR Grace Holdings LLC	4.88%	06/15/2027		54	48,380	0.0
					693,964	0.6
CAPITAL GOODS						
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025		384	370,737	0.3
Ball Corp.	4.88%	03/15/2026		214	207,628	0.2
Clean Harbors, Inc.	4.88%	07/15/2027		68	63,997	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027		143	136,049	0.1
Energizer Holdings, Inc.	4.75%	06/15/2028		187	163,954	0.2
Griffon Corp.	5.75%	03/01/2028		113	105,103	0.1
LSB Industries, Inc.	6.25%	10/15/2028		57	53,228	0.1
Triumph Group, Inc.	8.88%	06/01/2024		126	129,733	0.1
WESCO Distribution, Inc.	7.13%	06/15/2025		233	235,920	0.2
					1,466,349	1.4
COMMUNICATIONS - MEDIA						
Altice Financing SA	5.00%	01/15/2028		464	378,617	0.4
AMC Networks, Inc.	4.25%	02/15/2029		252	187,817	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030		15	12,637	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027		345	324,317	0.3
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027		72	62,587	0.1
CSC Holdings LLC	5.25%	06/01/2024		45	43,478	0.0
DISH DBS Corp.	5.25%	12/01/2026		178	152,792	0.1
DISH DBS Corp.	5.75%	12/01/2028		50	40,744	0.0
DISH DBS Corp.	7.75%	07/01/2026		100	83,526	0.1
Gray Television, Inc.	7.00%	05/15/2027		44	40,457	0.0
iHeartCommunications, Inc.	5.25%	08/15/2027		47	41,886	0.0
McGraw-Hill Education, Inc.	5.75%	08/01/2028		100	88,875	0.1
Sirius XM Radio, Inc.	4.00%	07/15/2028		13	11,488	0.0
Univision Communications, Inc.	6.63%	06/01/2027		36	35,293	0.0
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028		200	169,783	0.2
					1,674,297	1.5
COMMUNICATIONS - TELECOMMUNICATIONS						
Consolidated Communications, Inc.	6.50%	10/01/2028		330	271,488	0.3
Frontier Communications Holdings LLC	5.88%	10/15/2027		41	39,007	0.0
Hughes Satellite Systems Corp.	6.63%	08/01/2026		221	206,142	0.2
Iliad Holding SASU	7.00%	10/15/2028		200	187,304	0.2
Kaixo Bondco Telecom SA	5.13%	09/30/2029	EUR	100	89,074	0.1
Level 3 Financing, Inc.	4.63%	09/15/2027	USD	54	45,798	0.0
					838,813	0.8
CONSUMER CYCLICAL - AUTOMOTIVE						
Adient Global Holdings Ltd.	4.88%	08/15/2026		200	183,831	0.2
American Axle & Manufacturing, Inc.	6.50%	04/01/2027		33	31,042	0.0
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026		208	205,675	0.2
Goodyear Tire & Rubber Co. (The)	4.88%	03/15/2027		142	131,736	0.1
Jaguar Land Rover Automotive PLC	4.50%	10/01/2027		200	153,023	0.2
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025		340	316,200	0.3
ZF North America Capital, Inc.	4.75%	04/29/2025		150	143,438	0.1
					1,164,945	1.1

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
CONSUMER CYCLICAL - ENTERTAINMENT					
Boyne USA, Inc.	4.75%	05/15/2029	USD 8	$ 7,119	0.0%
Carnival Corp.	4.00%	08/01/2028	201	167,333	0.2
Carnival Corp.	7.63%	03/01/2026	78	65,520	0.1
Carnival Corp.	9.88%	08/01/2027	46	44,821	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op	5.50%	05/01/2025	117	116,605	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027	42	38,854	0.0
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	28	22,960	0.0
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	346	282,423	0.3
Six Flags Entertainment Corp.	5.50%	04/15/2027	172	155,585	0.1
Vail Resorts, Inc.	6.25%	05/15/2025	378	379,487	0.4
				1,280,707	1.2
CONSUMER CYCLICAL - OTHER					
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	268	239,389	0.2
Caesars Entertainment, Inc.	6.25%	07/01/2025	58	57,227	0.1
Churchill Downs, Inc.	5.50%	04/01/2027	82	78,091	0.1
Hilton Domestic Operating Co., Inc.	5.75%	05/01/2028	149	146,000	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031	9	7,421	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029	69	59,766	0.1
Mattamy Group Corp.	5.25%	12/15/2027	51	45,758	0.0
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	180	172,414	0.2
Travel + Leisure Co.	6.63%	07/31/2026	401	393,548	0.4
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	249	230,633	0.2
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	7.75%	04/15/2025	141	141,159	0.1
				1,571,406	1.5
CONSUMER CYCLICAL - RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	15	13,410	0.0
CONSUMER CYCLICAL - RETAILERS					
Bath & Body Works, Inc.	5.25%	02/01/2028	91	84,407	0.1
Bath & Body Works, Inc.	7.50%	06/15/2029	121	121,383	0.1
Bath & Body Works, Inc.	9.38%	07/01/2025	83	87,706	0.1
Hanesbrands, Inc.	4.88%	05/15/2026	71	64,627	0.1
Michaels Cos, Inc. (The)	5.25%	05/01/2028	37	27,248	0.0
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	355	297,054	0.3
SRS Distribution, Inc.	4.63%	07/01/2028	18	16,055	0.0
Staples, Inc.	7.50%	04/15/2026	108	96,327	0.1
William Carter Co. (The)	5.63%	03/15/2027	370	356,517	0.3
				1,151,324	1.1
CONSUMER NON-CYCLICAL					
AdaptHealth LLC	4.63%	08/01/2029	100	84,111	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.63%	01/15/2027	84	77,857	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	7.50%	03/15/2026	148	151,720	0.1
Bausch Health Cos., Inc.	5.75%	08/15/2027	55	35,696	0.0
Catalent Pharma Solutions, Inc.	5.00%	07/15/2027	58	55,296	0.1
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	247	220,758	0.2
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR 100	86,094	0.1
IQVIA, Inc.	5.00%	05/15/2027	USD 336	323,656	0.3
Lamb Weston Holdings, Inc.	4.88%	05/15/2028	225	212,930	0.2
Legacy LifePoint Health LLC	4.38%	02/15/2027	161	134,874	0.1
Legacy LifePoint Health LLC	6.75%	04/15/2025	295	271,829	0.2
ModivCare, Inc.	5.88%	11/15/2025	60	55,496	0.1
Nidda Healthcare Holding GmbH	7.50%	08/21/2026	EUR 100	100,467	0.1
Primo Water Holdings, Inc.	4.38%	04/30/2029	USD 200	172,406	0.1
Teleflex, Inc.	4.63%	11/15/2027	85	80,331	0.1
US Acute Care Solutions LLC	6.38%	03/01/2026	131	118,856	0.1
US Foods, Inc.	6.25%	04/15/2025	295	295,608	0.3
				2,477,985	2.3
ENERGY					
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	255	257,285	0.2
Buckeye Partners LP	4.15%	07/01/2023	16	15,770	0.0
Buckeye Partners LP	4.50%	03/01/2028	100	89,158	0.1
Callon Petroleum Co.	8.00%	08/01/2028	11	10,856	0.0
CITGO Petroleum Corp.	7.00%	06/15/2025	250	246,469	0.2
Civitas Resources, Inc.	5.00%	10/15/2026	47	43,294	0.1
Crescent Energy Finance LLC	7.25%	05/01/2026	13	12,549	0.0
EnLink Midstream Partners LP	4.15%	06/01/2025	110	105,114	0.1
EQM Midstream Partners LP	4.00%	08/01/2024	25	24,069	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	259	248,225	0.2

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	Nabors Industries, Inc.	7.38%	05/15/2027	USD	75	$ 73,190	0.1%
	New Fortress Energy, Inc.	6.75%	09/15/2025		18	17,572	0.0
	NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026		215	194,005	0.2
	Occidental Petroleum Corp.	5.88%	09/01/2025		64	64,607	0.1
	Southwestern Energy Co.	5.70%	01/23/2025		16	15,839	0.0
	Summit Midstream Holdings LLC/Summit Midstream Finance Corp.	8.50%	10/15/2026		66	63,533	0.1
	Sunnova Energy Corp.	5.88%	09/01/2026		45	40,266	0.0
						1,521,801	1.4
OTHER INDUSTRIAL							
	Belden, Inc.	3.38%	07/15/2031	EUR	100	84,557	0.1
	Univar Solutions USA, Inc./Washington	5.13%	12/01/2027	USD	112	107,213	0.1
						191,770	0.2
SERVICES							
	Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026		61	57,970	0.1
	Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028		200	168,000	0.1
	APX Group, Inc.	6.75%	02/15/2027		84	83,288	0.1
	Aramark Services, Inc.	6.38%	05/01/2025		238	237,465	0.2
	Block, Inc.	2.75%	06/01/2026		411	364,822	0.3
	Garda World Security Corp.	4.63%	02/15/2027		350	314,337	0.3
	Millennium Escrow Corp.	6.63%	08/01/2026		25	17,990	0.0
	MoneyGram International, Inc.	5.38%	08/01/2026		17	17,170	0.0
	MPH Acquisition Holdings LLC	5.50%	09/01/2028		227	181,362	0.2
	Neptune Bidco US, Inc.	9.29%	04/15/2029		161	155,032	0.1
	Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027		103	90,628	0.1
	Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25%	04/15/2024		67	66,393	0.1
	Sabre GLBL, Inc.	9.25%	04/15/2025		140	139,562	0.1
	Sabre GLBL, Inc.	11.25%	12/15/2027		72	73,831	0.1
	TripAdvisor, Inc.	7.00%	07/15/2025		78	77,358	0.1
	WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026		7	6,568	0.0
	ZipRecruiter, Inc.	5.00%	01/15/2030		96	78,453	0.1
						2,130,229	2.0
TECHNOLOGY							
	Boxer Parent Co., Inc.	7.13%	10/02/2025		100	97,600	0.1
	GoTo Group, Inc.	5.50%	09/01/2027		46	26,911	0.0
	NCR Corp.	5.75%	09/01/2027		228	221,708	0.2
	NortonLifeLock, Inc.	6.75%	09/30/2027		161	161,688	0.1
	Playtech PLC	4.25%	03/07/2026	EUR	135	132,929	0.1
	Presidio Holdings, Inc.	4.88%	02/01/2027	USD	46	42,955	0.0
	Rackspace Technology Global, Inc.	3.50%	02/15/2028		395	270,993	0.3
	Seagate HDD Cayman	4.88%	06/01/2027		128	120,497	0.1
	Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025		236	168,696	0.2
						1,243,977	1.1
TRANSPORTATION - AIRLINES							
	Air Canada	3.88%	08/15/2026		21	19,214	0.0
	Allegiant Travel Co.	7.25%	08/15/2027		62	59,971	0.1
	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.50%	04/20/2026		115	111,773	0.1
	Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026		196	185,728	0.2
	Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025		208	210,554	0.2
	United Airlines, Inc.	4.38%	04/15/2026		145	134,877	0.1
						722,117	0.7
TRANSPORTATION - SERVICES							
	Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026		215	188,202	0.2
	Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.38%	03/01/2029		233	205,904	0.2
	BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR	130	114,054	0.1
	EC Finance PLC	3.00%	10/15/2026		100	94,895	0.1
	Loxam SAS	4.50%	02/15/2027		132	127,051	0.1
	PROG Holdings, Inc.	6.00%	11/15/2029	USD	49	42,771	0.0
						772,877	0.7
						18,915,971	17.6
FINANCIAL INSTITUTIONS							
BANKING							
	Credit Suisse Group AG(b)	5.25%	02/11/2027		346	205,437	0.2
BROKERAGE							
	AG TTMT Escrow Issuer LLC	8.63%	09/30/2027		92	92,988	0.1
	NFP Corp.	4.88%	08/15/2028		108	94,103	0.1
						187,091	0.2
FINANCE							
	Castlelake Aviation Finance DAC	5.00%	04/15/2027		100	85,410	0.1
	Curo Group Holdings Corp.	7.50%	08/01/2028		23	9,429	0.0

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	USD	200	$ 168,766	0.2%
	Navient Corp.	5.50%	01/25/2023		144	143,718	0.1
	Navient Corp.	6.75%	06/25/2025		64	62,244	0.1
	SLM Corp.	4.20%	10/29/2025		167	153,221	0.1
						622,788	0.6
INSURANCE							
	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer.	4.25%	10/15/2027		34	30,620	0.0
REITs							
	Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027		88	77,472	0.1
	Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026		29	27,909	0.0
	Iron Mountain, Inc.	4.88%	09/15/2027		51	47,978	0.0
	RHP Hotel Properties LP/RHP Finance Corp.	4.75%	10/15/2027		39	35,659	0.0
	Service Properties Trust	7.50%	09/15/2025		55	53,283	0.1
						242,301	0.2
						1,288,237	1.2
UTILITY							
ELECTRIC							
	ContourGlobal Power Holdings SA	3.13%	01/01/2028	EUR	100	84,461	0.1
	NRG Energy, Inc.	5.75%	01/15/2028	USD	237	226,847	0.2
	Vistra Operations Co. LLC	5.00%	07/31/2027		56	52,447	0.0
						363,755	0.3
OTHER UTILITY							
	Solaris Midstream Holdings LLC	7.63%	04/01/2026		11	10,899	0.0
						374,654	0.3
						20,578,862	19.1
CORPORATES - INVESTMENT GRADE							
FINANCIAL INSTITUTIONS							
BANKING							
	AIB Group PLC	7.58%	10/14/2026		316	318,413	0.3
	Banco Santander SA	4.18%	03/24/2028		200	184,296	0.2
	Banco Santander SA	5.18%	11/19/2025		200	195,812	0.2
	Bank of America Corp.	6.20%	11/10/2028		274	283,297	0.3
	Bank of America Corp., Series X(b)	6.25%	09/05/2024		141	136,288	0.1
	Bank of Ireland Group PLC	6.25%	09/16/2026		216	214,684	0.2
	Barclays PLC	7.39%	11/02/2028		298	305,995	0.3
	Barclays PLC(b)	8.88%	09/15/2027	GBP	200	238,200	0.2
	BNP Paribas SA(b)	6.63%	03/25/2024	USD	230	221,439	0.2
	Credit Agricole SA(b)	8.13%	12/23/2025		200	203,283	0.2
	Credit Suisse Group AG.	6.37%	07/15/2026		250	233,614	0.2
	Danske Bank A/S	4.30%	04/01/2028		287	261,249	0.2
	Deutsche Bank AG/New York NY.	3.96%	11/26/2025		185	174,104	0.1
	Deutsche Bank AG/New York NY.	6.12%	07/14/2026		184	181,017	0.2
	Discover Financial Services.	6.70%	11/29/2032		125	127,182	0.1
	Goldman Sachs Group, Inc. (The)	4.22%	05/01/2029		175	164,275	0.1
	HSBC Holdings PLC	4.76%	03/29/2033		288	245,932	0.2
	HSBC Holdings PLC	7.34%	11/03/2026		294	305,734	0.3
	ING Groep NV(b)	6.75%	04/16/2024		200	192,946	0.2
	Intesa Sanpaolo SpA	7.00%	11/21/2025		209	211,513	0.2
	JPMorgan Chase & Co.	2.96%	05/13/2031		142	117,660	0.1
	JPMorgan Chase & Co.	4.57%	06/14/2030		72	68,668	0.1
	Mitsubishi UFJ Financial Group, Inc.	5.02%	07/20/2028		200	194,782	0.2
	Mizuho Financial Group, Inc.	5.41%	09/13/2028		214	212,155	0.2
	Morgan Stanley	4.21%	04/20/2028		95	90,520	0.1
	Morgan Stanley	6.30%	10/18/2028		417	431,995	0.4
	NatWest Group PLC	7.47%	11/10/2026		316	327,965	0.3
	Nordea Bank Abp(b)	6.63%	03/26/2026		215	211,560	0.2
	Santander UK Group Holdings PLC	6.83%	11/21/2026		534	536,628	0.5
	Skandinaviska Enskilda Banken AB(b)	6.88%	12/30/2170		200	191,318	0.2
	Standard Chartered PLC	7.78%	11/16/2025		208	213,784	0.2
	Swedbank AB, Series NC5(b)	5.63%	09/17/2024		200	192,830	0.2
	Truist Financial Corp., Series Q(b)	5.10%	03/01/2030		246	220,626	0.2
	UBS Group AG(b)	7.00%	01/31/2024		250	246,004	0.2
	Wells Fargo & Co., Series BB(b)	3.90%	03/15/2026		62	53,768	0.0
						7,709,536	7.1
BROKERAGE							
	Charles Schwab Corp. (The), Series G(b)	5.38%	06/01/2025		81	79,321	0.1
FINANCE							
	Aircastle Ltd.	2.85%	01/26/2028		65	52,884	0.1
	Aviation Capital Group LLC	1.95%	01/30/2026		48	41,955	0.0
	Aviation Capital Group LLC	1.95%	09/20/2026		190	160,298	0.1

		Rate	Date	Principal (000)	Value (USD)	Net Assets %
	Synchrony Financial	3.95%	12/01/2027	USD 101	$ 90,631	0.1%
	Synchrony Financial	4.88%	06/13/2025	94	91,090	0.1
	Synchrony Financial	5.15%	03/19/2029	52	49,655	0.0
					486,513	0.4
INSURANCE						
	ACE Capital Trust II	9.70%	04/01/2030	20	24,696	0.0
	Prudential Financial, Inc.	5.20%	03/15/2044	29	27,601	0.0
	Prudential Financial, Inc.	5.38%	05/15/2045	181	169,518	0.2
	Voya Financial, Inc.	5.65%	05/15/2053	316	307,277	0.3
					529,092	0.5
REITs						
	Boston Properties LP	6.75%	12/01/2027	138	144,354	0.1
	MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	316	269,595	0.3
	Office Properties Income Trust	3.45%	10/15/2031	50	33,005	0.0
	Omega Healthcare Investors, Inc.	4.75%	01/15/2028	55	50,777	0.1
	Sabra Health Care LP	5.13%	08/15/2026	177	167,470	0.2
	Spirit Realty LP	2.10%	03/15/2028	62	50,597	0.1
	VICI Properties LP/VICI Note Co., Inc.	4.50%	09/01/2026	46	43,142	0.0
	VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024	149	147,834	0.1
	Vornado Realty LP	3.40%	06/01/2031	195	148,417	0.1
					1,055,191	1.0
					9,859,653	9.1
INDUSTRIAL						
BASIC						
	Alcoa Nederland Holding BV	5.50%	12/15/2027	200	190,985	0.1
	Celanese US Holdings LLC	5.90%	07/05/2024	69	68,587	0.1
	Celanese US Holdings LLC	6.05%	03/15/2025	69	68,668	0.1
					328,240	0.3
CAPITAL GOODS						
	Westinghouse Air Brake Technologies Corp.	4.95%	09/15/2028	26	24,799	0.0
COMMUNICATIONS - MEDIA						
	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	307	281,638	0.3
	Netflix, Inc.	4.38%	11/15/2026	354	343,882	0.3
	Paramount Global	6.25%	02/28/2057	92	77,031	0.1
	ViacomCBS, Inc.	7.88%	07/30/2030	21	22,721	0.0
					725,272	0.7
COMMUNICATIONS - TELECOMMUNICATIONS						
	Sprint Corp.	7.63%	03/01/2026	368	386,578	0.4
CONSUMER CYCLICAL - AUTOMOTIVE						
	General Motors Co.	5.00%	10/01/2028	26	25,022	0.1
	General Motors Financial Co., Inc.	5.65%	01/17/2029	25	24,699	0.0
					49,721	0.1
CONSUMER CYCLICAL - ENTERTAINMENT						
	Mattel, Inc.	5.88%	12/15/2027	325	317,615	0.3
CONSUMER CYCLICAL - OTHER						
	Las Vegas Sands Corp.	2.90%	06/25/2025	30	27,833	0.0
	Las Vegas Sands Corp.	3.20%	08/08/2024	192	183,035	0.2
	Las Vegas Sands Corp.	3.50%	08/18/2026	29	26,460	0.0
	Las Vegas Sands Corp.	3.90%	08/08/2029	29	24,926	0.0
	Marriott International, Inc./MD, Series AA	4.65%	12/01/2028	27	25,896	0.0
	Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029	200	137,808	0.2
					425,958	0.4
CONSUMER CYCLICAL - RETAILERS						
	Advance Auto Parts, Inc.	3.90%	04/15/2030	177	156,778	0.1
	Macy's Retail Holdings LLC	5.88%	04/01/2029	339	315,306	0.3
					472,084	0.4
CONSUMER NON-CYCLICAL						
	Altria Group, Inc.	2.45%	02/04/2032	154	117,015	0.1
	Altria Group, Inc.	4.80%	02/14/2029	52	50,012	0.0
	BAT Capital Corp.	2.26%	03/25/2028	200	167,768	0.2
	BAT Capital Corp.	4.91%	04/02/2030	52	48,244	0.0
	BAT Capital Corp.	7.75%	10/19/2032	47	51,726	0.0
	BAT International Finance PLC	4.45%	03/16/2028	192	177,167	0.2
	Charles River Laboratories International, Inc.	4.00%	03/15/2031	51	44,064	0.0
	Newell Brands, Inc.	4.45%	04/01/2026	288	271,716	0.3
	Newell Brands, Inc.	4.88%	06/01/2025	35	34,158	0.0
	Newell Brands, Inc.	6.38%	09/15/2027	81	79,672	0.1
	Newell Brands, Inc.	6.63%	09/15/2029	81	79,918	0.1
	Philip Morris International, Inc.	5.63%	11/17/2029	98	99,643	0.1
					1,221,103	1.1

		Rate	Date	Shares/Principal (-)/(000)		Value (USD)	Net Assets %
ENERGY							
	Ecopetrol SA	4.63%	11/02/2031	USD	20	$ 15,084	0.0%
	Energy Transfer LP	4.00%	10/01/2027		28	26,292	0.0
	Energy Transfer LP	5.25%	04/15/2029		27	26,303	0.0
	EQT Corp.	5.70%	04/01/2028		57	57,222	0.1
	ONEOK, Inc.	3.40%	09/01/2029		186	162,160	0.2
	ONEOK, Inc.	6.10%	11/15/2032		79	80,760	0.1
	Plains All American Pipeline LP/PAA Finance Corp.	3.55%	12/15/2029		29	25,340	0.0
	Var Energi ASA	7.50%	01/15/2028		211	215,631	0.2
	Western Midstream Operating LP	4.65%	07/01/2026		90	88,081	0.1
						696,873	0.7
SERVICES							
	Global Payments, Inc.	5.30%	08/15/2029		125	121,325	0.1
TECHNOLOGY							
	Broadcom, Inc.	2.45%	02/15/2031		202	159,807	0.1
	Broadcom, Inc.	4.00%	04/15/2029		86	78,623	0.1
	Dell International LLC/EMC Corp.	6.10%	07/15/2027		25	25,735	0.0
	HP, Inc.	4.75%	01/15/2028		191	186,148	0.2
	Micron Technology, Inc.	6.75%	11/01/2029		220	229,080	0.2
	Nokia Oyj	4.38%	06/12/2027		142	133,274	0.1
	Take-Two Interactive Software, Inc.	3.30%	03/28/2024		97	94,492	0.1
						907,159	0.8
						5,676,727	5.3
						15,536,380	14.4
INVESTMENT COMPANIES							
FUNDS AND INVESTMENT TRUSTS							
	AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT				140,755	1,680,614	1.6
	AB SICAV I - Asia Income Opportunities Portfolio - Class ZT				30,006	2,372,585	2.2
	AB FCP I - Mortgage Income Portfolio - Class SA				33,949	2,410,383	2.2
						6,463,582	6.0
COLLATERALIZED MORTGAGE OBLIGATIONS							
RISK SHARE FLOATING RATE							
	Bellemeade Re Ltd., Series 2022-2, Class M1A(c)	7.55%	09/27/2032	USD	300	294,525	0.3
	Connecticut Avenue Securities Trust, Series 2022-R08, Class 1M2(c)	7.12%	07/25/2042		127	121,954	0.1
	Connecticut Avenue Securities Trust, Series 2019-R01, Class 2M2(c)	6.47%	07/25/2031		15	14,529	0.0
	Connecticut Avenue Securities Trust 2022-R06, Series 2022-R06, Class 1M2(c)	7.37%	05/25/2042		500	490,000	0.5
	Eagle Re Ltd., Series 2021-2, Class M1B(c)	5.60%	04/25/2034		250	240,334	0.2
	Federal Home Loan Mortgage Corp., Series 2022-HQA3, Class M1B(c)	7.07%	08/25/2042		350	331,638	0.3
	Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes, Series 2022-HQA3, Class M1A(c)	5.82%	08/25/2042		219	216,559	0.2
	Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes						
	Series 2014-DN3, Class M3(c)	8.02%	08/25/2024		34	34,432	0.0
	Series 2020-DNA1, Class M2(c)	5.72%	01/25/2050		87	86,296	0.1
	Series 2021-DNA5, Class M2(c)	5.17%	01/25/2034		124	120,956	0.1
	Series 2021-DNA6, Class M2(c)	5.05%	10/25/2041		250	233,769	0.2
	Series 2021-DNA7, Class M2(c)	5.32%	11/25/2041		375	347,812	0.3
	Series 2022-HQA1, Class M1B(c)	7.02%	03/25/2042		33	31,939	0.0
	Series 2022-HQA2, Class M1B(c)	7.52%	07/25/2042		316	306,444	0.3
	Federal National Mortgage Association Connecticut Avenue Securities						
	Series 2014-C03, Class 2M2(c)	6.92%	07/25/2024		30	29,760	0.0
	Series 2014-C04, Class 2M2(c)	9.02%	11/25/2024		2	1,843	0.0
	Series 2015-C04, Class 1M2(c)	9.72%	04/25/2028		106	111,675	0.1
	Series 2015-C04, Class 2M2(c)	9.57%	04/25/2028		90	92,198	0.1
	Series 2016-C01, Class 1M2(c)	10.77%	08/25/2028		146	151,545	0.1
	Series 2016-C01, Class 2M2(c)	10.97%	08/25/2028		68	70,380	0.1
	Series 2016-C02, Class 1M2(c)	10.02%	09/25/2028		46	47,687	0.0
	Series 2016-C03, Class 1M2(c)	9.32%	10/25/2028		44	45,512	0.0
	Series 2016-C04, Class 1B(c)	14.27%	01/25/2029		54	55,859	0.1
	Series 2017-C02, Class 2B1(c)	9.52%	09/25/2029		350	374,476	0.4
	Series 2017-C04, Class 2M2(c)	6.87%	11/25/2029		47	47,809	0.1
	Series 2017-C07, Class 2M2(c)	6.54%	05/25/2030		23	23,539	0.0
	Series 2018-C06, Class 2M2(c)	6.12%	03/25/2031		86	85,231	0.1
	Series 2021-R02, Class 2M2(c)	5.52%	11/25/2041		370	333,000	0.3
	Oaktown Re VI Ltd., Series 2021-1A, Class M1A(c)	5.20%	10/25/2033		65	65,139	0.1
	PMT Credit Risk Transfer Trust, Series 2019-2R, Class A(c)	6.80%	05/27/2023		29	27,416	0.0
	Radnor Re Ltd., Series 2020-1, Class M1A(c)	4.99%	01/25/2030		40	39,932	0.0

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
Traingle Re Ltd., Series 2021-3, Class M1A(c)	5.45%	02/25/2034	USD	215	$ 209,926	0.2%
					4,684,114	4.3
AGENCY FIXED RATE						
Federal Home Loan Mortgage Corp. REMICs, Series 4976, Class MI(d)	4.50%	05/25/2050		314	64,765	0.1
Federal National Mortgage Association REMICs, Series 2020-96, Class KI(d)	2.50%	01/25/2051		616	96,436	0.1
Government National Mortgage Association, Series 2021-41, Class UI(d)	3.50%	03/20/2051		161	27,416	0.0
					188,617	0.2
AGENCY FLOATING RATE						
Federal Home Loan Mortgage Corp. REMICs						
Series 4248, Class SL(c) (e)	2.18%	05/15/2041		332	24,136	0.0
Series 4954, Class SL(c) (e)	2.03%	02/25/2050		251	25,920	0.1
					50,056	0.1
					4,922,787	4.6
EMERGING MARKETS - HARD CURRENCY						
BRAZIL						
Embraer Netherlands Finance BV	5.40%	02/01/2027		120	114,600	0.1
CSN Inova Ventures	6.75%	01/28/2028		200	189,250	0.2
					303,850	0.3
COLOMBIA						
Ecopetrol SA	6.88%	04/29/2030		50	44,700	0.0
Ecopetrol SA	5.38%	06/26/2026		85	79,226	0.1
					123,926	0.1
DOMINICAN REPUBLIC						
Dominican Republic International Bond	4.50%	01/30/2030		180	152,809	0.1
ECUADOR						
Ecuador Government International Bond	5.50%	07/31/2030		175	105,685	0.1
EL SALVADOR						
El Salvador Government International Bond	8.63%	02/28/2029		160	67,430	0.1
GUATEMALA						
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029		16	14,300	0.0
IVORY COAST						
Ivory Coast Government International Bond	5.88%	10/17/2031	EUR	100	86,845	0.1
Ivory Coast Government International Bond	6.38%	03/03/2028	USD	466	446,777	0.4
					533,622	0.5
PERU						
Volcan Cia Minera SAA	4.38%	02/11/2026		2	1,705	0.0
SENEGAL						
Senegal Government International Bond	4.75%	03/13/2028	EUR	100	88,971	0.1
TURKEY						
Eldorado Gold Corp.	6.25%	09/01/2029	USD	50	41,563	0.0
UKRAINE						
Ukraine Government International Bond	7.75%	09/01/2029		355	83,381	0.1
					1,517,242	1.4
COLLATERALIZED LOAN OBLIGATIONS						
CLO - FLOATING RATE						
AIG CLO Ltd., Series 2021-3A, Class D(c)	7.46%	01/25/2035		250	230,209	0.2
Pikes Peak CLO 10, Series 2022-10A, Class D(c)	7.87%	04/22/2034		250	234,484	0.2
New Mountain CLO 3 Ltd., Series CLO-3A, Class D(c)	7.59%	10/20/2034		250	229,112	0.2
Bain Capital Credit CLO Ltd., Series 2021-4A, Class D(c)	7.34%	10/20/2034		250	217,025	0.2
Elmwood CLO 15 Ltd., Series 2022-2A, Class D(c)	7.71%	04/22/2035		250	238,354	0.2
Neuberger Berman Loan Advisers CLO 51 Ltd., Series 2022-51A, Class D(c)	8.90%	10/23/2035		250	247,594	0.3
					1,396,778	1.3
COMMERCIAL MORTGAGE-BACKED SECURITIES						
NON-AGENCY FIXED RATE CMBS						
CFCRE Commercial Mortgage Trust, Series 2017-C8, Class XA(d)	1.65%	06/15/2050		1,040	52,030	0.0
Citigroup Commercial Mortgage Trust, Series 2018-C6, Class XA(d)	0.94%	11/10/2051		1,761	60,653	0.1
Commercial Mortgage Trust						
Series 2016-COR1, Class XA(d)	1.45%	10/10/2049		1,632	60,393	0.1
Series 2017-COR2, Class XA(d)	1.31%	09/10/2050		1,720	72,570	0.1
GS Mortgage Securities Corp. II, Series 2018-GS10, Class XA(d)	0.46%	07/10/2051		8,208	126,724	0.1
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class B	3.71%	05/15/2046		118	115,323	0.1

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
Morgan Stanley Capital I Trust, Series 2018-H3, Class XA(d)	0.98%	07/15/2051	USD 1,291	$ 39,959	0.0%
UBS Commercial Mortgage Trust					
Series 2018-C14, Class XA(d)	1.12%	12/15/2051	1,456	60,841	0.1
Series 2018-C15, Class XA(d)	1.15%	12/15/2051	1,000	40,848	0.0
Wells Fargo Commercial Mortgage Trust					
Series 2015-LC20, Class B	3.72%	04/15/2050	118	109,150	0.1
Series 2018-C48, Class XA(d)	1.12%	01/15/2052	1,232	52,834	0.0
				791,325	0.7
QUASI-SOVEREIGNS					
QUASI-SOVEREIGN BONDS					
MEXICO					
Comision Federal de Electricidad	4.69%	05/15/2029	245	213,272	0.2
Petroleos Mexicanos	6.49%	01/23/2027	200	180,960	0.2
				394,232	0.4
				115,703,245	107.4
OTHER TRANSFERABLE SECURITIES					
COLLATERALIZED LOAN OBLIGATIONS					
CLO - FLOATING RATE					
AGL CLO 13 Ltd., Series 2021-13A, Class D(c)	7.39%	10/20/2034	350	322,276	0.3
Ballyrock CLO Ltd., Series 2021-17A, Class C(c)	7.29%	10/20/2034	350	315,765	0.3
Neuberger Berman Loan Advisers CLO Ltd.,					
Series 2019-33A, Class CR(c)	5.98%	10/16/2033	250	234,503	0.2
Peace Park CLO Ltd., Series 2021-1A, Class D(c)	7.19%	10/20/2034	350	317,820	0.3
PPM CLO 5 Ltd., Series 2021-5A, Class D(c)	7.24%	10/18/2034	250	213,607	0.2
				1,403,971	1.3
CORPORATES - INVESTMENT GRADE					
FINANCIAL INSTITUTIONS					
REITs					
GLP Capital LP/GLP Financing II, Inc.	4.00%	01/15/2031	29	24,755	0.0
Office Properties Income Trust	2.65%	06/15/2026	200	153,890	0.2
				178,645	0.2
CORPORATES - NON-INVESTMENT GRADE					
INDUSTRIAL					
BASIC					
LABL, Inc.	6.75%	07/15/2026	60	57,318	0.1
CAPITAL GOODS					
Owens-Brockway Glass Container, Inc.	6.63%	05/13/2027	161	155,412	0.1
COMMUNICATIONS - MEDIA					
CSC Holdings LLC	7.50%	04/01/2028	369	287,461	0.3
Outfront Media Capital LLC/Outfront Media Capital Corp.	5.00%	08/15/2027	17	15,547	0.0
				303,008	0.3
CONSUMER CYCLICAL - OTHER					
Forestar Group, Inc.	3.85%	05/15/2026	20	17,923	0.0
CONSUMER NON-CYCLICAL					
Performance Food Group, Inc.	5.50%	10/15/2027	48	46,319	0.0
				579,980	0.5
EMERGING MARKETS - HARD CURRENCY					
CHINA					
NXP BV/NXP Funding LLC	5.55%	12/01/2028	25	25,328	0.0
				2,187,924	2.0
Total Investments					
(cost $132,207,389)				$ 117,891,169	109.4%
Time Deposits					
SEB, Stockholm(f)	3.18 %	–		1,075,096	1.0
SMBC, Tokyo(f)	0.73 %	–		94,201	0.1
Standard Chartered Bank, Johannesburg(f)	5.33 %	–		3	0.0
Total Time Deposits				1,169,300	1.1
Other assets less liabilities				(11,274,992)	(10.5)
Net Assets				$ 107,785,477	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	3	$ 339,422	$ 340,500	$ 1,078
Short					
U.S. 10 Yr Ultra Futures	03/22/2023	25	2,985,453	2,991,406	(5,953)
U.S. T-Note 2 Yr (CBT) Futures	03/31/2023	24	4,915,500	4,928,625	(13,125)
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	12	1,295,625	1,302,844	(7,219)
					$ (25,219)
				Appreciation	$ 1,078
				Depreciation	$ (26,297)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.	EUR	1,209	USD	1,184	12/08/2022	$ (73,581)
Brown Brothers Harriman & Co.	GBP	200	USD	238	01/18/2023	(2,985)
Brown Brothers Harriman & Co.+	EUR	8	USD	8	12/05/2022	(380)
Brown Brothers Harriman & Co.+	GBP	7	USD	8	12/05/2022	(385)
Brown Brothers Harriman & Co.+	USD	16	EUR	16	12/05/2022	409
Brown Brothers Harriman & Co.+	USD	17	GBP	14	12/05/2022	534
						$ (76,388)
					Appreciation	$ 943
					Depreciation	$ (77,331)

\+ Used for share class hedging purposes.

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Sale Contracts						
Citigroup Global Markets, Inc./(INTRCONX)	CDX-CMBX.NA.A Series 6	05/11/2063	USD	1,513	$ (182,455)	$ (56,672)
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 39, 5 Year Index	12/20/2027	USD	8,870	165,771	494,667
Citigroup Global Markets, Inc./(INTRCONX)	iTraxx-XOVER Series 38, 5 Year Index	12/20/2027	EUR	2,200	38,847	129,106
Total					$ 22,163	$ 567,101
					Appreciation	$ 623,773
					Depreciation	$ (56,672)

CREDIT DEFAULT SWAPS

Counterparty	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Sale Contracts							
Citigroup Global Markets, Inc	CDX-CMBX.NA.A Series 6	05/11/2063	USD	504	$ (60,818)	$ (35,560)	$ (25,258)
Total for Swaps							$ 541,843

REVERSE REPURCHASE AGREEMENTS

Broker		Principal Amount (000)	Interest Rate	Maturity	U.S. $ Value
JPMorgan Chase Bank, NA †	USD	13,676	3.88%	–	$ 13,675,875

† The reverse repurchase agreement matures on demand. Interest rate resets daily and the rate shown is the rate in effect on November 30, 2022.

(a) Position, or a portion thereof, has been segregated to collateralize reverse repurchase agreements.

(b) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(c) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(d) IO - Interest Only.

(e) Inverse interest only security.

(f) Overnight deposit.

Currency Abbreviations:

EUR – Euro
GBP – Great British Pound
USD – United States Dollar

Glossary:

CBT – Chicago Board of Trade
CDX-CMBX – North American Commercial Mortgage-Backed Index
CDX-NAHY – North American High Yield Credit Default Swap Index
CLO – Collateralized Loan Obligations
CMBS – Commercial Mortgage-Backed Securities
INTRCONX – Inter-Continental Exchange
REIT – Real Estate Investment Trust
REMICs – Real Estate Mortgage Investment Conduits

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
CORPORATES - INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
ABN AMRO Bank NV(a)	4.75%	09/22/2027	EUR	600	$ 537,748	0.6%
ABN AMRO Bank NV	4.80%	04/18/2026	USD	400	380,176	0.4
AIB Group PLC	7.58%	10/14/2026		278	280,121	0.3
Banco Santander SA	4.18%	03/24/2028		200	184,294	0.2
Banco Santander SA	5.18%	11/19/2025		400	391,623	0.4
Bank of America Corp., Series X(a)	6.25%	09/05/2024		466	450,424	0.5
Bank of Ireland Group PLC	6.25%	09/16/2026		200	198,779	0.2
Barclays PLC	5.30%	08/09/2026		299	292,399	0.3
Barclays PLC(a)	8.00%	03/15/2029		200	187,881	0.2
BNP Paribas SA(a)	4.63%	02/25/2031		479	363,916	0.4
BPCE SA	5.15%	07/21/2024		495	482,454	0.5
CaixaBank SA(a)	5.88%	10/09/2027	EUR	400	387,942	0.4
Citigroup, Inc., Series Y(a)	4.15%	11/15/2026	USD	109	88,164	0.1
Cooperatieve Rabobank UA(a)	4.63%	12/29/2025	EUR	600	581,881	0.6
Credit Agricole SA(a)	7.50%	06/23/2026	GBP	100	117,569	0.1
Credit Suisse Group AG	6.37%	07/15/2026	USD	250	233,612	0.2
Credit Suisse Group Funding Guernsey Ltd	2.75%	08/08/2025	GBP	148	154,289	0.2
Danske Bank A/S(a)	4.38%	11/18/2171	USD	565	475,944	0.5
Deutsche Bank AG	5.63%	05/19/2031	EUR	200	206,049	0.2
Deutsche Bank AG/New York NY	6.12%	07/14/2026	USD	192	188,885	0.2
Discover Financial Services	6.70%	11/29/2032		111	112,935	0.1
DNB Bank ASA(a)	4.88%	11/12/2024		475	449,354	0.5
ING Groep NV(a)	4.88%	05/16/2029		415	315,540	0.3
Lloyds Banking Group PLC(a)	7.50%	06/27/2024		500	487,819	0.5
Mitsubishi UFJ Financial Group, Inc	5.02%	07/20/2028		200	194,780	0.2
Morgan Stanley	4.21%	04/20/2028		177	168,650	0.2
Morgan Stanley	6.30%	10/18/2028		282	292,139	0.3
Nationwide Building Society	4.30%	03/08/2029		200	179,103	0.2
Nationwide Building Society(a)	5.75%	06/20/2027	GBP	265	285,474	0.3
NatWest Group PLC	7.47%	11/10/2026	USD	277	287,487	0.3
Nordea Bank Abp(a)	6.63%	03/26/2026		338	332,590	0.4
Santander UK Group Holdings PLC	4.75%	09/15/2025		250	236,739	0.2
Santander UK Group Holdings PLC	6.83%	11/21/2026		234	235,149	0.2
Skandinaviska Enskilda Banken AB(a)	5.13%	05/13/2025		400	374,238	0.4
Standard Chartered PLC	3.97%	03/30/2026		200	188,295	0.2
Standard Chartered PLC	7.78%	11/16/2025		274	281,617	0.3
Sumitomo Mitsui Financial Group, Inc.	2.13%	07/08/2030		300	236,722	0.2
Svenska Handelsbanken AB(a)	4.75%	03/01/2031		600	492,336	0.5
UBS Group AG(a)	4.88%	02/12/2027		325	273,636	0.3
UniCredit SpA(a)	7.50%	06/03/2026	EUR	200	208,406	0.2
					11,817,159	12.3
FINANCE						
Synchrony Financial	3.95%	12/01/2027	USD	161	144,429	0.1
Synchrony Financial	4.88%	06/13/2025		152	147,252	0.2
					291,681	0.3
INSURANCE						
Aegon NV	5.50%	04/11/2048		670	596,020	0.6
Argentum Netherlands BV for Swiss Re Ltd.	5.75%	08/15/2050		295	278,296	0.3
Centene Corp.	2.50%	03/01/2031		594	470,402	0.5
Cloverie PLC for Zurich Insurance Co., Ltd.	5.63%	06/24/2046		485	466,710	0.5
Swiss Re Finance Luxembourg SA	5.00%	04/02/2049		200	178,054	0.1
Unipol Gruppo SpA, Series E	3.25%	09/23/2030	EUR	415	406,538	0.4
Voya Financial, Inc.	5.65%	05/15/2053	USD	100	97,228	0.1
					2,493,248	2.5
REITs						
American Homes 4 Rent LP	3.38%	07/15/2051		200	128,275	0.1
Boston Properties LP	3.40%	06/21/2029		544	470,363	0.5
Equinix, Inc.	1.80%	07/15/2027		334	287,496	0.3
Kilroy Realty LP	4.75%	12/15/2028		630	579,780	0.6
MPT Operating Partnership LP/MPT Finance Corp.	4.63%	08/01/2029		155	122,081	0.1
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027		365	311,389	0.3
Omega Healthcare Investors, Inc.	5.25%	01/15/2026		480	468,733	0.5
Weyerhaeuser Co.	7.38%	03/15/2032		422	470,046	0.5
					2,838,163	2.9
					17,440,251	18.0
INDUSTRIAL						
CAPITAL GOODS						
Xylem, Inc./NY	4.38%	11/01/2046		125	106,996	0.1

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
COMMUNICATIONS - TELECOMMUNICATIONS						
Sprint Corp.	7.63%	02/15/2025	USD	465	$ 481,946	0.5%
Vodafone Group PLC	7.88%	02/15/2030		421	472,377	0.4
					954,323	0.9
CONSUMER CYCLICAL - AUTOMOTIVE						
Aptiv PLC	5.40%	03/15/2049		550	477,230	0.5
General Motors Co.	5.60%	10/15/2032		343	329,653	0.3
General Motors Co.	6.75%	04/01/2046		234	233,330	0.2
Lear Corp.	5.25%	05/15/2049		510	429,500	0.5
Volkswagen International Finance NV(a)	3.88%	06/17/2029	EUR	400	351,954	0.4
					1,821,667	1.9
CONSUMER CYCLICAL - OTHER						
PulteGroup, Inc.	6.38%	05/15/2033	USD	77	76,997	0.1
PulteGroup, Inc.	7.88%	06/15/2032		380	424,309	0.4
					501,306	0.5
CONSUMER NON-CYCLICAL						
AbbVie, Inc.	4.55%	03/15/2035		503	478,548	0.5
CVS Health Corp.	4.78%	03/25/2038		440	407,253	0.4
					885,801	0.9
SERVICES						
Global Payments, Inc.	3.20%	08/15/2029		215	184,093	0.2
Global Payments, Inc.	4.45%	06/01/2028		150	140,311	0.1
Global Payments, Inc.	5.30%	08/15/2029		131	127,135	0.1
					451,539	0.4
TECHNOLOGY						
CDW LLC/CDW Finance Corp.	2.67%	12/01/2026		528	469,624	0.5
Entegris Escrow Corp.	4.75%	04/15/2029		310	280,443	0.3
Fiserv, Inc.	3.50%	07/01/2029		262	236,442	0.2
Jabil, Inc.	4.25%	05/15/2027		244	232,752	0.2
Micron Technology, Inc.	2.70%	04/15/2032		750	581,037	0.6
MSCI, Inc.	3.63%	09/01/2030		95	80,367	0.1
SK Hynix, Inc.	2.38%	01/19/2031		760	559,546	0.6
Skyworks Solutions, Inc.	3.00%	06/01/2031		300	234,351	0.2
Western Digital Corp.	2.85%	02/01/2029		417	331,740	0.3
Western Digital Corp.	4.75%	02/15/2026		150	141,243	0.2
					3,147,545	3.2
TRANSPORTATION - SERVICES						
AP Moller - Maersk A/S	0.75%	11/25/2031	EUR	100	80,073	0.1
					7,949,250	8.0
UTILITY						
ELECTRIC						
Avangrid, Inc.	3.80%	06/01/2029	USD	511	468,824	0.4
Brookfield Renewable Partners ULC	4.25%	01/15/2029	CAD	85	61,704	0.1
Enel Finance International NV	6.80%	09/15/2037	USD	100	99,393	0.1
Enel Finance International NV	7.50%	10/14/2032		200	214,213	0.2
Enel SpA	5.75%	06/22/2037	GBP	75	92,289	0.1
					936,423	0.9
OTHER UTILITY						
American Water Capital Corp.	4.30%	09/01/2045	USD	85	72,871	0.1
Anglian Water Osprey Financing PLC	2.00%	07/31/2028	GBP	465	432,247	0.3
Anglian Water Osprey Financing PLC	4.00%	03/08/2026		100	111,591	0.1
					616,709	0.5
					1,553,132	1.4
					26,942,633	27.4
CORPORATES - NON-INVESTMENT GRADE						
FINANCIAL INSTITUTIONS						
BANKING						
Abanca Corp. Bancaria SA(a)	6.00%	01/20/2026	EUR	200	182,133	0.2
AIB Group PLC(a)	6.25%	06/23/2025		300	297,174	0.3
Banco Comercial Portugues SA(a)	9.25%	01/31/2024		200	181,802	0.2
Banco de Sabadell SA(a)	5.00%	05/19/2027		200	162,291	0.1
Banco Santander SA(a)	4.38%	01/14/2026		200	177,938	0.2
Bank of Ireland Group PLC(a)	6.00%	09/01/2025		300	294,241	0.3
Bankinter SA(a)	6.25%	01/17/2026		200	204,353	0.2
Intesa Sanpaolo SpA(a)	7.70%	09/17/2025	USD	490	453,690	0.5
					1,953,622	2.0
FINANCE						
Navient Corp.	5.00%	03/15/2027		360	314,955	0.2
Navient Corp.	7.25%	09/25/2023		54	54,076	0.1
					369,031	0.3

		Rate	Date		Principal (000)		Value (USD)	Net Assets %
REITs								
	Aedas Homes Opco SLU	4.00%	08/15/2026	EUR	207	$	186,049	0.2%
	Neinor Homes SA	4.50%	10/15/2026		250		221,200	0.2
	Via Celere Desarrollos Inmobiliarios SA	5.25%	04/01/2026		335		313,368	0.3
	Vivion Investments SARL	3.00%	08/08/2024		400		367,126	0.3
							1,087,743	1.0
							3,410,396	3.3
INDUSTRIAL								
BASIC								
	Constellium SE	3.75%	04/15/2029	USD	250		205,059	0.2
	FMG Resources August 2006 Pty Ltd.	6.13%	04/15/2032		210		191,950	0.2
	Huhtamaki Oyj	4.25%	06/09/2027	EUR	200		203,553	0.2
	INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	USD	450		398,961	0.4
	Olympus Water US Holding Corp.	3.88%	10/01/2028	EUR	175		141,128	0.2
	SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	USD	457		380,885	0.4
	Sealed Air Corp.	6.88%	07/15/2033		335		329,717	0.3
	SGL Carbon SE	4.63%	09/30/2024	EUR	200		204,416	0.2
	WR Grace Holdings LLC	5.63%	08/15/2029	USD	177		145,861	0.2
							2,201,530	2.3
CAPITAL GOODS								
	Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028	EUR	100		84,339	0.1
	Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.25%	09/01/2028	USD	555		467,585	0.5
	Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.13%	08/15/2026		384		338,148	0.3
	Ctec II GmbH	5.25%	02/15/2030	EUR	235		205,111	0.2
	Derichebourg SA	2.25%	07/15/2028		100		88,524	0.1
	Eco Material Technologies, Inc.	7.88%	01/31/2027	USD	502		477,596	0.5
	Harsco Corp.	5.75%	07/31/2027		122		98,683	0.1
	Seche Environnement SA	2.25%	11/15/2028	EUR	385		344,547	0.4
	Verallia SA	1.88%	11/10/2031		200		165,154	0.2
	Waste Pro USA, Inc.	5.50%	02/15/2026	USD	520		480,002	0.5
							2,749,689	2.9
COMMUNICATIONS - MEDIA								
	Adevinta ASA	3.00%	11/15/2027	EUR	220		206,363	0.2
	Altice Financing SA	5.00%	01/15/2028	USD	565		461,026	0.5
	CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034		570		443,826	0.5
	Virgin Media Finance PLC	3.75%	07/15/2030	EUR	270		223,359	0.2
	Ziggo Bond Co. BV	5.13%	02/28/2030	USD	450		364,889	0.4
							1,699,463	1.8
COMMUNICATIONS - TELECOMMUNICATIONS								
	Consolidated Communications, Inc.	6.50%	10/01/2028		420		345,526	0.4
	Embarq Corp.	8.00%	06/01/2036		500		212,445	0.2
	Level 3 Financing, Inc.	4.25%	07/01/2028		485		384,180	0.4
	Telecom Italia Capital SA	7.20%	07/18/2036		175		145,458	0.1
	Telefonica Europe BV(a)	2.50%	02/05/2027	EUR	200		177,284	0.2
	United Group BV	4.00%	11/15/2027		490		395,278	0.4
	Vmed O2 UK Financing I PLC	4.75%	07/15/2031	USD	525		432,313	0.4
	Zayo Group Holdings, Inc.	4.00%	03/01/2027		475		340,372	0.4
							2,432,856	2.5
CONSUMER CYCLICAL - AUTOMOTIVE								
	Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR	380		372,724	0.4
	Dana, Inc.	4.25%	09/01/2030	USD	475		384,431	0.4
	Faurecia SE	2.38%	06/15/2029	EUR	220		178,735	0.2
	Ford Motor Co.	6.10%	08/19/2032	USD	351		336,871	0.3
	IHO Verwaltungs GmbH(b)	6.38%	05/15/2029		200		170,431	0.2
	Volvo Car AB	2.50%	10/07/2027	EUR	201		189,174	0.2
	ZF Finance GmbH	2.25%	05/03/2028		500		424,584	0.4
							2,056,950	2.1
CONSUMER CYCLICAL - OTHER								
	Castle Uk Finco PLC	7.01%	05/15/2028		172		135,182	0.1
	Standard Industries, Inc./NJ	4.75%	01/15/2028	USD	472		428,074	0.4
	Taylor Morrison Communities, Inc.	5.75%	01/15/2028		261		243,982	0.3
							807,238	0.8
CONSUMER NON-CYCLICAL								
	AdaptHealth LLC	5.13%	03/01/2030		268		229,405	0.2
	Avantor Funding, Inc.	3.88%	07/15/2028	EUR	195		187,774	0.2
	CAB SELAS	3.38%	02/01/2028		799		720,959	0.8
	Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027		470		438,791	0.5
	Chrome Bidco SASU	3.50%	05/31/2028		135		123,300	0.1
	CHS/Community Health Systems, Inc.	8.00%	03/15/2026	USD	406		374,774	0.4
	DaVita, Inc.	3.75%	02/15/2031		244		179,193	0.2

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	DaVita, Inc.	4.63%	06/01/2030	USD	200	$ 161,868	0.2%
	Elanco Animal Health, Inc.	6.40%	08/28/2028		410	378,806	0.4
	Emergent BioSolutions, Inc.	3.88%	08/15/2028		95	42,748	0.0
	Grifols Escrow Issuer SA.	3.88%	10/15/2028	EUR	575	495,039	0.5
	Gruenenthal GmbH	4.13%	05/15/2028		245	230,196	0.2
	Legacy LifePoint Health LLC	4.38%	02/15/2027	USD	450	376,975	0.4
	LifePoint Health, Inc.	5.38%	01/15/2029		100	58,309	0.1
	ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029		271	227,857	0.2
	Organon & Co./Organon Foreign Debt Co-Issuer BV.	5.13%	04/30/2031		620	550,094	0.6
	US Acute Care Solutions LLC	6.38%	03/01/2026		445	403,745	0.4
						5,179,833	5.4
ENERGY							
	Sunnova Energy Corp.	5.88%	09/01/2026		382	341,782	0.3
OTHER INDUSTRIAL							
	Paganini Bidco SpA(c)	5.89%	10/30/2028	EUR	287	284,765	0.3
	Rexel SA	2.13%	06/15/2028		410	372,503	0.4
	SIG PLC.	5.25%	11/30/2026		330	287,812	0.3
	SPIE SA	2.63%	06/18/2026		200	195,936	0.2
						1,141,016	1.2
SERVICES							
	Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	USD	460	437,145	0.5
	La Financiere Atalian SASU	4.00%	05/15/2024	EUR	470	420,768	0.4
	Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	USD	420	391,964	0.4
	Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026	EUR	111	109,226	0.1
	Techem Verwaltungsgesellschaft 675 mbH	2.00%	07/15/2025		211	202,916	0.2
	Verisure Holding AB	3.88%	07/15/2026		211	198,789	0.2
	ZipRecruiter, Inc.	5.00%	01/15/2030	USD	648	529,552	0.6
						2,290,360	2.4
TECHNOLOGY							
	NCR Corp.	5.13%	04/15/2029		361	310,578	0.3
	TeamSystem SpA	3.50%	02/15/2028	EUR	200	174,893	0.2
						485,471	0.5
TRANSPORTATION - SERVICES							
	Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD	200	175,066	0.2
	Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	4.75%	04/01/2028		428	375,795	0.4
	BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR	385	337,769	0.3
	EC Finance PLC	3.00%	10/15/2026		100	94,889	0.1
	Loxam SAS	4.50%	02/15/2027		240	230,997	0.2
						1,214,516	1.2
						22,600,704	23.4
UTILITY							
ELECTRIC							
	EDP - Energias de Portugal SA, Series NC8	1.88%	03/14/2082		500	377,468	0.1
						26,388,568	26.8
GOVERNMENTS - TREASURIES							
CANADA							
	Canadian Government Bond	2.25%	12/01/2029	CAD	929	661,855	0.3
UNITED STATES							
	U.S. Treasury Bonds	6.25%	05/15/2030	USD	1,014	1,171,674	1.2
	U.S. Treasury Bonds	6.50%	11/15/2026		11,764	12,798,874	13.3
	U.S. Treasury Notes	4.38%	10/31/2024		1,200	1,198,963	1.2
	U.S. Treasury Notes	2.75%	08/15/2032		4,453	4,108,069	4.2
	U.S. Treasury Notes	4.13%	11/15/2032		462	478,380	0.4
						19,755,960	20.3
						20,417,815	20.6
EMERGING MARKETS - HARD CURRENCY							
FINANCIAL INSTITUTIONS							
	Absa Group Ltd.(a)	6.38%	05/27/2026		320	287,576	0.2
	Banco do Brasil SA/Cayman(a)	9.00%	06/18/2024		305	303,224	0.3
	CIFI Holdings Group Co., Ltd.(d)	4.45%	08/17/2026		200	31,917	0.0
	Itau Unibanco Holding SA/Cayman Island	3.88%	04/15/2031		425	377,184	0.3
						999,901	0.8
INDUSTRIAL							
	Alfa Desarrollo SpA.	4.55%	09/27/2051		538	391,725	0.4
	Axtel SAB de CV.	6.38%	11/14/2024		315	244,897	0.2
	Azure Power Energy Ltd.	3.58%	08/19/2026		227	170,266	0.2
	Bidvest Group UK PLC (The)	3.63%	09/23/2026		545	484,114	0.5
	C&W Senior Financing DAC	6.88%	09/15/2027		445	393,809	0.4
	CA Magnum Holdings	5.38%	10/31/2026		515	453,184	0.5
	Cable Onda SA.	4.50%	01/30/2030		450	376,859	0.4

		Rate	Date		Principal (000)		Value (USD)	Net Assets %
	Celulosa Arauco y Constitucion SA.	4.20%	01/29/2030	USD	685	$	618,334	0.6%
	Empresa Nacional de Telecomunicaciones SA	3.05%	09/14/2032		560		433,564	0.4
	Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025		310		286,734	0.3
	Grupo Bimbo SAB de CV(a)	5.95%	04/17/2023		310		306,109	0.3
	HTA Group Ltd./Mauritius	7.00%	12/18/2025		465		427,812	0.4
	IHS Holding Ltd.	6.25%	11/29/2028		215		164,970	0.2
	Iochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV	5.00%	05/07/2028		200		165,772	0.2
	Klabin Austria GmbH	3.20%	01/12/2031		560		433,984	0.4
	Millicom International Cellular SA	4.50%	04/27/2031		320		261,704	0.3
	Natura & Co., Luxembourg Holdings SARL.	6.00%	04/19/2029		203		169,210	0.2
	Network i2i Ltd.(a)	5.65%	01/15/2025		310		293,895	0.3
	Rede D'or Finance Sarl	4.95%	01/17/2028		510		463,542	0.5
	ReNew Power Pvt Ltd.	5.88%	03/05/2027		200		191,334	0.2
	UEP Penonome II SA.	6.50%	10/01/2038		199		148,243	0.1
							6,880,061	7.0
UTILITY								
	Adani Green Energy Ltd.	4.38%	09/08/2024		200		178,963	0.2
	Aegea Finance SARL.	6.75%	05/20/2029		252		242,880	0.2
	Clean Renewable Power Mauritius Pte Ltd.	4.25%	03/25/2027		392		332,780	0.3
	India Clean Energy Holdings	4.50%	04/18/2027		200		155,963	0.1
	Investment Energy Resources Ltd.	6.25%	04/26/2029		410		368,747	0.4
	Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026		555		453,120	0.4
	ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.50%	07/14/2028		270		228,113	0.2
	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033		450		419,020	0.4
							2,379,586	2.2
							10,259,548	10.0
COMMERCIAL MORTGAGE-BACKED SECURITIES								
NON-AGENCY FIXED RATE CMBS								
	225 Liberty Street Trust, Series 2016-225L, Class E.	4.80%	02/10/2036		200		166,419	0.1
	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class AM	3.69%	05/10/2058		500		462,573	0.4
	Citigroup Commercial Mortgage Trust							
	Series 2015-GC27, Class AS	3.57%	02/10/2048		430		404,922	0.4
	Series 2015-GC27, Class C	4.57%	02/10/2048		323		292,380	0.3
	Series 2016-GC36, Class B	4.91%	02/10/2049		640		572,846	0.5
	CSAIL Commercial Mortgage Trust, Series 2017-CX10, Class A5	3.46%	11/15/2050		20		18,213	0.0
	GS Mortgage Securities Trust							
	Series 2015-GC28, Class B	3.98%	02/10/2048		284		264,451	0.2
	Series 2015-GC32, Class B	4.55%	07/10/2048		400		374,088	0.3
	JPMBB Commercial Mortgage Securities Trust 2013-C17, Series 2013-C17, Class B	5.05%	01/15/2047		374		362,808	0.3
	Morgan Stanley Bank of America Merrill Lynch Trust							
	Series 2013-C9, Class B	3.71%	05/15/2046		675		659,610	0.6
	Series 2015-C24, Class AS	4.04%	05/15/2048		190		178,842	0.1
	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20, Class C	4.06%	04/15/2050		469		426,550	0.4
	WFRBS Commercial Mortgage Trust, Series 2013-UBS1, Class C	5.19%	03/15/2046		200		193,412	0.2
							4,377,114	3.8
MONEY MARKET INSTRUMENTS								
U.S. TREASURY BILLS								
	U.S. Treasury Bill	0.00%	04/27/2023		264		258,621	0.1
	U.S. Treasury Bill	0.00%	05/25/2023		2,094		2,047,287	1.5
							2,305,908	1.6
COLLATERALIZED MORTGAGE OBLIGATIONS								
RISK SHARE FLOATING RATE								
	Connecticut Avenue Securities Trust							
	Series 2019-R01, Class 2B1(c)	8.37%	07/25/2031		500		486,147	0.3
	Series 2019-R04, Class 2B1(c)	9.29%	06/25/2039		431		427,267	0.3
	Series 2020-R02, Class 2B1(c)	7.02%	01/25/2040		500		422,404	0.3
	Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes, Series 2019-HQA4, Class B1(c)	6.97%	11/25/2049		500		489,173	0.3
	Federal National Mortgage Association Connecticut Avenue Securities							
	Series 2018-C02, Class 2M2(c).	6.22%	08/25/2030		110		108,402	0.1
	Series 2018-C06, Class 2M2(c).	6.12%	03/25/2031		160		158,932	0.1
							2,092,325	1.4
QUASI-SOVEREIGNS								
QUASI-SOVEREIGN BONDS								
CHILE								
	Corp. Nacional del Cobre de Chile	3.75%	01/15/2031		510		462,580	0.1

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
	Empresa de Transporte de Pasajeros Metro SA	4.70%	05/07/2050	USD	665	$ 522,481	0.2%
						985,061	0.3
						93,768,972	92.0
OTHER TRANSFERABLE SECURITIES							
CORPORATES - INVESTMENT GRADE							
INDUSTRIAL							
TECHNOLOGY							
	NXP BV/NXP Funding LLC/NXP USA, Inc.	5.00%	01/15/2033		394	373,804	0.0
UTILITY							
ELECTRIC							
	Niagara Mohawk Power Corp.	1.96%	06/27/2030		415	330,634	0.1
						704,438	0.1
Total Investments							
	(cost $107,597,214)					$ 94,482,408	98.7%
Time Deposits							
	Citibank, New York(e)	3.18 %	–			1,516,557	1.6
	SMBC, Tokyo(e)	0.73 %	–			22,378	0.0
Total Time Deposits						1,538,935	1.6
Other assets less liabilities						(281,679)	(0.3)
Net Assets						$ 95,739,664	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
Euro-BOBL Futures	12/08/2022	25	$ 3,210,251	$ 3,122,580	$ (87,671)
U.S. Long Bond (CBT) Futures	03/22/2023	38	4,844,063	4,826,000	(18,063)
U.S. Ultra Bond (CBT) Futures	03/22/2023	9	1,234,188	1,226,531	(7,656)
U.S. T-Note 2 Yr (CBT) Futures	03/31/2023	16	3,277,375	3,285,750	8,375
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	94	10,635,320	10,669,000	33,680
Short					
Euro-Bund Futures	12/08/2022	10	1,503,459	1,465,997	37,462
U.S. 10 Yr Ultra Futures	03/22/2023	49	5,851,031	5,863,156	(12,125)
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	5	539,844	542,852	(3,008)
					$ (49,006)
				Appreciation	$ 79,517
				Depreciation	$ (128,523)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	EUR	15,191	USD	14,702	12/08/2022	$ (1,112,177)
Bank of America, NA	GBP	1,003	USD	1,196	01/18/2023	(14,957)
Brown Brothers Harriman & Co.+	CHF	7	USD	7	12/05/2022	(351)
Brown Brothers Harriman & Co.+	JPY	155,954	USD	1,064	12/05/2022	(65,624)
Brown Brothers Harriman & Co.+	USD	15	CHF	15	12/05/2022	489
Brown Brothers Harriman & Co.+	USD	123	CHF	116	12/05/2022	(142)
Brown Brothers Harriman & Co.+	USD	2,236	JPY	320,945	12/05/2022	88,990
Brown Brothers Harriman & Co.+	USD	20	EUR	20	12/27/2022	294
Brown Brothers Harriman & Co.+	USD	16	SGD	22	12/27/2022	221
Brown Brothers Harriman & Co.+	USD	7	AUD	11	12/28/2022	179
Brown Brothers Harriman & Co.+	USD	8	CNH	61	12/28/2022	71
Brown Brothers Harriman & Co.+	USD	208	GBP	175	12/28/2022	3,185
Citibank, NA	EUR	192	USD	200	12/08/2022	105
Citibank, NA	EUR	961	USD	979	12/08/2022	(21,730)
Citibank, NA	USD	1,293	EUR	1,287	12/08/2022	46,684
Citibank, NA	CAD	1,015	USD	744	01/19/2023	(11,400)
JPMorgan Chase Bank, NA	USD	258	EUR	263	12/08/2022	16,270
UBS AG	USD	518	EUR	500	12/08/2022	2,349
						$ (1,067,544)
					Appreciation	$ 158,837
					Depreciation	$ (1,226,381)

\+ Used for share class hedging purposes.

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Pay-In-Kind Payments (PIK).

(c) Floating Rate Security. Stated interest rate was in effect at November 30, 2022.

(d) Defaulted.

(e) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
CNH – Chinese Yuan Renminbi (Offshore)
EUR – Euro
GBP – Great British Pound
JPY – Japanese Yen
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

BOBL – Bundesobligationen
CBT – Chicago Board of Trade
CMBS – Commercial Mortgage-Backed Securities
REIT – Real Estate Investment Trust

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Motorola Solutions, Inc.	296	$ 80,571	0.5%
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
CDW Corp./DE	812	153,176	0.8
IT SERVICES			
Amdocs Ltd.	2,308	205,089	1.1
Automatic Data Processing, Inc.	909	240,103	1.3
Fidelity National Information Services, Inc.	3,451	250,474	1.4
Genpact Ltd.	6,406	295,381	1.6
Mastercard, Inc. - Class A	508	181,051	1.0
Paychex, Inc.	2,624	325,455	1.8
VeriSign, Inc.	1,504	300,514	1.7
Visa, Inc. - Class A	1,621	351,757	1.9
		2,149,824	11.8
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Analog Devices, Inc.	309	53,120	0.3
Broadcom, Inc.	884	487,111	2.7
KLA Corp.	322	126,594	0.7
Texas Instruments, Inc.	434	78,320	0.4
		745,145	4.1
SOFTWARE			
Adobe, Inc.	658	226,964	1.3
Fortinet, Inc.	2,352	125,032	0.7
Microsoft Corp.	4,554	1,161,907	6.4
NortonLifeLock, Inc.	13,985	321,096	1.8
Oracle Corp.	4,999	415,067	2.3
ServiceNow, Inc.	500	208,150	1.1
VMware, Inc. - Class A	1,849	224,635	1.2
		2,682,851	14.8
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	4,440	657,253	3.6
		6,468,820	35.6
HEALTH CARE			
BIOTECHNOLOGY			
AbbVie, Inc.	2,696	434,541	2.4
HEALTH CARE PROVIDERS & SERVICES			
Centene Corp.	2,428	211,357	1.1
CVS Health Corp.	2,690	274,057	1.5
McKesson Corp.	748	285,497	1.6
UnitedHealth Group, Inc.	755	413,559	2.3
		1,184,470	6.5
LIFE SCIENCES TOOLS & SERVICES			
Thermo Fisher Scientific, Inc.	170	95,238	0.5
PHARMACEUTICALS			
Eli Lilly & Co.	762	282,763	1.5
Johnson & Johnson	1,500	267,000	1.5
Merck & Co., Inc.	4,901	539,698	3.0
Roche Holding AG (Sponsored ADR)	6,159	252,026	1.4
		1,341,487	7.4
		3,055,736	16.8
FINANCIALS			
BANKS			
JPMorgan Chase & Co.	2,623	362,446	2.0
CAPITAL MARKETS			
Cboe Global Markets, Inc.	905	114,790	0.6
Houlihan Lokey, Inc.	2,250	221,287	1.2
Intercontinental Exchange, Inc.	1,941	210,230	1.2
		546,307	3.0
INSURANCE			
Everest Re Group Ltd.	651	219,999	1.2
Marsh & McLennan Cos., Inc.	1,301	225,307	1.3
Progressive Corp. (The)	2,087	275,797	1.5
Selective Insurance Group, Inc.	1,162	111,692	0.6
Willis Towers Watson PLC	1,388	341,670	1.9
		1,174,465	6.5
		2,083,218	11.5

	Shares	Value (USD)	Net Assets %
CONSUMER STAPLES			
BEVERAGES			
Coca-Cola Co. (The)	5,336	$ 339,423	1.9%
Keurig Dr Pepper, Inc.	2,620	101,315	0.5
		440,738	2.4
FOOD & STAPLES RETAILING			
Koninklijke Ahold Delhaize NV (Sponsored ADR)	7,178	208,819	1.1
Walmart, Inc.	1,035	157,755	0.9
		366,574	2.0
FOOD PRODUCTS			
General Mills, Inc.	2,600	221,780	1.2
HOUSEHOLD PRODUCTS			
Procter & Gamble Co. (The)	1,285	191,671	1.1
TOBACCO			
Altria Group, Inc.	3,230	150,453	0.8
Philip Morris International, Inc.	2,874	286,452	1.6
		436,905	2.4
		1,657,668	9.1
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
Comcast Corp. - Class A	6,915	253,365	1.4
Verizon Communications, Inc.	4,710	183,596	1.0
		436,961	2.4
ENTERTAINMENT			
Electronic Arts, Inc.	2,481	324,465	1.8
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class C	7,432	753,977	4.1
		1,515,403	8.3
CONSUMER DISCRETIONARY			
HOTELS, RESTAURANTS & LEISURE			
Booking Holdings, Inc.	88	182,992	1.0
Domino's Pizza, Inc.	474	184,258	1.0
		367,250	2.0
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	1,062	102,525	0.6
SPECIALTY RETAIL			
AutoZone, Inc.	202	520,958	2.9
O'Reilly Automotive, Inc.	295	255,039	1.4
		775,997	4.3
		1,245,772	6.9
UTILITIES			
ELECTRIC UTILITIES			
American Electric Power Co., Inc.	1,945	188,276	1.0
NextEra Energy, Inc.	1,520	128,744	0.7
Xcel Energy, Inc.	2,735	192,052	1.1
		509,072	2.8
MULTI-UTILITIES			
CenterPoint Energy, Inc.	4,915	152,905	0.8
		661,977	3.6
INDUSTRIALS			
CONSTRUCTION & ENGINEERING			
AECOM	1,660	141,100	0.8
PROFESSIONAL SERVICES			
Booz Allen Hamilton Holding Corp.	1,569	166,941	0.9
RELX PLC (Sponsored ADR)	3,343	94,206	0.5
		261,147	1.4
ROAD & RAIL			
Knight-Swift Transportation Holdings, Inc.	1,936	107,313	0.6
		509,560	2.8
ENERGY			
OIL, GAS & CONSUMABLE FUELS			
Shell PLC (ADR)	4,645	271,593	1.5
MATERIALS			
CHEMICALS			
LyondellBasell Industries NV - Class A	1,346	114,424	0.6

	Rate	Date	Shares	Value (USD)	Net Assets %
REAL ESTATE					
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)					
Sun Communities, Inc.			285	$ 41,867	0.2%
Total Investments					
(cost $16,919,775)				$ 17,626,038	96.9%
Time Deposits					
SEB, Stockholm(a)	3.18 %	–		578,661	3.2
Other assets less liabilities				(22,509)	(0.1)
Net Assets				$ 18,182,190	100.0%

(a) Overnight deposit.

Glossary:

ADR – American Depositary Receipt
REIT – Real Estate Investment Trust

See notes to financial statements.

		Rate	Date		Principal (000)	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET							
EMERGING MARKETS - CORPORATE BONDS							
INDUSTRIAL							
BASIC							
	Bukit Makmur Mandiri Utama PT	7.75%	02/10/2026	USD	200	$ 167,475	1.0%
	Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025		250	243,125	1.5
	Periama Holdings LLC/DE	5.95%	04/19/2026		200	183,787	1.2
	Shandong Iron And Steel Xinheng International Co., Ltd.	6.50%	11/05/2023		400	394,250	2.5
	Vedanta Resources Ltd.	6.13%	08/09/2024		400	240,300	1.5
						1,228,937	7.7
CAPITAL GOODS							
	China Water Affairs Group Ltd.	4.85%	05/18/2026		200	158,225	1.0
	West China Cement Ltd.	4.95%	07/08/2026		200	148,725	0.9
	Zoomlion HK SPV Co., Ltd.	6.13%	12/20/2022		200	199,060	1.2
						506,010	3.1
COMMUNICATIONS - TELECOMMUNICATIONS							
	Network i2i Ltd.(a)	5.65%	01/15/2025		200	189,620	1.2
CONSUMER CYCLICAL - OTHER							
	Melco Resorts Finance Ltd.	4.88%	06/06/2025		200	175,010	1.1
	Melco Resorts Finance Ltd.	5.75%	07/21/2028		300	244,500	1.5
	MGM China Holdings Ltd.	5.25%	06/18/2025		400	372,325	2.3
	Studio City Finance Ltd.	6.00%	07/15/2025		200	166,020	1.1
	Wynn Macau Ltd.	4.88%	10/01/2024		400	372,500	2.3
						1,330,355	8.3
CONSUMER CYCLICAL - RETAILERS							
	LS Finance 2025 Ltd.	4.50%	06/26/2025		200	142,600	0.9
CONSUMER NON-CYCLICAL							
	Japfa Comfeed Indonesia Tbk PT	5.38%	03/23/2026		200	170,413	1.1
ENERGY							
	Azure Power Energy Ltd.	3.58%	08/19/2026		186	139,575	0.9
	Greenko Dutch BV	3.85%	03/29/2026		191	163,066	1.0
	Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025		200	185,000	1.2
	HPCL-Mittal Energy Ltd.	5.45%	10/22/2026		200	183,000	1.1
	Medco Bell Pte Ltd.	6.38%	01/30/2027		200	175,000	1.1
	Saka Energi Indonesia PT	4.45%	05/05/2024		200	190,000	1.2
						1,035,641	6.5
TECHNOLOGY							
	CA Magnum Holdings	5.38%	10/31/2026		200	176,000	1.1
TRANSPORTATION - SERVICES							
	Delhi International Airport Ltd.	6.13%	10/31/2026		200	188,725	1.1
	India Toll Roads	5.50%	08/19/2024		250	240,594	1.5
	International Container Terminal Services, Inc.	4.75%	06/17/2030		200	172,725	1.1
						602,044	3.7
						5,381,620	33.6
FINANCIAL INSTITUTIONS							
BANKING							
	Axis Bank Ltd/Gift City(a)	4.10%	09/08/2026		200	173,000	1.1
	Bank Negara Indonesia Persero Tbk PT(a)	4.30%	03/24/2171		200	149,022	0.9
	Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025		200	179,022	1.1
	HDFC Bank Ltd.(a)	3.70%	08/25/2026		200	173,000	1.1
	Krung Thai Bank PCL/Cayman Islands(a)	4.40%	03/25/2026		200	172,287	1.1
	Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025		300	252,619	1.6
						1,098,950	6.9
BROKERAGE							
	China Cinda Asset Management Co., Ltd.(a)	4.40%	11/03/2171		400	354,000	2.2
REITs							
	Agile Group Holdings Ltd.	5.50%	04/21/2025		200	69,600	0.4
	Central China Real Estate Ltd.	7.75%	05/24/2024		200	29,000	0.2
	China Aoyuan Group Ltd.(b)	7.95%	02/19/2023		200	9,225	0.1
	China SCE Group Holdings Ltd.	5.95%	09/29/2024		200	48,000	0.3
	China SCE Group Holdings Ltd.	6.00%	02/04/2026		200	42,000	0.3
	CIFI Holdings Group Co., Ltd.(b)	5.25%	05/13/2026		200	32,000	0.2
	CIFI Holdings Group Co., Ltd.(b)	5.95%	10/20/2025		200	32,000	0.2
	Country Garden Holdings Co., Ltd.	2.70%	07/12/2026		200	89,000	0.6
	Country Garden Holdings Co., Ltd.	6.50%	04/08/2024		223	124,922	0.8
	Gemdale Ever Prosperity Investment Ltd.	4.95%	08/12/2024		200	158,812	1.0
	Global Prime Capital Pte Ltd.	5.95%	01/23/2025		200	188,500	1.2
	Greentown China Holdings Ltd.	5.65%	07/13/2025		200	169,000	1.0
	Jababeka International BV	6.50%	10/05/2023		200	118,038	0.7
	Kaisa Group Holdings Ltd.(c)	8.50%	03/30/2023		200	20,500	0.1

		Rate	Date	Principal (000)	Value (USD)	Net Assets %
	KWG Group Holdings Ltd.	7.40%	03/05/2024	USD 300	$ 75,000	0.5%
	LMIRT Capital Pte Ltd.	7.50%	02/09/2026	200	117,975	0.7
	Logan Group Co., Ltd.(b)	4.70%	07/06/2026	200	24,000	0.1
	NWD Finance BVI Ltd.(a)	5.25%	12/22/2170	200	153,000	1.0
	Pakuwon Jati TBK PT	4.88%	04/29/2028	200	175,537	1.1
	Powerlong Real Estate Holdings Ltd.	6.25%	08/10/2024	200	29,288	0.2
	RKPF Overseas 2020 A Ltd.	5.20%	01/12/2026	300	153,000	1.0
	Ronshine China Holdings Ltd.(c)	8.75%	10/25/2022	200	8,823	0.1
	Ronshine China Holdings Ltd.(b)	8.95%	01/22/2023	200	6,000	0.0
	Seazen Group Ltd.	6.00%	08/12/2024	200	131,000	0.8
	Shimao Group Holdings Ltd.(b)	3.98%	09/16/2023	200	24,000	0.1
	Shimao Group Holdings Ltd.(b)	5.60%	07/15/2026	200	23,000	0.1
	Shui On Development Holding Ltd.	6.15%	08/24/2024	200	158,000	1.0
	Sunac China Holdings Ltd.(b)	6.50%	07/09/2023	400	46,000	0.3
	Sunac China Holdings Ltd.(b)	7.50%	02/01/2024	200	23,000	0.1
	Times China Holdings Ltd.	6.75%	07/08/2025	200	17,000	0.1
	Wanda Group Overseas Ltd.	8.88%	03/21/2023	200	190,000	1.2
	Yango Justice International Ltd.(b)	7.50%	04/15/2024	200	1,000	0.0
	Yuzhou Group Holdings Co Ltd.(b)	6.00%	10/25/2023	200	10,000	0.1
	Zhenro Properties Group Ltd.(b)	7.35%	02/05/2025	200	5,000	0.0
					2,501,220	15.6
					3,954,170	24.7
UTILITY						
ELECTRIC						
	Adani Green Energy Ltd.	4.38%	09/08/2024	200	179,000	1.1
	Cikarang Listrindo Tbk PT	4.95%	09/14/2026	200	183,537	1.2
	India Clean Energy Holdings	4.50%	04/18/2027	300	234,000	1.5
	JSW Hydro Energy Ltd.	4.13%	05/18/2031	177	149,954	0.9
	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	162	151,012	0.9
					897,503	5.6
NATURAL GAS						
	China Oil & Gas Group Ltd.	4.70%	06/30/2026	200	156,288	1.0
					1,053,791	6.6
					10,389,581	64.9
CORPORATES - INVESTMENT GRADE						
INDUSTRIAL						
BASIC						
	Wealthy Vision Holdings Ltd.	3.30%	06/01/2024	200	183,288	1.2
COMMUNICATIONS - MEDIA						
	Meituan	2.13%	10/28/2025	200	174,500	1.1
	Weibo Corp.	3.50%	07/05/2024	200	189,912	1.2
					364,412	2.3
CONSUMER CYCLICAL - OTHER						
	GENM Capital Labuan Ltd.	3.88%	04/19/2031	200	148,000	0.9
	Sands China Ltd.	4.30%	01/08/2026	200	182,000	1.1
	Sands China Ltd.	5.90%	08/08/2028	200	184,500	1.2
					514,500	3.2
CONSUMER CYCLICAL - RETAILERS						
	Zhongsheng Group Holdings Ltd.	3.00%	01/13/2026	200	175,600	1.1
OTHER INDUSTRIAL						
	GLP China Holdings Ltd.	2.95%	03/29/2026	200	125,538	0.8
TECHNOLOGY						
	AAC Technologies Holdings, Inc.	2.63%	06/02/2026	200	148,000	0.9
TRANSPORTATION - AIRLINES						
	Korean Air Lines Co., Ltd.	4.75%	09/23/2025	200	196,912	1.2
					1,708,250	10.7
FINANCIAL INSTITUTIONS						
BANKING						
	Kasikornbank PCL/Hong Kong(a)	5.28%	10/14/2025	200	185,412	1.2
BROKERAGE						
	China Great Wall International Holdings III Ltd.	3.88%	08/31/2027	200	160,788	1.0
FINANCE						
	Huarong Finance 2019 Co., Ltd.	3.25%	11/13/2024	200	180,162	1.1
REITs						
	Longfor Group Holdings Ltd.	3.38%	04/13/2027	200	149,225	0.9
					675,587	4.2
UTILITY						
ELECTRIC						
	LLPL Capital Pte Ltd.	6.88%	02/04/2039	171	143,783	0.9

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
NATURAL GAS					
ENN Clean Energy International Investment Ltd.	3.38%	05/12/2026	USD 200	$ 172,250	1.1%
				316,033	2.0
				2,699,870	16.9
GOVERNMENTS - TREASURIES					
UNITED STATES					
U.S. Treasury Bonds	6.25%	08/15/2023	650	656,805	4.1
U.S. Treasury Bonds	7.50%	11/15/2024	480	507,075	3.2
				1,163,880	7.3
EMERGING MARKETS - SOVEREIGNS					
SRI LANKA					
Sri Lanka Government International Bond(b)	6.20%	05/11/2027	400	122,044	0.8
Sri Lanka Government International Bond(b)	6.85%	03/14/2024	400	121,200	0.7
				243,244	1.5
CORPORATES - NON-INVESTMENT GRADE					
INDUSTRIAL					
CONSUMER CYCLICAL - AUTOMOTIVE					
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	200	154,296	1.0
				14,650,871	91.6
MONEY MARKET INSTRUMENTS					
EMERGING MARKETS - CORPORATE BONDS					
CHINA					
Zhenro Properties Group Ltd.(b)	8.00%	03/06/2023	200	5,975	0.0
Total Investments					
(cost $19,321,571)				$ 14,656,846	91.6%
Time Deposits					
JPMorgan Chase, New York(d)	3.18 %	–		1,104,478	6.9
Other assets less liabilities				238,364	1.5
Net Assets				$ 15,999,688	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
U.S. Long Bond (CBT) Futures	03/22/2023	1	$ 127,477	$ 127,000	$ (477)
U.S. T-Note 5 Yr (CBT) Futures	03/31/2023	1	107,968	108,570	602
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	3	339,422	340,500	1,078
U.S. 10 Yr Ultra Futures	03/22/2023	2	238,148	239,312	1,164
Short					
U.S. T-Note 2 Yr (CBT) Futures	03/31/2023	1	204,812	205,359	(547)
					$ 1,820
				Appreciation	$ 2,844
				Depreciation	$ (1,024)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	CHF	6	USD	6	12/05/2022	$ (308)
Brown Brothers Harriman & Co.+	EUR	6	USD	6	12/05/2022	(300)
Brown Brothers Harriman & Co.+	GBP	5	USD	6	12/05/2022	(267)
Brown Brothers Harriman & Co.+	USD	6	CNH	6	12/05/2022	308
Brown Brothers Harriman & Co.+	USD	7	CNH	7	12/05/2022	(53)
Brown Brothers Harriman & Co.+	USD	13	EUR	13	12/05/2022	323
Brown Brothers Harriman & Co.+	USD	0*	EUR	0*	12/05/2022	(1)
Brown Brothers Harriman & Co.+	USD	12	GBP	10	12/05/2022	373
Brown Brothers Harriman & Co.+	USD	0*	GBP	0*	12/05/2022	0
						$ 75
					Appreciation	$ 1,004
					Depreciation	$ (929)

\+ Used for share class hedging purposes.

* Contracts amount less than 500.

(a) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(b) Defaulted.

(c) Defaulted matured security.

(d) Overnight deposit.

Currency Abbreviations:

CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
USD – United States Dollar

Glossary:

CBT – Chicago Board of Trade
REIT – Real Estate Investment Trust

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INDUSTRIALS			
AEROSPACE & DEFENSE			
Hexcel Corp.	1,175	$ 70,441	4.1%
BUILDING PRODUCTS			
Owens Corning	420	37,313	2.2
COMMERCIAL SERVICES & SUPPLIES			
Tetra Tech, Inc.	567	87,653	5.1
Tomra Systems ASA	3,051	58,572	3.4
Waste Management, Inc.	447	74,971	4.4
		221,196	12.9
CONSTRUCTION & ENGINEERING			
Quanta Services, Inc.	191	28,627	1.7
WSP Global, Inc.	592	71,010	4.1
		99,637	5.8
ELECTRICAL EQUIPMENT			
LG Energy Solution Ltd.	113	51,117	3.0
Rockwell Automation, Inc.	186	49,145	2.9
Vestas Wind Systems A/S	702	18,240	1.0
Xinjiang Goldwind Science & Technology Co., Ltd. - Class H	27,000	29,263	1.7
		147,765	8.6
MACHINERY			
Deere & Co.	126	55,566	3.2
Lindsay Corp.	364	64,242	3.8
SMC Corp.	100	45,631	2.7
Xylem, Inc./NY	331	37,188	2.2
		202,627	11.9
		778,979	45.5
INFORMATION TECHNOLOGY			
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Flex Ltd.	4,703	103,372	6.0
Keyence Corp.	120	50,776	3.0
TE Connectivity Ltd.	224	28,251	1.7
		182,399	10.7
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Enphase Energy, Inc.	173	55,462	3.2
Infineon Technologies AG	1,766	59,321	3.5
Monolithic Power Systems, Inc.	72	27,501	1.6
NXP Semiconductors NV	273	48,005	2.8
SolarEdge Technologies, Inc.	171	51,105	3.0
STMicroelectronics NV	1,238	47,919	2.8
		289,313	16.9
SOFTWARE			
Dassault Systemes SE	781	29,121	1.7
		500,833	29.3
UTILITIES			
ELECTRIC UTILITIES			
NextEra Energy, Inc.	1,002	84,869	5.0
Orsted AS	829	72,588	4.2
		157,457	9.2
INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS			
China Longyuan Power Group Corp., Ltd. - Class H	35,000	43,166	2.5
		200,623	11.7
MATERIALS			
CHEMICALS			
Koninklijke DSM NV	251	32,555	1.9
CONTAINERS & PACKAGING			
Huhtamaki Oyj	1,264	46,203	2.7
Smurfit Kappa Group PLC	1,476	53,621	3.1
		99,824	5.8
		132,379	7.7
ENERGY			
OIL, GAS & CONSUMABLE FUELS			
Neste Oyj	1,167	60,237	3.5

	Rate	Date	Shares	Value (USD)	Net Assets %
CONSUMER DISCRETIONARY					
AUTO COMPONENTS					
Aptiv PLC			360	$ 38,401	2.3%
HOUSEHOLD DURABLES					
TopBuild Corp.			91	14,021	0.8
				52,422	3.1
Total Investments					
(cost $1,888,924)				$ 1,725,473	100.8%
Time Deposits					
BNP Paribas, Paris(a)	0.65 %	–		194	0.0
HSBC, Hong Kong(a)	2.65 %	–		185	0.0
HSBC, Paris(a)	0.73 %	–		546	0.0
Nordea, Oslo(a)	1.28 %	–		163	0.0
Scotiabank, Toronto(a)	2.60 %	–		314	0.0
SEB, Stockholm(a)	(0.28)%	–		289	0.0
SEB, Stockholm(a)	3.18 %	–		36,682	2.2
SMBC, London(a)	1.92 %	–		169	0.0
Total Time Deposits				38,542	2.2
Other assets less liabilities				(51,607)	(3.0)
Net Assets				$ 1,712,408	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	1	USD	0*	12/12/2022	$ (6)
Brown Brothers Harriman & Co.+	CNH	1	USD	0*	12/12/2022	1
Brown Brothers Harriman & Co.+	CNH	2	USD	0*	12/12/2022	(6)
Brown Brothers Harriman & Co.+	HKD	1	USD	0*	12/12/2022	0
Brown Brothers Harriman & Co.+	HKD	1	USD	0*	12/12/2022	(1)
Brown Brothers Harriman & Co.+	USD	8	AUD	12	12/12/2022	337
Brown Brothers Harriman & Co.+	USD	7	CNH	51	12/12/2022	168
Brown Brothers Harriman & Co.+	USD	1	CNH	4	12/12/2022	(1)
Brown Brothers Harriman & Co.+	USD	8	HKD	66	12/12/2022	33
						$ 525
					Appreciation	$ 539
					Depreciation	$ (14)

\+ Used for share class hedging purposes.

* Contracts amount less than 500.

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CNH – Chinese Yuan Renminbi (Offshore)
HKD – Hong Kong Dollar
USD – United States Dollar

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
IT SERVICES			
Automatic Data Processing, Inc.	99	$ 26,150	0.9%
Capgemini SE	394	71,234	2.3
Fidelity National Information Services, Inc.	714	51,822	1.7
Genpact Ltd.	361	16,646	0.5
Mastercard, Inc. - Class A	52	18,533	0.6
Otsuka Corp.	400	13,463	0.4
Paychex, Inc.	263	32,620	1.1
VeriSign, Inc.	113	22,578	0.7
Visa, Inc. - Class A	145	31,465	1.0
		284,511	9.2
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Analog Devices, Inc.	177	30,428	1.0
Broadcom, Inc.	85	46,838	1.5
KLA Corp.	33	12,974	0.4
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	236	19,583	0.6
Texas Instruments, Inc.	80	14,437	0.5
		124,260	4.0
SOFTWARE			
Adobe, Inc.	89	30,699	1.0
Autodesk, Inc.	100	20,195	0.7
Constellation Software, Inc./Canada	10	16,121	0.5
Microsoft Corp.	705	179,874	5.8
NortonLifeLock, Inc.	2,722	62,497	2.0
Oracle Corp.	993	82,449	2.7
Oracle Corp. Japan	200	11,844	0.4
VMware, Inc. - Class A	595	72,286	2.3
		475,965	15.4
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	516	76,384	2.5
		961,120	31.1
FINANCIALS			
BANKS			
Bank Leumi Le-Israel BM	3,800	34,835	1.1
DBS Group Holdings Ltd.	1,000	26,079	0.8
JPMorgan Chase & Co.	304	42,007	1.4
KBC Group NV	293	16,230	0.5
Mitsubishi UFJ Financial Group, Inc.	4,300	23,450	0.8
Nordea Bank Abp	2,502	26,293	0.9
Oversea-Chinese Banking Corp., Ltd.	5,100	47,005	1.5
Royal Bank of Canada	490	48,732	1.6
Toronto-Dominion Bank (The)	414	27,555	0.9
		292,186	9.5
CAPITAL MARKETS			
CME Group, Inc.	76	13,414	0.4
Houlihan Lokey, Inc.	310	30,489	1.0
Partners Group Holding AG	11	10,960	0.3
Singapore Exchange Ltd.	2,600	17,403	0.6
		72,266	2.3
INSURANCE			
Admiral Group PLC	356	8,704	0.3
Insurance Australia Group Ltd.	5,691	18,540	0.6
Marsh & McLennan Cos., Inc.	189	32,731	1.0
NN Group NV	785	33,548	1.1
Progressive Corp. (The)	149	19,691	0.6
Sampo Oyj - Class A	770	38,995	1.3
Willis Towers Watson PLC	314	77,294	2.5
		229,503	7.4
		593,955	19.2
HEALTH CARE			
BIOTECHNOLOGY			
AbbVie, Inc.	312	50,288	1.6
HEALTH CARE PROVIDERS & SERVICES			
Centene Corp.	311	27,073	0.9
CVS Health Corp.	314	31,990	1.0
McKesson Corp.	109	41,603	1.4
UnitedHealth Group, Inc.	109	59,706	1.9
		160,372	5.2

	Shares	Value (USD)	Net Assets %
LIFE SCIENCES TOOLS & SERVICES			
Thermo Fisher Scientific, Inc.	24	$ 13,445	0.5%
PHARMACEUTICALS			
Eli Lilly & Co.	71	26,347	0.8
Johnson & Johnson	274	48,772	1.6
Merck & Co., Inc.	632	69,596	2.3
Novo Nordisk A/S - Class B	1,005	126,065	4.1
Roche Holding AG (Genusschein)	194	63,365	2.0
		334,145	10.8
		558,250	18.1
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
BCE, Inc.	657	31,288	1.0
Comcast Corp. - Class A	869	31,840	1.0
Deutsche Telekom AG (REG)	732	14,891	0.5
HKT Trust & HKT Ltd. - Class SS	20,000	24,387	0.8
Nippon Telegraph & Telephone Corp.	800	22,183	0.7
		124,589	4.0
ENTERTAINMENT			
Electronic Arts, Inc.	427	55,843	1.8
Ubisoft Entertainment SA	140	3,895	0.2
		59,738	2.0
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class C	627	63,609	2.1
Auto Trader Group PLC	6,229	43,001	1.4
Kakaku.com, Inc.	400	7,189	0.2
		113,799	3.7
		298,126	9.7
INDUSTRIALS			
BUILDING PRODUCTS			
Assa Abloy AB - Class B	483	11,075	0.4
CONSTRUCTION & ENGINEERING			
AECOM	867	73,695	2.4
ELECTRICAL EQUIPMENT			
Generac Holdings, Inc.	34	3,588	0.1
Hubbell, Inc.	85	21,595	0.7
Prysmian SpA	449	15,823	0.5
Schneider Electric SE (Paris)	339	50,061	1.6
		91,067	2.9
PROFESSIONAL SERVICES			
RELX PLC	816	23,028	0.7
Wolters Kluwer NV	413	45,517	1.5
		68,545	2.2
		244,382	7.9
CONSUMER STAPLES			
BEVERAGES			
Coca-Cola Co. (The)	469	29,833	1.0
Keurig Dr Pepper, Inc.	385	14,888	0.5
		44,721	1.5
FOOD & STAPLES RETAILING			
Koninklijke Ahold Delhaize NV	563	16,407	0.5
Walmart, Inc.	161	24,539	0.8
Woolworths Group Ltd.	577	13,573	0.5
		54,519	1.8
FOOD PRODUCTS			
Salmar ASA	810	28,552	0.9
HOUSEHOLD PRODUCTS			
Procter & Gamble Co. (The)	212	31,622	1.0
PERSONAL PRODUCTS			
Unilever PLC	323	16,151	0.5
		175,565	5.7
CONSUMER DISCRETIONARY			
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	125	12,068	0.4
ZOZO, Inc.	1,100	27,771	0.9
		39,839	1.3
LEISURE PRODUCTS			
Bandai Namco Holdings, Inc.	300	19,878	0.7

	Rate	Date	Shares	Value (USD)	Net Assets %
SPECIALTY RETAIL					
AutoZone, Inc.			30	$ 77,370	2.5%
Kingfisher PLC			6,136	17,944	0.6
O'Reilly Automotive, Inc.			23	19,884	0.6
				115,198	3.7
				174,915	5.7
REAL ESTATE					
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)					
Link REIT			1,300	8,781	0.3
Nippon Building Fund, Inc.			7	32,652	1.0
				41,433	1.3
UTILITIES					
ELECTRIC UTILITIES					
NextEra Energy, Inc.			200	16,940	0.5
				3,064,686	99.2
OTHER TRANSFERABLE SECURITIES					
COMMON STOCKS					
COMMUNICATION SERVICES					
DIVERSIFIED TELECOMMUNICATION SERVICES					
Telstra Corp. Ltd.			5,558	15,080	0.5
Total Investments					
(cost $3,230,273)				$ 3,079,766	99.7%
Time Deposits					
ANZ, London(a)	1.57 %	–		374	0.0
BNP Paribas, Paris(a)	0.65 %	–		301	0.0
Credit Suisse, Zurich(a)	(0.08)%	–		345	0.0
HSBC, Hong Kong(a)	2.65 %	–		298	0.0
HSBC, Singapore(a)	2.57 %	–		768	0.0
JPMorgan Chase, New York(a)	3.18 %	–		22,746	0.8
Nordea, Oslo(a)	1.28 %	–		286	0.0
Scotiabank, Toronto(a)	2.60 %	–		681	0.0
SEB, Stockholm(a)	(0.28)%	–		400	0.0
SEB, Stockholm(a)	0.78 %	–		406	0.0
SEB, Stockholm(a)	1.92 %	–		1,417	0.1
SMBC, Tokyo(a)	0.73 %	–		606	0.0
Total Time Deposits				28,628	0.9
Other assets less liabilities				(19,425)	(0.6)
Net Assets				$ 3,088,969	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA.	NOK	424	USD	41	12/01/2022	$ (1,830)
Bank of America, NA.	USD	41	NOK	424	12/01/2022	2,111
Bank of America, NA.	JPY	9,222	USD	64	12/02/2022	(3,169)
Bank of America, NA.	USD	93	JPY	13,209	12/02/2022	2,618
Bank of America, NA.	SGD	101	USD	72	12/07/2022	(1,803)
Bank of America, NA.	EUR	135	USD	135	12/08/2022	(5,467)
Bank of America, NA.	USD	10	EUR	10	12/08/2022	72
Bank of America, NA.	USD	26	GBP	22	01/18/2023	139
Bank of America, NA.	AUD	19	USD	12	01/19/2023	(702)
Bank of America, NA.	CAD	19	USD	14	01/19/2023	(205)
Bank of America, NA.	ILS	87	USD	25	01/19/2023	(813)
Bank of America, NA.	USD	25	AUD	39	01/19/2023	1,813
Bank of America, NA.	USD	4	CAD	6	01/19/2023	58
Bank of America, NA.	NOK	174	USD	17	02/03/2023	(217)
						$ (7,395)
					Appreciation	$ 6,811
					Depreciation	$ (14,206)

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar

EUR – Euro
GBP – Great British Pound
ILS – Israeli Shekel
JPY – Japanese Yen
NOK – Norwegian Krone
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

ADR – American Depositary Receipt
REG – Registered Shares
REIT – Real Estate Investment Trust

	Rate	Date	Principal (000)		Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET						
CORPORATES - NON-INVESTMENT GRADE						
INDUSTRIAL						
BASIC						
Ahlstrom-Munksjo Holding 3 Oy	3.63%	02/04/2028	EUR	100	$ 87,423	0.5%
Berry Global, Inc.	5.63%	07/15/2027	USD	35	34,240	0.2
Constellium SE	3.13%	07/15/2029	EUR	100	82,193	0.5
Huhtamaki Oyj	4.25%	06/09/2027		100	101,778	0.6
Novelis Sheet Ingot GmbH	3.38%	04/15/2029		100	90,316	0.5
Olympus Water US Holding Corp.	3.88%	10/01/2028		100	80,646	0.4
Rimini Bidco SpA(a)	6.25%	12/14/2026		100	91,372	0.5
					567,968	3.2
CAPITAL GOODS						
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029		100	77,366	0.4
Ball Corp.	2.88%	08/15/2030	USD	105	85,296	0.5
Ball Corp.	4.00%	11/15/2023		42	41,157	0.2
Crown European Holdings SA	2.63%	09/30/2024	EUR	100	101,867	0.6
Ctec II GmbH	5.25%	02/15/2030		100	87,283	0.5
Eco Material Technologies, Inc.	7.88%	01/31/2027	USD	119	113,216	0.7
GFL Environmental, Inc.	4.75%	06/15/2029		100	87,778	0.5
Harsco Corp.	5.75%	07/31/2027		146	118,099	0.7
PCF GmbH	4.75%	04/15/2026	EUR	100	87,493	0.5
Seche Environnement SA	2.25%	11/15/2028		102	91,283	0.5
Titan Holdings II BV	5.13%	07/15/2029		100	83,008	0.5
TK Elevator US Newco, Inc.	5.25%	07/15/2027	USD	200	180,500	1.0
					1,154,346	6.6
COMMUNICATIONS - MEDIA						
Adevinta ASA	3.00%	11/15/2027	EUR	100	93,804	0.5
Altice Financing SA	5.00%	01/15/2028	USD	205	167,277	1.0
AMC Networks, Inc.	4.25%	02/15/2029		60	44,718	0.3
AMC Networks, Inc.	4.75%	08/01/2025		15	13,366	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034		96	74,751	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033		25	19,841	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032		145	121,183	0.7
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027		31	29,142	0.2
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027		47	40,855	0.2
CSC Holdings LLC	5.00%	11/15/2031		200	128,215	0.7
Gray Television, Inc.	4.75%	10/15/2030		100	74,032	0.4
iHeartCommunications, Inc.	4.75%	01/15/2028		100	86,170	0.5
McGraw-Hill Education, Inc.	5.75%	08/01/2028		35	31,106	0.2
Nexstar Media Inc.	4.75%	11/01/2028		60	53,386	0.3
Outfront Media Capital LLC/Outfront Media Capital Corp.	4.63%	03/15/2030		100	84,397	0.5
Scripps Escrow II, Inc.	5.38%	01/15/2031		60	48,987	0.3
Sirius XM Radio, Inc.	3.13%	09/01/2026		47	42,513	0.2
Sirius XM Radio, Inc.	3.88%	09/01/2031		90	73,550	0.4
Telenet Finance Luxembourg Notes Sarl	3.50%	03/01/2028	EUR	100	95,521	0.5
Univision Communications, Inc.	4.50%	05/01/2029	USD	60	51,366	0.3
Univision Communications, Inc.	6.63%	06/01/2027		18	17,647	0.1
Urban One, Inc.	7.38%	02/01/2028		95	80,480	0.5
Ziggo Bond Co. BV	5.13%	02/28/2030		200	162,175	0.9
					1,634,482	9.3
COMMUNICATIONS - TELECOMMUNICATIONS						
Consolidated Communications, Inc.	6.50%	10/01/2028		120	98,723	0.6
Embarq Corp.	8.00%	06/01/2036		55	23,369	0.1
Level 3 Financing, Inc.	3.75%	07/15/2029		210	152,909	0.9
Sprint Capital Corp.	8.75%	03/15/2032		105	125,542	0.7
Telecom Italia SpA/Milano	1.63%	01/18/2029	EUR	140	109,225	0.6
Telefonica Europe BV(b)	2.50%	02/05/2027		100	88,644	0.5
Vmed O2 UK Financing I PLC	4.50%	07/15/2031	GBP	202	193,675	1.1
Vodafone Group PLC	4.88%	10/03/2078		100	113,274	0.7
Zayo Group Holdings, Inc.	4.00%	03/01/2027	USD	53	37,979	0.2
					943,340	5.4
CONSUMER CYCLICAL - AUTOMOTIVE						
Adient Global Holdings Ltd.	3.50%	08/15/2024	EUR	100	101,085	0.6
Clarios Global LP.	6.75%	05/15/2025	USD	109	109,000	0.6
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR	100	98,086	0.6
Dana, Inc.	4.25%	09/01/2030	USD	200	161,868	0.9
Faurecia SE	2.38%	06/15/2029	EUR	180	146,241	0.8
Ford Motor Co.	3.25%	02/12/2032	USD	447	354,267	2.0
Goodyear Tire & Rubber Co. (The)	5.00%	05/31/2026		91	88,172	0.5
IHO Verwaltungs GmbH(c)	4.75%	09/15/2026		200	171,660	1.0
Volvo Car AB	2.50%	10/07/2027	EUR	100	94,118	0.6

	Rate	Date		Principal (000)	Value (USD)	Net Assets %
ZF Finance GmbH	2.00%	05/06/2027	EUR	200	$ 176,696	1.0%
					1,501,193	8.6
CONSUMER CYCLICAL - ENTERTAINMENT						
Cinemark USA, Inc.	5.88%	03/15/2026	USD	100	87,491	0.5
Six Flags Entertainment Corp.	5.50%	04/15/2027		46	41,610	0.2
					129,101	0.7
CONSUMER CYCLICAL - OTHER						
Accor SA(b)	4.38%	01/30/2024	EUR	100	98,335	0.6
Castle UK Finco PLC(a)	7.01%	05/15/2028		100	78,599	0.5
Empire Communities Corp.	7.00%	12/15/2025	USD	40	35,265	0.2
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025		43	42,699	0.2
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031		51	42,051	0.2
HT Troplast GmbH	9.25%	07/15/2025	EUR	100	94,306	0.5
Maison Finco PLC	6.00%	10/31/2027	GBP	100	87,414	0.5
Mattamy Group Corp.	4.63%	03/01/2030	USD	100	82,530	0.5
NH Hotel Group SA	4.00%	07/02/2026	EUR	100	97,208	0.6
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	USD	50	43,172	0.3
Standard Industries, Inc./NJ	5.00%	02/15/2027		46	42,606	0.2
Travel + Leisure Co.	4.50%	12/01/2029		41	33,480	0.2
Travel + Leisure Co.	6.63%	07/31/2026		97	95,198	0.5
					872,863	5.0
CONSUMER CYCLICAL - RETAILERS						
BCPE Ulysses Intermediate, Inc.(c)	7.75%	04/01/2027		60	39,584	0.2
Foundation Building Materials, Inc.	6.00%	03/01/2029		30	22,476	0.1
Gap, Inc. (The)	3.88%	10/01/2031		60	45,294	0.3
Maxeda DIY Holding BV	5.88%	10/01/2026	EUR	100	68,212	0.4
SRS Distribution, Inc.	6.13%	07/01/2029	USD	60	49,795	0.3
					225,361	1.3
CONSUMER NON-CYCLICAL						
Acadia Healthcare Co., Inc.	5.00%	04/15/2029		60	55,329	0.3
AdaptHealth LLC	5.13%	03/01/2030		100	85,600	0.5
Avantor Funding, Inc.	3.88%	07/15/2028	EUR	100	96,295	0.5
Casino Guichard Perrachon SA	5.25%	04/15/2027		100	53,342	0.3
Catalent Pharma Solutions, Inc.	5.00%	07/15/2027	USD	46	43,855	0.2
Chrome Bidco SASU	3.50%	05/31/2028	EUR	100	91,334	0.5
CHS/Community Health Systems, Inc.	6.88%	04/15/2029	USD	188	100,523	0.6
Darling Ingredients, Inc.	6.00%	06/15/2030		37	36,248	0.2
Emergent BioSolutions, Inc.	3.88%	08/15/2028		105	47,250	0.3
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR	100	86,094	0.5
Laboratoire Eimer Selas	5.00%	02/01/2029		100	83,647	0.5
LifePoint Health, Inc.	5.38%	01/15/2029	USD	113	65,891	0.4
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029		100	84,081	0.5
Option Care Health, Inc.	4.38%	10/31/2029		60	51,154	0.3
Radiology Partners, Inc.	9.25%	02/01/2028		60	35,573	0.2
Rossini SARL	6.75%	10/30/2025	EUR	110	114,760	0.6
Syneos Health, Inc.	3.63%	01/15/2029	USD	60	46,813	0.3
US Acute Care Solutions LLC	6.38%	03/01/2026		95	86,193	0.5
					1,263,982	7.2
OTHER INDUSTRIAL						
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028		60	54,294	0.3
Rexel SA	2.13%	06/15/2028	EUR	175	158,998	0.9
SIG PLC	5.25%	11/30/2026		100	87,218	0.5
					300,510	1.7
SERVICES						
ADT Security Corp. (The)	4.13%	08/01/2029	USD	60	52,324	0.3
APX Group, Inc.	5.75%	07/15/2029		69	58,784	0.3
APX Group, Inc.	6.75%	02/15/2027		40	39,661	0.2
Aramark Services, Inc.	5.00%	02/01/2028		93	87,107	0.5
Block, Inc.	2.75%	06/01/2026		50	44,382	0.3
Block, Inc.	3.50%	06/01/2031		42	34,109	0.2
Cars.com, Inc.	6.38%	11/01/2028		95	83,702	0.5
Elior Group SA	3.75%	07/15/2026	EUR	100	82,809	0.5
La Financiere Atalian SASU	6.63%	05/15/2025	GBP	100	103,224	0.6
MPH Acquisition Holdings LLC	5.75%	11/01/2028	USD	110	78,465	0.5
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028		95	88,659	0.5
Sabre GLBL, Inc.	7.38%	09/01/2025		95	90,506	0.5
Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026	EUR	113	111,831	0.6
TripAdvisor, Inc.	7.00%	07/15/2025	USD	14	13,885	0.1
ZipRecruiter, Inc.	5.00%	01/15/2030		51	41,678	0.2
					1,011,126	5.8

		Rate	Date		Principal (000)		Value (USD)	Net Assets %
TECHNOLOGY								
	Boxer Parent Co., Inc.	7.13%	10/02/2025	USD	55	$	53,680	0.3%
	Clarivate Science Holdings Corp.	4.88%	07/01/2029		60		51,390	0.3
	Infineon Technologies AG(b)	3.63%	01/01/2028	EUR	100		93,337	0.5
	Rackspace Technology Global, Inc.	3.50%	02/15/2028	USD	170		116,630	0.7
	Virtusa Corp.	7.13%	12/15/2028		60		45,036	0.3
							360,073	2.1
TRANSPORTATION - AIRLINES								
	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.50%	04/20/2026		65		63,177	0.4
	United Airlines, Inc.	4.38%	04/15/2026		56		52,090	0.3
							115,267	0.7
TRANSPORTATION - SERVICES								
	BCP V Modular Services Finance PLC	6.75%	11/30/2029	EUR	100		75,861	0.4
	Kapla Holding SAS	3.38%	12/15/2026		100		92,351	0.5
	Loxam SAS	4.50%	04/15/2027		100		87,051	0.5
	United Rentals North America, Inc.	5.25%	01/15/2030	USD	103		97,458	0.6
							352,721	2.0
							10,432,333	59.6
FINANCIAL INSTITUTIONS								
BANKING								
	Abanca Corp. Bancaria SA	6.13%	01/18/2029	EUR	200		205,992	1.2
	Banco Bilbao Vizcaya Argentaria SA(b)	6.00%	01/15/2026		200		200,746	1.1
	Bread Financial Holdings, Inc.	7.00%	01/15/2026	USD	55		47,025	0.3
	CaixaBank SA(b)	5.88%	10/09/2027	EUR	200		193,972	1.1
	Intesa Sanpaolo SpA(b)	7.70%	09/17/2025	USD	250		231,482	1.3
							879,217	5.0
FINANCE								
	doValue SpA.	5.00%	08/04/2025	EUR	100		98,946	0.6
	Navient Corp.	5.63%	08/01/2033	USD	105		74,162	0.4
							173,108	1.0
REITs								
	Aedas Homes Opco SLU	4.00%	08/15/2026	EUR	100		89,892	0.5
	Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD	150		132,054	0.8
	Fastighets AB Balder	2.87%	06/02/2081	EUR	235		146,913	0.9
	Heimstaden Bostad AB(b)	3.00%	10/29/2027		104		69,272	0.4
	Via Celere Desarrollos Inmobiliarios SA.	5.25%	04/01/2026		100		93,551	0.5
	Vivion Investments SARL	3.00%	08/08/2024		100		91,788	0.5
							623,470	3.6
							1,675,795	9.6
UTILITY								
ELECTRIC								
	EDP - Energias de Portugal SA, Series NC8	1.88%	03/14/2082		200		151,121	0.9
							12,259,249	70.1
CORPORATES - INVESTMENT GRADE								
FINANCIAL INSTITUTIONS								
BANKING								
	Bank of Ireland Group PLC	1.38%	08/11/2031		100		87,601	0.5
	Barclays PLC	3.00%	05/08/2026	GBP	100		109,412	0.6
	Deutsche Bank AG	5.63%	05/19/2031	EUR	100		103,026	0.6
	ING Groep NV(b)	5.75%	11/16/2026	USD	200		176,025	1.0
	KBC Group NV(b)	4.25%	10/24/2025	EUR	200		181,064	1.0
	Lloyds Banking Group PLC	2.00%	04/12/2028	GBP	100		102,233	0.6
	NatWest Group PLC(b)	5.13%	05/12/2027		200		202,249	1.2
	UBS Group AG(b)	4.88%	02/12/2027	USD	200		168,393	1.0
	UniCredit SpA(b)	7.50%	06/03/2026	EUR	200		208,408	1.2
							1,338,411	7.7
INSURANCE								
	Centene Corp.	2.50%	03/01/2031	USD	210		166,308	0.9
REITs								
	MPT Operating Partnership LP/MPT Finance Corp.	2.55%	12/05/2023	GBP	100		114,025	0.7
	SBB Treasury Oyj	1.13%	11/26/2029	EUR	180		113,885	0.6
							227,910	1.3
							1,732,629	9.9
INDUSTRIAL								
BASIC								
	Berry Global, Inc.	4.88%	07/15/2026	USD	44		42,189	0.2
CAPITAL GOODS								
	Cellnex Telecom SA.	1.88%	06/26/2029	EUR	100		87,060	0.5

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
COMMUNICATIONS - MEDIA					
Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	USD 73	$ 66,969	0.4%
COMMUNICATIONS - TELECOMMUNICATIONS					
Hughes Satellite Systems Corp.	5.25%	08/01/2026	23	22,095	0.1
CONSUMER CYCLICAL - AUTOMOTIVE					
Nemak SAB de CV	2.25%	07/20/2028	EUR 200	167,251	1.0
CONSUMER CYCLICAL - RETAILERS					
Macy's Retail Holdings LLC	5.88%	04/01/2029	USD 55	51,156	0.3
TECHNOLOGY					
Nokia Oyj	6.63%	05/15/2039	43	41,020	0.2
				477,740	2.7
				2,210,369	12.6
EMERGING MARKETS - CORPORATE BONDS					
INDUSTRIAL					
BASIC					
Klabin Austria GmbH	3.20%	01/12/2031	200	155,000	0.9
CAPITAL GOODS					
Cemex SAB de CV(b)	5.13%	06/08/2026	200	176,000	1.0
IHS Holding Ltd.	6.25%	11/29/2028	200	153,475	0.9
				329,475	1.9
COMMUNICATIONS - TELECOMMUNICATIONS					
Axtel SAB de CV	6.38%	11/14/2024	200	155,500	0.9
CONSUMER NON-CYCLICAL					
Rede D'or Finance Sarl	4.95%	01/17/2028	200	181,787	1.0
Teva Pharmaceutical Finance Co. LLC	6.15%	02/01/2036	200	170,788	1.0
				352,575	2.0
ENERGY					
Azure Power Energy Ltd.	3.58%	08/19/2026	186	139,575	0.8
				1,132,125	6.5
UTILITY					
ELECTRIC					
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	200	185,000	1.0
Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026	200	163,300	0.9
ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.50%	07/14/2028	200	169,000	1.0
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	162	151,011	0.9
				668,311	3.8
FINANCIAL INSTITUTIONS					
BANKING					
Banco do Brasil SA/Cayman(b)	9.00%	06/18/2024	200	198,890	1.1
				1,999,326	11.4
COMMERCIAL MORTGAGE-BACKED SECURITIES					
NON-AGENCY FIXED RATE CMBS					
GS Mortgage Securities Trust, Series 2015-GC32, Class B	4.55%	07/10/2048	100	93,541	0.5
Wells Fargo Commercial Mortgage Trust, Series 2015-LC20, Class C	4.06%	04/15/2050	75	68,224	0.4
WFRBS Commercial Mortgage Trust, Series 2013-UBS1, Class C	5.19%	03/15/2046	100	96,744	0.6
				258,509	1.5
				16,727,453	95.6
OTHER TRANSFERABLE SECURITIES					
CORPORATES - INVESTMENT GRADE					
FINANCIAL INSTITUTIONS					
INSURANCE					
Liberty Mutual Group, Inc.	4.13%	12/15/2051	60	47,551	0.3
CORPORATES - NON-INVESTMENT GRADE					
FINANCIAL INSTITUTIONS					
REITs					
Iron Mountain, Inc.	5.63%	07/15/2032	95	83,902	0.5
INDUSTRIAL					
BASIC					
Graphic Packaging International LLC	3.50%	03/15/2028	51	44,753	0.2
COMMUNICATIONS - TELECOMMUNICATIONS					
Frontier Communications Holdings LLC	8.75%	05/15/2030	21	21,719	0.1

	Rate	Date	Principal (000)	Value (USD)	Net Assets %
CONSUMER CYCLICAL - OTHER					
Forestar Group, Inc.	3.85%	05/15/2026	USD 60	$ 53,770	0.3%
Hilton Domestic Operating Co., Inc.	3.75%	05/01/2029	51	44,785	0.3
				98,555	0.6
				165,027	0.9
				248,929	1.4
				296,480	1.7
Total Investments					
(cost $19,982,732)				$ 17,023,933	97.3%
Time Deposits					
HSBC, Paris(d)	0.73 %	–		91,529	0.5
SEB, Stockholm(d)	3.18 %	–		443,486	2.6
Total Time Deposits				535,015	3.1
Other assets less liabilities				(68,630)	(0.4)
Net Assets				$ 17,490,318	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA.	GBP	843	USD	1,005	01/18/2023	$ (12,567)
Brown Brothers Harriman & Co.	EUR	78	USD	81	12/08/2022	5
Brown Brothers Harriman & Co.	EUR	489	USD	496	12/08/2022	(13,446)
Brown Brothers Harriman & Co.	USD	164	EUR	167	12/08/2022	9,820
Brown Brothers Harriman & Co.	EUR	2,452	USD	2,472	01/12/2023	(88,534)
Brown Brothers Harriman & Co.	GBP	34	USD	41	01/18/2023	186
Brown Brothers Harriman & Co.+	AUD	23	USD	15	12/05/2022	(830)
Brown Brothers Harriman & Co.+	CHF	8	USD	8	12/05/2022	(359)
Brown Brothers Harriman & Co.+	EUR	30	USD	30	12/05/2022	(1,403)
Brown Brothers Harriman & Co.+	GBP	13	USD	15	12/05/2022	(668)
Brown Brothers Harriman & Co.+	USD	31	AUD	47	12/05/2022	1,009
Brown Brothers Harriman & Co.+	USD	7	CHF	7	12/05/2022	360
Brown Brothers Harriman & Co.+	USD	8	CHF	8	12/05/2022	(61)
Brown Brothers Harriman & Co.+	USD	61	EUR	60	12/05/2022	1,510
Brown Brothers Harriman & Co.+	USD	0*	EUR	0*	12/05/2022	(1)
Brown Brothers Harriman & Co.+	USD	30	GBP	25	12/05/2022	926
Brown Brothers Harriman & Co.+	USD	0*	GBP	0*	12/05/2022	(1)
Brown Brothers Harriman & Co.+	CNH	2	USD	0*	12/12/2022	(5)
Brown Brothers Harriman & Co.+	HKD	130	USD	17	12/12/2022	(67)
Brown Brothers Harriman & Co.+	USD	15	CNH	110	12/12/2022	362
Brown Brothers Harriman & Co.+	USD	0*	CNH	2	12/12/2022	(1)
Brown Brothers Harriman & Co.+	USD	34	HKD	264	12/12/2022	110
Morgan Stanley Capital Services LLC	EUR	1,555	USD	1,512	12/08/2022	(107,578)
Morgan Stanley Capital Services LLC	EUR	1,625	USD	1,637	01/27/2023	(62,016)
						$ (273,249)
					Appreciation	$ 14,288
					Depreciation	$ (287,537)

\+ Used for share class hedging purposes.

* Contract amount less than 500.

(a) Floating Rate Security. Stated interest/floor/ceiling rate was in effect at November 30, 2022.

(b) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.

(c) Pay-In-Kind Payments (PIK).

(d) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CHF – Swiss Franc
CNH – Chinese Yuan Renminbi (Offshore)
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
USD – United States Dollar

Glossary:

CMBS	–	Commercial Mortgage-Backed Securities
REIT	–	Real Estate Investment Trust

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Ciena Corp.	496,934	$ 22,342,153	2.1%
Lumentum Holdings, Inc.	307,293	16,882,677	1.6
		39,224,830	3.7
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Flex Ltd.	1,409,942	30,990,525	3.0
Keysight Technologies, Inc.	158,403	28,653,519	2.7
TE Connectivity Ltd.	197,319	24,885,872	2.4
		84,529,916	8.1
IT SERVICES			
Accenture PLC - Class A	63,617	19,144,264	1.8
Maximus, Inc.	203,949	14,337,615	1.4
Visa, Inc. - Class A	126,975	27,553,575	2.6
		61,035,454	5.8
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Monolithic Power Systems, Inc.	58,603	22,384,002	2.2
NVIDIA Corp.	79,328	13,424,677	1.3
NXP Semiconductors NV	127,196	22,366,145	2.1
ON Semiconductor Corp.	225,048	16,923,610	1.6
		75,098,434	7.2
SOFTWARE			
Adobe, Inc.	45,141	15,570,485	1.5
Intuit, Inc.	41,997	17,117,557	1.6
Microsoft Corp.	115,699	29,519,443	2.8
		62,207,485	5.9
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	158,995	23,536,030	2.2
Dell Technologies, Inc. - Class C	419,809	18,803,245	1.8
		42,339,275	4.0
		364,435,394	34.7
HEALTH CARE			
HEALTH CARE EQUIPMENT & SUPPLIES			
Alcon, Inc.	281,543	19,395,497	1.8
Becton Dickinson and Co.	98,807	24,636,538	2.3
Koninklijke Philips NV	477,083	7,175,328	0.7
STERIS PLC	121,531	22,573,168	2.2
		73,780,531	7.0
HEALTH CARE PROVIDERS & SERVICES			
Laboratory Corp. of America Holdings	72,284	17,398,759	1.7
UnitedHealth Group, Inc.	38,590	21,138,058	2.0
		38,536,817	3.7
LIFE SCIENCES TOOLS & SERVICES			
Bio-Rad Laboratories, Inc. - Class A	40,942	16,979,057	1.6
Bruker Corp.	277,547	18,709,443	1.8
Danaher Corp.	115,595	31,604,829	3.0
ICON PLC	85,051	18,323,388	1.7
West Pharmaceutical Services, Inc.	65,599	15,393,461	1.5
		101,010,178	9.6
		213,327,526	20.3
INDUSTRIALS			
AEROSPACE & DEFENSE			
Hexcel Corp.	286,272	17,162,006	1.6
BUILDING PRODUCTS			
Owens Corning	163,827	14,554,391	1.4
Trex Co., Inc.	153,263	7,033,239	0.7
		21,587,630	2.1
COMMERCIAL SERVICES & SUPPLIES			
Tetra Tech, Inc.	140,806	21,767,199	2.1
Waste Management, Inc.	182,236	30,564,622	2.9
		52,331,821	5.0
ELECTRICAL EQUIPMENT			
Rockwell Automation, Inc.	77,764	20,546,804	2.0
MACHINERY			
Deere & Co.	73,663	32,485,383	3.1

	Rate	Date	Shares	Value (USD)	Net Assets %
Xylem, Inc./NY			145,773	$ 16,377,597	1.5%
				48,862,980	4.6
				160,491,241	15.3
FINANCIALS					
BANKS					
SVB Financial Group			42,896	9,942,435	0.9
CAPITAL MARKETS					
Intercontinental Exchange, Inc.			212,041	22,966,160	2.2
MSCI, Inc.			55,684	28,278,006	2.7
				51,244,166	4.9
INSURANCE					
Aflac, Inc.			434,856	31,279,192	3.0
				92,465,793	8.8
CONSUMER DISCRETIONARY					
AUTO COMPONENTS					
Aptiv PLC			132,705	14,155,642	1.4
HOUSEHOLD DURABLES					
TopBuild Corp.			82,283	12,678,165	1.2
SPECIALTY RETAIL					
Home Depot, Inc. (The)			62,987	20,407,158	1.9
TEXTILES, APPAREL & LUXURY GOODS					
NIKE, Inc. - Class B			183,682	20,148,079	1.9
				67,389,044	6.4
UTILITIES					
ELECTRIC UTILITIES					
NextEra Energy, Inc.			344,098	29,145,101	2.8
WATER UTILITIES					
American Water Works Co., Inc.			125,619	19,063,939	1.8
				48,209,040	4.6
CONSUMER STAPLES					
HOUSEHOLD PRODUCTS					
Procter & Gamble Co. (The)			108,681	16,210,858	1.6
PERSONAL PRODUCTS					
Unilever PLC (Sponsored ADR)			317,374	15,989,302	1.5
				32,200,160	3.1
REAL ESTATE					
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)					
SBA Communications Corp.			62,423	18,683,204	1.8
Total Investments					
(cost $982,896,982)				$ 997,201,402	95.0%
Time Deposits					
BNP Paribas, Paris(a)	1.57 %	–		3	0.0
HSBC, Paris(a)	0.73 %	–		319	0.0
Scotiabank, Toronto(a)	2.60 %	–		224	0.0
SMBC, London(a)	3.18 %	–		59,946,397	5.7
Total Time Deposits				59,946,943	5.7
Other assets less liabilities				(7,214,814)	(0.7)
Net Assets				$ 1,049,933,531	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	13,671	USD	8,890	12/05/2022	$ (389,565)
Brown Brothers Harriman & Co.+	CAD	857	USD	644	12/05/2022	6,979
Brown Brothers Harriman & Co.+	CAD	8,807	USD	6,481	12/05/2022	(66,331)
Brown Brothers Harriman & Co.+	EUR	373	USD	388	12/05/2022	727
Brown Brothers Harriman & Co.+	EUR	25,285	USD	25,205	12/05/2022	(1,111,261)
Brown Brothers Harriman & Co.+	GBP	4,642	USD	5,367	12/05/2022	(228,359)
Brown Brothers Harriman & Co.+	JPY	3,384	USD	23	12/05/2022	(1,311)
Brown Brothers Harriman & Co.+	SGD	7,732	USD	5,497	12/05/2022	(184,716)
Brown Brothers Harriman & Co.+	USD	16,998	AUD	25,751	12/05/2022	482,212
Brown Brothers Harriman & Co.+	USD	6,338	CAD	8,616	12/05/2022	67,290
Brown Brothers Harriman & Co.+	USD	7,184	CAD	9,531	12/05/2022	(98,847)
Brown Brothers Harriman & Co.+	USD	49,920	EUR	49,112	12/05/2022	1,195,956
Brown Brothers Harriman & Co.+	USD	6	EUR	5	12/05/2022	(2)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	USD	10,083	GBP	8,623	12/05/2022	$ 311,128
Brown Brothers Harriman & Co.+	USD	46	JPY	6,472	12/05/2022	1,373
Brown Brothers Harriman & Co.+	USD	10,760	SGD	14,954	12/05/2022	229,905
						$ 215,178
					Appreciation	$ 2,295,570
					Depreciation	$ (2,080,392)

+ Used for share class hedging purposes.

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CAD – Canadian Dollar
EUR – Euro
GBP – Great British Pound
JPY – Japanese Yen
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

ADR – American Depositary Receipt
REIT – Real Estate Investment Trust

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
COMMON STOCKS			
INDUSTRIALS			
ELECTRICAL EQUIPMENT			
Beijing Easpring Material Technology Co., Ltd. - Class A	2,800	$ 24,498	1.4%
Contemporary Amperex Technology Co., Ltd. - Class A	700	38,643	2.3
Eve Energy Co., Ltd. - Class A	4,500	53,739	3.2
GoodWe Technologies Co., Ltd. - Class A	886	43,383	2.5
Ming Yang Smart Energy Group Ltd. - Class A	5,200	19,777	1.2
NARI Technology Co., Ltd. - Class A	12,860	48,554	2.9
Ningbo Orient Wires & Cables Co., Ltd. - Class A	1,800	18,199	1.1
Pylon Technologies Co., Ltd. - Class A	624	29,017	1.7
Sungrow Power Supply Co., Ltd. - Class A	1,000	16,530	1.0
Xuji Electric Co., Ltd. - Class A	18,600	58,041	3.4
Zhejiang HangKe Technology, Inc. Co. - Class A	3,798	24,803	1.5
		375,184	22.2
MACHINERY			
CIMC Enric Holdings Ltd.	25,300	27,363	1.6
Ningbo Deye Technology Co., Ltd. - Class A	500	25,774	1.5
Suzhou SLAC Precision Equipment Co., Ltd. - Class A	16,600	49,303	2.9
Wuxi Lead Intelligent Equipment Co., Ltd. - Class A	5,300	33,235	2.0
Wuxi Shangji Automation Co., Ltd. - Class A	1,900	31,604	1.9
		167,279	9.9
		542,463	32.1
MATERIALS			
CHEMICALS			
Shenzhen Dynanonic Co., Ltd. - Class A	1,100	35,418	2.1
Shenzhen Senior Technology Material Co., Ltd. - Class A	18,387	60,025	3.5
Suzhou TA&A Ultra Clean Technology Co., Ltd.	5,800	50,536	3.0
Tianqi Lithium Corp. - Class A	2,600	33,756	2.0
		179,735	10.6
METALS & MINING			
Ganfeng Lithium Co., Ltd. - Class A	4,380	50,956	3.0
Lizhong Sitong Light Alloys Group Co., Ltd. - Class A	10,400	43,236	2.6
		94,192	5.6
PAPER & FOREST PRODUCTS			
Chengxin Lithium Group Co., Ltd. - Class A	5,500	33,379	2.0
		307,306	18.2
UTILITIES			
GAS UTILITIES			
China Resources Gas Group Ltd.	15,600	55,463	3.3
Kunlun Energy Co., Ltd.	40,000	31,075	1.8
		86,538	5.1
INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS			
China Datang Corp. Renewable Power Co., Ltd. - Class H	180,000	52,207	3.1
China Longyuan Power Group Corp., Ltd. - Class H	45,000	55,572	3.3
China Yangtze Power Co., Ltd. - Class A	6,700	20,094	1.2
Huaneng Lancang River Hydropower, Inc. - Class A (Nth SSE-SEHK)	20,300	19,398	1.2
Xinyi Energy Holdings Ltd.	100,000	30,921	1.8
		178,192	10.6
		264,730	15.7
INFORMATION TECHNOLOGY			
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Flat Glass Group Co., Ltd. - Class A	6,700	33,520	2.0
Hangzhou First Applied Material Co., Ltd. - Class A (Nth SSE-SEHK)	4,769	40,627	2.4
JA Solar Technology Co., Ltd. - Class A	5,700	47,478	2.8
LONGi Green Energy Technology Co., Ltd. - Class A	3,840	25,101	1.5
Tianjin Zhonghuan Semiconductor Co., Ltd. - Class A	7,200	42,758	2.5
Trina Solar Co., Ltd. - Class A	4,510	41,483	2.5
		230,967	13.7
CONSUMER DISCRETIONARY			
AUTO COMPONENTS			
Anhui Zhongding Sealing Parts Co., Ltd. - Class A	20,500	43,816	2.6
Zhejiang Shuanghuan Driveline Co., Ltd.	12,400	47,974	2.8
		91,790	5.4
AUTOMOBILES			
BYD Co., Ltd. - Class H	2,235	56,978	3.4
Great Wall Motor Co., Ltd. - Class H	30,000	44,609	2.7

	Rate	Date	Shares	Value (USD)	Net Assets %
Li Auto, Inc. - Class A			3,110	$ 32,626	1.9%
				134,213	8.0
				226,003	13.4
CONSUMER STAPLES					
FOOD PRODUCTS					
Tongwei Co., Ltd. - Class A			6,400	39,396	2.3
Total Investments					
(cost $1,802,123)				$ 1,610,865	95.4%
Time Deposits					
HSBC, Hong Kong(a)	2.65 %	–		192	0.0
SEB, Stockholm(a)	3.18 %	–		94,092	5.5
Total Time Deposits				94,284	5.5
Other assets less liabilities				(15,835)	(0.9)
Net Assets				$ 1,689,314	100.0%

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	EUR	0*	USD	0*	12/27/2022	$ (2)
Brown Brothers Harriman & Co.+	EUR	0*	USD	0*	12/27/2022	3
Brown Brothers Harriman & Co.+	SGD	1	USD	1	12/27/2022	(9)
Brown Brothers Harriman & Co.+	USD	0*	EUR	0*	12/27/2022	(1)
Brown Brothers Harriman & Co.+	USD	15	EUR	15	12/27/2022	65
Brown Brothers Harriman & Co.+	USD	17	SGD	24	12/27/2022	186
Brown Brothers Harriman & Co.+	AUD	2	USD	1	12/28/2022	(8)
Brown Brothers Harriman & Co.+	CNH	7	USD	1	12/28/2022	(15)
Brown Brothers Harriman & Co.+	GBP	0*	USD	0*	12/28/2022	2
Brown Brothers Harriman & Co.+	USD	0*	AUD	0*	12/28/2022	(1)
Brown Brothers Harriman & Co.+	USD	16	AUD	24	12/28/2022	176
Brown Brothers Harriman & Co.+	USD	15	CNH	110	12/28/2022	161
Brown Brothers Harriman & Co.+	USD	0*	GBP	0*	12/28/2022	(1)
Brown Brothers Harriman & Co.+	USD	8	GBP	7	12/28/2022	70
						$ 626
					Appreciation	$ 663
					Depreciation	$ (37)

\+ Used for share class hedging purposes.

* Contracts amount less than 500.

(a) Overnight deposit.

Currency Abbreviations:

AUD – Australian Dollar
CNH – Chinese Yuan Renminbi (Offshore)
EUR – Euro
GBP – Great British Pound
SGD – Singapore Dollar
USD – United States Dollar

See notes to financial statements.

	Shares	Value (USD)	Net Assets %
TRANSFERABLE SECURITIES QUOTED ON A STOCK EXCHANGE OR DEALT IN ON ANOTHER REGULATED MARKET			
INVESTMENT COMPANIES			
FUNDS AND INVESTMENT TRUSTS			
AB FCP I - American Income Portfolio - Class SA	12,017	$ 881,300	13.7%
AB SICAV I - US High Yield Portfolio - Class ZT	40,357	512,528	8.0
Invesco US High Yield Fallen Angels UCITS ETF	17,542	380,997	5.9
iShares Edge MSCI USA Value Factor UCITS ETF	23,897	200,914	3.1
iShares Fallen Angels High Yield Corp. Bond UCITS ETF	75,903	384,060	6.0
SPDR Refinitiv Global Convertible Bond UCITS ETF	23,806	972,158	15.2
		3,331,957	51.9
COMMON STOCKS			
INFORMATION TECHNOLOGY			
COMMUNICATIONS EQUIPMENT			
Arista Networks, Inc.	303	42,208	0.7
Motorola Solutions, Inc.	97	26,403	0.4
		68,611	1.1
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS			
Amphenol Corp. - Class A	288	23,164	0.4
CDW Corp./DE	30	5,659	0.1
Cognex Corp.	162	8,064	0.1
Zebra Technologies Corp. - Class A	53	14,325	0.2
		51,212	0.8
IT SERVICES			
Amdocs Ltd.	82	7,287	0.1
Automatic Data Processing, Inc.	32	8,452	0.1
EPAM Systems, Inc.	101	37,227	0.6
Fidelity National Information Services, Inc.	123	8,927	0.1
Genpact Ltd.	228	10,513	0.2
Mastercard, Inc. - Class A	18	6,415	0.1
Paychex, Inc.	94	11,659	0.2
PayPal Holdings, Inc.	289	22,660	0.4
VeriSign, Inc.	54	10,790	0.2
Visa, Inc. - Class A	542	117,614	1.8
		241,544	3.8
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT			
Analog Devices, Inc.	11	1,891	0.0
ASML Holding NV (REG)	30	18,244	0.3
Broadcom, Inc.	31	17,082	0.3
Entegris, Inc.	181	13,990	0.2
KLA Corp.	11	4,325	0.1
NVIDIA Corp.	236	39,938	0.6
QUALCOMM, Inc.	417	52,746	0.8
Texas Instruments, Inc.	16	2,887	0.0
		151,103	2.3
SOFTWARE			
Adobe, Inc.	102	35,183	0.6
Autodesk, Inc.	87	17,570	0.3
Cadence Design Systems, Inc.	72	12,387	0.2
Fortinet, Inc.	873	46,409	0.7
Manhattan Associates, Inc.	63	7,934	0.1
Microsoft Corp.	815	207,939	3.2
NortonLifeLock, Inc.	499	11,457	0.2
Oracle Corp.	178	14,779	0.2
PTC, Inc.	106	13,484	0.2
Roper Technologies, Inc.	74	32,478	0.5
ServiceNow, Inc.	34	14,154	0.2
Synopsys, Inc.	49	16,637	0.3
Tyler Technologies, Inc.	52	17,823	0.3
VMware, Inc. - Class A	65	7,897	0.1
		456,131	7.1
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS			
Apple, Inc.	158	23,389	0.4
		991,990	15.5
HEALTH CARE			
BIOTECHNOLOGY			
AbbVie, Inc.	96	15,474	0.2
Genmab A/S (Sponsored ADR)	200	9,306	0.2
Vertex Pharmaceuticals, Inc.	228	72,139	1.1
		96,919	1.5

	Shares	Value (USD)	Net Assets %
HEALTH CARE EQUIPMENT & SUPPLIES			
ABIOMED, Inc.	33	$ 12,467	0.2%
Align Technology, Inc.	30	5,900	0.1
Edwards Lifesciences Corp.	564	43,569	0.7
IDEXX Laboratories, Inc.	87	37,050	0.6
Intuitive Surgical, Inc.	202	54,619	0.8
		153,605	2.4
HEALTH CARE PROVIDERS & SERVICES			
Centene Corp.	87	7,573	0.1
CVS Health Corp.	93	9,475	0.2
McKesson Corp.	27	10,305	0.2
UnitedHealth Group, Inc.	215	117,769	1.8
		145,122	2.3
HEALTH CARE TECHNOLOGY			
Veeva Systems, Inc. - Class A	184	35,026	0.5
LIFE SCIENCES TOOLS & SERVICES			
Illumina, Inc.	34	7,415	0.1
Mettler-Toledo International, Inc.	17	24,983	0.4
Thermo Fisher Scientific, Inc.	6	3,361	0.1
		35,759	0.6
PHARMACEUTICALS			
Eli Lilly & Co.	27	10,019	0.2
Johnson & Johnson	54	9,612	0.1
Merck & Co., Inc.	174	19,161	0.3
Roche Holding AG (Sponsored ADR)	221	9,043	0.1
Zoetis, Inc.	399	61,502	1.0
		109,337	1.7
		575,768	9.0
CONSUMER DISCRETIONARY			
HOTELS, RESTAURANTS & LEISURE			
Booking Holdings, Inc.	3	6,238	0.1
Chipotle Mexican Grill, Inc.	11	17,897	0.3
Domino's Pizza, Inc.	17	6,608	0.1
		30,743	0.5
INTERNET & DIRECT MARKETING RETAIL			
Amazon.com, Inc.	594	57,345	0.9
Etsy, Inc.	117	15,454	0.2
		72,799	1.1
MULTILINE RETAIL			
Dollar General Corp.	92	23,523	0.4
SPECIALTY RETAIL			
AutoZone, Inc.	7	18,053	0.3
Home Depot, Inc. (The)	187	60,586	0.9
O'Reilly Automotive, Inc.	10	8,645	0.1
Tractor Supply Co.	50	11,316	0.2
		98,600	1.5
TEXTILES, APPAREL & LUXURY GOODS			
NIKE, Inc. - Class B	204	22,377	0.4
		248,042	3.9
CONSUMER STAPLES			
BEVERAGES			
Coca-Cola Co. (The)	190	12,086	0.2
Keurig Dr Pepper, Inc.	93	3,596	0.1
Monster Beverage Corp.	598	61,510	0.9
		77,192	1.2
FOOD & STAPLES RETAILING			
Costco Wholesale Corp.	117	63,092	1.0
Koninklijke Ahold Delhaize NV (Sponsored ADR)	250	7,273	0.1
Walmart, Inc.	36	5,487	0.1
		75,852	1.2
FOOD PRODUCTS			
General Mills, Inc.	92	7,848	0.1
HOUSEHOLD PRODUCTS			
Procter & Gamble Co. (The)	45	6,712	0.1
TOBACCO			
Altria Group, Inc.	110	5,124	0.1
Philip Morris International, Inc.	103	10,266	0.1
		15,390	0.2
		182,994	2.8

	Shares	Value (USD)	Net Assets %
COMMUNICATION SERVICES			
DIVERSIFIED TELECOMMUNICATION SERVICES			
Comcast Corp. - Class A	246	$ 9,013	0.1%
Verizon Communications, Inc.	167	6,510	0.1
		15,523	0.2
ENTERTAINMENT			
Electronic Arts, Inc.	89	11,640	0.2
INTERACTIVE MEDIA & SERVICES			
Alphabet, Inc. - Class C	1,234	125,189	2.0
		152,352	2.4
INDUSTRIALS			
BUILDING PRODUCTS			
Trex Co., Inc.	132	6,057	0.1
COMMERCIAL SERVICES & SUPPLIES			
Copart, Inc.	551	36,675	0.5
CONSTRUCTION & ENGINEERING			
AECOM	60	5,100	0.1
ELECTRICAL EQUIPMENT			
AMETEK, Inc.	127	18,087	0.3
MACHINERY			
IDEX Corp.	75	17,812	0.3
PROFESSIONAL SERVICES			
Booz Allen Hamilton Holding Corp.	56	5,959	0.1
RELX PLC (Sponsored ADR)	123	3,466	0.0
		9,425	0.1
ROAD & RAIL			
Knight-Swift Transportation Holdings, Inc.	63	3,492	0.1
		96,648	1.5
FINANCIALS			
BANKS			
JPMorgan Chase & Co.	94	12,989	0.2
CAPITAL MARKETS			
Cboe Global Markets, Inc.	30	3,805	0.1
Houlihan Lokey, Inc.	80	7,868	0.1
Intercontinental Exchange, Inc.	69	7,473	0.1
MSCI, Inc.	36	18,282	0.3
		37,428	0.6
INSURANCE			
Everest Re Group Ltd.	23	7,773	0.1
Marsh & McLennan Cos., Inc.	47	8,139	0.1
Progressive Corp. (The)	77	10,176	0.1
Selective Insurance Group, Inc.	43	4,133	0.1
Willis Towers Watson PLC	50	12,308	0.2
		42,529	0.6
		92,946	1.4
UTILITIES			
ELECTRIC UTILITIES			
American Electric Power Co., Inc.	69	6,679	0.1
NextEra Energy, Inc.	56	4,743	0.1
Xcel Energy, Inc.	98	6,882	0.1
		18,304	0.3
MULTI-UTILITIES			
CenterPoint Energy, Inc.	165	5,133	0.1
		23,437	0.4
MATERIALS			
CHEMICALS			
LyondellBasell Industries NV - Class A	48	4,081	0.1
Sherwin-Williams Co. (The)	72	17,941	0.2
		22,022	0.3
ENERGY			
OIL, GAS & CONSUMABLE FUELS			
Shell PLC (ADR)	171	9,998	0.2
REAL ESTATE			
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITs)			
Sun Communities, Inc.	11	1,616	0.0
		2,397,813	37.4

	Rate	Date	Value (USD)	Net Assets %
Total Investments				
(cost $6,112,201)			$ 5,729,770	89.3%
Time Deposits				
SEB, Stockholm(a)	3.18 %	–	545,290	8.5
SMBC, Tokyo(a)	0.73 %	–	7	0.0
Total Time Deposits			545,297	8.5
Other assets less liabilities			138,527	2.2
Net Assets			$ 6,413,594	100.0%

FUTURES

Description	Expiration Date	Number of Contracts	Original Value	Market Value	Unrealized Appreciation/ (Depreciation)
Long					
U.S. T-Note 2 Yr (CBT) Futures	03/31/2023	1	$ 204,836	$ 205,359	$ 523
U.S. T-Note 10 Yr (CBT) Futures	03/22/2023	3	339,414	340,500	1,086
Short					
S&P 500 E-Mini Futures	12/16/2022	13	247,362	265,281	(17,919)
					$ (16,310)
				Appreciation	$ 1,609
				Depreciation	$ (17,919)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Brown Brothers Harriman & Co.+	AUD	25	USD	16	12/12/2022	$ (746)
Brown Brothers Harriman & Co.+	CNH	2	USD	0*	12/12/2022	(5)
Brown Brothers Harriman & Co.+	EUR	24	USD	24	12/12/2022	(906)
Brown Brothers Harriman & Co.+	GBP	7	USD	8	12/12/2022	(416)
Brown Brothers Harriman & Co.+	SGD	37	USD	26	12/12/2022	(794)
Brown Brothers Harriman & Co.+	USD	33	AUD	50	12/12/2022	798
Brown Brothers Harriman & Co.+	USD	16	CNH	113	12/12/2022	369
Brown Brothers Harriman & Co.+	USD	0*	CNH	3	12/12/2022	0
Brown Brothers Harriman & Co.+	USD	48	EUR	48	12/12/2022	1,003
Brown Brothers Harriman & Co.+	USD	17	GBP	14	12/12/2022	545
Brown Brothers Harriman & Co.+	USD	0*	GBP	0*	12/12/2022	0
Brown Brothers Harriman & Co.+	USD	54	SGD	75	12/12/2022	973
						$ 821
					Appreciation	$ 3,688
					Depreciation	$ (2,867)

\+ Used for share class hedging purposes.

CALL OPTIONS WRITTEN

Description	Exercise Price	Expiration Date	Contracts	Premiums Received	Market Value
S&P 500 Index (b)	USD 4,015	12/16/2022	1	$ 8,196	$ (11,975)

PUT OPTIONS WRITTEN

Description	Exercise Price	Expiration Date	Contracts	Premiums Received	Market Value
S&P 500 Index (b)	USD 4,000	12/16/2022	1	$ 11,768	$ (3,760)

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)		Market Value	Unrealized Appreciation/ (Depreciation)
Sale Contracts						
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 39, 5 Year Index	12/20/2027	USD	110	$ 2,056	$ 978
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 38, 5 Year Index	06/20/2027		50	1,612	712
					$ 3,668	$ 1,690

* Contracts amount less than 500.

(a) Overnight deposit.

(b) One contract relates to 1 share.

Currency Abbreviations:

AUD – Australian Dollar
CNH – Chinese Yuan Renminbi (Offshore)
EUR – Euro
GBP – Great British Pound
SGD – Singapore Dollar
USD – United States Dollar

Glossary:

ADR – American Depositary Receipt
CBT – Chicago Board of Trade
CDX-NAHY – North American High Yield Credit Default Swap Index
ETF – Exchange Traded Fund
INTRCONX – Inter-Continental Exchange
MSCI – Morgan Stanley Capital International
REG – Registered Shares
REIT – Real Estate Investment Trust
SPDR – Standard & Poor's Depository Receipt
UCITS – Undertaking for Collective Investment in Transferable Securities

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	International Health Care Portfolio (USD)	International Technology Portfolio (USD)	Global Real Estate Securities Portfolio (USD)
ASSETS			
Investments in securities at value	$ 3,174,968,199	$ 1,019,310,071	$ 33,169,382
Time deposits	146,106,854	32,949,901	247,255
Receivable for capital stock sold	10,989,005	2,210,754	31,419
Cash at depositary and broker	-0-	376,482	5,962
Unrealized appreciation on forward foreign currency contracts	4,499,457	533,909	166,673
Receivable for investment securities sold	3,302,282	2,353,186	360,016
Dividends and interest receivable	4,708,525	390,737	75,450
Unrealized appreciation on swaps	-0-	-0-	-0-
Upfront premiums paid on swap contracts	-0-	-0-	-0-
Unrealized appreciation on financial futures contracts	-0-	-0-	-0-
Interest receivable on swaps	-0-	-0-	-0-
Deferred organization expenses	-0-	-0-	-0-
Receivable on securities lending income	3,767	405	104
Other receivables	-0-	-0-	-0-
	3,344,578,089	1,058,125,445	34,056,261
LIABILITIES			
Payable for investment securities purchased	5,010,120	2,759,722	166,828
Unrealized depreciation on forward foreign currency contracts	308,431	338,969	204,310
Due to depositary and broker	2,447,697	-0-	-0-
Payable for capital stock redeemed	7,566,824	1,083,218	344,293
Unrealized depreciation on swaps	-0-	-0-	-0-
Dividends payable	99,429	-0-	33,658
Payable for reverse repurchase agreements	-0-	-0-	-0-
Unrealized depreciation on financial futures contracts	-0-	-0-	-0-
Upfront premiums received on swap contracts	-0-	-0-	-0-
Interest payable on swaps	-0-	-0-	-0-
Options written, at value	-0-	-0-	-0-
Accrued expenses and other liabilities	4,472,855	1,840,410	116,133
	19,905,356	6,022,319	865,222
NET ASSETS	$ 3,324,672,733	$ 1,052,103,126	$ 33,191,039

See notes to financial statements.

Sustainable Global Thematic Portfolio (USD)	India Growth Portfolio (USD)	Sustainable Euro High Yield Portfolio (EUR)	US Small and Mid-Cap Portfolio (USD)	Emerging Markets Multi-Asset Portfolio (USD)	RMB Income Plus Portfolio (CNH)	Short Duration High Yield Portfolio (USD)	Select US Equity Portfolio (USD)
$ 3,193,483,895	$ 121,046,647	€ 269,014,701	$ 101,910,564	$ 606,169,842	CNH 3,131,554,895	$ 1,300,459,570	$ 4,147,144,980
112,033,822	507,202	6,967,350	568,327	20,504,845	10,600,059	100,455,438	135,697,061
14,872,416	181,901	33,163	177,492	9,991,981	51,824	3,887,775	32,417,683
1,608,432	5,247,801	699,585	-0-	79,031,235	177,095,285	7,641,545	-0-
31,300,996	9,043	601,882	151,603	7,666,197	19,872,479	10,180,951	39,095,175
-0-	-0-	2,911,147	677,642	5,156,319	302,152	5,299,786	91,383,925
2,108,764	3,142	3,519,978	177,515	5,000,131	44,148,339	18,970,783	5,314,647
-0-	-0-	1,544	-0-	1,155,379	6,885,248	3,047,163	-0-
-0-	-0-	-0-	-0-	3,063,401	12,540,269	2,659,574	-0-
-0-	-0-	-0-	-0-	1,546,301	175,662	368,286	-0-
-0-	-0-	8,002	-0-	134,490	2,621,887	206,127	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
3,594	-0-	-0-	2,103	7,393	-0-	-0-	-0-
-0-	414,991	-0-	-0-	100	-0-	-0-	-0-
3,355,411,919	127,410,727	283,757,352	103,665,246	739,427,614	3,405,848,099	1,453,176,998	4,451,053,471
7,747,389	-0-	2,185,387	644,210	1,961,207	-0-	1,682,586	108,823,832
33,208,135	1,764	793,672	138,149	10,620,897	6,209,703	22,455,756	38,563,366
2,781,011	-0-	16,432	42,453	64,773,850	11,884,803	6,442,591	1,915,372
11,342,881	366,906	68,195	151,885	791,206	2,097,553	658,547	8,090,752
-0-	-0-	-0-	-0-	2,551,625	7,759,921	4,601,230	-0-
183,609	30	143,168	-0-	1,772,118	6,993,660	1,459,322	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	532,947	3,600,183	167,234	-0-
-0-	-0-	3,590	-0-	3,324,920	1,010,986	1,482,069	-0-
-0-	-0-	-0-	-0-	1,019,178	3,772,107	573,292	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
6,525,446	3,226,642	212,778	202,912	1,687,192	6,520,476	1,499,316	4,607,786
61,788,471	3,595,342	3,423,222	1,179,609	89,035,140	49,849,392	41,021,943	162,001,108
$ 3,293,623,448	$ 123,815,385	€ 280,334,130	$ 102,485,637	$ 650,392,474	CNH 3,355,998,707	$ 1,412,155,055	$ 4,289,052,363

	Global Plus Fixed Income Portfolio (USD)	Select Absolute Alpha Portfolio (USD)	Emerging Market Local Currency Debt Portfolio (USD)
ASSETS			
Investments in securities at value	$ 988,333,764	$ 753,000,235	$ 45,449,854
Time deposits	23,412,286	39,635,186	1,475,047
Receivable for capital stock sold	2,412,114	1,153,387	30,259
Cash at depositary and broker	15,621,606	770,857	2,340,758
Unrealized appreciation on forward foreign currency contracts	8,413,935	27,513,292	938,989
Receivable for investment securities sold	8,761,261	11,452,486	504,285
Dividends and interest receivable	6,323,813	751,312	1,329,228
Unrealized appreciation on swaps	6,417,747	1,275,456	105,263
Upfront premiums paid on swap contracts	101,856	-0-	-0-
Unrealized appreciation on financial futures contracts	1,958,892	-0-	5,520
Interest receivable on swaps	363,332	3,132	220,571
Deferred organization expenses	-0-	-0-	-0-
Receivable on securities lending income	-0-	-0-	-0-
Other receivables	-0-	-0-	35,728
	1,062,120,606	835,555,343	52,435,502
LIABILITIES			
Payable for investment securities purchased	36,920,308	5,833,331	334,798
Unrealized depreciation on forward foreign currency contracts	16,018,153	19,662,687	745,547
Due to depositary and broker	8,899,203	476,300	1,766,838
Payable for capital stock redeemed	847,554	2,572,064	-0-
Unrealized depreciation on swaps	9,287,084	772,661	125,589
Dividends payable	147,714	-0-	461,356
Payable for reverse repurchase agreements	-0-	-0-	-0-
Unrealized depreciation on financial futures contracts	1,386,541	1,953,178	602
Upfront premiums received on swap contracts	300,093	-0-	-0-
Interest payable on swaps	204,075	77,050	235,092
Options written, at value	-0-	-0-	-0-
Accrued expenses and other liabilities	973,743	4,300,964	277,358
	74,984,468	35,648,235	3,947,180
NET ASSETS	$ 987,136,138	$ 799,907,108	$ 48,488,322

See notes to financial statements.

Asia Pacific Local Currency Debt Portfolio (USD)	Emerging Market Corporate Debt Portfolio (USD)	US High Yield Portfolio (USD)	Low Volatility Equity Portfolio (USD)	Emerging Markets Low Volatility Equity Portfolio (USD)	Global Dynamic Bond Portfolio (GBP)	Concentrated US Equity Portfolio (USD)	Concentrated Global Equity Portfolio (USD)
$ 23,086,290	$ 113,208,750	$173,337,692	$ 4,802,411,201	$ 623,816,395	£ 246,020,981	$ 1,183,632,885	$ 422,975,922
1,358,150	6,859,722	11,993,357	55,735,516	22,853,236	5,803,255	22,952,478	22,162,498
-0-	-0-	501,149	23,745,047	4,512	-0-	1,490,147	11,906,681
489,528	123,829	624,219	330,000	1,628,519	6,210,594	-0-	-0-
686,905	9,363	806,500	78,339,612	3,923	3,986,799	1,640,710	2,100,605
12,948	309,164	474,602	15,070,725	7,400,480	7,074,060	1,407,162	92,192
318,236	1,565,259	2,745,657	11,301,000	536,705	2,239,139	820,839	230,831
-0-	-0-	241,947	-0-	-0-	36,195	-0-	-0-
-0-	189,375	52,620	-0-	-0-	13,764	-0-	-0-
9,948	4,469	80,954	-0-	-0-	418,606	-0-	-0-
7,443	-0-	17,234	-0-	-0-	35,763	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	25,092	-0-	-0-	-0-	1,198
-0-	-0-	637	-0-	-0-	14,362	-0-	-0-
25,969,448	122,269,931	190,876,568	4,986,958,193	656,243,770	271,853,518	1,211,944,221	459,469,927
679	612,804	549,666	17,451,235	353	725,505	9,471,988	2,116,797
428,969	3,736	1,761,149	86,036,125	3,306	3,368,747	1,437,764	3,402,223
203,466	141,452	315,414	13,097,652	-0-	1,651,732	860,299	10,926,388
36	-0-	31,315	20,280,352	10,552,165	10,096,161	3,531,854	356,015
31,647	68,156	144,766	-0-	-0-	1,764,832	-0-	-0-
118,019	75,940	728,481	11,175,616	1,180	241,778	223,611	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
6,586	-0-	2,219	-0-	-0-	110,372	-0-	-0-
-0-	-0-	95,325	-0-	-0-	100,187	-0-	-0-
8,505	4,496	28,591	-0-	-0-	50,207	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
162,749	161,420	185,291	5,545,463	1,067,798	223,463	1,228,825	646,617
960,656	1,068,004	3,842,217	153,586,443	11,624,802	18,332,984	16,754,341	17,448,040
$ 25,008,792	$ 121,201,927	$ 187,034,351	$ 4,833,371,750	$ 644,618,968	£ 253,520,534	$ 1,195,189,880	$ 442,021,887

	Global Core Equity Portfolio (USD)	Asia Income Opportunities Portfolio (USD)	Global Income Portfolio (USD)
ASSETS			
Investments in securities at value	$ 1,148,510,281	$ 490,266,881	$ 116,455,133
Time deposits	593,731	52,257,447	1,400,430
Receivable for capital stock sold	117,102,502	-0-	5,850
Cash at depositary and broker	-0-	2,738,391	2,477,132
Unrealized appreciation on forward foreign currency contracts	4,904,747	750,398	95,678
Receivable for investment securities sold	3,610,396	652,797	355,708
Dividends and interest receivable	2,649,996	7,020,164	2,233,160
Unrealized appreciation on swaps	-0-	-0-	448,019
Upfront premiums paid on swap contracts	-0-	594,008	80,465
Unrealized appreciation on financial futures contracts	-0-	45,484	119,398
Interest receivable on swaps	-0-	190,722	84,021
Deferred organization expenses	-0-	-0-	-0-
Receivable on securities lending income	1,609	-0-	-0-
Other receivables	-0-	-0-	2,287
	1,277,373,262	554,516,292	123,757,281
LIABILITIES			
Payable for investment securities purchased	38,609,714	303,253	649,166
Unrealized depreciation on forward foreign currency contracts	4,601,899	450,088	561,820
Due to depositary and broker	74,335,277	351,432	105,983
Payable for capital stock redeemed	1,595,104	15,977	232,105
Unrealized depreciation on swaps	-0-	243,829	580,536
Dividends payable	490,186	2,480,154	660,464
Payable for reverse repurchase agreements	-0-	-0-	18,263,068
Unrealized depreciation on financial futures contracts	-0-	208,000	66,423
Upfront premiums received on swap contracts	-0-	-0-	747,955
Interest payable on swaps	-0-	234,045	2,639
Options written, at value	-0-	-0-	-0-
Accrued expenses and other liabilities	866,275	120,236	248,907
	120,498,455	4,407,014	22,119,066
NET ASSETS	$ 1,156,874,807	$ 550,109,278	$ 101,638,215

See notes to financial statements.

Concentrated Asia Equity Portfolio (USD)	Sustainable Emerging Market Debt Portfolio (USD)	Multi-Strategy Alternative Portfolio (USD)	European Equity Portfolio (EUR)	Eurozone Equity Portfolio (EUR)	American Growth Portfolio (USD)	All Market Income Portfolio (USD)	All China Equity Portfolio (USD)
$ 2,265,396	$ 54,052,252	$ 31,679,151	€ 510,417,037	€ 466,454,365	$ 6,078,478,596	$ 1,126,643,768	$ 2,819,565
168,085	4,889,441	5,386,666	2,159,726	3,771,039	292,005,948	183,272,021	120,951
-0-	-0-	-0-	3,162,780	183,958	42,127,677	8,011,167	-0-
527	530,274	19,788,935	-0-	-0-	-0-	54,376,683	1,105
-0-	1,306,418	4,230,821	1,732,553	1,938,139	12,704,014	14,156,438	-0-
-0-	199,473	168,154	7,531,638	230,550	13,520,214	10,903,508	-0-
321	998,501	70,295	2,743,300	2,838,564	3,898,796	9,087,041	679
-0-	13,535	410,188	-0-	-0-	-0-	5,676,114	-0-
-0-	-0-	-0-	-0-	-0-	-0-	3,006,074	-0-
-0-	6,250	582,079	-0-	-0-	-0-	68,035	-0-
-0-	-0-	136,361	-0-	-0-	-0-	3,726,401	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	27	13,870	18,193	-0-	-0-	-0-
5,777	-0-	15,941	-0-	-0-	-0-	-0-	4,883
2,440,106	61,996,144	62,468,618	527,760,904	475,434,808	6,442,735,245	1,418,927,250	2,947,183
-0-	201,099	475,475	3,703,573	540,316	30,776,935	5,956,985	-0-
-0-	1,552,996	4,220,596	2,065,967	2,255,430	11,409,636	17,982,312	-0-
-0-	63,666	2,492,760	88,496	13,692	2,038,514	9,336,803	-0-
-0-	-0-	-0-	3,095,050	887,255	12,655,029	2,150,906	-0-
-0-	43,383	1,436,444	-0-	-0-	-0-	29,898,391	-0-
-0-	63	-0-	437,467	-0-	875,744	8,324,598	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	7,797	542,206	-0-	-0-	-0-	7,418,462	-0-
-0-	178,418	-0-	-0-	-0-	-0-	8,602,119	-0-
-0-	21,680	163,921	-0-	-0-	-0-	1,583,654	-0-
-0-	-0-	-0-	-0-	-0-	-0-	2,075,321	-0-
47,478	35,099	196,786	510,788	723,564	7,310,444	2,395,322	63,925
47,478	2,104,201	9,528,188	9,901,341	4,420,257	65,066,302	95,724,873	63,925
$ 2,392,628	$ 59,891,943	$ 52,940,430	€ 517,859,563	€ 471,014,551	$ 6,377,668,943	$ 1,323,202,377	$ 2,883,258

	China A Shares Equity Portfolio (CNH)	China Bond Portfolio (CNH)	Financial Credit Portfolio (USD)
ASSETS			
Investments in securities at value	CNH 662,465,141	CNH 303,416,876	$ 144,954,798
Time deposits	16	-0-	3,378,231
Receivable for capital stock sold	172,416	-0-	-0-
Cash at depositary and broker	24,251,759	9,379,975	-0-
Unrealized appreciation on forward foreign currency contracts	948	-0-	256,663
Receivable for investment securities sold	7,879	-0-	-0-
Dividends and interest receivable	-0-	5,315,184	2,521,794
Unrealized appreciation on swaps	-0-	-0-	-0-
Upfront premiums paid on swap contracts	-0-	-0-	-0-
Unrealized appreciation on financial futures contracts	-0-	-0-	-0-
Interest receivable on swaps	-0-	-0-	-0-
Deferred organization expenses	-0-	-0-	-0-
Receivable on securities lending income	-0-	-0-	-0-
Other receivables	-0-	19,463	4,662
	686,898,159	318,131,498	151,116,148
LIABILITIES			
Payable for investment securities purchased	-0-	-0-	2,719,911
Unrealized depreciation on forward foreign currency contracts	109,753	-0-	2,292,126
Due to depositary and broker	-0-	-0-	-0-
Payable for capital stock redeemed	-0-	-0-	-0-
Unrealized depreciation on swaps	-0-	-0-	-0-
Dividends payable	1,308	825,397	625,188
Payable for reverse repurchase agreements	-0-	-0-	-0-
Unrealized depreciation on financial futures contracts	-0-	-0-	-0-
Upfront premiums received on swap contracts	-0-	-0-	-0-
Interest payable on swaps	-0-	-0-	-0-
Options written, at value	-0-	-0-	-0-
Accrued expenses and other liabilities	3,164,228	924,035	123,679
	3,275,289	1,749,432	5,760,904
NET ASSETS	CNH 683,622,870	CNH 316,382,066	$ 145,355,244

See notes to financial statements.

Low Volatility Total Return Equity Portfolio (USD)	Sustainable Global Thematic Credit Portfolio (EUR)	Event Driven Portfolio (USD)	China Multi-Asset Portfolio (USD)	Concentrated European Equity Portfolio (EUR)	Low Volatility All Market Income Portfolio (USD)	Sustainable All Market Portfolio (EUR)	Short Duration Income Portfolio (USD)
$ 149,873,657	€ 88,143,257	$ 136,968,188	$ 15,359,228	€ 2,231,892	$ 17,456,159	€ 98,278,375	$ 117,891,169
3,144,021	1,150,431	22,062,989	1,362,898	110,462	2,562,730	594,073	1,169,300
7,320	4,085,370	-0-	-0-	-0-	-0-	6,358,958	-0-
1,742,878	201,707	56,676,810	426,177	-0-	167,176	2,287,378	1,295,637
8,057,159	3,426,354	5,455,589	2,837	-0-	30,271	1,748,956	943
457,978	1,115,869	31,095	9,841	-0-	3,852	-0-	-0-
257,831	828,622	9,573	117,806	1,069	124,288	206,912	1,432,824
-0-	83,779	2,440,159	4,797	-0-	15,245	-0-	623,773
-0-	-0-	-0-	-0-	-0-	99,227	-0-	-0-
-0-	282,911	-0-	2,148	-0-	11,095	332,356	1,078
-0-	14,215	365,587	297	-0-	26,788	-0-	112,182
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	8	211	-0-
-0-	-0-	-0-	5,829	4,144	9,617	1,120	-0-
163,540,844	99,332,515	224,009,990	17,291,858	2,347,567	20,506,456	109,808,339	122,526,906
2,362,077	897,275	1,195,355	125,920	-0-	498,373	210,473	80,673
6,355,744	735,899	4,968,775	-0-	-0-	196,224	223,861	77,331
79	171,501	-0-	208,471	-0-	154,246	1,300,691	97,091
163,326	36,542	-0-	-0-	-0-	-0-	48,751	-0-
-0-	70,022	6,102,743	12,365	-0-	85,856	-0-	81,930
35,881	-0-	-0-	73	-0-	108	112	76
-0-	-0-	-0-	-0-	-0-	-0-	-0-	13,711,250
4,640,746	65,927	-0-	2,513	-0-	-0-	384,916	26,297
-0-	-0-	-0-	-0-	-0-	-0-	-0-	580,498
-0-	16,724	537,495	1,887	-0-	9,025	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
258,800	58,817	265,700	97,855	31,119	101,751	40,801	86,283
13,816,653	2,052,707	13,070,068	449,084	31,119	1,045,583	2,209,605	14,741,429
$ 149,724,191	€ 97,279,808	$ 210,939,922	$ 16,842,774	€ 2,316,448	$ 19,460,873	€ 107,598,734	$ 107,785,477

	Sustainable Income Portfolio (USD)	US Low Volatility Equity Portfolio (USD)	Asia High Yield Portfolio (USD)
ASSETS			
Investments in securities at value	$ 94,482,408	$ 17,626,038	$ 14,656,846
Time deposits	1,538,935	578,661	1,104,478
Receivable for capital stock sold	126,935	-0-	-0-
Cash at depositary and broker	436,076	-0-	16,899
Unrealized appreciation on forward foreign currency contracts	158,837	-0-	1,004
Receivable for investment securities sold	2,782	-0-	-0-
Dividends and interest receivable	1,002,326	16,745	270,137
Unrealized appreciation on swaps	-0-	-0-	-0-
Upfront premiums paid on swap contracts	-0-	-0-	-0-
Unrealized appreciation on financial futures contracts	79,517	-0-	2,844
Interest receivable on swaps	-0-	-0-	-0-
Deferred organization expenses	21,205	17,698	7,934
Receivable on securities lending income	-0-	-0-	-0-
Other receivables	1,491	-0-	2,833
	97,850,512	18,239,142	16,062,975
LIABILITIES			
Payable for investment securities purchased	477,068	-0-	1
Unrealized depreciation on forward foreign currency contracts	1,226,381	-0-	929
Due to depositary and broker	2	285	8,545
Payable for capital stock redeemed	151,206	-0-	-0-
Unrealized depreciation on swaps	-0-	-0-	-0-
Dividends payable	39,244	-0-	154
Payable for reverse repurchase agreements	-0-	-0-	-0-
Unrealized depreciation on financial futures contracts	128,523	-0-	1,024
Upfront premiums received on swap contracts	-0-	-0-	-0-
Interest payable on swaps	-0-	-0-	-0-
Options written, at value	-0-	-0-	-0-
Accrued expenses and other liabilities	88,424	56,667	52,634
	2,110,848	56,952	63,287
NET ASSETS	$ 95,739,664	$ 18,182,190	$ 15,999,688

* Investment activity within the Emerging Markets Multi-Asset Portfolio that relates to its investment in the China A Shares Equity Portfolio, investment activity within RMB Income Plus Portfolio that relates to its investment in the China Bond Portfolio, investment activity within Global Plus Fixed Income Portfolio that relates to its investment in the Sustainable Global Thematic Credit Portfolio, investment activity within Asia Pacific Local Currency Debt Portfolio that relates to its investment in the China Bond Portfolio, investment activity within the US High Yield Portfolio that relates to its investment in the Financial Credit Portfolio, investment activity within Global Income Portfolio that relates to its investment in the Sustainable Euro High Yield Portfolio, Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio and Financial Credit Portfolio, investment activity within the All Market Income Portfolio that relates to its investment in the Sustainable Euro High Yield Portfolio, Emerging Markets Multi-Asset Portfolio, Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio and Financial Credit Portfolio, investment activity within the Sustainable All Market Portfolio that relates to its investment in the Sustainable Global Thematic Credit Portfolio, investment activity within the Short Duration Income Portfolio that relates to its investment in the Emerging Market Corporate Debt Portfolio and Asia Income Opportunities Portfolio and investment activity within the American Multi-Asset Portfolio that relates to its investment in the US High Yield Portfolio has been eliminated for presentation purposes of the combined financials.

See notes to financial statements.

Sustainable Climate Solutions Portfolio (USD)	Global Low Carbon Equity Portfolio (USD)	Climate High Income Portfolio (USD)	Sustainable US Thematic Portfolio (USD)	China Net Zero Solutions Portfolio (USD)	American Multi-Asset Portfolio (USD)	Combined (USD)
$ 1,725,473	$ 3,079,766	$ 17,023,933	$ 997,201,402	$ 1,610,865	$ 5,729,770	$ 35,867,848,705*
38,542	28,628	535,015	59,946,943	94,284	545,297	1,419,536,243
-0-	951	-0-	6,443,826	-0-	-0-	304,247,083
-0-	-0-	-0-	-0-	211	224,740	297,277,765
539	6,811	14,288	2,295,570	663	3,688	285,932,112
-0-	-0-	-0-	1,028,249	1	16,972	205,817,437
2,335	3,903	271,912	1,042,822	-0-	10,289	115,623,362*
-0-	-0-	-0-	-0-	-0-	1,690	22,980,396
-0-	-0-	-0-	-0-	-0-	1,978	11,634,600
-0-	-0-	-0-	-0-	-0-	1,609	6,063,486
-0-	-0-	-0-	-0-	-0-	1,595	6,032,455
9,096	6,432	6,441	-0-	8,772	8,778	86,356
-0-	-0-	-0-	-0-	-0-	-0-	78,884
7,845	4,134	7,883	-0-	6,220	5,908	562,300
1,783,830	3,130,625	17,859,472	1,067,958,812	1,721,016	6,552,314	38,543,721,184*
-0-	-0-	-0-	12,246,109	-0-	69,757	307,553,202
14	14,206	287,537	2,080,392	37	2,867	304,894,839
-0-	462	-0-	983,554	-0-	-0-	210,590,333
-0-	-0-	-0-	1,442,780	-0-	-0-	103,742,874
-0-	-0-	-0-	-0-	-0-	-0-	59,363,177
-0-	-0-	246	-0-	-0-	333	31,690,836*
-0-	-0-	-0-	-0-	-0-	-0-	31,974,318
-0-	-0-	-0-	-0-	-0-	17,919	18,219,381
-0-	-0-	-0-	-0-	-0-	-0-	15,578,538
-0-	-0-	-0-	-0-	-0-	-0-	5,314,787
-0-	-0-	-0-	-0-	-0-	15,735	2,091,056
71,408	26,988	81,371	1,272,446	31,665	32,109	56,069,334
71,422	41,656	369,154	18,025,281	31,702	138,720	1,147,082,675*
$ 1,712,408	$ 3,088,969	$ 17,490,318	$ 1,049,933,531	$ 1,689,314	$ 6,413,594	$ 37,396,638,509*

	International Health Care Portfolio (USD)	International Technology Portfolio (USD)	Global Real Estate Securities Portfolio (USD)
INVESTMENT INCOME			
Dividends, net	$ 10,892,845	$ 1,394,855	$ 582,786
Interest	1,064,574	252,621	1,184
Swap income	-0-	-0-	-0-
Securities lending income, net	11,464	42,084	3,087
	11,968,883	1,689,560	587,057
EXPENSES			
Management fee	21,715,364	8,045,078	230,597
Expense on swaps	-0-	-0-	-0-
Transfer agency	797,492	309,027	33,900
Management Company fee	635,401	262,812	9,081
Taxes	614,478	237,673	7,792
Professional fees	188,375	171,610	36,155
Distribution fee	405,977	345,381	4,781
Incentive fee	-0-	-0-	-0-
Depositary and custodian fees	54,844	102,747	7,710
Accounting and administration fee	166,526	66,292	13,481
Printing	11,701	30,837	1,825
Organization expenses	-0-	-0-	-0-
Miscellaneous	105,724	80,438	13,248
	24,695,882	9,651,895	358,570
Expense reimbursed or waived	-0-	-0-	(32,356)
Net expenses	24,695,882	9,651,895	326,214
Net investment income/(loss)	(12,726,999)	(7,962,335)	260,843
REALIZED GAINS AND (LOSSES)			
On investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency	13,639,499	(97,399,486)	(2,248,886)
Capital withholding tax	(22,617)	-0-	-0-
CHANGES IN UNREALIZED GAINS AND (LOSSES)			
On investments	169,453,716	52,755,276	(3,316,229)
On financial futures contracts	-0-	-0-	-0-
On forward foreign currency contracts	49,382	(82,248)	(3,433)
On swaps	-0-	-0-	-0-
On options written	-0-	-0-	-0-
Result of operations	170,392,981	(52,688,793)	(5,307,705)
CAPITAL STOCK TRANSACTIONS			
Increase/(decrease)	175,422,994	(59,609,111)	(5,407,695)
Distributions	(659,671)	-0-	(223,344)
NET ASSETS			
Beginning of period	2,979,516,429	1,164,401,030	44,129,783
Currency translation adjustment	-0-	-0-	-0-
End of period	$ 3,324,672,733	$ 1,052,103,126	$ 33,191,039

See notes to financial statements.

Sustainable Global Thematic Portfolio (USD)	India Growth Portfolio (USD)	Sustainable Euro High Yield Portfolio (EUR)	US Small and Mid-Cap Portfolio (USD)	Emerging Markets Multi-Asset Portfolio (USD)	RMB Income Plus Portfolio (CNH)	Short Duration High Yield Portfolio (USD)	Select US Equity Portfolio (USD)
$ 13,178,317	$ 624,787	€ -0-	$ 813,186	$ 12,313,570	CNH 5,377,310	$ -0-	$ 24,003,026
1,640,056	5,546	6,743,273	5,084	8,839,378	72,918,293	37,664,600	817,853
-0-	-0-	214,814	-0-	165,518	7,094,033	2,629,378	-0-
4,711	-0-	-0-	3,774	45,607	-0-	-0-	-0-
14,823,084	630,333	6,958,087	822,044	21,364,073	85,389,636	40,293,978	24,820,879
16,653,861	987,707	425,667	632,199	3,938,305	17,876,417	5,940,887	20,718,884
-0-	-0-	1,383	-0-	1,973,865	11,253,853	1,129,083	-0-
629,598	34,495	33,603	38,823	95,989	837,557	322,089	604,320
443,912	29,922	30,827	25,441	121,195	778,047	314,781	527,004
457,181	28,674	28,873	23,197	108,278	728,699	295,667	585,338
212,807	71,594	62,604	35,804	37,489	665,042	112,025	155,764
188,294	11,592	-0-	-0-	35,244	-0-	389	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
100,772	-0-	47,085	19,389	184,079	1,344,303	95,303	-0-
175,349	18,980	28,543	17,705	49,264	293,573	85,801	201,175
14,808	756	653	1,572	1,254	35,852	7,287	10,180
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
79,450	17,596	20,588	15,888	98,272	365,025	70,380	140,688
18,956,032	1,201,316	679,826	810,018	6,643,234	34,178,368	8,373,692	22,943,353
-0-	(387)	-0-	(6)	(120)	(32,301)	-0-	-0-
18,956,032	1,200,929	679,826	810,012	6,643,114	34,146,067	8,373,692	22,943,353
(4,132,948)	(570,596)	6,278,261	12,032	14,720,959	51,243,569	31,920,286	1,877,526
(113,404,738)	(2,421,249)	(24,094,062)	533,348	(57,422,162)	(57,570,259)	(26,813,603)	(169,335,263)
(2,187,177)	(1,131,824)	-0-	-0-	(379,488)	-0-	-0-	-0-
20,672,735	6,025,897	8,389,389	(3,272,559)	(30,251,248)	(94,014,465)	(39,684,219)	178,245,953
-0-	-0-	(29,955)	-0-	(259,673)	(6,144,907)	(612,213)	-0-
(1,970,462)	6,083	(209,320)	(42,436)	(6,838,541)	(16,771,369)	(12,835,157)	(1,575,708)
-0-	-0-	(92,928)	-0-	(8,532,072)	(4,934,886)	2,097,983	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
(101,022,590)	1,908,311	(9,758,615)	(2,769,615)	(88,962,225)	(128,192,317)	(45,926,923)	9,212,508
(58,271,520)	757,292	(14,137,280)	(4,529,593)	(42,147,308)	(752,159,670)	(52,737,348)	116,958,838
(1,066,027)	(291)	(838,012)	-0-	(13,494,240)	(43,506,045)	(8,457,771)	-0-
3,453,983,585	121,150,073	305,068,037	109,784,845	794,996,247	4,279,856,739	1,519,277,097	4,162,881,017
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
$ 3,293,623,448	$ 123,815,385	€ 280,334,130	$ 102,485,637	$ 650,392,474	CNH 3,355,998,707	$ 1,412,155,055	$ 4,289,052,363

	Global Plus Fixed Income Portfolio (USD)	Select Absolute Alpha Portfolio (USD)	Emerging Market Local Currency Debt Portfolio (USD)
INVESTMENT INCOME			
Dividends, net	$ -0-	$ 2,636,840	$ -0-
Interest	12,812,230	4,608,760	2,514,389
Swap income	607,114	3,135	332,119
Securities lending income, net	-0-	-0-	-0-
	13,419,344	7,248,735	2,846,508
EXPENSES			
Management fee	2,464,300	6,375,116	10,644
Expense on swaps	308,856	113,253	344,653
Transfer agency	154,431	170,486	4,032
Management Company fee	95,145	183,883	596
Taxes	123,317	165,254	2,598
Professional fees	77,480	84,218	33,235
Distribution fee	-0-	-0-	-0-
Incentive fee	-0-	2,804,515	-0-
Depositary and custodian fees	92,261	70,118	85,229
Accounting and administration fee	59,247	57,927	14,235
Printing	1,742	2,985	1,113
Organization expenses	-0-	-0-	-0-
Miscellaneous	54,289	48,483	20,508
	3,431,068	10,076,238	516,843
Expense reimbursed or waived	(18,354)	(32,468)	(144,459)
Net expenses	3,412,714	10,043,770	372,384
Net investment income/(loss)	10,006,630	(2,795,035)	2,474,124
REALIZED GAINS AND (LOSSES)			
On investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency	(46,065,936)	(72,524,638)	(9,214,006)
Capital withholding tax	-0-	-0-	-0-
CHANGES IN UNREALIZED GAINS AND (LOSSES)			
On investments	9,586,954	24,851,485	5,744,550
On financial futures contracts	15,801	(1,861,113)	35,347
On forward foreign currency contracts	(9,521,893)	(913,546)	(84,097)
On swaps	(1,397,974)	381,197	(37,894)
On options written	-0-	-0-	(14,138)
Result of operations	(37,376,418)	(52,861,650)	(1,096,114)
CAPITAL STOCK TRANSACTIONS			
Increase/(decrease)	164,658,175	(158,576,202)	2,029,416
Distributions	(689,267)	-0-	(2,706,015)
NET ASSETS			
Beginning of period	860,543,648	1,011,344,960	50,261,035
Currency translation adjustment	-0-	-0-	-0-
End of period	$ 987,136,138	$ 799,907,108	$ 48,488,322

See notes to financial statements.

Asia Pacific Local Currency Debt Portfolio (USD)	Emerging Market Corporate Debt Portfolio (USD)	US High Yield Portfolio (USD)	Low Volatility Equity Portfolio (USD)	Emerging Markets Low Volatility Equity Portfolio (USD)	Global Dynamic Bond Portfolio (GBP)	Concentrated US Equity Portfolio (USD)	Concentrated Global Equity Portfolio (USD)
$ 29,100	$ -0-	$ 103,506	$ 39,216,560	$ 11,900,544	£ -0-	$ 4,065,760	$ 1,715,232
531,942	3,821,235	5,636,314	502,847	175,716	4,176,525	65,221	92,003
44,408	6,240	496,875	-0-	-0-	222,419	-0-	-0-
-0-	-0-	-0-	386,053	9	-0-	-0-	38,125
605,450	3,827,475	6,236,695	40,105,460	12,076,269	4,398,944	4,130,981	1,845,360
159,325	83,576	236,794	26,888,368	49,511	106,607	4,507,254	1,967,923
53,458	84,525	71,134	-0-	-0-	213,924	-0-	-0-
4,395	8,565	19,647	1,017,317	42,200	22,483	208,729	79,581
6,168	8,017	9,820	939,171	25,647	16,495	199,821	77,017
5,617	8,174	14,412	914,002	31,471	15,250	169,232	72,108
32,212	29,315	41,923	175,669	96,534	47,809	75,837	58,399
-0-	-0-	9,126	396,055	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
17,034	27,925	24,721	68,523	148,554	42,429	63,429	53,971
12,861	18,930	22,570	201,175	48,087	28,189	74,363	36,415
448	800	1,049	12,746	1,651	-0-	7,252	9,194
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
15,174	16,514	23,068	145,861	34,717	38,517	72,099	50,066
306,692	286,341	474,264	30,758,887	478,372	531,703	5,378,016	2,404,674
(40,426)	(21,170)	(56,864)	-0-	-0-	(2)	(130,229)	(139,647)
266,266	265,171	417,400	30,758,887	478,372	531,701	5,247,787	2,265,027
339,184	3,562,304	5,819,295	9,346,573	11,597,897	3,867,243	(1,116,806)	(419,667)
(1,433,949)	(8,226,085)	(5,581,083)	(4,583,418)	(23,519,656)	(17,273,638)	(24,820,540)	(16,085,032)
(2,312)	-0-	-0-	-0-	(575,379)	-0-	-0-	-0-
(860,493)	98,170	(6,774,205)	(2,930,677)	(40,768,564)	2,063,797	(18,046,528)	7,420,184
170,937	(3,523)	69,056	-0-	-0-	(472,385)	-0-	-0-
94,713	5,702	(997,394)	(32,695,076)	(2,204)	3,473,539	(805,044)	(1,748,272)
(89,030)	(162,471)	471,537	-0-	-0-	9,950	-0-	-0-
-0-	-0-	(66,336)	-0-	-0-	-0-	-0-	-0-
(1,780,950)	(4,725,903)	(7,059,130)	(30,862,598)	(53,267,906)	(8,331,494)	(44,788,918)	(10,832,787)
(3,215,626)	(1,284,138)	37,798,183	141,512,762	21,834,347	(90,063,664)	(123,905,625)	(62,413,776)
(748,889)	(453,671)	(4,157,960)	(68,796,115)	(7,824)	(819,523)	(2,916,777)	-0-
30,754,257	127,665,639	160,453,258	4,791,517,701	676,060,351	352,735,215	1,366,801,200	515,268,450
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
$ 25,008,792	$ 121,201,927	$ 187,034,351	$ 4,833,371,750	$ 644,618,968	£ 253,520,534	$ 1,195,189,880	$ 442,021,887

	Global Core Equity Portfolio (USD)	Asia Income Opportunities Portfolio (USD)	Global Income Portfolio (USD)
INVESTMENT INCOME			
Dividends, net	$ 6,508,925	$ -0-	$ 296,875
Interest	27,171	15,153,038	2,535,932
Swap income	-0-	847	308,022
Securities lending income, net	78,255	-0-	-0-
	6,614,351	15,153,885	3,140,829
EXPENSES			
Management fee	2,980,256	482,126	80,113
Expense on swaps	-0-	133,871	42,693
Transfer agency	79,401	44,283	14,457
Management Company fee	63,543	23,472	3,831
Taxes	78,632	43,889	7,107
Professional fees	122,427	37,074	61,098
Distribution fee	-0-	-0-	-0-
Incentive fee	-0-	-0-	-0-
Depositary and custodian fees	93,907	72,715	18,681
Accounting and administration fee	69,567	43,609	17,718
Printing	2,064	3,073	1,259
Organization expenses	-0-	-0-	-0-
Miscellaneous	76,183	21,106	26,173
	3,565,980	905,218	273,130
Expense reimbursed or waived	-0-	(63,545)	(105,261)
Net expenses	3,565,980	841,673	167,869
Net investment income/(loss)	3,048,371	14,312,212	2,972,960
REALIZED GAINS AND (LOSSES)			
On investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency	(96,744,365)	(18,404,531)	(2,503,197)
Capital withholding tax	-0-	-0-	-0-
CHANGES IN UNREALIZED GAINS AND (LOSSES)			
On investments	48,722,094	(35,405,492)	(4,855,549)
On financial futures contracts	-0-	618,250	90,602
On forward foreign currency contracts	(1,467,176)	115,597	(573,695)
On swaps	-0-	(551,490)	518,242
On options written	-0-	-0-	-0-
Result of operations	(46,441,076)	(39,315,454)	(4,350,637)
CAPITAL STOCK TRANSACTIONS			
Increase/(decrease)	(121,330,386)	(2,987,616)	3,220,059
Distributions	(2,144,413)	(17,108,083)	(3,882,986)
NET ASSETS			
Beginning of period	1,326,790,682	609,520,431	106,651,779
Currency translation adjustment	-0-	-0-	-0-
End of period	$ 1,156,874,807	$ 550,109,278	$ 101,638,215

See notes to financial statements.

Concentrated Asia Equity Portfolio (USD)	Sustainable Emerging Market Debt Portfolio (USD)	Multi-Strategy Alternative Portfolio (USD)	European Equity Portfolio (EUR)	Eurozone Equity Portfolio (EUR)	American Growth Portfolio (USD)	All Market Income Portfolio (USD)	All China Equity Portfolio (USD)
$ 13,124	$ -0-	$ 164,297	€ 6,095,023	€ 4,403,976	$ 13,541,777	$ 9,248,417	$ 34,037
1,827	1,756,228	44,225	2,824	8,403	1,708,710	17,919,172	289
-0-	37,982	172,209	-0-	-0-	-0-	8,146,665	-0-
-0-	-0-	102	49,315	44,732	-0-	-0-	14
14,951	1,794,210	380,833	6,147,162	4,457,111	15,250,487	35,314,254	34,340
272	58,767	5,799	1,930,562	2,288,788	32,147,623	9,275,627	492
-0-	90,942	347,784	-0-	-0-	-0-	3,972,361	-0-
413	4,995	5,100	98,070	76,142	1,250,290	473,009	176
121	2,938	3,007	157,705	135,639	1,816,859	588,401	93
117	2,844	2,861	76,072	67,203	955,992	276,371	108
7,280	8,614	15,804	85,807	74,662	450,621	155,879	6,304
-0-	-0-	-0-	53	3,365	890,832	999,454	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
6,260	31,486	84,146	79,143	56,218	132,286	194,486	7,567
10,700	14,339	14,637	41,719	39,445	201,175	80,433	7,567
758	1,433	609	2,950	1,643	106,544	8,235	752
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
12,623	10,060	30,713	33,538	37,547	285,595	68,987	11,814
38,544	226,418	510,460	2,505,619	2,780,652	38,237,817	16,093,243	34,873
(36,457)	(32,718)	(112,863)	-0-	(1)	-0-	-0-	(33,010)
2,087	193,700	397,597	2,505,619	2,780,651	38,237,817	16,093,243	1,863
12,864	1,600,510	(16,764)	3,641,543	1,676,460	(22,987,330)	19,221,011	32,477
(10,279)	(2,905,574)	(2,280,710)	8,555,815	(1,384,072)	(12,045,428)	(84,948,661)	(191,480)
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
(85,403)	(56,265)	363,166	(31,177,381)	(31,595,844)	(32,690,248)	6,316,153	(85,310)
-0-	(20,570)	(251,363)	-0-	-0-	-0-	(7,425,997)	-0-
-0-	(48,512)	(991,261)	500,941	344,841	(3,473,799)	(6,348,475)	-0-
-0-	(149,705)	(1,119,153)	-0-	-0-	-0-	(21,563,241)	-0-
-0-	(26,366)	-0-	-0-	-0-	-0-	(544,520)	-0-
(82,818)	(1,606,482)	(4,296,085)	(18,479,082)	(30,958,615)	(71,196,805)	(95,293,730)	(244,313)
-0-	393	(766,281)	(55,640,193)	(109,126,240)	61,483,723	(30,800,778)	1,214,042
-0-	(390)	-0-	(2,887,986)	-0-	(5,578,032)	(57,848,595)	-0-
2,475,446	61,498,422	58,002,796	594,866,824	611,099,406	6,392,960,057	1,507,145,480	1,913,529
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
$ 2,392,628	$ 59,891,943	$ 52,940,430	€ 517,859,563	€ 471,014,551	$ 6,377,668,943	$ 1,323,202,377	$ 2,883,258

	China A Shares Equity Portfolio (CNH)	China Bond Portfolio (CNH)	Financial Credit Portfolio (USD)
INVESTMENT INCOME			
Dividends, net	CNH 11,302,305	CNH -0-	$ -0-
Interest	10,318	5,745,643	4,019,202
Swap income	-0-	-0-	-0-
Securities lending income, net	-0-	-0-	-0-
	11,312,623	5,745,643	4,019,202
EXPENSES			
Management fee	1,845,304	14,688	42,280
Expense on swaps	640	-0-	-0-
Transfer agency	40,623	35,500	9,114
Management Company fee	37,238	19,857	2,062
Taxes	38,611	18,111	8,417
Professional fees	707,006	103,929	37,021
Distribution fee	-0-	-0-	-0-
Incentive fee	-0-	-0-	-0-
Depositary and custodian fees	-0-	131,602	20,349
Accounting and administration fee	116,549	67,308	20,451
Printing	18,635	13,308	2,161
Organization expenses	-0-	-0-	-0-
Miscellaneous	46,090	110,469	15,360
	2,850,696	514,772	157,215
Expense reimbursed or waived	(283,877)	(125,449)	(68,525)
Net expenses	2,566,819	389,323	88,690
Net investment income/(loss)	8,745,804	5,356,320	3,930,512
REALIZED GAINS AND (LOSSES)			
On investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency	(43,522,280)	4,094,317	(8,965,540)
Capital withholding tax	-0-	-0-	-0-
CHANGES IN UNREALIZED GAINS AND (LOSSES)			
On investments	4,527,745	(7,434,898)	1,341,542
On financial futures contracts	-0-	-0-	-0-
On forward foreign currency contracts	(171,953)	-0-	(2,629,152)
On swaps	-0-	-0-	-0-
On options written	-0-	-0-	-0-
Result of operations	(30,420,684)	2,015,739	(6,322,638)
CAPITAL STOCK TRANSACTIONS			
Increase/(decrease)	115,829,223	(86,350,524)	3,045,040
Distributions	(6,362)	(5,580,311)	(3,634,609)
NET ASSETS			
Beginning of period	598,220,693	406,297,162	152,267,451
Currency translation adjustment	-0-	-0-	-0-
End of period	CNH 683,622,870	CNH 316,382,066	$ 145,355,244

(a) The financial information for the Sustainable European Thematic Portfolio is for the period from June 1, 2022 to July 25, 2022. See Note A.
(b) The financial information for the Europe (Ex UK) Equity Portfolio is for the period from June 1, 2022 to September 26, 2022. See Note A.
See notes to financial statements.

Low Volatility Total Return Equity Portfolio (USD)	Sustainable Global Thematic Credit Portfolio (EUR)	Sustainable European Thematic Portfolio (EUR)(a)	Europe (Ex UK) Equity Portfolio (EUR)(b)	Event Driven Portfolio (USD)	China Multi-Asset Portfolio (USD)	Concentrated European Equity Portfolio (EUR)	Low Volatility All Market Income Portfolio (USD)
$ 1,145,694	€ -0-	€ 1,081	€ -0-	$ 743,530	$ 156,040	€ 8,901	$ 145,752
16,484	1,412,452	-0-	-0-	366,931	6,489,974	30	88,448
-0-	16,820	-0-	-0-	1,167,741	16,623	-0-	60,599
-0-	-0-	-0-	-0-	-0-	-0-	-0-	14
1,162,178	1,429,272	1,081	-0-	2,278,202	6,662,637	8,931	294,813
431,636	98,280	41	5,235	849,501	349	156	389
-0-	18,407	-0-	-0-	2,125,977	26,844	-0-	41,471
11,591	11,614	28	302	13,446	1,319	251	1,428
11,472	10,270	34	87	11,842	888	114	891
11,731	10,538	31	78	11,048	870	107	862
48,140	13,418	1,998	2,208	10,596	8,251	6,158	10,396
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
20,386	11,238	1,872	-0-	40,604	18,067	1,001	35,068
20,081	16,799	2,190	5,499	24,266	11,676	7,891	12,433
2,639	1,601	201	-0-	2,461	860	630	930
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
26,258	19,076	2,915	2,750	24,445	10,393	12,303	17,175
583,934	211,241	9,310	16,159	3,114,186	79,517	28,611	121,043
(25,485)	(18,569)	(8,488)	(5,733)	-0-	(39,096)	(26,599)	(64,634)
558,449	192,672	822	10,426	3,114,186	40,421	2,012	56,409
603,729	1,236,600	259	(10,426)	(835,984)	6,622,216	6,919	238,404
(1,318,739)	(8,426,534)	144,166	(129,818)	(7,976,681)	(7,504,269)	(86,701)	(365,164)
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
908,136	(780,097)	(194,436)	(272,046)	(3,262,458)	(1,162,016)	149,440	(263,667)
(6,174,679)	(20,394)	-0-	-0-	-0-	4,190	-0-	23,298
840,313	2,280,989	(1,355)	(1,437)	(4,179,071)	2,638	-0-	(133,387)
-0-	40,269	-0-	-0-	(2,937,545)	(92,131)	-0-	(105,552)
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
(5,141,240)	(5,669,167)	(51,366)	(413,727)	(19,191,739)	(2,129,372)	69,658	(606,068)
46,609,000	8,893,947	(2,285,752)	(2,480,371)	(22,735,386)	434	-0-	759
(183,016)	-0-	-0-	1	-0-	(433)	-0-	(723)
108,439,447	94,055,028	2,337,118	2,894,097	252,867,047	18,972,145	2,246,790	20,066,905
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
$ 149,724,191	€ 97,279,808	€ -0-	€ -0-	$210,939,922	$ 16,842,774	€ 2,316,448	$ 19,460,873

	Sustainable All Market Portfolio (EUR)	Arya European Alpha Portfolio (EUR)(c)	Short Duration Income Portfolio (USD)
INVESTMENT INCOME			
Dividends, net	€ 344,878	€ -0-	$ 233,073
Interest	216,412	-0-	890,744
Swap income	-0-	1,608,544	316,140
Securities lending income, net	2,920	-0-	-0-
	564,210	1,608,544	1,439,957
EXPENSES			
Management fee	1,195	175,647	179
Expense on swaps	-0-	1,427,570	3,663
Transfer agency	6,808	10,843	7,043
Management Company fee	4,460	2,056	4,931
Taxes	4,277	7,040	4,784
Professional fees	17,665	168,027	11,619
Distribution fee	47	-0-	-0-
Incentive fee	-0-	305,570	-0-
Depositary and custodian fees	15,097	49,284	55,097
Accounting and administration fee	17,107	16,956	16,546
Printing	1,157	4,671	31
Organization expenses	-0-	-0-	-0-
Miscellaneous	20,305	373,170	10,221
	88,118	2,540,834	114,114
Expense reimbursed or waived	(12,434)	(185,931)	(34,549)
Net expenses	75,684	2,354,903	79,565
Net investment income/(loss)	488,526	(746,359)	1,360,392
REALIZED GAINS AND (LOSSES)			
On investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency	(4,851,810)	13,085,597	(1,131,620)
Capital withholding tax	-0-	-0-	-0-
CHANGES IN UNREALIZED GAINS AND (LOSSES)			
On investments	2,331,928	96,037	(2,789,707)
On financial futures contracts	(1,168,481)	-0-	(44,305)
On forward foreign currency contracts	878,708	(2,245)	(52,815)
On swaps	-0-	(3,671,129)	858,473
On options written	-0-	-0-	-0-
Result of operations	(2,321,129)	8,761,901	(1,799,582)
CAPITAL STOCK TRANSACTIONS			
Increase/(decrease)	8,336,488	(188,452,908)	15,000,447
Distributions	(851)	-0-	(450)
NET ASSETS			
Beginning of period	101,584,226	179,691,007	94,585,062
Currency translation adjustment	-0-	-0-	-0-
End of period	€ 107,598,734	€ -0-	$ 107,785,477

(c) The financial information for the Arya European Alpha Portfolio is for the period from June 1, 2022 to October 18, 2022. See Note A.

See notes to financial statements.

Sustainable Income Portfolio (USD)	US Low Volatility Equity Portfolio (USD)	Asia High Yield Portfolio (USD)	Sustainable Climate Solutions Portfolio (USD)	Global Low Carbon Equity Portfolio (USD)	Climate High Income Portfolio (USD)	Sustainable US Thematic Portfolio (USD)	China Net Zero Solutions Portfolio (USD)
$ -0-	$ 98,873	$ -0-	$ 7,161	$ 20,416	$ -0-	$ 3,504,919	$ 10,939
1,902,431	5,240	588,989	343	517	480,344	532,653	1,260
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	337	-0-
1,902,431	104,113	588,989	7,504	20,933	480,344	4,037,909	12,199
10,822	38,768	261	546	721	727	4,801,477	1,007
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
10,285	1,134	1,101	370	469	1,649	245,688	621
4,833	779	789	93	174	885	206,995	128
4,643	783	771	88	191	841	198,995	124
26,398	12,179	6,460	15,762	5,713	23,775	160,844	6,171
-0-	-0-	-0-	-0-	-0-	-0-	29,437	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
19,220	1,569	2,758	14,580	4,685	16,726	66,549	8,292
17,360	10,981	12,178	11,278	10,112	12,287	62,625	11,301
930	262	906	639	904	505	79,345	816
3,008	2,507	1,003	801	802	801	-0-	1,003
11,987	8,557	1,410	6,820	5,621	4,619	38,718	2,380
109,486	77,519	27,637	50,977	29,392	62,815	5,890,673	31,843
(26,674)	(26,545)	(15,663)	(49,181)	(26,480)	(49,073)	-0-	(29,224)
82,812	50,974	11,974	1,796	2,912	13,742	5,890,673	2,619
1,819,619	53,139	577,015	5,708	18,021	466,602	(1,852,764)	9,580
(3,193,727)	(273,213)	(534,366)	(59,760)	(136,190)	(395,753)	(17,962,731)	(123,799)
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
(1,839,901)	783,330	(1,293,551)	108,102	137,004	(613,908)	12,918,842	(291,089)
36,556	-0-	3,617	-0-	-0-	4,921	-0-	-0-
(947,621)	-0-	(399)	407	(13,491)	(190,095)	(543,118)	171
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
(4,125,074)	563,256	(1,247,684)	54,457	5,344	(728,233)	(7,439,771)	(405,137)
128,609	6,498,451	1,170	431	400,629	1,628	71,059,405	-0-
(86,166)	-0-	(1,111)	-0-	-0-	(1,576)	-0-	-0-
99,822,295	11,120,483	17,247,313	1,657,520	2,682,996	18,218,499	986,313,897	2,094,451
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
$ 95,739,664	$ 18,182,190	$ 15,999,688	$ 1,712,408	$ 3,088,969	$ 17,490,318	$ 1,049,933,531	$ 1,689,314

	American Multi-Asset Portfolio (USD)	Combined (USD)
INVESTMENT INCOME		
Dividends, net	$ 76,477	$ 170,730,585*
Interest	4,292	160,350,691
Swap income	5,638	17,667,839
Securities lending income, net	-0-	711,941
	86,407	349,461,056*
EXPENSES		
Management fee	1,092	180,781,661
Expense on swaps	542	14,207,252
Transfer agency	936	7,152,617
Management Company fee	302	7,149,925
Taxes	259	5,804,916
Professional fees	7,928	3,690,480
Distribution fee	-0-	3,320,075
Incentive fee	-0-	3,114,302
Depositary and custodian fees	10,310	2,719,757
Accounting and administration fee	11,583	2,345,924
Printing	2,773	363,557
Organization expenses	1,003	10,928
Miscellaneous	6,290	2,485,962
	43,018	233,147,356
Expense reimbursed or waived	(36,547)	(1,817,013)
Net expenses	6,471	231,330,343
Net investment income	79,936	118,130,713*
REALIZED GAINS AND (LOSSES)		
On investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency	(233,434)	(988,899,643)
Capital withholding tax	-0-	(4,298,797)
CHANGES IN UNREALIZED GAINS AND (LOSSES)		
On investments	(92,460)	256,981,386*
On financial futures contracts	(14,933)	(18,274,103)
On forward foreign currency contracts	316	(85,099,520)
On swaps	6,192	(36,879,698)
On options written	(2,612)	(653,972)
Result of operations	(256,995)	(758,993,634)*
CAPITAL STOCK TRANSACTIONS		
Increase/(decrease)	2,127	(427,702,974)*
Distributions	(2,083)	(204,574,040)*
NET ASSETS		
Beginning of period	6,670,545	38,923,364,894
Currency translation adjustment	-0-	(135,455,737)*
End of period	$ 6,413,594	$ 37,396,638,509*

* Investment activity within the Emerging Markets Multi-Asset Portfolio that relates to its investment in the China A Shares Equity Portfolio, investment activity within RMB Income Plus Portfolio that relates to its investment in the China Bond Portfolio, investment activity within Global Plus Fixed Income Portfolio that relates to its investment in the Sustainable Global Thematic Credit Portfolio, investment activity within Asia Pacific Local Currency Debt Portfolio that relates to its investment in the China Bond Portfolio, investment activity within the US High Yield Portfolio that relates to its investment in the Financial Credit Portfolio, investment activity within Global Income Portfolio that relates to its investment in the Sustainable Euro High Yield Portfolio, Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio and Financial Credit Portfolio, investment activity within the All Market Income Portfolio that relates to its investment in the Sustainable Euro High Yield Portfolio, Emerging Markets Multi-Asset Portfolio, Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio and Financial Credit Portfolio, investment activity within the Sustainable All Market Portfolio that relates to its investment in the Sustainable Global Thematic Credit Portfolio, investment activity within the Short Duration Income Portfolio that relates to its investment in the Emerging Market Corporate Debt Portfolio and Asia Income Opportunities Portfolio and investment activity within the American Multi-Asset Portfolio that relates to its investment in the US High Yield Portfolio has been eliminated for presentation purposes of the combined financials.

See notes to financial statements.

	International Health Care Portfolio	International Technology Portfolio	Global Real Estate Securities Portfolio
CLASS			
A	2,399,559	917,414	629,684
A AUD H	-0-	435,490	-0-
A EUR	690,863	119,627	32,072
A EUR H	13,910,885	-0-	-0-
A PLN H	-0-	118,514	-0-
A SGD	87,500	198	-0-
A SGD H	73,256	-0-	-0-
AD	512,699	-0-	437,537
AD AUD H	232,831	-0-	91,044
AD NZD H	-0-	-0-	54,814
AD SGD H	-0-	-0-	5,221
AX	9,496	-0-	-0-
B	7,168	5,843	47,792
B SGD	158	-0-	-0-
BX	1,700	-0-	-0-
C	84,857	27,154	29,297
C EUR	18,841	763	-0-
E	-0-	2,723,396	-0-
E AUD H	-0-	424,160	-0-
ED	3,248,136	-0-	-0-
ED AUD H	314,545	-0-	-0-
I	595,531	626,736	289,842
I EUR	153,103	15,075	858
I GBP	538,066	-0-	-0-
ID	-0-	-0-	74,210
S1	1,318,179	116,077	-0-
S1 EUR	1,171,707	7,827	356
S1 GBP	52,894	-0-	346
S14	879	833	-0-
S14 GBP	1,007,924	-0-	-0-

	Sustainable Global Thematic Portfolio	India Growth Portfolio	Sustainable Euro High Yield Portfolio
CLASS			
A	10,274,153	385,711	57,446
A AUD H	853,960	-0-	-0-
A CAD H	8,047	-0-	-0-
A EUR	2,120,112	13,454	-0-
A EUR H	2,428,635	-0-	-0-
A GBP	21,717	-0-	-0-
A HKD	529,965	4,976	-0-
A PLN H	-0-	2,318	-0-
A SGD	609,887	-0-	-0-
A SGD H	1,631,033	8,618	-0-
A USD	-0-	-0-	18,819
A2	-0-	-0-	134,756
A2 CHF H	-0-	-0-	600
A2 PLN H	-0-	-0-	26,304
A2 USD	-0-	-0-	18,866
A2 USD H	-0-	-0-	4,749
AA	-0-	-0-	749,431
AA AUD H	-0-	-0-	20,182
AA USD H	-0-	-0-	1,262,929
AD AUD H	-0-	3,011	-0-
AN	724	-0-	-0-
AR	-0-	-0-	1,308
AT	-0-	-0-	163,120
AT USD	-0-	-0-	707
AT USD H	-0-	-0-	160,100
AX	3,850,927	197,828	-0-
AX EUR	1,096,294	24,171	-0-
AX SGD	117,632	-0-	-0-
AXX	20,275	-0-	-0-
B	7,900	539	-0-
BX	57,955	16,964	-0-
BX EUR	1,325	577	-0-
BX SGD	12,005	-0-	-0-
BXX	16,592	-0-	-0-
C	147,460	973	959
C USD	-0-	-0-	437
C2	-0-	-0-	500
CX	7,629	-0-	-0-
CX EUR	539	-0-	-0-
E	2,003,659	-0-	-0-
E AUD H	615,711	-0-	-0-
I	2,989,442	25,020	57
I AUD	3,945,064	-0-	-0-
I AUD H	4,931,219	-0-	-0-
I EUR	3,451,127	1,258	-0-
I EUR H	626,970	-0-	-0-
I GBP	192,712	-0-	-0-
I HKD	3,201	-0-	-0-
I SGD H	675	-0-	-0-
I USD	-0-	-0-	5,080
I2	-0-	-0-	1,909,841
I2 CHF H	-0-	-0-	600
I2 GBP H	-0-	-0-	793
I2 USD	-0-	-0-	310
I2 USD H	-0-	-0-	41,599
IN	647	-0-	-0-
IN EUR	182	-0-	-0-
INN	11,148,987	-0-	-0-
IT USD H	-0-	-0-	414
IX	43,562	-0-	-0-

	Sustainable Global Thematic Portfolio	India Growth Portfolio	Sustainable Euro High Yield Portfolio
IX EUR	34,711	-0-	-0-
IX SGD	1,230	-0-	-0-
NT USD H	-0-	-0-	8,093
S	2,008,898	771	5,388,512
S GBP	313,049	-0-	-0-
S USD	-0-	-0-	643,536
S1	8,597,399	768	970,009
S1 AUD	176,152	-0-	-0-
S1 AUD H	104,540	-0-	-0-
S1 EUR	3,226,633	436	-0-
S1 EUR HP	650,000	-0-	-0-
S1 JPY	8,384,906	-0-	-0-
S1 NZD	150	-0-	-0-
S1 USD	-0-	-0-	274
S1 USD H	-0-	-0-	17,780
S1X SGD	294,521	-0-	-0-
SD	253,884	-0-	-0-
SX GBP	1,408	-0-	-0-

	US Small and Mid-Cap Portfolio	Emerging Markets Multi-Asset Portfolio	RMB Income Plus Portfolio
CLASS			
A	1,111,617	2,933,469	-0-
A AUD H	37,315	118,167	-0-
A CAD H	-0-	9,808	-0-
A CHF H	-0-	2,627	-0-
A EUR	20,675	1,502,784	-0-
A EUR H	49,111	674,084	-0-
A GBP H	-0-	95,362	-0-
A HKD	266	29,149	-0-
A SGD H	-0-	113,827	-0-
A2	-0-	-0-	2,559,192
A2 CHF	-0-	-0-	205,700
A2 EUR	-0-	-0-	753,640
A2 GBP	-0-	-0-	159,201
A2 HKD	-0-	-0-	55,918
A2 SGD	-0-	-0-	121,759
A2 USD	-0-	-0-	5,048,217
AD	-0-	16,498,445	-0-
AD AUD H	-0-	5,375,836	-0-
AD CAD H	-0-	863,479	-0-
AD EUR H	-0-	950,628	-0-
AD GBP H	-0-	1,363,574	-0-
AD HKD	-0-	4,485,228	-0-
AD RMB H	-0-	216,630	-0-
AD SGD H	-0-	2,555,362	-0-
AD ZAR H	-0-	1,021,786	-0-
AR	-0-	270,305	-0-
AR EUR	-0-	-0-	93,017
AR EUR H	-0-	179,788	-0-
AT	-0-	-0-	5,889,291
AT HKD	-0-	-0-	1,159,589
AT SGD	-0-	-0-	628,384
AT USD	-0-	-0-	9,176,933
B	-0-	50	-0-
BD	-0-	2,355	-0-
C	99,982	242,996	-0-
C EUR	4,653	-0-	-0-
C EUR H	61	-0-	-0-
C2	-0-	-0-	2,599
C2 USD	-0-	-0-	22,150
CT	-0-	-0-	773
CT USD	-0-	-0-	130,841
ED	-0-	402,449	-0-
ED AUD H	-0-	113,230	-0-
ED ZAR H	-0-	235,528	-0-
I	1,028,857	1,342,180	-0-
I CHF H	-0-	537	-0-
I EUR	1,748	289,807	-0-
I EUR H	10,182	128,986	-0-
I GBP	487	507	-0-
I GBP H	-0-	77,666	-0-
I2	-0-	-0-	673,584
I2 CHF	-0-	-0-	194,271
I2 EUR	-0-	-0-	270,838
I2 GBP	-0-	-0-	179,187
I2 HKD	-0-	-0-	10,468
I2 SGD	-0-	-0-	466
I2 USD	-0-	-0-	1,176,754
ID	-0-	1,656,626	-0-
ID GBP H	-0-	1,098,614	-0-
IT	-0-	-0-	542,961

	US Small and Mid-Cap Portfolio	Emerging Markets Multi-Asset Portfolio	RMB Income Plus Portfolio
IT SGD	-0-	-0-	65,260
IT USD	-0-	-0-	456,618
N	-0-	44,390	-0-
S	-0-	325,283	-0-
S GBP	-0-	488,079	-0-
S GBP H	-0-	450	-0-
S USD	-0-	-0-	674
S1	667	7,876,388	-0-
S1 EUR	185	-0-	394
S1 GBP	-0-	2,720	-0-
S1 JPY	-0-	2,790	-0-
S1 JPY H	-0-	1,268	-0-
S1 USD	-0-	-0-	2,114,203
S1D	-0-	92,387	-0-
SD	-0-	971,904	-0-
W2	-0-	-0-	650
W2 CHF	-0-	-0-	551

	Short Duration High Yield Portfolio	Select US Equity Portfolio	Global Plus Fixed Income Portfolio
CLASS			
1	-0-	-0-	2,394,313
1 EUR H	-0-	-0-	365
1 GBP H	-0-	-0-	15,285
1D	-0-	-0-	2,016,144
1D EUR H	-0-	-0-	93,909
1D GBP H	-0-	-0-	158,440
2	-0-	-0-	3,356,046
2 EUR H	-0-	-0-	275,255
2 GBP H	-0-	-0-	515
A	-0-	8,947,494	-0-
A AUD H	-0-	4,130	-0-
A CHF H	-0-	33,948	-0-
A CZK H	-0-	4,955	-0-
A EUR	-0-	3,117,896	-0-
A EUR H	-0-	6,676,167	-0-
A GBP H	-0-	335,766	-0-
A HKD	-0-	37,261	-0-
A PLN	-0-	1,076	-0-
A PLN H	-0-	63,045	-0-
A SGD H	-0-	93,992	-0-
A2	16,258,122	-0-	236,167
A2 CHF H	23,439	-0-	-0-
A2 EUR H	957,154	-0-	8,053
A2 GBP H	21,299	-0-	-0-
A2 HKD	8,414	-0-	-0-
A2 SGD H	-0-	-0-	91,717
AA	748,645	-0-	-0-
AA AUD H	439,310	-0-	-0-
AA SGD H	1,387	-0-	-0-
AI	138	-0-	-0-
AI AUD H	187	-0-	-0-
AR	-0-	18,424	-0-
AR EUR H	57,046	7,124	-0-
AT	6,169,188	-0-	84,575
AT AUD H	99,921	-0-	249,110
AT CAD H	75,755	-0-	8,443
AT EUR H	594,447	-0-	3,537
AT GBP H	79,371	-0-	436
AT HKD	46,589	-0-	-0-
AT SGD H	143,407	-0-	81,988
B2	1,213	-0-	-0-
BT	3,217	-0-	-0-
C	-0-	1,823,761	-0-
C2	3,648,329	-0-	1,022,280
C2 EUR H	-0-	-0-	507
CT	2,237,315	-0-	1,521
EI	138	-0-	-0-
EI AUD H	187	-0-	-0-
FX	-0-	496,333	-0-
FX EUR H	-0-	59,792	-0-
I	-0-	12,134,336	-0-
I AUD H	-0-	1,078,641	-0-
I CHF H	-0-	77,208	-0-
I EUR	-0-	1,091,379	-0-
I EUR H	-0-	621,229	-0-
I GBP H	-0-	9,772	-0-
I SGD H	-0-	11,538	-0-
I2	15,598,942	-0-	13,537,454
I2 CHF H	1,062,494	-0-	-0-

	Short Duration High Yield Portfolio	Select US Equity Portfolio	Global Plus Fixed Income Portfolio
I2 EUR H	6,231,958	-0-	17,383
I2 GBP H	310,502	-0-	2,274,605
IT	4,376,729	-0-	-0-
IT GBP H	6,847	-0-	-0-
IT SGD H	10,010	-0-	-0-
N	-0-	1,359,110	-0-
N2	1,287,335	-0-	-0-
NT	1,133,404	-0-	-0-
S	1,434,482	1,298,307	2,701,255
S CAD H	-0-	-0-	644,601
S GBP H	-0-	-0-	6,333
S1	8,256,455	22,591,639	19,450,799
S1 AUD H	-0-	-0-	112,468
S1 EUR	-0-	6,552,132	-0-
S1 EUR H	30,000	5,578,678	400
S1 GBP H	-0-	667	-0-
S1 SGD H	-0-	125	-0-
S1T	250,601	-0-	-0-
SA	-0-	-0-	259,671
W	-0-	4,556,590	-0-
W CHF H	-0-	214,629	-0-
W EUR	-0-	3,282,934	-0-
W EUR H	-0-	1,548,311	-0-
W GBP H	-0-	7,809	-0-
W SGD H	-0-	7,029	-0-
W2 CHF H	143,494	-0-	-0-

	Select Absolute Alpha Portfolio	Emerging Market Local Currency Debt Portfolio	Asia Pacific Local Currency Debt Portfolio
CLASS			
A	8,052,709	-0-	-0-
A CHF H	13,660	-0-	-0-
A EUR	604,004	-0-	-0-
A EUR H	5,851,585	-0-	-0-
A GBP H	165,272	-0-	-0-
A PLN H	3,054	-0-	-0-
A SGD H	102,737	-0-	-0-
A2	-0-	63,044	5,698
A2 CZK H	-0-	207	-0-
A2 EUR H	-0-	10,838	6,528
A2 HKD	-0-	-0-	44,010
A2 PLN	-0-	683	-0-
A2 PLN H	-0-	2,236	-0-
AA	-0-	69,857	181
AA AUD H	-0-	-0-	261
AA CAD H	-0-	-0-	254
AA EUR H	-0-	-0-	159
AA GBP H	-0-	-0-	149
AA HKD	-0-	-0-	303
AA SGD H	-0-	-0-	277
AT	-0-	2,924	1,007,417
AT AUD H	-0-	-0-	518,138
AT CAD H	-0-	-0-	315,943
AT EUR H	-0-	-0-	79,286
AT GBP H	-0-	-0-	128,432
AT HKD	-0-	-0-	577,271
AT SGD H	-0-	-0-	17,822
C	1,146,500	-0-	-0-
FX	74,436	-0-	-0-
FX EUR H	21,866	-0-	-0-
I	3,381,723	-0-	-0-
I CHF H	145,619	-0-	-0-
I EUR	91,524	-0-	-0-
I EUR H	4,464,014	-0-	-0-
I GBP H	92,479	-0-	-0-
I SGD H	927	-0-	-0-
I2	-0-	640	1,873
I2 EUR H	-0-	500	564
N	929,998	-0-	-0-
S	660	-0-	679
S1	1,127,741	-0-	667
S1 EUR H	1,017,136	-0-	-0-
S1 JPY H	586,580	-0-	-0-
S13 EUR H	635,171	-0-	-0-
SA	-0-	55,908	-0-
W	667	-0-	-0-
W CHF H	667	-0-	-0-
ZT	-0-	4,831,975	-0-

	Emerging Market Corporate Debt Portfolio	US High Yield Portfolio	Low Volatility Equity Portfolio
CLASS			
A	-0-	-0-	17,769,541
A AUD H	-0-	-0-	493,916
A EUR	-0-	-0-	5,612
A EUR H	-0-	-0-	703,376
A HKD	-0-	-0-	228,704
A NZD H	-0-	-0-	144,732
A PLN H	-0-	-0-	1,830
A SGD H	-0-	-0-	2,215,954
A2	305,980	291,537	-0-
A2 EUR H	2,962	9,491	-0-
A2 SEK H	-0-	791,810	-0-
AA	-0-	1,944	-0-
AA AUD H	1,228	4,100	-0-
AA SGD H	1,511	-0-	-0-
AD	-0-	-0-	54,852,105
AD AUD H	-0-	-0-	11,720,158
AD CAD H	-0-	-0-	3,782,165
AD EUR H	-0-	-0-	2,081,249
AD GBP H	-0-	-0-	4,659,716
AD HKD	-0-	-0-	14,409,337
AD NZD H	-0-	-0-	2,541,688
AD RMB H	-0-	-0-	2,083,489
AD SGD H	-0-	-0-	28,941,671
AD ZAR H	-0-	-0-	307,618
AI	-0-	55,799	-0-
AI AUD H	-0-	4,883	-0-
AR	-0-	-0-	36,558
AR EUR	488	-0-	-0-
AR EUR H	-0-	-0-	1,118
AT GBP H	137	-0-	-0-
C	-0-	-0-	2,593,394
C2	667	54,710	-0-
CT	986	-0-	-0-
ED	-0-	-0-	3,307,914
ED AUD H	-0-	-0-	865,821
ED ZAR H	-0-	-0-	1,764,680
EI	-0-	492,182	-0-
EI AUD H	-0-	14,781	-0-
I	-0-	-0-	9,333,966
I EUR	-0-	-0-	7,274,588
I EUR H	-0-	-0-	964,713
I GBP	-0-	-0-	584
I GBP H	-0-	-0-	292,948
I SGD H	-0-	-0-	1,436,175
I2	121,560	283,923	-0-
I2 EUR H	434	500	-0-
I2 SEK H	-0-	575,713	-0-
ID	-0-	-0-	1,641,428
IL	-0-	-0-	3,715,172
IT	18,779	17,620	-0-
IT AUD H	-0-	145,400	-0-
N	-0-	-0-	1,894,232
N2	96,001	116,044	-0-
NT	118,043	148,751	-0-
S	4,137,911	69,000	4,031,505
S1	667	1,231,937	16,579,941
S1 AUD H	-0-	-0-	159,166
S1 EUR	-0-	-0-	90
S1D	-0-	-0-	95
SD	-0-	-0-	1,343,964
ZT	912,630	8,833,883	-0-

	Emerging Markets Low Volatility Equity Portfolio	Global Dynamic Bond Portfolio	Concentrated US Equity Portfolio
CLASS			
A	72,948	-0-	2,883,567
A AUD H	-0-	-0-	87,723
A EUR	-0-	-0-	4,341
A EUR H	-0-	-0-	106,283
A HKD	224	-0-	-0-
A SGD H	-0-	-0-	299,467
A2 CHF H	-0-	667	-0-
A2 EUR H	-0-	4,924	-0-
A2 USD H	-0-	667	-0-
AD	7,762	-0-	-0-
AD AUD H	10,133	-0-	-0-
AD CAD H	1,016	-0-	-0-
AD HKD	20,236	-0-	-0-
AR EUR	-0-	-0-	111,471
AR EUR H	-0-	683	-0-
C	-0-	-0-	586,176
F	141,711	-0-	-0-
I	30,306	-0-	9,759,977
I AUD H	-0-	-0-	2,474
I CHF H	-0-	-0-	70,102
I EUR H	-0-	-0-	294,197
I GBP	-0-	-0-	1,204
I GBP H	-0-	-0-	114,503
I SGD H	-0-	-0-	4,397
I2	-0-	387	-0-
I2 CHF H	-0-	18,200	-0-
I2 EUR H	-0-	181,023	-0-
I2 USD H	-0-	667	-0-
N	-0-	-0-	123,341
S	-0-	8,336,576	5,332,298
S EUR	618,965	-0-	-0-
S EUR H	-0-	1,989,390	-0-
S GBP	17,909,153	-0-	-0-
S1	-0-	97,196	7,797,248
S1 EUR	-0-	-0-	1,081,366
S1 EUR H	-0-	467	-0-
S1 GBP H	-0-	-0-	4,420
S1 USD H	-0-	667	-0-
SD	-0-	-0-	426,576
SQD	-0-	2,999,723	-0-

	Concentrated Global Equity Portfolio	Global Core Equity Portfolio	Asia Income Opportunities Portfolio
CLASS			
A	998,854	819,484	-0-
A AUD H	-0-	5,247	-0-
A EUR H	133,847	207,597	-0-
A SGD H	11,043	19,100	-0-
A2	-0-	-0-	233,298
A2 AUD H	-0-	-0-	62,812
A2 HKD	-0-	-0-	28,834
AA	-0-	-0-	1,106,110
AA AUD H	-0-	-0-	842,414
AA CAD H	-0-	-0-	132,962
AA EUR H	-0-	-0-	60,053
AA GBP H	-0-	-0-	122,739
AA HKD	-0-	-0-	2,882,426
AA NZD H	-0-	-0-	483,671
AR EUR	564,217	802,499	-0-
AT	-0-	-0-	1,293,790
AT AUD H	-0-	-0-	119,378
AT EUR H	-0-	-0-	53,270
AT HKD	-0-	-0-	119,311
AT SGD H	-0-	-0-	515,296
C	21,133	10,759	-0-
I	5,322,879	3,163,643	-0-
I AUD H	-0-	190,025	-0-
I CAD H	3,708	-0-	-0-
I CHF H	2,000	593	-0-
I EUR	3,256,840	1,535	-0-
I EUR H	75,311	163,359	-0-
I GBP	198,965	-0-	-0-
I GBP H	25,504	268,028	-0-
I SGD H	-0-	25,817	-0-
I2	-0-	-0-	5,106
I2 HKD	-0-	-0-	527
INN EUR	-0-	93,736	-0-
IT	-0-	-0-	2,644
IT HKD	-0-	-0-	708
IX EUR	-0-	89,729	-0-
N	27,038	38,441	-0-
RX EUR	-0-	9,442	-0-
S	-0-	6,823,645	346,222
S GBP	172,809	-0-	-0-
S GBP H	-0-	501,160	-0-
S NOK HP	-0-	91	-0-
S1	3,826,106	24,871,061	9,622
S1 EUR	314	-0-	-0-
S1 GBP	-0-	80	-0-
S1 NOK HP	-0-	335,901	-0-
S1NN GBP	-0-	80	-0-
SA	-0-	-0-	305
SD	-0-	963,795	-0-
ZT	-0-	-0-	5,598,055

	Global Income Portfolio	Concentrated Asia Equity Portfolio	Sustainable Emerging Market Debt Portfolio
CLASS			
A	-0-	667	-0-
A EUR	-0-	600	-0-
A2	252,599	-0-	667
A2 CHF H	667	-0-	-0-
A2 EUR H	5,356	-0-	533
A2 GBP H	533	-0-	-0-
A2 HKD	568	-0-	-0-
A2 PLN H	25,612	-0-	-0-
AA	305,766	-0-	-0-
AA AUD H	112,482	-0-	-0-
AA CAD H	5,955	-0-	-0-
AA EUR H	1,736	-0-	-0-
AA HKD	180,614	-0-	-0-
AA SGD H	4,789	-0-	-0-
AT	182,871	-0-	833
AT AUD H	1,082	-0-	-0-
AT CAD H	34,580	-0-	-0-
AT EUR H	3,310	-0-	-0-
AT GBP H	7,467	-0-	-0-
AT HKD	1,503	-0-	-0-
AT SGD H	50,858	-0-	-0-
I	-0-	667	-0-
I EUR	-0-	600	-0-
I GBP	-0-	500	-0-
I2	40,051	-0-	667
I2 AUD H	867	-0-	-0-
I2 CHF H	667	-0-	-0-
I2 EUR H	613	-0-	533
I2 GBP H	520	-0-	-0-
I2 HKD	553	-0-	-0-
I2 SGD H	9,423	-0-	-0-
IT	60,488	-0-	856
IT EUR H	708	-0-	-0-
IT HKD	725	-0-	-0-
IT SGD H	34,715	-0-	-0-
S	2,791	29,200	-0-
S GBP H	80	-0-	-0-
S1	100	100	100
S1 EUR	-0-	90	-0-
S1 EUR H	90	-0-	-0-
S1 GBP	-0-	75	-0-
S1 GBP H	80	-0-	-0-
S1D	-0-	-0-	713,060
S1D EUR H	-0-	-0-	95
ZT	1,096,634	-0-	-0-

CLASS	Multi-Strategy Alternative Portfolio	European Equity Portfolio	Eurozone Equity Portfolio
A	-0-	1,571,102	4,121,509
A AUD H	-0-	-0-	103
A HKD H	-0-	39,395	-0-
A PLN H	-0-	-0-	5,775
A SGD H	-0-	56,589	5,361
A USD	-0-	1,301,389	220,412
A USD H	-0-	484,604	345,640
AD	-0-	134,668	-0-
AD AUD H	-0-	281,076	-0-
AD SGD H	-0-	132,013	-0-
AD USD H	-0-	783,840	-0-
AR	-0-	-0-	2,459
AX	-0-	-0-	583,971
AX USD	-0-	-0-	31,558
B USD	-0-	731	-0-
BX	-0-	-0-	5,000
BX USD	-0-	-0-	55,350
C	-0-	49,632	145,522
C USD	-0-	56,791	34,020
C USD H	-0-	8,626	10,806
CX	-0-	-0-	21,548
CX USD	-0-	-0-	4,299
F	100	-0-	-0-
F EUR H	90	-0-	-0-
F GBP H	80	-0-	-0-
I	5,594	2,038,454	1,976,562
I EUR H	25,645	-0-	-0-
I GBP	-0-	533	533
I GBP H	71,290	-0-	487
I USD	-0-	5,219,296	1,230,849
I USD H	-0-	87,407	29,531
INN	-0-	-0-	84,011
IX	-0-	-0-	105
IX USD	-0-	-0-	2,471
S	100	14,555	-0-
S USD	-0-	-0-	154,613
S1	100	330,677	3,587,860
S1 AUD H	-0-	48,705	-0-
S1 EUR H	90	-0-	-0-
S1 GBP	-0-	43,096	80
S1 GBP H	80	-0-	-0-
S1 USD	-0-	181,629	1,483,246
S1 USD H	-0-	-0-	1,051,775
S1N	-0-	-0-	34,177
S1N USD	-0-	-0-	34,825
S1X	-0-	1,484,238	-0-
S1X USD	-0-	2,851,496	-0-
S3 AUD H	763,456	-0-	-0-
SD	-0-	674,971	-0-

	American Growth Portfolio	All Market Income Portfolio	All China Equity Portfolio
CLASS			
A	12,916,108	591,848	667
A CHF H	-0-	730	-0-
A EUR	933,558	-0-	-0-
A EUR H	430,586	4,036	-0-
A HKD	-0-	55,733	-0-
A PLN H	286,498	-0-	-0-
A SGD	83,956	-0-	-0-
A SGD H	1,538,371	867	-0-
A2X	-0-	29,860	-0-
A2X EUR	-0-	1,236	-0-
AD	3,888,530	54,267,372	-0-
AD AUD H	2,344,391	12,370,217	-0-
AD CAD H	-0-	2,805,630	-0-
AD EUR H	-0-	3,829,243	-0-
AD GBP H	-0-	5,627,930	-0-
AD HKD	1,522,530	29,092,464	-0-
AD NZD H	-0-	3,410,824	-0-
AD RMB H	7,354	1,284,202	-0-
AD SGD H	-0-	160,949	-0-
AD ZAR H	3,169,239	10,632,094	-0-
AMG	-0-	811	-0-
AMG EUR H	-0-	881	-0-
ANN	-0-	730	-0-
ANN EUR H	-0-	659	-0-
AQG	-0-	810	-0-
AQG EUR H	-0-	730	-0-
AR EUR H	-0-	12,850	-0-
AX	94,439	158,339	-0-
AX EUR	-0-	661	-0-
AX SGD	-0-	8,022	-0-
B	39,095	-0-	-0-
B2X	-0-	693	-0-
BX	1,647	3,314	-0-
C	878,174	51,998	-0-
C EUR	696,859	-0-	-0-
C EUR H	28,918	-0-	-0-
C2X	-0-	39,957	-0-
CD	-0-	15,432	-0-
CX	-0-	25,241	-0-
ED	6,951,946	13,606,168	-0-
ED AUD H	606,969	2,606,682	-0-
ED ZAR H	-0-	4,898,551	-0-
I	4,243,361	152,924	667
I CHF H	-0-	600	-0-
I EUR	437,360	-0-	-0-
I EUR H	229,760	6,435	-0-
I GBP	1,493,884	-0-	-0-
I GBP H	106,052	-0-	-0-
I SGD H	-0-	867	-0-
ID	-0-	57,331	-0-
IMG	-0-	809	-0-
IMG EUR H	-0-	731	-0-
INN	-0-	49,597	-0-
INN EUR H	-0-	680	-0-
INN GBP H	-0-	604	-0-
IQG	-0-	809	-0-
IQG EUR H	-0-	729	-0-
N	918,322	30,571	-0-
ND	-0-	28,042	-0-
S	1,079,849	-0-	19,700
S1	4,940,938	7,115,806	16,267

	American Growth Portfolio	All Market Income Portfolio	All China Equity Portfolio
S1 AUD H	85,440	51,307	-0-
S1 CHF H	-0-	100	-0-
S1 EUR	532,653	-0-	-0-
S1 EUR H	385,590	90	-0-
S1 GBP	80	-0-	-0-
S1 GBP H	-0-	80	-0-
S1D JPY H	-0-	479,799	-0-
S1QG GBP H	-0-	97	-0-
SD	306,299	526,968	-0-
SK	9,107,358	-0-	-0-

	China A Shares Equity Portfolio	China Bond Portfolio	Financial Credit Portfolio
CLASS			
A	19,200	-0-	-0-
A AUD H	1,000	-0-	-0-
A EUR	10,150	-0-	-0-
A HKD H	1,833	-0-	-0-
A SGD H	933	-0-	-0-
A USD	56,665	-0-	-0-
A USD H	667	-0-	-0-
A2	-0-	670	282,189
A2 CHF H	-0-	-0-	667
A2 EUR H	-0-	-0-	126,011
AD HKD	844	-0-	-0-
AD HKD H	894	-0-	-0-
AD SGD H	976	-0-	-0-
AD USD H	705	-0-	-0-
AT	-0-	-0-	777
I	670	-0-	-0-
I GBP	79,199	-0-	-0-
I USD H	86,881	-0-	-0-
I2	-0-	-0-	667
I2 CHF H	-0-	-0-	667
I2 EUR H	-0-	-0-	66,766
I2 GBP H	-0-	-0-	533
IT	-0-	-0-	4,120
S	364,091	-0-	100
S EUR H	-0-	-0-	90
S GBP H	-0-	-0-	80
S USD	233,562	-0-	-0-
S1	67	-0-	100
S1 CAD	60,000	-0-	-0-
S1 EUR	156,102	-0-	-0-
S1 EUR H	-0-	-0-	90
S1 GBP	339,922	-0-	-0-
S1 GBP H	-0-	-0-	80
SA	-0-	3,064,971	-0-
SP1 USD	39	-0-	-0-
ZT	-0-	-0-	1,419,294

	Low Volatility Total Return Equity Portfolio	Sustainable Global Thematic Credit Portfolio	Event Driven Portfolio
CLASS			
A	312,258	-0-	-0-
A AUD H	156,549	-0-	-0-
A CAD H	887	-0-	-0-
A EUR H	4,912	-0-	-0-
A GBP H	4,296	-0-	-0-
A HKD	10,985	-0-	-0-
A NZD H	1,040	-0-	-0-
A PLN H	508,217	-0-	-0-
A SGD H	4,691	-0-	-0-
A2	-0-	1,876	-0-
AD	422,260	-0-	-0-
AD AUD H	201,899	-0-	-0-
AD CAD H	11,885	-0-	-0-
AD GBP H	48,064	-0-	-0-
AD HKD	52,712	-0-	-0-
AD NZD H	1,180	-0-	-0-
AD SGD H	125,734	-0-	-0-
I	1,725	-0-	31,167
I EUR H	37,315	-0-	29,405
I PLN H	420	-0-	-0-
I2	-0-	250,488	-0-
I2 CHF H	-0-	470,460	-0-
I2 GBP H	-0-	1,517	-0-
I2 USD H	-0-	32,013	-0-
INN AUD H	-0-	2,064,879	-0-
S	89,586	104,348	77,334
S GBP H	-0-	384,620	-0-
S1	272,705	174,820	100
S1 EUR H	-0-	-0-	1,186,635
S1 GBP H	-0-	80	-0-
S1 JPY H	1,184,437	-0-	-0-
S1 SEK H	-0-	-0-	895,250
S1 USD H	-0-	100	-0-
SU	-0-	-0-	100
Z2	-0-	63,000	-0-

	China Multi-Asset Portfolio	Concentrated European Equity Portfolio	Low Volatility All Market Income Portfolio
CLASS			
A	667	600	667
A CNH	700	-0-	-0-
A RMB H	-0-	-0-	700
AD	730	-0-	728
AD CNH	767	-0-	-0-
AD RMB H	-0-	-0-	792
I	667	600	667
I EUR	600	-0-	-0-
I EUR H	-0-	-0-	600
I GBP	533	533	-0-
I GBP H	-0-	-0-	533
ID	-0-	-0-	739
S	219,200	21,600	199,100
S1	100	90	100

	Sustainable All Market Portfolio	Short Duration Income Portfolio	Sustainable Income Portfolio
CLASS			
A	8,671	-0-	-0-
A USD H	667	-0-	-0-
A2	-0-	667	667
AA	-0-	-0-	710
AA AUD H	-0-	-0-	921
AA EUR H	-0-	-0-	558
AA GBP H	-0-	-0-	496
AA RMB H	-0-	-0-	761
AA SGD H	-0-	-0-	923
AI USD H	140	-0-	-0-
AT	-0-	718	696
AT EUR H	-0-	-0-	547
AT SGD H	-0-	-0-	904
EI USD H	140	-0-	-0-
I	600	-0-	-0-
I GBP H	533	-0-	-0-
I USD H	667	-0-	-0-
I2	-0-	667	667
I2 CHF H	-0-	-0-	9,926
I2 EUR H	-0-	600	533
I2 GBP H	-0-	533	13,434
IT	-0-	725	701
S	142,353	1,146,888	1,054,651
S GBP H	899,222	-0-	-0-
S1	90	100	100
S1QG JPY	-0-	-0-	35,204
S1QG JPY H	-0-	-0-	20,493

	US Low Volatility Equity Portfolio	Asia High Yield Portfolio	Sustainable Climate Solutions Portfolio
CLASS			
A	667	-0-	701
A AUD H	-0-	-0-	933
A EUR	-0-	-0-	1,170
A HKD H	-0-	-0-	780
A RMB H	-0-	-0-	640
A2	-0-	667	-0-
AA	-0-	734	-0-
AT	-0-	723	-0-
I	667	-0-	667
I CHF	-0-	-0-	600
I EUR	533	-0-	600
I GBP	467	-0-	467
I2	-0-	667	-0-
I2 CHF H	-0-	600	-0-
I2 EUR H	-0-	600	-0-
I2 GBP H	-0-	467	-0-
IT	-0-	728	-0-
S	97	199,100	18,800
S1	175,970	100	100
S1 EUR	80	-0-	90
S1 GBP	70	-0-	70

	Global Low Carbon Equity Portfolio	Climate High Income Portfolio	Sustainable US Thematic Portfolio
CLASS			
A	-0-	-0-	6,802,990
A AUD H	-0-	-0-	200,707
A CAD H	-0-	-0-	150,285
A EUR	-0-	-0-	407,972
A EUR H	-0-	-0-	315,058
A GBP H	-0-	-0-	86,849
A HKD	-0-	-0-	277,247
A SGD H	-0-	-0-	157,904
A2	-0-	667	-0-
A2 AUD H	-0-	933	-0-
A2 HKD H	-0-	780	-0-
A2 RMB H	-0-	640	-0-
AA	-0-	703	-0-
AA AUD H	-0-	982	-0-
AA EUR H	-0-	623	-0-
AA HKD H	-0-	819	-0-
AA RMB H	-0-	682	-0-
AT	-0-	691	-0-
AT EUR H	-0-	613	-0-
B	-0-	-0-	52,335
C	-0-	-0-	414,939
C EUR	-0-	-0-	34,359
C EUR H	-0-	-0-	535
C SGD	-0-	-0-	1,351
E	-0-	-0-	294,910
I	667	-0-	7,227,597
I CHF	600	-0-	-0-
I EUR	600	-0-	3,416,357
I EUR H	-0-	-0-	108,547
I GBP	18,790	-0-	10,461
I GBP H	-0-	-0-	498
I2	-0-	667	-0-
I2 CHF H	-0-	600	-0-
I2 EUR H	-0-	600	-0-
I2 GBP H	-0-	500	-0-
IN	-0-	-0-	667
IN EUR	-0-	-0-	110
INN EUR	-0-	-0-	14,200
IT	-0-	695	-0-
S	29,300	198,100	758
S1	100	100	2,348,074
S1 EUR	90	-0-	2,707,966
S1 EUR H	-0-	90	-0-
S1 GBP	753	-0-	74
S1 GBP H	-0-	75	74
S1 JPY H	-0-	-0-	7,500

	China Net Zero Solutions Portfolio	American Multi-Asset Portfolio
CLASS		
A	667	667
A AUD H	933	933
A EUR	600	600
A EUR H	600	600
A HKD	780	5,200
A RMB H	640	640
A SGD H	933	933
AD	-0-	688
AD AUD H	-0-	962
AD EUR	-0-	618
AD EUR H	-0-	613
AD HKD	-0-	5,367
AD RMB H	-0-	662
AD SGD H	-0-	963
I	667	667
I AUD H	933	-0-
I EUR	600	600
I EUR H	600	600
I GBP	533	533
I GBP H	533	533
I HKD	780	-0-
I RMB H	640	-0-
I SGD H	933	933
ID	-0-	691
S	18,300	67,800
S1	100	100

	International Health Care Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$3,324,672,733	$2,979,516,429	$1,848,346,166
Class			
A	$523.05	$495.67	$492.91
A EUR	€502.58	€461.65	€404.32
A EUR H	€20.59	€19.92	€20.12
A SGD	SGD712.36	SGD679.68	N/A
A SGD H (1)	SGD15.89	N/A	N/A
AD	$19.93	$19.12	$19.42
AD AUD H	AUD15.13	AUD14.63	N/A
AX	$601.19	$568.30	$562.31
B	$387.86	$369.41	$371.04
B SGD	SGD528.25	SGD506.54	N/A
BX	$517.49	$489.17	$484.02
C	$472.95	$449.20	$448.72
C EUR	€454.42	€418.35	€368.07
ED	$22.17	$21.26	$21.60
ED AUD H	AUD14.83	AUD14.34	N/A
I	$633.60	$598.01	$589.96
I EUR	€608.76	€556.97	€483.92
I GBP	£23.48	£21.20	£18.57
S1	$213.87	$201.67	$198.60
S1 EUR	€205.51	€187.84	€162.90
S1 GBP	£107.83	£97.26	N/A
S14 (2)	$107.87	N/A	N/A
S14 GBP	£154.99	£139.58	£121.68

	International Technology Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$1,052,103,126	$1,164,401,030	$1,487,912,956
Class			
A	$507.83	$531.13	$722.93
A AUD H	AUD10.42	AUD11.17	AUD15.48
A EUR	€487.96	€494.68	€592.99
A PLN H	PLN132.46	PLN138.63	PLN192.30
A SGD	SGD691.63	SGD728.32	N/A
B	$386.80	$406.58	$558.93
C	$463.07	$485.41	$663.66
C EUR	€444.96	€452.12	€544.38
E	$21.32	$22.41	$30.81
E AUD H	AUD9.92	AUD10.69	N/A
I	$631.30	$657.62	$887.91
I EUR	€606.55	€612.45	€728.32
S1	$301.98	$314.18	$423.22
S1 EUR	€290.17	€292.62	N/A
S14 (2)	$98.30	N/A	N/A

	Global Real Estate Securities Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$33,191,039	$44,129,783	$47,000,717
Class			
A	$24.59	$27.87	$29.76
A EUR	€23.63	€25.97	€24.41
AD	$11.40	$13.30	$14.86
AD AUD H	AUD10.07	AUD11.95	AUD13.51
AD NZD H	NZD10.26	NZD12.23	NZD13.82
AD SGD H	SGD10.87	SGD12.79	SGD14.32
B	$19.75	$22.50	$24.27
BD	N/A	N/A	$14.85
C	$18.95	$21.53	$23.10
C EUR	N/A	N/A	€18.95
I	$29.29	$33.07	$35.04
I EUR	€28.15	€30.81	€28.74
ID	$11.88	$13.87	$15.47
S1	N/A	N/A	$27.59
S1 EUR	€22.30	€24.35	€22.63
S1 GBP	£19.26	£20.76	N/A

	Sustainable Global Thematic Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$3,293,623,448	$3,453,983,585	$3,067,369,011
Class			
A	$36.09	$37.07	$42.29
A AUD H	AUD41.42	AUD43.37	AUD50.22
A CAD H	CAD13.56	CAD14.01	CAD16.10
A EUR	€34.68	€34.53	€34.69
A EUR H	€27.01	€28.44	€32.96
A GBP	£29.96	£29.43	N/A
A HKD	HKD281.93	HKD290.90	N/A
A SGD	SGD49.15	SGD50.83	N/A
A SGD H	SGD28.26	SGD29.32	SGD33.55
AN	$36.14	$37.12	$42.34
AX	$105.82	$108.69	$123.97
AX EUR	€101.67	€101.22	€101.69
AX SGD	SGD144.11	SGD149.02	N/A
AXX	$121.56	$124.54	$141.36
B	$27.74	$28.64	$33.00
BX	$77.66	$80.16	$92.36
BX EUR	€74.62	€74.66	€75.76
BX SGD	SGD105.77	SGD109.92	N/A
BXX	$103.90	$106.44	$120.82
C	$35.11	$36.14	$41.42
CX	$95.84	$98.65	$113.04
CX EUR	€92.09	€91.88	€92.72
E	$12.93	$13.35	$15.39
E AUD H	AUD12.27	AUD12.92	AUD15.11
I	$44.64	$45.66	$51.68
I AUD	AUD15.62	AUD15.11	AUD15.92
I AUD H	AUD12.69	AUD13.24	AUD15.20
I EUR	€42.89	€42.53	€42.39
I EUR H	€29.63	€31.08	€35.72
I GBP	£37.05	£36.25	N/A
I HKD	HKD348.71	HKD358.37	N/A
I SGD H	SGD17.43	SGD18.00	N/A
IN	$44.66	$45.68	$51.70
IN EUR	€42.91	€42.54	€42.41
INN	$11.43	$11.70	N/A
IX	$130.25	$133.24	$150.78
IX EUR	€125.15	€124.09	€123.68
IX SGD	SGD177.39	SGD182.70	N/A
S	$48.30	$49.16	$55.10
S GBP	£44.18	£43.01	£42.80
S1	$44.07	$45.02	$50.81
S1 AUD	AUD102.64	AUD99.16	AUD104.18
S1 AUD H	AUD86.02	AUD89.63	AUD102.70
S1 EUR	€42.35	€41.93	€41.68
S1 EUR HP**	€88.97	€93.86	N/A
S1 JPY	¥12,540.00	¥11,941.00	¥11,499.00
S1 NZD	NZD83.12	NZD82.10	N/A
S1X	N/A	N/A	$164.75
S1X SGD	SGD194.64	SGD200.18	N/A
SD	$158.69	$166.21	$194.54
SX	N/A	N/A	$182.76
SX GBP	£132.97	£129.45	N/A

	India Growth Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$123,815,385	$121,150,073	$157,000,289
Class			
A	$191.98	$189.12	$206.29
A EUR	€184.46	€176.14	€169.21
A HKD	HKD1,499.80	HKD1,484.30	N/A
A PLN H	PLN105.68	PLN102.31	PLN112.09
A SGD H	SGD19.55	SGD19.36	SGD21.20
AD AUD H	AUD14.06	AUD14.12	AUD15.88
AX	$172.89	$170.14	$185.21
AX EUR	€166.12	€158.46	€151.92
B	$178.21	$175.74	$192.83
BX	$129.86	$128.43	$141.22
BX EUR	€124.78	€119.63	€115.92
C	$166.38	$164.27	$179.99
I	$192.84	$189.20	$204.74
I EUR	€185.29	€176.22	€167.94
S	$19.82	$19.34	$20.70
S1	$20.44	$20.04	$21.65
S1 EUR	€19.64	€18.67	N/A

	Sustainable Euro High Yield Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	€280,334,130	€305,068,037	€355,230,513
Class			
A	€14.10	€14.92	€16.99
A USD	$14.65	$16.00	$20.71
A2	€24.06	€25.04	€27.87
A2 CHF H	CHF15.92	CHF16.57	CHF18.49
A2 PLN H	PLN100.09	PLN101.00	PLN110.11
A2 USD	$25.04	$26.89	$33.98
A2 USD H	$17.94	$18.37	$20.21
AA	€10.89	€11.60	€13.42
AA AUD H	AUD10.39	AUD11.11	AUD12.88
AA HKD H	N/A	N/A	HKD92.62
AA RMB H	N/A	N/A	CNH91.73
AA SGD H	N/A	N/A	SGD13.72
AA USD H	$11.07	$11.74	$13.54
AR	€11.33	€11.80	€13.65
AT	€14.15	€14.96	€17.04
AT AUD H	N/A	N/A	AUD14.72
AT SGD H	N/A	N/A	SGD15.18
AT USD	$14.38	$16.05	$20.77
AT USD H	$12.69	$13.37	$15.19
B2	N/A	N/A	€24.92
C	€14.11	€14.92	€16.99
C USD	$14.68	$16.03	$20.71
C2	€22.74	€23.73	€26.53
CT USD H	N/A	N/A	$15.12
I	€14.13	€14.92	€16.98
I USD	$14.63	$15.98	$20.70
I2	€25.79	€26.77	€29.63
I2 CHF H	CHF16.70	CHF17.33	CHF19.24
I2 GBP H	£17.03	£17.57	£19.29
I2 USD	$26.85	$28.75	$36.12
I2 USD H	$19.37	$19.78	$21.64
IT USD H	$12.69	$13.35	$15.17
NT USD H	$12.67	$13.35	$15.17
S	€28.61	€29.58	€32.49
S USD	$29.76	$31.75	$39.61
S1	€26.52	€27.51	€30.40
S1 USD	$27.62	$29.54	$37.06
S1 USD H	$20.13	$20.54	$22.44

	US Small and Mid-Cap Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$102,485,637	$109,784,845	$167,140,433
Class			
A	$41.96	$42.85	$46.71
A AUD H	AUD21.12	AUD21.92	AUD24.15
A EUR	€40.32	€39.90	€38.31
A EUR H	€36.91	€38.56	€42.71
A HKD	HKD327.83	HKD336.26	N/A
C	$39.66	$40.59	$44.45
C EUR	€38.11	€37.80	€36.46
C EUR H	€35.03	€36.68	€40.79
I	$46.49	$47.28	$51.13
I EUR	€44.67	€44.04	€41.94
I EUR H	€40.78	€42.29	€46.50
I GBP	£15.40	£14.98	N/A
S	N/A	N/A	$57.38
S EUR H	N/A	N/A	€52.18
S1	$48.16	$48.91	$52.79
S1 EUR	€46.27	€45.56	€43.30
S1 EUR H	N/A	N/A	€48.10

	Emerging Markets Multi-Asset Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$650,392,474	$794,996,247	$1,219,094,304
Class			
A	$14.47	$16.13	$19.82
A AUD H	AUD16.06	AUD18.18	AUD22.54
A CAD H	CAD15.47	CAD17.36	CAD21.47
A CHF H	CHF11.52	CHF13.08	CHF16.34
A EUR	€13.90	€15.03	€16.26
A EUR H	€11.96	€13.62	€17.00
A GBP H	£12.90	£14.60	£18.07
A HKD	HKD113.01	HKD126.61	N/A
A SGD H	SGD15.44	SGD17.36	SGD21.41
AD	$9.27	$10.67	$13.78
AD AUD H	AUD8.19	AUD9.55	AUD12.44
AD CAD H	CAD8.54	CAD9.91	CAD12.87
AD EUR H	€8.81	€10.22	€13.31
AD GBP H	£8.68	£10.11	£13.15
AD HKD	HKD72.45	HKD83.78	N/A
AD RMB H	CNH75.35	CNH87.44	CNH113.20
AD SGD H	SGD9.57	SGD11.10	SGD14.37
AD ZAR H	R65.47	R76.30	R99.25
AR	$10.53	$11.74	$15.46
AR EUR H	€9.30	€10.58	€13.98
B (3)	$12.94	$14.49	$17.95
BD (4)	$9.31	$10.71	$13.85
C	$13.74	$15.36	$18.96
ED	$10.50	$12.07	$15.60
ED AUD H	AUD10.86	AUD12.66	AUD16.50
ED ZAR H	R74.09	R86.26	R112.31
I	$15.89	$17.65	$21.51
I CHF H	CHF12.59	CHF14.22	CHF17.63
I EUR	€15.26	€16.44	€17.64
I EUR H	€13.16	€14.92	€18.48
I GBP	£14.67	£15.59	£16.96
I GBP H	£14.12	£15.92	£19.54
ID	$8.44	$9.73	$12.55
ID GBP H	£9.82	£11.45	£14.88
N	$14.62	$16.34	$20.17
S	$17.75	$19.63	$23.71
S GBP	£14.73	£15.58	N/A
S GBP H	£17.62	£19.77	£24.03
S1	$16.20	$17.98	$21.89
S1 GBP	£13.44	£14.28	N/A
S1 JPY	¥11,696.00	¥12,105.00	¥12,573.00
S1 JPY H	¥8,466.00	¥9,588.00	¥11,759.00
S1D	$68.84	$79.32	$102.29
SD	$78.97	$91.03	$117.28

	RMB Income Plus Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	CNH3,355,998,707	CNH4,279,856,739	CNH5,404,488,349
Class			
A2	CNH134.43	CNH138.56	CNH145.34
A2 CHF	CHF18.15	CHF20.09	N/A
A2 EUR	€18.37	€19.42	€18.75
A2 GBP	£15.85	£16.51	N/A
A2 HKD	HKD147.83	HKD162.87	N/A
A2 SGD	SGD25.95	SGD28.47	N/A
A2 USD	$18.96	$20.76	$22.86
AR EUR	€10.95	€11.58	€11.93
AT	CNH82.07	CNH86.81	CNH95.40
AT HKD	HKD90.13	HKD102.08	N/A
AT SGD	SGD15.84	SGD17.85	N/A
AT USD	$11.55	$13.01	$15.00
C2	CNH127.77	CNH131.99	CNH139.03
C2 USD	$18.02	$19.77	$21.87
CT	CNH82.70	CNH87.44	CNH96.05
CT USD	$11.64	$13.10	$15.11
I2	CNH143.24	CNH147.22	CNH153.58
I2 CHF	CHF19.34	CHF21.34	N/A
I2 EUR	€19.57	€20.64	€19.81
I2 GBP	£16.88	£17.55	N/A
I2 HKD	HKD157.54	HKD173.08	N/A
I2 SGD	SGD27.63	SGD30.24	N/A
I2 USD	$20.20	$22.06	$24.16
IT	CNH82.59	CNH87.41	CNH96.12
IT SGD	SGD15.94	SGD17.97	N/A
IT USD	$11.63	$13.10	$15.12
S (5)	N/A	CNH960.24	CNH165.05
S USD	$21.93	$23.87	$25.96
S1	N/A	N/A	CNH156.17
S1 EUR	€19.93	€21.01	€20.14
S1 USD	$20.58	$22.46	$24.56
W2	CNH107.29	CNH110.18	CNH114.75
W2 CHF	CHF14.49	CHF15.97	N/A

	Short Duration High Yield Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$1,412,155,055	$1,519,277,097	$1,349,117,509
Class			
A2	$20.95	$21.44	$22.44
A2 CHF H	CHF15.79	CHF16.44	CHF17.45
A2 EUR H	€18.02	€18.72	€19.82
A2 GBP H	£19.31	£19.93	£20.91
A2 HKD	HKD163.65	HKD168.23	N/A
AA	$11.38	$11.99	$13.13
AA AUD H	AUD10.85	AUD11.49	AUD12.64
AA SGD H	SGD11.71	SGD12.38	SGD13.56
AI	$70.43	$74.33	N/A
AI AUD H	AUD69.93	AUD74.27	N/A
AR EUR H	€11.83	€12.29	€13.44
AT	$13.32	$14.11	$15.23
AT AUD H	AUD12.84	AUD13.68	AUD14.83
AT CAD H	CAD12.72	CAD13.51	CAD14.61
AT EUR H	€12.98	€13.79	€14.92
AT GBP H	£12.74	£13.57	£14.69
AT HKD	HKD104.04	HKD110.73	N/A
AT SGD H	SGD13.14	SGD13.96	SGD15.07
B2	$18.71	$19.24	$20.35
BT	$13.28	$14.07	$15.19
BT CAD H	N/A	N/A	CAD14.54
C2	$19.90	$20.41	$21.47
CT	$12.90	$13.66	$14.75
EI	$70.22	$74.29	N/A
EI AUD H	AUD69.77	AUD74.24	N/A
I2	$22.28	$22.74	$23.68
I2 CHF H	CHF16.70	CHF17.34	CHF18.30
I2 EUR H	€19.17	€19.85	€20.89
I2 GBP H	£20.52	£21.13	£22.05
IT	$13.03	$13.80	$14.90
IT EUR H	N/A	N/A	€14.65
IT GBP H	£13.28	£14.15	£15.32
IT SGD H	SGD13.51	SGD14.36	SGD15.50
N2	$18.02	$18.49	$19.47
NT	$12.77	$13.53	$14.60
S	$24.20	$24.61	$25.45
S1	$22.84	$23.28	$24.20
S1 EUR H	€91.16	€94.37	N/A
S1T	$87.33	$92.52	N/A
W2 CHF H	CHF15.04	CHF15.60	CHF16.43

	Select US Equity Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$4,289,052,363	$4,162,881,017	$3,573,124,877
Class			
A	$51.10	$50.86	$51.08
A AUD H	AUD24.74	AUD24.94	AUD25.28
A CHF H	CHF28.66	CHF29.17	CHF29.76
A CZK H	CZK1,443.20	CZK1,421.99	CZK1,413.06
A EUR	€49.10	€47.37	€41.90
A EUR H	€43.38	€44.19	€44.95
A GBP H	£45.72	£46.20	£46.61
A HKD	HKD399.19	HKD399.14	N/A
A PLN	PLN229.38	PLN217.20	N/A
A PLN H	PLN143.83	PLN142.24	PLN142.39
A SGD H	SGD47.40	SGD47.51	SGD47.78
AR	$25.77	$25.65	$26.53
AR EUR H	€24.58	€25.05	€25.92
C	$43.91	$43.80	$44.19
FX	$57.20	$56.52	$55.96
FX EUR H	€47.86	€48.41	€48.55
I	$55.82	$55.33	$55.13
I AUD H (6)	AUD14.72	N/A	N/A
I CHF H	CHF30.83	CHF31.25	CHF31.63
I EUR	€53.63	€51.53	€45.22
I EUR H	€47.40	€48.10	€48.55
I GBP H	£50.02	£50.34	£50.36
I SGD H	SGD38.44	SGD38.37	SGD38.29
N	$41.95	$41.85	$42.22
S	$63.52	$62.61	$61.68
S EUR H	N/A	N/A	€54.23
S GBP H	N/A	N/A	£56.48
S1	$58.41	$57.79	$57.37
S1 EUR	€56.13	€53.83	€47.06
S1 EUR H	€50.03	€50.67	€50.94
S1 GBP H	£52.40	£52.64	£52.49
S1 JPY	N/A	N/A	¥14,930.00
S1 JPY H	N/A	N/A	¥14,709.00
S1 SGD H	SGD185.88	SGD185.29	SGD184.08
W	$33.58	$33.20	$32.89
W CHF H	CHF28.14	CHF28.45	CHF28.64
W EUR	€32.26	€30.92	€26.98
W EUR H	€28.80	€29.14	€29.27
W GBP H	£29.86	£29.96	£29.82
W SGD H	SGD31.94	SGD31.80	SGD31.55

	Global Plus Fixed Income Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$987,136,138	$860,543,648	$1,010,390,273
Class			
1	$24.88	$25.83	$28.09
1 EUR H	€20.94	€22.09	€24.26
1 GBP H	£23.83	£24.95	£27.18
1D	$17.62	$18.48	$20.29
1D EUR H	€16.87	€17.79	€19.58
1D GBP H	£17.39	£18.34	£20.18
2	$25.06	$26.01	$28.26
2 EUR H	€21.05	€22.20	€24.37
2 GBP H	£23.95	£25.07	£27.28
A2	$17.17	$17.87	$19.51
A2 EUR H	€14.82	€15.67	€17.28
A2 SGD H	SGD15.06	SGD15.72	SGD17.16
AR EUR H	N/A	N/A	€14.71
AT	$15.12	$15.85	$17.41
AT AUD H	AUD14.42	AUD15.22	AUD16.74
AT CAD H	CAD14.49	CAD15.23	CAD16.74
AT EUR H	€14.16	€14.97	€16.52
AT GBP H	£14.31	£15.08	£16.58
AT SGD H	SGD14.54	SGD15.28	SGD16.78
C2	$16.38	$17.08	$18.74
C2 EUR H	€14.19	€15.03	€16.65
CT	$14.39	$15.08	$16.56
I2	$18.23	$18.92	$20.54
I2 EUR H	€15.80	€16.65	€18.27
I2 GBP H	£17.07	£17.86	£19.42
S	$18.62	$19.25	$20.76
S CAD H	CAD102.43	CAD106.20	CAD114.62
S GBP H	£26.62	£27.76	£29.97
S1	$17.71	$18.37	$19.90
S1 AUD H (7)	AUD102.17	N/A	N/A
S1 EUR H	€21.84	€22.99	€25.19
SA	$92.32	$96.84	$106.43

	Select Absolute Alpha Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$799,907,108	$1,011,344,960	$905,115,737
Class			
A	$24.62	$24.89	$25.13
A AUD H	N/A	N/A	AUD22.13
A CHF H	CHF17.93	CHF18.46	CHF18.86
A EUR	€23.57	€23.10	€20.61
A EUR H	€21.67	€22.42	€22.98
A GBP H	£23.07	£23.53	£23.79
A PLN H	PLN121.39	PLN121.04	PLN121.56
A SGD H	SGD24.51	SGD24.87	SGD25.09
C	$22.04	$22.33	$22.62
FX	$30.72	$30.83	$30.67
FX EUR H	€26.86	€27.40	€27.57
I	$26.68	$26.86	$26.92
I CHF H	CHF19.19	CHF19.68	CHF19.98
I EUR	€25.66	€25.04	€22.08
I EUR H	€23.21	€24.05	€24.47
I GBP H	£24.41	£24.79	£24.93
I SGD H (8)	SGD15.18	N/A	N/A
N	$20.95	$21.23	$21.55
S	$35.22	$35.27	$34.90
S EUR H	N/A	N/A	€31.16
S GBP H	N/A	N/A	£32.50
S1	$28.61	$28.79	$29.07
S1 EUR H	€23.60	€24.13	€24.78
S1 GBP H	N/A	N/A	£25.82
S1 JPY H	¥14,126.00	¥14,539.00	¥14,634.00
S13 EUR H	€116.46	€119.01	€120.59
W	$19.28	$19.39	$19.35
W CHF H	CHF17.24	CHF17.65	CHF17.85

	Emerging Market Local Currency Debt Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$48,488,322	$50,261,035	$258,343,961
Class			
A2	$11.71	$12.06	$14.50
A2 CZK H	CZK739.67	CZK750.57	CZK896.34
A2 EUR H	€9.72	€10.21	€12.47
A2 PLN	PLN52.51	PLN51.46	N/A
A2 PLN H	PLN84.36	PLN85.93	PLN103.45
AA	$9.43	$10.27	$13.56
AT	$10.01	$10.80	$14.00
AT SGD H	N/A	N/A	SGD11.53
I2	$12.42	$12.75	$15.26
I2 EUR H	€10.30	€10.78	€13.10
S	N/A	N/A	$16.74
S1	N/A	N/A	$15.73
SA	$64.19	$69.30	$89.99
ZT	$8.96	$9.70	$12.62

	Asia Pacific Local Currency Debt Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$25,008,792	$30,754,257	$54,641,918
Class			
A2	$16.81	$17.49	$19.42
A2 AUD H	N/A	N/A	AUD20.73
A2 EUR H	€14.32	€15.16	€17.03
A2 HKD	HKD131.29	HKD137.26	N/A
A2 SGD H	N/A	N/A	SGD18.76
AA	$10.44	$11.30	$13.48
AA AUD H	AUD10.02	AUD10.94	AUD13.10
AA CAD H	CAD10.23	CAD11.12	CAD13.29
AA EUR H	€10.23	€11.14	€13.31
AA GBP H	£10.15	£11.07	£13.26
AA HKD	HKD81.61	HKD88.77	N/A
AA SGD H	SGD10.29	SGD11.18	SGD13.35
AR EUR H	N/A	N/A	€11.94
AT	$10.05	$10.79	$12.63
AT AUD H	AUD9.52	AUD10.29	AUD12.10
AT CAD H	CAD9.69	CAD10.44	CAD12.24
AT EUR H	€9.74	€10.50	€12.34
AT GBP H	£9.70	£10.49	£12.32
AT HKD	HKD78.58	HKD84.70	N/A
AT SGD H	SGD9.76	SGD10.51	SGD12.31
BT AUD H	N/A	N/A	AUD12.19
C2	N/A	N/A	$18.62
C2 EUR H (9)	N/A	€14.43	€16.30
I2	$17.84	$18.51	$20.44
I2 EUR H	€15.17	€16.02	€17.90
I2 SGD H	N/A	N/A	SGD19.78
IT	N/A	N/A	$12.55
IT AUD H	N/A	N/A	AUD12.71
IT EUR H	N/A	N/A	€12.23
IT SGD H	N/A	N/A	SGD12.90
S	$19.66	$20.31	$22.23
S1	$18.32	$18.99	$20.91

	Emerging Market Corporate Debt Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$121,201,927	$127,665,639	$139,319,425
Class			
A2	$20.05	$20.94	$23.34
A2 AUD H	N/A	N/A	AUD22.58
A2 CAD H	N/A	N/A	CAD21.24
A2 EUR H	€17.20	€18.27	€20.60
A2 GBP H	N/A	N/A	£20.23
A2 SGD H	N/A	N/A	SGD21.16
AA	N/A	N/A	$13.30
AA AUD H	AUD9.72	AUD10.59	AUD12.62
AA SGD H	SGD10.33	SGD11.23	SGD13.35
AR EUR	€11.72	€11.87	€12.42
AT	N/A	N/A	$14.26
AT AUD H	N/A	N/A	AUD14.01
AT CAD H	N/A	N/A	CAD14.30
AT EUR H	N/A	N/A	€14.52
AT GBP H	£11.27	£12.18	£14.27
AT NZD H	N/A	N/A	NZD14.22
AT RMB H	N/A	N/A	CNH14.37
AT SGD H	N/A	N/A	SGD14.48
C2	$17.15	$17.95	$20.11
CT	$11.39	$12.22	$14.28
I2	$21.26	$22.15	$24.56
I2 EUR H	€18.22	€19.29	€21.63
IT	$11.37	$12.22	$14.26
N2	$17.00	$17.80	$19.95
NT	$11.43	$12.28	$14.33
S	$23.75	$24.62	$27.04
S1	$22.03	$22.92	$25.34
ZT	$11.94	$12.86	$15.03

	US High Yield Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$187,034,351	$160,453,258	$159,229,919
Class			
A2	$22.01	$22.93	$24.62
A2 EUR H	€18.82	€19.95	€21.67
A2 SEK H	kr95.55	kr101.36	kr109.79
AA	$12.11	$13.07	N/A
AA AUD H	AUD11.98	AUD13.02	N/A
AI	$12.12	$13.27	N/A
AI AUD H	AUD12.00	AUD13.23	N/A
C2	$16.76	$17.50	$18.88
EI	$12.07	$13.24	N/A
EI AUD H	AUD11.93	AUD13.18	N/A
I2	$23.33	$24.24	$25.89
I2 EUR H	€19.99	€21.13	€22.82
I2 SEK H	kr96.75	kr102.33	kr110.19
IT	$12.44	$13.30	$14.94
IT AUD H (10)	AUD14.50	N/A	N/A
N2	$16.33	$17.07	$18.43
NT	$12.77	$13.65	$15.32
S	$89.19	$92.30	N/A
S1	$24.16	$25.07	$26.70
S1 EUR H	N/A	N/A	€112.54
ZT	$12.70	$13.60	$15.29

	Low Volatility Equity Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$4,833,371,750	$4,791,517,701	$3,504,385,864
Class			
A	$35.30	$35.35	$35.36
A AUD H	AUD29.37	AUD29.78	AUD30.16
A EUR	€20.22	€19.63	€17.28
A EUR H	€30.28	€31.00	€31.46
A HKD	HKD275.78	HKD277.43	N/A
A NZD H	NZD30.73	NZD31.14	NZD31.29
A PLN H	PLN123.78	PLN122.22	PLN121.97
A SGD H	SGD28.89	SGD29.12	SGD29.18
AD	$20.88	$21.50	$22.56
AD AUD H	AUD19.19	AUD19.98	AUD21.21
AD CAD H	CAD18.73	CAD19.41	CAD20.48
AD EUR H	€19.22	€20.00	€21.09
AD GBP H	£18.63	£19.43	£20.46
AD HKD	HKD163.26	HKD168.83	N/A
AD NZD H	NZD19.55	NZD20.41	NZD21.59
AD RMB H	CNH104.08	CNH107.86	CNH113.50
AD SGD H	SGD20.17	SGD20.90	SGD21.97
AD ZAR H	R101.44	R105.39	R111.18
AR	$17.41	$17.44	$18.29
AR EUR H	€16.67	€17.07	€17.93
C	$23.95	$24.04	$24.15
ED	$17.00	$17.49	$18.34
ED AUD H	AUD14.73	AUD15.31	AUD16.25
ED ZAR H	R98.13	R101.85	R107.39
I	$38.23	$38.13	$37.84
I EUR	€20.78	€20.09	€17.56
I EUR H	€32.72	€33.36	€33.55
I GBP	£20.21	£19.28	£16.98
I GBP H	£22.64	£22.90	£22.81
I SGD H	SGD29.15	SGD29.27	SGD29.11
ID	$15.58	$16.06	$16.84
IL	$14.07	$14.09	N/A
N	$24.01	$24.10	$24.21
S	$41.69	$41.41	$40.74
S EUR H	N/A	N/A	€36.23
S1	$39.70	$39.53	$39.09
S1 AUD H (7)	AUD112.09	N/A	N/A
S1 EUR	€140.34	€135.43	€117.89
S1 EUR H	N/A	N/A	€34.69
S1D	$102.28	$105.42	$110.56
SD	$104.04	$107.32	$112.58

	Emerging Markets Low Volatility Equity Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$644,618,968	$676,060,351	$984,238,278
Class			
A	$17.54	$19.17	$24.05
A HKD	HKD137.15	HKD150.50	N/A
AD	$10.30	$11.49	$14.90
AD AUD H	AUD9.54	AUD10.76	AUD14.11
AD CAD H	CAD9.88	CAD11.07	CAD14.45
AD EUR H	N/A	N/A	€14.64
AD GBP H	N/A	N/A	£14.52
AD HKD	HKD80.51	HKD90.22	N/A
AD NZD H	N/A	N/A	NZD14.32
AD SGD H	N/A	N/A	SGD14.71
F	$93.20	$101.12	$125.18
F EUR H	N/A	N/A	€114.42
I	$18.81	$20.47	$25.48
I GBP H	N/A	N/A	£17.18
I SGD H	N/A	N/A	SGD17.89
S	N/A	N/A	$27.40
S EUR	€104.71	€109.89	€119.25
S GBP	£26.03	£26.95	£29.50
S1	N/A	N/A	$25.84

	Global Dynamic Bond Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	£253,520,534	£352,735,215	£798,905,194
Class			
A2 CHF H	CHF13.29	CHF13.73	CHF14.70
A2 EUR H	€13.75	€14.19	€15.14
A2 SGD H	N/A	N/A	SGD16.59
A2 USD H	$15.88	$16.15	$17.06
AR EUR H	€11.67	€12.03	€13.08
I2	£15.52	£15.86	£16.71
I2 CHF H	CHF13.86	CHF14.29	CHF15.22
I2 EUR H	€14.42	€14.84	€15.78
I2 USD H	$16.57	$16.82	$17.67
S	£21.97	£22.39	£23.45
S EUR H	€15.35	€15.75	€16.63
S USD H	N/A	N/A	$18.76
S1	£15.96	£16.30	£17.14
S1 EUR H	€14.83	€15.25	€16.18
S1 SGD H	N/A	N/A	SGD104.89
S1 USD H	$17.08	$17.31	$18.17
S1QD (11)	N/A	£94.24	£100.13
SQD	£13.28	£13.69	£14.58

	Concentrated US Equity Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$1,195,189,880	$1,368,168,002	$1,302,674,084
Class			
A	$36.62	$37.70	$40.96
A AUD H	AUD35.21	AUD36.94	AUD40.61
A EUR	€37.82	€37.72	€36.08
A EUR H	€31.82	€33.58	€37.05
A SGD H	SGD35.52	SGD36.94	SGD40.23
AR EUR	€28.13	€28.06	€27.81
C	$35.19	$36.30	$39.62
I	$39.40	$40.38	$43.51
I AUD H	AUD37.74	AUD39.45	AUD42.98
I CHF H	CHF33.13	CHF34.80	CHF38.15
I EUR H	€34.11	€35.85	€39.21
I GBP	£20.60	£20.20	£19.32
I GBP H	£35.47	£37.06	£40.17
I SGD H	SGD38.24	SGD39.59	SGD42.76
N	$35.19	$36.30	$39.62
S	$42.91	$43.79	$46.77
S1	$40.05	$41.03	$44.15
S1 EUR	€38.49	€38.21	€36.21
S1 EUR H	N/A	N/A	€39.79
S1 GBP H	£30.28	£31.62	£34.25
SD	$141.98	$148.25	$164.06
SQD EUR H (12)	N/A	€17.24	€42.12

	Concentrated Global Equity Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$442,021,887	$515,268,450	$684,180,114
Class			
A	$31.24	$31.66	$37.30
A EUR H	€26.45	€27.46	€32.92
A SGD H	SGD25.36	SGD25.95	SGD30.67
AR EUR	€22.76	€22.36	€24.22
C	$22.32	$22.68	$26.85
I	$33.65	$33.95	$39.64
I CAD H	CAD23.29	CAD23.69	CAD27.84
I CHF H	CHF27.60	CHF28.51	CHF33.88
I EUR	€19.48	€19.06	€19.59
I EUR H	€28.49	€29.52	€35.01
I GBP	£19.33	£18.66	£19.35
I GBP H	£29.71	£30.51	£35.90
N	$24.67	$25.07	$29.65
S	N/A	N/A	$42.95
S EUR H	N/A	N/A	€37.86
S GBP	£41.21	£39.60	£40.69
S1	$34.19	$34.49	$40.25
S1 EUR	€32.86	€32.13	€33.02
S1 EUR H	N/A	N/A	€35.50

	Global Core Equity Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$1,156,874,807	$1,326,790,682	$1,731,180,339
Class			
A	$23.21	$23.84	$27.60
A AUD H	AUD21.49	AUD22.48	AUD26.38
A EUR H	€19.69	€20.72	€24.39
A SGD H	SGD22.02	SGD22.83	SGD26.53
AR EUR	€20.43	€20.34	€21.25
C	$22.35	$23.01	$26.76
I	$24.85	$25.42	$29.19
I AUD H	AUD22.87	AUD23.85	AUD27.78
I CHF H	CHF20.64	CHF21.60	CHF25.23
I EUR	€18.36	€18.21	€18.41
I EUR H	€21.01	€22.01	€25.71
I GBP H	£21.92	£22.81	£26.36
I SGD H	SGD23.58	SGD24.34	SGD28.05
INN EUR	€17.99	€17.84	€18.16
IX EUR	€385.06	€381.53	€385.03
N	$22.35	$23.01	$26.76
RX EUR	€331.36	€330.36	€337.52
S	$26.87	$27.38	$31.18
S EUR H	N/A	N/A	€27.56
S GBP H	£25.63	£26.55	£30.43
S NOK HP	kr1,078.76	kr1,103.96	kr1,221.03
S1	$25.53	$26.09	$29.89
S1 EUR H	N/A	N/A	€26.24
S1 GBP (2)	£104.98	N/A	N/A
S1 NOK (13)	N/A	kr928.86	N/A
S1 NOK HP	kr1,466.73	kr1,505.42	kr1,675.80
S1NN GBP (2)	£104.98	N/A	N/A
SD	$101.22	$106.43	$127.41

	Asia Income Opportunities Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$550,109,278	$609,520,431	$603,247,252
Class			
A2	$14.56	$15.61	$18.22
A2 AUD H	AUD12.53	AUD13.56	AUD15.89
A2 HKD	HKD113.78	HKD122.54	N/A
AA	$10.16	$11.26	$13.97
AA AUD H	AUD9.96	AUD11.12	AUD13.82
AA CAD H	CAD10.15	CAD11.28	CAD13.99
AA EUR H	€10.14	€11.26	€14.01
AA GBP H	£10.05	£11.20	£13.92
AA HKD	HKD79.38	HKD88.40	N/A
AA NZD H	NZD10.05	NZD11.22	NZD13.92
AT	$11.18	$12.30	$15.02
AT AUD H	AUD11.02	AUD12.21	AUD14.95
AT CAD H	N/A	N/A	CAD15.05
AT EUR H	€11.03	€12.17	N/A
AT HKD	HKD87.34	HKD96.52	N/A
AT SGD H	SGD10.99	SGD12.12	SGD14.82
I2	$15.09	$16.13	$18.71
I2 HKD	HKD117.88	HKD126.60	N/A
IT	$11.18	$12.29	$15.02
IT HKD	HKD87.31	HKD96.52	N/A
S	$81.20	$86.51	$99.72
S1	$102.11	$109.06	$126.33
SA	$78.89	$86.90	N/A
ZT	$79.07	$87.05	$106.50

	Global Income Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$101,638,215	$106,651,779	$105,464,334
Class			
A2	$15.03	$15.74	$17.48
A2 AUD H	N/A	N/A	AUD16.60
A2 CAD H	N/A	N/A	CAD16.80
A2 CHF H	CHF12.97	CHF13.83	CHF15.58
A2 EUR H	€13.27	€14.11	€15.86
A2 GBP H	£13.81	£14.59	£16.25
A2 HKD	HKD117.14	HKD123.21	N/A
A2 PLN H	PLN96.79	PLN99.67	PLN109.43
A2 SGD H	N/A	N/A	SGD16.79
AA	$10.95	$11.94	$14.25
AA AUD H	AUD10.54	AUD11.58	AUD13.89
AA CAD H	CAD10.74	CAD11.75	CAD14.04
AA EUR H	€10.77	€11.80	€14.11
AA HKD	HKD85.57	HKD93.74	N/A
AA SGD H	SGD10.83	SGD11.85	SGD14.15
AT	$11.75	$12.70	$14.90
AT AUD H	AUD11.22	AUD12.24	AUD14.43
AT CAD H	CAD11.58	CAD12.57	CAD14.76
AT EUR H	€11.46	€12.44	€14.64
AT GBP H	£11.32	£12.33	£14.52
AT HKD	HKD91.83	HKD99.72	N/A
AT SGD H	SGD11.55	SGD12.53	SGD14.71
I2	$15.51	$16.19	$17.88
I2 AUD H	AUD14.57	AUD15.35	AUD17.04
I2 CAD H	N/A	N/A	CAD17.13
I2 CHF H	CHF13.34	CHF14.18	CHF15.89
I2 EUR H	€13.67	€14.51	€16.21
I2 GBP H	£14.36	£15.12	£16.75
I2 HKD	HKD121.15	HKD127.06	N/A
I2 SGD H	SGD14.87	SGD15.58	SGD17.22
IT	$11.74	$12.71	$14.91
IT AUD H	N/A	N/A	AUD14.57
IT CAD H	N/A	N/A	CAD14.75
IT EUR H	€11.55	€12.55	€14.78
IT HKD	HKD91.81	HKD99.80	N/A
IT SGD H	SGD11.63	SGD12.63	SGD14.83
S	$107.44	$111.77	$122.57
S EUR H	N/A	N/A	€111.03
S GBP H	£98.70	£103.59	£113.96
S1	$104.47	$108.95	$120.12
S1 EUR H	€92.28	€97.80	€109.08
S1 GBP H	£96.28	£101.32	£112.01
ZT	$78.22	$84.75	N/A

	Concentrated Asia Equity Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$2,392,628	$2,475,446	$3,974,937
Class			
A	$11.78	$12.29	N/A
A EUR	€12.89	€13.03	N/A
AD EUR H	N/A	N/A	€15.59
ADX	N/A	N/A	$16.04
AX	N/A	N/A	$18.70
AX EUR H	N/A	N/A	€16.90
I	$11.86	$12.33	N/A
I EUR	€12.98	€13.07	N/A
I GBP	£13.32	£13.24	N/A
IX	N/A	N/A	$19.24
S	$79.75	$82.50	N/A
S1	$79.20	$82.24	N/A
S1 EUR	€86.65	€87.22	N/A
S1 GBP	£88.95	£88.34	N/A
S1X	N/A	N/A	$129.43
SX	N/A	N/A	$132.47

	Sustainable Emerging Market Debt Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$59,891,943	$61,498,422	$74,344,627
Class			
A2	$12.81	$13.22	$15.54
A2 EUR H	€11.37	€11.97	€14.27
AT	$10.21	$10.78	$13.25
I2	$13.17	$13.55	$15.85
I2 EUR H	€11.68	€12.26	€14.53
IT	$10.21	$10.78	$13.25
S	N/A	N/A	$108.80
S1	$88.73	$91.27	$106.53
S1D	$83.90	$86.15	$100.19
S1D EUR H	€80.24	€83.95	€99.00

	Multi-Strategy Alternative Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$52,940,430	$58,002,796	$60,687,085
Class			
F	$98.61	$100.55	$100.95
F EUR H	€89.21	€92.12	€93.35
F GBP H	£93.60	£95.88	£96.23
I	$14.51	$14.83	$14.93
I EUR H	€13.13	€13.58	€13.81
I GBP H	£13.75	£14.11	£14.22
S	$100.68	$102.44	$102.38
S1	$97.25	$99.29	$99.92
S1 EUR H	€88.02	€90.99	€92.44
S1 GBP H	£92.23	£94.60	£95.18
S3 AUD H	AUD98.93	AUD101.09	AUD101.38

	European Equity Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	€517,859,563	€594,866,824	€667,940,152
Class			
A	€18.58	€19.18	€19.14
A AUD H	N/A	N/A	AUD25.44
A HKD H	HKD107.42	HKD109.48	HKD107.84
A SGD H	SGD24.33	SGD24.82	SGD24.51
A USD	$19.33	$20.60	$23.33
A USD H	$25.30	$25.65	$25.26
AD	€16.01	€16.86	€17.41
AD AUD H	AUD15.30	AUD16.17	AUD16.74
AD SGD H	SGD15.63	SGD16.43	SGD16.90
AD USD H	$16.23	$16.97	$17.41
B	N/A	N/A	€15.71
B USD	$15.64	$16.74	$19.15
BD AUD H	N/A	N/A	AUD16.63
BD USD H	N/A	N/A	$17.98
C	€16.94	€17.53	€17.57
C USD	$17.63	$18.83	$21.42
C USD H	$22.71	$23.07	$22.82
I	€23.78	€24.46	€24.20
I GBP	£16.47	£16.71	£16.68
I USD	$24.74	$26.26	$29.50
I USD H	$24.84	$25.08	$24.51
S	€28.16	€28.84	€28.29
S1	€121.48	€124.79	€123.14
S1 AUD H (7)	AUD111.81	N/A	N/A
S1 GBP	£110.82	£112.33	£111.81
S1 USD	$126.42	$133.97	$150.12
S1X	€25.60	€26.29	€25.93
S1X USD	$26.64	$28.22	$31.61
SD	€108.44	€114.35	€118.15

	Eurozone Equity Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	€471,014,551	€611,099,406	€854,165,693
Class			
A	€28.21	€29.73	€30.92
A AUD H	AUD24.42	AUD25.53	AUD26.26
A PLN H	PLN110.05	PLN112.23	PLN115.58
A SGD H	SGD24.60	SGD25.59	SGD26.28
A USD	$29.36	$31.92	$37.70
A USD H	$25.66	$26.52	$27.15
AR	€13.53	€14.26	€15.38
AX	€14.54	€15.32	€15.93
AX USD	$15.14	$16.45	$19.42
BX	€11.50	€12.17	€12.78
BX USD	$11.96	$13.07	$15.58
C	€26.70	€28.20	€29.45
C USD	$27.78	$30.27	$35.90
C USD H	$23.30	$24.14	$24.82
CX	€10.39	€10.98	€11.46
CX USD	$10.82	$11.78	$13.97
I	€31.11	€32.65	€33.68
I GBP	£15.77	£16.33	£16.99
I GBP H	£13.51	£14.13	N/A
I USD	$32.37	$35.05	$41.06
I USD H	$25.52	$26.28	$26.67
INN	€15.23	€15.98	€17.14
IX	€17.62	€18.47	€19.02
IX USD	$18.30	$19.81	$23.19
S	N/A	N/A	€158.97
S USD	$154.97	$167.02	$193.80
S1	€32.26	€33.81	€34.78
S1 GBP	£104.12	£107.72	£111.72
S1 USD	$33.57	$36.30	$42.40
S1 USD H	$28.85	$29.66	$30.05
S1N	€108.94	€114.09	€119.87
S1N USD	$102.16	$110.38	$131.26

	American Growth Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$6,377,668,943	$6,392,960,057	$6,384,534,691
Class			
A	$143.98	$145.30	$163.03
A EUR	€138.35	€135.33	€133.73
A EUR H	€67.39	€69.51	€78.98
A PLN H	PLN140.72	PLN139.86	PLN157.53
A SGD	SGD196.09	SGD199.24	N/A
A SGD H	SGD17.85	SGD18.14	SGD20.39
AD	$34.74	$35.43	$40.42
AD AUD H	AUD32.15	AUD33.15	AUD38.29
AD HKD	HKD271.42	HKD278.05	N/A
AD RMB H	CNH130.17	CNH133.98	CNH153.66
AD ZAR H	R225.07	R231.32	R264.67
AX	$167.51	$168.55	$188.01
B	$106.40	$107.92	$122.29
BD	N/A	N/A	$40.16
BD ZAR H	N/A	N/A	R260.51
BX	$144.06	$144.96	$161.70
C	$122.93	$124.34	$140.13
C EUR	€118.12	€115.80	€114.94
C EUR H	€64.08	€66.24	€75.62
ED	$22.44	$22.88	$26.15
ED AUD H	AUD11.76	AUD12.12	N/A
I	$176.94	$177.85	$197.95
I EUR	€170.02	€165.65	€162.37
I EUR H	€74.68	€76.69	€86.47
I GBP	£21.51	£20.68	£20.43
I GBP H	£20.64	£21.05	£23.52
N	$35.47	$35.88	$40.44
S	$139.44	$139.53	$153.92
S1	$188.70	$189.44	$210.35
S1 AUD H (7)	AUD109.43	N/A	N/A
S1 EUR	€181.32	€176.44	€172.54
S1 EUR H	€142.46	€146.05	€164.32
S1 GBP (2)	£104.01	N/A	N/A
SD	$248.87	$253.89	$288.91
SK	$155.01	$155.65	$172.91

	All Market Income Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$1,323,202,377	$1,507,145,480	$1,325,580,896
Class			
A	$16.48	$17.33	$18.79
A CHF H	CHF13.75	CHF14.74	CHF16.21
A EUR H	€14.23	€15.23	€16.71
A HKD	HKD110.92	HKD117.17	HKD125.67
A SGD H	SGD15.90	SGD16.80	SGD18.24
A2X	$21.58	$22.65	$24.48
A2X EUR	€20.74	€21.10	€20.08
AD	$8.67	$9.57	$11.33
AD AUD H	AUD8.12	AUD9.04	AUD10.76
AD CAD H	CAD8.27	CAD9.17	CAD10.89
AD EUR H	€8.40	€9.32	€11.07
AD GBP H	£8.22	£9.17	£10.91
AD HKD	HKD58.28	HKD64.62	HKD75.64
AD NZD H	NZD8.22	NZD9.17	NZD10.89
AD RMB H	CNH75.57	CNH83.77	CNH99.33
AD SGD H	SGD8.43	SGD9.34	SGD11.07
AD ZAR H	R55.60	R61.73	R73.15
AMG	$11.85	$12.80	$14.54
AMG EUR H	€10.77	€11.85	€13.63
ANN	$13.22	$13.90	$15.41
ANN EUR H	€12.02	€12.87	€14.46
AQG	$11.75	$12.70	$14.43
AQG EUR H	€10.70	€11.77	€13.54
AR EUR H	€7.26	€7.77	€9.39
AX	$14.16	$15.11	$16.75
AX EUR	€13.65	€14.12	€13.74
AX SGD	SGD19.34	SGD20.78	N/A
B	N/A	N/A	$17.57
B2X	$18.02	$19.01	$20.75
BX	$14.14	$15.08	$16.71
C	$15.75	$16.60	$18.09
C2X	$19.92	$20.96	$22.75
CD	$8.65	$9.54	$11.30
CX	$14.20	$15.15	$16.79
ED	$10.72	$11.83	$14.01
ED AUD H	AUD9.96	AUD11.09	AUD13.20
ED ZAR H	R67.96	R75.47	R89.39
I	$17.56	$18.40	$19.78
I CHF H	CHF14.64	CHF15.63	CHF17.05
I EUR H	€15.14	€16.13	€17.57
I SGD H	SGD16.91	SGD17.81	SGD19.17
ID	$8.65	$9.55	$11.30
IMG	$12.27	$13.20	$14.86
IMG EUR H	€11.15	€12.22	€13.94
INN	$13.28	$13.91	$15.41
INN EUR H	€12.05	€12.84	€14.46
INN GBP H	£12.38	£13.13	£14.65
IQG	$12.16	$13.08	$14.75
IQG EUR H	€11.07	€12.13	€13.84
N	$15.93	$16.79	$18.29
ND	$8.69	$9.59	$11.36
S1	$17.19	$17.98	$19.31
S1 AUD H (7)	AUD104.33	N/A	N/A
S1 CHF H	CHF90.81	CHF96.86	CHF105.52
S1 EUR H	€91.70	€97.66	€106.16
S1 GBP H	£94.31	£99.95	£107.74
S1D JPY H	¥6,912.00	¥7,667.00	¥9,106.00
S1QG GBP H	£76.52	£83.30	£94.09
SD	$77.88	$85.99	N/A

	All China Equity Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$2,883,258	$1,913,529	$2,730,645
Class			
A	$11.18	$13.33	$19.38
I	$11.59	$13.77	$19.85
S	$81.04	$95.75	$136.61
S1	$78.16	$92.69	$133.31

	China A Shares Equity Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	CNH683,622,870	CNH598,220,693	CNH1,999,578,505
Class			
A	CNH117.20	CNH124.83	CNH145.53
A AUD H	AUD14.43	AUD15.40	AUD18.54
A CAD H	N/A	N/A	CAD18.89
A EUR	€18.42	€20.13	€21.63
A HKD H	HKD107.25	HKD114.33	HKD137.57
A NZD H	N/A	N/A	NZD18.76
A SGD H	SGD14.86	SGD15.79	SGD18.97
A USD	$17.02	$19.26	$23.51
A USD H	$16.22	$17.20	$20.63
AD HKD	HKD103.81	HKD120.43	HKD149.89
AD HKD H	HKD101.94	HKD110.69	HKD135.31
AD SGD H	SGD15.12	SGD16.40	SGD20.06
AD USD H	$15.25	$16.54	$20.21
I	CNH122.26	CNH129.70	CNH150.01
I GBP	£18.86	£20.22	£21.78
I USD H	$16.56	$17.48	$20.81
S	CNH173.14	CNH182.76	CNH209.30
S USD	$103.78	$116.39	$139.57
S1	CNH1,208.63	CNH1,280.60	CNH1,477.59
S1 CAD (14)	CAD106.91	N/A	N/A
S1 EUR	€114.33	€124.29	€132.13
S1 GBP	£86.48	£92.64	£99.51
SP1 USD	$203.92	$228.70	$274.24

	China Bond Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	CNH316,382,066	CNH406,297,162	CNH819,855,148
Class			
A2	CNH114.69	CNH115.14	CNH110.28
I2 (15)	N/A	CNH118.11	CNH112.51
SA	CNH103.20	CNH104.65	CNH102.34

	Financial Credit Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$145,355,244	$152,267,451	$205,492,892
Class			
A2	$16.95	$17.77	$19.36
A2 CHF H	CHF15.13	CHF16.14	CHF17.85
A2 EUR H	€15.22	€16.24	€17.91
AT	$14.51	$15.52	$17.43
I2	$17.39	$18.18	$19.70
I2 CHF H	CHF15.52	CHF16.51	CHF18.15
I2 EUR H	€15.57	€16.57	€18.18
I2 GBP H	£15.99	£16.90	£18.39
IT	$14.55	$15.56	$17.47
S	$119.87	$124.87	$134.34
S EUR H	€107.58	€114.04	€124.21
S GBP H	£110.00	£115.86	£125.10
S1	$117.21	$122.41	$132.34
S1 EUR H	€105.17	€111.77	€122.35
S1 GBP H	£107.52	£113.54	£123.22
ZT	$96.75	$103.51	$116.22

	Low Volatility Total Return Equity Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$149,724,191	$108,439,447	$121,966,816
Class			
A	$14.82	$14.64	$14.17
A AUD H	AUD13.99	AUD13.86	AUD13.48
A CAD H	CAD14.13	CAD13.94	CAD13.51
A EUR H	€13.69	€13.67	€13.35
A GBP H	£14.01	£13.88	£13.46
A HKD	HKD94.72	HKD93.98	HKD90.04
A NZD H	NZD14.21	NZD14.02	NZD13.54
A PLN H	PLN102.10	PLN98.13	PLN93.90
A SGD H	SGD14.12	SGD13.95	SGD13.51
AD	$12.50	$12.64	$12.83
AD AUD H	AUD12.37	AUD12.53	AUD12.76
AD CAD H	CAD12.47	CAD12.60	CAD12.80
AD GBP H	£12.38	£12.54	£12.74
AD HKD	HKD83.43	HKD84.77	HKD85.11
AD NZD H	NZD12.46	NZD12.62	NZD12.81
AD SGD H	SGD12.47	SGD12.61	SGD12.79
I	$15.27	$15.02	$14.43
I EUR H	€14.84	€14.78	€14.32
I PLN H	PLN104.38	PLN99.93	PLN94.75
S	$105.62	$103.42	$98.43
S1	$103.61	$101.72	$97.29
S1 JPY H	¥9,776.00	¥9,728.00	¥9,349.00

	Sustainable Global Thematic Credit Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	€97,279,808	€94,055,028	€29,998,434
Class			
A2	€13.07	€13.87	€15.75
I2	€13.85	€14.65	€16.58
I2 CHF H (16)	CHF14.72	N/A	N/A
I2 GBP H	£13.53	£14.22	£15.94
I2 USD H	$14.00	$14.59	$16.32
INN AUD H	AUD13.00	AUD13.65	AUD15.60
S	€93.97	€99.20	€111.66
S GBP H	£84.40	£88.46	N/A
S1	€92.63	€97.98	€110.73
S1 GBP H	£90.36	£94.91	£106.33
S1 USD H	$93.65	$97.38	$108.86
Z2	€82.29	€86.82	N/A

	Sustainable European Thematic Portfolio (17)		
	July 25, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	€2,285,751	€2,337,118	€2,526,875
Class			
A	€18.76	€19.22	€21.06
I	€19.15	€19.60	€21.34
S	€130.67	€133.60	€144.43
S1	€128.26	€131.25	€142.71

	Europe (Ex UK) Equity Portfolio (18)		
	September 26, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	€2,481,118	€2,894,097	€2,904,066
Class			
I	€15.54	€18.14	€18.25
S1	€104.21	€121.59	€122.00
S1FN	€99.49	€116.04	€119.06
S1FN GBP	£103.18	£114.13	£118.10
S1FN USD	$85.21	$111.01	$129.33

	Event Driven Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$210,939,922	$252,867,047	$165,084,607
Class			
I	$14.48	$14.76	$15.05
I EUR H	€14.14	€14.62	N/A
S	$98.41	$99.84	$100.95
S1	$100.25	$102.07	$103.94
S1 EUR H	€96.68	€99.76	€102.61
S1 SEK H	kr974.20	kr1,002.88	N/A
SU	$100.08	$101.93	$103.84

	China Multi-Asset Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	$16,842,774	$18,972,145	$23,916,743
Class			
A	$11.08	$12.59	$16.14
A CNH	CNH78.82	CNH84.28	CNH103.06
AD	$10.07	$11.78	$15.78
AD CNH	CNH71.64	CNH78.73	CNH100.74
I	$11.27	$12.75	$16.22
I EUR	€12.89	€14.08	€15.76
I GBP	£12.27	£13.21	£14.93
S	$76.56	$86.24	$108.71
S1	$75.51	$85.34	$108.27

	Concentrated European Equity Portfolio		
	November 30, 2022 (unaudited)	**May 31, 2022**	**May 31, 2021**
Net Assets	€2,316,448	€2,246,790	€2,715,135
Class			
A	€15.29	€14.94	€18.35
I	€15.56	€15.15	€18.45
I GBP	£14.61	£14.04	£17.25
S	€105.53	€102.35	€123.67
S1	€104.04	€101.24	€123.12

	Low Volatility All Market Income Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$19,460,873	$20,066,905	$21,103,140
Class			
A	$14.16	$14.70	$15.68
A RMB H	CNH97.48	CNH101.68	CNH105.99
AD	$12.91	$13.74	$15.30
AD RMB H	CNH85.93	CNH91.69	CNH102.17
I	$14.37	$14.87	$15.75
I EUR H	€13.91	€14.62	€15.66
I GBP H	£14.17	£14.79	£15.71
ID	$12.90	$13.74	$15.31
S	$97.32	$100.34	$105.50
S1	$96.20	$99.45	$105.13

	Sustainable All Market Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	€107,598,734	€101,584,226	€10,937,756
Class			
A	€15.15	€15.57	€16.26
A USD H	$15.66	$15.83	$16.35
AI USD H	$69.83	$73.83	N/A
EI USD H	$69.42	$73.76	N/A
I	€15.37	€15.75	€16.33
I GBP H	£15.65	£15.94	£16.40
I USD H	$15.90	$16.01	$16.42
S	€104.29	€106.39	€109.39
S GBP H	£88.87	£90.09	N/A
S1	€102.98	€105.38	€109.01

	Arya European Alpha Portfolio (19)		
	October 18, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	€166,716,755	€179,691,007	€169,983,348
Class			
F	€10.74	€10.33	€10.02
F CHF H	CHF10.67	CHF10.22	CHF9.92
F JPY (20)	N/A	¥11,178.00	¥10,507.00
I (21)	N/A	€15.30	€14.99
S	€11.34	€10.80	€10.35
SU	€10.69	€10.32	€10.05
SX GBP H	£11.01	£10.40	£9.88
Z	€11.33	€10.78	€10.31
Z USD	$90.50	$93.78	$101.85

	Short Duration Income Portfolio		
	November 30, 2022 (unaudited)	May 31, 2022	May 31, 2021
Net Assets	$107,785,477	$94,585,062	$25,094,653
Class			
A2	$13.80	$14.11	$15.00
AT	$12.77	$13.36	$14.80
I2	$13.94	$14.21	$15.03
I2 EUR H	€13.55	€14.01	€14.98
I2 GBP H	£13.81	£14.17	£15.01
IT	$12.77	$13.36	$14.80
S	$93.93	$95.48	$100.37
S1	$93.31	$95.02	$100.25

	Sustainable Income Portfolio	
	November 30, 2022 (unaudited)	May 31, 2022
Net Assets	$95,739,664	$99,822,295
Class		
A2	$12.78	$13.40
AA	$11.95	$12.86
AA AUD H	AUD11.80	AUD12.80
AA EUR H	€11.88	€12.82
AA GBP H	£11.81	£12.82
AA RMB H	CNH79.52	CNH85.94
AA SGD H	SGD11.91	SGD12.86
AT	$12.21	$13.04
AT EUR H	€12.13	€12.99
AT SGD H	SGD12.16	SGD13.03
I2	$12.88	$13.47
I2 CHF H	CHF12.49	CHF13.29
I2 EUR H	€12.54	€13.31
I2 GBP H	£12.71	£13.42
IT	$12.20	$13.04
S	$86.78	$90.43
S1	$86.14	$89.99
S1QG JPY	¥10,074.00	¥10,075.00
S1QG JPY H	¥8,105.00	¥8,706.00

	US Low Volatility Equity Portfolio	
	November 30, 2022 (unaudited)	May 31, 2022
Net Assets	$18,182,190	$11,120,483
Class		
A	$15.20	$14.96
I	$15.38	$15.08
I EUR	€17.93	€17.03
I GBP	£17.97	£16.85
S	$103.67	$101.25
S1	$102.92	$100.77
S1 EUR	€119.94	€113.83
S1 GBP	£120.25	£112.60

	Asia High Yield Portfolio	
	November 30, 2022 (unaudited)	May 31, 2022
Net Assets	$15,999,688	$17,247,313
Class		
A2	$11.84	$12.85
AA	$10.68	$12.21
AT	$10.85	$12.31
I2	$11.91	$12.89
I2 CHF H	CHF11.65	CHF12.80
I2 EUR H	€11.70	€12.82
I2 GBP H	£11.86	£12.89
IT	$10.84	$12.31
S	$80.01	$86.25
S1	$79.60	$86.02

	Sustainable Climate Solutions Portfolio	
	November 30, 2022 (unaudited)	May 31, 2022
Net Assets	$1,712,408	$1,657,520
Class		
A	$12.60	$12.28
A AUD H	AUD12.16	AUD12.10
A EUR	€13.73	€12.98
A HKD H	HKD83.37	HKD81.77
A RMB H	CNH83.83	CNH82.51
I	$12.70	$12.33
I CHF	CHF13.09	CHF12.89
I EUR	€13.84	€13.03
I GBP	£14.01	£13.02
S	$85.37	$82.57
S1	$84.77	$82.28
S1 EUR	€92.39	€86.92
S1 GBP	£93.54	£86.84

	Global Low Carbon Equity Portfolio	
	November 30, 2022 (unaudited)	May 31, 2022
Net Assets	$3,088,969	$2,682,996
Class		
I	$13.34	$13.37
I CHF	CHF13.64	CHF13.87
I EUR	€14.44	€14.04
I GBP	£14.65	£14.06
S	$89.55	$89.48
S1	$89.11	$89.27
S1 EUR	€96.49	€93.69
S1 GBP	£97.93	£93.82

	Climate High Income Portfolio	
	November 30, 2022 (unaudited)	May 31, 2022
Net Assets	$17,490,318	$18,218,499
Class		
A2	$12.96	$13.58
A2 AUD H	AUD12.84	AUD13.55
A2 HKD H	HKD85.81	HKD90.45
A2 RMB H	CNH86.94	CNH91.42
AA	$12.24	$13.23
AA AUD H	AUD12.15	AUD13.21
AA EUR H	€12.20	€13.22
AA HKD H	HKD81.33	HKD88.15
AA RMB H	CNH81.23	CNH88.05
AT	$12.47	$13.35
AT EUR H	€12.43	€13.34
I2	$13.04	$13.62
I2 CHF H	CHF12.73	CHF13.53
I2 EUR H	€12.78	€13.55
I2 GBP H	£12.94	£13.61
IT	$12.46	$13.34
S	$87.50	$91.12
S1	$87.05	$90.88
S1 EUR H	€85.27	€90.34
S1 GBP H	£86.38	£90.79

	Sustainable US Thematic Portfolio	
	November 30, 2022 (unaudited)	May 31, 2022
Net Assets	$1,049,933,531	$986,313,897
Class		
A	$36.80	$37.38
A AUD H	AUD62.03	AUD64.19
A CAD H	CAD58.21	CAD59.63
A EUR	€35.37	€34.82
A EUR H	€55.50	€57.75
A GBP H	£47.08	£48.72
A HKD	HKD287.54	HKD293.42
A SGD H	SGD47.14	SGD48.34
B	$29.77	$30.39
C	$34.71	$35.34
C EUR	€33.36	€32.92
C EUR H	€52.92	€55.19
C SGD	SGD47.30	SGD48.48
E	$13.58	$13.87
I	$43.90	$44.41
I EUR	€42.19	€41.37
I EUR H	€60.87	€63.09
I GBP	£23.51	£22.75
I GBP H	£13.06	£13.46
IN	$78.35	$79.26
IN EUR	€75.28	€73.82
INN EUR	€14.28	€14.01
S	$60.41	$60.86
S1	$46.43	$46.93
S1 EUR	€44.61	€43.71
S1 GBP	£100.28	£96.93
S1 GBP H	£87.19	£89.78
S1 JPY H	¥420.00	¥434.00

	China Net Zero Solutions Portfolio	
	November 30, 2022 (unaudited)	May 31, 2022
Net Assets	$1,689,314	$2,094,451
Class		
A	$12.57	$15.69
A AUD H	AUD12.44	AUD15.68
A EUR	€12.37	€15.66
A EUR H	€13.18	€15.88
A HKD	HKD83.34	HKD104.63
A RMB H	CNH83.36	CNH105.03
A SGD H	SGD12.53	SGD15.69
I	$12.63	$15.70
I AUD H	AUD12.51	AUD15.69
I EUR	€13.24	€15.89
I EUR H	€12.43	€15.68
I GBP	£13.73	£16.24
I GBP H	£12.54	£15.70
I HKD	HKD83.75	HKD104.72
I RMB H	CNH83.76	CNH105.13
I SGD H	SGD12.59	SGD15.70
S	$84.75	$104.79
S1	$84.36	$104.70

	American Multi-Asset Portfolio	
	November 30, 2022 (unaudited)	May 31, 2022
Net Assets	$6,413,594	$6,670,545
Class		
A	$13.63	$14.28
A AUD H	AUD13.46	AUD14.23
A EUR	€14.20	€14.41
A EUR H	€13.34	€14.24
A HKD	HKD13.58	HKD14.28
A RMB H	CNH90.17	CNH95.16
A SGD H	SGD13.56	SGD14.27
AD	$13.14	$14.21
AD AUD H	AUD13.00	AUD14.17
AD EUR	€13.71	€14.34
AD EUR H	€13.02	€14.18
AD HKD	HKD13.08	HKD14.21
AD RMB H	CNH86.91	CNH94.55
AD SGD H	SGD13.08	SGD14.20
I	$13.69	$14.29
I EUR	€14.26	€14.42
I EUR H	€13.39	€14.25
I GBP	£14.80	£14.77
I GBP H	£13.49	£14.26
I SGD H	SGD13.62	SGD14.28
ID	$13.14	$14.21
S	$91.73	$95.32
S1	$91.39	$95.26

** Share class re-designated. Previously S1 EUR H.

(1) Commenced on July 6, 2022

(2) Commenced on June 24, 2022

(3) Liquidated on November 30, 2022 with a final NAV per share of $12.94

(4) Liquidated on November 30, 2022 with a final NAV per share of $9.31

(5) Liquidated on October 26, 2022 with a final NAV per share of CNH903.31

(6) Commenced on June 2, 2022

(7) Commenced on October 7, 2022

(8) Commenced on September 6, 2022

(9) Liquidated on September 26, 2022 with a final NAV per share of €13.00

(10) Commenced on July 21, 2022

(11) Liquidated on October 17, 2022 with a final NAV per share of £89.27

(12) Liquidated on September 6, 2022 with a final NAV per share of €13.66

(13) Liquidated on June 1, 2022 with a final NAV per share of NOK928.46

(14) Commenced on November 2, 2022

(15) Liquidated on August 26, 2022 with a final NAV per share of CNH119.49

(16) Commenced on June 15, 2022

(17) Last NAV calculated on July 25, 2022

(18) Last NAV calculated on September 26, 2022

(19) Last NAV calculated on October 18, 2022

(20) Liquidated on October 11, 2022 with a final NAV per share of ¥11,905.00

(21) Liquidated on October 10, 2022 with a final NAV per share of €76,190.00

NOTE A: General Information
AB SICAV I (the "Fund") is an open-ended investment company with variable capital (*société d'investissement à capital variable*) incorporated with limited liability under the laws of the Grand Duchy of Luxembourg on June 8, 2006 and registered under Part I of the law of December 17, 2010 on undertakings for collective investment (as amended) (the "Law of 2010"). The Fund qualifies as an Undertaking for Collective Investments in Transferable Securities ("UCITS") within the meaning of Article 1(2) of the EC Directive 2009/65 of July 13, 2009 (as amended).

The Fund is structured as an "umbrella fund" comprising separate pools of assets (each a "Portfolio").

The Fund offers various classes of shares of each of its Portfolios. All Shares of the same Class have the same rights as to distributions and redemptions.

AllianceBernstein India Growth (Mauritius) Limited, a Mauritian subsidiary, was incorporated under the laws of Mauritius (the "Mauritian Subsidiary") to make investments for AB SICAV I – India Growth Portfolio in Indian securities, in accordance with the investment objectives and policies of India Growth Portfolio. The Mauritian Subsidiary is a public company limited by shares and meets the definition of an Investment Company, as defined under Section 2 of the Mauritius Companies Act 2001. It had been issued a Category 1 Global Business License by the Financial Services Commission under the Financial Services Act 2007. It is wholly-owned by the India Growth Portfolio and issues redeemable shares only to such Portfolio. The results of the Mauritian Subsidiary are included in the financial statements of the Fund. On January 8, 2018, it was resolved by the board of directors of the Fund (the "Board of Directors" or "Board") to deregister the Mauritian Subsidiary with the intent to liquidate. AllianceBernstein L.P. (the "Investment Manager") had been executing a plan to transition investments out of the Mauritian Subsidiary and into the India Growth Portfolio.

As the transition plan has been completed, the Investment Manager is in the process of liquidating the Mauritian Subsidiary.

Beginning late in 2019 and continuing through 2022, the outbreak of a novel coronavirus, which causes the disease known as COVID-19, expanded into a global pandemic. Growing turmoil from the spread of this coronavirus, and the potential for enduring and significant adverse impacts on global economies, have driven bouts of increased market volatility, which may recur as the pandemic and its results continue to unfold.

The Board of Directors will continue to monitor the evolving situation and its impact on the financial position of the Fund and will adjust operational plans accordingly as the situation warrants.

The portfolio AB SICAV I – Sustainable European Thematic Portfolio was fully redeemed. The last Net Asset Value ("NAV") was calculated on July 25, 2022. As of November 30, 2022, cash balance for the Portfolio amounted to €11,473.

The portfolio AB SICAV I – Europe (Ex UK) Equity Portfolio was fully redeemed. The last NAV was calculated on September 26, 2022. As of November 30, 2022, cash balance for the Portfolio amounted to €49,123.

Effective September 30, 2022, AB SICAV I - Euro High Yield Portfolio was renamed AB SICAV I - Sustainable Euro High Yield Portfolio and changed its investment policy.

The portfolio AB SICAV I – Arya European Alpha Portfolio was liquidated. The last NAV was calculated on October 18, 2022. As of November 30, 2022, cash balance for the Portfolio amounted to €174,328.

The following table lists each Portfolio's commencement of operations as well as Share Classes funded as of November 30, 2022:

AB SICAV I–	Commencement of Operations	Share Classes Funded
International Health Care Portfolio	September 1, 2006	A, A EUR, A EUR H, A SGD, A SGD H, AD, AD AUD H, AX, B, B SGD, BX, C, C EUR, ED, ED AUD H, I, I EUR, I GBP, S1, S1 EUR, S1 GBP, S14 & S14 GBP
International Technology Portfolio	September 1, 2006	A, A AUD H, A EUR, A PLN H, A SGD, B, C, C EUR, E, E AUD H, I, I EUR, S1, S1 EUR & S14
Global Real Estate Securities Portfolio . . .	September 1, 2006	A, A EUR, AD, AD AUD H, AD NZD H, AD SGD H, B, C, I, I EUR, ID, S1 EUR & S1 GBP
Sustainable Global Thematic Portfolio . . .	September 1, 2006	A, A AUD H, A CAD H, A EUR, A EUR H, A GBP, A HKD, A SGD, A SGD H, AN, AX, AX EUR, AX SGD, AXX, B, BX, BX EUR, BX SGD, BXX, C, CX, CX EUR, E, E AUD H, I, I AUD, I AUD H, I EUR, I EUR H, I GBP, I HKD, I SGD H, IN, IN EUR, INN, IX, IX EUR, IX SGD, S, S GBP, S1, S1 AUD, S1 AUD H, S1 EUR, S1 EUR HP, S1 JPY, S1 NZD, S1X SGD, SD & SX GBP
India Growth Portfolio.	October 31, 2009	A, A EUR, A HKD, A PLN H, A SGD H, AD AUD H, AX, AX EUR, B, BX, BX EUR, C, I, I EUR, S, S1 & S1 EUR

AB SICAV I–	Commencement of Operations	Share Classes Funded
Sustainable Euro High Yield Portfolio. . . .	March 15, 2010	A, A USD, A2, A2 CHF H, A2 PLN H, A2 USD, A2 USD H, AA, AA AUD H, AA USD H, AR, AT, AT USD, AT USD H, C, C USD, C2, I, I USD, I2, I2 CHF H, I2 GBP H, I2 USD, I2 USD H, IT USD H, NT USD H, S, S USD, S1, S1 USD & S1 USD H
US Small and Mid-Cap Portfolio.	March 15, 2010	A, A AUD H, A EUR, A EUR H, A HKD, C, C EUR, C EUR H, I, I EUR, I EUR H, I GBP, S1 & S1 EUR
Emerging Markets Multi-Asset Portfolio	June 1, 2011	A, A AUD H, A CAD H, A CHF H, A EUR, A EUR H, A GBP H, A HKD, A SGD H, AD, AD AUD H, AD CAD H, AD EUR H, AD GBP H, AD HKD, AD RMB H, AD SGD H, AD ZAR H, AR, AR EUR H, C, ED, ED AUD H, ED ZAR H, I, I CHF H, I EUR, I EUR H, I GBP, I GBP H, ID, ID GBP H, N, S, S GBP, S GBP H, S1, S1 GBP, S1 JPY, S1 JPY H, S1D & SD
RMB Income Plus Portfolio.	May 23, 2011	A2, A2 CHF, A2 EUR, A2 GBP, A2 HKD, A2 SGD, A2 USD, AR EUR, AT, AT HKD, AT SGD, AT USD, C2, C2 USD, CT, CT USD, I2, I2 CHF, I2 EUR, I2 GBP, I2 HKD, I2 SGD, I2 USD, IT, IT SGD, IT USD, S USD, S1 EUR, S1 USD, W2 & W2 CHF
Short Duration High Yield Portfolio	July 29, 2011	A2, A2 CHF H, A2 EUR H, A2 GBP H, A2 HKD, AA, AA AUD H, AA SGD H, AI, AI AUD H, AR EUR H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT HKD, AT SGD H, B2, BT, C2, CT, EI, EI AUD H, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, IT GBP H, IT SGD H, N2, NT, S, S1, S1 EUR H, S1T & W2 CHF H
Select US Equity Portfolio.	October 28, 2011	A, A AUD H, A CHF H, A CZK H, A EUR, A EUR H, A GBP H, A HKD, A PLN, A PLN H, A SGD H, AR, AR EUR H, C, FX, FX EUR H, I, I AUD H, I CHF H, I EUR, I EUR H, I GBP H, I SGD H, N, S, S1, S1 EUR, S1 EUR H, S1 GBP H, S1 SGD H, W, W CHF H, W EUR, W EUR H, W GBP H & W SGD H
Global Plus Fixed Income Portfolio	February 1, 2012	1, 1 EUR H, 1 GBP H, 1D, 1D EUR H, 1D GBP H, 2, 2 EUR H, 2 GBP H, A2, A2 EUR H, A2 SGD H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT SGD H, C2, C2 EUR H, CT, I2, I2 EUR H, I2 GBP H, S, S CAD H, S GBP H, S1, S1 AUD H, S1 EUR H & SA
Select Absolute Alpha Portfolio.	March 2, 2012	A, A CHF H, A EUR, A EUR H, A GBP H, A PLN H, A SGD H, C, FX, FX EUR H, I, I CHF H, I EUR, I EUR H, I GBP H, I SGD H, N, S, S1, S1 EUR H, S1 JPY H, S13 EUR H, W & W CHF H
Emerging Market Local Currency Debt Portfolio	February 22, 2012	A2, A2 CZK H, A2 EUR H, A2 PLN, A2 PLN H, AA, AT, I2, I2 EUR H, SA & ZT
Asia Pacific Local Currency Debt Portfolio	February 8, 2012	A2, A2 EUR H, A2 HKD, AA, AA AUD H, AA CAD H, AA EUR H, AA GBP H, AA HKD, AA SGD H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT HKD, AT SGD H, I2, I2 EUR H, S & S1

AB SICAV I–	Commencement of Operations	Share Classes Funded
Emerging Market Corporate Debt Portfolio	February 22, 2012	A2, A2 EUR H, AA AUD H, AA SGD H, AR EUR, AT GBP H, C2, CT, I2, I2 EUR H, IT, N2, NT, S, S1 & ZT
US High Yield Portfolio	March 29, 2012	A2, A2 EUR H, A2 SEK H, AA, AA AUD H, AI, AI AUD H, C2, EI, EI AUD H, I2, I2 EUR H, I2 SEK H, IT, IT AUD H, N2, NT, S, S1 & ZT
Low Volatility Equity Portfolio	December 11, 2012	A, A AUD H, A EUR, A EUR H, A HKD, A NZD H, A PLN H, A SGD H, AD, AD AUD H, AD CAD H, AD EUR H, AD GBP H, AD HKD, AD NZD H, AD RMB H, AD SGD H, AD ZAR H, AR, AR EUR H, C, ED, ED AUD H, ED ZAR H, I, I EUR, I EUR H, I GBP, I GBP H, I SGD H, ID, IL, N, S, S1, S1 AUD H, S1 EUR, S1D & SD
Emerging Markets Low Volatility Equity Portfolio	March 13, 2014	A, A HKD, AD, AD AUD H, AD CAD H, AD HKD, F, I, S EUR & S GBP
Global Dynamic Bond Portfolio	May 15, 2014	A2 CHF H, A2 EUR H, A2 USD H, AR EUR H, I2, I2 CHF H, I2 EUR H, I2 USD H, S, S EUR H, S1, S1 EUR H, S1 USD H & SQD
Concentrated US Equity Portfolio	December 23, 2013	A, A AUD H, A EUR, A EUR H, A SGD H, AR EUR, C, I, I AUD H, I CHF H, I EUR H, I GBP, I GBP H, I SGD H, N, S, S1, S1 EUR, S1 GBP H & SD
Concentrated Global Equity Portfolio	December 23, 2013	A, A EUR H, A SGD H, AR EUR, C, I, I CAD H, I CHF H, I EUR, I EUR H, I GBP, I GBP H, N, S GBP, S1 & S1 EUR
Global Core Equity Portfolio	July 11, 2014	A, A AUD H, A EUR H, A SGD H, AR EUR, C, I, I AUD H, I CHF H, I EUR, I EUR H, I GBP H, I SGD H, INN EUR, IX EUR, N, RX EUR, S, S GBP H, S NOK HP, S1, S1 GBP, S1 NOK HP, S1NN GBP & SD
Asia Income Opportunities Portfolio	September 29, 2016	A2, A2 AUD H, A2 HKD, AA, AA AUD H, AA CAD H, AA EUR H, AA GBP H, AA HKD, AA NZD H, AT, AT AUD H, AT EUR H, AT HKD, AT SGD H, I2, I2 HKD, IT, IT HKD, S, S1, SA & ZT
Global Income Portfolio	May 4, 2017	A2, A2 CHF H, A2 EUR H, A2 GBP H, A2 HKD, A2 PLN H, AA, AA AUD H, AA CAD H, AA EUR H, AA HKD, AA SGD H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT HKD, AT SGD H, I2, I2 AUD H, I2 CHF H, I2 EUR H, I2 GBP H, I2 HKD, I2 SGD H, IT, IT EUR H, IT HKD, IT SGD H, S, S GBP H, S1, S1 EUR H, S1 GBP H & ZT
Concentrated Asia Equity Portfolio	October 30, 2017	A, A EUR, I, I EUR, I GBP, S, S1, S1 EUR & S1 GBP
Sustainable Emerging Market Debt Portfolio	November 16, 2017	A2, A2 EUR H, AT, I2, I2 EUR H, IT, S1, S1D & S1D EUR H
Multi-Strategy Alternative Portfolio	December 11, 2017	F, F EUR H, F GBP H, I, I EUR H, I GBP H, S, S1, S1 EUR H, S1 GBP H & S3 AUD H
European Equity Portfolio	May 4, 2018	A, A HKD H, A SGD H, A USD, A USD H, AD, AD AUD H, AD SGD H, AD USD H, B USD, C, C USD, C USD H, I, I GBP, I USD, I USD H, S, S1, S1 AUD H, S1 GBP, S1 USD, S1X, S1X USD & SD

AB SICAV I–	Commencement of Operations	Share Classes Funded
Eurozone Equity Portfolio	May 4, 2018	A, A AUD H, A PLN H, A SGD H, A USD, A USD H, AR, AX, AX USD, BX, BX USD, C, C USD, C USD H, CX, CX USD, I, I GBP, I GBP H, I USD, I USD H, INN, IX, IX USD, S USD, S1, S1 GBP, S1 USD, S1 USD H, S1N & S1N USD
American Growth Portfolio	May 4, 2018	A, A EUR, A EUR H, A PLN H, A SGD, A SGD H, AD, AD AUD H, AD HKD, AD RMB H, AD ZAR H, AX, B, BX, C, C EUR, C EUR H, ED, ED AUD H, I, I EUR, I EUR H, I GBP, I GBP H, N, S, S1, S1 AUD H, S1 EUR, S1 EUR H, S1 GBP, SD & SK
All Market Income Portfolio	May 4, 2018	A, A CHF H, A EUR H, A HKD, A SGD H, A2X, A2X EUR, AD, AD AUD H, AD CAD H, AD EUR H, AD GBP H, AD HKD, AD NZD H, AD RMB H, AD SGD H, AD ZAR H, AMG, AMG EUR H, ANN, ANN EUR H, AQG, AQG EUR H, AR EUR H, AX, AX EUR, AX SGD, B2X, BX, C, C2X, CD, CX, ED, ED AUD H, ED ZAR H, I, I CHF H, I EUR H, I SGD H, ID, IMG, IMG EUR H, INN, INN EUR H, INN GBP H, IQG, IQG EUR H, N, ND, S1, S1 AUD H, S1 CHF H, S1 EUR H, S1 GBP H, S1D JPY H, S1QG GBP H & SD
All China Equity Portfolio	May 9, 2018	A, I, S & S1
China A Shares Equity Portfolio	November 30, 2018	A, A AUD H, A EUR, A HKD H, A SGD H, A USD, A USD H, AD HKD, AD HKD H, AD SGD H, AD USD H, I, I GBP, I USD H, S, S USD, S1, S1 CAD, S1 EUR, S1 GBP & SP1 USD
China Bond Portfolio	November 30, 2018	A2 & SA
Financial Credit Portfolio	May 14, 2018	A2, A2 CHF H, A2 EUR H, AT, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, S, S EUR H, S GBP H, S1, S1 EUR H, S1 GBP H & ZT
Low Volatility Total Return Equity Portfolio	January 31, 2019	A, A AUD H, A CAD H, A EUR H, A GBP H, A HKD, A NZD H, A PLN H, A SGD H, AD, AD AUD H, AD CAD H, AD GBP H, AD HKD, AD NZD H, AD SGD H, I, I EUR H, I PLN H, S, S1 & S1 JPY H
Sustainable Global Thematic Credit Portfolio	May 14, 2019	A2, I2, I2 CHF H, I2 GBP H, I2 USD H, INN AUD H, S, S GBP H, S1, S1 GBP H, S1 USD H & Z2
Event Driven Portfolio	February 25, 2020	I, I EUR H, S, S1, S1 EUR H, S1 SEK H & SU
China Multi-Asset Portfolio	October 21, 2020	A, A CNH, AD, AD CNH, I, I EUR, I GBP, S & S1
Concentrated European Equity Portfolio	September 22, 2020	A, I, I GBP, S & S1
Low Volatility All Market Income Portfolio	October 8, 2020	A, A RMB H, AD, AD RMB H, I, I EUR H, I GBP H, ID, S & S1
Sustainable All Market Portfolio	October 27, 2020	A, A USD H, AI USD H, EI USD H, I, I GBP H, I USD H, S, S GBP H & S1
Short Duration Income Portfolio	January 21, 2021	A2, AT, I2, I2 EUR H, I2 GBP H, IT, S & S1

AB SICAV I–	Commencement of Operations	Share Classes Funded
Sustainable Income Portfolio	June 11, 2021	A2, AA, AA AUD H, AA EUR H, AA GBP H, AA RMB H, AA SGD H, AT, AT EUR H, AT SGD H, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, S, S1, S1QG JPY & S1QG JPY H
US Low Volatility Equity Portfolio	June 15, 2021	A, I, I EUR, I GBP, S, S1, S1 EUR & S1 GBP
Asia High Yield Portfolio	November 18, 2021	A2, AA, AT, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, S & S1
Sustainable Climate Solutions Portfolio	November 30, 2021	A, A AUD H, A EUR, A HKD H, A RMB H, I, I CHF, I EUR, I GBP, S, S1, S1 EUR & S1 GBP
Global Low Carbon Equity Portfolio	December 7, 2021	I, I CHF, I EUR, I GBP, S, S1, S1 EUR & S1 GBP
Climate High Income Portfolio	December 9, 2021	A2, A2 AUD H, A2 HKD H, A2 RMB H, AA, AA AUD H, AA EUR H, AA HKD H, AA RMB H, AT, AT EUR H, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, S, S1, S1 EUR H & S1 GBP H
Sustainable US Thematic Portfolio	January 28, 2022	A, A AUD H, A CAD H, A EUR, A EUR H, A GBP H, A HKD, A SGD H, B, C, C EUR, C EUR H, C SGD, E, I, I EUR, I EUR H, I GBP, I GBP H, IN, IN EUR, INN EUR, S, S1, S1 EUR, S1 GBP, S1 GBP H & S1 JPY H
China Net Zero Solutions Portfolio	April 20, 2022	A, A AUD H, A EUR, A EUR H, A HKD, A RMB H, A SGD H, I, I AUD H, I EUR, I EUR H, I GBP, I GBP H, I HKD, I RMB H, I SGD H, S & S1
American Multi-Asset Portfolio	April 21, 2022	A, A AUD H, A EUR, A EUR H, A HKD, A RMB H, A SGD H, AD, AD AUD H, AD EUR, AD EUR H, AD HKD, AD RMB H, AD SGD H, I, I EUR, I EUR H, I GBP, I GBP H, I SGD H, ID, S & S1

NOTE B: Significant Accounting Policies

The Financial Statements have been prepared in accordance with Luxembourg legal and regulatory requirements and on a going concern basis, except for Multi-Strategy Alternative Portfolio whose financial statements have been prepared on a non-going concern basis as the Board of Directors closed this Portfolio on December 22, 2022. The following is a summary of significant accounting policies followed by the Portfolios.

1. Valuation

1.1 Investments in Securities

Securities listed on a stock exchange or traded on any other regulated market are valued at the last sale price on such exchange or market or, if there has been no sale on such day, at the mean of the closing bid and asked price quoted on such day. If a security is listed on several stock exchanges or markets, the last sale price on the stock exchange or market which constitutes the principal market for such security is used.

Securities traded in the over-the-counter market, including securities listed on an exchange whose primary market is believed to be over-the-counter (but excluding securities traded on The Nasdaq Stock Market, Inc. ("NASDAQ")) are valued at the mean of the current bid and asked prices. Securities traded on NASDAQ are valued in accordance with the NASDAQ Official Closing Price.

Securities are valued at their current market value determined on the basis of market quotations or, if market quotations are not readily available or are deemed unreliable, at "fair value" as determined in accordance with procedures established by, and under the general supervision of, the Management Company's Board of Managers (the "Board of Managers") and the Board of Directors.

Fair valuation procedures are designed to adjust closing market prices of securities to reflect what is believed to be the fair value of those securities at the Portfolio's Valuation Point.

When fair valuation procedures are employed with respect to a particular security, various objective and subjective factors may be considered, including, among other things, developments affecting the security or involving an entire market since the security's latest reported price, current valuations of relevant stock indices or pronouncements of certain governmental authorities. Fair value prices based on third party vendor modeling tools may be utilized to the extent available. Therefore, when fair valuation procedures are employed, the prices of individual securities utilized to calculate the Portfolio's NAV may differ from quoted or published prices for the same securities. Currently, fair value adjustments are only applicable to certain equity securities and futures contracts.

Accordingly, as may also be the case with a previously reported stock exchange price, the price of any portfolio security determined utilizing fair value pricing procedures may be materially different from the price to be realized upon the sale of such security.

For portfolio securities primarily traded on U.S. and Indian exchanges, it is expected that fair value pricing procedures are employed only under very limited circumstances such as, for example, the early closing of an exchange on which a particular security is traded or the suspension of trading in particular security. However, it is anticipated that fair value pricing procedures will be utilized frequently for securities traded on non-U.S. exchanges or other markets, particularly European and Asian markets, excluding India, because, among other reasons, these markets close well before the Portfolio's Valuation Point. Between the close of these markets and the relevant Portfolio's Valuation Point, significant events including broad market moves may occur. In particular, events in the U.S. market on a trading day after the close of these other markets may affect the value of the Portfolio's securities.

Fixed income securities (i), securities not listed on any stock exchange, or traded on any regulated market (ii), and securities, trading of which on a stock exchange or a regulated market is thin (iii), are valued at the most recent bid price provided by the principal market makers. If there is no such market price, or if such market price is not representative of a security's fair market value, then the security is valued in a manner determined to reflect its fair value in accordance with procedures established by, and under the general supervision of, the Board of Managers and the Board of Directors.

U.S. Government securities and any other debt instruments having 60 days or less remaining until maturity are generally valued at market price by an independent pricing vendor, if a market price is available. If a market price is not available, the securities are valued at amortized cost. This methodology is commonly used for short-term securities that have an original maturity of 60 days or less, as well as short-term securities that had an original term to maturity that exceeded 60 days. In instances when amortized cost is utilized, the valuation committee (the "Committee") must reasonably conclude that the utilization of amortized cost is approximately the same as the fair value of the security. Such factors the Committee will consider include, but are not limited to, an impairment of the creditworthiness of the issuer or material changes in interest rates.

Over-the-counter ("OTC") swaps and other derivatives are valued daily, primarily using independent pricing services, independent pricing models using market inputs, as well as third party broker-dealers or counterparties.

1.2 Warrant Valuation
A listed warrant is valued at the last traded price provided by approved vendors. If there has been no sale on the relevant business day, the warrant is valued at the last traded price from the previous day. On the following days, the security is valued in good faith at fair value. All unlisted warrants are valued in good faith at fair value. Once a warrant has expired, it will no longer be valued.

1.3 Financial Futures Contracts
Initial margin deposits are made upon entering into futures contracts. During the year the futures contract is open, changes in the value of the contract are recognized as unrealized gains or losses by "marking-to-market" on a daily basis to reflect the market value of the contract at the end of each day's trading. Variation margin payments are made or received, depending upon whether unrealized losses or gains are incurred. When the contract is closed, a realized gain or loss is recorded. This realized gain or loss is equal to the difference between the proceeds from (or cost of) the closing transaction and the Fund's basis in the contract. Open futures contracts are valued using the closing settlement price or, in the absence of such a price, the most recent quoted bid price. If there are no quotations available for the day of valuation, the last available closing settlement price is used.

1.4 Forward Foreign Currency Contracts
The unrealized gain or loss on open forward foreign currency contracts is calculated as the difference between the contracted rate and the rate to close out the contract. Realized profit or loss includes net gains or losses on forward foreign currency contracts which have been settled or offset by other contracts with the same counterparty.

1.5 Options Purchased and Options Written
When an option is purchased, an amount equal to the premium paid is recorded as an investment and is subsequently adjusted to the current market value of the option purchased. Premiums paid for the purchase of options which expire unexercised are treated on the expiration date as realized losses. If a purchased put option is exercised, the premium is subtracted from the proceeds of the sale of the underlying security or foreign currency in determining whether the relevant Portfolio has realized a gain or loss. If a purchased call option is exercised, the premium increases the cost basis of the security or foreign currency purchased by the relevant Portfolio. When an option is written, an amount equal to the premium received by the relevant Portfolio is recorded as a liability and is subsequently adjusted to the current market value of the option written. Premiums received from written options which expire unexercised are treated by the relevant Portfolio on the expiration date as realized gains. If a written call option is exercised, the premium is added to the proceeds from the sale of the underlying security or foreign currency in determining whether the relevant Portfolio has realized a gain or a loss. If a written put option is exercised, the premium reduces the cost basis of the security or foreign currency purchased by the relevant Portfolio. Listed put or call options purchased by a Portfolio are valued at the last sale price. If there has been no sale on that day, such securities are valued at the closing bid prices on that day.

1.6 Investments in other Undertakings for Collective Investment ("UCIs")
Investments in other UCIs are valued at the last available NAV for the UCI in question.

1.7 Swap Agreements
The Portfolios accrue for interim payments on swap contracts on a daily basis, within income and expenses. Swap contracts are marked to market on a daily basis with fluctuations in value recorded in "Unrealized appreciation (depreciation) on swaps" in the Statement of Assets and Liabilities and "Changes in unrealized gains and (losses) on swaps" in the Statement of Operations and Changes in Net Assets. Once a swap contract has matured or is sold, the net amount is recorded as "Realized gains and (losses) on investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency" in the Statement of Operations and Changes in Net Assets. The upfront premiums paid or received are recognized as cost or proceeds in the Statement of Assets and Liabilities and are amortized in a straight line basis over the life of the contract.

Accruals of amortized upfront premiums on credit default swaps are included in "Swap income" until the position is sold, thereafter the amortized upfront premiums are included within "Realized gains and (losses) on investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency". On all other swap types the amortized upfront premiums are included within "Realized gains and (losses) on investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency". Fluctuations in the value of swap contracts are recorded as a component of "Changes in unrealized gains and (losses) on swaps" in the Statement of Operations and Changes in Net Assets.

"Upfront premiums paid/(received) on swap contracts" disclosed in the Statement of Assets and Liabilities include premiums paid (received) on the OTC credit default swaps and a margin that is yet to be settled on the centrally cleared credit default swaps.

2. Organization Expenses
The organization expenses for the following Portfolios are being amortized on a straight-line basis through the following dates:

AB SICAV I–	Dates
Sustainable Income Portfolio	June 2026
US Low Volatility Equity Portfolio	June 2026
Asia High Yield Portfolio	November 2026
Sustainable Climate Solutions Portfolio	November 2026
Global Low Carbon Equity Portfolio	December 2026
Climate High Income Portfolio	December 2026
China Net Zero Solutions Portfolio	April 2027
American Multi-Asset Portfolio	April 2027

The organization expenses of other existing Portfolios have been fully amortized in prior years.

For China Multi-Asset Portfolio, Concentrated European Equity Portfolio, Low Volatility All Market Income Portfolio, Sustainable All Market Portfolio, Arya European Alpha Portfolio, Short Duration Income Portfolio, the Investment Manager waived amounts due to them in relation to formation expenses and therefore the deferred organization expenses asset has been written down on the above Portfolios during the period ended November 30, 2022.

3. Allocation Method
Income and expenses (except for class-specific management and distribution fees) for the "fixed income" and "balanced" Portfolios are allocated on a daily basis utilizing a hybrid allocation model. This model allocates based upon each class' proportionate percentage of the combined value of settled shares for those classes which accrue a daily dividend and the value of the shares outstanding for those classes which accrue a monthly dividend or no dividend at all.

Income and expenses for the "equity" Portfolios are allocated on a daily basis by each class' value of their proportionate shares outstanding.

For all of the Portfolios, realized and unrealized gains and losses are allocated on a daily basis by each class' value of their proportionate shares outstanding.

Class specific management, management company, distribution fees and realized and unrealized gains and losses on forward foreign currency contracts related to the Currency Hedged Share Classes are charged/allocated directly to the respective class.

Due to the distinct institutional nature of all types of Class S shares of the Portfolios, certain fund expenses, where applicable, are allocated to the Class S shares based upon minimum shareholder activity and account level requirements.

4. Currency Translation
Values expressed in a currency, other than the currency in which a Portfolio is denominated, are translated at the average of the last available buying and selling price. Transactions in foreign currencies are translated into the currency of each Portfolio at the exchange rate ruling at the date of the transactions.

The Combined Statement of Assets and Liabilities is presented in U.S. Dollars at the exchange rates ruling at the date of the Combined Statement of Assets and Liabilities, while the Combined Statement of Operations and Changes in Net Assets is presented in U.S. Dollars at the average exchange rates ruling during the period. Exchange rates applied in the financial statements are: spot rate 1.0406 and average rate 1.0138 for EUR to USD, spot rate 0.1411 and average rate 0.1442 for CNH to USD and spot rate 1.2053 and average rate 1.1782 for GBP to USD.

The "Currency translation adjustment" presented in the Statement of Operations and Changes in Net Assets is the result of the difference in exchange rates used to translate combined net assets at the beginning of the period, the Statement of Assets and Liabilities and the Statement of Operations and Changes in Net Assets.

5. Investment Income and Investment Transactions
Dividend income is recorded on the ex-dividend date. Interest income is accrued daily. Investment gains and losses for the Portfolios are determined on an average cost basis. The Fund accretes discounts and amortizes premiums as adjustments, if applicable, to interest income. Investment transactions are recorded on trade date plus one day.

6. Estimates
The preparation of the Financial Statements in conformity with accounting principles generally accepted in Luxembourg requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the Financial Statements and the reported amounts of income and expenses during the reporting period. Actual results may differ from those estimates.

7. Swing Pricing Adjustment
(The following applies to all Portfolios except Sustainable Global Thematic Portfolio)

The Board of Directors has communicated to all shareholders of the Fund to implement a NAV Adjustment Policy, also known as "swing pricing" policy, effective from November 2, 2015. Under this policy, a Portfolio's NAV may be adjusted to reflect the impact of estimated transaction costs, deal spreads and charges generated by shareholders' purchase and redemption activity. Swing pricing is automatically applied when daily net subscriptions or redemptions exceed a threshold specified

by the Swing Pricing Committee under the supervision of the Board of Directors.

When swing pricing is applied, the NAV of the relevant Portfolio's shares will be adjusted up or down, in an amount generally not to exceed 2% of the relevant NAV, so that the transaction costs incurred due to the purchase and redemption activity are borne by the investors transacting in the Portfolio's shares, rather than the Portfolio itself. This adjustment is intended to minimize dilution of the value of shareholders' investment in shares of a Portfolio brought on by transactions in the Portfolio's shares.

The recent and unprecedented financial market conditions linked to the COVID-19 crisis led to a widening of bid/offer spreads of certain securities and consequently higher transaction costs for the Fund. The Swing Pricing Committee believes that the current swing pricing thresholds of generally up to 2% for the Fund may not adequately reflect the expected costs associated with trade execution prices and therefore may not fully protect the interests of the Fund's Shareholders in the event of redemption and subscription activity. It was resolved by the Board of Directors, in line with "FAQ CSSF on Swing Pricing Mechanism", to allow the Swing Pricing Committee to go beyond the Swing Pricing threshold as it deems appropriate for any relevant Portfolio in order to ensure that the remaining Shareholders of the Fund are not impacted by the current transaction costs linked to the COVID-19 crisis.

The NAV per Share and the total net assets as disclosed in the Statistical Information are the published NAV per Share and the total net assets, whereas the total net assets disclosed in the Statement of Assets and Liabilities and Statement of Operations and Changes in Net Assets is the total NAV excluding any period end swing adjustments.

All Portfolios subject to swing pricing except India Growth Portfolio, Sustainable Euro High Yield Portfolio, Emerging Market Local Currency Debt Portfolio, Asia Pacific Local Currency Debt Portfolio, Emerging Market Corporate Debt Portfolio, Low Volatility Equity Portfolio, Asia Income Opportunities Portfolio, Concentrated Asia Equity Portfolio, Sustainable Emerging Market Debt Portfolio, Multi-Strategy Alternative Portfolio, All Market Income Portfolio, Financial Credit Portfolio, Sustainable European Thematic Portfolio, Europe (Ex UK) Equity Portfolio, China Multi-Asset Portfolio, Concentrated European Equity Portfolio, Low Volatility All Market Income Portfolio, Arya European Alpha Portfolio, Sustainable Income Portfolio, Asia High Yield Portfolio, Sustainable Climate Solutions Portfolio, Climate High Income Portfolio, China Net Zero Solutions Portfolio and American Multi-Asset Portfolio swung their NAVs during the reporting period and as of November 30, 2022, none of such Portfolios swung their NAVs.

NOTE C: Taxes

As a Luxembourg *société d'investissement à capital variable* (SICAV), the Fund is not subject, under present tax laws, to income, withholding or capital gains taxes in Luxembourg.

The Fund is subject to the Luxembourg *taxe d'abonnement* at the rate of 0.05% per annum calculated and payable quarterly, on the aggregate total net assets on the last day of each calendar quarter. The rate is 0.01% for share classes reserved to institutional investors within the meaning of Article 174 of the Law of 2010. Dividends, interest and capital gains on Portfolio securities issued in certain countries may be subject to withholding or capital gains taxes imposed by such countries.

India

Income distributions to the Mauritian Subsidiary by way of interest from its investments in debt securities of Indian companies should be subject to withholding tax at the rate between 5% to 20%. Dividends paid to the Mauritian Subsidiary from its investment in equity securities of Indian companies should not be subject to withholding tax. The Governments of India and Mauritius have signed a Protocol for amending the tax treaty between India and Mauritius. The renegotiation of the Treaty clarifies the applicability of a general anti-avoidance rule ("GAAR") to a Mauritius subsidiary deemed a tax resident of Mauritius. As per the Protocol, India shall have the right to tax capital gains arising from disposition of shares acquired on or after April 1, 2017 in a company resident in India, with shares acquired on or before March 31, 2017 being grandfathered as exempt from capital gains taxation.

People's Republic of China (PRC)

Corporate Income Tax ("CIT")

By investing in shares of PRC resident enterprises (including China A-, B- and H-Shares), RMB denominated corporate and government bonds, securities investment funds and warrants listed on the PRC stock exchanges or PRC inter-bank bond markets, a Portfolio may be subject to withholding income tax ("WIT") and other taxes imposed in the PRC.

Lacking specific guidance, it is uncertain whether the RQFII or the relevant investing Portfolios would be considered the taxpayer with respect to the PRC-sourced income derived from the investment in bonds, shares and other securities in the PRC. In the event the RQFII were considered to be the taxpayer, any PRC taxes levied against the RQFII would be reimbursed and ultimately borne by the relevant Portfolios of the Fund.

If the relevant Portfolios are deemed to be the taxpayer, then such Portfolios will be subject to PRC CIT at 25% on its worldwide taxable income if it is considered to be a tax resident enterprise of the PRC. If the Portfolio is considered to be a nontax resident enterprise with an establishment or place of business ("PE") in the PRC, the PRC sourced profits attributable to that PE would be subject to CIT at 25%.

Under the PRC CIT Law effective from 1 January 2008, a foreign enterprise without a PE in the PRC will generally be subject to a WIT at the current rate of 10% on its PRC sourced income, including but not limited to passive income (e.g. dividends, interest, gains arising from transfer of assets, etc.), subject to the application of treaty relief.

The Investment Manager intends to manage and operate the Portfolios in such a manner that the Portfolios and the Fund not be treated as a tax resident enterprise of the PRC or a nontax resident enterprise with a PE in the PRC for CIT purposes, although this cannot be guaranteed. As such, it is expected that the Portfolios should only be subject to WIT at 10% to the extent the Portfolio directly derives PRC sourced income in respect of its investment in bonds, shares and other securities in the PRC.

Equity investments
With the approval from the PRC State Council, the PRC State Administration of Taxation, the PRC Ministry of Finance and the China Securities Regulatory Commission have jointly issued Caishui [2014] 79 ("Circular 79") to clarify the WIT treatment with respect to gains derived by QFIIs and RQFIIs from the disposal of equity investments, including shares in PRC enterprises. According to Circular 79, QFIIs and RQFIIs are temporarily exempt from WIT with respect to gains derived from the disposal of equity investments, including shares in PRC enterprises (e.g. A-Shares and B-Shares), via the QFII or RQFII investment quota, effective from November 17, 2014.

PRC tax disclosure regarding Stock Connect
In addition to investing in A-Shares via the RQFII quota of the RQFII Holder, the Fund may gain exposure to A-Shares through Stock Connect, which has commenced trading as of November 17, 2014.

With the approval from the PRC State Council, the PRC State Administration of Taxation, the PRC Ministry of Finance and the CSRC have jointly issued Caishui [2014] 81 ("Circular 81") to clarify the PRC tax treatment regarding China Connect Securities. Circular 81 is effective on November 17, 2014.

According to Circular 81, the Fund is subject to the following PRC income tax treatment with respect to the Northbound Trading under Stock Connect (*i.e.* trading of certain A-Shares on the SSE):

– Temporarily exempt from PRC WIT with respect to gains derived from the disposal of A-Shares.

– Subject to PRC WIT at 10% with respect to dividends received from A-Shares.

– Subject to PRC SD at 0.1% with respect to the sale of A-Shares (*i.e.* the purchase of A-Shares is not subject to PRC SD).

Investors should note that Stock Connect has limited or no history, and, accordingly, the taxation rules applicable to China Connect Securities traded on Stock Connect are not long established and subject to change in the future. Investors should seek advice from their professional tax advisors with any questions regarding China Connect Securities.

The PRC Ministry of Finance ("MOF") and PRC State Administration of Taxation ("SAT") have jointly issued Caishui [2018] 108 ("Circular 108") to clarify the 3-year PRC tax exemption treatment of bond interest derived by foreign institutional investors on 22 November 2018. According to Circular 108, foreign institutional investors are temporarily exempt from PRC Withholding Income Tax ("WHT") and PRC Value-Added Tax with respect to bond interest income derived in the domestic bond market for the period from 7 November 2018 to 6 November 2021. On October 27, 2021, the China State Council announced that the temporary exemption period is further extended to December 31, 2025. Circular 108 does not mention the retroactive tax collection on bond interest derived prior to 7 November 2018.

NOTE D: Distributions
The following tables describe the frequency and nature of distributions, if applicable, for Base Currency Share Classes and suffixes as well as the meaning of other suffixes used by the Fund. Note that the distribution policy of a suffix supersedes the distribution policy of the base Share Class listed below.

	Distribution Policy Details	
Base Share Class	**Fixed Income Portfolios**	**All Other Portfolios**
A, B, C, E, I, IX, L, N, RX, XX, Z	Declares distributions daily and pays them monthly	Does not make distributions
AB, F, S, SU, S1, W, 1, 2	Does not make distributions unless a suffix is used, as per below.	

Suffix	**Distribution Policy Details**
A *Example: AA*	Declares and pays distributions monthly, based on gross income and may pay out of capital
2 *Example: A2, 12*	Does not intend to make distributions
3 *Example: S13*	Does not intend to make distributions[1]
4 *Example: S14*	Does not intend to make distributions
D *Example: AD, S1D*	For Equity/Multi-Asset Portfolios: declares and pays distributions monthly and may pay out of capital[2] For Fixed Income Portfolios: declares and pays distributions annually, based on gross income and may pay out of capital
I[3] *Example: AI, EI*	Declares and pays distributions monthly, based on gross income, and may pay significantly out of capital
T *Example: AT*	Declares and pays distributions monthly based on net income and may pay out of capital
M *Example: AM*	Declares and pays distributions monthly at a fixed rate and may pay out of capital
QD *Example: SQD, S1QD*	Declares and pays distributions quarterly, based on net income, and may pay out of capital
MG *Example: AMG*	Declares and pays distribution monthly, based on gross income, and may pay out of capital
QG *Example: AQG*	Declares and pays distribution quarterly, based on gross income, and may pay out of capital

Suffix	Distribution Policy Details
N *Example: AN, IN*	Does not intend to make distributions[4]
NN *Example: ANN, INN*	Annual distribution based on net income and will not pay out of capital
K *Example: AK, IK*	Distributions to be declared and payable bi-annually, based on net income, and may pay out of capital[5]
R *Example: AR*	Declares and pays distributions annually, based on gross income and may pay out of capital
L *Example: IL*	Monthly distributions based on net income and will not pay out of capital

Suffix	Additional information
X *Example: A2X*	Designates share classes no longer offered for new investors and may be used in addition to other suffixes relating to distribution. Note to distinguish the X suffix from base Share Classes (IX, XX, RX) offered for Global Core Equity Portfolio.

[1] *Multi-Strategy Alternative Portfolio: may declare and pay distributions annually generally equal to all or substantially all of the Portfolio's net income attributed to such class of Shares however to the extent the NAV of such class, after the annual distribution, would not be below the NAV as at the end of the prior fiscal year.*

[2] *Global Real Estate Securities Portfolio: Share Class 1D pays distributions annually based on net income.*

[3] *If the NAV per share of the Share Class falls below USD 1 or AUD 1, the Board may either liquidate the Share Class or merge it with another Share Class that has similar features.*

[4] *Europe (Ex UK) Equity Portfolio and Eurozone Equity Portfolio: may declare and pay distributions annually based on net income and may pay out of capital.*

[5] *American Growth Portfolio: does not intend to make distributions.*

There is no guarantee that distributions will be made. A high distribution yield does not necessarily imply a positive or high return. Gross income means income before the deduction of fees and expenses.

All Shares that declare distributions must do so at least once a year (unless there is nothing to distribute or if making distributions is at the discretion of the Board or the Management Company) and must pay them within one month of declaration. When a dividend is declared, the NAV of the relevant Share Class is reduced by the amount of the dividend.

Distributions are paid only on Shares that were owned as of the record date (the date on which distributions are assigned to Shares). For each Share Class, distributions are paid in the currency of that Share Class including the currency offered Share Class.

Unless otherwise specified above, all distributions indicated may consist of net income, gross income (interest and dividends before fees and expenses), realised and unrealised gains from Portfolio investments and/or capital invested in the Portfolio.

Distributions based on net income typically represent net income (gross income less fees and expenses). These distributions are based on actual investment results, do not target or project any particular rate or amount and may vary from one distribution period to another. Distributions in excess of net income may represent a return of the investor's original investment amount and as such may result in a decrease in the NAV per Share for the relevant Share Class.

Shareholders may request that their distributions be automatically reinvested. Unless reinvested, any distribution from capital may reduce a portfolio's future growth and increase the chances of capital loss. A high distribution yield does not necessarily imply a positive or high return.

No interest is paid on unclaimed dividend payments, and after 5 years these payments will be returned to the Portfolio.

The Board may offer new and different types of dividend-paying Share Classes for a Portfolio in the future.

The Board intends to maintain a stable distribution rate for the following Share Classes:

Portfolio	Share Classes and corresponding hedged Classes
International Health Care Portfolio	AD, ED & ID
Global Real Estate Securities Portfolio	AD, BD, ID & SD
Sustainable Global Thematic Portfolio	AD & SD
India Growth Portfolio	AD & SD
Sustainable Euro High Yield Portfolio	AA
Emerging Markets Multi-Asset Portfolio	AD, BD, ED, ID, SD & S1D SQD
RMB Income Plus Portfolio	AT, CT, IT & ZT
Short Duration High Yield Portfolio	AA, AI & EI
Emerging Market Local Currency Debt Portfolio	AA & SA AT, CT, IT & ZT
Asia Pacific Local Currency Debt Portfolio	AA, AT, BT, CT, IT & ZT
Emerging Market Corporate Debt Portfolio	AA
US High Yield Portfolio	AA, AI, EA, EI & SA
Low Volatility Equity Portfolio	AD, ID, ED, SD & S1D
Emerging Markets Low Volatility Equity Portfolio	AD
Concentrated US Equity Portfolio	SD

Portfolio	Share Classes and corresponding hedged Classes
Concentrated Global Equity Portfolio	AD
Global Core Equity Portfolio	SD
Asia Income Opportunities Portfolio	AA, AI, EA, EI & SA
Global Income Portfolio	AA, AT, EA, IT, LT & ZT
European Equity Portfolio	AD, BD & SD
All Market Income Portfolio	AD, BD, CD, ED, ID, ND, S1D & SD
China A Shares Equity Portfolio	AD
Low Volatility Total Return Equity Portfolio	AD & ID
Sustainable Global Thematic Credit Portfolio	AI & EI
China Multi-Asset Portfolio	AD
Low Volatility All Market Income Portfolio	AD & ID
Sustainable All Market Portfolio	AD, AI, ED & EI
Sustainable Income Portfolio	AA, AI & EI
Climate High Income Portfolio	AA & AT
Sustainable US Thematic Portfolio	AD
American Multi-Asset Portfolio	AD

NOTE E: Management Fee and Other Transactions with Affiliates

The Fund pays the Management Company a management fee. Under the terms of the Investment Management Agreement from the management fee earned, the Management Company pays an investment management fee to the Investment Manager.

The Management Company has voluntarily agreed to bear certain expenses to the extent necessary to limit total operating expenses on an annual basis.

These limitations have been set as follows (limitations expressed as a percentage of the average daily net assets):

AB SICAV I–	Share Class	%
Global Real Estate Securities Portfolio	Class A	2.00%
	Class A EUR	2.00%
	Class AD	2.00%
	Class AD AUD H	2.00%
	Class AD NZD H	2.00%
	Class AD SGD H	2.00%
	Class B	3.00%
	Class C	2.45%
	Class I	1.20%
	Class I EUR	1.20%
	Class ID	1.20%
	Class S1 EUR	0.75%
	Class S1 GBP	0.75%
Sustainable Global Thematic Portfolio	Class A	2.25%
	Class A AUD H	2.25%
	Class A CAD H	2.25%
	Class A EUR	2.25%
	Class A EUR H	2.25%
	Class A GBP	2.25%
	Class A HKD	2.25%
	Class A SGD	2.25%
	Class A SGD H	2.25%
	Class AN	2.25%
Sustainable Global Thematic Portfolio (continued)	Class B	3.25%
	Class B CAD H	3.25%
	Class C	2.70%
	Class E	3.25%
	Class E AUD H	3.25%
	Class I	1.45%
	Class I AUD	1.45%
	Class I AUD H	1.45%
	Class I EUR	1.45%
	Class I EUR H	1.45%
	Class I GBP	1.45%
	Class I HKD	1.45%
	Class I SGD H	1.45%
	Class IN	1.45%
	Class IN EUR	1.45%
	Class INN	1.45%
	Class S	0.15%
	Class S GBP	0.15%
	Class S1	0.85%
	Class S1 AUD	0.85%
	Class S1 AUD H	0.85%
	Class S1 EUR	0.85%
	Class S1 EUR HP	0.85%
	Class S1 JPY	0.85%
	Class S1 NZD	0.85%
	Class S1X SGD	0.85%
	Class SD	0.15%
	Class SX GBP	0.15%
India Growth Portfolio	Class A	2.27%
	Class A EUR	2.27%
	Class A HKD	2.27%
	Class A PLN H	2.27%
	Class A SGD H	2.27%
	Class AD AUD H	2.27%

AB SICAV I–	Share Class	%
India Growth Portfolio (continued)	Class AX	2.07%
	Class AX EUR	2.07%
	Class B	2.27%
	Class BX	3.07%
	Class BX EUR	3.07%
	Class C	2.72%
	Class I	1.47%
	Class I EUR	1.47%
	Class S	0.43%
	Class S1	1.37%
	Class S1 EUR	1.37%
Sustainable Euro High Yield Portfolio	Class A	1.40%(1)
	Class A USD	1.40%(1)
	Class A2	1.40%(1)
	Class A2 CHF H	1.40%(1)
	Class A2 PLN H	1.40%(1)
	Class A2 USD	1.40%(1)
	Class A2 USD H	1.40%(1)
	Class AA	1.40%(1)
	Class AA AUD H	1.40%(1)
	Class AA USD H	1.40%(1)
	Class AR	1.40%(1)
	Class AT	1.40%(1)
	Class AT USD	1.40%(1)
	Class AT USD H	1.40%(1)
	Class C	1.85%(2)
	Class C USD	1.85%(2)
	Class C2	1.85%(2)
	Class I	0.80%(3)
	Class I USD	0.80%(3)
	Class I2	0.80%(3)
	Class I2 CHF H	0.80%(3)
	Class I2 GBP H	0.80%(3)
	Class I2 USD	0.80%(3)
	Class I2 USD H	0.80%(3)
	Class IT USD H	0.80%(3)
	Class NT USD H	1.85%(2)
	Class S	0.15%
	Class S USD	0.15%
	Class S1	0.65%(4)
	Class S1 USD	0.65%(4)
	Class S1 USD H	0.65%(4)
US Small and Mid-Cap Portfolio	Class A	2.00%
	Class A AUD H	2.00%
	Class A EUR	2.00%
	Class A EUR H	2.00%
	Class A HKD	2.00%
	Class C	2.45%
	Class C EUR	2.45%
	Class C EUR H	2.45%
	Class I	1.20%
	Class I EUR	1.20%

AB SICAV I–	Share Class	%
US Small and Mid-Cap Portfolio (continued)	Class I EUR H	1.20%
	Class I GBP	1.20%
	Class S1	0.90%
	Class S1 EUR	0.90%
Emerging Markets Multi-Asset Portfolio	Class A	1.95%
	Class A AUD H	1.95%
	Class A CAD H	1.95%
	Class A CHF H	1.95%
	Class A EUR	1.95%
	Class A EUR H	1.95%
	Class A GBP H	1.95%
	Class A HKD	1.95%
	Class A SGD H	1.95%
	Class AD	1.95%
	Class AD AUD H	1.95%
	Class AD CAD H	1.95%
	Class AD EUR H	1.95%
	Class AD GBP H	1.95%
	Class AD HKD	1.95%
	Class AD RMB H	1.95%
	Class AD SGD H	1.95%
	Class AD ZAR H	1.95%
	Class AR	1.95%
	Class AR EUR H	1.95%
	Class B(5)	2.95%
	Class BD(5)	2.95%
	Class C	2.40%
	Class ED	2.95%
	Class ED AUD H	2.95%
	Class ED ZAR H	2.95%
	Class I	1.15%
	Class I CHF H	1.15%
	Class I EUR	1.15%
	Class I EUR H	1.15%
	Class I GBP	1.15%
	Class I GBP H	1.15%
	Class ID	1.15%
	Class ID GBP H	1.15%
	Class N	2.40%
	Class S	0.15%
	Class S GBP	0.15%
	Class S GBP H	0.15%
	Class S1	0.95%
	Class S1 GBP	0.95%
	Class S1 JPY	0.95%
	Class S1 JPY H	0.95%
	Class S1D	0.95%
	Class SD	0.15%
RMB Income Plus Portfolio	Class A2	1.50%
	Class A2 CHF	1.50%
	Class A2 EUR	1.50%
	Class A2 GBP	1.50%

AB SICAV I–	Share Class	%
RMB Income Plus Portfolio (continued)	Class A2 HKD	1.50%
	Class A2 SGD	1.50%
	Class A2 USD	1.50%
	Class AR EUR	1.50%
	Class AT	1.50%
	Class AT HKD	1.50%
	Class AT SGD	1.50%
	Class AT USD	1.50%
	Class C2	1.95%
	Class C2 USD	1.95%
	Class CT	1.95%
	Class CT USD	1.95%
	Class I2	0.95%
	Class I2 CHF	0.95%
	Class I2 EUR	0.95%
	Class I2 GBP	0.95%
	Class I2 HKD	0.95%
	Class I2 SGD	0.95%
	Class I2 USD	0.95%
	Class IT	0.95%
	Class IT SGD	0.95%
	Class IT USD	0.95%
	Class S(6)	0.15%
	Class S USD	0.15%
	Class S1 EUR	0.70%
	Class S1 USD	0.70%
	Class W2	0.95%
	Class W2 CHF	0.95%
Short Duration High Yield Portfolio	Class A2	1.45%
	Class A2 CHF H	1.45%
	Class A2 EUR H	1.45%
	Class A2 GBP H	1.45%
	Class A2 HKD	1.45%
	Class AA	1.45%
	Class AA AUD H	1.45%
	Class AA SGD H	1.45%
	Class AI	1.45%
	Class AI AUD H	1.45%
	Class AR EUR H	1.45%
	Class AT	1.45%
	Class AT AUD H	1.45%
	Class AT CAD H	1.45%
	Class AT EUR H	1.45%
	Class AT GBP H	1.45%
	Class AT HKD	1.45%
	Class AT SGD H	1.45%
	Class B2	2.45%
	Class BT	2.45%
	Class C2	1.90%
	Class CT	1.90%
	Class EI	1.95%
	Class EI AUD H	1.95%
	Class I2	0.90%

AB SICAV I–	Share Class	%
Short Duration High Yield Portfolio (continued)	Class I2 CHF H	0.90%
	Class I2 EUR H	0.90%
	Class I2 GBP H	0.90%
	Class IT	0.90%
	Class IT GBP H	0.90%
	Class IT SGD H	0.90%
	Class N2	2.00%
	Class NT	2.00%
	Class S	0.15%
	Class S1	0.65%
	Class S1 EUR H	0.65%
	Class S1T	0.65%
	Class W2 CHF H	0.90%
Select US Equity Portfolio	Class A	2.10%
	Class A AUD H	2.10%
	Class A CHF H	2.10%
	Class A CZK H	2.10%
	Class A EUR	2.10%
	Class A EUR H	2.10%
	Class A GBP H	2.10%
	Class A HKD	2.10%
	Class A PLN	2.10%
	Class A PLN H	2.10%
	Class A SGD H	2.10%
	Class AR	2.10%
	Class AR EUR H	2.10%
	Class C	2.55%
	Class FX	0.76%
	Class FX EUR H	0.76%
	Class I	1.30%
	Class I AUD H	1.30%
	Class I CHF H	1.30%
	Class I EUR	1.30%
	Class I EUR H	1.30%
	Class I GBP H	1.30%
	Class I SGD H	1.30%
	Class N	2.55%
	Class S	0.15%
	Class S1	0.90%
	Class S1 EUR	0.90%
	Class S1 EUR H	0.90%
	Class S1 GBP H	0.90%
	Class S1 SGD H	0.90%
	Class W	0.65%
	Class W CHF H	0.65%
	Class W EUR	0.65%
	Class W EUR H	0.65%
	Class W GBP H	0.65%
	Class W SGD H	0.65%
Global Plus Fixed Income Portfolio	Class 1	0.90%
	Class 1 EUR H	0.90%
	Class 1 GBP H	0.90%

AB SICAV I–	Share Class	%
Global Plus Fixed Income Portfolio (continued)	Class 1D	0.90%
	Class 1D EUR H	0.90%
	Class 1D GBP H	0.90%
	Class 2	0.90%
	Class 2 EUR H	0.90%
	Class 2 GBP H	0.90%
	Class A2	1.50%
	Class A2 EUR H	1.50%
	Class A2 SGD H	1.50%
	Class AT	1.50%
	Class AT AUD H	1.50%
	Class AT CAD H	1.50%
	Class AT EUR H	1.50%
	Class AT GBP H	1.50%
	Class AT SGD H	1.50%
	Class C2	1.95%
	Class C2 EUR H	1.95%
	Class CT	1.95%
	Class I2	0.95%
	Class I2 EUR H	0.95%
	Class I2 GBP H	0.95%
	Class S	0.15%
	Class S CAD H	0.15%
	Class S GBP H	0.15%
	Class S1	0.65%
	Class S1 AUD H	0.65%
	Class S1 EUR H	0.65%
	Class SA	0.15%
Select Absolute Alpha Portfolio	Class A	2.25%
	Class A CHF H	2.25%
	Class A EUR	2.25%
	Class A EUR H	2.25%
	Class A GBP H	2.25%
	Class A PLN H	2.25%
	Class A SGD H	2.25%
	Class C	2.70%
	Class FX	0.81%
	Class FX EUR H	0.81%
	Class I	1.45%
	Class I CHF H	1.45%
	Class I EUR	1.45%
	Class I EUR H	1.45%
	Class I GBP H	1.45%
	Class I SGD H	1.45%
	Class N	2.70%
	Class S	0.15%
	Class S1	1.15%
	Class S1 EUR H	1.15%
	Class S1 JPY H	1.15%
	Class S13 EUR H	0.99%
	Class W	1.45%
	Class W CHF H	1.45%

AB SICAV I–	Share Class	%
Emerging Market Local Currency Debt Portfolio	Class A2	1.75%
	Class A2 CZK H	1.75%
	Class A2 EUR H	1.75%
	Class A2 PLN	1.75%
	Class A2 PLN H	1.75%
	Class AA	1.75%
	Class AT	1.75%
	Class I2	1.20%
	Class I2 EUR H	1.20%
	Class SA	0.15%
	Class ZT	0.05%
Asia Pacific Local Currency Debt Portfolio	Class A2	1.60%
	Class A2 EUR H	1.60%
	Class A2 HKD	1.60%
	Class AA	1.60%
	Class AA AUD H	1.60%
	Class AA CAD H	1.60%
	Class AA EUR H	1.60%
	Class AA GBP H	1.60%
	Class AA HKD	1.60%
	Class AA SGD H	1.60%
	Class AT	1.60%
	Class AT AUD H	1.60%
	Class AT CAD H	1.60%
	Class AT EUR H	1.60%
	Class AT GBP H	1.60%
	Class AT HKD	1.60%
	Class AT SGD H	1.60%
	Class C2 EUR H(7)	2.05%
	Class I2	1.05%
	Class I2 EUR H	1.05%
	Class S	0.15%
	Class S1	0.80%
Emerging Market Corporate Debt Portfolio	Class A2	1.75%
	Class A2 EUR H	1.75%
	Class AA AUD H	1.75%
	Class AA SGD H	1.75%
	Class AR EUR	1.75%
	Class AT GBP H	1.75%
	Class C2	2.20%
	Class CT	2.20%
	Class I2	1.20%
	Class I2 EUR H	1.20%
	Class IT	1.20%
	Class N2	2.30%
	Class NT	2.30%
	Class S	0.15%
	Class S1	0.85%
	Class ZT	0.05%

AB SICAV I–	Share Class	%
US High Yield Portfolio	Class A2	1.55%
	Class A2 EUR H	1.55%
	Class A2 SEK H	1.55%
	Class AA	1.55%
	Class AA AUD H	1.55%
	Class AI	1.55%
	Class AI AUD H	1.55%
	Class C2	2.00%
	Class EI	2.05%
	Class EI AUD H	2.05%
	Class I2	1.00%
	Class I2 EUR H	1.00%
	Class I2 SEK H	1.00%
	Class IT	1.00%
	Class IT AUD H	1.00%
	Class N2	2.10%
	Class NT	2.10%
	Class S	0.15%
	Class S1	0.65%
	Class ZT	0.05%
Low Volatility Equity Portfolio	Class A	1.90%
	Class A AUD H	1.90%
	Class A EUR	1.90%
	Class A EUR H	1.90%
	Class A HKD	1.90%
	Class A NZD H	1.90%
	Class A PLN H	1.90%
	Class A SGD H	1.90%
	Class AD	1.90%
	Class AD AUD H	1.90%
	Class AD CAD H	1.90%
	Class AD EUR H	1.90%
	Class AD GBP H	1.90%
	Class AD HKD	1.90%
	Class AD NZD H	1.90%
	Class AD RMB H	1.90%
	Class AD SGD H	1.90%
	Class AD ZAR H	1.90%
	Class AR	1.90%
	Class AR EUR H	1.90%
	Class C	2.35%
	Class ED	2.90%
	Class ED AUD H	2.90%
	Class ED ZAR H	2.90%
	Class I	1.10%
	Class I EUR	1.10%
	Class I EUR H	1.10%
	Class I GBP	1.10%
	Class I GBP H	1.10%
	Class I SGD H	1.10%
	Class ID	1.10%
	Class IL	1.10%
	Class N	2.35%
	Class S	0.15%
Low Volatility Equity Portfolio (continued)	Class S1	0.65%
	Class S1 AUD H	0.65%
	Class S1 EUR	0.65%
	Class S1D	0.65%
	Class SD	0.15%
Emerging Markets Low Volatility Equity Portfolio	Class A	1.95%
	Class A HKD	1.95%
	Class AD	1.95%
	Class AD AUD H	1.95%
	Class AD CAD H	1.95%
	Class AD HKD	1.95%
	Class F	0.575%
	Class I	1.15%
	Class S EUR	0.15%
	Class S GBP	0.15%
Global Dynamic Bond Portfolio	Class A2 CHF H	1.25%
	Class A2 EUR H	1.25%
	Class A2 USD H	1.25%
	Class AR EUR H	1.25%
	Class I2	0.70%
	Class I2 CHF H	0.70%
	Class I2 EUR H	0.70%
	Class I2 USD H	0.70%
Concentrated US Equity Portfolio	Class A	1.79%
	Class A AUD H	1.79%
	Class A EUR	1.79%
	Class A EUR H	1.79%
	Class A SGD H	1.79%
	Class AR EUR	1.79%
	Class C	2.30%
	Class I	0.94%
	Class I AUD H	0.94%
	Class I CHF H	0.94%
	Class I EUR H	0.94%
	Class I GBP	0.94%
	Class I GBP H	0.94%
	Class I SGD H	0.94%
	Class N	2.30%
	Class S	0.15%
	Class SQD EUR H(8)	0.15%
	Class S1	0.90%
	Class S1 EUR	0.90%
	Class S1 GBP H	0.90%
	Class SD	0.15%
Concentrated Global Equity Portfolio	Class A	1.89%
	Class A EUR H	1.89%
	Class A SGD H	1.89%
	Class AR EUR	1.89%
	Class C	2.45%

AB SICAV I–	Share Class	%
Concentrated Global Equity Portfolio (continued) . . .	Class I	0.99%
	Class I CAD H	0.99%
	Class I CHF H	0.99%
	Class I EUR	0.99%
	Class I EUR H	0.99%
	Class I GBP	0.99%
	Class I GBP H	0.99%
	Class N	2.45%
	Class S GBP	0.15%
	Class S1	1.00%
	Class S1 EUR	1.00%
Global Core Equity Portfolio	Class A	1.90%
	Class A AUD H	1.90%
	Class A EUR H	1.90%
	Class A SGD H	1.90%
	Class AR EUR	1.90%
	Class C	2.35%
	Class I	1.10%
	Class I AUD H	1.10%
	Class I CHF H	1.10%
	Class I EUR	1.10%
	Class I EUR H	1.10%
	Class I GBP H	1.10%
	Class I SGD H	1.10%
	Class INN EUR	1.10%
	Class IX EUR	0.80%
	Class N	2.35%
	Class RX EUR	1.99%
	Class S	0.15%
	Class S GBP H	0.15%
	Class S NOK HP	0.15%
	Class S1	0.75%
	Class S1 GBP	0.75%
	Class S1 NOK(9)	0.75%
	Class S1 NOK HP	0.75%
	Class S1NN GBP	0.75%
	Class SD	0.15%
Asia Income Opportunities Portfolio	Class A2	1.50%
	Class A2 AUD H	1.50%
	Class A2 HKD	1.50%
	Class AA	1.50%
	Class AA AUD H	1.50%
	Class AA CAD H	1.50%
	Class AA EUR H	1.50%
	Class AA GBP H	1.50%
	Class AA HKD	1.50%
	Class AA NZD H	1.50%
	Class AT	1.50%
	Class AT AUD H	1.50%
	Class AT EUR H	1.50%
	Class AT HKD	1.50%
	Class AT SGD H	1.50%
	Class I2	0.95%

AB SICAV I–	Share Class	%
Asia Income Opportunities Portfolio (continued) . . .	Class I2 HKD	0.95%
	Class IT	0.95%
	Class IT HKD	0.95%
	Class S	0.15%
	Class S1	0.65%
	Class SA	0.15%
	Class ZT	0.05%
Global Income Portfolio . .	Class A2	1.40%
	Class A2 CHF H	1.40%
	Class A2 EUR H	1.40%
	Class A2 GBP H	1.40%
	Class A2 HKD	1.40%
	Class A2 PLN H	1.40%
	Class AA	1.40%
	Class AA AUD H	1.40%
	Class AA CAD H	1.40%
	Class AA EUR H	1.40%
	Class AA HKD	1.40%
	Class AA SGD H	1.40%
	Class AT	1.40%
	Class AT AUD H	1.40%
	Class AT CAD H	1.40%
	Class AT EUR H	1.40%
	Class AT GBP H	1.40%
	Class AT HKD	1.40%
	Class AT SGD H	1.40%
	Class I2	0.85%
	Class I2 AUD H	0.85%
	Class I2 CHF H	0.85%
	Class I2 EUR H	0.85%
	Class I2 GBP H	0.85%
	Class I2 HKD	0.85%
	Class I2 SGD H	0.85%
	Class IT	0.85%
	Class IT EUR H	0.85%
	Class IT HKD	0.85%
	Class IT SGD H	0.85%
	Class S	0.15%
	Class S GBP H	0.15%
	Class S1	0.65%
	Class S1 EUR H	0.65%
	Class S1 GBP H	0.65%
	Class ZT	0.05%
Concentrated Asia Equity Portfolio	Class A	1.85%
	Class A EUR	1.85%
	Class I	1.05%
	Class I EUR	1.05%
	Class I GBP	1.05%
	Class S	0.15%
	Class S1	0.90%
	Class S1 EUR	0.90%
	Class S1 GBP	0.90%

AB SICAV I–	Share Class	%
Sustainable Emerging Market Debt Portfolio	Class A2	1.40%
	Class A2 EUR H	1.40%
	Class AT	1.40%
	Class I2	0.85%
	Class I2 EUR H	0.85%
	Class IT	0.85%
	Class S1	0.70%
	Class S1D	0.35%
	Class S1D EUR H	0.35%
Multi-Strategy Alternative Portfolio	Class F	0.60%
	Class F EUR H	0.60%
	Class F GBP H	0.60%
	Class I	0.95%
	Class I EUR H	0.95%
	Class I GBP H	0.95%
	Class S	0.15%
	Class S1	0.85%
	Class S1 EUR H	0.85%
	Class S1 GBP H	0.85%
	Class S3 AUD H	0.15%
European Equity Portfolio	Class S	0.15%
	Class S1	0.75%
	Class S1 AUD H	0.75%
	Class S1 GBP	0.75%
	Class S1 USD	0.75%
	Class S1X	0.70%
	Class S1X USD	0.70%
	Class SD	0.15%
Eurozone Equity Portfolio	Class A	1.95%
	Class A AUD H	1.95%
	Class A PLN H	1.95%
	Class A SGD H	1.95%
	Class A USD	1.95%
	Class A USD H	1.95%
	Class AR	1.95%
	Class AX	1.90%
	Class AX USD	1.90%
	Class BX	2.90%
	Class BX USD	2.90%
	Class C	2.40%
	Class C USD	2.40%
	Class C USD H	2.40%
	Class CX	2.35%
	Class CX USD	2.35%
	Class I	1.15%
	Class I GBP	1.15%
	Class I GBP H	1.15%
	Class I USD	1.15%
	Class I USD H	1.15%
	Class INN	1.15%
	Class IX	1.10%
Eurozone Equity Portfolio (continued)	Class IX USD	1.10%
	Class S	0.15%
	Class S USD	0.15%
	Class S1	0.80%
	Class S1 GBP	0.80%
	Class S1 USD	0.80%
	Class S1 USD H	0.80%
	Class S1N	0.70%
	Class S1N USD	0.70%
American Growth Portfolio	Class S	0.15%
	Class S1	0.80%
	Class S1 AUD H	0.80%
	Class S1 EUR	0.80%
	Class S1 EUR H	0.80%
	Class S1 GBP	0.80%
	Class SD	0.15%
	Class SK	0.85%
All Market Income Portfolio	Class A	1.85%
	Class A CHF H	1.85%
	Class A EUR H	1.85%
	Class A HKD	1.85%
	Class A SGD H	1.85%
	Class A2X	1.65%
	Class A2X EUR	1.65%
	Class AD	1.85%
	Class AD AUD H	1.85%
	Class AD CAD H	1.85%
	Class AD EUR H	1.85%
	Class AD GBP H	1.85%
	Class AD HKD	1.85%
	Class AD NZD H	1.85%
	Class AD RMB H	1.85%
	Class AD SGD H	1.85%
	Class AD ZAR H	1.85%
	Class AMG	1.85%
	Class AMG EUR H	1.85%
	Class ANN	1.85%
	Class ANN EUR H	1.85%
	Class AQG	1.85%
	Class AQG EUR H	1.85%
	Class AR EUR H	1.85%
	Class AX	1.65%
	Class AX EUR	1.65%
	Class AX SGD	1.65%
	Class B2X	2.65%
	Class BX	2.65%
	Class C	2.30%
	Class C2X	2.10%
	Class CD	2.30%
	Class CX	2.10%
	Class ED	2.85%
	Class ED AUD H	2.85%

AB SICAV I–	Share Class	%
All Market Income Portfolio (continued)	Class ED ZAR H	2.85%
	Class I	1.05%
	Class I CHF H	1.05%
	Class I EUR H	1.05%
	Class I SGD H	1.05%
	Class ID	1.05%
	Class IMG	1.05%
	Class IMG EUR H	1.05%
	Class INN	1.05%
	Class INN EUR H	1.05%
	Class INN GBP H	1.05%
	Class IQG	1.05%
	Class IQG EUR H	1.05%
	Class N	2.30%
	Class ND	2.30%
	Class S1	0.85%
	Class S1 AUD H	0.85%
	Class S1 CHF H	0.85%
	Class S1 EUR H	0.85%
	Class S1 GBP H	0.85%
	Class S1D JPY H	0.85%
	Class S1QG GBP H	0.85%
	Class SD	0.15%
All China Equity Portfolio	Class A	1.99%
	Class I	1.19%
	Class S	0.15%
	Class S1	0.90%
China A Shares Equity Portfolio	Class A	1.99%
	Class A AUD H	1.99%
	Class A EUR	1.99%
	Class A HKD H	1.99%
	Class A SGD H	1.99%
	Class A USD	1.99%
	Class A USD H	1.99%
	Class AD HKD	1.99%
	Class AD HKD H	1.99%
	Class AD SGD H	1.99%
	Class AD USD H	1.99%
	Class I	1.19%
	Class I GBP	1.19%
	Class I USD H	1.19%
	Class S	0.20%
	Class S USD	0.20%
	Class S1	0.95%
	Class S1 CAD	0.95%
	Class S1 EUR	0.95%
	Class S1 GBP	0.95%
	Class SP1 USD	0.20%
China Bond Portfolio	Class A2	1.40%
	Class I2(10)	0.85%
	Class SA	0.20%
Financial Credit Portfolio	Class A2	1.40%
	Class A2 CHF H	1.40%
	Class A2 EUR H	1.40%
	Class AT	1.40%
	Class I2	0.85%
	Class I2 CHF H	0.85%
	Class I2 EUR H	0.85%
	Class I2 GBP H	0.85%
	Class IT	0.85%
	Class S	0.15%
	Class S EUR H	0.15%
	Class S GBP H	0.15%
	Class S1	0.65%
	Class S1 EUR H	0.65%
	Class S1 GBP H	0.65%
	Class ZT	0.05%
Low Volatility Total Return Equity Portfolio	Class A	1.90%
	Class A AUD H	1.90%
	Class A CAD H	1.90%
	Class A EUR H	1.90%
	Class A GBP H	1.90%
	Class A HKD	1.90%
	Class A NZD H	1.90%
	Class A PLN H	1.90%
	Class A SGD H	1.90%
	Class AD	1.90%
	Class AD AUD H	1.90%
	Class AD CAD H	1.90%
	Class AD GBP H	1.90%
	Class AD HKD	1.90%
	Class AD NZD H	1.90%
	Class AD SGD H	1.90%
	Class I	1.10%
	Class I EUR H	1.10%
	Class I PLN H	1.10%
	Class S	0.15%
	Class S1	0.65%
	Class S1 JPY H	0.65%
Sustainable Global Thematic Credit Portfolio	Class A2	1.08%
	Class I2	0.63%
	Class I2 CHF H	0.63%
	Class I2 GBP H	0.63%
	Class I2 USD H	0.63%
	Class INN AUD H	0.63%
	Class S	0.15%
	Class S GBP H	0.15%
	Class S1	0.55%
	Class S1 GBP H	0.55%
	Class S1 USD H	0.55%
	Class Z2	0.05%

AB SICAV I–	Share Class	%
Sustainable European Thematic Portfolio(11)	Class A	1.50%
	Class I	0.875%
	Class S	0.15%
	Class S1	0.725%
Europe (Ex UK) Equity Portfolio(12)	Class I	0.99%
	Class S1	0.75%
	Class S1FN	0.65%
	Class S1FN GBP	0.65%
	Class S1FN USD	0.65%
Event Driven Portfolio	Class I	1.10%
	Class I EUR H	1.10%
	Class S	0.15%
	Class S1	0.90%
	Class S1 EUR H	0.90%
	Class S1 SEK H	0.90%
	Class SU	1.05%
China Multi-Asset Portfolio	Class A	1.85%
	Class A CNH	1.85%
	Class AD	1.85%
	Class AD CNH	1.85%
	Class I	1.05%
	Class I EUR	1.05%
	Class I GBP	1.05%
	Class S	0.15%
	Class S1	0.80%
Concentrated European Equity Portfolio	Class A	1.75%
	Class I	0.95%
	Class I GBP	0.95%
	Class S	0.15%
	Class S1	0.80%
Low Volatility All Market Income Portfolio	Class A	1.60%
	Class A RMB H	1.60%
	Class AD	1.60%
	Class AD RMB H	1.60%
	Class I	0.90%
	Class I EUR H	0.90%
	Class I GBP H	0.90%
	Class ID	0.90%
	Class S	0.15%
	Class S1	0.70%
Sustainable All Market Portfolio	Class A	1.70%
	Class A USD H	1.70%
	Class AI USD H	1.70%
	Class EI USD H	2.70%
	Class I	0.99%
	Class I GBP H	0.99%
	Class I USD H	0.99%
	Class S	0.15%
Sustainable All Market Portfolio (continued)	Class S GBP H	0.15%
	Class S1	0.75%
Arya European Alpha Portfolio(13)	Class F	1.33%
	Class F CHF H	1.33%
	Class F JPY(14)	1.33%
	Class I(15)	1.83%
	Class S	0.33%
	Class SX GBP H	0.33%
	Class SU	1.83%
	Class Z	0.05%
	Class Z USD	0.05%
Short Duration Income Portfolio	Class A2	1.25%
	Class AT	1.25%
	Class I2	0.70%
	Class I2 EUR H	0.70%
	Class I2 GBP H	0.70%
	Class IT	0.70%
	Class S	0.15%
	Class S1	0.50%
Sustainable Income Portfolio	Class A2	1.40%
	Class AA	1.40%
	Class AA AUD H	1.40%
	Class AA EUR H	1.40%
	Class AA GBP H	1.40%
	Class AA RMB H	1.40%
	Class AA SGD H	1.40%
	Class AT	1.40%
	Class AT EUR H	1.40%
	Class AT SGD H	1.40%
	Class I2	0.85%
	Class I2 CHF H	0.85%
	Class I2 EUR H	0.85%
	Class I2 GBP H	0.85%
	Class IT	0.85%
	Class S	0.15%
	Class S1	0.65%
	Class S1QG JPY	0.65%
	Class S1QG JPY H	0.65%
US Low Volatility Equity Portfolio	Class A	1.70%
	Class I	0.90%
	Class I EUR	0.90%
	Class I GBP	0.90%
	Class S	0.15%
	Class S1	0.65%
	Class S1 EUR	0.65%
	Class S1 GBP	0.65%
Asia High Yield Portfolio	Class A2	1.45%
	Class AA	1.45%
	Class AT	1.45%

AB SICAV I–	Share Class	%
Asia High Yield Portfolio (continued)	Class I2	0.90%
	Class I2 CHF H	0.90%
	Class I2 EUR H	0.90%
	Class I2 GBP H	0.90%
	Class IT	0.90%
	Class S	0.15%
	Class S1	0.65%
Sustainable Climate Solutions Portfolio	Class A	1.80%
	Class A AUD H	1.80%
	Class A EUR	1.80%
	Class A HKD H	1.80%
	Class A RMB H	1.80%
	Class I	0.99%
	Class I CHF	0.99%
	Class I EUR	0.99%
	Class I GBP	0.99%
	Class S	0.15%
	Class S1	0.85%
	Class S1 EUR	0.85%
	Class S1 GBP	0.85%
Global Low Carbon Equity Portfolio	Class I	0.85%(16)
	Class I CHF	0.85%(16)
	Class I EUR	0.85%(16)
	Class I GBP	0.85%(16)
	Class S	0.15%
	Class S1	0.65%
	Class S1 EUR	0.65%
	Class S1 GBP	0.65%
Climate High Income Portfolio	Class A2	1.45%
	Class A2 AUD H	1.45%
	Class A2 HKD H	1.45%
	Class A2 RMB H	1.45%
	Class AA	1.45%
	Class AA AUD H	1.45%
	Class AA EUR H	1.45%
	Class AA HKD H	1.45%
	Class AA RMB H	1.45%
	Class AT	1.45%
	Class AT EUR H	1.45%
	Class I2	0.85%
	Class I2 CHF H	0.85%
	Class I2 EUR H	0.85%
	Class I2 GBP H	0.85%
	Class IT	0.85%
	Class S	0.15%
	Class S1	0.70%
	Class S1 EUR H	0.70%
	Class S1 GBP H	0.70%
Sustainable US Thematic Portfolio	Class A	1.75%
	Class A AUD H	1.75%
Sustainable US Thematic Portfolio (continued)	Class A CAD H	1.75%
	Class A EUR	1.75%
	Class A EUR H	1.75%
	Class A GBP H	1.75%
	Class A HKD	1.75%
	Class A SGD H	1.75%
	Class B	2.75%
	Class C	2.20%
	Class C EUR	2.20%
	Class C EUR H	2.20%
	Class C SGD	2.20%
	Class E	2.75%
	Class I	0.95%
	Class I EUR	0.95%
	Class I EUR H	0.95%
	Class I GBP	0.95%
	Class I GBP H	0.95%
	Class IN	0.95%
	Class IN EUR	0.95%
	Class INN EUR	0.95%
	Class S	0.15%
	Class S1	0.80%
	Class S1 EUR	0.80%
	Class S1 GBP	0.80%
	Class S1 GBP H	0.80%
	Class S1 JPY H	0.80%
China Net Zero Solutions Portfolio	Class A	1.99%
	Class A AUD H	1.99%
	Class A EUR	1.99%
	Class A EUR H	1.99%
	Class A HKD	1.99%
	Class A RMB H	1.99%
	Class A SGD H	1.99%
	Class I	1.19%
	Class I AUD H	1.19%
	Class I EUR	1.19%
	Class I EUR H	1.19%
	Class I GBP	1.19%
	Class I GBP H	1.19%
	Class I HKD	1.19%
	Class I RMB H	1.19%
	Class I SGD H	1.19%
	Class S	0.15%
	Class S1	0.90%
American Multi-Asset Portfolio	Class A	1.65%
	Class A AUD H	1.65%
	Class A EUR	1.65%
	Class A EUR H	1.65%
	Class A HKD	1.65%
	Class A RMB H	1.65%
	Class A SGD H	1.65%
	Class AD	1.65%

AB SICAV I–	Share Class	%
American Multi-Asset Portfolio (continued)	Class AD AUD H	1.65%
	Class AD EUR	1.65%
	Class AD EUR H	1.65%
	Class AD HKD	1.65%
	Class AD RMB H	1.65%
	Class AD SGD H	1.65%
	Class I	0.95%
	Class I EUR	0.95%
	Class I EUR H	0.95%
	Class I GBP	0.95%
	Class I GBP H	0.95%
	Class I SGD H	0.95%
	Class ID	0.95%
	Class S	0.15%
	Class S1	0.75%

(1) Changed during the period from 1.50% to 1.40%, effective October 25, 2022.

(2) Changed during the period from 1.95% to 1.85%, effective October 25, 2022.

(3) Changed during the period from 0.95% to 0.80%, effective October 25, 2022.

(4) Changed during the period from 0.75% to 0.65%, effective October 25, 2022.

(5) Share class liquidated on November 30, 2022.

(6) Share class liquidated on October 26, 2022.

(7) Share class liquidated on September 26, 2022.

(8) Share class liquidated on September 6, 2022.

(9) Share class liquidated on June 1, 2022.

(10) Share class liquidated on August 26, 2022.

(11) Last NAV calculated on July 25, 2022.

(12) Last NAV calculated on September 26, 2022.

(13) Last NAV calculated on October 18, 2022.

(14) Share class liquidated on October 11, 2022.

(15) Share class liquidated on October 10, 2022.

(16) Changed during the period from 0.90% to 0.85%, effective October 25, 2022.

The following table includes expenses borne by the Management Company during the period ended November 30, 2022, and reimbursement receivable of the portfolios as of November 30, 2022:

AB SICAV I –	Expenses borne	Reimbursement receivable
Global Real Estate Securities Portfolio	$ 32,356	1,299
India Growth Portfolio	$ 387	60
US Small and Mid-Cap Portfolio	$ 6	–
Emerging Markets Multi-Asset Portfolio	$ 120	108
RMB Income Plus Portfolio	CNH 32,301	8,269
Global Plus Fixed Income Portfolio	$ 18,354	2,087
Select Absolute Alpha Portfolio	$ 32,468	5,629
Emerging Market Local Currency Debt Portfolio	$ 144,459	22,507
Asia Pacific Local Currency Debt Portfolio	$ 40,426	7,333
Emerging Market Corporate Debt Portfolio	$ 21,170	3,572
US High Yield Portfolio	$ 56,864	7,609
Global Dynamic Bond Portfolio	£ 2	–
Concentrated US Equity Portfolio	$ 130,229	14,750
Concentrated Global Equity Portfolio	$ 139,647	22,336
Asia Income Opportunities Portfolio	$ 63,545	10,520
Global Income Portfolio	$ 105,261	14,284
Concentrated Asia Equity Portfolio	$ 36,457	5,818
Sustainable Emerging Market Debt Portfolio	$ 32,718	4,258
Multi-Strategy Alternative Portfolio	$ 112,863	16,842
Eurozone Equity Portfolio	€ 1	1
All China Equity Portfolio	$ 33,010	5,256
China A Shares Equity Portfolio	CNH 283,877	46,874
China Bond Portfolio	CNH 125,449	19,723
Financial Credit Portfolio	$ 68,525	11,100
Low Volatility Total Return Equity Portfolio	$ 25,485	2,970
Sustainable Global Thematic Credit Portfolio	€ 18,569	1,705
Sustainable European Thematic Portfolio(a)	€ 8,488	–
Europe (Ex UK) Equity Portfolio(b)	€ 5,733	–
China Multi-Asset Portfolio	$ 39,096	5,767
Concentrated European Equity Portfolio	€ 26,599	4,169
Low Volatility All Market Income Portfolio	$ 64,634	9,677
Sustainable All Market Portfolio	€ 12,434	1,314

AB SICAV I –		Expenses borne	Reimbursement receivable
Arya European Alpha Portfolio(c)	€	185,931	–
Short Duration Income Portfolio	$	34,549	–
Sustainable Income Portfolio	$	26,674	3,079
US Low Volatility Equity Portfolio	$	26,545	3,908
Asia High Yield Portfolio	$	15,663	2,873
Sustainable Climate Solutions Portfolio	$	49,181	7,933
Global Low Carbon Equity Portfolio	$	26,480	4,336
Climate High Income Portfolio	$	49,073	7,997
China Net Zero Solutions Portfolio	$	29,224	6,352
American Multi-Asset Portfolio	$	36,547	6,101

(a) Last NAV calculated on July 25, 2022 (closure date).

(b) Last NAV calculated on September 26, 2022 (closure date).

(c) Last NAV calculated on October 18, 2022 (closure date).

Expenses borne by the Management Company are included in the Statement of Operations and Changes in Net Assets under "Expense reimbursed or waived". Reimbursement receivable is included in the Statement of Assets and Liabilities under "Other receivables" or in "Accrued expenses and other liabilities".

The Fund also pays its Management Company, a Management Company fee. Specific share classes of each Portfolio will pay the Distributor, a distribution fee, which is compensation for providing distribution related services to the Fund with respect to such shares.

All of the aforementioned fees are accrued at an annual rate on the average daily net assets of each Portfolio and paid monthly.

A list of each Portfolio's annual rate for their applicable fees can be found in Table 1 (Page 447 to 471). Also, Class B, BD and each applicable H shares are subject to a contingent deferred sales charge at rates of between 0.00% and 4.00%. Class BX and each applicable H shares are subject to a contingent deferred sales charge at rates of between 0.00% and 3.00% or between 0.00% and 4.00%. Class B2, B2X, BT, E, EA, ED, EI and each applicable H shares are subject to a contingent deferred sales charge at rates of between 0.00% and 3.00%. Class C, C2, C2X, CD, CT, CX and each applicable H shares are subject to a contingent deferred sales charge at rates between 0.00% and 1.00% which may be waived in certain circumstances by the dealer.

The Fund compensates its registrar and transfer agent, AllianceBernstein Investor Services, a unit of the Management Company, under a Management Fund Services Agreement for providing personnel and facilities to perform registrar and transfer agency services for the Fund. Such compensation amounted to $7,152,617 for the period ended November 30, 2022.

The Fund compensates the Investment Manager for certain services provided to the Fund in connection with the registration of the Fund for sale in certain jurisdictions outside of Luxembourg, subject to certain conditions. For the period ended November 30, 2022, such compensation amounted to $679,484 and is included in "Professional fees" in the Statement of Operations and Changes in Net Assets.

The Fund compensates its legal adviser, Elvinger Hoss Prussen, *société anonyme* for legal services rendered to the Fund. Payments of €2,509 were made for the period ended November 30, 2022 and are included in "Professional fees" in the Statement of Operations and Changes in Net Assets.

The Investment Manager has not entered into transactions in relation to a placing and/or a new issue in which a connected person had a material interest as a member of the underwriting syndicate.

All transactions executed on behalf of the Fund were entered into in the ordinary course of business and/or normal commercial terms. There was no commission paid for the period ended November 30, 2022 on securities transactions utilizing the services of the affiliated firms, Sanford C. Bernstein & Co. LLC and Bernstein Autonomous LLP. Several of the Fund's directors are employees and/or officers of the Investment Manager and/or its affiliates.

US High Yield Portfolio and Short Duration Income Portfolio invest in AB FCP I – Mortgage Income Portfolio, a portfolio which is managed by the Management Company. Low Volatility All Market Income Portfolio invests in AB FCP I – Global High Yield Portfolio, a portfolio which is managed by the Management Company. American Multi-Asset Portfolio invests in AB FCP I – American Income Portfolio, a portfolio which is managed by the Management Company.

The Fund's directors are entitled to remuneration for their services. Such accrued compensation amounted to $35,009 for the period ended November 30, 2022 and is included in "Miscellaneous" in the Statement of Operations and Changes in Net Assets.

NOTE F: Soft Commission Arrangements and Transaction Costs

During the period ended November 30, 2022, where permitted under applicable law, the Investment Manager and any Affiliated Sub-Investment Manager, if applicable, received and entered into soft-dollar commissions/arrangements with brokers relating to Portfolios of the Fund that invest in equity securities, in respect of which certain goods and services used to support the investment decision making process were received. The soft commission arrangements were entered into on the basis that the execution of transactions on behalf of the Fund will be consistent with best execution standard and the Investment Manager considers many factors regarding best execution standards when entering into soft commission arrangements such as the size and nature of brokerage fees.

Additionally, due to the nature of the investment strategy of certain Portfolios, including where the Investment Manager delegates investment management services to AllianceBernstein Limited and CPH Capital Fondsmæglerselskab A/S, all costs associated with soft commission arrangements may be "unbundled" and borne by the Investment Manager or its sub-delegates, if required by applicable law.

The goods and services received include specialist industry, company and consumer research, portfolio and market analysis and computer software used for the delivery of such services.

The nature of the goods and services received is such that the benefits provided under the arrangement must be those which assist in the provision of investment services to the Fund and may contribute to an improvement in the Fund's performance.

For the avoidance of doubt, such goods and services do not include travel, accommodations, entertainment, general administrative goods or services, general office equipment or premises, membership fees, employees' salaries or direct money payments.

Transaction costs are costs incurred in the acquisition, issue or disposal of transferable securities, money market instruments, derivatives or other eligible assets. They can include bid-ask spread, fees and commissions paid to agents, advisers, brokers and dealers, transaction related taxes and other market charges. They do not include debt premiums or discounts, financing costs or internal administrative or holding costs. Transaction costs are included within the cost of investments in the Portfolio of Investments as well as in the "Realized gains and (losses) on investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency" and "Changes in unrealized gains and (losses) on investments" in the Statement of Operations and Changes in Net Assets. Transaction costs are excluded from the Total Expense Ratio and/or expense reimbursement calculation.

For the period ended November 30, 2022, the amount of transaction costs incurred by each Portfolio is detailed in the following table:

AB SICAV I -		Transaction costs
International Health Care Portfolio	$	347,942
International Technology Portfolio	$	642,068
Global Real Estate Securities Portfolio	$	12,040
Sustainable Global Thematic Portfolio	$	841,067
India Growth Portfolio	$	79,687
Sustainable Euro High Yield Portfolio	€	12
US Small and Mid-Cap Portfolio	$	16,520
Emerging Markets Multi-Asset Portfolio	$	588,625
RMB Income Plus Portfolio	CNH	73,697
Short Duration High Yield Portfolio	$	4,488
Select US Equity Portfolio	$	823,686
Global Plus Fixed Income Portfolio	$	20,140
Select Absolute Alpha Portfolio	$	260,863
Emerging Market Local Currency Debt Portfolio	$	1,795
Asia Pacific Local Currency Debt Portfolio	$	1,266
Emerging Market Corporate Debt Portfolio	$	322
US High Yield Portfolio	$	1,492
Low Volatility Equity Portfolio	$	964,517
Emerging Markets Low Volatility Equity Portfolio	$	759,311
Global Dynamic Bond Portfolio	£	6,314
Concentrated US Equity Portfolio	$	44,433
Concentrated Global Equity Portfolio	$	54,192
Global Core Equity Portfolio	$	298,775
Asia Income Opportunities Portfolio	$	4,753
Global Income Portfolio	$	2,873
Concentrated Asia Equity Portfolio	$	209
Sustainable Emerging Market Debt Portfolio	$	455
Multi-Strategy Alternative Portfolio	$	73,214
European Equity Portfolio	€	331,886
Eurozone Equity Portfolio	€	177,946
American Growth Portfolio	$	248,725
All Market Income Portfolio	$	357,753
All China Equity Portfolio	$	2,814
China A Shares Equity Portfolio	CNH	793,618
China Bond Portfolio	CNH	-0-
Financial Credit Portfolio	$	-0-
Low Volatility Total Return Equity Portfolio	$	80,818
Sustainable Global Thematic Credit Portfolio	€	1,134
Sustainable European Thematic Portfolio(a)	€	-0-
Europe (Ex UK) Equity Portfolio(b)	€	-0-
Event Driven Portfolio	$	28,975
China Multi-Asset Portfolio	$	7,659
Concentrated European Equity Portfolio	€	674
Low Volatility All Market Income Portfolio	$	2,934
Sustainable All Market Portfolio	€	20,708
Arya European Alpha Portfolio(c)	€	-0-
Short Duration Income Portfolio	$	1,078
Sustainable Income Portfolio	$	1,977
US Low Volatility Equity Portfolio	$	1,070
Asia High Yield Portfolio	$	52
Sustainable Climate Solutions Portfolio	$	415
Global Low Carbon Equity Portfolio	$	825
Climate High Income Portfolio	$	127
Sustainable US Thematic Portfolio	$	93,599
China Net Zero Solutions Portfolio	$	3,108
American Multi-Asset Portfolio	$	451

(a) Last NAV calculated on July 25, 2022 (closure date).

(b) Last NAV calculated on September 26, 2022 (closure date).

(c) Last NAV calculated on October 18, 2022 (closure date).

NOTE G: Forward Foreign Currency Contracts
A forward foreign currency contract is a commitment to purchase or sell a foreign currency at a future date at a negotiated forward rate. The gain or loss arising from the difference between the original contract and the closing of such contract is included in "Realized gains and (losses) on investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency" in the Statement of Operations and Changes in Net Assets.

Fluctuations in the value of open forward foreign currency contracts are reflected for financial reporting purposes as a component of "Unrealized appreciation/(depreciation) on forward foreign currency contracts" in the Statement of Assets and Liabilities.

One or more of a Portfolio's share classes offered in a particular currency (each, an "Offered Currency") may be hedged to such Offered Currency. Any such share class will constitute a "Currency Hedged Share Class". Currency Hedged Share Classes aim to provide investors a return more closely correlated to the Portfolio's base currency return by reducing the effect of exchange rate fluctuations between the portfolio's base currency and the relevant Offered Currency, taking into account practical considerations such as transaction costs. The hedging strategy employed is designed to reduce, but may not eliminate, currency exposure between the portfolio's base currency and the Offered Currency. Risks may arise from the potential inability of counterparty to meet the terms of a contract and from unanticipated movements in the value of a foreign currency relative to the hedged currency.

Given that there is no segregation of liabilities between the various share classes within a portfolio, there is a remote risk that, under certain circumstances, currency hedging transactions in relation to a Currency Hedged Share Class could result in liabilities which might affect the NAV of the other share classes of the same portfolio, in which case assets of the other share classes of the portfolio may be used to cover the liabilities incurred by such Currency Hedged Share Class. The securities in the Fund are used as collateral for forward foreign currency contracts including those used for share class hedging.

NOTE H: Repurchase Agreements
Repurchase agreements are collateralized by obligations of the United States, its agencies or instrumentalities thereof. The securities underlying the repurchase agreement will be held by the Depositary at all times in an amount at least equal to the repurchase price, including accrued interest.

At November 30, 2022, there were no repurchase agreements.

There was no interest income arising from repurchase agreements during the period ended November 30, 2022.

NOTE I: Reverse Repurchase Agreements
Reverse repurchase agreements are identical to repurchase agreements except that rather than buying securities for cash subject to their repurchase by the seller, a Fund sells portfolio assets concurrently with an agreement by the Fund to repurchase the same assets at a later date at a fixed price slightly higher than the sale price. During the reverse repurchase agreement period, the Fund continues to receive principal and interest payments on these securities. Generally, the effect of a reverse repurchase agreement is that the Fund can recover all or most of the cash invested in the portfolio securities involved during the term of the reverse repurchase agreement, while it will be able to keep the interest income associated with those portfolio securities.

Such transactions are advantageous only if the "interest cost" to the Fund of the reverse repurchase transaction, *i.e.*, the difference between the sale and repurchase price for the securities, is less than the cost of otherwise obtaining the cash invested in portfolio securities.

The value of reverse repurchase agreements and related collateral outstanding as at November 30, 2022, are as follows:

AB SICAV I -	Value	Collateral Market Value
Global Income Portfolio . . .	$ 18,185,840	17,989,063
Short Duration Income Portfolio	$ 13,675,875	13,651,875

The total interest expense arising from reverse repurchase agreements during the period ended November 30, 2022 for Global Income Portfolio and Short Duration Income Portfolio was $277,564 and $176,754, respectively.

NOTE J: Financial Futures Contracts
The Fund may buy or sell financial futures contracts. The Fund bears the market risk that arises from changes in the value of these financial instruments. The Fund's activities in financial futures contracts are conducted through regulated exchanges, which do not result in counterparty credit risk.

At the time the Fund enters into a financial futures contract, the Fund deposits and maintains with the broker as collateral an initial margin as required by the exchange on which the transaction is effected.

Pursuant to the contract, the Fund agrees to receive from or pay to the broker an amount of cash equal to the daily fluctuation in the value of the contract. Such receipts or payments are known as the variation margin and are recorded by the Fund as unrealized gains or losses. When the contract is closed, the Fund records a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the time it was closed.

NOTE K: Swap Transactions
A swap is an agreement that obliges two parties to exchange a series of cash flows at specified intervals based upon or calculated by reference to changes in specified prices or rates for a specified amount of an underlying asset or otherwise determined notional amount. Realized gains and (losses) and changes in unrealized gains and (losses) on swaps are included in the Statement of Operations and Changes in Net Assets respectively under "Realized gains and (losses) on investments, forward foreign currency contracts, swaps, financial futures contracts, options and currency" and as a component of "Change in unrealized gains and (losses) on swaps".

Centrally Cleared Credit Default Swaps
The buyer in a centrally cleared credit default swap agreement is obliged to pay the seller a periodic stream of payments over the term of the contract in return for a contingent payment upon the occurrence of a credit event with respect to an underlying reference obligation.

Centrally Cleared Interest Rate Swaps
A centrally cleared interest rate swap is a bilateral agreement in which each of the parties agree to exchange a series of fixed or floating interest rate payments based on a notional amount that serves as a computation basis.

Total Return Swaps
A total return swap is a bilateral agreement in which each of the parties agree to exchange the total performance of an underlying asset for a series of interest payments based on a notional amount that serves as a computation basis.

Credit Default Swaps
The buyer in a credit default swap agreement is obliged to pay the seller a periodic stream of payments over the term of the contract in return for a contingent payment upon the occurrence of a credit event with respect to an underlying reference obligation.

Interest Rate Swaps
An interest rate swap is a bilateral agreement in which each of the parties agree to exchange a series of fixed or floating interest rate payments based on a notional amount that serves as a computation basis.

Inflation Swaps
An inflation swap is a bilateral agreement in which each of the parties agree to exchange fixed rate payments for floating, inflation index linked payments based on a notional amount that serves as a computation basis.

Variance Swaps
Variance swaps are contracts in which two parties agree to exchange cash payments based on the difference between the stated level of variance and the actual variance realized on underlying asset(s) or index(es). Actual "variance" as used here is defined as the sum of the square of the returns on the reference asset(s) or index(es) (which in effect is a measure of its "volatility") over the length of the contract term. So the parties to a variance swap can be said to exchange actual volatility for a contractually stated rate of volatility.

NOTE L: Loans of Portfolio Securities
A Portfolio may make secured loans of its securities. The risk in lending securities, as with other extensions of credit, consists of possible loss of rights in the collateral should the borrower fail financially. In addition, a Portfolio will be exposed to the risk that the sale of any collateral realized upon the borrower's default will not yield proceeds sufficient to replace the loaned securities.

In determining whether to lend securities to a particular borrower, the Investment Manager will consider all relevant facts and circumstances, including the creditworthiness of the borrower.

While securities are on loan, the borrower may pay a Portfolio concerned any income from the securities. A Portfolio may invest any cash collateral in money market instruments, thereby earning additional income, or receive an agreed upon amount of income from a borrower who has delivered equivalent collateral.

A Portfolio may have the right to regain record ownership of loaned securities or equivalent securities in order to exercise ownership rights such as voting rights, subscription rights and rights to dividends, interest or distributions. A Portfolio may pay reasonable finders', administrative and other fees in connection with a loan.

For making secured loans of its securities, a Portfolio receives gross fee income, of which 20% is paid to securities lending agent for providing securities lending services.

For the period ended November 30, 2022, the Portfolios earned a net fee income, which is presented in Statement of Operations and Changes in Net Assets under "Securities lending income, net".

For the period ended November 30, 2022 Brown Brothers Harriman & Co. (acting as securities lending agent) earned a fee of $177,985 for providing securities lending services. This is included in the Statement of Operations and Changes in Net Assets under "Securities lending income, net".

The value of loaned securities and related collateral outstanding as of November 30, 2022, are as below. The collateral relates to securities held on the Portfolios.

AB SICAV I -	Value	Collateral Market Value
International Health Care Portfolio		
JPMorgan Chase	$ 10,323,590	15,437,375
Citigroup Global Markets Limited	$ 8,446,985	8,871,396
Morgan Stanley	$ 5,472,181	5,749,516
BNP Paribas	$ 3,687,392	3,887,478
Merrill Lynch	$ 3,543,583	3,722,312
UBS AG	$ 1,119,123	1,175,253

AB SICAV I -		Value	Collateral Market Value
Global Real Estate Securities Portfolio			
Merrill Lynch	$	432,530	454,345
Sustainable Global Thematic Portfolio			
UBS AG	$	40,781,521	42,826,902
US Small and Mid-Cap Portfolio			
JPMorgan Chase	$	909,558	1,360,106
Citigroup Global Markets Limited	$	871,533	915,323
Emerging Markets Multi-Asset Portfolio			
Merrill Lynch	$	2,486,257	2,611,655
UBS AG	$	485,951	510,324
Citigroup Global Markets Limited	$	222,053	233,211
BNP Paribas	$	185,405	195,465
Low Volatility Equity Portfolio			
Merrill Lynch	$	6,277,969	6,594,609
Concentrated Global Equity Portfolio			
UBS AG	$	10,031,991	10,535,142
JPMorgan Chase	$	2,297,696	3,435,859
BNP Paribas	$	358,184	377,619
Multi-Strategy Alternative Portfolio			
BNP Paribas	$	203,713	214,768
Eurozone Equity Portfolio			
JPMorgan Chase	€	5,774,832	8,635,392
Morgan Stanley	€	1,764,514	1,853,941

NOTE M: Bank Facility

The Fund has access to an overdraft facility (the "Facility"), established with the Depositary, intended to provide for short-term/temporary financing if necessary, subject to certain restrictions, in connection with abnormal redemption activity. Each Portfolio of the Fund is limited to borrowing 10% of its respective net assets. Borrowings pursuant to the Facility are subject to interest at a mutually agreed upon rate and security by the underlying assets of each Portfolio.

NOTE N: Option Transactions

The Fund may purchase and write (sell) put and call options on securities. The risk associated with purchasing an option is that the Fund pays a premium whether or not the option is exercised. Additionally, the Fund bears the risk of loss of the premium and a change in market value should the counterparty not perform under the contract. Put and call options purchased are accounted for in the same manner as portfolio securities. The cost of securities acquired through the exercise of call options is increased by the premiums paid. The proceeds from securities sold through the exercise of put options are decreased by the premiums paid.

When the Fund writes an option, the premium received by the Fund is recorded as a liability and is subsequently adjusted to the current market value of the option written.

Premiums received from written options which expire unexercised are recorded by the Fund on the expiration date as realized gains from options written. The difference between the premium received and the amount paid on effecting a closing purchase transaction, including brokerage commissions, is also treated as a realized gain, or if the premium received is less than the amount paid for the closing purchase transaction, as a realized loss. If a call option is exercised, the premium received is added to the proceeds from the sale of the underlying security or currency in determining whether the Fund has realized a gain or loss. If a put option is exercised, the premium received reduces the cost basis of the security or currency purchased by the Fund. In writing an option, the Fund bears the market risk of an unfavorable change in the price of the security or currency underlying the written option.

Exercise of an option written by the Fund could result in the Fund selling or buying a security or currency at a price different from the current market value.

The Fund may also invest in options on swap agreements, also called swaptions. A swaption is an option that gives the buyer the right, but not the obligation, to enter into a swap on a future date in exchange for paying a market-based premium.

A receiver swaption gives the owner the right to receive the total return of a specified asset, reference rate, or index. A payer swaption gives the owner the right to pay the total return of a specified asset, reference rate, or index. Swaptions also include options that allow an existing swap to be terminated or extended by one of the counterparties.

NOTE O: Collateral

The following table lists the cash collateral held by/owed to broker for certain financial derivative instruments as of November 30, 2022:

AB SICAV I–	Cash Held by Broker	Cash Owed to Broker
Sustainable Global Thematic Portfolio		
Bank of America	$ –	2,357,106
Goldman Sachs	$ –	423,905
Morgan Stanley	$ 443,621	–
Sustainable Euro High Yield Portfolio		
Citibank	€ 699,585	7,643
Emerging Markets Multi-Asset Portfolio		
Bank of America	$ 1,350,000	–
Barclays	$ 480,000	–
Citibank	$ –	120,000
Goldman Sachs	$ 71,656,039	64,653,850
HSBC Bank	$ 35,000	–
Morgan Stanley	$ 5,342,345	–
RMB Income Plus Portfolio		
Citibank	CNH 16,029,090	10,381,743
Morgan Stanley	CNH 52,147,160	1,503,060
Short Duration High Yield Portfolio		
Citibank	$ –	1,259,000
Credit Suisse	$ –	720,000
Deutsche Bank	$ 800,000	–
Goldman Sachs	$ 2,320,000	–
JPMorgan Chase	$ 130,000	–
Morgan Stanley	$ 4,391,545	2,531,749
Global Plus Fixed Income Portfolio		
Citibank	$ 4,954,650	204
Credit Suisse	$ 510,320	–
Goldman Sachs	$ 8,872,975	8,898,999
Select Absolute Alpha Portfolio		
Morgan Stanley	$ 770,857	–
Emerging Market Local Currency Debt Portfolio		
Morgan Stanley	$ 2,034,194	1,766,838
Asia Pacific Local Currency Debt Portfolio		
Citibank	$ 85,151	–
Goldman Sachs	$ 345,505	203,466
Emerging Market Corporate Debt Portfolio		
Citibank	$ 93,588	122,788
Morgan Stanley	$ 30,241	–
US High Yield Portfolio		
Credit Suisse	$ –	260,000
Goldman Sachs	$ 293,000	–
Morgan Stanley	$ 304,761	55,414
Low Volatility Equity Portfolio		
JPMorgan Chase	$ 330,000	–
Global Dynamic Bond Portfolio		
BNP Paribas	£ –	27,380
Citibank	£ 6,210,397	733,029
Goldman Sachs	£ 197	–
Asia Income Opportunities Portfolio		
Morgan Stanley	$ 2,477,788	351,432
Global Income Portfolio		
Citibank	$ 936,521	29,408
Deutsche Bank	$ 254,000	–
Goldman Sachs	$ 450,000	–
JPMorgan Chase	$ 94,000	–
Morgan Stanley	$ 709,375	76,575
Sustainable Emerging Market Debt Portfolio		
Goldman Sachs	$ 64,857	–
Morgan Stanley	$ 446,308	63,666
Multi-Strategy Alternative Portfolio		
Bank of America	$ 939,774	–
Barclays	$ 52,000	–
Goldman Sachs	$ 12,384,268	1,609,413
JPMorgan Chase	$ 2,284,300	–
Morgan Stanley	$ 3,714,625	883,347
All Market Income Portfolio		
Citibank	$ 3,068,923	20,000
Morgan Stanley	$ 51,307,760	8,277,727
Low Volatility Total Return Equity Portfolio		
Goldman Sachs	$ 1,742,878	–
Sustainable Global Thematic Credit Portfolio		
Citibank	€ 201,707	166,217
Event Driven Portfolio		
Goldman Sachs	$ 32,995,176	–
JPMorgan Chase	$ 11,786,030	–
Morgan Stanley	$ 10,632,086	–
China Multi-Asset Portfolio		
Citibank	$ 252,086	208,471
Low Volatility All Market Income Portfolio		
Morgan Stanley	$ 167,176	113,091
UBS AG	$ –	37,000
Sustainable All Market Portfolio		
Citibank	€ 2,175,330	1,300,691
Short Duration Income Portfolio		
Citibank	$ 1,264,466	97,091
Sustainable Income Portfolio		
Citibank	$ 436,076	–

AB SICAV I–	Cash Held by Broker	Cash Owed to Broker
Asia High Yield Portfolio		
Citibank	$ 16,899	–
American Multi-Asset Portfolio		
Citibank	$ 42,639	–

Cash collateral held by/owed to broker in relation to derivatives is recorded as part of "Cash at depositary and broker" and "Due to depositary and broker" in the Statement of Assets and Liabilities.

In relation to derivatives held by the Portfolios as at November 30, 2022 the following table lists collateral consisting of securities:

AB SICAV I–	Market Value of Collateral Delivered to Broker	Market Value of Collateral Received from Broker
Global Plus Fixed Income Portfolio		
Goldman Sachs		
U.S. Treasury Bonds, 4.50%, 08/15/2039	$ 4,763,282	–
Global Plus Fixed Income Portfolio		
Goldman Sachs		
U.S. Treasury Notes, 2.75%, 08/15/2032	$ 4,225,050	–
UBS AG		
U.S. Treasury Notes, 2.75%, 08/15/2032	$ 272,783	–
Select Absolute Alpha Portfolio		
Morgan Stanley		
U.S. Treasury Bill, 0.00%, 01/05/2023	$ 4,084,634	–
U.S. Treasury Notes, 1.50%, 02/15/2030	–	889,121
Global Income Portfolio		
JPMorgan Chase		
U.S. Treasury Bonds, 2.25%, 05/15/2041	$ 196,967	–
Multi-Strategy Alternative Portfolio		
Goldman Sachs		
U.S. Treasury Bill, 0.00%, 12/29/2022	$ 1,186,441	–
All Market Income Portfolio		
Bank of America		
U.S. Treasury Notes, 1.13%, 10/31/2026	$ 3,068,485	–
Credit Suisse		
U.S. Treasury Notes, 0.38%, 01/31/2026	$ 490,648	–
Goldman Sachs		
U.S. Treasury Notes, 0.88%, 06/30/2026	$ 650,486	–
JPMorgan Chase		
U.S. Treasury Notes, 1.63%, 08/15/2029	$ 2,412,697	–
Morgan Stanley		
U.S. Treasury Notes, 0.38%, 01/31/2026	$ 1,237,395	–
UBS AG		
U.S. Treasury Notes, 0.38%, 01/31/2026	$ 445	–
U.S. Treasury Notes, 0.63%, 08/15/2030	$ 1,096,197	–
U.S. Treasury Notes, 1.63%, 08/15/2029	$ 971,331	–
Low Volatility Total Return Equity Portfolio		
Goldman Sachs		
Apple, Inc.	$ 2,849,578	–
Microsoft Corp.	$ 5,829,949	–
Procter & Gamble Co. (The)	$ 1,491,600	–

NOTE P: Co-Management of Assets

For the purpose of effective management, where the investment policies of a Portfolio so permit, the Management Company may choose to co-manage assets of certain Portfolios within or outside the Fund. In such cases, assets of different Portfolios will be managed in common. The assets which are co-managed shall be referred to as a "pool". These pooling arrangements are an administrative device designed to reduce operational and other expenses and do not change the legal rights and obligations of Shareholders. The pools do not constitute separate entities and are not directly accessible to investors. Each of the co-managed Portfolios shall remain entitled to its specific assets. Where the assets of more than one Portfolio are pooled, the assets attributable to each participating Portfolio will initially be determined by reference to its initial allocation of assets to such a pool and will change in the event of additional allocations or withdrawals.

The entitlements of each participating Portfolio to the co-managed assets apply to each and every line of investments of such pool. Additional investments made on behalf of the co-managed Portfolios shall be allotted to such Portfolios in accordance with their respective entitlement, whereas assets sold shall be levied similarly on the assets attributable to each participating Portfolio.

As of November 30, 2022, the Fund co-manages the assets of certain Portfolios within the Fund utilizing the following pool:

Asset Pool	Participating Portfolio
AB – Global Growth Pool	Sustainable Global Thematic Portfolio

NOTE Q: Clearing Reserve Fund

(The following applies to China A Shares Equity Portfolio) Under the Investment Regulations, the Sub-Custodian is required to deposit a minimum clearing reserve fund as a percentage of the ABL Quota, the percentage amount to be determined from time to time by the China Securities Depository & Clearing Corporation Limited ("CSDCC") Shanghai and Shenzhen branches. Currently, the minimum clearing reserve ratio determined by the CSDCC Shanghai and Shenzhen branches are 0.08% and 0.06% respectively.

NOTE R: Incentive Fee

Arya European Alpha Portfolio and Select Absolute Alpha Portfolio

At the end of each financial year, the Investment Manager will receive the following:

Arya European Alpha Portfolio: 20% (15% for Class F Shares) of the amount by which the "Adjusted NAV" (as defined below) of each of the relevant Share Classes exceeds the "High-Water Mark" (as defined below) at the end of the last day of a financial year.

Select Absolute Alpha Portfolio: 20% (10% for Class F Shares and 15% for S13 Shares) of the amount by which the "Adjusted NAV" (as defined below) of each of the relevant Share Classes exceeds the "High-Water Mark" (as defined below) at the end of the last day of a financial year.

Defined terms:

"Adjusted NAV" means the Net Asset Value per share before the reduction for the current financial year's incentive fee, if any.[1]

"High-Water Mark" or "HWM" means, for a Share Class, the NAV per share at the end of the last day of the most recent financial year in which the last incentive fee was paid or, if no incentive fee has been paid, the initial offering price of such Share Class at issue.

"Current Shares Outstanding" means the total Shares in issue, for each Share Class, on each day of the Portfolio's financial year.

"Subscription Adjustment" means the prior day unrealized incentive fee divided by the prior day shares outstanding multiplied by the gross subscription shares.

"Cumulative Subscription Adjustment" means the cumulative prior days' Subscription Adjustment over the reference period plus the current day Subscription Adjustment.

"Reference Period" means the period equal to at least 12 months, which begins either at the issue of the Share Class or at the time the last incentive fee has been paid. The reference period will always end at a financial year end, except in the case of a Share Class liquidation. Please see below for additional information.

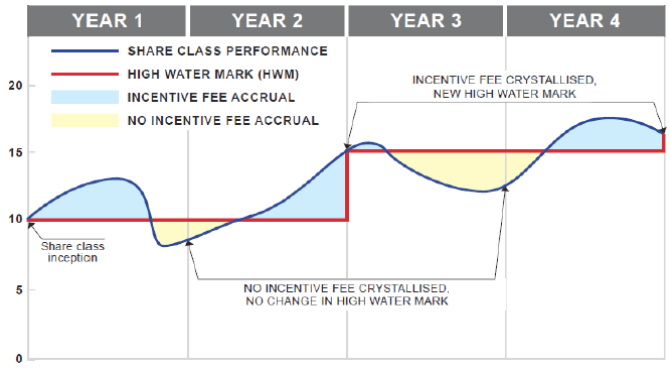
Calculation methodology:

$$\left(\left(\frac{\text{Adjusted NAV–High-Water Mark}}{\text{High-Water Mark}}\right) \times \text{Performance fee rate} \times \text{Current Shares Outstanding} \times \text{High-Water Mark}\right) - \text{Cumulative Subscription Adjustment} = \text{Incentive Fee}$$

For each Share Class, the incentive fee is accrued each Business Day and will be based on the (((Adjusted NAV minus High Water Mark) divided by High Water Mark) multiplied by performance fee rate multiplied by Current Shares Outstanding multiplied by High Water Mark) minus Cumulative Subscription Adjustment.

Illustrative example:

Please note that these examples are for illustrative purposes only.



Inception Date: NAV and HWM are the same.

Year 1 Share Class exceeds HWM the first nine months, incentive fee is accrued. Share Class does not exceed HWM the last three months, no incentive fee is accrued. *No incentive fee payable at financial year end; measurement period extended for another financial year with no HWM reset.*

Year 2 Share Class does not exceed HWM the first six months and no incentive fee is accrued. Share Class exceeds HWM in last six months, incentive is accrued. *Incentive fee payable at financial year end; a new measurement period begins with a new HWM.*

Year 3 Share Class exceeds HWM in seven months, incentive fee is accrued. Share Class does not exceed HWM the last five months, no incentive fee is accrued. *No incentive fee payable at financial year end; measurement period extended for another financial year with no HWM reset.*

Year 4 Share Class does not exceed HWM the first five months and no incentive fee is accrued. Share Class exceeds HWM in last 7 months, incentive is accrued. *Incentive fee payable at financial year end; a new measurement period begins with a new HWM.*

Currency Hedged and Denominated Share classes

If applicable, for currency hedged Share Classes, the

[1] For the avoidance of doubt, the Adjusted NAV is net of costs

Management Company will exclude the impact of currency hedging activity. For Currency denominated Share Classes, the Management Company will calculate the Adjusted NAV and Incentive fee using the performance realized in the base currency of the portfolio. Therefore, the performance experienced by Shareholders of Currency denominated Share Classes may, due to the currency movements, be significantly lower or higher than the performance used for the calculation of the incentive fee.

Illustrative example:

Details:

• Share Class Denominated Currency: USD

• Portfolio Base Share Class Currency: EUR

• Previous Financial Year End Share Class NAV: USD 10.00

• Current Financial Year Share Class End NAV: USD 9.00

• Current Financial Year Adjusted NAV: EUR 10.50

• High-Water Mark: EUR 10.00

At the end of the last day of a financial year, the USD denominated Share Class NAV is USD 9.00. In order to calculate any incentive fee, the Management Company will use the Current Financial Year Adjusted NAV (EUR 10.50) and not the Current Financial Year NAV (USD 9.00). As the Current Financial Year Adjusted NAV (EUR 10.50) exceeds the applicable High-Water Mark (EUR 10.00), the Investment Manager will receive the incentive fee, calculated according to the methodology above.

• Outperformance (per Share): EUR 0.50 (10.50 less 10.00)

• Incentive fee (per Share): EUR 0.10 (20% of Outperformance *i.e.* EUR 0.50)

Shareholders therefore experience a year end share class NAV decline of USD 1.00 due to currency movement but will pay an incentive fee of EUR 0.10 per Share.

Additional information:

The High-Water Mark for a Share Class does not periodically reset and will only change (*i.e.* increase) in case an incentive fee is paid at the end of the financial year. Accordingly, an incentive fee will only be paid after any underperformance of such Share Class in the preceding years has been fully recovered.

The incentive fee should crystallise after at least 12 months from the creation of a new Share Class, except in the case of redemptions outlined above.

The incentive fee, if applicable, crystalises and is payable yearly following the end of each financial year.

Where applicable, swing pricing adjustments will not be taken into account for the calculation of the incentive fee.

If there is a redemption in a Share charging Incentive Fees at any point during the year, other than as of the end of a financial year, an incentive fee with respect to such Share will be determined for such partial financial year and paid as of such date regardless of whether the financial year end Adjusted NAV exceeds the High-Water Mark. The High-Water Mark is not reset on those Business Days at which incentive fees crystallise following the redemption of Shares.

In accordance with ESMA guidelines 34/39/992 on performance fees in UCITS and certain types of AIFs, the Board will reset the High-Water Mark if no incentive fee has been paid during a five year performance reference period.

Illustrative example:

	Year 1	Year 2	Year 3	Year 4	Year 5	Year 6
NAV	10	9.8	8.8	8.3	8.8	9.1
HWM	10	10	10	10	10	8.8
HWM reset (beginning financial year)	/	No	No	No	No	Yes

The following share classes (and corresponding H classes) do not charge an Incentive Fee: S and Z.

Select Absolute Alpha Portfolio

As of November 30, 2022 incentive fees payable was $2,768,378. This is included within the line item "Accrued expenses and other liabilities" in the Statement of Assets and Liabilities.

For the period ended November 30, 2022, the following share classes had incentive fees as follows:

Share Class		Incentive Fee charged	Percentage incentive fee based on the average share class NAV
A	$	1,034	0.00%
A CHF H		0	0.00%
A EUR		0	0.00%
A EUR H		998,359	0.57%
A GBP H		0	0.00%
A PLN H		587	0.67%
A SGD H		0	0.00%
C		0	0.00%
FX		0	0.00%
FX EUR H		0	0.00%
I		1,354	0.00%
I CHF H		0	0.00%
I EUR		0	0.00%
I EUR H		1,391,550	0.99%
I GBP H		0	0.00%
I SGD H		33	0.34%
N		1	0.00%
S1		164	0.00%
S1 EUR H		0	0.00%
S1 JPY H		411,433	0.66%
S13 EUR H		0	0.00%
W		0	0.00%
W CHF H		0	0.00%

Arya European Alpha Portfolio
For the period ended October 18, 2022 (liquidation date), the following share classes had incentive fees as follows:

Share Class	Incentive Fee charged	Percentage incentive fee based on the average share class NAV
F	€ 111,192	0.69%
F CHF H	€ 1,862	0.34%
F JPY	44,118	0.72%
I	13,477	0.97%
SU	134,921	0.87%

NOTE S: Subsequent Events
It was resolved by the Board to approve the creation of three new portfolios within the Fund: AB SICAV I - Diversity Champions Equity Portfolio which commenced operations on December 13, 2022, US Value Portfolio and Global ESG Improvers Portfolio.

The portfolio AB SICAV I – Multi-Strategy Alternative Portfolio was put into liquidation. The last NAV was calculated on December 22, 2022.

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
International Health Care Portfolio				
Class				
A	1.76%(1)	0.05%	N/A	1.95%
A EUR	1.76%(1)	0.05%	N/A	1.95%
A EUR H	1.76%(1)	0.05%	N/A	1.95%
A SGD	1.76%(1)	0.05%	N/A	1.95%
A SGD H	1.76%(1)	0.05%	N/A	1.98%
AD	1.76%(1)	0.05%	N/A	1.95%
AD AUD H	1.76%(1)	0.05%	N/A	1.95%
AX	1.26%(2)	0.05%	N/A	1.45%
B	1.76%(1)	0.05%	1.00%	2.95%
B SGD	1.76%(1)	0.05%	1.00%	2.95%
BX	1.26%(2)	0.05%	1.00%	1.45%
C	2.21%(3)	0.05%	N/A	2.40%
C EUR	2.21%(3)	0.05%	N/A	2.40%
ED	1.76%(1)	0.05%	1.00%	2.95%
ED AUD H	1.76%(1)	0.05%	1.00%	2.95%
I	0.96%(4)	0.05%	N/A	1.15%
I EUR	0.96%(4)	0.05%	N/A	1.16%
I GBP	0.96%(4)	0.05%	N/A	1.16%
S1	0.90%	0.01%(17)	N/A	0.97%
S1 EUR	0.90%	0.01%(17)	N/A	0.96%
S1 GBP	0.90%	0.01%(17)	N/A	0.97%
S14	0.60%	0.01%(17)	N/A	0.67%
S14 GBP	0.60%	0.01%(17)	N/A	0.67%
International Technology Portfolio				
Class				
A	1.82%(5)	0.05%	N/A	2.06%
A AUD H	1.82%(5)	0.05%	N/A	2.05%
A EUR	1.82%(5)	0.05%	N/A	2.06%
A PLN H	1.82%(5)	0.05%	N/A	2.05%
A SGD	1.82%(5)	0.05%	N/A	2.06%
B	1.82%(5)	0.05%	1.00%	3.06%
C	2.27%(6)	0.05%	N/A	2.51%
C EUR	2.27%(6)	0.05%	N/A	2.51%
E	1.82%(5)	0.05%	1.00%	3.06%
E AUD H	1.82%(5)	0.05%	1.00%	3.06%
I	1.02%(7)	0.05%	N/A	1.26%
I EUR	1.02%(7)	0.05%	N/A	1.26%
S1	0.90%	0.01%(17)	N/A	1.01%
S1 EUR	0.90%	0.01%(17)	N/A	1.01%
S14	0.60%	0.01%(17)	N/A	0.71%
Global Real Estate Securities Portfolio				
Class				
A	1.50%	0.05%	N/A	2.00%
A EUR	1.50%	0.05%	N/A	2.00%
AD	1.50%	0.05%	N/A	2.00%
AD AUD H	1.50%	0.05%	N/A	2.00%
AD NZD H	1.50%	0.05%	N/A	2.00%
AD SGD H	1.50%	0.05%	N/A	2.00%
B	1.50%	0.05%	1.00%	3.00%
C	1.95%	0.05%	N/A	2.45%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Global Real Estate Securities Portfolio (continued)				
I	0.70%	0.05%	N/A	1.20%
I EUR	0.70%	0.05%	N/A	1.20%
ID	0.70%	0.05%	N/A	1.20%
S1 EUR	0.60%	0.01%(17)	N/A	0.75%
S1 GBP	0.60%	0.01%(17)	N/A	0.75%
Sustainable Global Thematic Portfolio				
A	1.65%(8)	0.05%	N/A	1.85%
A AUD H	1.65%(8)	0.05%	N/A	1.85%
A CAD H	1.65%(8)	0.05%	N/A	1.84%
A EUR	1.65%(8)	0.05%	N/A	1.85%
A EUR H	1.65%(8)	0.05%	N/A	1.85%
A GBP	1.65%(8)	0.05%	N/A	1.84%
A HKD	1.65%(8)	0.05%	N/A	1.85%
A SGD	1.65%(8)	0.05%	N/A	1.85%
A SGD H	1.65%(8)	0.05%	N/A	1.85%
AN	1.65%(8)	0.05%	N/A	1.84%
AX	1.65%(8)	0.05%	N/A	1.85%
AX EUR	1.65%(8)	0.05%	N/A	1.85%
AX SGD	1.65%(8)	0.05%	N/A	1.85%
AXX	1.15%(9)	0.05%	N/A	1.35%
B	1.65%(8)	0.05%	1.00%	2.85%
BX	1.65%(8)	0.05%	1.00%	2.85%
BX EUR	1.65%(8)	0.05%	1.00%	2.85%
BX SGD	1.65%(8)	0.05%	1.00%	2.85%
BXX	1.15%(9)	0.05%	1.00%	1.35%
C	2.10%(10)	0.05%	N/A	2.30%
CX	2.10%(10)	0.05%	N/A	2.29%
CX EUR	2.10%(10)	0.05%	N/A	2.29%
E	1.65%(10)	0.05%	1.00%	2.85%
E AUD H	1.65%(10)	0.05%	1.00%	2.85%
I	0.85%(11)	0.05%	N/A	1.05%
I AUD	0.85%(11)	0.05%	N/A	1.05%
I AUD H	0.85%(11)	0.05%	N/A	1.05%
I EUR	0.85%(11)	0.05%	N/A	1.05%
I EUR H	0.85%(11)	0.05%	N/A	1.05%
I GBP	0.85%(11)	0.05%	N/A	1.05%
I HKD	0.85%(11)	0.05%	N/A	1.05%
I SGD H	0.85%(11)	0.05%	N/A	1.04%
IN	0.85%(11)	0.05%	N/A	1.05%
IN EUR	0.85%(11)	0.05%	N/A	1.02%
INN	0.85%(11)	0.05%	N/A	1.06%
IX	0.85%(11)	0.05%	N/A	1.05%
IX EUR	0.85%(11)	0.05%	N/A	1.05%
IX SGD	0.85%(11)	0.05%	N/A	1.05%
S	N/A	0.01%(17)	N/A	0.06%
S GBP	N/A	0.01%(17)	N/A	0.06%
S1	0.70%	0.01%(17)	N/A	0.76%
S1 AUD	0.70%	0.01%(17)	N/A	0.76%
S1 AUD H	0.70%	0.01%(17)	N/A	0.76%
S1 EUR	0.70%	0.01%(17)	N/A	0.76%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Sustainable Global Thematic Portfolio (continued)				
S1 EUR HP	0.70%	0.01%(17)	N/A	0.76%
S1 JPY	0.70%	0.01%(17)	N/A	0.76%
S1 NZD	0.70%	0.01%(17)	N/A	0.76%
S1X SGD	0.70%	0.01%(17)	N/A	0.76%
SD	N/A	0.01%(17)	N/A	0.06%
SX GBP	N/A	0.01%(17)	N/A	0.06%
India Growth Portfolio				
A	1.75%	0.05%	N/A	2.06%
A EUR	1.75%	0.05%	N/A	2.05%
A HKD	1.75%	0.05%	N/A	2.06%
A PLN H	1.75%	0.05%	N/A	2.05%
A SGD H	1.75%	0.05%	N/A	2.05%
AD AUD H	1.75%	0.05%	N/A	2.06%
AX	1.55%(12)	0.05%	N/A	1.85%
AX EUR	1.55%(12)	0.05%	N/A	1.86%
B	1.75%	0.05%	1.00%	2.27%
BX	1.55%(12)	0.05%	1.00%	2.86%
BX EUR	1.55%(12)	0.05%	1.00%	2.86%
C	2.20%	0.05%	N/A	2.50%
I	0.95%	0.05%	N/A	1.26%
I EUR	0.95%	0.05%	N/A	1.26%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.95%	0.01%(17)	N/A	1.10%
S1 EUR	0.95%	0.01%(17)	N/A	1.11%
Sustainable Euro High Yield Portfolio				
A	1.10%(13)	0.05%	N/A	1.40%
A USD	1.10%(13)	0.05%	N/A	1.40%
A2	1.10%(13)	0.05%	N/A	1.40%
A2 CHF H	1.10%(13)	0.05%	N/A	1.37%
A2 PLN H	1.10%(13)	0.05%	N/A	1.40%
A2 USD	1.10%(13)	0.05%	N/A	1.40%
A2 USD H	1.10%(13)	0.05%	N/A	1.40%
AA	1.10%(13)	0.05%	N/A	1.40%
AA AUD H	1.10%(13)	0.05%	N/A	1.40%
AA USD H	1.10%(13)	0.05%	N/A	1.40%
AR	1.10%(13)	0.05%	N/A	1.40%
AT	1.10%(13)	0.05%	N/A	1.40%
AT USD	1.10%(13)	0.05%	N/A	1.40%
AT USD H	1.10%(13)	0.05%	N/A	1.40%
C	1.55%(14)	0.05%	N/A	1.85%
C USD	1.55%(14)	0.05%	N/A	1.85%
C2	1.55%(14)	0.05%	N/A	1.85%
I	0.55%(15)	0.05%	N/A	0.51%
I USD	0.55%(15)	0.05%	N/A	0.80%
I2	0.55%(15)	0.05%	N/A	0.80%
I2 CHF H	0.55%(15)	0.05%	N/A	0.80%
I2 GBP H	0.55%(15)	0.05%	N/A	0.80%
I2 USD	0.55%(15)	0.05%	N/A	0.80%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Sustainable Euro High Yield Portfolio (continued)				
I2 USD H	0.55%(15)	0.05%	N/A	0.80%
IT USD H	0.55%(15)	0.05%	N/A	0.80%
NT USD H	1.55%(14)	0.05%	N/A	1.85%
S	N/A	0.01%(17)	N/A	0.14%
S USD	N/A	0.01%(17)	N/A	0.14%
S1	0.50%(16)	0.01%(17)	N/A	0.65%
S1 USD	0.50%(16)	0.01%(17)	N/A	0.65%
S1 USD H	0.50%(16)	0.01%(17)	N/A	0.65%
US Small and Mid-Cap Portfolio				
A	1.60%	0.05%	N/A	1.95%
A AUD H	1.60%	0.05%	N/A	1.95%
A EUR	1.60%	0.05%	N/A	1.94%
A EUR H	1.60%	0.05%	N/A	1.95%
A HKD	1.60%	0.05%	N/A	1.93%
C	2.05%	0.05%	N/A	2.40%
C EUR	2.05%	0.05%	N/A	2.38%
C EUR H	2.05%	0.05%	N/A	2.37%
I	0.80%	0.05%	N/A	1.15%
I EUR	0.80%	0.05%	N/A	1.16%
I EUR H	0.80%	0.05%	N/A	1.13%
I GBP	0.80%	0.05%	N/A	1.12%
S1	0.75%	0.01%(17)	N/A	0.90%
S1 EUR	0.75%	0.01%(17)	N/A	0.90%
Emerging Markets Multi-Asset Portfolio**				
A	1.60%	0.05%	N/A	1.83%
A AUD H	1.60%	0.05%	N/A	1.82%
A CAD H	1.60%	0.05%	N/A	1.83%
A CHF H	1.60%	0.05%	N/A	1.82%
A EUR	1.60%	0.05%	N/A	1.83%
A EUR H	1.60%	0.05%	N/A	1.83%
A GBP H	1.60%	0.05%	N/A	1.82%
A HKD	1.60%	0.05%	N/A	1.83%
A SGD H	1.60%	0.05%	N/A	1.82%
AD	1.60%	0.05%	N/A	1.82%
AD AUD H	1.60%	0.05%	N/A	1.82%
AD CAD H	1.60%	0.05%	N/A	1.82%
AD EUR H	1.60%	0.05%	N/A	1.83%
AD GBP H	1.60%	0.05%	N/A	1.82%
AD HKD	1.60%	0.05%	N/A	1.82%
AD RMB H	1.60%	0.05%	N/A	1.82%
AD SGD H	1.60%	0.05%	N/A	1.82%
AD ZAR H	1.60%	0.05%	N/A	1.82%
AR	1.60%	0.05%	N/A	1.83%
AR EUR H	1.60%	0.05%	N/A	1.82%
B(a)	1.60%	0.05%	1.00%	2.82%
BD(a)	1.60%	0.05%	1.00%	2.81%
C	2.05%	0.05%	N/A	2.28%
ED	1.60%	0.05%	1.00%	2.82%
ED AUD H	1.60%	0.05%	1.00%	2.82%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Emerging Markets Multi-Asset Portfolio (continued)**				
ED ZAR H	1.60%	0.05%	1.00%	2.82%
I	0.80%	0.05%	N/A	1.03%
I CHF H	0.80%	0.05%	N/A	1.03%
I EUR	0.80%	0.05%	N/A	1.02%
I EUR H	0.80%	0.05%	N/A	1.03%
I GBP	0.80%	0.05%	N/A	1.01%
I GBP H	0.80%	0.05%	N/A	1.02%
ID	0.80%	0.05%	N/A	1.03%
ID GBP H	0.80%	0.05%	N/A	1.02%
N	2.05%	0.05%	N/A	2.26%
S	N/A	0.01%(17)	N/A	0.11%
S GBP	N/A	0.01%(17)	N/A	0.15%
S GBP H	N/A	0.01%(17)	N/A	0.08%
S1	0.80%	0.01%(17)	N/A	0.91%
S1 GBP	0.80%	0.01%(17)	N/A	0.95%
S1 JPY	0.80%	0.01%(17)	N/A	0.91%
S1 JPY H	0.80%	0.01%(17)	N/A	0.92%
S1D	0.80%	0.01%(17)	N/A	0.91%
SD	N/A	0.01%(17)	N/A	0.11%
RMB Income Plus Portfolio**				
A2	1.10%	0.05%	N/A	1.38%
A2 CHF	1.10%	0.05%	N/A	1.38%
A2 EUR	1.10%	0.05%	N/A	1.38%
A2 GBP	1.10%	0.05%	N/A	1.38%
A2 HKD	1.10%	0.05%	N/A	1.38%
A2 SGD	1.10%	0.05%	N/A	1.38%
A2 USD	1.10%	0.05%	N/A	1.38%
AR EUR	1.10%	0.05%	N/A	1.39%
AT	1.10%	0.05%	N/A	1.38%
AT HKD	1.10%	0.05%	N/A	1.38%
AT SGD	1.10%	0.05%	N/A	1.38%
AT USD	1.10%	0.05%	N/A	1.38%
C2	1.55%	0.05%	N/A	1.83%
C2 USD	1.55%	0.05%	N/A	1.83%
CT	1.55%	0.05%	N/A	1.83%
CT USD	1.55%	0.05%	N/A	1.83%
I2	0.55%	0.05%	N/A	0.83%
I2 CHF	0.55%	0.05%	N/A	0.83%
I2 EUR	0.55%	0.05%	N/A	0.82%
I2 GBP	0.55%	0.05%	N/A	0.83%
I2 HKD	0.55%	0.05%	N/A	0.83%
I2 SGD	0.55%	0.05%	N/A	0.82%
I2 USD	0.55%	0.05%	N/A	0.83%
IT	0.55%	0.05%	N/A	0.83%
IT SGD	0.55%	0.05%	N/A	0.83%
IT USD	0.55%	0.05%	N/A	0.83%
S(b)	N/A	0.01%(17)	N/A	0.15%
S USD	N/A	0.01%(17)	N/A	0.15%
S1 EUR	0.55%	0.01%(17)	N/A	0.70%
S1 USD	0.55%	0.01%(17)	N/A	0.70%
W2	0.39%(18)	0.05%	N/A	0.67%
W2 CHF	0.39%(18)	0.05%	N/A	0.66%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Short Duration High Yield Portfolio				
A2	1.10%	0.05%	N/A	1.30%
A2 CHF H	1.10%	0.05%	N/A	1.29%
A2 EUR H	1.10%	0.05%	N/A	1.30%
A2 GBP H	1.10%	0.05%	N/A	1.30%
A2 HKD	1.10%	0.05%	N/A	1.31%
AA	1.10%	0.05%	N/A	1.29%
AA AUD H	1.10%	0.05%	N/A	1.31%
AA SGD H	1.10%	0.05%	N/A	1.28%
AI	1.10%	0.05%	N/A	1.26%
AI AUD H	1.10%	0.05%	N/A	1.28%
AR EUR H	1.10%	0.05%	N/A	1.30%
AT	1.10%	0.05%	N/A	1.30%
AT AUD H	1.10%	0.05%	N/A	1.30%
AT CAD H	1.10%	0.05%	N/A	1.29%
AT EUR H	1.10%	0.05%	N/A	1.30%
AT GBP H	1.10%	0.05%	N/A	1.30%
AT HKD	1.10%	0.05%	N/A	1.30%
AT SGD H	1.10%	0.05%	N/A	1.30%
B2	1.10%	0.05%	1.00%	2.29%
BT	1.10%	0.05%	1.00%	2.30%
C2	1.55%	0.05%	N/A	1.75%
CT	1.55%	0.05%	N/A	1.75%
EI	1.10%	0.05%	0.50%	1.76%
EI AUD H	1.10%	0.05%	0.50%	1.77%
I2	0.55%	0.05%	N/A	0.75%
I2 CHF H	0.55%	0.05%	N/A	0.75%
I2 EUR H	0.55%	0.05%	N/A	0.75%
I2 GBP H	0.55%	0.05%	N/A	0.76%
IT	0.55%	0.05%	N/A	0.75%
IT GBP H	0.55%	0.05%	N/A	0.75%
IT SGD H	0.55%	0.05%	N/A	0.75%
N2	1.65%	0.05%	N/A	1.85%
NT	1.65%	0.05%	N/A	1.85%
S	N/A	0.01%(17)	N/A	0.08%
S1	0.50%	0.01%(17)	N/A	0.58%
S1 EUR H	0.50%	0.01%(17)	N/A	0.58%
S1T	0.50%	0.01%(17)	N/A	0.57%
W2 CHF H	0.39%(18)	0.05%	N/A	0.58%
Select US Equity Portfolio				
A	1.80%	0.05%	N/A	1.97%
A AUD H	1.80%	0.05%	N/A	1.92%
A CHF H	1.80%	0.05%	N/A	1.97%
A CZK H	1.80%	0.05%	N/A	1.97%
A EUR	1.80%	0.05%	N/A	1.97%
A EUR H	1.80%	0.05%	N/A	1.97%
A GBP H	1.80%	0.05%	N/A	1.97%
A HKD	1.80%	0.05%	N/A	1.97%
A PLN	1.80%	0.05%	N/A	1.98%
A PLN H	1.80%	0.05%	N/A	1.98%
A SGD H	1.80%	0.05%	N/A	1.97%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Select US Equity Portfolio (continued)				
AR	1.80%	0.05%	N/A	1.97%
AR EUR H	1.80%	0.05%	N/A	1.97%
C	2.25%	0.05%	N/A	2.42%
FX	0.50%	0.01%(17)	N/A	0.55%
FX EUR H	0.50%	0.01%(17)	N/A	0.54%
I	1.00%	0.05%	N/A	1.18%
I AUD H	1.00%	0.05%	N/A	1.19%
I CHF H	1.00%	0.05%	N/A	1.17%
I EUR	1.00%	0.05%	N/A	1.18%
I EUR H	1.00%	0.05%	N/A	1.17%
I GBP H	1.00%	0.05%	N/A	1.17%
I SGD H	1.00%	0.05%	N/A	1.17%
N	2.25%	0.05%	N/A	2.42%
S	N/A	0.01%(17)	N/A	0.04%
S1	0.75%	0.01%(17)	N/A	0.80%
S1 EUR	0.75%	0.01%(17)	N/A	0.80%
S1 EUR H	0.75%	0.01%(17)	N/A	0.80%
S1 GBP H	0.75%	0.01%(17)	N/A	0.79%
S1 SGD H	0.75%	0.01%(17)	N/A	0.77%
W	0.45%	0.05%	N/A	0.62%
W CHF H	0.45%	0.05%	N/A	0.63%
W EUR	0.45%	0.05%	N/A	0.62%
W EUR H	0.45%	0.05%	N/A	0.61%
W GBP H	0.45%	0.05%	N/A	0.62%
W SGD H	0.45%	0.05%	N/A	0.64%
Global Plus Fixed Income Portfolio**				
1	0.75%	0.01%(17)	N/A	0.90%
1 EUR H	0.75%	0.01%(17)	N/A	0.90%
1 GBP H	0.75%	0.01%(17)	N/A	0.90%
1D	0.75%	0.01%(17)	N/A	0.90%
1D EUR H	0.75%	0.01%(17)	N/A	0.90%
1D GBP H	0.75%	0.01%(17)	N/A	0.90%
2	0.75%	0.01%(17)	N/A	0.84%
2 EUR H	0.75%	0.01%(17)	N/A	0.84%
2 GBP H	0.75%	0.01%(17)	N/A	0.83%
A2	1.10%	0.05%	N/A	1.33%
A2 EUR H	1.10%	0.05%	N/A	1.33%
A2 SGD H	1.10%	0.05%	N/A	1.33%
AT	1.10%	0.05%	N/A	1.33%
AT AUD H	1.10%	0.05%	N/A	1.33%
AT CAD H	1.10%	0.05%	N/A	1.32%
AT EUR H	1.10%	0.05%	N/A	1.32%
AT GBP H	1.10%	0.05%	N/A	1.30%
AT SGD H	1.10%	0.05%	N/A	1.33%
C2	1.55%	0.05%	N/A	1.78%
C2 EUR H	1.55%	0.05%	N/A	1.76%
CT	1.55%	0.05%	N/A	1.75%
I2	0.55%	0.05%	N/A	0.78%
I2 EUR H	0.55%	0.05%	N/A	0.78%
I2 GBP H	0.55%	0.05%	N/A	0.80%

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Global Plus Fixed Income Portfolio (continued)**				
Class				
S	N/A	0.01%(17)	N/A	0.09%
S CAD H	N/A	0.01%(17)	N/A	0.09%
S GBP H	N/A	0.01%(17)	N/A	0.09%
S1	0.50%	0.01%(17)	N/A	0.59%
S1 AUD H	0.50%	0.01%(17)	N/A	0.58%
S1 EUR H	0.50%	0.01%(17)	N/A	0.56%
SA	N/A	0.01%(17)	N/A	0.09%
Select Absolute Alpha Portfolio				
Class				
A	1.80%	0.05%	N/A	2.00%
A CHF H	1.80%	0.05%	N/A	2.00%
A EUR	1.80%	0.05%	N/A	2.02%
A EUR H	1.80%	0.05%	N/A	1.99%
A GBP H	1.80%	0.05%	N/A	2.00%
A PLN H	1.80%	0.05%	N/A	2.00%
A SGD H	1.80%	0.05%	N/A	2.00%
C	2.25%	0.05%	N/A	2.45%
FX	0.50%	0.01%(17)	N/A	0.58%
FX EUR H	0.50%	0.01%(17)	N/A	0.58%
I	1.00%	0.05%	N/A	1.20%
I CHF H	1.00%	0.05%	N/A	1.20%
I EUR	1.00%	0.05%	N/A	1.20%
I EUR H	1.00%	0.05%	N/A	1.19%
I GBP H	1.00%	0.05%	N/A	1.20%
I SGD H	1.00%	0.05%	N/A	1.21%
N	2.25%	0.05%	N/A	2.45%
S	N/A	0.01%(17)	N/A	0.08%
S1	1.00%	0.01%(17)	N/A	1.09%
S1 EUR H	1.00%	0.01%(17)	N/A	1.08%
S1 JPY H	1.00%	0.01%(17)	N/A	1.08%
S13 EUR H	0.99%	0.01%(17)	N/A	0.99%
W	0.80%(19)	0.05%	N/A	1.01%
W CHF H	0.80%(19)	0.05%	N/A	1.00%
Emerging Market Local Currency Debt Portfolio				
Class				
A2	1.30%	0.05%	N/A	1.75%
A2 CZK H	1.30%	0.05%	N/A	1.75%
A2 EUR H	1.30%	0.05%	N/A	1.75%
A2 PLN	1.30%	0.05%	N/A	1.75%
A2 PLN H	1.30%	0.05%	N/A	1.75%
AA	1.30%	0.05%	N/A	1.75%
AT	1.30%	0.05%	N/A	1.75%
I2	0.75%	0.05%	N/A	1.20%
I2 EUR H	0.75%	0.05%	N/A	1.20%
SA	N/A	0.01%(17)	N/A	0.15%
ZT	N/A	N/A	N/A	0.05%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Asia Pacific Local Currency Debt Portfolio**				
A2	1.20%	0.05%	N/A	1.60%
A2 EUR H	1.20%	0.05%	N/A	1.60%
A2 HKD	1.20%	0.05%	N/A	1.60%
AA	1.20%	0.05%	N/A	1.60%
AA AUD H	1.20%	0.05%	N/A	1.60%
AA CAD H	1.20%	0.05%	N/A	1.60%
AA EUR H	1.20%	0.05%	N/A	1.57%
AA GBP H	1.20%	0.05%	N/A	1.60%
AA HKD	1.20%	0.05%	N/A	1.60%
AA SGD H	1.20%	0.05%	N/A	1.60%
AT	1.20%	0.05%	N/A	1.60%
AT AUD H	1.20%	0.05%	N/A	1.60%
AT CAD H	1.20%	0.05%	N/A	1.60%
AT EUR H	1.20%	0.05%	N/A	1.60%
AT GBP H	1.20%	0.05%	N/A	1.60%
AT HKD	1.20%	0.05%	N/A	1.60%
AT SGD H	1.20%	0.05%	N/A	1.60%
C2 EUR H(c)	1.65%	0.05%	N/A	1.99%
I2	0.65%	0.05%	N/A	1.05%
I2 EUR H	0.65%	0.05%	N/A	1.05%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.65%	0.01%(17)	N/A	0.80%
Emerging Market Corporate Debt Portfolio				
A2	1.30%	0.05%	N/A	1.63%
A2 EUR H	1.30%	0.05%	N/A	1.70%
AA AUD H	1.30%	0.05%	N/A	1.65%
AA SGD H	1.30%	0.05%	N/A	1.64%
AR EUR	1.30%	0.05%	N/A	1.60%
AT GBP H	1.30%	0.05%	N/A	1.57%
C2	1.75%	0.05%	N/A	2.09%
CT	1.75%	0.05%	N/A	2.09%
I2	0.75%	0.05%	N/A	1.11%
I2 EUR H	0.75%	0.05%	N/A	1.10%
IT	0.75%	0.05%	N/A	1.11%
N2	1.85%	0.05%	N/A	2.20%
NT	1.85%	0.05%	N/A	2.22%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.70%	0.01%(17)	N/A	0.84%
ZT	N/A	N/A	N/A	0.05%
US High Yield Portfolio**				
A2	1.20%	0.05%	N/A	1.50%
A2 EUR H	1.20%	0.05%	N/A	1.50%
A2 SEK H	1.20%	0.05%	N/A	1.50%
AA	1.20%	0.05%	N/A	1.49%
AA AUD H	1.20%	0.05%	N/A	1.50%
AI	1.20%	0.05%	N/A	1.50%
AI AUD H	1.20%	0.05%	N/A	1.50%
C2	1.65%	0.05%	N/A	1.95%
EI	1.20%	0.05%	0.50%	2.01%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
US High Yield Portfolio (continued)**				
EI AUD H	1.20%	0.05%	0.50%	1.99%
I2	0.65%	0.05%	N/A	0.93%
I2 EUR H	0.65%	0.05%	N/A	0.91%
I2 SEK H	0.65%	0.05%	N/A	0.95%
IT	0.65%	0.05%	N/A	0.95%
IT AUD H	0.65%	0.05%	N/A	0.97%
N2	1.75%	0.05%	N/A	2.05%
NT	1.75%	0.05%	N/A	2.05%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.50%	0.01%(17)	N/A	0.65%
ZT	N/A	N/A	N/A	0.05%
Low Volatility Equity Portfolio				
A	1.50%	0.05%	N/A	1.68%
A AUD H	1.50%	0.05%	N/A	1.67%
A EUR	1.50%	0.05%	N/A	1.68%
A EUR H	1.50%	0.05%	N/A	1.68%
A HKD	1.50%	0.05%	N/A	1.68%
A NZD H	1.50%	0.05%	N/A	1.67%
A PLN H	1.50%	0.05%	N/A	1.68%
A SGD H	1.50%	0.05%	N/A	1.68%
AD	1.50%	0.05%	N/A	1.68%
AD AUD H	1.50%	0.05%	N/A	1.67%
AD CAD H	1.50%	0.05%	N/A	1.68%
AD EUR H	1.50%	0.05%	N/A	1.68%
AD GBP H	1.50%	0.05%	N/A	1.68%
AD HKD	1.50%	0.05%	N/A	1.68%
AD NZD H	1.50%	0.05%	N/A	1.67%
AD RMB H	1.50%	0.05%	N/A	1.68%
AD SGD H	1.50%	0.05%	N/A	1.68%
AD ZAR H	1.50%	0.05%	N/A	1.68%
AR	1.50%	0.05%	N/A	1.68%
AR EUR H	1.50%	0.05%	N/A	1.67%
C	1.95%	0.05%	N/A	2.13%
ED	1.50%	0.05%	1.00%	2.67%
ED AUD H	1.50%	0.05%	1.00%	2.67%
ED ZAR H	1.50%	0.05%	1.00%	2.67%
I	0.70%	0.05%	N/A	0.88%
I EUR	0.70%	0.05%	N/A	0.88%
I EUR H	0.70%	0.05%	N/A	0.87%
I GBP	0.70%	0.05%	N/A	0.87%
I GBP H	0.70%	0.05%	N/A	0.88%
I SGD H	0.70%	0.05%	N/A	0.88%
ID	0.70%	0.05%	N/A	0.89%
IL	0.70%	0.05%	N/A	0.89%
N	1.95%	0.05%	N/A	2.13%
S	N/A	0.01%(17)	N/A	0.05%
S1	0.50%	0.01%(17)	N/A	0.55%
S1 AUD H	0.50%	0.01%(17)	N/A	0.55%
S1 EUR	0.50%	0.01%(17)	N/A	0.52%
S1D	0.50%	0.01%(17)	N/A	0.52%
SD	N/A	0.01%(17)	N/A	0.05%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Emerging Markets Low Volatility Equity Portfolio				
A	1.65%	0.05%	N/A	1.92%
A HKD	1.65%	0.05%	N/A	1.95%
AD	1.65%	0.05%	N/A	1.92%
AD AUD H	1.65%	0.05%	N/A	1.91%
AD CAD H	1.65%	0.05%	N/A	1.89%
AD HKD	1.65%	0.05%	N/A	1.92%
F	0.425%	0.01%(17)	N/A	0.55%
I	0.85%	0.05%	N/A	1.12%
S EUR	N/A	0.01%(17)	N/A	0.13%
S GBP	N/A	0.01%(17)	N/A	0.13%
Global Dynamic Bond Portfolio				
A2 CHF H	1.00%	0.05%	N/A	1.16%
A2 EUR H	1.00%	0.05%	N/A	1.20%
A2 USD H	1.00%	0.05%	N/A	1.18%
AR EUR H	1.00%	0.05%	N/A	1.18%
I2	0.50%	0.05%	N/A	0.68%
I2 CHF H	0.50%	0.05%	N/A	0.69%
I2 EUR H	0.50%	0.05%	N/A	0.69%
I2 USD H	0.50%	0.05%	N/A	0.70%
S	N/A	0.01%(17)	N/A	0.13%
S EUR H	N/A	0.01%(17)	N/A	0.12%
S1	0.45%	0.01%(17)	N/A	0.57%
S1 EUR H	0.45%	0.01%(17)	N/A	0.52%
S1 USD H	0.45%	0.01%(17)	N/A	0.55%
S1QD(d)	0.45%	0.01%(17)	N/A	0.57%
SQD	N/A	0.01%(17)	N/A	0.12%
Concentrated US Equity Portfolio				
A	1.60%	0.05%	N/A	1.79%
A AUD H	1.60%	0.05%	N/A	1.79%
A EUR	1.60%	0.05%	N/A	1.77%
A EUR H	1.60%	0.05%	N/A	1.79%
A SGD H	1.60%	0.05%	N/A	1.79%
AR EUR	1.60%	0.05%	N/A	1.79%
C	2.05%	0.05%	N/A	2.24%
I	0.80%	0.05%	N/A	0.94%
I AUD H	0.80%	0.05%	N/A	0.94%
I CHF H	0.80%	0.05%	N/A	0.94%
I EUR H	0.80%	0.05%	N/A	0.94%
I GBP	0.80%	0.05%	N/A	0.94%
I GBP H	0.80%	0.05%	N/A	0.94%
I SGD H	0.80%	0.05%	N/A	0.94%
N	2.05%	0.05%	N/A	2.23%
S	N/A	0.01%(17)	N/A	0.07%
S1	0.75%	0.01%(17)	N/A	0.82%
S1 EUR	0.75%	0.01%(17)	N/A	0.82%
S1 GBP H	0.75%	0.01%(17)	N/A	0.82%
SD	N/A	0.01%(17)	N/A	0.07%
SQD EUR H(e)	N/A	0.01%(17)	N/A	0.06%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Concentrated Global Equity Portfolio				
A	1.70%	0.05%	N/A	1.89%
A EUR H	1.70%	0.05%	N/A	1.89%
A SGD H	1.70%	0.05%	N/A	1.89%
AR EUR	1.70%	0.05%	N/A	1.89%
C	2.15%	0.05%	N/A	2.40%
I	0.85%	0.05%	N/A	0.99%
I CAD H	0.85%	0.05%	N/A	0.99%
I CHF H	0.85%	0.05%	N/A	0.99%
I EUR	0.85%	0.05%	N/A	0.99%
I EUR H	0.85%	0.05%	N/A	0.99%
I GBP	0.85%	0.05%	N/A	0.99%
I GBP H	0.85%	0.05%	N/A	0.99%
N	2.15%	0.05%	N/A	2.35%
S GBP	N/A	0.01%(17)	N/A	0.12%
S1	0.85%	0.01%(17)	N/A	0.97%
S1 EUR	0.85%	0.01%(17)	N/A	0.96%
Global Core Equity Portfolio				
A	1.50%	0.05%	N/A	1.71%
A AUD H	1.50%	0.05%	N/A	1.71%
A EUR H	1.50%	0.05%	N/A	1.72%
A SGD H	1.50%	0.05%	N/A	1.72%
AR EUR	1.50%	0.05%	N/A	1.72%
C	1.95%	0.05%	N/A	2.17%
I	0.70%	0.05%	N/A	0.91%
I AUD H	0.70%	0.05%	N/A	0.89%
I CHF H	0.70%	0.05%	N/A	0.91%
I EUR	0.70%	0.05%	N/A	0.91%
I EUR H	0.70%	0.05%	N/A	0.92%
I GBP H	0.70%	0.05%	N/A	0.92%
I SGD H	0.70%	0.05%	N/A	0.92%
INN EUR	0.70%	0.05%	N/A	0.89%
IX EUR	0.65%	0.05%	N/A	0.73%
N	1.95%	0.05%	N/A	2.16%
RX EUR	1.75%	0.05%	N/A	1.97%
S	N/A	0.01%(17)	N/A	0.08%
S GBP H	N/A	0.01%(17)	N/A	0.08%
S NOK HP	N/A	0.01%(17)	N/A	0.05%
S1	0.60%	0.01%(17)	N/A	0.68%
S1 GBP	0.60%	0.01%(17)	N/A	0.65%
S1 NOK(f)	0.60%	0.01%(17)	N/A	0.69%
S1 NOK HP	0.60%	0.01%(17)	N/A	0.68%
S1NN GBP	0.60%	0.01%(17)	N/A	0.64%
SD	N/A	0.01%(17)	N/A	0.09%

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Asia Income Opportunities Portfolio				
Class				
A2	1.10%	0.05%	N/A	1.32%
A2 AUD H	1.10%	0.05%	N/A	1.32%
A2 HKD	1.10%	0.05%	N/A	1.32%
AA	1.10%	0.05%	N/A	1.33%
AA AUD H	1.10%	0.05%	N/A	1.32%
AA CAD H	1.10%	0.05%	N/A	1.32%
AA EUR H	1.10%	0.05%	N/A	1.32%
AA GBP H	1.10%	0.05%	N/A	1.32%
AA HKD	1.10%	0.05%	N/A	1.32%
AA NZD H	1.10%	0.05%	N/A	1.32%
AT	1.10%	0.05%	N/A	1.32%
AT AUD H	1.10%	0.05%	N/A	1.32%
AT EUR H	1.10%	0.05%	N/A	1.32%
AT HKD	1.10%	0.05%	N/A	1.32%
AT SGD H	1.10%	0.05%	N/A	1.32%
I2	0.55%	0.05%	N/A	0.77%
I2 HKD	0.55%	0.05%	N/A	0.74%
IT	0.55%	0.05%	N/A	0.75%
IT HKD	0.55%	0.05%	N/A	0.74%
S	N/A	0.01%(17)	N/A	0.09%
S1	0.50%	0.01%(17)	N/A	0.60%
SA	N/A	0.01%(17)	N/A	0.11%
ZT	N/A	N/A	N/A	0.05%
Global Income Portfolio**				
Class				
A2	1.10%	0.05%	N/A	1.40%
A2 CHF H	1.10%	0.05%	N/A	1.40%
A2 EUR H	1.10%	0.05%	N/A	1.40%
A2 GBP H	1.10%	0.05%	N/A	1.40%
A2 HKD	1.10%	0.05%	N/A	1.40%
A2 PLN H	1.10%	0.05%	N/A	1.40%
AA	1.10%	0.05%	N/A	1.40%
AA AUD H	1.10%	0.05%	N/A	1.40%
AA CAD H	1.10%	0.05%	N/A	1.40%
AA EUR H	1.10%	0.05%	N/A	1.40%
AA HKD	1.10%	0.05%	N/A	1.40%
AA SGD H	1.10%	0.05%	N/A	1.40%
AT	1.10%	0.05%	N/A	1.40%
AT AUD H	1.10%	0.05%	N/A	1.40%
AT CAD H	1.10%	0.05%	N/A	1.40%
AT EUR H	1.10%	0.05%	N/A	1.40%
AT GBP H	1.10%	0.05%	N/A	1.40%
AT HKD	1.10%	0.05%	N/A	1.40%
AT SGD H	1.10%	0.05%	N/A	1.40%
I2	0.55%	0.05%	N/A	0.85%
I2 AUD H	0.55%	0.05%	N/A	0.85%
I2 CHF H	0.55%	0.05%	N/A	0.85%
I2 EUR H	0.55%	0.05%	N/A	0.85%
I2 GBP H	0.55%	0.05%	N/A	0.85%

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Global Income Portfolio (continued)**				
Class				
I2 HKD	0.55%	0.05%	N/A	0.85%
I2 SGD H	0.55%	0.05%	N/A	0.85%
IT	0.55%	0.05%	N/A	0.85%
IT EUR H	0.55%	0.05%	N/A	0.85%
IT HKD	0.55%	0.05%	N/A	0.85%
IT SGD H	0.55%	0.05%	N/A	0.85%
S	N/A	0.01%(17)	N/A	0.15%
S GBP H	N/A	0.01%(17)	N/A	0.15%
S1	0.50%	0.01%(17)	N/A	0.65%
S1 EUR H	0.50%	0.01%(17)	N/A	0.65%
S1 GBP H	0.50%	0.01%(17)	N/A	0.65%
ZT	N/A	N/A	N/A	0.05%
Concentrated Asia Equity Portfolio				
Class				
A	1.50%	0.05%	N/A	1.85%
A EUR	1.50%	0.05%	N/A	1.85%
I	0.70%	0.05%	N/A	1.05%
I EUR	0.70%	0.05%	N/A	1.05%
I GBP	0.70%	0.05%	N/A	1.05%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.65%	0.01%(17)	N/A	0.90%
S1 EUR	0.65%	0.01%(17)	N/A	0.90%
S1 GBP	0.65%	0.01%(17)	N/A	0.90%
Sustainable Emerging Market Debt Portfolio				
Class				
A2	1.10%	0.05%	N/A	1.40%
A2 EUR H	1.10%	0.05%	N/A	1.40%
AT	1.10%	0.05%	N/A	1.40%
I2	0.55%	0.05%	N/A	0.85%
I2 EUR H	0.55%	0.05%	N/A	0.85%
IT	0.55%	0.05%	N/A	0.85%
S1	0.55%	0.01%(17)	N/A	0.70%
S1D	0.20%	0.01%(17)	N/A	0.35%
S1D EUR H	0.20%	0.01%(17)	N/A	0.35%
Multi-Strategy Alternative Portfolio				
Class				
F	0.35%	0.01%(17)	N/A	0.60%
F EUR H	0.35%	0.01%(17)	N/A	0.60%
F GBP H	0.35%	0.01%(17)	N/A	0.60%
I	0.70%	0.05%	N/A	0.95%
I EUR H	0.70%	0.05%	N/A	0.95%
I GBP H	0.70%	0.05%	N/A	0.95%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.70%	0.01%(17)	N/A	0.85%
S1 EUR H	0.70%	0.01%(17)	N/A	0.85%
S1 GBP H	0.70%	0.01%(17)	N/A	0.85%
S3 AUD H	N/A	0.01%(17)	N/A	0.15%

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
European Equity Portfolio				
Class				
A	1.50%	0.10%	N/A	1.79%
A HKD H	1.50%	0.10%	N/A	1.80%
A SGD H	1.50%	0.10%	N/A	1.79%
A USD	1.50%	0.10%	N/A	1.79%
A USD H	1.50%	0.10%	N/A	1.79%
AD	1.50%	0.10%	N/A	1.79%
AD AUD H	1.50%	0.10%	N/A	1.79%
AD SGD H	1.50%	0.10%	N/A	1.79%
AD USD H	1.50%	0.10%	N/A	1.79%
B USD	1.50%	0.10%	1.00%	2.78%
C	1.95%	0.10%	N/A	2.25%
C USD	1.95%	0.10%	N/A	2.25%
C USD H	1.95%	0.10%	N/A	2.24%
I	0.70%	0.10%	N/A	0.99%
I GBP	0.70%	0.10%	N/A	0.98%
I USD	0.70%	0.10%	N/A	0.99%
I USD H	0.70%	0.10%	N/A	0.99%
S	N/A	0.01%(17)	N/A	0.12%
S1	0.60%	0.01%(17)	N/A	0.72%
S1 AUD H	0.60%	0.01%(17)	N/A	0.73%
S1 GBP	0.60%	0.01%(17)	N/A	0.72%
S1 USD	0.60%	0.01%(17)	N/A	0.72%
S1X	0.55%	0.01%(17)	N/A	0.67%
S1X USD	0.55%	0.01%(17)	N/A	0.67%
SD	N/A	0.01%(17)	N/A	0.12%
Eurozone Equity Portfolio				
Class				
A	1.55%	0.10%	N/A	1.83%
A AUD H	1.55%	0.10%	N/A	1.59%
A PLN H	1.55%	0.10%	N/A	1.82%
A SGD H	1.55%	0.10%	N/A	1.83%
A USD	1.55%	0.10%	N/A	1.83%
A USD H	1.55%	0.10%	N/A	1.83%
AR	1.55%	0.10%	N/A	1.83%
AX	1.50%	0.10%	N/A	1.78%
AX USD	1.50%	0.10%	N/A	1.78%
BX	1.50%	0.10%	1.00%	2.77%
BX USD	1.50%	0.10%	1.00%	2.78%
C	2.00%	0.10%	N/A	2.28%
C USD	2.00%	0.10%	N/A	2.28%
C USD H	2.00%	0.10%	N/A	2.28%
CX	1.95%	0.10%	N/A	2.23%
CX USD	1.95%	0.10%	N/A	2.22%
I	0.75%	0.10%	N/A	1.03%
I GBP	0.75%	0.10%	N/A	1.01%
I GBP H	0.75%	0.10%	N/A	1.11%
I USD	0.75%	0.10%	N/A	1.03%
I USD H	0.75%	0.10%	N/A	1.02%
INN	0.75%	0.10%	N/A	1.02%
IX	0.70%	0.10%	N/A	0.73%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Eurozone Equity Portfolio (continued)				
IX USD	0.70%	0.10%	N/A	0.97%
S USD	N/A	0.01%(17)	N/A	0.10%
S1	0.65%	0.01%(17)	N/A	0.75%
S1 GBP	0.65%	0.01%(17)	N/A	0.80%
S1 USD	0.65%	0.01%(17)	N/A	0.75%
S1 USD H	0.65%	0.01%(17)	N/A	0.75%
S1N	0.55%	0.01%(17)	N/A	0.60%
S1N USD	0.55%	0.01%(17)	N/A	0.60%
American Growth Portfolio				
A	1.50%	0.10%	N/A	1.75%
A EUR	1.50%	0.10%	N/A	1.75%
A EUR H	1.50%	0.10%	N/A	1.75%
A PLN H	1.50%	0.10%	N/A	1.75%
A SGD	1.50%	0.10%	N/A	1.75%
A SGD H	1.50%	0.10%	N/A	1.75%
AD	1.50%	0.10%	N/A	1.75%
AD AUD H	1.50%	0.10%	N/A	1.75%
AD HKD	1.50%	0.10%	N/A	1.75%
AD RMB H	1.50%	0.10%	N/A	1.75%
AD ZAR H	1.50%	0.10%	N/A	1.75%
AX	0.92%	0.10%	N/A	1.17%
B	1.50%	0.10%	1.00%	2.75%
BX	0.92%	0.10%	1.00%	1.17%
C	1.95%	0.10%	N/A	2.20%
C EUR	1.95%	0.10%	N/A	2.20%
C EUR H	1.95%	0.10%	N/A	2.20%
ED	1.50%	0.10%	1.00%	2.75%
ED AUD H	1.50%	0.10%	1.00%	2.75%
I	0.70%	0.10%	N/A	0.95%
I EUR	0.70%	0.10%	N/A	0.95%
I EUR H	0.70%	0.10%	N/A	0.94%
I GBP	0.70%	0.10%	N/A	0.96%
I GBP H	0.70%	0.10%	N/A	0.95%
N	1.95%	0.10%	N/A	2.20%
S	N/A	0.01%(17)	N/A	0.06%
S1	0.65%	0.01%(17)	N/A	0.71%
S1 AUD H	0.65%	0.01%(17)	N/A	0.71%
S1 EUR	0.65%	0.01%(17)	N/A	0.71%
S1 EUR H	0.65%	0.01%(17)	N/A	0.71%
S1 GBP	0.65%	0.01%(17)	N/A	0.70%
SD	N/A	0.01%(17)	N/A	0.06%
SK	0.70%	0.01%(17)	N/A	0.76%
All Market Income Portfolio**				
A	1.50%	0.10%	N/A	1.80%
A CHF H	1.50%	0.10%	N/A	1.78%
A EUR H	1.50%	0.10%	N/A	1.80%
A HKD	1.50%	0.10%	N/A	1.80%
A SGD H	1.50%	0.10%	N/A	1.77%

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
All Market Income Portfolio (continued)**				
Class				
A2X	1.15%	0.10%	N/A	1.44%
A2X EUR	1.15%	0.10%	N/A	1.45%
AD	1.50%	0.10%	N/A	1.80%
AD AUD H	1.50%	0.10%	N/A	1.80%
AD CAD H	1.50%	0.10%	N/A	1.80%
AD EUR H	1.50%	0.10%	N/A	1.81%
AD GBP H	1.50%	0.10%	N/A	1.80%
AD HKD	1.50%	0.10%	N/A	1.80%
AD NZD H	1.50%	0.10%	N/A	1.80%
AD RMB H	1.50%	0.10%	N/A	1.80%
AD SGD H	1.50%	0.10%	N/A	1.80%
AD ZAR H	1.50%	0.10%	N/A	1.81%
AMG	1.50%	0.10%	N/A	1.77%
AMG EUR H	1.50%	0.10%	N/A	1.77%
ANN	1.50%	0.10%	N/A	1.77%
ANN EUR H	1.50%	0.10%	N/A	1.77%
AQG	1.50%	0.10%	N/A	1.77%
AQG EUR H	1.50%	0.10%	N/A	1.77%
AR EUR H	1.50%	0.10%	N/A	1.80%
AX	1.15%	0.10%	N/A	1.45%
AX EUR	1.15%	0.10%	N/A	1.41%
AX SGD	1.15%	0.10%	N/A	1.45%
B2X	1.15%	0.10%	1.00%	2.43%
BX	1.15%	0.10%	1.00%	2.45%
C	1.95%	0.10%	N/A	2.25%
C2X	1.60%	0.10%	N/A	1.90%
CD	1.95%	0.10%	N/A	2.25%
CX	1.60%	0.10%	N/A	1.90%
ED	1.50%	0.10%	1.00%	2.80%
ED AUD H	1.50%	0.10%	1.00%	2.80%
ED ZAR H	1.50%	0.10%	1.00%	2.80%
I	0.70%	0.10%	N/A	1.00%
I CHF H	0.70%	0.10%	N/A	0.96%
I EUR H	0.70%	0.10%	N/A	1.00%
I SGD H	0.70%	0.10%	N/A	0.98%
ID	0.70%	0.10%	N/A	1.00%
IMG	0.70%	0.10%	N/A	0.97%
IMG EUR H	0.70%	0.10%	N/A	0.97%
INN	0.70%	0.10%	N/A	1.00%
INN EUR H	0.70%	0.10%	N/A	0.97%
INN GBP H	0.70%	0.10%	N/A	0.96%
IQG	0.70%	0.10%	N/A	0.97%
IQG EUR H	0.70%	0.10%	N/A	0.97%
N	1.95%	0.10%	N/A	2.24%
ND	1.95%	0.10%	N/A	2.25%
S1	0.70%	0.01%(17)	N/A	0.80%
S1 AUD H	0.70%	0.01%(17)	N/A	0.81%
S1 CHF H	0.70%	0.01%(17)	N/A	0.76%
S1 EUR H	0.70%	0.01%(17)	N/A	0.77%
S1 GBP H	0.70%	0.01%(17)	N/A	0.76%
S1D JPY H	0.70%	0.01%(17)	N/A	0.80%
S1QG GBP H	0.70%	0.01%(17)	N/A	0.76%
SD	N/A	0.01%(17)	N/A	0.10%

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
All China Equity Portfolio				
Class				
A	1.70%	0.05%	N/A	1.99%
I	0.90%	0.05%	N/A	1.19%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.75%	0.01%(17)	N/A	0.90%
China A Shares Equity Portfolio				
Class				
A	1.70%	0.05%	N/A	1.99%
A AUD H	1.70%	0.05%	N/A	1.99%
A EUR	1.70%	0.05%	N/A	1.99%
A HKD H	1.70%	0.05%	N/A	1.99%
A SGD H	1.70%	0.05%	N/A	1.99%
A USD	1.70%	0.05%	N/A	1.99%
A USD H	1.70%	0.05%	N/A	1.99%
AD HKD	1.70%	0.05%	N/A	1.99%
AD HKD H	1.70%	0.05%	N/A	1.99%
AD SGD H	1.70%	0.05%	N/A	1.99%
AD USD H	1.70%	0.05%	N/A	1.99%
I	0.90%	0.05%	N/A	1.19%
I GBP	0.90%	0.05%	N/A	1.19%
I USD H	0.90%	0.05%	N/A	1.19%
S	N/A	0.01%(17)	N/A	0.20%
S USD	N/A	0.01%(17)	N/A	0.20%
S1	0.75%	0.01%(17)	N/A	0.95%
S1 CAD	0.75%	0.01%(17)	N/A	0.95%
S1 EUR	0.75%	0.01%(17)	N/A	0.95%
S1 GBP	0.75%	0.01%(17)	N/A	0.95%
SP1 USD	N/A	0.01%(17)	N/A	0.20%
China Bond Portfolio				
Class				
A2	0.95%	0.05%	N/A	1.32%
I2(g)	0.40%	0.05%	N/A	0.69%
SA	N/A	0.01%(17)	N/A	0.20%
Financial Credit Portfolio				
Class				
A2	1.10%	0.05%	N/A	1.40%
A2 CHF H	1.10%	0.05%	N/A	1.40%
A2 EUR H	1.10%	0.05%	N/A	1.40%
AT	1.10%	0.05%	N/A	1.40%
I2	0.55%	0.05%	N/A	0.85%
I2 CHF H	0.55%	0.05%	N/A	0.85%
I2 EUR H	0.55%	0.05%	N/A	0.85%
I2 GBP H	0.55%	0.05%	N/A	0.85%
IT	0.55%	0.05%	N/A	0.85%
S	N/A	0.01%(17)	N/A	0.13%
S EUR H	N/A	0.01%(17)	N/A	0.10%
S GBP H	N/A	0.01%(17)	N/A	0.12%
S1	0.50%	0.01%(17)	N/A	0.63%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Financial Credit Portfolio (continued)				
S1 EUR H	0.50%	0.01%(17)	N/A	0.62%
S1 GBP H	0.50%	0.01%(17)	N/A	0.61%
ZT	N/A	N/A	N/A	0.05%
Low Volatility Total Return Equity Portfolio				
A	1.50%	0.05%	N/A	1.84%
A AUD H	1.50%	0.05%	N/A	1.83%
A CAD H	1.50%	0.05%	N/A	1.81%
A EUR H	1.50%	0.05%	N/A	1.84%
A GBP H	1.50%	0.05%	N/A	1.85%
A HKD	1.50%	0.05%	N/A	1.85%
A NZD H	1.50%	0.05%	N/A	1.81%
A PLN H	1.50%	0.05%	N/A	1.84%
A SGD H	1.50%	0.05%	N/A	1.84%
AD	1.50%	0.05%	N/A	1.85%
AD AUD H	1.50%	0.05%	N/A	1.84%
AD CAD H	1.50%	0.05%	N/A	1.84%
AD GBP H	1.50%	0.05%	N/A	1.84%
AD HKD	1.50%	0.05%	N/A	1.84%
AD NZD H	1.50%	0.05%	N/A	1.81%
AD SGD H	1.50%	0.05%	N/A	1.85%
I	0.70%	0.05%	N/A	1.06%
I EUR H	0.70%	0.05%	N/A	1.04%
I PLN H	0.70%	0.05%	N/A	1.00%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.50%	0.01%(17)	N/A	0.65%
S1 JPY H	0.50%	0.01%(17)	N/A	0.65%
Sustainable Global Thematic Credit Portfolio				
A2	0.90%	0.05%	N/A	1.08%
I2	0.45%	0.05%	N/A	0.63%
I2 CHF H	0.45%	0.05%	N/A	0.63%
I2 GBP H	0.45%	0.05%	N/A	0.63%
I2 USD H	0.45%	0.05%	N/A	0.63%
INN AUD H	0.45%	0.05%	N/A	0.63%
S	N/A	0.01%(17)	N/A	0.15%
S GBP H	N/A	0.01%(17)	N/A	0.15%
S1	0.40%	0.01%(17)	N/A	0.55%
S1 GBP H	0.40%	0.01%(17)	N/A	0.54%
S1 USD H	0.40%	0.01%(17)	N/A	0.54%
Z2	N/A	N/A	N/A	0.05%
Sustainable European Thematic Portfolio (h)				
A	1.25%	0.05%	N/A	1.50%
I	0.625%	0.05%	N/A	0.875%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.575%	0.01%(17)	N/A	0.725%

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Europe (Ex UK) Equity Portfolio (i)				
Class				
I	0.70%	0.05%	N/A	0.99%
S1	0.60%	0.01%(17)	N/A	0.75%
S1FN	0.50%	0.01%(17)	N/A	0.65%
S1FN GBP	0.50%	0.01%(17)	N/A	0.65%
S1FN USD	0.50%	0.01%(17)	N/A	0.65%
Event Driven Portfolio				
Class				
I	0.80%	0.05%	N/A	1.05%
I EUR H	0.80%	0.05%	N/A	1.09%
S	N/A	0.01%(17)	N/A	0.11%
S1	0.75%	0.01%(17)	N/A	0.83%
S1 EUR H	0.75%	0.01%(17)	N/A	0.86%
S1 SEK H	0.75%	0.01%(17)	N/A	0.86%
SU	0.80%	0.01%(17)	N/A	0.89%
China Multi-Asset Portfolio				
Class				
A	1.50%	0.05%	N/A	1.85%
A CNH	1.50%	0.05%	N/A	1.85%
AD	1.50%	0.05%	N/A	1.85%
AD CNH	1.50%	0.05%	N/A	1.85%
I	0.70%	0.05%	N/A	1.05%
I EUR	0.70%	0.05%	N/A	1.05%
I GBP	0.70%	0.05%	N/A	1.05%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.65%	0.01%(17)	N/A	0.80%
Concentrated European Equity Portfolio				
Class				
A	1.50%	0.05%	N/A	1.75%
I	0.70%	0.05%	N/A	0.95%
I GBP	0.70%	0.05%	N/A	0.95%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.65%	0.01%(17)	N/A	0.80%
Low Volatility All Market Income Portfolio**				
Class				
A	1.30%	0.05%	N/A	1.60%
A RMB H	1.30%	0.05%	N/A	1.60%
AD	1.30%	0.05%	N/A	1.60%
AD RMB H	1.30%	0.05%	N/A	1.60%
I	0.60%	0.05%	N/A	0.90%
I EUR H	0.60%	0.05%	N/A	0.90%
I GBP H	0.60%	0.05%	N/A	0.90%
ID	0.60%	0.05%	N/A	0.90%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.55%	0.01%(17)	N/A	0.70%

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Sustainable All Market Portfolio**				
Class				
A	1.40%	0.05%	N/A	1.70%
A USD H	1.40%	0.05%	N/A	1.70%
AI USD H	1.40%	0.05%	N/A	1.70%
EI USD H	1.40%	0.05%	1.00%	2.70%
I	0.70%	0.05%	N/A	0.99%
I GBP H	0.70%	0.05%	N/A	0.99%
I USD H	0.70%	0.05%	N/A	0.99%
S	N/A	0.01%(17)	N/A	0.15%
S GBP H	N/A	0.01%(17)	N/A	0.15%
S1	0.60%	0.01%(17)	N/A	0.74%
Arya European Alpha Portfolio (j)				
Class				
F	1.00%	0.01%(17)	N/A	1.33%
F CHF H	1.00%	0.01%(17)	N/A	1.33%
F JPY(k)	1.00%	0.01%(17)	N/A	1.33%
I(l)	1.50%	0.05%	N/A	1.83%
S	N/A	0.01%(17)	N/A	0.33%
SU	1.50%	0.01%(17)	N/A	0.33%
SX GBP H	N/A	0.01%(17)	N/A	1.83%
Z	N/A	N/A	N/A	0.05%
Z USD	N/A	N/A	N/A	0.05%
Short Duration Income Portfolio**				
Class				
A2	1.00%	0.05%	N/A	1.25%
AT	1.00%	0.05%	N/A	1.25%
I2	0.40%	0.05%	N/A	0.70%
I2 EUR H	0.40%	0.05%	N/A	0.70%
I2 GBP H	0.40%	0.05%	N/A	0.70%
IT	0.40%	0.05%	N/A	0.70%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.35%	0.01%(17)	N/A	0.50%
Sustainable Income Portfolio				
Class				
A2	1.10%	0.05%	N/A	1.40%
AA	1.10%	0.05%	N/A	1.40%
AA AUD H	1.10%	0.05%	N/A	1.40%
AA EUR H	1.10%	0.05%	N/A	1.40%
AA GBP H	1.10%	0.05%	N/A	1.40%
AA RMB H	1.10%	0.05%	N/A	1.40%
AA SGD H	1.10%	0.05%	N/A	1.40%
AT	1.10%	0.05%	N/A	1.40%
AT EUR H	1.10%	0.05%	N/A	1.40%
AT SGD H	1.10%	0.05%	N/A	1.40%
I2	0.55%	0.05%	N/A	0.85%
I2 CHF H	0.55%	0.05%	N/A	0.85%
I2 EUR H	0.55%	0.05%	N/A	0.85%
I2 GBP H	0.55%	0.05%	N/A	0.85%
IT	0.55%	0.05%	N/A	0.85%
S	N/A	0.01%(17)	N/A	0.15%

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Sustainable Income Portfolio (continued)				
Class				
S1	0.50%	0.01%(17)	N/A	0.65%
S1QG JPY	0.50%	0.01%(17)	N/A	0.65%
S1QG JPY H	0.50%	0.01%(17)	N/A	0.65%
US Low Volatility Equity Portfolio				
Class				
A	1.40%	0.05%	N/A	1.70%
I	0.60%	0.05%	N/A	0.90%
I EUR	0.60%	0.05%	N/A	0.90%
I GBP	0.60%	0.05%	N/A	0.90%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.50%	0.01%(17)	N/A	0.65%
S1 EUR	0.50%	0.01%(17)	N/A	0.65%
S1 GBP	0.50%	0.01%(17)	N/A	0.65%
Asia High Yield Portfolio				
Class				
A2	1.15%	0.05%	N/A	1.45%
AA	1.15%	0.05%	N/A	1.45%
AT	1.15%	0.05%	N/A	1.45%
I2	0.60%	0.05%	N/A	0.90%
I2 CHF H	0.60%	0.05%	N/A	0.90%
I2 EUR H	0.60%	0.05%	N/A	0.90%
I2 GBP H	0.60%	0.05%	N/A	0.90%
IT	0.60%	0.05%	N/A	0.90%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.50%	0.01%(17)	N/A	0.65%
Sustainable Climate Solutions Portfolio				
Class				
A	1.50%	0.05%	N/A	1.80%
A AUD H	1.50%	0.05%	N/A	1.80%
A EUR	1.50%	0.05%	N/A	1.80%
A HKD H	1.50%	0.05%	N/A	1.80%
A RMB H	1.50%	0.05%	N/A	1.80%
I	0.75%	0.05%	N/A	0.99%
I CHF	0.75%	0.05%	N/A	0.99%
I EUR	0.75%	0.05%	N/A	0.99%
I GBP	0.75%	0.05%	N/A	0.99%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.70%	0.01%(17)	N/A	0.85%
S1 EUR	0.70%	0.01%(17)	N/A	0.85%
S1 GBP	0.70%	0.01%(17)	N/A	0.85%
Global Low Carbon Equity Portfolio				
Class				
I	0.60%	0.05%	N/A	0.85%
I CHF	0.60%	0.05%	N/A	0.85%
I EUR	0.60%	0.05%	N/A	0.85%
I GBP	0.60%	0.05%	N/A	0.85%
S	N/A	0.01%(17)	N/A	0.15%

Class	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Global Low Carbon Equity Portfolio (continued)				
S1	0.50%	0.01%(17)	N/A	0.65%
S1 EUR	0.50%	0.01%(17)	N/A	0.65%
S1 GBP	0.50%	0.01%(17)	N/A	0.65%
Climate High Income Portfolio				
A2	1.20%	0.05%	N/A	1.45%
A2 AUD H	1.20%	0.05%	N/A	1.45%
A2 HKD H	1.20%	0.05%	N/A	1.45%
A2 RMB H	1.20%	0.05%	N/A	1.45%
AA	1.20%	0.05%	N/A	1.45%
AA AUD H	1.20%	0.05%	N/A	1.45%
AA EUR H	1.20%	0.05%	N/A	1.45%
AA HKD H	1.20%	0.05%	N/A	1.45%
AA RMB H	1.20%	0.05%	N/A	1.45%
AT	1.20%	0.05%	N/A	1.45%
AT EUR H	1.20%	0.05%	N/A	1.45%
I2	0.60%	0.05%	N/A	0.85%
I2 CHF H	0.60%	0.05%	N/A	0.85%
I2 EUR H	0.60%	0.05%	N/A	0.85%
I2 GBP H	0.60%	0.05%	N/A	0.85%
IT	0.60%	0.05%	N/A	0.85%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.55%	0.01%(17)	N/A	0.70%
S1 EUR H	0.55%	0.01%(17)	N/A	0.70%
S1 GBP H	0.55%	0.01%(17)	N/A	0.70%
Sustainable US Thematic Portfolio				
A	1.50%	0.05%	N/A	1.74%
A AUD H	1.50%	0.05%	N/A	1.74%
A CAD H	1.50%	0.05%	N/A	1.74%
A EUR	1.50%	0.05%	N/A	1.74%
A EUR H	1.50%	0.05%	N/A	1.74%
A GBP H	1.50%	0.05%	N/A	1.70%
A HKD	1.50%	0.05%	N/A	1.74%
A SGD H	1.50%	0.05%	N/A	1.74%
B	1.50%	0.05%	1.00%	2.74%
C	1.95%	0.05%	N/A	2.19%
C EUR	1.95%	0.05%	N/A	2.18%
C EUR H	1.95%	0.05%	N/A	2.19%
C SGD	1.95%	0.05%	N/A	2.18%
E	1.50%	0.05%	1.00%	2.74%
I	0.70%	0.05%	N/A	0.94%
I EUR	0.70%	0.05%	N/A	0.95%
I EUR H	0.70%	0.05%	N/A	0.94%
I GBP	0.70%	0.05%	N/A	0.94%
I GBP H	0.70%	0.05%	N/A	0.93%
IN	0.70%	0.05%	N/A	0.94%
IN EUR	0.70%	0.05%	N/A	0.92%
INN EUR	0.70%	0.05%	N/A	0.94%
S	N/A	0.01%(17)	N/A	0.11%

	Management Fee	Management Company Fee	Distribution Fee	Total Expense Ratio*
Sustainable US Thematic Portfolio (continued)				
Class				
S1	0.65%	0.01%(17)	N/A	0.76%
S1 EUR	0.65%	0.01%(17)	N/A	0.76%
S1 GBP	0.65%	0.01%(17)	N/A	0.72%
S1 GBP H	0.65%	0.01%(17)	N/A	0.72%
S1 JPY H	0.65%	0.01%(17)	N/A	0.76%
China Net Zero Solutions Portfolio				
Class				
A	1.70%	0.05%	N/A	1.99%
A AUD H	1.70%	0.05%	N/A	1.99%
A EUR	1.70%	0.05%	N/A	1.99%
A EUR H	1.70%	0.05%	N/A	1.99%
A HKD	1.70%	0.05%	N/A	1.99%
A RMB H	1.70%	0.05%	N/A	1.99%
A SGD H	1.70%	0.05%	N/A	1.99%
I	0.90%	0.05%	N/A	1.19%
I AUD H	0.90%	0.05%	N/A	1.19%
I EUR	0.90%	0.05%	N/A	1.19%
I EUR H	0.90%	0.05%	N/A	1.19%
I GBP	0.90%	0.05%	N/A	1.19%
I GBP H	0.90%	0.05%	N/A	1.19%
I HKD	0.90%	0.05%	N/A	1.19%
I RMB H	0.90%	0.05%	N/A	1.19%
I SGD H	0.90%	0.05%	N/A	1.19%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.75%	0.01%(17)	N/A	0.90%
American Multi-Asset Portfolio**				
Class				
A	1.40%	0.05%	N/A	1.65%
A AUD H	1.40%	0.05%	N/A	1.65%
A EUR	1.40%	0.05%	N/A	1.65%
A EUR H	1.40%	0.05%	N/A	1.65%
A HKD	1.40%	0.05%	N/A	1.65%
A RMB H	1.40%	0.05%	N/A	1.65%
A SGD H	1.40%	0.05%	N/A	1.65%
AD	1.40%	0.05%	N/A	1.65%
AD AUD H	1.40%	0.05%	N/A	1.65%
AD EUR	1.40%	0.05%	N/A	1.65%
AD EUR H	1.40%	0.05%	N/A	1.65%
AD HKD	1.40%	0.05%	N/A	1.65%
AD RMB H	1.40%	0.05%	N/A	1.65%
AD SGD H	1.40%	0.05%	N/A	1.65%
I	0.70%	0.05%	N/A	0.95%
I EUR	0.70%	0.05%	N/A	0.95%
I EUR H	0.70%	0.05%	N/A	0.95%
I GBP	0.70%	0.05%	N/A	0.95%
I GBP H	0.70%	0.05%	N/A	0.95%
I SGD H	0.70%	0.05%	N/A	0.95%
ID	0.70%	0.05%	N/A	0.95%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.60%	0.01%(17)	N/A	0.75%

* Unaudited. Annualized rates. The TER calculation follows the guidelines as outlined by SFAMA May 16, 2008.

** For the Total Expense Ratio calculation of the Portfolios the total net assets of the underlying funds managed by the Investment Manager are removed from the computation of the net management fee, Management Company fee and taxe d'abonnement of the Portfolio to avoid duplicated fees.

(a) Share class liquidated on November 30, 2022.

(b) Share class liquidated on October 26, 2022.

(c) Share class liquidated on September 26, 2022.

(d) Share class liquidated on October 17, 2022.

(e) Share class liquidated on September 6, 2022.

(f) Share class liquidated on June 1, 2022.

(g) Share class liquidated on August 26, 2022.

(h) Last NAV calculated on July 25, 2022.

(i) Last NAV calculated on September 26, 2022.

(j) Last NAV calculated on October 18, 2022.

(k) Share class liquidated on October 11, 2022.

(l) Share class liquidated on October 10, 2022.

Management Fees for the period are reflected at their effective rate as determined by the following:

(1) 1.80% up to $300,000,000, 1.75% on the excess of $300,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(2) 1.30% up to $300,000,000, 1.25% on the excess of $300,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(3) 2.25% up to $300,000,000, 2.20% on the excess of $300,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(4) 1.00% up to $300,000,000, 0.95% on the excess of $300,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(5) 2.00% up to $300,000,000, 1.75% on the excess of $300,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(6) 2.45% up to $300,000,000, 2.20% on the excess of $300,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(7) 1.20% up to $300,000,000, 0.95% on the excess of $300,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(8) 1.70% up to $1,250,000,000, 1.50% on the excess of $1,250,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(9) 1.20% up to $1,250,000,000, 1.00% on the excess of $1,250,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(10) 2.15% up to $1,250,000,000, 1.95% on the excess of $1,250,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(11) 0.90% up to $1,250,000,000, 0.70% on the excess of $1,250,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(12) 1.55% up to $50,000,000, 1.50% on the next $50,000,000, 1.40% on the excess of $100,000,000. The consecutive fee levels will apply to the net assets of the Portfolio.

(13) Changed during the period from 1.20% to 1.10%, effective October 25, 2022.

(14) Changed during the period from 1.65% to 1.55%, effective October 25, 2022.

(15) Changed during the period from 0.65% to 0.55%, effective October 25, 2022.

(16) Changed during the period from 0.60% to 0.50%, effective October 25, 2022.

Management Company Fees

(17) Annual fee equal to the lesser of $50,000 or 0.01% of average daily NAV.

Maximum Management Fee as disclosed in the prospectus of the Fund

(18) Up to 0.55%

(19) Up to 1.00%

	Turnover*
AB SICAV I–	
International Health Care Portfolio	18.27%
International Technology Portfolio	128.08%
Global Real Estate Securities Portfolio	60.32%
Sustainable Global Thematic Portfolio	48.23%
India Growth Portfolio	35.19%
Sustainable Euro High Yield Portfolio	83.95%
US Small and Mid-Cap Portfolio	51.66%
Emerging Markets Multi-Asset Portfolio	81.12%
RMB Income Plus Portfolio	23.30%
Short Duration High Yield Portfolio	26.91%
Select US Equity Portfolio	237.80%
Global Plus Fixed Income Portfolio	189.23%
Select Absolute Alpha Portfolio	248.34%
Emerging Market Local Currency Debt Portfolio	126.81%
Asia Pacific Local Currency Debt Portfolio	44.18%
Emerging Market Corporate Debt Portfolio	40.51%
US High Yield Portfolio	29.99%
Low Volatility Equity Portfolio	40.97%
Emerging Markets Low Volatility Equity Portfolio	87.28%
Global Dynamic Bond Portfolio	125.41%
Concentrated US Equity Portfolio	33.72%
Concentrated Global Equity Portfolio	29.50%
Global Core Equity Portfolio	73.73%
Asia Income Opportunities Portfolio	44.07%
Global Income Portfolio	29.54%
Concentrated Asia Equity Portfolio	130.80%
Sustainable Emerging Market Debt Portfolio	56.25%
Multi-Strategy Alternative Portfolio	120.22%
European Equity Portfolio	44.84%
Eurozone Equity Portfolio	58.67%
American Growth Portfolio	37.94%
All Market Income Portfolio	70.75%
All China Equity Portfolio	50.09%
China A Shares Equity Portfolio	104.83%
China Bond Portfolio	26.91%
Financial Credit Portfolio	152.48%
Low Volatility Total Return Equity Portfolio	123.30%
Sustainable Global Thematic Credit Portfolio	81.78%
Event Driven Portfolio	106.11%
China Multi-Asset Portfolio	50.38%
Concentrated European Equity Portfolio	26.23%
Low Volatility All Market Income Portfolio	28.74%
Sustainable All Market Portfolio	52.48%
Short Duration Income Portfolio	18.84%
Sustainable Income Portfolio	45.03%
US Low Volatility Equity Portfolio	51.45%
Asia High Yield Portfolio	42.44%
Sustainable Climate Solutions Portfolio	40.82%
Global Low Carbon Equity Portfolio	55.71%
Climate High Income Portfolio	45.30%
Sustainable US Thematic Portfolio	29.77%

* Unaudited. Calculated in accordance with AICPA guidelines. Average market value of securities for the year is calculated based on month end valuation.

	Turnover*
AB SICAV I–	
China Net Zero Solutions Portfolio	75.46%
American Multi-Asset Portfolio	16.70%

As outlined in the prospectus, the Investment Manager may sub-delegate some of its investment management services to one or more of its wholly owned subsidiaries (the "Affiliated Sub-Investment Managers") when implementing the Portfolios' respective investment strategy. All Affiliated Sub-Investment Managers are authorized, registered, or approved to provide investment management services and are subject to prudential supervision by their supervisory authority.

For the period ended November 30, 2022, the Investment Manager delegated investment management services to the following Affiliated Sub-Investment Managers for the listed Portfolios:

AllianceBernstein Limited:
- All Market Income Portfolio
- Concentrated Global Equity Portfolio
- Sustainable Euro High Yield Portfolio
- European Equity Portfolio
- Eurozone Equity Portfolio
- Financial Credit Portfolio
- Sustainable Global Thematic Credit Portfolio
- Sustainable All Market Portfolio
- Sustainable Emerging Market Debt Portfolio
- Global Dynamic Bond Portfolio
- Global Income Portfolio
- Global Plus Fixed Income Portfolio
- Europe (Ex UK) Equity Portfolio
- Concentrated European Equity Portfolio
- Arya European Alpha Portfolio
- Sustainable Income Portfolio
- Concentrated Asia Equity Portfolio
- American Multi-Asset Portfolio
- Climate High Income Portfolio

AllianceBernstein Australia Limited:
- China A Shares Equity Portfolio
- All China Equity Portfolio
- Emerging Markets Low Volatility Equity Portfolio
- Asia High Yield Portfolio
- Asia Income Opportunities Portfolio
- Asia Pacific Local Currency Debt Portfolio
- China Bond Portfolio
- China Multi-Asset Portfolio
- Emerging Markets Local Currency Debt Portfolio
- RMB Income Plus Portfolio

AllianceBernstein Hong Kong Limited:
- All China Equity Portfolio
- Asia High Yield Portfolio
- Asia Income Opportunities Portfolio
- Asia Pacific Local Currency Debt Portfolio
- China A Shares Equity Portfolio
- China Bond Portfolio
- China Net Zero Solutions Portfolio
- Emerging Market Local Currency Debt Portfolio
- Emerging Markets Low Volatility Equity Portfolio
- RMB Income Plus Portfolio
- China Multi-Asset Portfolio
- Concentrated Asia Equity Portfolio
- Emerging Market Corporate Debt Portfolio

AllianceBernstein (Singapore) Ltd.:
- India Growth Portfolio
- China A Shares Equity Portfolio
- All China Equity Portfolio
- Asia High Yield Portfolio
- Asia Income Opportunities Portfolio
- Asia Pacific Local Currency Debt Portfolio
- China Bond Portfolio
- China Multi-Asset Portfolio
- China Net Zero Solutions Portfolio
- Emerging Markets Corporate Debt Portfolio
- RMB Income Plus Portfolio

CPH Capital Fondsmæglerselskab A/S:
- Global Core Equity Portfolio

Financial Information on the Fund
The Fund publishes semi-annual and annual financial reports containing a list of each Portfolio's holdings and their market values as of the end of the relevant half-year.

The prospectus and the KIIDs of the Fund, information concerning issue and repurchase prices, purchases and sales of securities, the financial situation of the Fund and copies of annual and semi-annual reports can be requested free of charge from:

AllianceBernstein Investor Services, a unit of
AllianceBernstein (Luxembourg) S.à r.l.
2-4, rue Eugène Ruppert
L-2453 Luxembourg

UniCredit Bank Austria AG (until December 31, 2022)
Schottengasse 6-8
1010 Vienna
Austria

BNP Paribas Securities Services (until August 1, 2022)
Rue de Loxum 25
1000 Brussels
Belgium

Nordea Bank Danmark A/S
Strandgade 3
DK-0900 Copenhagen C
Denmark

Skandinaviska Enskilda Banken AB (publ)
(until December 31, 2022)
Kungsträdgårdsgatan 8
SE-106 40 Stockholm
Sweden

BNP Paribas Securities Services (until December 31, 2022)
3, rue d'Antin
75002, Paris
France

ODDO BHF Aktiengesellschaft (until December 31, 2022)
Bockenheimer Landstraße 10
60323 Frankfurt am Main
Germany

AllianceBernstein Hong Kong Limited
39th Floor, One Island East, Taikoo Place,
18 Westlands Road, Quarry Bay
Hong Kong

BNP Paribas Securities Services SA, Milan Branch
Via Ansperto 5
Milan
Italy

Allfunds Bank, S.A. Milan Branch
Via Santa Margherita 7
Milan
Italy

Société Générale Securities Services S.p.A
Santa Chiara 19
Turin
Italy

Banca Sella Holding S.p.A.
Piazza Gaudenzio Sella 1
I-13900 Biella
Italy

CACEIS Bank Luxembourg, Amsterdam Branch
(until December 31, 2022)
De Ruyterkade 6
1013 AA Amsterdam
P.O. Box 192
1000 AD Amsterdam
Netherlands

CACEIS Bank Italy
Branch Piazza Cavour n°5
20121 Milan
Italy

AllianceBernstein (Singapore) Ltd.
One Raffles Quay
#27-11 South Tower
Singapore 048583

AllianceBernstein Investments Taiwan Limited
81F, Taipei 101 Tower
7 Xin Yi Road, Sec. 5, Taipei, 110
Taiwan

AllianceBernstein Limited
50 Berkeley Street
London W1J 8HA
United Kingdom

Allfunds Bank S.A.
Calle Nuria nº 57
Colonia Mirasierra
28034 Madrid,
Spain

UniCredit Bank Czech Republic and Slovakia, a.s.
(until December 31, 2022)
Prague 4 – Michle,
Želetavská 1525/1
140 92, Czech Republic

Proservice Finteco Spółka z o.o.
(Formerly Moventum Spółka z o.o.)
Konstruktorska 12A
02-673 Warsaw
Poland

Bank Polska Kasa Opieki Spółka Akcyjna
ul. Grzybowska 53/57
00-950 Warsaw, Poland

Raiffeisenbank Austria d.d. (until December 31, 2022)
Petrinjska 59,
HR-10000 Zagreb
Croatia

BNP Paribas, Paris, succursale de Zurich, was authorized by the Swiss Financial Market Supervisory Authority FINMA as Swiss representative of the Fund, and also acts as paying agent. The prospectus, KIDs, the articles of incorporations of the Fund, the annual and semi-annual reports, as well as the list of the purchases and sales which the Fund has undertaken during the financial year, may be obtained, on simple request and free of charge, at the head office of the Swiss representative, BNP Paribas, Paris, succursale de Zurich, Selnaustrasse 16, CH-8002 Zürich, Switzerland.

The Fund's publications in Switzerland are on www.fundinfo.com. The issue and redemption prices of the Shares of the Fund, respectively the NAV per Share (with the mention "excluding commissions"), are published jointly and on a daily basis on www.fundinfo.com.

As from January 1, 2023 information in relation to facilities for investors related to Article 92 1. b) to f) of the UCITS Directive for Austria, Belgium, Croatia, Finland, Czech Republic, Denmark, Finland, France, Germany, Hungary, Iceland, Liechtenstein, Luxembourg, The Netherlands, Norway, Portugal, Romania, Slovakia and Sweden is available at www.eifs.lu/alliancebernstein. Facilities requirements for investors related to Article 92 1. a) of the UCITS Directive will be processed by AllianceBernstein (Luxembourg) S.à r.l.

Please note that with effect from September 24, 2008, the International Health Care Portfolio is no longer available for investment by CPF members using CPF monies. This Portfolio will however continue to be subject to the investment guidelines issued by the Singapore CPF Board (the "CPF Investment Guidelines"), as the same may be modified, amended, re-enacted or reconstituted from time to time by the CPF Board.

The Net Asset Value of the Portfolios of the Fund are published on a daily basis at www.alliancebernstein.com

The key information documents (KIDs) of the Fund are made available at www.alliancebernstein.com/go/kid.

Notice to Shareholders
If required by law and applicable regulations, notice to shareholders will be published in the *Recueil Electronique des Sociétés et Associations* (formerly the *"Mémorial"*) and in such other newspaper(s) in such countries as the Management Company may from time to time determine.

Changes in the Investment Portfolio
Changes in the Portfolio of Investments during the reporting period are available free of charge to the Shareholders at the registered office of the Management Company.

Controversial Weapons Policy
The Management Company arranges for the screening of companies globally for their corporate involvement in anti-personnel mines, cluster munitions and/or munitions made with depleted uranium. Where such corporate involvement has been verified, the Management Company's policy is not to permit investment in securities issued by such companies by the Fund.

PEA Eligibility (Plan d'Epargne en Actions)
The Plan d'Epargne en Actions ("PEA") is a French tax savings plan that allows French residents to benefit from certain tax exemptions for investing in European equities. A PEA eligible fund must permanently invest at least 75% of its net assets in PEA eligible equity-related securities (excluding convertible bonds) of companies established in a European Union Member State or in Liechtenstein, Iceland and Norway and subject to corporate income, or an equivalent, tax.

Through the period ended November 30, 2022, the following Portfolio invested primarily in PEA eligible equity - related securities, with the daily average percentage of investment in such securities as follows:

Portfolio	Daily Average (%)
Eurozone Equity Portfolio	91.09%

Securities Financing Transaction Regulation
The Securities Financing Transaction Regulation ("the SFTR") introduces reporting requirements for securities financing transactions ("SFTs") and total return swaps.

A SFT is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement;
- securities or commodities lending and securities or commodities borrowing;
- a buy-sell back transaction or sell-buy back transaction; or
- a margin lending transaction.

During the period ended November 30, 2022, the Fund had entered into securities lending, total return swaps (TRS) and reverse repurchase agreements as type of instrument in scope of the SFTR.

Global Data
The amount of assets across all SFTs, total return swaps and reverse repurchase agreements as at November 30, 2022 is as follows:

International Health Care Portfolio

Type of asset	Amount	% of NAV	% of lendable assets
Securities lending	$32,592,854	0.98%	1.08%

Global Real Estate Securities Portfolio

Type of asset	Amount	% of NAV	% of lendable assets
Securities lending	$432,530	1.30%	1.35%

Sustainable Global Thematic Portfolio

Type of asset	Amount	% of NAV	% of lendable assets
Securities lending	$40,781,521	1.24%	1.45%

US Small and Mid-Cap Portfolio

Type of asset	Amount	% of NAV	% of lendable assets
Securities lending	$1,781,091	1.74%	1.79%

Emerging Markets Multi-Asset Portfolio

Type of asset	Amount	% of NAV	% of lendable assets
Securities lending	$3,379,666	0.52%	0.71%

Low Volatility Equity Portfolio

Type of asset	Amount	% of NAV	% of lendable assets
Securities lending	$6,277,969	0.13%	0.14%

Concentrated Global Equity Portfolio

Type of asset	Amount	% of NAV	% of lendable assets
Securities lending	$12,687,871	2.87%	3.23%

Multi-Strategy Alternative Portfolio

Type of asset	Amount	% of NAV	% of lendable assets
Securities lending	$203,713	0.38%	0.67%

Eurozone Equity Portfolio

Type of asset	Amount	% of NAV	% of lendable assets
Securities lending	€7,539,346	1.60%	1.69%

Emerging Markets Multi-Asset Portfolio

Type of asset	Amount	% of NAV
Total return swaps	$606,759	0.09%

Short Duration High Yield Portfolio

Type of asset	Amount	% of NAV
Total return swaps	$97,450	0.01%

Select Absolute Alpha Portfolio

Type of asset	Amount	% of NAV
Total return swaps	$(260,080)	(0.03)%

US High Yield Portfolio

Type of asset	Amount	% of NAV
Total return swaps	$108,070	0.06%

Global Income Portfolio

Type of asset	Amount	% of NAV
Total return swaps	$(69,340)	(0.07)%

Multi-Strategy Alternative Portfolio

Type of asset	Amount	% of NAV
Total return swaps	$(424,256)	(0.80)%

All Market Income Portfolio

Type of asset	Amount	% of NAV
Total return swaps	$(3,986,668)	(0.30)%

Event Driven Portfolio

Type of asset	Amount	% of NAV
Total return swaps	$(917,855)	(0.44)%

China Multi-Asset Portfolio

Type of asset	Amount	% of NAV
Total return swaps	$(12,365)	(0.07)%

Low Volatility All Market Income Portfolio

Type of asset	Amount	% of NAV
Total return swaps	$(16,430)	(0.08)%

Global Income Portfolio

Type of asset	Amount	% of NAV
Reverse repurchase agreements	$18,185,840	17.89%

Short Duration Income Portfolio

Type of asset	Amount	% of NAV
Reverse repurchase agreements	$13,675,875	12.69%

Data on reuse of collateral

There was no collateral reuse during the period ended November 30, 2022.

There was no cash collateral reinvestment during the period ended period.

Concentration data

The ten largest issuers for collateral securities received across all SFTs, total return swaps and reverse repurchase agreements as at November 30, 2022 are as follows:

Securities lending

International Health Care Portfolio

#	Collateral Issuers	Amount
1	French Government	$14,718,388
2	US Government	$10,080,037
3	German Government	$4,330,552
4	Dutch Government	$3,193,444
5	Swedish Government	$3,012,064
6	Swiss Government	$2,778,521
7	UK Government	$730,324

Global Real Estate Securities Portfolio

#	Collateral Issuers	Amount
1	French Government	$256,623
2	German Government	$124,148
3	UK Government	$73,574

Sustainable Global Thematic Portfolio

#	Collateral Issuers	Amount
1	US Government	$29,051,330
2	French Government	$6,159,465
3	UK Government	$4,647,951
4	German Government	$2,968,156

US Small and Mid-Cap Portfolio

#	Collateral Issuers	Amount
1	French Government	$815,128
2	US Government	$533,840
3	Dutch Government	$329,490
4	Swedish Government	$310,775
5	Swiss Government	$244,801
6	German Government	$41,395

Emerging Markets Multi-Asset Portfolio

#	Collateral Issuers	Amount
1	French Government	$1,605,088
2	German Government	$887,877
3	UK Government	$478,303
4	US Government	$416,257
5	Dutch Government	$83,949
6	Swedish Government	$79,181

Low Volatility Equity Portfolio

#	Collateral Issuers	Amount
1	French Government	$3,724,756
2	German Government	$1,801,956
3	UK Government	$1,067,897

Concentrated Global Equity Portfolio

#	Collateral Issuers	Amount
1	US Government	$7,800,170
2	French Government	$3,683,650
3	UK Government	$1,143,366
4	German Government	$1,103,025
5	Swiss Government	$618,409

Multi-Strategy Alternative Portfolio

#	Collateral Issuers	Amount
1	German Government	$152,598
2	French Government	$62,170

Eurozone Equity Portfolio

#	Collateral Issuers	Amount
1	French Government	€5,842,703
2	US Government	€2,829,554
3	Swiss Government	€1,554,255
4	German Government	€262,818
5	Dutch Government	€2
6	UK Government	€1

Total Return Swaps

International Health Care Portfolio

#	Collateral Issuers	Amount
1	US Government	$889,121

Reverse Repurchase Agreements
There was no security collateral received for reverse repurchase agreements as at November 30, 2022.

The ten largest counterparties across all SFTs, total return swaps and reverse repurchase agreements as at November 30, 2022 are as follows:

International Health Care Portfolio

Type of asset	#	Counterparty	Amount
Securities lending	1	JPMorgan Chase	$10,323,590
	2	Citigroup Global Markets Limited	$8,446,985
	3	Morgan Stanley	$5,472,181
	4	BNP Paribas	$3,687,392
	5	Merrill Lynch	$3,543,583
	6	UBS AG	$1,119,123

Global Real Estate Securities Portfolio

Type of asset	#	Counterparty	Amount
Securities lending	1	Merrill Lynch	$432,530

Sustainable Global Thematic Portfolio

Type of asset	#	Counterparty	Amount
Securities lending	1	UBS AG	$40,781,521

US Small and Mid-Cap Portfolio

Type of asset	#	Counterparty	Amount
Securities lending	1	JPMorgan Chase	$909,558
	2	Citigroup Global Markets Limited	$871,533

Emerging Markets Multi-Asset Portfolio

Type of asset	#	Counterparty	Amount
Securities lending	1	Merrill Lynch	$2,486,257
	2	UBS AG	$485,951
	3	Citigroup Global Markets Limited	$222,053
	4	BNP Paribas	$185,405

Low Volatility Equity Portfolio

Type of asset	#	Counterparty	Amount
Securities lending	1	Merrill Lynch	$6,277,969

Concentrated Global Equity Portfolio

Type of asset	#	Counterparty	Amount
Securities lending	1	UBS AG	$10,031,991
	2	JPMorgan Chase	$2,297,696
	3	BNP Paribas	$358,184

Multi-Strategy Alternative Portfolio

Type of asset	#	Counterparty	Amount
Securities lending	1	BNP Paribas	$203,713

Eurozone Equity Portfolio

Type of asset	#	Counterparty	Amount
Securities lending	1	JPMorgan Chase	€5,774,832
	2	Morgan Stanley	€1,764,514

Emerging Markets Multi-Asset Portfolio

Type of asset	#	Counterparty	Amount
Total return swaps	1	Goldman Sachs	$606,759

Short Duration High Yield Portfolio

Type of asset	#	Counterparty	Amount
Total return swaps	1	JPMorgan Chase	$97,450

Select Absolute Alpha Portfolio

Type of asset	#	Counterparty	Amount
Total return swaps	1	Morgan Stanley	$(260,080)

US High Yield Portfolio

Type of asset	#	Counterparty	Amount
Total return swaps	1	JPMorgan Chase	$108,070

Global Income Portfolio

Type of asset	#	Counterparty	Amount
Total return swaps	1	JPMorgan Chase	$(69,340)

Multi-Strategy Alternative Portfolio

Type of asset	#	Counterparty	Amount
Total return swaps	1	JPMorgan Chase	$(9,299)
	2	Morgan Stanley	$(15,579)
	3	Barclays	$(29,370)
	4	Goldman Sachs	$(109,557)
	5	Bank of America	$(260,451)

All Market Income Portfolio

Type of asset	#	Counterparty	Amount
Total return swaps	1	Goldman Sachs	$27,061
	2	Bank of America	$(4,013,729)

Event Driven Portfolio

Type of asset	#	Counterparty	Amount
Total return swaps	1	Morgan Stanley	$(288,281)
	2	Goldman Sachs	$(629,574)

China Multi-Asset Portfolio

Type of asset	#	Counterparty	Amount
Total return swaps	1	UBS AG	$(12,365)

Low Volatility All Market Income Portfolio

Type of asset	#	Counterparty	Amount
Total return swaps	1	Bank of America	$(16,430)

Global Income Portfolio

Type of asset	#	Counterparty	Amount
Reverse repurchase agreements	1	JPMorgan Chase	$18,185,840

Short Duration Income Portfolio

Type of asset	#	Counterparty	Amount
Reverse repurchase agreements	1	JPMorgan Chase	$13,675,875

Safekeeping of collateral received

Securities lending

Four Custodians held collateral received as at November 30, 2022 as follows:

International Health Care Portfolio

Custodian	Type of collateral	Amount
Euroclear	Security collateral	$28,385,282
Federal Reserve	Security collateral	$10,091,490
Clearstream	Security collateral	$237,102
CREST	Security collateral	$129,456

Global Real Estate Securities Portfolio

Custodian	Type of collateral	Amount
Euroclear	Security collateral	$454,345

Sustainable Global Thematic Portfolio

Custodian	Type of collateral	Amount
Federal Reserve	Security collateral	$29,469,314
Clearstream	Security collateral	$8,640,138
CREST	Security collateral	$4,717,450

US Small and Mid-Cap Portfolio

Custodian	Type of collateral	Amount
Euroclear	Security collateral	$1,741,589
Federal Reserve	Security collateral	$533,840

Emerging Markets Multi-Asset Portfolio

Custodian	Type of collateral	Amount
Euroclear	Security collateral	$2,970,250
Federal Reserve	Security collateral	$421,236
Clearstream	Security collateral	$102,956
CREST	Security collateral	$56,213

Low Volatility Equity Portfolio

Custodian	Type of collateral	Amount
Euroclear	Security collateral	$6,594,609

Concentrated Global Equity Portfolio

Custodian	Type of collateral	Amount
Federal Reserve	Security collateral	$7,902,992
Euroclear	Security collateral	$3,159,748
Clearstream	Security collateral	$2,125,418
CREST	Security collateral	$1,160,462

Multi-Strategy Alternative Portfolio

Custodian	Type of collateral	Amount
Euroclear	Security collateral	$214,768

Eurozone Equity Portfolio

Custodian	Type of collateral	Amount
Euroclear	Security collateral	€7,659,779
Federal Reserve	Security collateral	€2,829,554

Total return swaps

One Custodian held collateral received as at November 30, 2022 as follows:

Select Absolute Alpha Portfolio

Custodian	Type of collateral	Amount*
Brown Brothers Harriman	Security collateral	$889,121

* Portion of the collateral relates to derivatives not in scope of SFTR.

Reverse Repurchase Agreements

There were no security and cash collaterals received for reverse repurchase agreements as at November 30, 2022.

Safekeeping of collateral granted

Total return swaps

The proportion of collateral held in segregated, pooled or other accounts as at November 30, 2022 is as follows:

Emerging Markets Multi-Asset Portfolio

	%
Segregated accounts	0%
Pooled accounts	0%
Other	100%

Short Duration High Yield Portfolio

	%
Segregated accounts	0%
Pooled accounts	0%
Other	100%

Select Absolute Alpha Portfolio

	%
Segregated accounts	0%
Pooled accounts	0%
Other	100%

Global Income Portfolio

	%
Segregated accounts	0%
Pooled accounts	0%
Other	100%

Multi-Strategy Alternative Portfolio

	%
Segregated accounts	0%
Pooled accounts	0%
Other	100%

All Market Income Portfolio

	%
Segregated accounts	0%
Pooled accounts	0%
Other	100%

Event Driven Portfolio

	%
Segregated accounts	0%
Pooled accounts	0%
Other	100%

Reverse Repurchase Agreements

Global Income Portfolio

	%
Segregated accounts	0%
Pooled accounts	0%
Other	100%

Short Duration Income Portfolio

	%
Segregated accounts	0%
Pooled accounts	0%
Other	100%

Returns/Costs

Returns and costs for each type of SFTs, total return swaps and reverse repurchase agreements for the period ended November 30, 2022 are as follows:

Securities lending

International Health Care Portfolio

Returns	Amount	% of overall returns
To Fund	$11,464	80%
To 3rd Party	$2,866	20%

International Technology Portfolio

Returns	Amount	% of overall returns
To Fund	$42,084	80%
To 3rd Party	$10,521	20%

Global Real Estate Securities Portfolio

Returns	Amount	% of overall returns
To Fund	$3,087	80%
To 3rd Party	$772	20%

Sustainable Global Thematic Portfolio

Returns	Amount	% of overall returns
To Fund	$4,711	80%
To 3rd Party	$1,178	20%

US Small and Mid-Cap Portfolio

Returns	Amount	% of overall returns
To Fund	$3,774	80%
To 3rd Party	$944	20%

Emerging Markets Multi-Asset Portfolio

Returns	Amount	% of overall returns
To Fund	$45,607	80%
To 3rd Party	$11,402	20%

Low Volatility Equity Portfolio

Returns	Amount	% of overall returns
To Fund	$386,053	80%
To 3rd Party	$96,513	20%

Emerging Markets Low Volatility Equity Portfolio

Returns	Amount	% of overall returns
To Fund	$9	80%
To 3rd Party	$2	20%

Concentrated Global Equity Portfolio

Returns	Amount	% of overall returns
To Fund	$38,125	80%
To 3rd Party	$9,531	20%

Global Core Equity Portfolio

Returns	Amount	% of overall returns
To Fund	$78,255	80%
To 3rd Party	$19,564	20%

Multi-Strategy Alternative Portfolio

Returns	Amount	% of overall returns
To Fund	$102	80%
To 3rd Party	$26	20%

European Equity Portfolio

Returns	Amount	% of overall returns
To Fund	€49,315	80%
To 3rd Party	€12,329	20%

Eurozone Equity Portfolio

Returns	Amount	% of overall returns
To Fund	€44,732	80%
To 3rd Party	€11,183	20%

All China Equity Portfolio

Returns	Amount	% of overall returns
To Fund	$14	80%
To 3rd Party	$4	20%

Low Volatility All Market Income Portfolio

Returns	Amount	% of overall returns
To Fund	$14	80%
To 3rd Party	$4	20%

Sustainable All Market Portfolio

Returns	Amount	% of overall returns
To Fund	€2,920	80%
To 3rd Party	€730	20%

Sustainable US Thematic Portfolio

Returns	Amount	% of overall returns
To Fund	$337	80%
To 3rd Party	$84	20%

Total return swaps

Emerging Markets Multi-Asset Portfolio

Returns*	Amount	% of overall returns**
To Fund	$1,374,351	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$9,396,153	100%

Short Duration High Yield Portfolio

Returns*	Amount	% of overall returns**
To Fund	$236,262	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$312,533	100%

Select Absolute Alpha Portfolio

Returns*	Amount	% of overall returns**
To Fund	$3,133	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$329,929	100%

US High Yield Portfolio

Returns*	Amount	% of overall returns**
To Fund	$262,009	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$357,371	100%

Global Income Portfolio

Returns*	Amount	% of overall returns**
To Fund	$280,632	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$214,786	100%

Multi-Strategy Alternative Portfolio

Returns*	Amount	% of overall returns**
To Fund	$3,941,638	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$5,531,898	100%

All Market Income Portfolio

Returns*	Amount	% of overall returns**
To Fund	$66,030,314	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$69,003,022	100%

Event Driven Portfolio

Returns*	Amount	% of overall returns**
To Fund	$1,336,308	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$6,607,664	100%

China Multi-Asset Portfolio

Returns*	Amount	% of overall returns**
To Fund	$15,535	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$168,961	100%

Low Volatility All Market Income Portfolio

Returns*	Amount	% of overall returns**
To Fund	$262,778	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$276,384	100%

Reverse repurchase agreements

Global Income Portfolio

Returns*	Amount	% of overall returns**
To Fund	$14,181	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$291,745	100%

Short Duration Income Portfolio

Returns*	Amount	% of overall returns**
To Fund	$0	100%
Costs*	**Amount**	**% of overall returns****
To Fund	$176,754	100%

* Returns (costs) are identified as the realized gains (losses), change in unrealized gains (losses) and interest received (paid) on total return swaps and reverse repurchase agreements during the reporting period.

** All returns from OTC derivative transactions will accrue to the Portfolio and are not subject to any returns sharing agreements.

Aggregate transaction data

The maturity of each type of SFTs, total return swaps and reverse repurchase agreements as at November 30, 2022 is as follows:

Securities lending

International Health Care Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$32,592,854

Global Real Estate Securities Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$432,530

Sustainable Global Thematic Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$40,781,521

US Small and Mid-Cap Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$1,781,091

Emerging Markets Multi-Asset Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$3,379,666

Low Volatility Equity Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$6,277,969

Concentrated Global Equity Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$12,687,871

Multi-Strategy Alternative Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$203,713

Eurozone Equity Portfolio

Maturity	Amount
Less than one day	€0
One day to one week	€0
One week to one month	€0
One month to three months	€0
Three months to one year	€0
Above one year	€0
Open maturity	€7,539,346

Total return swaps

Emerging Markets Multi-Asset Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$606,759
Above one year	$0
Open maturity	$0

Short Duration High Yield Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$65,550
One month to three months	$0
Three months to one year	$31,900
Above one year	$0
Open maturity	$0

Select Absolute Alpha Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$(260,080)
Above one year	$0
Open maturity	$0

US High Yield Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$72,694
One month to three months	$0
Three months to one year	$35,376
Above one year	$0
Open maturity	$0

Global Income Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$(69,340)
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$0

Multi-Strategy Alternative Portfolio

Maturity	Amount
Less than one day	$(9,299)
One day to one week	$0
One week to one month	$33,672
One month to three months	$(290,091)
Three months to one year	$(25,746)
Above one year	$(132,792)
Open maturity	$0

All Market Income Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$2,430,848
One month to three months	$(3,778,760)
Three months to one year	$(2,638,756)
Above one year	$0
Open maturity	$0

Event Driven Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$(288,281)
Three months to one year	$0
Above one year	$(629,574)
Open maturity	$0

China Multi-Asset Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$(12,365)
Above one year	$0
Open maturity	$0

Low Volatility All Market Income Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$15,245
One month to three months	$(31,675)
Three months to one year	$0
Above one year	$0
Open maturity	$0

Reverse repurchase agreements

Global Income Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$18,185,840

Short Duration Income Portfolio

Maturity	Amount
Less than one day	$0
One day to one week	$0
One week to one month	$0
One month to three months	$0
Three months to one year	$0
Above one year	$0
Open maturity	$13,675,875

The settlement and clearing mechanisms for SFTs, total return swaps and reverse repurchase agreements as at November 30, 2022 are as follows:

Securities lending

International Health Care Portfolio

Settlement and clearing mechanism	Amount
Tri-party	$32,592,854

Global Real Estate Securities Portfolio

Settlement and clearing mechanism	Amount
Tri-party	$432,530

Sustainable Global Thematic Portfolio

Settlement and clearing mechanism	Amount
Tri-party	$40,781,521

US Small and Mid-Cap Portfolio

Settlement and clearing mechanism	Amount
Tri-party	$1,781,091

Emerging Markets Multi-Asset Portfolio

Settlement and clearing mechanism	Amount
Tri-party	$3,379,666

Low Volatility Equity Portfolio

Settlement and clearing mechanism	Amount
Tri-party	$6,277,969

Concentrated Global Equity Portfolio

Settlement and clearing mechanism	Amount
Tri-party	$12,687,871

Multi-Strategy Alternative Portfolio

Settlement and clearing mechanism	Amount
Tri-party	$203,713

Eurozone Equity Portfolio

Settlement and clearing mechanism	Amount
Tri-party	€7,539,346

Total return swaps

Emerging Markets Multi-Asset Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$606,759

Short Duration High Yield Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$97,450

Select Absolute Alpha Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$(260,080)

US High Yield Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$108,070

Global Income Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$(69,340)

Multi-Strategy Alternative Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$(424,256)

All Market Income Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$(3,986,668)

Event Driven Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$(917,855)

China Multi-Asset Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$(12,365)

Low Volatility All Market Income Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$(16,430)

Reverse repurchase agreements

Global Income Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$18,185,840

Short Duration Income Portfolio

Settlement and clearing mechanism	Amount
Bilateral	$13,675,875

The aggregate transaction data for collateral positions (including cash) received across all SFTs, total return swaps and reverse repurchase agreements as at November 30, 2022 is as follows:

Securities lending

International Health Care Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
JPMorgan Chase	France Government Bonds 0.10%, 03/01/2026	$2,778,724	AA	>1 year	€	United States
JPMorgan Chase	France Government Bonds 1.00%, 11/25/2025	$2,778,723	AA	>1 year	€	United States
JPMorgan Chase	France Government Bonds 0.00%, 02/25/2024	$2,778,721	AA	>1 year	€	United States
JPMorgan Chase	Switzerland Government Bonds 4.00%, 04/08/2028	$2,778,521	AAA	>1 year	CHF	United States
JPMorgan Chase	United States Treasury Notes 1.88%, 02/28/2027	$2,778,487	AA+	>1 year	$	United States
Citigroup Global Markets Limited	United States Treasury Notes 1.25%, 06/30/2028	$1,596,844	AA+	>1 year	$	United States
Citigroup Global Markets Limited	Netherlands Government Bonds 0.00%, 01/15/2029	$1,596,829	AAA	>1 year	€	United States
Citigroup Global Markets Limited	Netherlands Government Bonds 0.00%, 07/15/2030	$1,596,608	AAA	>1 year	€	United States
Citigroup Global Markets Limited	Swedish Government Bonds 2.50%, 05/12/2025	$1,564,311	AAA	>1 year	SEK	United States
Citigroup Global Markets Limited	Swedish Government Bonds 0.75%, 05/12/2028	$1,447,753	AAA	>1 year	SEK	United States
Citigroup Global Markets Limited	United States Treasury Notes 1.63%, 02/15/2026	$1,069,051	AA+	>1 year	$	United States
Morgan Stanley	France Government Bonds 2.50%, 05/25/2030	$1,034,906	AA	>1 year	€	United States
Morgan Stanley	France Government Bonds 0.75%, 02/25/2028	$1,034,903	AA	>1 year	€	United States
Morgan Stanley	United States Treasury Notes 0.25%, 06/15/2024	$1,034,883	AA+	>1 year	$	United States
Morgan Stanley	United States Treasury Notes 0.38%, 10/31/2023	$1,034,881	AA+	>1 year	$	United States
Morgan Stanley	United States Treasury Notes 0.13%, 10/15/2024	$1,034,854	AA+	>1 year	$	United States
JPMorgan Chase	France Government Bonds 0.75%, 11/25/2028	$915,584	AA	>1 year	€	United States
BNP Paribas	German Government Bonds 0.00%, 07/04/2031	$699,711	AAA	>1 year	€	France

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
BNP Paribas	German Government Bonds 0.00%, 07/04/2028	$699,692	AAA	>1 year	€	France
BNP Paribas	German Government Bonds 0.00%, 07/04/2025	$699,688	AAA	>1 year	€	France
Merrill Lynch	France Government Bonds 0.00%, 02/25/2024	$670,014	AA	>1 year	€	United States
BNP Paribas	German Government Bonds 0.00%, 08/15/2028	$663,063	AAA	>1 year	€	France
BNP Paribas	France Government Bonds 1.75%, 11/25/2024	$615,109	AA	>1 year	€	France
Merrill Lynch	France Government Bonds 0.00%, 03/25/2024	$610,848	AA	>1 year	€	United States
Merrill Lynch	German Government Bonds 0.00%, 10/09/2026	$608,662	AAA	>1 year	€	United States
Merrill Lynch	United Kingdom Gilt 1.63%, 10/22/2028	$602,772	AA	>1 year	£	United States
Morgan Stanley	United States Treasury Notes 3.25%, 06/30/2027	$575,078	AA+	>1 year	$	United States
BNP Paribas	France Government Bonds 0.10%, 03/01/2028	$510,215	AA	>1 year	€	France
JPMorgan Chase	German Government Bonds 1.70%, 08/15/2032	$469,835	AAA	>1 year	€	United States
Merrill Lynch	France Government Bonds 0.75%, 11/25/2028	$430,948	AA	>1 year	€	United States
Merrill Lynch	German Government Bonds 6.50%, 07/04/2027	$408,448	AAA	>1 year	€	United States
Merrill Lynch	France Government Bonds 6.00%, 10/25/2025	$390,620	AA	>1 year	€	United States
UBS AG	United States Treasury Notes 1.75%, 06/30/2024	$187,325	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 2.13%, 05/15/2025	$171,383	AA+	>1 year	$	Switzerland
JPMorgan Chase	United States Treasury Notes 1.00%, 07/31/2028	$158,735	AA+	>1 year	$	United States
UBS AG	United Kingdom Gilt 0.00%, 04/11/2023	$127,549	AA	3 months to 1 year	£	Switzerland
UBS AG	United States Treasury Notes 1.25%, 06/30/2028	$123,123	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 0.25%, 06/15/2024	$86,324	AA+	>1 year	$	Switzerland
UBS AG	German Government Bonds 1.00%, 08/15/2025	$81,452	AAA	>1 year	€	Switzerland
UBS AG	France Government Bonds 1.50%, 05/25/2031	$79,561	AA	>1 year	€	Switzerland
UBS AG	United States Treasury Notes 0.00%, 12/15/2022	$54,971	AA+	3 months to 1 year	$	Switzerland
UBS AG	France Government Bonds 0.00%, 11/25/2029	$52,064	AA	>1 year	€	Switzerland
UBS AG	United States Treasury Notes 2.50%, 08/15/2023	$49,503	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 6.13%, 08/15/2029	$39,585	AA+	>1 year	$	Switzerland
UBS AG	France Government Bonds 0.25%, 11/25/2026	$37,403	AA	>1 year	€	Switzerland
UBS AG	United States Treasury Notes 0.63%, 07/31/2026	$31,204	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 1.13%, 02/15/2031	$29,184	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 0.75%, 04/30/2026	$24,622	AA+	>1 year	$	Switzerland
JPMorgan Chase	France Government Bonds 0.00%, 03/25/2025	$45	AA	>1 year	€	United States
Morgan Stanley	Netherlands Government Bonds 0.25%, 07/15/2025	$7	AAA	>1 year	€	United States

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Morgan Stanley	United Kingdom Gilt 2.50%, 07/17/2024	$3	AA	>1 year	£	United States
Morgan Stanley	German Treasury Discount Paper 0.00%, 03/22/2023	$1	AAA	3 months to 1 year	€	United States

* Standard and Poor's long term issue credit rating.

Global Real Estate Securities Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Merrill Lynch	France Government Bonds 0.00%, 02/25/2024	$81,782	AA	>1 year	€	United States
Merrill Lynch	France Government Bonds 0.00%, 03/25/2024	$74,560	AA	>1 year	€	United States
Merrill Lynch	German Government Bonds 0.00%, 10/09/2026	$74,293	AAA	>1 year	€	United States
Merrill Lynch	United Kingdom Gilt 1.63%, 10/22/2028	$73,574	AA	>1 year	£	United States
Merrill Lynch	France Government Bonds 0.75%, 11/25/2028	$52,602	AA	>1 year	€	United States
Merrill Lynch	German Government Bonds 6.50%, 07/04/2027	$49,855	AAA	>1 year	€	United States
Merrill Lynch	France Government Bonds 6.00%, 10/25/2025	$47,679	AA	>1 year	€	United States

* Standard and Poor's long term issue credit rating.

Sustainable Global Thematic Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
UBS AG	United States Treasury Notes 1.75%, 06/30/2024	$6,826,252	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 2.13%, 05/15/2025	$6,245,290	AA+	>1 year	$	Switzerland
UBS AG	United Kingdom Gilt 0.00%, 04/11/2023	$4,647,951	AA	3 months to 1 year	£	Switzerland
UBS AG	United States Treasury Notes 1.25%, 06/30/2028	$4,486,688	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 0.25%, 06/15/2024	$3,145,712	AA+	>1 year	$	Switzerland
UBS AG	German Government Bonds 1.00%, 08/15/2025	$2,968,156	AAA	>1 year	€	Switzerland
UBS AG	France Government Bonds 1.50%, 05/25/2031	$2,899,256	AA	>1 year	€	Switzerland
UBS AG	United States Treasury Notes 0.00%, 12/15/2022	$2,003,160	AA+	3 months to 1 year	$	Switzerland
UBS AG	France Government Bonds 0.00%, 11/25/2029	$1,897,226	AA	>1 year	€	Switzerland
UBS AG	United States Treasury Notes 2.50%, 08/15/2023	$1,803,933	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 6.13%, 08/15/2029	$1,442,490	AA+	>1 year	$	Switzerland
UBS AG	France Government Bonds 0.25%, 11/25/2026	$1,362,983	AA	>1 year	€	Switzerland
UBS AG	United States Treasury Notes 0.63%, 07/31/2026	$1,137,091	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 1.13%, 02/15/2031	$1,063,470	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 0.75%, 04/30/2026	$897,244	AA+	>1 year	$	Switzerland

* Standard and Poor's long term issue credit rating.

US Small and Mid-Cap Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
JPMorgan Chase	France Government Bonds 0.00%, 02/25/2024	$244,819	AA	>1 year	€	United States
JPMorgan Chase	France Government Bonds 0.10%, 03/01/2026	$244,819	AA	>1 year	€	United States
JPMorgan Chase	France Government Bonds 1.00%, 11/25/2025	$244,819	AA	>1 year	€	United States
JPMorgan Chase	Switzerland Government Bonds 4.00%, 04/08/2028	$244,801	AAA	>1 year	CHF	United States
JPMorgan Chase	United States Treasury Notes 1.88%, 02/28/2027	$244,797	AA+	>1 year	$	United States
Citigroup Global Markets Limited	United States Treasury Notes 1.25%, 06/30/2028	$164,757	AA+	>1 year	$	United States
Citigroup Global Markets Limited	Netherlands Government Bonds 0.00%, 01/15/2029	$164,756	AAA	>1 year	€	United States
Citigroup Global Markets Limited	Netherlands Government Bonds 0.00%, 07/15/2030	$164,734	AAA	>1 year	€	United States
Citigroup Global Markets Limited	Swedish Government Bonds 2.50%, 05/12/2025	$161,401	AAA	>1 year	SEK	United States
Citigroup Global Markets Limited	Swedish Government Bonds 0.75%, 05/12/2028	$149,374	AAA	>1 year	SEK	United States
Citigroup Global Markets Limited	United States Treasury Notes 1.63%, 02/15/2026	$110,301	AA+	>1 year	$	United States
JPMorgan Chase	France Government Bonds 0.75%, 11/25/2028	$80,667	AA	>1 year	€	United States
JPMorgan Chase	German Government Bonds 1.70%, 08/15/2032	$41,395	AAA	>1 year	€	United States
JPMorgan Chase	United States Treasury Notes 1.00%, 07/31/2028	$13,985	AA+	>1 year	$	United States
JPMorgan Chase	France Government Bonds 0.00%, 03/25/2025	$4	AA	>1 year	€	United States

* Standard and Poor's long term issue credit rating.

Emerging Markets Multi-Asset Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Merrill Lynch	France Government Bonds 0.00%, 02/25/2024	$470,097	AA	>1 year	€	United States
Merrill Lynch	France Government Bonds 0.00%, 03/25/2024	$428,584	AA	>1 year	€	United States
Merrill Lynch	German Government Bonds 0.00%, 10/09/2026	$427,050	AAA	>1 year	€	United States
Merrill Lynch	United Kingdom Gilt 1.63%, 10/22/2028	$422,918	AA	>1 year	£	United States
Merrill Lynch	France Government Bonds 0.75%, 11/25/2028	$302,363	AA	>1 year	€	United States
Merrill Lynch	German Government Bonds 6.50%, 07/04/2027	$286,576	AAA	>1 year	€	United States
Merrill Lynch	France Government Bonds 6.00%, 10/25/2025	$274,067	AA	>1 year	€	United States
UBS AG	United States Treasury Notes 1.75%, 06/30/2024	$81,341	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 2.13%, 05/15/2025	$74,419	AA+	>1 year	$	Switzerland
UBS AG	United Kingdom Gilt 0.00%, 04/11/2023	$55,385	AA	3 months to 1 year	£	Switzerland
UBS AG	United States Treasury Notes 1.25%, 06/30/2028	$53,463	AA+	>1 year	$	Switzerland
Citigroup Global Markets Limited	United States Treasury Notes 1.25%, 06/30/2028	$41,978	AA+	>1 year	$	United States

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Citigroup Global Markets Limited	Netherlands Government Bonds 0.00%, 01/15/2029	$41,977	AAA	>1 year	€	United States
Citigroup Global Markets Limited	Netherlands Government Bonds 0.00%, 07/15/2030	$41,972	AAA	>1 year	€	United States
Citigroup Global Markets Limited	Swedish Government Bonds 2.50%, 05/12/2025	$41,122	AAA	>1 year	SEK	United States
Citigroup Global Markets Limited	Swedish Government Bonds 0.75%, 05/12/2028	$38,059	AAA	>1 year	SEK	United States
UBS AG	United States Treasury Notes 0.25%, 06/15/2024	$37,484	AA+	>1 year	$	Switzerland
UBS AG	German Government Bonds 1.00%, 08/15/2025	$35,368	AAA	>1 year	€	Switzerland
BNP Paribas	German Government Bonds 0.00%, 07/04/2031	$35,182	AAA	>1 year	€	France
BNP Paribas	German Government Bonds 0.00%, 07/04/2028	$35,181	AAA	>1 year	€	France
BNP Paribas	German Government Bonds 0.00%, 07/04/2025	$35,181	AAA	>1 year	€	France
UBS AG	France Government Bonds 1.50%, 05/25/2031	$34,547	AA	>1 year	€	Switzerland
BNP Paribas	German Government Bonds 0.00%, 08/15/2028	$33,339	AAA	>1 year	€	France
BNP Paribas	France Government Bonds 1.75%, 11/25/2024	$30,928	AA	>1 year	€	France
Citigroup Global Markets Limited	United States Treasury Notes 1.63%, 02/15/2026	$28,103	AA+	>1 year	$	United States
BNP Paribas	France Government Bonds 0.10%, 03/01/2028	$25,654	AA	>1 year	€	France
UBS AG	United States Treasury Notes 0.00%, 12/15/2022	$23,870	AA+	3 months to 1 year	$	Switzerland
UBS AG	France Government Bonds 0.00%, 11/25/2029	$22,607	AA	>1 year	€	Switzerland
UBS AG	United States Treasury Notes 2.50%, 08/15/2023	$21,496	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 6.13%, 08/15/2029	$17,189	AA+	>1 year	$	Switzerland
UBS AG	France Government Bonds 0.25%, 11/25/2026	$16,241	AA	>1 year	€	Switzerland
UBS AG	United States Treasury Notes 0.63%, 07/31/2026	$13,550	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 1.13%, 02/15/2031	$12,672	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 0.75%, 04/30/2026	$10,692	AA+	>1 year	$	Switzerland

* Standard and Poor's long term issue credit rating.

Low Volatility Equity Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Merrill Lynch	France Government Bonds 0.00%, 02/25/2024	$1,187,025	AA	>1 year	€	United States
Merrill Lynch	France Government Bonds 0.00%, 03/25/2024	$1,082,205	AA	>1 year	€	United States
Merrill Lynch	German Government Bonds 0.00%, 10/09/2026	$1,078,332	AAA	>1 year	€	United States
Merrill Lynch	United Kingdom Gilt 1.63%, 10/22/2028	$1,067,897	AA	>1 year	£	United States
Merrill Lynch	France Government Bonds 0.75%, 11/25/2028	$763,487	AA	>1 year	€	United States
Merrill Lynch	German Government Bonds 6.50%, 07/04/2027	$723,624	AAA	>1 year	€	United States

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Merrill Lynch	France Government Bonds 6.00%, 10/25/2025	$692,039	AA	>1 year	€	United States

* Standard and Poor's long term issue credit rating.

Concentrated Global Equity Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
UBS AG	United States Treasury Notes 1.75%, 06/30/2024	$1,679,215	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 2.13%, 05/15/2025	$1,536,301	AA+	>1 year	$	Switzerland
UBS AG	United Kingdom Gilt 0.00%, 04/11/2023	$1,143,366	AA	3 months to 1 year	£	Switzerland
UBS AG	United States Treasury Notes 1.25%, 06/30/2028	$1,103,696	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 0.25%, 06/15/2024	$773,825	AA+	>1 year	$	Switzerland
UBS AG	German Government Bonds 1.00%, 08/15/2025	$730,147	AAA	>1 year	€	Switzerland
UBS AG	France Government Bonds 1.50%, 05/25/2031	$713,199	AA	>1 year	€	Switzerland
JPMorgan Chase	France Government Bonds 0.10%, 03/01/2026	$618,454	AA	>1 year	€	United States
JPMorgan Chase	France Government Bonds 1.00%, 11/25/2025	$618,454	AA	>1 year	€	United States
JPMorgan Chase	France Government Bonds 0.00%, 02/25/2024	$618,453	AA	>1 year	€	United States
JPMorgan Chase	Switzerland Government Bonds 4.00%, 04/08/2028	$618,409	AAA	>1 year	CHF	United States
JPMorgan Chase	United States Treasury Notes 1.88%, 02/28/2027	$618,401	AA+	>1 year	$	United States
UBS AG	United States Treasury Notes 0.00%, 12/15/2022	$492,764	AA+	3 months to 1 year	$	Switzerland
UBS AG	France Government Bonds 0.00%, 11/25/2029	$466,705	AA	>1 year	€	Switzerland
UBS AG	United States Treasury Notes 2.50%, 08/15/2023	$443,756	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 6.13%, 08/15/2029	$354,843	AA+	>1 year	$	Switzerland
UBS AG	France Government Bonds 0.25%, 11/25/2026	$335,285	AA	>1 year	€	Switzerland
UBS AG	United States Treasury Notes 0.63%, 07/31/2026	$279,717	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 1.13%, 02/15/2031	$261,607	AA+	>1 year	$	Switzerland
UBS AG	United States Treasury Notes 0.75%, 04/30/2026	$220,716	AA+	>1 year	$	Switzerland
JPMorgan Chase	France Government Bonds 0.75%, 11/25/2028	$203,779	AA	>1 year	€	United States
JPMorgan Chase	German Government Bonds 1.70%, 08/15/2032	$104,570	AAA	>1 year	€	United States
BNP Paribas	German Government Bonds 0.00%, 07/04/2031	$67,968	AAA	>1 year	€	France
BNP Paribas	German Government Bonds 0.00%, 07/04/2028	$67,966	AAA	>1 year	€	France
BNP Paribas	German Government Bonds 0.00%, 07/04/2025	$67,966	AAA	>1 year	€	France
BNP Paribas	German Government Bonds 0.00%, 08/15/2028	$64,408	AAA	>1 year	€	France
BNP Paribas	France Government Bonds 1.75%, 11/25/2024	$59,750	AA	>1 year	€	France

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
BNP Paribas	France Government Bonds 0.10%, 03/01/2028	$49,561	AA	>1 year	€	France
JPMorgan Chase	United States Treasury Notes 1.00%, 07/31/2028	$35,329	AA+	>1 year	$	United States
JPMorgan Chase	France Government Bonds 0.00%, 03/25/2025	$10	AA	>1 year	€	United States

* Standard and Poor's long term issue credit rating.

Multi-Strategy Alternative Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
BNP Paribas	German Government Bonds 0.00%, 07/04/2031	$38,656	AAA	>1 year	€	France
BNP Paribas	German Government Bonds 0.00%, 07/04/2028	$38,655	AAA	>1 year	€	France
BNP Paribas	German Government Bonds 0.00%, 07/04/2025	$38,655	AAA	>1 year	€	France
BNP Paribas	German Government Bonds 0.00%, 08/15/2028	$36,632	AAA	>1 year	€	France
BNP Paribas	France Government Bonds 1.75%, 11/25/2024	$33,983	AA	>1 year	€	France
BNP Paribas	France Government Bonds 0.10%, 03/01/2028	$28,187	AA	>1 year	€	France

* Standard and Poor's long term issue credit rating.

Eurozone Equity Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
JPMorgan Chase	France Government Bonds 0.10%, 03/01/2026	€1,554,369	AA	>1 year	€	United States
JPMorgan Chase	France Government Bonds 1.00%, 11/25/2025	€1,554,368	AA	>1 year	€	United States
JPMorgan Chase	France Government Bonds 0.00%, 02/25/2024	€1,554,366	AA	>1 year	€	United States
JPMorgan Chase	Switzerland Government Bonds 4.00%, 04/08/2028	€1,554,255	AAA	>1 year	CHF	United States
JPMorgan Chase	United States Treasury Notes 1.88%, 02/28/2027	€1,554,235	AA+	>1 year	$	United States
JPMorgan Chase	France Government Bonds 0.75%, 11/25/2028	€512,162	AA	>1 year	€	United States
Morgan Stanley	France Government Bonds 2.50%, 05/25/2030	€333,707	AA	>1 year	€	United States
Morgan Stanley	France Government Bonds 0.75%, 02/25/2028	€333,706	AA	>1 year	€	United States
Morgan Stanley	United States Treasury Notes 0.25%, 06/15/2024	€333,700	AA+	>1 year	$	United States
Morgan Stanley	United States Treasury Notes 0.38%, 10/31/2023	€333,699	AA+	>1 year	$	United States
Morgan Stanley	United States Treasury Notes 0.13%, 10/15/2024	€333,691	AA+	>1 year	$	United States
JPMorgan Chase	German Government Bonds 1.70%, 08/15/2032	€262,818	AAA	>1 year	€	United States
Morgan Stanley	United States Treasury Notes 3.25%, 06/30/2027	€185,435	AA+	>1 year	$	United States
JPMorgan Chase	United States Treasury Notes 1.00%, 07/31/2028	€88,794	AA+	>1 year	$	United States
JPMorgan Chase	France Government Bonds 0.00%, 03/25/2025	€25	AA	>1 year	€	United States

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Morgan Stanley	Netherlands Government Bonds 0.25%, 07/15/2025	€2	AAA	>1 year	€	United States
Morgan Stanley	United Kingdom Gilt 2.50%, 07/17/2024	€1	AA	>1 year	£	United States

* Standard and Poor's long term issue credit rating.

Total return swaps

Select Absolute Alpha Portfolio

Counterparty	Type of collateral	Amount*	Quality**	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Morgan Stanley	U.S. Treasury Notes, 1.50%, 02/15/2030	$889,121	AA+	>1 year	$	United States

* Portion of the collateral relates to derivatives not in scope of SFTR.
** Standard and Poor's long term issue credit rating.

The aggregate transaction data for collateral positions (including cash) granted across all SFTs, total return swaps and reverse repurchase agreements as at November 30, 2022 is as follows:

Total return swaps

Emerging Markets Multi-Asset Portfolio

Counterparty	Type of collateral	Amount*	Quality**	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Goldman Sachs	Cash	$3,650,000	N/A	N/A	$	United States

* Portion of the collateral relates to derivatives not in scope of SFTR.
** Standard and Poor's long term issue credit rating.

Short Duration High Yield Portfolio

Counterparty	Type of collateral	Amount*	Quality**	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
JPMorgan Chase	Cash	$130,000	N/A	N/A	$	United States

* Portion of the collateral relates to derivatives not in scope of SFTR.
** Standard and Poor's long term issue credit rating.

Select Absolute Alpha Portfolio

Counterparty	Type of collateral	Amount*	Quality**	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Morgan Stanley	U.S. Treasury Bill, 0.00%, 01/05/2023	$4,084,634	AA+	1 month to 3 months	$	United States

* Portion of the collateral relates to derivatives not in scope of SFTR.
** Standard and Poor's long term issue credit rating.

Global Income Portfolio

Counterparty	Type of collateral	Amount*	Quality**	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
JPMorgan Chase	U.S. Treasury Bonds, 2.25%, 05/15/2041	$196,967	AA+	>1 year	$	United States
JPMorgan Chase	Cash	$94,000	N/A	N/A	$	United States

* Portion of the collateral relates to derivatives not in scope of SFTR.
** Standard and Poor's long term issue credit rating.

Multi-Strategy Alternative Portfolio

Counterparty	Type of collateral	Amount*	Quality**	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Goldman Sachs	Cash	$10,844,106	N/A	N/A	$	United States
Morgan Stanley	Cash	$2,585,800	N/A	N/A	$	United States
JPMorgan Chase	Cash	$2,284,300	N/A	N/A	$	United States
Goldman Sachs	U.S. Treasury Bill, 0.00%, 12/29/2022	$1,186,441	AA+	1 week to 1 month	$	United States
Bank of America	Cash	$939,774	N/A	N/A	$	United States
Barclays	Cash	$52,000	N/A	N/A	$	United Kingdom

* Portion of the collateral relates to derivatives not in scope of SFTR.
** Standard and Poor's long term issue credit rating.

All Market Income Portfolio

Counterparty	Type of collateral	Amount*	Quality**	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Bank of America	U.S. Treasury Notes, 1.13%, 10/31/2026	$3,068,485	AA+	>1 year	$	United States
Goldman Sachs	U.S. Treasury Notes, 0.88%, 06/30/2026	$650,486	AA+	>1 year	$	United States

* Portion of the collateral relates to derivatives not in scope of SFTR.
** Standard and Poor's long term issue credit rating.

Event Driven Portfolio

Counterparty	Type of collateral	Amount*	Quality**	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
Goldman Sachs	Cash	$32,995,176	N/A	N/A	$	United States
Morgan Stanley	Cash	$10,632,086	N/A	N/A	$	United States

* Portion of the collateral relates to derivatives not in scope of SFTR.
** Standard and Poor's long term issue credit rating.

Reverse repurchase agreements

Global Income Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
JPMorgan Chase	U.S. Treasury Bonds, 6.00%, 02/15/2026	$5,271,874	AA+	>1 year	$	United States
JPMorgan Chase	U.S. Treasury Bonds, 6.75%, 08/15/2026	$3,926,250	AA+	>1 year	$	United States
JPMorgan Chase	U.S. Treasury Bonds, 6.50%, 11/15/2026	$3,552,001	AA+	>1 year	$	United States
JPMorgan Chase	U.S. Treasury Bonds, 6.00%, 02/15/2026	$3,057,688	AA+	>1 year	$	United States
JPMorgan Chase	U.S. Treasury Bonds, 6.75%, 08/15/2026	$2,181,250	AA+	>1 year	$	United States

* Standard and Poor's long term issue credit rating.

Short Duration Income Portfolio

Counterparty	Type of collateral	Amount	Quality*	Maturity tenor of collateral	Currency of collateral	Country of counterparty establishment
JPMorgan Chase	U.S. Treasury Bonds, 6.00%, 02/15/2026	$8,962,187	AA+	>1 year	$	United States
JPMorgan Chase	U.S. Treasury Bonds, 6.75%, 08/15/2026	$4,689,688	AA+	>1 year	$	United States

* Standard and Poor's long term issue credit rating.

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