

当ファンドの仕組みは、次の通りです。

商品分類	追加型投信／海外／債券
信託期間	無期限(2018年10月4日設定)
運用方針	信託財産の着実な成長と安定した収益の確保を目指して運用を行います。
主要投資対象	別に定める投資信託証券*を主要投資対象とします。なお、短期金融商品等に直接投資する場合があります。
運用方法	<p>① 主として、投資対象ファンドへの投資を通じ、先進国債券および新興国債券等世界の債券市場に幅広く分散投資を行うことにより、安定したインカムゲインの確保と信託財産の中長期的な成長を目指して運用を行います。</p> <p>② 投資対象ファンドの組入比率は高位を維持することを基本とします。各投資対象ファンドへの投資比率は、原則として、市況環境および投資対象ファンドの収益性等を勘案して決定します。なお、資金動向等によっては、投資対象ファンドへの投資比率を引き下げることもあります。投資対象ファンドについては、収益機会の追求やリスクの分散などを目的として、適宜見直しを行いません。この際、定性評価や定量評価等を勘案のうえ、新たに投資対象ファンドを指定したり、既に指定されていた投資対象ファンドを外したりする場合があります。</p> <p>③ 外国投資信託受益証券の運用指図に関する権限を、ピムコジャパンリミテッドに委託します。</p> <p>④ 資金動向、市況動向等によっては、上記のような運用ができない場合があります。</p>
分配方針	<p>毎決算時(年1回、毎年10月3日。休業日の場合は翌営業日)に決算を行い、原則として以下の方針に基づき収益の分配を行います。分配金は決算日から起算して5営業日以内に支払いを開始します。</p> <ul style="list-style-type: none">・ 分配対象額の範囲 経費控除後の配当等収益および売買益(評価益を含みます。)等の全額とします。・ 分配対象額についての分配方針 委託会社が基準価額水準、市況動向等を勘案して決定します。ただし、分配対象額が少額の場合は、分配を行わないことがあります。・ 留保益の運用方針 収益分配にあてず信託財産内に留保した利益については、運用の基本方針に基づき、元本部分と同一の運用を行います。

*「別に定める投資信託証券」とは、バミューダ籍外国投資信託「PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)」およびバミューダ籍外国投資信託「PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円)」です。

SBI-PIMCO 世界債券 アクティブファンド(DC)

追加型投信／海外／債券

運用報告書(全体版) 第4期

決算日:2022年10月3日

作成対象期間:2021年10月5日～2022年10月3日

受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。さて、「SBI-PIMCO 世界債券アクティブファンド(DC)」は、2022年10月3日に第4期の決算を行いました。ここに期中の運用状況と収益分配状況についてご報告申し上げます。今後とも引き続きお引き立て賜りますようお願い申し上げます。



SBIアセットマネジメント株式会社

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お問い合わせ先

電話番号 03-6229-0097

受付時間:営業日の9:00～17:00

ホームページから、ファンドの商品概要、レポート等をご覧いただけます。
<http://www.sbiam.co.jp/>

(2022年8月1日の合併により「SBIボンド・インベストメント・マネジメント株式会社」から「SBIアセットマネジメント株式会社」に商号変更いたしました。)

◀ 設定以来の運用実績 ▶

決算期	(分配落)	基準価額		投資信託証券 組入比率	純資産総額
		税込分配金	期中騰落率		
(設定日) 2018年10月4日	円 10,000	円 —	% —	% —	百万円 0
1期(2019年10月3日)	10,151	0	1.5	98.5	64
2期(2020年10月5日)	10,415	0	2.6	99.5	216
3期(2021年10月4日)	11,092	0	6.5	99.1	574
4期(2022年10月3日)	11,607	0	4.6	100.3	1,071

(注1) 設定日の基準価額は、設定時の価額です。

(注2) 設定日の純資産総額は、設定元本を表示しています。

(注3) 当ファンドにはベンチマークはありません。また、適当な参考指数もないことから、ベンチマーク、参考指数を記載しておりません。

◀ 当期中の基準価額と市況等の推移 ▶

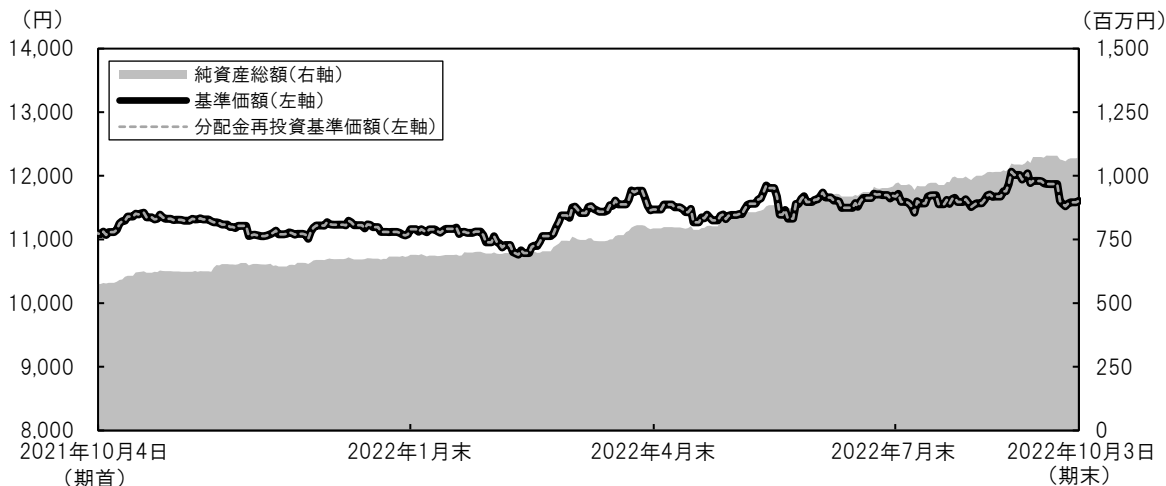
年月日	基準価額		投資信託証券 組入比率
	騰落率		
(期首) 2021年10月4日	円 11,092	% —	% 99.1
10月末	11,325	2.1	99.0
11月末	11,066	△ 0.2	99.3
12月末	11,232	1.3	99.5
2022年 1月末	11,121	0.3	99.4
2月末	11,050	△ 0.4	99.3
3月末	11,471	3.4	99.4
4月末	11,470	3.4	99.4
5月末	11,398	2.8	99.4
6月末	11,738	5.8	99.6
7月末	11,590	4.5	100.0
8月末	11,707	5.5	99.8
9月末	11,583	4.4	99.6
(期末) 2022年10月3日	11,607	4.6	100.3

(注1) 騰落率は期首比。

(注2) 当ファンドにはベンチマークはありません。また、適当な参考指数もないことから、ベンチマーク、参考指数を記載しておりません。

当期の運用状況と今後の運用方針

◀ 基準価額等の推移 ▶ (2021年10月5日～2022年10月3日)



期 首 : 11,092円

期 末 : 11,607円(既払分配金(税込み):0円)

騰 落 率 : 4.6%(分配金再投資ベース)

- (注1) 当ファンドにはベンチマークはありません。また、適当な参考指数もないことから、ベンチマーク、参考指数を記載しておりません。
- (注2) 分配金再投資基準価額は、収益分配金(税込み)を分配時に再投資したとみなして計算し、ファンド運用の実質的なパフォーマンスを示すものです。
- (注3) 分配金の再投資についてはお客様がご利用のコース等により異なります。また、ファンドの運用経過については、当ファンドのパフォーマンスを示したものであり、ファンドの購入価額により課税条件等が異なるため、お客様の損益の状況を示すものではありません。

◀ 基準価額の主な変動要因 ▶ (2021年10月5日～2022年10月3日)

【上昇要因】

当作成期は、FRB(米連邦準備制度理事会)が大幅な利上げを継続したことにより世界的に金利が上昇し、米ドル高により円安基調となったことが、基準価額の上昇要因となりました。

【下落要因】

保有する米国債および欧州国債などの利回りが上昇(債券価格は下落)したことが、基準価額の下落要因となりました。

◀ 投資環境 ▶ (2021年10月5日～2022年10月3日)

米国債券市場は、FRB(米連邦準備制度理事会)による利上げが実施され、止まらない物価上昇に対し利上げの継続が見込まれたため、国債や社債等の利回りが上昇(債券価格は下落)しました。

ドイツ債券市場は、エネルギー価格の高騰による急激な物価上昇に対応するためECB(欧州中央銀行)が大幅な利上げを余儀なくされ、利回りが上昇(債券価格は下落)しました。ロシアによるウクライナ侵攻もエネルギー供給懸念の材料となりました。

米ドル/円相場は、FRB(米連邦準備制度理事会)の金融引締めと日銀の金融緩和継続姿勢から、米ドル高円安基調で推移しました。

ユーロ/円相場も、日本の低金利を背景にユーロ高円安となりましたが、金利上昇幅の違いもあり、米ドル円に比べて緩やかな上昇にとどまりました。

◀ 当ファンドのポートフォリオ ▶ (2021年10月5日～2022年10月3日)

< 当ファンド >

「PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)」および「PIMCOバミューダ・エマーシング・カレンシー・ハイインカム・ファンド・クラスS(円)」への投資を通じて、先進国債券および新興国債券等世界の債券市場に幅広く分散投資を行うことにより、安定したインカムゲインの確保と信託財産の中長期的な成長をめざして運用を行いました。

< PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円) >

当期の世界の債券市場は、期を通じて大幅に下落しました。

米国債券市場は、FRB(米連邦準備制度理事会)によるテーバリング(量的緩和の縮小)開始やロシアのウクライナ侵攻などを背景としたインフレ上昇に対する懸念から下落しました。その後は、FRBがバランスシートの縮小開始を決定し、インフレ抑制に向けて大幅な利上げを継続する姿勢を明確にしたことなどが下落要因となり、期を通じて大きく下落しました。

欧州債券市場は、ECB(欧州中央銀行)がPEPP(パンデミック緊急購入プログラム)の縮小を決定したことや域内のインフレ率が過去最高を更新したことなどを受け、ECBによる金融政策正常化の前倒し観測が広がったことから下落しました。その後、インフレ上昇の一段の加速を受けて大幅な利上げが実施され、積極的な金融引き締めが継続されるとの見方から期を通じて下落しました。

英国債券市場は、英国国内でのインフレ上昇の加速を受けてBOE(イングランド銀行)が大幅な利上げを継続したことやトラス政権による大規模な減税策の発表などを受け、期を通じて下落しました。

米ドル/円為替市場では、FRBの積極的な利上げが進むなか、日銀が金融緩和策の維持を決定したことから金融政策のスタンスの違いが意識され、期を通じてみると上昇しました(円安米ドル高)。ユーロ/円為替市場においても、ECB(欧州中央銀行)のタカ派化が進んだことを受け上昇しました(円安ユーロ高)。

< PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円) >

当期の新興国通貨市場は、米国における積極的な利上げやロシアによるウクライナ侵攻などを受け投資家のリスク回避姿勢が強まるなか、全般に下落基調となりました。期中、一部新興国においては複数回にわたる利上げを背景に新興国通貨が強含む動きも見られたものの、中国の景気減速や商品価格の調整などを受けて弱含む国もあり、新興国通貨は国によってまちまちな動きとなりました。また、米金利の大幅上昇を背景に急激な米ドル高・円安が進行するなか、新興国通貨は対円では上昇しました。

《 当ファンドのベンチマークとの差異 》 (2021年10月5日～2022年10月3日)

当ファンドにはベンチマークはありません。また、適当な参考指数もないことから、ベンチマーク、参考指数を記載しておりません。

《 分配金 》 (2021年10月5日～2022年10月3日)

当作成期の分配金は、当ファンドの配分方針に基づき、基準価額水準や市況動向等を勘案し、下表の通りといたしました。

なお、分配に充てずに信託財産に留保した収益につきましては、元本部分と同一の運用を行います。

● 分配原資の内訳

(単位:円、1万口当たり、税込み)

項 目	第4期
	2021年10月5日～2022年10月3日
当期分配金	—
(対基準価額比率)	—%
当期の収益	—
当期の収益以外	—
翌期繰越分配対象額	1,607

(注1) 対基準価額比率は当期分配金(税込み)の期末基準価額(分配金込み)に対する比率であり、ファンドの収益率とは異なります。

(注2) 当期の収益、当期の収益以外は小数点以下切捨てで算出しているため合計が当期分配金と一致しない場合があります。

◀ 今後の運用方針 ▶

＜ 当ファンド ＞

引き続き、「PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)」への配分比率70%程度、「PIMCOバミューダ・エマーシング・カレンシー・ハインカム・ファンド・クラスS(円)」への配分比率30%程度を基本とし、安定したインカムゲインの確保と信託財産の中長期的な成長を図ることを目標に運用を行います。

＜ PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円) ＞

PIMCOでは、インフレ率の上昇や中央銀行による急速な金融引き締めに加え、ロシアによるウクライナ侵攻といった地政学リスクの高まりを受けて、先進国を中心に景気後退に陥る可能性が高まっているとみています。ただし、家計や企業のファンダメンタルズが堅調なことから、今回の景気後退は2008年の金融危機や2020年の新型コロナショックほど深刻なものにはならないとみています。一方、過去のショック時と比較して既に政府債務や中央銀行のバランスシートが肥大化しているなか、金融・財政政策による景気へのサポート余地は限定的なことから景気後退の期間は長期化し、その後の回復にも相応の時間を要するとみています。

米国では、根強いインフレ圧力を背景にFRBによる積極的な利上げが続き、生活必需品の価格や借入コストの上昇が重しとなり消費の停滞が懸念されるなか、2023年初めには景気後退に陥る可能性が高いとみています。インフレ率については、住居費やサービスなどの幅広い項目において価格上昇が定着しつつあり、ピークアウトには相応の時間を要するものと考えております。一方、金融引き締めによるインフレ抑制の効果が現れるまでには時間を要することに加え、景気後退のリスクが高まっていることから、FRBは今年12月までは政策金利を引き上げ2023年に入ると4.5%～5%程度の水準で利上げを休止すると予想しています。

ユーロ圏については、ロシアは既に天然ガスの供給を一部で停止しており、今後も更なる供給制限が想定される中で同価格の高止まりが経済の下押し要因となっています。従って、今後数四半期で景気後退局面に入り、2022年の実質GDP成長率は2.5%程度にまで低下し、2023年にはマイナス成長に陥ると予想しています。また、エネルギーや食料品の価格が上昇していることから、PIMCOではインフレ率は2022年末に向けて前年同月比で10%程度まで上昇するとみているものの、その後は域内の景気後退などにより急速に低下し、2023年末には2.0～2.5%程度にまで低下するとみています。金融政策については、景気後退に対する懸念が強まっているもののECBは利上げを継続するとみており、2023年初めまでには政策金利を2.25%にまで引き上げ、その後はインフレの落ち着きに伴い据え置きに転じると予想しています。

英国については、トラス前政権が掲げていた減税などの経済対策が撤回され、スナク新政権のもとでは財政健全化に舵を切っており、GDP比で2%相当の財政収支の改善を目指しているものとみております。依然として高水準にあるインフレ率、逼迫している労働市場の状況を踏まえると、今後もBOEは利上げを継続するものと考えておりますが、緊縮財政による景気への影響を考慮し今年12月には利上げ幅が縮小される可能性が高いとみています。その後は、労働市場の逼迫が解消しない中でインフレ率の高止まりにより更なる利上げが継続される可能性がある一方で、緊縮財政により景気が悪化しインフレ率が急速に低下に転じるリスクもあり、それに伴って2023年の早い段階で利上げが停止される可能性もあると考えています。

< PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円) >

PIMCOでは、インフレ率の上昇や中央銀行による急速な金融引き締めに加え、ロシアによるウクライナ侵攻といった地政学リスクの高まりを受けて、先進国を中心に景気後退に陥る可能性が高まっているとみています。ただし、家計や企業のファンダメンタルズが堅調なことから、今回の景気後退は2008年の金融危機や2020年の新型コロナショックほど深刻なものにはならないとみています。一方、過去のショック時と比較して既に政府債務や中央銀行のバランスシートが肥大化しているなか、金融・財政政策による景気へのサポート余地は限定的なことから景気後退の期間は長期化し、その後の回復にも相応の時間を要するとみています。エマージング諸国については、インフレ率の上昇や先進国における金融引き締めの影響から主要4カ国(ブラジル、ロシア、インド、メキシコ)の2022年における経済成長率は昨年から大きく低下すると予想しています。また、エマージング債券市場ではスプレッドの拡大や実質金利の上昇が進んでいますが、このことは政治的・地政学的不安を背景としたボラティリティの高まりに対するクッションの役割を果たすことが期待されます。加えて、個別の国を見た場合に特有のバリューを持つ投資機会が生まれてきていると考えています。従って、今後はより一層投資対象の選別が重要となります。具体的には、中央銀行が利上げの姿勢を維持し、財政面においても慎重な姿勢が示されているメキシコペソを積極姿勢としています。一方、物価上昇が続くなか、エルドアン大統領の政治的な圧力によって中央銀行による金融政策の実施が妨げられているトルコリラを消極姿勢としています。

≪ 1万口当たりの費用明細 ≫ (2021年10月5日～2022年10月3日)

項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 信 託 報 酬	94	0.83	(a) 信託報酬＝ 期中の平均基準価額×信託報酬率
（投 信 会 社）	(72)	(0.63)	委託した資金の運用の対価
（販 売 会 社）	(19)	(0.17)	交付運用報告書等各種書類の送付、口座内でのファンドの管理、購入後の情報提供等の対価
（受 託 会 社）	(3)	(0.03)	運用財産の管理、投信会社からの指図の実行の対価
合 計	94	0.83	
期中の平均基準価額は、11,396円です。			

(注1) 期中の費用(消費税等のかかるものは消費税等を含む)は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。

(注2) 消費税は報告日の税率を採用しています。

(注3) 項目ごとに円未満は四捨五入しております。

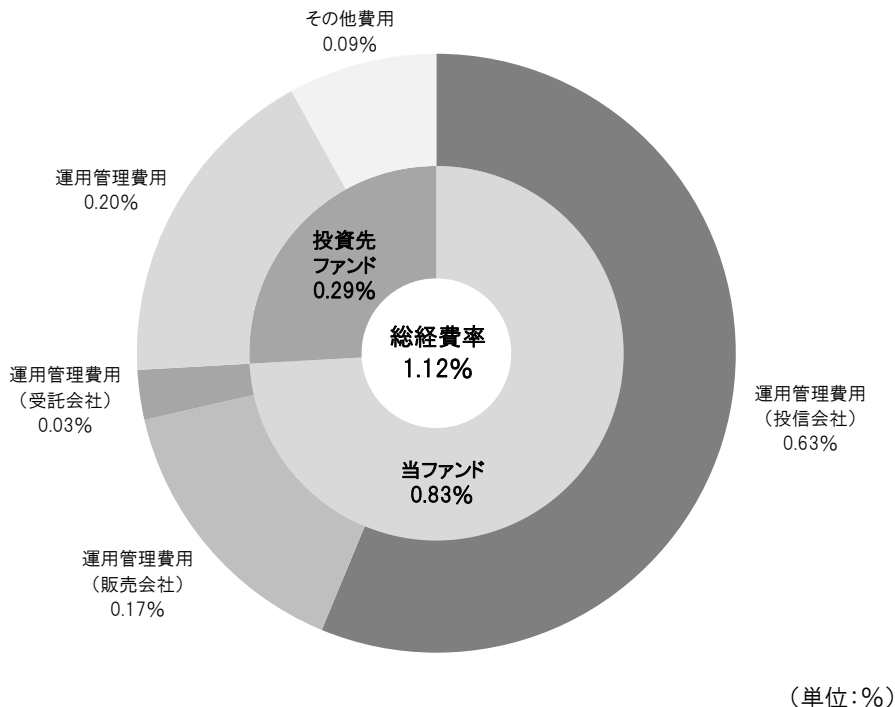
(注4) 各項目の費用は、このファンドが組入れている投資信託証券が支払った費用を含みません。

(注5) 各比率は1万口当たりのそれぞれの費用金額を期中の平均基準価額で除して100を乗じたものです。

(参考情報)

総経費率

当期中の運用・管理にかかった費用の総額(原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。)を期中の平均受益権口数に期中の平均基準価額(1口当たり)を乗じた数で除した総経費率(年率)は1.12%です。



総経費率(①+②)	1.12
①当ファンドの費用の比率	0.83
②投資先ファンドの経費率(運用管理費用以外の費用を含む)	0.29

- (注1) ①の費用は、1万口当たりの費用明細において用いた簡便法により算出したものです。
 (注2) ②の費用は、各月末の投資先ファンドの保有比率に当該投資先ファンドの運用管理比率を乗じて算出した概算値です。
 (注3) 各費用は、原則として、募集手数料、売買委託手数料及び有価証券取引税を含みません。
 (注4) 各比率は、年率換算した値です。なお、四捨五入の関係により、合計が一致しない場合があります。
 (注5) 投資先ファンドとは、このファンドが組入れている投資信託証券です。
 (注6) ①と②の費用は、計上された期間が異なる場合があります。
 (注7) 上記の前提条件で算出したものです。このため、これらの値はあくまでも参考であり、実際に発生した費用の比率とは異なります。

◀ 売買及び取引の状況 ▶ (2021年10月5日～2022年10月3日)

投資信託証券

銘 柄		買 付 額		売 付 額	
		口 数	金 額	口 数	金 額
		千口	千円	千口	千円
国	PIMCOバミューダ・グローバル・ボンド・エクス・ ジャパン・ファンド・クラスS(円)	34.554	404,460	6.67	77,945
内	PIMCOバミューダ・エマージング・カレンシー・ ハイインカム・ファンド・クラスS(円)	14.376	173,340	2.824	33,405

(注) 金額は受渡し代金。

◀ 利害関係人との取引状況等 ▶ (2021年10月5日～2022年10月3日)

当期中における利害関係人との取引はありません。

(注) 利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人です。

◀ 組入資産の明細 ▶ (2022年10月3日現在)

国内投資信託証券

銘柄	期首(前期末)	当期末			
	口数	口数	評価額	比率	
	千口	千口	千円	%	
PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円)	15	27	348,676	32.5	
PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)	34	62	725,766	67.7	
合計	口数・金額	50	89	1,074,442	—
	銘柄数<比率>	—	—	2銘柄	<100.3%>

(注1) 合計欄の< >内は、純資産総額に対する評価額の比率。

(注2) 単位未満は切捨て。

◀ 投資信託財産の構成 ▶ (2022年10月3日現在)

項目	当期末	
	評価額	比率
	千円	%
投資信託受益証券	1,074,442	99.0
コール・ローン等、その他	10,406	1.0
投資信託財産総額	1,084,848	100.0

(注) 金額の単位未満は切捨て。

◀ 特定資産の価格等の調査 ▶

該当事項はありません。

≪ 資産、負債、元本及び基準価額の状況 ≫

(2022年10月3日現在)

項 目	当 期 末
	円
(A) 資産	1,084,848,943
コール・ローン等	10,406,281
投資信託受益証券(評価額)	1,074,442,662
(B) 負債	13,250,128
未払金	7,060,000
未払解約金	2,422,402
未払信託報酬	3,767,715
未払利息	11
(C) 純資産総額(A-B)	1,071,598,815
元本	923,233,580
次期繰越損益金	148,365,235
(D) 受益権総口数	923,233,580口
1万口当たり基準価額(C/D)	11,607円

<注記事項(運用報告書作成時には監査未了)>

(貸借対照表関係)

期首元本額	518,160,979円
期中追加設定元本額	625,625,490円
期中一部解約元本額	220,552,889円

≪ 損益の状況 ≫

(2021年10月5日～2022年10月3日)

項 目	当 期
	円
(A) 配当等収益	△ 1,370
支払利息	△ 1,370
(B) 有価証券売買損益	33,652,463
売買益	39,315,705
売買損	△ 5,663,242
(C) 信託報酬等	△ 6,520,191
(D) 当期損益金(A+B+C)	27,130,902
(E) 前期繰越損益金	10,962,531
(F) 追加信託差損益金	110,271,802
(配当等相当額)	(25,927,806)
(売買損益相当額)	(84,343,996)
(G) 合計(D+E+F)	148,365,235
(H) 収益分配金	0
次期繰越損益金(G+H)	148,365,235
追加信託差損益金	110,271,802
(配当等相当額)	(25,927,806)
(売買損益相当額)	(84,343,996)
分配準備積立金	38,094,803
繰越損益金	△ 1,370

(注1) 損益の状況の中で**(B)有価証券売買損益**は期末の評価換えによるものを含みます。

(注2) 損益の状況の中で**(C)信託報酬等**には信託報酬に対する消費税等相当額を含めて表示しています。

(注3) 損益の状況の中で**(F)追加信託差損益金**とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

(注4) 計算期間末における費用控除後の配当等収益(-円)、費用控除後の有価証券等損益額(27,132,237円)、信託約款に規定する収益調整金(110,270,432円)および分配準備積立金(10,962,566円)より分配対象収益は148,365,235円(1万口当たり11,607.01円)ですが、当期に分配した金額はありません。

≪ お知らせ ≫

SBIボンド・インベストメント・マネジメント株式会社は、2022年8月1日にSBIアセットマネジメント株式会社、SBI地方創生アセットマネジメント株式会社と3社合併をいたしました。SBIアセットマネジメント株式会社を存続会社とし、同社名を継承しております。

(ご参考)

■ 主要投資対象の投資信託証券の概要

ファンド名	PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)
実質的な 主要投資対象	日本を除く先進国の国債・モーゲージ債・社債等
投資方針	<ul style="list-style-type: none"> ・ FTSE世界国債インデックス(除く日本、円ヘッジ/円ベース)をベンチマークとし、先進国の国債以外にもモーゲージ債、社債、新興国債券等に投資対象を広げることにより、世界の債券市場に幅広く分散投資を行います。 ・ 外貨建資産については、原則として対円での為替ヘッジを行いません。
主な投資制限	<ul style="list-style-type: none"> ・ 通常時においては、平均デュレーションはベンチマーク±2年とします。 ・ 通常時においては、純資産総額の65%以上を、日本を除く3カ国以上の債券等に投資します。 ・ 新興国の発行体への投資は、総資産の10%以下とします。 ・ 債券の格付は主にBBB格相当以上としますが、総資産の10%以下の範囲でBB格相当もしくはB格相当の債券にも投資を行います。 ・ ソブリン以外の同一発行体への投資は、総資産の10%以下とします。 ・ 短期金融市場証券の格付は、A-2/P-2格相当以上とします。
委託会社	パシフィック・インベストメント・マネジメント・カンパニー・エルエルシー

● PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)

2022年10月3日現在入手している最新(2022年6月30日現在)の状況です。

(1) 損益計算書 (2021年7月1日～2022年6月30日)

収益:	(単位:千米ドル)
受取利息(外国税控除後)	933
受取配当金(外国税控除後)	0
収益合計	933
費用:	
利息費用	0
雑費	0
費用合計	0
純投資損益	933
<hr/>	
当期実現損益	
投資有価証券(外国税控除後)	△ 276
為替デリバティブ取引又は中央清算機関経由デリバティブ取引	△ 1,825
相対デリバティブ取引	△ 1,678
外貨通貨	△ 53
当期実現損益	△ 3,832
当期末実現評価損益	
投資有価証券	△ 6,744
為替デリバティブ取引又は中央清算機関経由デリバティブ取引	△ 419
相対デリバティブ取引	△ 157
外貨通貨	53
当期末実現評価損益	△ 7,267
当期実現および未実現評価損益	△ 11,099
運用の結果による純資産の増減額	△ 10,166
<hr/>	
外国税	0

残高が0と表記されているものは、実際の金額を四捨五入した結果、千ドル未満となったものを含みます。

(2) 投資有価証券明細 (2022年6月30日現在)

	PRINCIPAL AMOUNT (000)	VALUE (000)		PRINCIPAL AMOUNT (000)	VALUE (000)		PRINCIPAL AMOUNT (000)	VALUE (000)
INVESTMENTS IN SECURITIES 109.4%								
AUSTRALIA 2.2%								
MORTGAGE BACKED SECURITIES 0.2%								
Pepper Residential Securities Trust No.20								
2.183% due 03/16/2036	AU\$	120	\$	82				
SOVEREIGN ISSUES 2.0%								
Australia Government Bond								
0.500% due 06/21/2026		300		551				
1.000% due 12/21/2030		100		58				
1.750% due 06/21/2031		80		22				
4.500% due 04/21/2033		200		147				
Treasury Corp. of Victoria								
4.250% due 12/20/2032		20		14				
				790				
Total Australia				872				
(Cost \$1,005)								
CANADA 1.4%								
CORPORATE BONDS & NOTES 0.9%								
Air Canada 2017-1 Class AA Pass-Through Trust								
3.300% due 01/15/2030	\$	82		76				
Fairfax Financial Holdings Ltd.								
2.750% due 03/28/2026	EUR	100		97				
Royal Bank of Canada								
1.050% due 03/14/2029	\$	200		180				
				352				
MORTGAGE BACKED SECURITIES 0.3%								
Real Estate Asset Liquidity Trust								
2.067% due 02/12/2035	GAO	100		69				
3.012% due 04/12/2033		55		42				
				110				
SOVEREIGN ISSUES 0.2%								
Canada Government Bond								
1.300% due 12/01/2044 (d)		130		102				
Total Canada				564				
(Cost \$633)								
CAYMAN ISLANDS 8.1%								
ASSET BACKED SECURITIES 5.5%								
ACREC Ltd.								
2.762% due 10/16/2036	\$	100		95				
AMMC CLO 16 Ltd.								
2.013% due 04/14/2028		61		60				
AMMC CLO 20 Ltd.								
1.914% due 04/17/2029		70		70				
BDS Ltd.								
2.987% due 10/16/2036		100		96				
BRSP Ltd.								
2.782% due 03/15/2036		100		98				
Dryden 36 Senior Loan Fund								
2.064% due 04/15/2029		94		93				
Gallatin CLO IX Ltd.								
2.143% due 01/21/2028		140		139				
Halseypoint CLO 2 Ltd.								
2.163% due 07/20/2031		100		99				
JFN CLO Ltd.								
3.009% due 03/20/2029		95		93				
KREF Ltd.								
2.852% due 03/17/2036		100		97				
LoanCore Issuer Ltd.								
2.329% due 01/17/2037		\$	100	\$	97			
2.624% due 11/15/2039			100		95			
M360 Ltd.								
3.126% due 11/22/2039		100		99				
MFI Ltd.								
2.142% due 02/19/2037		100		95				
2.632% due 10/19/2038		100		95				
Palmer Square Loan Funding Ltd.								
1.853% due 07/20/2039		125		123				
STWD Ltd.								
2.128% due 11/15/2039		100		97				
2.739% due 04/19/2039		100		99				
TRTX Issuer Ltd.								
2.424% due 03/15/2039		100		97				
Venture 33 CLO Ltd.								
2.134% due 07/15/2031		100		99				
Venture XVII CLO Ltd.								
1.924% due 04/15/2037		73		72				
Venture XXV CLO Ltd.								
2.053% due 04/20/2029		58		57				
Venture XXVI CLO Ltd.								
2.153% due 01/20/2039		100		99				
				2,167				
CORPORATE BONDS & NOTES 0.4%								
Avolon Holdings Funding Ltd.								
2.628% due 11/15/2037		180		147				
MORTGAGE BACKED SECURITIES 0.2%								
AREIT Trust								
2.630% due 11/17/2039		95		91				
Total Cayman Islands								
(Cost \$2,483)				2,405				
CHINA 0.1%								
SOVEREIGN ISSUES 0.1%								
China Government International Bond								
3.630% due 10/19/2051	CNY	200		31				
Total China				31				
(Cost \$31)								
DENMARK 3.4%								
CORPORATE BONDS & NOTES 3.4%								
Jyske Realkredit A/S								
1.000% due 10/01/2030	DKK	1,425		149				
1.503% due 10/01/2039		100		11				
Nordea Kredit Realkreditaktieselskab								
1.000% due 10/01/2030		3,069		322				
1.500% due 10/01/2039		298		33				
Nykredit Realkredit A/S								
1.000% due 10/01/2030		6,813		722				
1.500% due 10/01/2039		198		23				
Realkredit Danmark A/S								
1.000% due 10/01/2030		295		33				
1.500% due 10/01/2039		396		45				
Total Denmark				1,339				
(Cost \$1,857)								
FRANCE 4.6%								
CORPORATE BONDS & NOTES 1.5%								
BNP Paribas S.A.								
3.132% due 01/20/2033	\$	200	\$	189				
4.629% due 01/19/2027 (b)(c)		200		166				
New Immo Holding S.A.								
2.750% due 11/26/2026	EUR	100		91				
Societe Generale S.A.								
2.797% due 01/19/2028	\$	200		179				
				604				
SOVEREIGN ISSUES 3.1%								
France Government Bond								
0.300% due 05/29/2042	EUR	100		46				
0.750% due 05/29/2052		550		252				
2.000% due 05/29/2049		400		363				
3.250% due 05/29/2049		475		559				
				1,229				
Total France				1,833				
(Cost \$2,415)								
GERMANY 2.6%								
CORPORATE BONDS & NOTES 2.6%								
Deutsche Bank AG								
0.050% due 11/20/2024		200		201				
1.318% due 08/23/2026		100		57				
1.379% due 02/17/2032		200		180				
1.628% due 01/20/2027		100		94				
1.818% due 02/29/2028		200		188				
IHO Verwaltungs GmbH								
3.628% due 09/15/2026 (d)		100		91				
Volkswagen Bank GmbH								
1.250% due 09/01/2022		100		105				
1.879% due 01/31/2024		100		104				
Total Germany				1,041				
(Cost \$1,256)								
IRELAND 2.8%								
ASSET BACKED SECURITIES 2.8%								
Accunia European CLO II DAC								
0.993% due 10/15/2030		81		84				
Ares European CLO X DAC								
0.780% due 10/15/2031		100		102				
BlueMountain Faji EUR CLO II DAC								
0.692% due 07/15/2030		86		89				
BlueMountain Faji EUR CLO III DAC								
0.720% due 01/15/2031		100		102				
Cairn CLO IV DAC								
0.600% due 04/30/2031		100		103				
Cairn CLO X DAC								
0.780% due 10/15/2031		100		102				
CVC Cordates Loan Fund XI DAC								
0.662% due 10/15/2031		100		102				
Harvest CLO XI DAC								
0.650% due 06/26/2030		99		101				
Harvest CLO XXI DAC								
0.780% due 07/15/2031		100		101				
Jubilee CLO XI DAC								
0.610% due 04/15/2030		100		103				
Jubilee CLO XVII DAC								
0.650% due 04/15/2031		100		103				

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Total Ireland (Cost \$1,290)	\$	1,092
ISRAEL 1.6% SOVEREIGN ISSUES 1.6%		
Israel Government Bond		
0.750% due 07/31/2022	ILS 200	58
1.000% due 03/31/2030	200	51
2.000% due 03/31/2027	500	141
Israel Government International Bond		
0.000% due 07/22/2022	EUR 200	209
3.800% due 05/13/2060	\$ 200	167
Total Israel (Cost \$713)		626
ITALY 0.7% CORPORATE BONDS & NOTES 0.5%		
AMCO - Asset Management Co. SpA		
1.500% due 07/17/2023	EUR 100	105
Banca Monte dei Paschi di Siena SpA		
0.875% due 10/09/2026	100	99
SOVEREIGN ISSUES 0.2%		204
Italy Buoni Poliennali del Tesoro		
2.800% due 03/01/2067	100	84
Total Italy (Cost \$315)		288
JAPAN 4.3% CORPORATE BONDS & NOTES 2.2%		
Mizuho Financial Group, Inc.		
2.721% due 07/16/2023	\$ 200	200
Sumitomo Mitsui Banking Corp.		
0.010% due 09/10/2025	EUR 100	99
0.403% due 11/07/2029	100	91
0.550% due 11/06/2023	200	207
2.440% due 06/18/2024	\$ 200	186
Sumitomo Mitsui Trust Bank Ltd.		
0.010% due 10/15/2027	EUR 100	94
SOVEREIGN ISSUES 2.1%		887
Japan Finance Organization for Municipalities		
3.000% due 03/12/2024	\$ 200	193
Japan Government CPI-Linked Bond		
0.100% due 03/10/2028 (a)	¥ 41,169	319
Japan Government International Bond		
0.700% due 06/20/2051	17,000	110
Tokyo Metropolitan Government		
0.750% due 07/16/2025	\$ 200	184
Total Japan (Cost \$1,912)		1,699
LUXEMBOURG 1.1% CORPORATE BONDS & NOTES 0.9%		
Aroundtown S.A.		
0.000% due 07/16/2026	EUR 100	85
CPI Property Group S.A.		
2.750% due 05/12/2026	200	186

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Logicor Financing Sarl		
0.625% due 11/17/2025	EUR 100	94
MORTGAGE-BACKED SECURITIES 0.2%		365
Miravet Sarl-Compartment		
0.434% due 05/26/2065	81	85
Total Luxembourg (Cost \$539)		450
MALAYSIA 0.7% SOVEREIGN ISSUES 0.7%		
Malaysia Government International Bond		
4.065% due 06/15/2050	MYR 200	39
4.363% due 10/31/2028	1,100	262
Total Malaysia (Cost \$313)		291
NETHERLANDS 1.1% CORPORATE BONDS & NOTES 0.9%		
Airbus SE		
2.375% due 06/09/2040	EUR 100	87
CTP NV		
0.500% due 06/21/2025	100	89
Enel Finance International NV		
0.875% due 09/29/2034	100	73
IMCD NV		
2.500% due 03/26/2025	100	97
MORTGAGE-BACKED SECURITIES 0.2%		346
Domi BV		
0.569% due 06/15/2051	32	33
Dutch Property Finance BV		
0.235% due 07/28/2054	64	67
Total Netherlands (Cost \$579)		446
NORWAY 0.2% SOVEREIGN ISSUES 0.2%		
Kommunalbanken A/S		
1.900% due 01/19/2027	AUD 100	62
Total Norway (Cost \$73)		62
PERU 1.0% SOVEREIGN ISSUES 1.0%		
Peru Government International Bond		
5.350% due 08/12/2040	PEN 100	20
5.400% due 08/12/2034	100	21
5.940% due 02/12/2029	214	62
6.350% due 08/12/2028	1,000	248
6.950% due 08/12/2031	165	41
Total Peru (Cost \$502)		382
PORTUGAL 0.1% CORPORATE BONDS & NOTES 0.1%		
Banco Espirito Santo S.A.		
4.000% due 01/21/2049 (e)	EUR 300	55

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Total Portugal (Cost \$432)	\$	55
ROMANIA 0.3% SOVEREIGN ISSUES 0.3%		
Romania Government International Bond		
1.750% due 07/13/2030	EUR 100	75
2.000% due 04/14/2033	50	34
2.750% due 04/14/2041	20	12
Total Romania (Cost \$201)		121
SERBIA 0.2% SOVEREIGN ISSUES 0.2%		
Serbia Government International Bond		
1.000% due 03/23/2028	100	76
Total Serbia (Cost \$116)		76
SINGAPORE 2.0% SOVEREIGN ISSUES 2.0%		
Singapore Government Bond		
1.625% due 07/01/2031	SGD 100	65
2.875% due 09/01/2030	1,000	715
Total Singapore (Cost \$862)		780
SPAIN 4.1% SOVEREIGN ISSUES 4.1%		
Autonomous Community of Catalonia		
4.220% due 04/26/2035	EUR 100	113
Spain Government Bond		
0.650% due 07/30/2037	100	79
1.250% due 10/31/2030	500	485
1.400% due 07/30/2028	500	508
1.450% due 10/31/2071	150	88
3.450% due 07/30/2066	200	218
5.250% due 04/06/2029	GBP 100	138
Total Spain (Cost \$2,132)		1,629
SWITZERLAND 1.1% CORPORATE BONDS & NOTES 1.1%		
Credit Suisse Group AG		
2.997% due 12/14/2023	\$ 250	249
7.500% due 12/11/2023 (b)(c)	200	191
Total Switzerland (Cost \$461)		439
UNITED KINGDOM 11.0% CORPORATE BONDS & NOTES 3.2%		
Barclays Bank PLC		
7.626% due 11/21/2022 (b)	200	202
HSBC Holdings PLC		
2.871% due 11/22/2032	200	164
Lloyds Bank Corporate Markets PLC		
0.250% due 10/04/2022	EUR 100	105
Nationwide Building Society		
3.768% due 03/08/2024	\$ 200	199
NatWest Group PLC		
2.500% due 03/22/2023	EUR 100	106

	PRINCIPAL AMOUNT (USD)	VALUE (USD)
NetWest Markets PLC		
1.000% due 05/28/2024	EUR 100	102
Santander UK Group Holdings PLC		
3.372% due 01/03/2024	\$ 200	199
Standard Chartered PLC		
1.822% due 11/29/2025	200	185
		1,282
MORTGAGE BACKED SECURITIES 5.5%		
Avon Finance No.2 PLC		
2.014% due 03/20/2048	GBP 75	90
Barley Hill No.2 PLC		
2.103% due 03/27/2058	63	100
Brass No.8 PLC		
2.111% due 11/16/2056	\$ 47	47
Eurohome UK Mortgages PLC		
1.732% due 03/15/2044	GBP 184	218
Eurosil PLC		
1.742% due 12/15/2044	5	6
Finsbury Square PLC		
2.359% due 03/16/2070	56	58
Great Hall Mortgages No.1 PLC		
1.753% due 03/19/2039	81	97
Mortimer BTL PLC		
1.837% due 03/20/2051	71	86
Newgate Funding PLC		
2.552% due 12/15/2050	178	209
2.833% due 12/15/2050	178	200
Paragon Mortgages No.26 PLC		
1.851% due 05/15/2045	41	49
Polaris PLC		
1.733% due 12/23/2058	94	113
Ripon Mortgages PLC		
1.832% due 03/28/2056	385	453
Stratton Mortgage Funding		
1.361% due 07/20/2030	161	194
Towd Point Mortgage Funding Granite4 PLC		
1.305% due 10/20/2051	48	59
Tower Bridge Funding PLC		
2.494% due 03/20/2039	67	81
Twin Bridges PLC		
2.133% due 03/19/2053	83	100
		2,180
SOVEREIGN ISSUES 2.3%		
United Kingdom Gilt		
0.529% due 10/22/2050	200	148
1.500% due 07/31/2053	100	94
1.750% due 01/22/2048	50	51
4.250% due 12/07/2040	100	800
		893
Total United Kingdom (Cost \$4,932)		
		4,335
UNITED STATES 42.6%		
ASSET-BACKED SECURITIES 2.1%		
BDS LLC		
3.307% due 03/19/2039	\$ 100	99
FORT CRE Issuer LLC		
2.752% due 02/23/2039	100	99

	PRINCIPAL AMOUNT (USD)	VALUE (USD)
LCCM Trust		
2.524% due 12/13/2038	\$ 100	98
2.774% due 11/15/2033	100	97
LMREC LLC		
2.674% due 04/22/2037	91	88
Massachusetts Educational Financing Authority		
2.134% due 04/25/2038	27	27
SMB Private Education Loan Trust		
1.630% due 02/16/2055	100	100
Sofi Professional Loan Program LLC		
3.020% due 02/25/2040	108	106
Toyota Auto Loan Extended Note Trust		
2.560% due 11/25/2031	100	98
		813
BANK LOAN OBLIGATIONS 0.5%		
Lumen Technologies, Inc.		
3.916% due 03/15/2027	226	206
CORPORATE BONDS & NOTES 5.2%		
Allegion U.S. Holding Co., Inc.		
3.200% due 10/01/2024	100	98
Bank of America Corp.		
2.972% due 02/04/2033	100	65
Broadcom, Inc.		
2.600% due 02/15/2033	100	77
Charter Communications Operating LLC		
3.630% due 09/30/2052	100	67
Citigroup, Inc.		
3.070% due 02/24/2028	100	93
3.793% due 03/17/2033 (1)	100	90
Dell International LLC		
4.900% due 10/01/2025	100	100
Goldman Sachs Group, Inc.		
0.010% due 04/30/2024	EUR 100	103
1.230% due 02/07/2023	100	90
3.613% due 03/15/2023	\$ 100	95
JPMorgan Chase & Co.		
2.947% due 02/24/2028	100	93
Morgan Stanley		
2.630% due 07/18/2028	100	95
MPT Operating Partnership LP		
2.530% due 12/05/2023	GBP 100	117
Nissan Motor Acceptance Co. LLC		
1.630% due 03/16/2025	\$ 100	84
Oracle Corp.		
2.873% due 03/25/2031 (1)	200	165
Pacific Gas & Electric Co.		
4.200% due 03/01/2023	100	88
Penske Truck Leasing Co. LP		
3.830% due 03/10/2025	100	98
Santander Holdings USA, Inc.		
3.400% due 01/16/2023	200	200
Southern California Edison Co.		
2.133% due 04/03/2023	100	100
Sprint Spectrum Co. LLC		
4.739% due 03/20/2025	138	138
		2,077

	PRINCIPAL AMOUNT (USD)	VALUE (USD)
MORTGAGE-BACKED SECURITIES 11.3%		
Alternative Loan Trust		
1.822% due 07/20/2046 (a)	\$ 66	51
2.004% due 03/25/2046 (a)	55	52
2.024% due 03/25/2037	19	11
2.032% due 03/20/2046	12	9
2.164% due 03/25/2037	13	11
2.334% due 11/25/2035	6	6
3.051% due 11/25/2035	6	6
5.280% due 03/25/2037 (a)	182	95
5.500% due 03/25/2036 (a)	40	23
American Home Mortgage Assets Trust		
1.814% due 03/25/2046 (a)	63	58
Banc of America Funding Trust		
2.735% due 02/20/2036	47	45
12.558% due 10/20/2046 (a)	26	22
Banc of America Mortgage Trust		
3.204% due 03/25/2035 (a)	72	67
Bayview MSR Opportunity Master Fund Trust		
3.000% due 11/25/2051	52	63
Bear Stearns Adjustable Rate Mortgage Trust		
3.160% due 03/25/2033	1	1
Bear Stearns Alternative-A Trust (a)		
2.890% due 11/25/2035	7	6
2.934% due 01/25/2036	11	11
3.437% due 03/25/2036	39	23
BIG Commercial Mortgage Trust		
2.621% due 02/15/2039	100	97
Citigroup Mortgage Loan Trust		
2.600% due 03/25/2051	350	308
Countrywide Home Loan Mortgage Pass-Through Trust		
2.264% due 03/25/2035	4	4
5.500% due 11/25/2035 (a)	16	9
Credit Suisse Mortgage Capital		
2.402% due 04/28/2036	79	79
Credit Suisse Mortgage Capital Trust		
6.500% due 07/28/2036	68	21
Credit-Based Asset Servicing & Securitization LLC		
1.744% due 07/25/2037	6	4
CS First Boston Mortgage Securities Corp.		
2.974% due 03/25/2044	32	31
DBUS Mortgage Trust		
0.914% due 11/10/2046 (1)	108	0
DROP Mortgage Trust		
2.470% due 10/15/2043	100	97
Extended Stay America Trust		
2.403% due 07/15/2038	88	97
First Franklin Mortgage Loan Trust		
2.344% due 10/25/2035	40	40
First NLC Trust		
1.634% due 03/25/2037	15	9
Freddie Mac Structured Pass-Through Certificates		
1.676% due 10/25/2044	16	16
GCAT Trust		
3.000% due 07/25/2043	88	88
GMAC Mortgage Loan Trust		
2.856% due 11/19/2035 (a)	17	16

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
GS Mortgage Securities Trust		
2.039% due 11/10/2045 (f)	\$ 605	0
GS Mortgage-Backed Securities Trust		
2.500% due 01/25/2052	92	79
2.500% due 02/25/2052	91	78
2.500% due 08/25/2052	99	84
3.000% due 09/25/2052	198	177
GSR Mortgage Loan Trust		
3.055% due 05/25/2035	113	100
HarborView Mortgage Loan Trust		
1.326% due 12/19/2036 (e)	48	44
Home Equity Mortgage Trust		
6.000% due 01/25/2037	75	70
Impac CMB Trust		
2.844% due 03/25/2035	59	57
JPMorgan Mortgage Trust		
2.417% due 07/25/2035	14	13
2.753% due 11/25/2035 (e)	13	11
3.000% due 01/25/2052	182	166
3.000% due 03/25/2052	191	176
3.000% due 04/25/2052	179	160
3.000% due 05/25/2052	372	330
Manhattan West Mortgage Trust		
2.130% due 03/10/2039	100	86
Merrill Lynch Mortgage Investors Trust		
1.784% due 09/25/2037	9	5
1.864% due 02/25/2037	9	3
2.277% due 02/25/2033	1	1
Morgan Stanley Asset-Backed Securities Capital I, Inc. Trust		
1.684% due 05/25/2037	3	3
Morgan Stanley Bank of America Merrill Lynch Trust		
1.021% due 12/15/2048 (f)	1,246	4
New Residential Mortgage Loan Trust		
2.750% due 07/25/2059	56	55
2.750% due 11/25/2059	57	56
NYO Commercial Mortgage Trust		
2.420% due 11/15/2038	100	96
OBX Trust		
2.500% due 10/25/2051	92	79
PMT Loan Trust		
2.500% due 07/25/2051	91	78
Ready Capital Mortgage Financing LLC		
2.574% due 07/25/2036	100	96
Residential Accredit Loans, Inc. Trust		
1.774% due 02/25/2047	42	18
1.984% due 06/25/2046	25	6
Residential Asset Securitization Trust		
2.074% due 04/25/2035 (e)	28	16
Securitized Asset-Backed Receivables LLC Trust		
1.754% due 05/25/2037 (e)	9	7
Structured Adjustable Rate Mortgage Loan Trust		
2.853% due 09/25/2035 (e)	35	33
Structured Asset Mortgage Investments II Trust		
1.844% due 09/25/2047	85	72
2.004% due 07/25/2046 (e)	113	88
Structured Asset Securities Corp.		
1.904% due 01/25/2036	37	36

Structured Asset Securities Corporation Mortgage Loan Trust

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
1.759% due 07/25/2036	\$ 26	26
Tervin Mortgage Trust		
2.564% due 11/25/2033	9	8
Thornburg Mortgage Securities Trust		
2.017% due 10/25/2043	20	19
4.783% due 06/25/2047 (e)	35	30
Towd Point Mortgage Trust		
2.710% due 01/25/2060	47	46
2.900% due 10/25/2059	251	244
UWM Mortgage Trust		
2.500% due 11/25/2051	190	163
WaMu Mortgage Pass-Through Certificates Trust		
2.244% due 01/25/2045	2	2
2.368% due 03/25/2033	1	1
2.831% due 09/25/2036	36	32
		4,451

U.S. GOVERNMENT AGENCIES 15.7%

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Fannie Mae		
1.356% due 09/25/2042	3	3
1.523% due 06/01/2043	2	2
2.000% due 03/01/2062	99	86
2.024% due 03/25/2032	1	1
2.024% due 06/25/2036	6	6
2.722% due 01/01/2036	232	240
2.944% due 07/25/2039	168	161
3.000% due 10/01/2049	73	69
3.500% due 05/01/2049	36	35
3.500% due 02/01/2060	34	33
3.500% due 07/01/2060	38	37
3.500% due 01/01/2069	107	104
4.000% due 06/01/2060	33	33
7.000% due 09/01/2036	3	3

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Fannie Mae, TBA (g)		
3.500% due 08/01/2052	3,300	3,171
4.000% due 08/01/2052	1,600	1,575

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Freddie Mac		
1.150% due 01/15/2038	100	99
1.299% due 01/15/2038 (f)	100	6
2.000% due 02/01/2052	99	87
2.000% due 03/01/2052	99	87
2.500% due 01/01/2052	197	178
3.500% due 10/01/2039	18	18

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Small Business Administration		
5.490% due 05/01/2028	9	9
5.600% due 09/01/2028	72	73
5.680% due 06/01/2028	22	23
6.220% due 12/01/2028	54	57
		6,198

U.S. TREASURY OBLIGATIONS 7.8%

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Treasury Inflation Protected Securities		
2.500% due 01/15/2029 (a)	606	674

U.S. Treasury Bonds

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
1.379% due 11/15/2040	400	288
1.629% due 11/15/2050	1,375	968
1.879% due 02/15/2041	1,250	981
2.879% due 05/15/2052	200	189
		3,100

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Total United States (Cost \$18,456)		
		16,845

SHORT-TERM INSTRUMENTS 14.1%

TIME DEPOSITS 2.8%

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Australia and New Zealand Banking Group Ltd.		
0.250% due 07/01/2022	AUD 4	3
0.250% due 07/01/2022	NZD 58	36
1.060% due 07/01/2022	\$ 23	23

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Bank of Nova Scotia		
0.560% due 07/04/2022	CAD 39	30
1.060% due 07/01/2022	\$ 32	32

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
BNP Paribas Bank		
(1.200%) due 07/01/2022	CHF 1	1
(0.780%) due 07/01/2022	EUR 14	14
(0.730%) due 07/01/2022	DKK 1	0
0.370% due 07/04/2022	HKD 5	1
0.520% due 07/01/2022	GBP 1	1
1.060% due 07/01/2022	\$ 1	1

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Brown Brothers Harriman & Co.		
(0.360%) due 07/01/2022	¥ 1	0
0.005% due 07/01/2022	SEK 5	0
0.070% due 07/01/2022	NOK 3	0
3.850% due 07/01/2022	ZAR 28	2

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Citibank N.A.		
1.060% due 07/01/2022	\$ 130	130

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
DBS Bank Ltd.		
1.060% due 07/01/2022	110	110

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
HSBC Bank PLC		
(0.780%) due 07/01/2022	EUR 5	5
0.520% due 07/01/2022	GBP 14	17

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
JPMorgan Chase Bank N.A.		
1.060% due 07/01/2022	\$ 261	261

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
MUFG Bank Ltd.		
(0.360%) due 07/01/2022	¥ 899	7

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Royal Bank of Canada		
1.060% due 07/01/2022	\$ 12	12

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Sumitomo Mitsui Banking Corp.		
(0.780%) due 07/01/2022	EUR 13	14
(0.360%) due 07/01/2022	¥ 764	6
1.060% due 07/01/2022	\$ 116	116

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Sumitomo Mitsui Trust Bank Ltd.		
(0.780%) due 07/01/2022	EUR 2	2
(0.360%) due 07/01/2022	¥ 3,509	26
0.520% due 07/01/2022	GBP 2	2
1.060% due 07/01/2022	\$ 248	248

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
The Hongkong and Shanghai Banking Corp. Ltd.		
0.370% due 07/04/2022	HKD 192	24
0.650% due 07/01/2022	SGD 2	1
		1,125

ISRAEL TREASURY BILLS 1.5%

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
ISRAEL TREASURY BILLS 1.5%		
(0.005%) due 08/03/2022 (h)	ILS 100	28
0.000% due 11/02/2022 (h)	200	57
0.892% due 05/03/2023 (i)	1,100	311
0.993% due 04/05/2023 (h)	600	170
		566

JAPAN TREASURY BILLS 7.3%

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
JAPAN TREASURY BILLS 7.3%		
(0.146%) due 09/20/2022 (i)	¥ 220,000	1,620
(0.138%) due 08/08/2022 (h)	70,000	515
(0.122%) due 08/15/2022 (h)	40,000	295
(0.120%) due 09/12/2022 (h)	61,000	449
		2,879

	PRINCIPAL AMOUNT (000)	VALUE (000)
U.S. TREASURY BILLS (h) 2.5%		
0.400% due 07/21/2022	\$ 200	\$ 200
1.100% due 09/01/2022	800	798
		998
Total Short-Term Instruments		5,568
(Cost \$5,677)		
Total Investments in Securities 109.4%	\$ 43,269	
(Cost \$45,185)		
Financial Derivative		
Instruments (k)(l) (0.6%)		(249)
(Cost or Premiums, net \$(108))		
Other Assets and Liabilities, net (8.8%)		(3,468)
Net Assets 100.0%	\$	\$ 39,552

NOTES TO SCHEDULE OF INVESTMENTS:

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Principal amount of security is adjusted for inflation.
- (b) Contingent convertible security.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Payment in-kind security.
- (e) Security is in default.
- (f) Security is an Interest Only ("IO") or IO Strip.
- (g) When-Issued security.
- (h) Coupon represents a yield to maturity.
- (i) Coupon represents a weighted average yield to maturity.

(j) RESTRICTED SECURITIES:

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Market Value	Market Value as Percentage of Net Assets
Crigroup, Inc.	3.760%	03/17/2033	03/17/2022	\$ 100	\$ 90	0.23%
Oracle Corp.	2.670%	03/25/2031	03/22/2021	200	185	0.42%
Total Restricted Securities				\$ 300	\$ 255	0.65%

BORROWINGS AND OTHER FINANCING TRANSACTIONS**SHORT SALES:**

Counterparty	Description	Coupon	Maturity Date	Principal Amount	Proceeds	Payable for Short Sales
BOS	Fannie Mae, TBA	2.000%	06/01/2050	\$ 3,600	\$ (3,121)	\$ (3,122)
BOS	Fannie Mae, TBA	2.500%	06/01/2050	3,600	(3,208)	(3,205)
BOS	Fannie Mae, TBA	5.000%	07/01/2050	100	(94)	(85)
JFS	Fannie Mae, TBA	2.000%	06/01/2037	700	(656)	(633)
Total Short Sales (18.0%)					\$ (7,107)	\$ (7,103)

BORROWINGS AND OTHER FINANCING TRANSACTIONS SUMMARY

The following is a summary by counterparty of the market value of Borrowings and Other Financing Transactions and collateral pledged/received) as of June 30, 2022:

Counterparty	Repurchase Agreement Proceeds to be Received	Payable for Reverse Repurchase Agreements	Payable for Sale Buyback Transactions	Payable for Short Sales	Total Borrowings and Other Financing Transactions	Collateral Pledged/Received	Net Exposure ⁽¹⁾
Master Securities Forward Transactions Agreement	\$	\$	\$	\$	\$	\$	\$
BOS	0	0	0	16,450	16,450	0	16,450
JFS	0	0	0	(653)	(653)	0	(653)
Total Borrowings and Other Financing Transactions	\$ 0	\$ 0	\$ 0	\$ (7,103)			

⁽¹⁾ Net exposure represents the net receivable/payable that would be due from/to the counterparty in the event of default. Exposure from borrowings and other financing transactions can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

The average amount of borrowings outstanding during the period ended June 30, 2022 was \$271 at a weighted average interest rate of 0.078%. Average borrowings may include sale-buyback transactions and reverse repurchase agreements, if held during the period.

(K) FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED

PURCHASED OPTIONS:

OPTIONS ON EXCHANGE TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Cost	Market Value
Put - U.S. Treasury 5-Year Note August 2022 Futures	\$ 103.250	07/22/2022	40	\$ 0	\$ 0
Put - U.S. Treasury 10-Year Note August 2022 Futures	102.500	07/22/2022	29	0	0
Total Purchased Options				\$ 0	\$ 0

WRITTEN OPTIONS:

OPTIONS ON EXCHANGE TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premiums (Received)	Market Value
Call - 3-Month SOFR December 2023 Futures	\$ 98.000	12/15/2023	1	\$ (1)	\$ (1)
Put - 3-Month SOFR December 2023 Futures	98.500	12/15/2023	1	(1)	(1)
Total Written Options				\$ (2)	\$ (2)

FUTURES CONTRACTS:

Description	Type	Expiration Month	# of Contracts	Unrealized Appreciation/ (Depreciation)	Variation Margin	
					Asset	Liability
3-Month SOFR June Futures	Long	03/2023	4	\$ (6)	\$ 1	\$ 0
Australia Government 3-Year Bond September Futures	Short	03/2022	3	(1)	0	(1)
Australia Government 10-Year Bond September Futures	Long	03/2022	5	(2)	3	0
Canada Government 10-Year Bond September Futures	Short	03/2022	2	7	0	(1)
Euro-Bobl 5-Year Note September Futures	Short	03/2022	20	31	0	(42)
Euro-BTP 10-Year Bond September Futures	Long	03/2022	11	(54)	34	0
Euro-Bund 10-Year Bond September Futures	Long	03/2022	3	2	0	(1)
Euro-Bund 30-Year Bond September Futures	Long	03/2022	2	(78)	15	0
Euro OAT 10-Year Bond September Futures	Long	03/2022	1	(2)	3	0
Euro-Schetz 2-Year Note September Futures	Long	03/2022	3	(1)	2	0
Japan Government 10-Year Bond September Futures	Short	03/2022	2	(1)	0	(2)
U.S. Treasury 2-Year Note September Futures	Long	03/2022	2	(2)	1	0
U.S. Treasury 3-Year Note September Futures	Long	03/2022	71	(9)	40	0
U.S. Treasury 10-Year Note September Futures	Long	03/2022	48	(53)	38	0
U.S. Treasury Ultra 10-Year Note September Futures	Short	03/2022	21	(7)	0	(70)
U.S. Treasury Ultra 30-Year Bond September Futures	Long	03/2022	7	(32)	8	0
United Kingdom Treasury 10-Year Gilt September Futures	Short	03/2022	8	50	0	(13)
Cell Option Strike @ EUR 130,000 on Euro-Bobl September 2022 Futures ⁽¹⁾	Long	03/2022	19	0	0	0
Cell Option Strike @ EUR 170,000 on United Kingdom Treasury 10-Year Gilt September 2022 Futures ⁽¹⁾	Long	03/2022	5	0	0	0
Total Futures Contracts				\$ (88)	\$ 145	\$ (80)

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Implied Credit Spread at June 30, 2022 ⁽¹⁾	Notional Amount ⁽¹⁾	Market Value	Unrealized Appreciation/ (Depreciation)	Variation Margin	
							Asset	Liability
General Motors Co.	5.000%	12/23/2026	2.634%	\$ 100	\$ 3	\$ (10)	\$ 0	\$ (1)
Jaguar Land Rover Automotive PLC	5.000%	06/23/2026	9.623%	EUR 100	(4)	(21)	0	(2)
Polski Papiery P.L.C.	1.000%	06/23/2026	4.036%	50	(6)	(2)	0	(1)
Shell PLC	1.000%	12/23/2026	0.657%	100	2	(2)	0	0
Teoco PLC	1.000%	06/23/2025	1.026%	200	0	(5)	0	(1)
					\$ (3)	\$ (40)	\$ 0	\$ (5)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽²⁾	Market Value ⁽³⁾	Unrealized Appreciation/ (Depreciation)	Variation Margin	
						Asset	Liability
CDX ERM 37 Index	11.000%	06/20/2027	\$ 400	\$ 40	\$ 7	\$ 1	\$ 0
CDX HY 36 Index	15.000%	06/20/2026	35	1	10	1	0
CDX IG 35 Index	11.000%	12/20/2030	200	3	5	0	0
CDX IG 33 Index	11.000%	06/20/2022	300	23	11	2	0
iTraxx Europe Series 31 Index	11.000%	06/20/2025	EUR 2,000	43	89	9	0
				\$ 110	\$ 123	\$ 13	\$ 0

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Market Value ⁽³⁾	Unrealized Appreciation/ (Depreciation)	Variation Margin	
						Asset	Liability
iTraxx Europe Crossover Series 37 Index	5.000%	06/20/2027	EUR 300	\$ (31)	\$ (20)	\$ 0	\$ (56)
iTraxx Europe Series 36 Index	1.000%	12/20/2026	200	(1)	(11)	0	(11)
				\$ (10)	\$ (21)	\$ 0	\$ (51)

INTEREST RATE SWAPS

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/ (Depreciation)	Variation Margin	
							Asset	Liability
Pay ⁽¹⁾	14Month USD-LIBOR	0.963%	03/07/2024	\$ 300	\$ 0	\$ 0	\$ 0	\$ 0
Pay ⁽¹⁾⁽²⁾	14Month USD-LIBOR	0.000%	03/03/2024	2,600	1	1	0	(1)
Pay ⁽¹⁾⁽³⁾	14Month USD-LIBOR	0.000%	03/27/2024	1,100	1	1	0	0
Pay ⁽¹⁾⁽⁴⁾	14Month USD-LIBOR	0.000%	10/04/2024	1,000	1	1	0	0
Pay ⁽¹⁾	3Month Canadian Bank Bill	2.060%	10/23/2023	CAD 1,200	(15)	(15)	1	0
Pay ⁽¹⁾	34Month Canadian Bank Bill	2.000%	11/14/2023	600	(6)	(6)	0	0
Pay	3Month Canadian Bank Bill	1.220%	03/03/2025	1,200	(56)	(56)	0	(1)
Pay	34Month Canadian Bank Bill	1.800%	06/17/2025	300	(3)	(3)	0	0
Pay	34Month Canadian Bank Bill	1.715%	10/02/2029	100	(5)	(5)	0	0
Pay	34Month Canadian Bank Bill	1.800%	12/13/2023	200	(17)	(20)	1	0
Pay	34Month Canadian Bank Bill	1.250%	06/13/2031	00	(15)	(6)	0	0
Pay ⁽¹⁾	34Month FRA New Zealand Bank Bill	3.000%	11/01/2023	1,000	(6)	(6)	1	0
Pay ⁽¹⁾	34Month FRA New Zealand Bank Bill	3.000%	12/15/2023	1,500	(12)	1	0	0
Pay ⁽¹⁾	3Month FRA New Zealand Bank Bill	4.000%	06/14/2024	1,800	(2)	1	0	0
Pay	34Month FRA New Zealand Bank Bill	3.750%	06/15/2027	500	(4)	0	2	0
Pay	3Month SEK-STIBOR	1.000%	06/13/2029	300	(4)	(5)	0	0
Pay	34Month USD-LIBOR	0.750%	12/13/2022	\$ 750	(7)	(10)	0	0
Pay	34Month USD-LIBOR	0.250%	03/03/2023	200	(4)	(4)	0	0
Receive	34Month USD-LIBOR	1.305%	09/21/2023	650	12	3	0	0
Receive ⁽¹⁾	34Month USD-LIBOR	1.270%	11/04/2023	4,600	105	35	0	(5)
Pay	34Month USD-LIBOR	0.600%	12/15/2023	100	(4)	(4)	0	0
Receive	34Month USD-LIBOR	1.265%	06/25/2024	350	15	20	0	(1)
Receive	3Month USD-LIBOR	1.245%	08/31/2024	700	27	40	0	(2)
Receive	34Month USD-LIBOR	1.250%	12/15/2026	3,450	261	288	0	(13)
Pay	34Month USD-LIBOR	0.400%	01/15/2028	1,100	(148)	(100)	5	0
Pay	34Month USD-LIBOR	0.600%	06/13/2029	350	(45)	(33)	2	0
Pay	34Month USD-LIBOR	1.800%	12/15/2028	500	(23)	(17)	5	0
Receive	34Month USD-LIBOR	2.000%	01/15/2030	500	32	65	1	0
Receive	34Month USD-LIBOR	0.750%	03/03/2031	510	30	59	0	(3)
Receive	34Month USD-LIBOR	0.750%	06/13/2031	1,450	265	172	0	(10)
Pay	34Month USD-LIBOR	2.000%	12/15/2031	450	(84)	(118)	4	0
Pay	3Month Australian Bank Bill	1.750%	03/15/2027	AUD 400	(24)	(23)	1	0
Receive	34Month Australian Bank Bill	1.750%	06/13/2031	100	13	15	0	0
Receive	34Month Australian Bank Bill	2.250%	02/11/2032	100	10	10	0	0
Pay ⁽¹⁾	34Month EURIBOR	1.000%	03/03/2024	EUR 400	(4)	(2)	1	0
Pay ⁽¹⁾	34Month EURIBOR	(0.600%)	03/21/2024	3,100	(136)	(63)	14	0
Pay	34Month EURIBOR	0.700%	04/11/2023	100	(5)	(5)	1	0
Pay	34Month EURIBOR	0.650%	04/12/2027	100	(5)	(5)	1	0
Pay	34Month EURIBOR	0.650%	03/11/2027	100	(5)	(5)	1	0
Pay	34Month EURIBOR	1.000%	03/13/2027	100	(4)	(4)	1	0
Pay	34Month EURIBOR	1.000%	03/13/2027	100	(4)	(4)	1	0
Pay ⁽¹⁾	34Month EURIBOR	(0.250%)	03/21/2023	2,050	(223)	(72)	27	0
Pay ⁽¹⁾	34Month EURIBOR	0.250%	03/21/2032	1,500	(298)	(76)	25	0
Receive ⁽¹⁾	34Month EURIBOR	0.054%	03/27/2030	50	20	13	0	(1)

INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/ (Depreciation)	Variation Margin	
								Asset	Liability
Receive ⁽¹⁾		6-Month EURIBOR	0.500%	03/21/2032	EUR 500	\$ 177	\$ 112	\$ 0	\$ 113
Receive		7-Day China Fixing Repo Rate	2.500%	03/15/2026	CNY 4,500	1	(3)	0	(1)
Receive		7-Day China Fixing Repo Rate	2.750%	03/15/2026	4,000	(5)	(2)	0	0
Receive		7-Day China Fixing Repo Rate	2.500%	06/15/2027	1,000	1	1	0	0
Receive ⁽²⁾		7-Day China Fixing Repo Rate	2.500%	03/21/2027	1,000	2	1	1	0
Receive		Bank of Japan Uncollateralised Overnight Call Rate	0.000%	03/13/2024	¥ 130,000	1	1	0	0
Receive		Bank of Japan Uncollateralised Overnight Call Rate	0.000%	12/15/2026	50,000	3	2	0	0
Pay		Bank of Japan Uncollateralised Overnight Call Rate	0.000%	12/15/2026	140,000	(20)	(17)	1	0
Pay		Bank of Japan Uncollateralised Overnight Call Rate	0.000%	03/17/2031	10,000	(3)	(3)	0	0
Pay		Bank of Japan Uncollateralised Overnight Call Rate	0.000%	03/17/2031	130,000	(40)	(32)	2	0
Receive		Bank of Japan Uncollateralised Overnight Call Rate	0.050%	12/15/2031	10,000	3	3	0	0
Receive		Bank of Japan Uncollateralised Overnight Call Rate	0.400%	06/13/2033	150,000	80	118	0	(1)
Receive		Bank of Japan Uncollateralised Overnight Call Rate	0.700%	03/15/2032	5,000	4	3	0	0
Pay ⁽¹⁾		Financial Benchmarks India Overnight Mumbai Interbank Overnight Rate	5.750%	03/15/2024	INR 302,500	(51)	7	4	0
Receive		Financial Benchmarks India Overnight Mumbai Interbank Overnight Rate	5.750%	03/15/2027	64,510	32	(13)	0	(4)
Receive		Financial Benchmarks India Overnight Mumbai Interbank Overnight Rate	5.250%	03/13/2032	6,300	4	(2)	0	(1)
Pay		IBMLXID	4.670%	07/07/2025	MXN 7,300	(43)	(21)	1	0
Pay		Secured Overnight Financing Rate	0.250%	12/15/2023	1,000	(65)	(35)	2	0
Receive ⁽²⁾		Secured Overnight Financing Rate	1.320%	12/21/2023	13,300	256	215	0	(17)
Pay ⁽¹⁾		Secured Overnight Financing Rate	1.450%	03/31/2024	4,000	(105)	(111)	8	0
Receive ⁽²⁾		Secured Overnight Financing Rate	1.650%	04/21/2024	2,300	26	3	0	(3)
Pay		Secured Overnight Financing Rate	2.400%	06/21/2024	800	(5)	(2)	0	0
Receive ⁽¹⁾		Secured Overnight Financing Rate	2.95%	11/30/2026	3,400	(17)	(20)	0	(13)
Receive ⁽²⁾		Secured Overnight Financing Rate	3.05%	11/30/2026	300	(3)	(3)	0	(2)
Receive		Secured Overnight Financing Rate	1.000%	12/15/2026	1,600	115	103	0	(3)
Receive		Secured Overnight Financing Rate	1.000%	06/15/2027	950	76	42	0	(5)
Receive		Secured Overnight Financing Rate	1.750%	06/15/2027	1,600	76	(3)	0	(3)
Pay		Secured Overnight Financing Rate	2.570%	06/21/2027	300	(5)	(6)	2	0
Pay		Secured Overnight Financing Rate	1.250%	12/15/2028	100	(5)	(3)	1	0
Pay		Secured Overnight Financing Rate	1.618%	02/03/2029	100	(6)	(6)	1	0
Pay		Secured Overnight Financing Rate	1.688%	03/22/2029	200	(10)	(10)	1	0
Pay		Secured Overnight Financing Rate	1.938%	03/25/2029	300	(14)	(14)	2	0
Pay		Secured Overnight Financing Rate	2.173%	04/21/2029	200	(7)	(7)	1	0
Pay		Secured Overnight Financing Rate	1.000%	06/15/2020	1,300	(213)	(78)	12	0
Pay		Secured Overnight Financing Rate	1.500%	12/15/2031	300	(31)	(30)	7	0
Pay		Secured Overnight Financing Rate	1.817%	04/05/2032	300	(24)	(24)	3	0
Pay ⁽¹⁾		Secured Overnight Financing Rate	2.888%	03/15/2032	2,400	15	26	20	0
Pay ⁽¹⁾		Secured Overnight Financing Rate	3.003%	03/15/2032	300	5	5	3	0
Pay		Secured Overnight Financing Rate	1.250%	06/15/2032	1,400	(188)	(188)	11	0
Receive		Secured Overnight Financing Rate	1.750%	06/15/2032	750	66	(22)	0	(3)
Pay		Secured Overnight Financing Rate	1.750%	12/15/2031	50	(3)	(1)	0	0
Pay		Secured Overnight Financing Rate	1.500%	06/15/2032	300	(70)	(60)	3	0
Pay		Secured Overnight Financing Rate	1.750%	06/15/2032	200	(36)	(3)	0	(13)
Receive		Secured Overnight Financing Rate	2.673%	06/22/2032	200	(1)	(1)	0	(2)
Receive		Singapore Overnight Index Average	1.250%	03/13/2024	SGD 2,250	33	9	0	(15)
Pay		Singapore Overnight Index Average	2.750%	06/15/2027	400	1	1	0	0
Pay		Singapore Overnight Index Average	3.000%	06/15/2027	400	4	4	1	0
Receive		Singapore Overnight Index Average	1.250%	03/15/2031	20	1	0	0	0
Pay		Singapore Overnight Index Average	2.500%	06/15/2032	100	(1)	(1)	0	0

INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/(Depreciation)	Variation Margin		
							Asset	Liability	
Pay	Sterling Overnight Interbank Average Rate	0.010%	03/07/2023	GBP 1,750	\$ (33)	\$ (33)	\$ 1	\$ 0	
Receive ¹¹	Sterling Overnight Interbank Average Rate	0.500%	03/21/2024	300	46	4	0	(15)	
Pay ¹¹	Sterling Overnight Interbank Average Rate	0.500%	03/21/2027	200	(22)	(7)	2	0	
Pay ¹¹	Sterling Overnight Interbank Average Rate	0.750%	03/21/2032	550	(97)	(12)	10	0	
Pay ¹¹	Sterling Overnight Interbank Average Rate	0.750%	03/21/2032	105	(40)	0	3	0	
Pay	Swiss Overnight Rate Average (0.500%)	0.500%	03/15/2026	CHF 300	(53)	(30)	12	0	
Pay	Swiss Overnight Rate Average	0.294%	02/13/2027	100	(5)	(3)	1	0	
Pay	Swiss Overnight Rate Average	0.283%	02/14/2027	200	(7)	(7)	3	0	
Pay	Swiss Overnight Rate Average	0.300%	02/15/2027	200	(7)	(7)	3	0	
Pay	Swiss Overnight Rate Average	0.295%	02/17/2027	100	(3)	(3)	2	0	
Pay	Swiss Overnight Rate Average	0.343%	03/13/2027	100	(4)	(4)	2	0	
Pay	Swiss Overnight Rate Average	0.369%	03/15/2027	100	(2)	(2)	10	0	
Receive	UK Petrol Price Index	0.000%	03/15/2031	GBP 100	(15)	(15)	0	0	
Receive	UK Petrol Price Index	0.000%	04/15/2031	100	(15)	(15)	0	0	
						\$ (71)	\$ (276)	\$ 241	\$ (173)
Total Swap Agreements						\$ (620)	\$ (214)	\$ 254	\$ (184)

FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED SUMMARY

The following is a summary of the market value and variation margin of Exchange-Traded or Centrally Cleared Financial Derivative Instruments as of June 30, 2022.

Cash of \$992 has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of June 30, 2022. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

	Financial Derivative Assets					Financial Derivative Liabilities				
	Market Value	Variation Margin				Market Value	Variation Margin			
		Purchased Options	Futures	Swap Agreements			Written Options	Futures	Swap Agreements	
				Asset	Liability				Asset	Liability
Total	Total	Total	Total	Total	Total	Total	Total			
Total Exchange-Traded or Centrally Cleared	\$ 0	\$ 145	\$ 254	\$ 399	\$ (2)	\$ (80)	\$ (184)	\$ (268)		

¹¹ Future styled option

¹² If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and the delivery of the referenced obligation or underlying security comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

¹³ If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

¹⁴ Implied credit spreads, presented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues or sovereign issues as of period end serve as indicators of the current status of the payment performance risk and represent the likelihood of total default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood of default or other credit event occurring as defined under the terms of the agreement.

¹⁵ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

¹⁶ The price and resulting values for credit default swap agreements serve as indicators of the current status of the payment performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be classified as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced underlying security's credit soundness and a greater likelihood of total default or other credit event occurring as defined under the terms of the agreement.

¹⁷ This instrument has a forward starting effective date. See Note 7, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

¹⁸ Versus Floating Rate Index receive 1-Month USD LIBOR plus 0.120%.

¹⁹ Versus Floating Rate Index receive 1-Month USD LIBOR plus 0.069%.

²⁰ Versus Floating Rate Index receive 1-Month USD LIBOR plus 0.105%.

²¹ Versus Floating Rate Index receive 1-Month USD LIBOR plus 0.102%.

FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

FORWARD FOREIGN CURRENCY CONTRACTS:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
BOA	02/2022	GBP	1,345	\$ 1,701	\$ 67
BOA	07/2022	MXN	407	20	0
BOA	07/2022	\$	934	8,966	0
BOA	03/2022		26	105	2

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)		
				Asset	Liability	
BOA	01/2022	\$	ZAR	437	\$ 0	\$ (2)
BOA	01/2022	CHF	\$	33	0	(1)
BOA	01/2022	DKK		384	12	0
BOA	01/2022	JPY		70,000	533	0
BOA	01/2022	MXN		220	11	0
BOA	01/2022	\$	NOK	1,726	0	(6)
BOA	01/2022		SEK	1,155	0	(4)
BOA	12/2021	PEN	\$	121	1	0
BOA	04/2022	ILS		535	161	8
BOA	05/2022	CNH		750	116	4
BPS	07/2022	AUD		10	7	0
BPS	07/2022	BRL		433	57	1
BPS	07/2022	CAD		25	20	0
BPS	07/2022	DKK		515	67	1
BPS	07/2022	EUR		5,925	5,237	41
BPS	07/2022	GBP		3	11	0
BPS	07/2022	MXN		235	14	0
BPS	07/2022	NZD		13	6	0
BPS	07/2022	\$	BRL	488	0	0
BPS	07/2022		DKK	1,440	0	(2)
BPS	07/2022		EUR	637	0	(5)
BPS	07/2022		GBP	62	0	(1)
BPS	07/2022		MXN	255	0	0
BPS	08/2022	GBP	\$	1,237	0	0
BPS	08/2022	\$	BRL	488	0	(1)
BPS	08/2022		EUR	5,518	0	(35)
BPS	08/2022		MXN	0,355	31	0
BPS	08/2022		PEN	116	0	0
BPS	08/2022	MXN	\$	235	14	0
BPC	07/2022	\$	GBP	225	0	(2)
BPC	07/2022		JPY	43,254	0	(1)
BPC	08/2022	JPY	\$	322	0	0
BPC	08/2022	SGD		139	100	1
BPC	08/2022	\$	NOK	1,223	0	(1)
BPC	08/2022	JPY	\$	61,000	454	3
BPC	08/2022	\$	MYR	154	0	0
CBK	07/2022	EUR	\$	249	267	7
CBK	07/2022	NZD		16	10	0
CBK	07/2022	\$	DKK	145	0	0
CBK	08/2022	ILS	\$	100	31	3
CBK	08/2022	PEN		305	61	1
CBK	08/2022	\$	CLP	21,317	0	(2)
CBK	08/2022		PEN	48	0	0
CBK	08/2022	MXN	\$	230	13	0
CBK	10/2022	PEN		121	31	0
CBK	11/2022			445	112	(4)
CBK	12/2022	\$	PEN	11	0	0
CBK	03/2023	PEN	\$	453	117	1
CBK	05/2023	CNH		34	13	0
CBK	05/2023	ILS		1,031	326	8
DUB	07/2022	BRL		58	12	1
DUB	07/2022	DKK		2,202	326	17
DUB	07/2022	\$	BRL	56	0	0
DUB	07/2022		PLN	763	0	(5)
DUB	12/2021		ZAR	603	0	(2)
GLW	07/2022	BRL	\$	557	106	0
GLW	07/2022	\$	BRL	557	0	(4)
GLW	07/2022		MXN	1,003	1	0
GLW	08/2022	HKD	\$	157	21	0
GLW	08/2022	\$	MYR	165	0	0
GLW	11/2022	ILS	\$	200	65	7
GLW	03/2023	CNH		932	152	5
HUS	08/2022	\$	CNH	1,017	0	0
HUS	08/2022		IDR	959,528	0	(1)
HUS	05/2023		CNH	812	0	0
IND	05/2023	CNH	\$	1,233	166	6
JFM	07/2022	CAD		14	11	0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
JFM	01/2022	MXN	2,003	\$	38	\$	0	\$	(1)
JFM	01/2022	PEN	48		13		0		0
JFM	01/2022	\$	6	AUD	9		0		0
JFM	08/2022	AUD	9	\$	6		0		0
JFM	08/2022	INR	1,964,673		137		1		0
JFM	08/2022	ILS	202		63		5		0
JFM	08/2022	JPY	40,000		311		16		0
JFM	08/2022	SGD	1,113		810		10		0
JFM	08/2022	\$	85	CNH	572		0		0
JFM	08/2022	\$	59	IDR	1,000,520		0		(2)
JFM	08/2022		232	SGD	405		0		(1)
M9C	01/2022	AUD	739	\$	206		1		0
M9C	01/2022	CAD	12		9		0		0
M9C	01/2022	NZD	12		8		0		0
M9C	01/2022	\$	153	AUD	212		0		(1)
M9C	01/2022		417	CAD	526		0		(8)
M9C	01/2022		32	DKK	215		0		(2)
M9C	01/2022		148	EUR	140		0		0
M9C	08/2022	CHF	19	\$	18		0		(1)
M9C	08/2022	\$	133	AUD	193		0		0
MYI	01/2022	DKK	7,731	\$	1,147		60		0
MYI	01/2022	\$	199	DKK	1,401		0		(2)
MYI	08/2022	AUD	7	\$	5		0		0
MYI	08/2022	DKK	1,399		199		2		0
MYI	08/2022	\$	30	CHF	30		1		0
R8C	08/2022	CHF	22	\$	22		0		(1)
R8C	08/2022	MXN	91		4		0		0
SCX	01/2022	ILS	110		39		1		0
SCX	01/2022	\$	45	AUD	65		0		0
SCX	01/2022		83	CLP	88,310		0		(10)
SCX	08/2022	AUD	85	\$	45		0		0
SCX	08/2022	CHF	30		61		0		(2)
SCX	08/2022	\$	599	CAD	794		0		0
SCX	08/2022		232	CHF	228		6		0
SCX	08/2022		252	CNH	1,966		0		0
SCX	08/2022	MYR	2,839	\$	674		30		0
SCX	08/2022	\$	267	MYR	1,136		1		0
SCX	08/2022		36	ZAR	590		0		(2)
SOC	01/2022		51	DKK	360		0		0
SOC	01/2022		5,789	EUR	5,367		0		(158)
SOC	08/2022		192	NOK	1,963		0		(1)
SSB	08/2022		171	MYR	751		0		(1)
TOR	01/2022	JPY	62,948	\$	496		33		0
TOR	01/2022	\$	11	AUD	17		0		0
TOR	01/2022		202	CAD	286		0		(1)
TOR	08/2022	AUD	17	\$	11		0		0
TOR	08/2022	CHF	28		26		0		(1)
TOR	08/2022	JPY	230,000		1,647		16		0
UAG	01/2022	CLF	60,910		75		2		0
UAG	08/2022	HKD	51		8		0		0
UAG	08/2022	\$	74	CLP	88,310		0		(2)
UAG	08/2022		16	MXN	315		0		0
					\$	440	\$	(297)	

J (JPY, HEDGED) CLASS FORWARD FOREIGN CURRENCY CONTRACTS:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
AZD	01/2022	\$	70	AUD	100	\$	0	\$	(1)
AZD	08/2022	AUD	100	\$	70		1		0
BOA	01/2022	GBP	697		756		30		0
BOA	01/2022	SGD	0		0		0		0
BOA	01/2022	\$	119	AUD	171		0		(1)
BOA	01/2022		8	CAD	10		0		0
BOA	01/2022		51	DKK	357		0		(1)
BOA	01/2022		41	EUR	36		0		(1)

J (JPY, HEDGED) CLASS FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
BOA	01/2022	\$	8	GBP	7	\$	0	\$	0
BOA	01/2022		2	SGD	9		0		0
BOA	00/2022	AUD	171	\$	119		1		0
BOA	00/2022	CNY	233		30		0		0
BOA	00/2022	DKK	366		51		1		0
BOA	00/2022	SGD	3		2		0		0
BPS	01/2022	CNY	271		41		0		0
BPS	01/2022	DKK	432		61		1		0
BPS	01/2022	EUR	16		16		0		0
BPS	01/2022	JPY	20,639		196		6		0
BPS	01/2022	\$	236	CNY	1,779		0		0
BPS	01/2022		4,638	EUR	4,283		0		(30)
BPS	01/2022		8	GBP	7		0		0
BPS	01/2022		66	LS	194		0		(1)
BPS	01/2022		3,239	JPY	412,797		0		(170)
BPS	01/2022		116	MXN	2,341		0		0
BPS	01/2022	ZAR	0	\$	0		0		0
BPS	00/2022	CNY	1,779		265		0		0
BPS	00/2022	EUR	4,141		4,393		26		0
BPS	00/2022	LS	194		66		1		0
BPS	00/2022	MXN	2,341		115		0		0
BFC	01/2022	LS	216		65		3		0
BFC	01/2022	JPY	248,682		1,641		3		0
BFC	01/2022	\$	137	JPY	14,296		0		(2)
BFC	00/2022		1,841		249,277		0		(9)
CBK	01/2022	MXN	2,341	\$	117		1		0
CBK	01/2022	\$	137	EUR	126		0		(3)
CBK	01/2022		33	GBP	26		0		(1)
CBK	01/2022	ZAR	21	\$	1		0		0
GLM	01/2022	MYR	317		72		0		0
GLM	01/2022	\$	0	DKK	0		0		0
GLM	01/2022		72	MYR	317		0		0
GLM	01/2022		90	PLN	267		0		(1)
GLM	01/2022		63	SGD	66		0		0
GLM	00/2022	DKK	0	\$	0		0		0
GLM	00/2022	MYR	317		72		0		0
GLM	00/2022	PLN	299		60		1		0
GLM	00/2022	SGD	88		63		0		0
HLS	01/2022	PLN	236		63		3		0
JFM	01/2022	CNY	19		3		0		0
JFM	01/2022	\$	1	AUD	2		0		0
JFM	01/2022		5	CNY	33		0		0
JFM	01/2022		836	JPY	106,626		0		(30)
JFM	01/2022		0	SGD	0		0		0
JFM	00/2022	AUD	2	\$	1		0		0
JFM	00/2022	CNY	33		5		0		0
JFM	00/2022	SGD	0		0		0		0
M9C	01/2022	CAD	31		24		1		0
M9C	01/2022	EUR	194		188		6		0
M9C	01/2022	JPY	397,554		4,310		0		(15)
M9C	01/2022	NOK	364		36		2		0
M9C	01/2022	SEK	616		66		3		0
M9C	01/2022	\$	8	AUD	12		0		0
M9C	01/2022		330	EUR	370		0		(2)
M9C	01/2022		867	JPY	83,510		0		(42)
M9C	00/2022	EUR	366	\$	365		2		0
M9C	00/2022	\$	4,236	JPY	394,744		15		0
MYI	01/2022	JPY	203,834	\$	1,498		0		(2)
MYI	01/2022	\$	11	DKK	75		0		0
MYI	01/2022		210	EUR	201		0		0
MYI	01/2022		29	GBP	24		0		0
MYI	01/2022		7	LS	22		0		0
MYI	01/2022		13	MXN	266		0		0
MYI	01/2022		7	PLN	26		0		0
MYI	00/2022	DKK	75	\$	11		0		0
MYI	00/2022	\$	1,137	JPY	199,303		2		0
REC	01/2022	JPY	140,952	\$	1,060		0		0

J (JPY, HEDGED) CLASS FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
RBC	01/2022	\$ 11	CNY 72	\$ 0	\$ 0
RBC	09/2022	1,050	JPY 143,711	0	0
SCX	01/2022	CNY 1,594	\$ 238	1	0
SCX	01/2022	JPY 465,936	3,646	0	(5)
SCX	01/2022	SGD 88	65	1	0
SCX	01/2022	\$ 10	AUD 15	0	0
SCX	01/2022	0	CNY 1	0	0
SCX	01/2022	4,865	JPY 598,012	0	(239)
SCX	01/2022	12	SEK 115	0	(1)
SCX	01/2022	2	SGD 3	0	0
SCX	01/2022	1	ZAR 21	0	0
SCX	08/2022	AUD 15	\$ 10	0	0
SCX	08/2022	CNY 1	0	0	0
SCX	08/2022	SGD 3	2	0	0
SCX	08/2022	\$ 3,645	JPY 495,121	5	0
SCX	08/2022	ZAR 21	\$ 1	0	0
SDC	01/2022	EUR 4,520	4,365	136	0
TDR	01/2022	CAD 336	263	3	0
TDR	01/2022	JPY 174,257	1,280	8	0
TDR	01/2022	\$ 3	AUD 4	0	0
TDR	01/2022	178	CAD 225	0	0
TDR	01/2022	675	GBP 566	1	0
TDR	01/2022	4,855	JPY 617,515	0	(320)
TDR	01/2022	ZAR 0	\$ 0	0	0
TDR	08/2022	AUD 4	3	0	0
TDR	08/2022	CAD 229	176	0	0
TDR	08/2022	GBP 559	677	0	(1)
TDR	08/2022	\$ 1,230	JPY 173,956	0	(7)
UAG	01/2022	AUD 305	\$ 215	6	0
UAG	01/2022	SGD 5	4	0	0
UAG	01/2022	\$ 0	PLN 1	0	0
				\$ 272	\$ (313)
Total Forward Foreign Currency Contracts				\$ 712	\$ (1,210)

PURCHASED OPTIONS:

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Market Value	
BOA	Put - 0TC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.180%	01/11/2024	175	\$	5	\$ 12

OPTIONS ON SECURITIES

Counterparty	Description	Strike Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Market Value	
BPS	Put - French Republic Government Bond	\$ 97,000	05/29/2025	100	\$	8	\$ 35
Total Purchased Options					\$	13	\$ 47

WRITTEN OPTIONS:

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premiums (Received)	Market Value	
BOA	Call - 0TC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.150%	12/31/2023	100	\$	0	\$ 0
BOA	Call - 0TC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.210%	08/13/2022	200		(2)	0
BOA	Put - 0TC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.630%	12/31/2023	100	0	0	0
BOA	Put - 0TC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.210%	01/11/2024	1,500	(5)		(13)
BOA	Put - 0TC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.010%	08/13/2022	200	(2)		(2)
BPS	Call - 0TC 1-Year Interest Rate Swap	3-Month EURIBOR	Receive	0.560%	04/11/2023	200	0	0	0
BPS	Call - 0TC 1-Year Interest Rate Swap	3-Month EURIBOR	Receive	0.700%	04/23/2023	100	0	0	0
BPS	Put - 0TC 1-Year Interest Rate Swap	3-Month EURIBOR	Pay	2.100%	04/11/2023	200	(1)		(1)
BPS	Put - 0TC 1-Year Interest Rate Swap	3-Month EURIBOR	Pay	2.230%	04/23/2023	100	0	0	0
BPS	Put - 0TC 25-Year Interest Rate Swap	6-Month EURIBOR	Pay	0.451%	05/23/2025	100	(8)		(35)

INTEREST RATE SWAPPTIONS (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premiums (Received)	Market Value
CBK	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.450%	09/01/2022	200	\$ (2)	\$ (1)
CBK	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.050%	09/01/2022	200	(2)	(2)
DUE	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.920%	10/13/2023	100	(1)	(1)
DUE	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.450%	09/01/2022	300	(1)	(1)
DUE	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.920%	10/13/2023	100	(1)	(1)
DUE	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.050%	09/01/2022	300	(1)	(2)
GUM	Call - 10-Year Interest Rate Swap	3-Month EURIBOR	Receive	0.960%	04/11/2023	300	(1)	0
GUM	Call - 10-Year Interest Rate Swap	3-Month EURIBOR	Receive	0.700%	04/24/2023	100	0	0
GUM	Call - 10-Year Interest Rate Swap	3-Month EURIBOR	Receive	0.700%	04/25/2023	200	0	0
GUM	Call - 10-Year Interest Rate Swap	3-Month EURIBOR	Receive	0.950%	05/15/2023	100	0	0
GUM	Call - 10-Year Interest Rate Swap	3-Month USD LIBOR	Receive	0.670%	11/02/2022	4,600	(9)	0
GUM	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.018%	10/23/2023	100	(1)	(1)
GUM	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.223%	10/23/2023	100	(1)	(1)
GUM	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.973%	10/25/2023	100	(1)	(1)
GUM	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.841%	10/27/2023	100	(1)	(1)
GUM	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.930%	11/17/2023	100	0	0
GUM	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.130%	11/23/2023	100	0	0
GUM	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.827%	04/02/2024	200	(1)	(1)
GUM	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.970%	09/18/2022	200	(1)	(1)
GUM	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.900%	09/07/2022	100	(1)	(1)
GUM	Put - 10-Year Interest Rate Swap	3-Month EURIBOR	Pay	2.100%	04/11/2023	300	(1)	(1)
GUM	Put - 10-Year Interest Rate Swap	3-Month EURIBOR	Pay	2.790%	04/24/2023	100	0	0
GUM	Put - 10-Year Interest Rate Swap	3-Month EURIBOR	Pay	2.930%	04/25/2023	200	0	(1)
GUM	Put - 10-Year Interest Rate Swap	3-Month EURIBOR	Pay	2.100%	05/15/2023	100	0	0
GUM	Put - 10-Year Interest Rate Swap	3-Month USD LIBOR	Pay	1.270%	11/02/2022	4,600	(9)	(136)
GUM	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.018%	10/23/2023	100	(1)	(1)
GUM	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.223%	10/23/2023	100	(1)	(1)
GUM	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.973%	10/25/2023	100	(1)	(1)
GUM	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.841%	10/27/2023	100	(1)	(1)
GUM	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.750%	11/17/2023	100	0	0
GUM	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.050%	11/23/2023	100	0	0
GUM	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.837%	04/02/2024	200	(1)	(1)
GUM	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.075%	09/18/2022	200	(1)	(1)
GUM	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.100%	09/07/2022	100	(1)	(1)
JFM	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	0.920%	12/19/2024	400	(3)	(1)
MYC	Call - 10-Year Interest Rate Swap	3-Month EURIBOR	Receive	0.150%	07/12/2022	200	(1)	0
NGF	Call - 10-Year Interest Rate Swap	3-Month EURIBOR	Receive	0.960%	04/03/2023	400	(1)	0
NGF	Call - 10-Year Interest Rate Swap	3-Month EURIBOR	Receive	0.960%	04/04/2023	200	0	0
NGF	Call - 10-Year Interest Rate Swap	3-Month EURIBOR	Receive	0.960%	05/17/2023	100	0	0
NGF	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.020%	11/03/2023	100	(1)	(1)
NGF	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.783%	04/03/2024	100	(1)	(1)
NGF	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.833%	04/03/2024	100	(1)	(1)
NGF	Call - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.960%	08/03/2022	100	(1)	(1)
NGF	Put - 10-Year Interest Rate Swap	3-Month EURIBOR	Pay	2.100%	04/03/2023	400	(1)	(1)
NGF	Put - 10-Year Interest Rate Swap	3-Month EURIBOR	Pay	2.100%	04/04/2023	200	0	(1)
NGF	Put - 10-Year Interest Rate Swap	3-Month EURIBOR	Pay	2.100%	05/17/2023	100	0	0
NGF	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.020%	11/03/2023	100	(1)	(1)
NGF	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.783%	04/03/2024	100	(1)	(1)
NGF	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.833%	04/03/2024	100	(1)	(1)
NGF	Put - 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.190%	08/03/2022	100	(1)	(1)
						\$	(74)	\$ (19)

INTEREST RATE OPTIONS

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premiums (Received)	Market Value
MYC	Call - 10-Year Interest Rate Floor	1-Month USD LIBOR	0.000%	10/07/2022	750	\$ (1)	\$ 0
MYC	Call - 10-Year Interest Rate Floor	1-Month USD LIBOR	0.000%	10/08/2022	500	0	0
					\$	(1)	\$ 0

CREDIT DEFAULT SWAPPTIONS

Counterparty	Description	Buy/Sell Protection	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premiums (Received)	Market Value
BOA	Put - iTraxx Europe Series 36 Index	Sell	1.200%	07/23/2022	200	\$ (1)	\$ (1)

CREDIT DEFAULT SWAPPTIONS (Cont.)

Counterparty	Description	Buy/Sell Protection	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premiums (Received)	Market Value
BOA	Put - iTraxx Europe Series 37 Index	SeI	1.400%	09/17/2022	200	\$ (1)	\$ (1)
BPS	Put - CDOX IG-37 Index	Sell	1.200%	07/23/2022	200	0	0
BFC	Put - iTraxx Europe Series 36 Index	SeI	1.200%	07/23/2022	200	(1)	0
JFM	Put - iTraxx Europe Series 36 Index	Sell	1.00%	07/23/2022	100	0	0
MYC	Put - CDOX IG-38 Index	Sell	1.350%	09/17/2022	100	0	0
						\$ (3)	\$ (2)
Total Written Options						\$ (78)	\$ (193)

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - BUY PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Implied Credit Spread at June 30, 2022 ⁽²⁾	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value	
								Asset	Liability
BPS	Korea International Bond	(1.000%)	09/20/2023	0.315%	\$ 400	\$ (10)	\$ 7	\$ 0	\$ (3)
BFC	China Government International Bond	(1.000%)	09/20/2023	0.295%	200	(4)	2	0	(2)
BFC	Korea International Bond	(1.000%)	09/20/2023	0.319%	300	(8)	6	0	(2)
GST	China Government International Bond	(1.000%)	09/20/2023	0.295%	400	(8)	5	0	(3)
HLS	Korea International Bond	(1.000%)	09/20/2023	0.319%	200	(5)	4	0	(1)
JFM	Korea International Bond	(1.000%)	09/20/2023	0.310%	200	(5)	3	0	(2)
						\$ (40)	\$ 27	\$ 0	\$ (19)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Implied Credit Spread at June 30, 2022 ⁽²⁾	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value	
								Asset	Liability
CBK	Republic of Italy	1.000%	06/20/2025	0.894%	\$ 100	\$ (3)	\$ 3	\$ 0	\$ 0

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date ⁽¹⁾	Notional Amount of Currency Received ⁽²⁾	Notional Amount of Currency Delivered ⁽²⁾	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value	
								Asset	Liability
AZO	Floating rate equal to 3-Month Australian Bank Bill plus 0.280% based on the notional amount of currency delivered ⁽³⁾	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency received ⁽⁴⁾	01/04/2031	\$ 301	AUD 400	\$ 2	\$ (3)	\$ 0	\$ (1)
CBK	Floating rate equal to 3-Month Australian Bank Bill plus 0.420% based on the notional amount of currency delivered ⁽³⁾	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency received ⁽⁴⁾	07/31/2026	275	400	0	0	0	0
GLM	Floating rate equal to 3-Month Australian Bank Bill plus 0.423% based on the notional amount of currency delivered ⁽³⁾	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency received ⁽⁴⁾	05/01/2026	207	300	(1)	1	0	0
MYC	Floating rate equal to 3-Month Australian Bank Bill plus 0.289% based on the notional amount of currency delivered ⁽³⁾	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency received ⁽⁴⁾	10/14/2030	72	100	0	(1)	0	(1)
						\$ 1	\$ (3)	\$ 0	\$ (2)

INTEREST RATE SWAPS

Counterparty	Pay/Receive	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value	
		Floating Rate Index	Fixed Rate			Asset	Liability	
BOA	Pay	3-Month MYR KLIBOR	4.000%	08/15/2027	MYR 200	\$ (1)	\$ 1	\$ 0
BOA	Receive	3-Month MYR KLIBOR	3.250%	03/15/2032	1,300	4	16	20
BOA	Pay	6-Month Thailand Fixing Rate	2.750%	08/15/2032	THB 8,200	(3)	0	0

INTEREST RATE SWAPS (Cont.)

Counterparty	Pay/Receive		Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value	
	Floating Rate	Floating Rate Index						Asset	Liability
CRK	Receive	3-Month MYR-KLIBOR	3.500%	03/15/2032	MYR 100	\$ 0	\$ 1	\$ 1	\$ 0
GLM	Pay	3-Month MYR-KLIBOR	4.000%	06/15/2027	800	(1)	3	2	0
NGF	Receive	3-Month MYR-KLIBOR	3.500%	03/15/2032	100	0	1	1	0
NGF	Pay	Financial Benchmarks India Overnight Mumbai Interbank Overnight Rate	3.750%	06/15/2027	NR 7,110	0	0	0	0
SCX	Receive	3-Month MYR-KLIBOR	3.500%	03/15/2032	MYR 100	0	1	1	0
						\$ 111	\$ 23	\$ 25	\$ (5)

TOTAL RETURN SWAPS

Counterparty	Pay/Receive Total Return on Reference		# of Shares or Units	Floating Rate ⁽¹⁾	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value	
	Entity	Reference Entity							Asset	Liability
BPS	Receive	iBoxx USD Liquid Investment Grade Index	N/A	3-Month USD-LIBOR	\$ 1,500	08/20/2022	\$ 0	\$ 250	\$ 250	\$ 0
GST	Receive	iBoxx USD Liquid Investment Grade Index	N/A	Secured Overnight Financing Rate Index	1,300	12/20/2022	2	3	5	0
						\$ 2	\$ 253	\$ 255	\$ 0	
Total Swap Agreements							\$ (41)	\$ 303	\$ 280	\$ (18)

FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER SUMMARY

The following is a summary by counterparty of the market value of OTC financial derivative instruments and collateral pledged/(received) as of June 30, 2022.

Cash of \$260 has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as of June 30, 2022.

Counterparty	Financial Derivative Assets				Financial Derivative Liabilities				Net Market Value of OTC Derivatives	Collateral Pledged/(Received)	Net Exposure ⁽¹⁾⁽²⁾
	Forward Foreign Currency Contracts	Purchased Options	Swap Agreements	Total Over the Counter	Forward Foreign Currency Contracts	Written Options	Swap Agreements	Total Over the Counter			
AZD	\$ 1	\$ 0	\$ 0	\$ 1	\$ (1)	\$ 0	\$ (1)	\$ (2)	\$ (1)	\$ 0	\$ (1)
BOA	149	12	20	161	(28)	(17)	(5)	(48)	53	0	133
BPS	108	35	250	389	(246)	(36)	(5)	(285)	(08)	(280)	(172)
BPC	10	0	0	10	(3)	0	(4)	(13)	(3)	0	(5)
CDK	21	0	1	22	(11)	(3)	0	(14)	8	0	8
DLS	18	0	0	18	(7)	(5)	0	(12)	6	0	6
GLM	14	0	2	16	(5)	(12)	0	(128)	(110)	0	(110)
GST	0	0	5	5	0	0	(3)	(3)	2	(10)	(8)
HLS	3	0	0	3	(1)	0	(1)	(2)	1	0	1
IND	6	0	0	6	0	0	0	0	6	0	6
JPM	32	0	0	32	(54)	(1)	(2)	(57)	(25)	0	(25)
MBC	30	0	0	30	(78)	0	0	(78)	(48)	0	(48)
MYC	0	0	0	0	0	0	(1)	(1)	(1)	0	(1)
MYI	65	0	0	65	(4)	0	0	(4)	61	0	61
NGF	0	0	1	1	0	(10)	0	(10)	(3)	0	(3)
REC	0	0	0	0	(1)	0	0	(1)	(1)	0	(1)
SCX	45	0	1	46	(27)	0	0	(27)	(227)	0	(227)
SDG	138	0	0	138	(153)	0	0	(153)	(23)	0	(23)
SSB	0	0	0	0	(1)	0	0	(1)	(1)	0	(1)
TCR	64	0	0	64	(330)	0	0	(330)	(266)	260	(6)
UAG	10	0	0	10	(2)	0	0	(2)	8	0	8
Total Over the Counter	\$ 712	\$ 47	\$ 280	\$ 1,039	\$ (1,210)	\$ (193)	\$ (18)	\$ (1,421)			

⁽¹⁾ Notional amount represents the number of contracts.

⁽²⁾ If the Fund is a buyer of a contract and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (a) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (b) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

- ²⁰ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (a) pay to the buyer of protection an amount equal to the notional amount of the swap and the delivery of the referenced obligation or underlying security comprising the referenced index or (b) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- ²¹ Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues or sovereign issues as of period end serve as indicators of the current state of the payment performance and represent the likelihood of risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood of default or other credit event occurring as defined under the terms of the agreement.
- ²² The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- ²³ At the maturity date, the notional amount of the currency received will be exchanged back to the notional amount of the currency delivered.
- ²⁴ The notional amounts to be received or delivered may be determined and exchanged at a future date, based on the effective date of the cross currency swap.
- ²⁵ The instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.
- ²⁶ Floating rate is based upon predetermined notional amounts, which may be a multiple of the number of shares or units disclosed.
- ²⁷ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from OTC financial derivative instruments is only be settled across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

FAIR VALUE OF FINANCIAL DERIVATIVE INSTRUMENTS

The following is a summary of the fair valuation of the Fund's derivative instruments categorized by risk exposure. See Note 7, Principal and Other Risks, in the Notes to Financial Statements on risks of the Fund.

Fair Values of Financial Derivative Instruments on the Statements of Assets and Liabilities as of June 30, 2022:

Derivatives not accounted for as hedging instruments						
	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
Financial Derivative Instruments - Assets						
Exchange-traded or centrally cleared						
Purchased Options	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Futures	0	0	0	0	145	145
Swap Agreements	0	13	0	0	241	254
	\$ 0	\$ 13	\$ 0	\$ 0	\$ 386	\$ 399
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 712	\$ 0	\$ 712
Purchased Options	0	0	0	0	47	47
Swap Agreements	0	0	0	0	260	260
	\$ 0	\$ 0	\$ 0	\$ 712	\$ 307	\$ 1,029
	\$ 0	\$ 13	\$ 0	\$ 712	\$ 713	\$ 1,438
Financial Derivative Instruments - Liabilities						
Exchange-traded or centrally cleared						
Written Options	\$ 0	\$ 0	\$ 0	\$ 0	\$ (2)	\$ (2)
Futures	0	0	0	0	(60)	(60)
Swap Agreements	0	(11)	0	0	(173)	(184)
	\$ 0	\$ (11)	\$ 0	\$ 0	\$ (235)	\$ (246)
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (1,210)	\$ 0	\$ (1,210)
Written Options	0	(2)	0	0	(181)	(183)
Swap Agreements	0	(13)	0	(12)	(3)	(18)
	\$ 0	\$ (15)	\$ 0	\$ (1,212)	\$ (184)	\$ (1,421)
	\$ 0	\$ (26)	\$ 0	\$ (1,212)	\$ (146)	\$ (1,684)

The Effect of Financial Derivative Instruments on the Statements of Operations for the period ended June 30, 2022:

Derivatives not accounted for as hedging instruments						
	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
Net Realized Gain (Loss) on Financial Derivative Instruments						
Exchange-traded or centrally cleared						
Purchased Options	\$ 0	\$ 0	\$ 0	\$ 0	\$ (4)	\$ (4)
Written Options	0	0	0	0	5	5
Futures	0	0	0	0	(1,292)	(1,292)
Swap Agreements	0	(30)	0	0	(604)	(634)
	\$ 0	\$ (30)	\$ 0	\$ 0	\$ (1,296)	\$ (1,625)

Derivatives not accounted for as hedging instruments

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
Net Realized Gain (Loss) on Financial Derivative Instruments						
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (1,887)	\$ 0	\$ (1,887)
Purchased Options	0	0	0	120	(24)	(26)
Written Options	0	26	0	5	107	140
Swap Agreements	0	3	0	(52)	124	75
	\$ 0	\$ 31	\$ 0	\$ (1,816)	\$ 207	\$ (1,678)
	\$ 0	\$ 1	\$ 0	\$ (1,816)	\$ (1,666)	\$ (3,509)
Net Change in Unrealized Appreciation (Depreciation) on Financial Derivative Instruments						
Exchange-traded or centrally cleared						
Futures	\$ 0	\$ 0	\$ 0	\$ 0	\$ (203)	\$ (203)
Swap Agreements	0	100	0	0	(316)	(216)
	\$ 0	\$ 100	\$ 0	\$ 0	\$ (519)	\$ (419)
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (391)	\$ 0	\$ (391)
Purchased Options	0	0	0	0	45	45
Written Options	0	(3)	0	1	(162)	(161)
Swap Agreements	0	(2)	0	(43)	400	353
	\$ 0	\$ (5)	\$ 0	\$ (433)	\$ 288	\$ (197)
	\$ 0	\$ 55	\$ 0	\$ (438)	\$ (233)	\$ (576)

FAIR VALUE MEASUREMENTS

The following is a summary of the fair valuations according to the inputs used as of June 30, 2022 in valuing the Fund's assets and liabilities:

Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2022	Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2022
Investments in Securities, at Value					Investments in Securities, at Value				
Australia					Malaysia				
Mortgage-Backed Securities	\$ 0	\$ 82	\$ 0	\$ 82	Sovereign Issues	\$ 0	\$ 291	\$ 0	\$ 291
Sovereign Issues	0	700	0	700	Netherlands				
Canada					Corporate Bonds & Notes				
Corporate Bonds & Notes	0	352	0	352	Mortgage-Backed Securities	0	100	0	100
Mortgage-Backed Securities	0	110	0	110	Norway				
Sovereign Issues	0	102	0	102	Sovereign Issues				
Cayman Islands					Peru				
Asset-Backed Securities	0	2,157	0	2,157	Sovereign Issues				
Corporate Bonds & Notes	0	147	0	147	Portugal				
Mortgage-Backed Securities	0	91	0	91	Corporate Bonds & Notes				
China					Romania				
Sovereign Issues	0	31	0	31	Sovereign Issues				
Denmark					Serbia				
Corporate Bonds & Notes					Sovereign Issues				
	0	1,339	0	1,339	Singapore				
France					Sovereign Issues				
Corporate Bonds & Notes	0	604	0	604	Sovereign Issues				
Sovereign Issues	0	1,229	0	1,229	Spain				
Germany					Sovereign Issues				
Corporate Bonds & Notes	0	1,041	0	1,041	Switzerland				
Ireland					Corporate Bonds & Notes				
Asset-Backed Securities	0	1,092	0	1,092	United Kingdom				
Israel					Corporate Bonds & Notes				
Sovereign Issues	0	626	0	626	Mortgage-Backed Securities				
Italy					Sovereign Issues				
Corporate Bonds & Notes	0	204	0	204	United States				
Sovereign Issues	0	84	0	84	Asset-Backed Securities	0	813	0	813
Japan					Bank Loan Obligations	0	208	0	208
Corporate Bonds & Notes	0	667	0	667	Corporate Bonds & Notes	0	2,077	0	2,077
Sovereign Issues	0	812	0	812	Mortgage-Backed Securities	0	4,451	0	4,451
Luxembourg					U.S. Government Agencies	0	6,195	0	6,195
Corporate Bonds & Notes	0	365	0	365	U.S. Treasury Obligations	0	3,100	0	3,100
Mortgage-Backed Securities	0	85	0	85					

Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2022
Investments in Securities, at Value				
Short-Term Instruments	\$ 0	\$ 5,568	\$ 0	\$ 5,568
Total Investments	\$ 0	\$ 43,269	\$ 0	\$ 43,269
Short Sales, at value	\$ 0	\$ (7,103)	\$ 0	\$ (7,103)
Financial Derivative Instruments - Assets				
Exchange-traded or centrally cleared	57	342	0	399
Over the counter	0	1,039	0	1,039
	\$ 57	\$ 1,381	\$ 0	\$ 1,438
Financial Derivative Instruments - Liabilities				
Exchange-traded or centrally cleared	(60)	(206)	0	(266)
Over the counter	0	(1,421)	0	(1,421)
	\$ (60)	\$ (1,627)	\$ 0	\$ (1,687)
Totals	\$ (3)	\$ 35,920	\$ 0	\$ 35,917

There were no significant transfers into or out of Level 3 during the period ended June 30, 2022.

ファンド名	PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円)
実質的な 主要投資対象	通常、純資産総額の60%以上を、新興国(過去5年連続で高所得のOECD諸国として世界銀行に分類されている国以外の国。以下同じ。)の債券、通貨およびそれらの派生商品に分散投資を行ないます。派生商品は、先渡し取引もしくはオプション取引、先物取引、スワップ取引など
投資方針	<ul style="list-style-type: none"> ・ 新興国の債券、通貨などに投資を行ない、安定的な利子収入の確保とトータルリターンを最大化を目指します。 ・ 新興国投資の相対的なリスクや期待リターン水準により、一部、為替ヘッジを行ったり、新興国以外の債券や通貨などに投資することがあります。
主な投資制限	<ul style="list-style-type: none"> ・ 通常、純資産総額の60%以上を、新興国の債券、通貨およびそれらの派生商品に投資します。 ・ ファンドの平均デュレーションは、原則として、0～3年の範囲を超えないものとします。
委託会社	パシフィック・インベストメント・マネジメント・カンパニー・エルエルシー

● PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円)

2022年10月3日現在入手している最新(2022年6月30日現在)の状況です。

(1) 損益計算書 (2021年7月1日～2022年6月30日)

収益:	(単位:千米ドル)
受取利息(外国税控除後)	1,379
収益合計	1,379
費用:	
委託者報酬	28
利息費用	5
費用合計	33
純投資損益	1,346
<hr/>	
当期実現損益	
投資有価証券(外国税控除後)	△ 990
為替デリバティブ取引又は中央清算機関経由デリバティブ取引	183
相対デリバティブ取引	△ 1,672
外貨通貨	189
当期実現損益	△ 2,290
当期末実現評価損益	
投資有価証券	△ 4,654
為替デリバティブ取引又は中央清算機関経由デリバティブ取引	1,195
相対デリバティブ取引	△ 345
外貨通貨	△ 106
当期末実現評価損益	△ 3,910
当期実現および未実現評価損益	△ 6,200
運用の結果による純資産の増減額	△ 4,854
<hr/>	
外国税	9

残高が0と表記されているものは、実際の金額を四捨五入した結果、千ドル未満となったものを含みます。

(2) 投資有価証券明細 (2022年6月30日現在)

PRINCIPAL AMOUNT (000)				VALUE (000)	PRINCIPAL AMOUNT (000)				VALUE (000)										
INVESTMENTS IN SECURITIES 97.4%					COLOMBIA 8.9%					Total Hungary									
ARGENTINA 0.1%					CORPORATE BONDS & NOTES 0.8%					\$ 102									
SOVEREIGN ISSUES 0.1%					Empresas Publicas de Medellin ESP					(Cost \$143)									
Argentina Boco					8.378% due 11/03/2027 COP 1,544,000					297									
47.331%	due 10/04/2027	ARS	392	\$	1	SOVEREIGN ISSUES 8.1%					INDIA 0.5%								
Argentina Government International Bond					Colombian TES					CORPORATE BONDS & NOTES 0.5%									
0.500%	due 07/03/2030	\$	79		16	5.760% due 11/03/2027					452,300								
1.126%	due 07/03/2035		51		11	6.000% due 04/29/2028					188,100								
Autonomous City of Buenos Aires Argentina					6.250% due 11/25/2025					1,608,700									
53.719%	due 03/29/2024	ARS	4,574		17	6.250% due 11/03/2027					224,000								
Total Argentina					7.000% due 05/03/2022					11,000									
(Cost \$132)					7.500% due 04/25/2026					988,300									
					10.000% due 07/24/2024					9,642,300									
					Financiera de Desarrollo Territorial S.A. Findeter					7.875% due 05/12/2024					23,000				
										5									
					Total Colombia					3,055									
					(Cost \$3,782)					3,352									
AZERBAIJAN 0.8%					CZECH REPUBLIC 1.3%					ISRAEL 7.0%									
CORPORATE BONDS & NOTES 0.8%					SOVEREIGN ISSUES 1.3%					CORPORATE BONDS & NOTES 0.3%									
SOCAR Turkey Enerji AS via Steas Funding 1 DAC					Czech Republic Government Bond					Leviathan Bond Ltd.									
7.230%	due 03/17/2026	\$	300		281	0.250% due 02/10/2027 CZK 8,200					6.128% due 08/30/2025								
Total Azerbaijan					1.000% due 05/25/2026					5,600									
(Cost \$298)					199					100									
					Total Czech Republic					85									
					(Cost \$523)					474									
BRAZIL 3.6%					DENMARK 2.1%					ISRAELI SOVEREIGN ISSUES 6.7%									
CORPORATE BONDS & NOTES 3.1%					CORPORATE BONDS & NOTES 2.1%					Israel Government Bond									
Banco BTG Pactual S.A.					Jyske Realkredit A/S					0.000% due 1/03/2022 ILS 5,600									
4.300%	due 01/10/2025		200		193	1.600% due 10/01/2029 DKK 448					1,955								
8.800%	due 06/15/2024	BRL	1,000		176	1.800% due 10/01/2029					0.000% due 02/08/2023								
					219					930									
					24					2,531									
					Total Denmark					805									
					(Cost \$1,075)					600									
GJ S.A.					DOMINICAN REPUBLIC 1.4%					JAPAN 1.6%									
1.913%	due 02/26/2025		1		95	SOVEREIGN ISSUES 1.4%					CORPORATE BONDS & NOTES 1.6%								
Swiss Insured Brazil Power Finance Sarl					Dominican Republic International Bond					Mitsubishi Corp.									
9.850%	due 07/16/2022		4,350		724	0.900% due 02/15/2023 DOP 14,200					2.078% due 07/14/2022								
Total Brazil					1,188					269									
					82					\$ 200									
					200					200									
					504					600									
					(Cost \$802)					(Cost \$503)									
CAYMAN ISLANDS 1.3%					HUNGARY 0.3%					ISRAELI SOVEREIGN ISSUES 6.7%									
CORPORATE BONDS & NOTES 1.3%					SOVEREIGN ISSUES 0.3%					Jersey, Channel Islands 0.5%									
Avolon Holdings Funding Ltd.					Hungary Government Bond					Corsair International Ltd.									
5.800%	due 01/16/2023	\$	59		58	3.000% due 05/21/2030 HUF 5,000					4.860% due 01/28/2027 EUR 100								
Interoceanica IV Finance Ltd.					MF&B Magyar Fejlesztési Bank Zrt					5.200% due 01/28/2029									
0.000%	due 11/30/2025		24		21	0.375% due 05/03/2026 EUR 100					200								
					56					91									
					201					195									
					504					(Cost \$223)									
					(Cost \$802)					(Cost \$201)									
CHILE 0.0%					LUXEMBOURG 0.0%					ISRAELI SOVEREIGN ISSUES 6.7%									
SOVEREIGN ISSUES 0.0%					CORPORATE BONDS & NOTES 0.0%					Sherbank of Russia Via SB Capital S.A.									
Bonos de la Tesoreria de la Republica en pesos					Sherbank of Russia Via SB Capital S.A.					5.128% due 01/28/2027									
6.000%	due 01/01/2023	CLP	5,000		5	5.128% due 10/29/2027					\$ 200								
Total Chile					5					14									
(Cost \$7)					14					(Cost \$201)									

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
MAURITIUS 0.5%		
CORPORATE BONDS & NOTES 0.5%		
Greenko Solar Mauritius Ltd.		
5.950% due 07/29/2026	\$ 200	\$ 179
Total Mauritius		179
(Cost \$201)		
MEXICO 0.2%		
SOVEREIGN ISSUES 0.2%		
Mexico Government International Bond		
8.500% due 05/31/2029	MXN 1,400	67
Total Mexico		67
(Cost \$76)		
MOROCCO 0.5%		
SOVEREIGN ISSUES 0.5%		
Morocco Government International Bond		
4.250% due 12/11/2022	\$ 200	200
Total Morocco		200
(Cost \$201)		
NETHERLANDS 0.5%		
BANK LOAN OBLIGATIONS 0.1%		
Sigma Holdco BV		
6.320% due 07/02/2025	PLN 200	32
SOVEREIGN ISSUES 0.4%		
Republic of Angola Via Avenir II BV		
8.809% due 12/07/2023	45	45
10.447% due 07/01/2023	108	108
		153
Total Netherlands		185
(Cost \$200)		
NIGERIA 0.7%		
BANK LOAN OBLIGATIONS 0.7%		
Bank of Industry Ltd.		
7.749% due 12/14/2023	\$ 267	268
Total Nigeria		268
(Cost \$265)		
PERU 0.9%		
CORPORATE BONDS & NOTES 0.3%		
Banco de Credito del Peru S.A.		
4.850% due 09/17/2024	PEN 460	112
SOVEREIGN ISSUES 0.6%		
Fondo MIVIENDA S.A.		
7.000% due 02/14/2024	60	16
Peru Government International Bond		
5.400% due 08/12/2034	700	149
8.200% due 08/12/2026	200	55
		220
Total Peru		332
(Cost \$413)		
POLAND 0.6%		
SOVEREIGN ISSUES 0.8%		
Poland Government International Bond		
0.250% due 10/25/2026	PLN 900	150
2.750% due 10/25/2029	500	85

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
Total Poland		\$ 235
(Cost \$269)		
SOUTH AFRICA 9.4%		
CORPORATE BONDS & NOTES 3.5%		
Development Bank of Southern Africa Ltd.		
8.600% due 10/21/2024 (e)	ZAR 5,700	341
Eskom Holdings SOC Ltd.		
0.000% due 12/31/2032	4,300	53
7.850% due 04/02/2026	12,000	691
Growthpoint Properties International Pty Ltd.		
5.872% due 05/02/2023	\$ 200	200
Sasol Financing USA LLC		
5.875% due 03/21/2024	200	198
		1,481
SOVEREIGN ISSUES 5.5%		
South Africa Government International Bond		
8.000% due 01/31/2030	ZAR 700	37
10.500% due 12/21/2026	31,400	2,030
		2,067
Total South Africa		3,548
(Cost \$4,049)		
UGANDA 0.1%		
SOVEREIGN ISSUES 0.1%		
Republic of Uganda Government Bond		
16.250% due 11/08/2035	UGX 206,200	54
Total Uganda		54
(Cost \$63)		
UKRAINE 0.1%		
SOVEREIGN ISSUES 0.1%		
Ukraine Government International Bond		
7.750% due 03/01/2023	\$ 100	32
Total Ukraine		32
(Cost \$56)		
UNITED KINGDOM 0.8%		
CORPORATE BONDS & NOTES 0.8%		
Jaguar Land Rover Automotive PLC		
5.875% due 11/15/2024	EUR 100	97
NatWest Group PLC		
4.269% due 03/22/2025	\$ 200	198
Total United Kingdom		295
(Cost \$313)		
UNITED STATES 7.6%		
ASSET-BACKED SECURITIES 0.7%		
Credit Acceptance Auto Loan Trust		
2.380% due 11/15/2028	61	61
ECMC Group Student Loan Trust		
2.674% due 05/25/2087	58	58
Helnet Student Loan Trust		
2.474% due 02/25/2086	58	57
OneMain Financial Issuance Trust		
4.130% due 05/14/2035	100	99
		273

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
CORPORATE BONDS & NOTES 6.3%		
AbhVie, Inc.		
2.900% due 11/06/2022	\$ 200	\$ 200
3.200% due 11/06/2022	100	100
American Tower Corp.		
3.000% due 06/15/2023	100	99
3.500% due 01/31/2023	100	100
Aviation Capital Group LLC		
3.875% due 05/01/2023	100	99
Cigna Corp.		
3.050% due 11/30/2022	200	200
Citigroup, Inc.		
2.544% due 05/17/2024	100	99
DAE Funding LLC		
1.550% due 08/01/2024	300	281
Ford Motor Credit Co. LLC		
3.550% due 10/07/2022	200	199
General Motors Financial Co., Inc.		
3.267% due 01/05/2023	100	100
International Lease Finance Corp.		
5.875% due 08/15/2022	100	100
Komatsu Finance America, Inc.		
2.437% due 09/11/2022	200	200
Penske Truck Leasing Co. LP		
3.300% due 02/01/2024	100	100
Rio Oil Finance Trust Series 2014-1		
9.250% due 07/06/2024	81	84
Ryder System, Inc.		
2.500% due 09/01/2022	100	100
Southern Co.		
2.950% due 07/01/2023	100	99
Sprint Communications, Inc.		
6.000% due 11/15/2022	100	101
Sprint Corp.		
7.875% due 09/15/2023	100	104
		2,365
MORTGAGE-BACKED SECURITIES 0.6%		
Ellington Loan Acquisition Trust		
2.674% due 05/25/2037	47	46
GSAA Home Equity Trust		
6.502% due 11/25/2036 (b)	108	48
RAAC Trust		
2.324% due 02/25/2046	70	69
Soundview Home Loan Trust		
2.524% due 10/25/2037	81	63
		226
Total United States		2,864
(Cost \$2,932)		
SHORT-TERM INSTRUMENTS 45.5%		
COMMERCIAL PAPER 0.7%		
Constellation Brands, Inc.		
1.702% due 07/05/2022 (c)	250	250
TIME DEPOSITS 0.6%		
Australia and New Zealand Banking Group Ltd.		
0.250% due 07/01/2022	AUD 9	6
1.060% due 07/01/2022	\$ 3	3

	FINANCIAL INSTRUMENT	VALUE (USD)	VALUE (USD)
Bank of Nova Scotia			
0.560% due 07/04/2022	CAD	26	22
1.060% due 07/01/2022	\$	5	5
BNP Paribas Bank			
(3.760%) due 07/01/2022	EUR	9	10
(3.730%) due 07/01/2022	DKK	3	0
Brown Brothers Harriman & Co.			
0.070% due 07/01/2022	NOK	5	1
3.850% due 07/01/2022	ZAR	408	26
Citibank N.A.			
1.060% due 07/01/2022	\$	19	19
DBS Bank Ltd.			
1.060% due 07/01/2022		16	16
HSBC Bank PLC			
(3.760%) due 07/01/2022	EUR	3	3
0.520% due 07/01/2022	GBP	1	1
JPMorgan Chase Bank N.A.			
1.060% due 07/01/2022	\$	37	37
MUFG Bank Ltd.			
(3.360%) due 07/01/2022	¥	322	2
Royal Bank of Canada			
1.060% due 07/01/2022	\$	2	2
Sumitomo Mitsui Banking Corp.			
(3.760%) due 07/01/2022	EUR	9	9
(3.560%) due 07/01/2022	¥	273	2
1.060% due 07/01/2022	\$	17	17
Sumitomo Mitsui Trust Bank Ltd.			
(3.760%) due 07/01/2022	EUR	1	1
(3.360%) due 07/01/2022	¥	1,255	9
1.060% due 07/01/2022	\$	36	36
The Hongkong and Shanghai Banking Corp. Ltd.			
0.370% due 07/04/2022	HKD	16	2
			228
ARGENTINA TREASURY BILLS 0.0%			
51.262% due 09/30/2022 (a)	ARS	3,600	12
ISRAEL TREASURY BILLS (c) 2.9%			
0.882% due 06/03/2023	LS	2,500	705
1.184% due 03/02/2023		1,400	398
			1,102
JAPAN TREASURY BILLS (d) 19.9%			
(3.146%) due 09/20/2022	¥	80,000	589
(3.103%) due 07/11/2022		840,000	6,919
			7,508
MALAYSIA TREASURY BILLS 6.8%			
2.303% due 11/17/2022 (d)	MYR	11,000	2,471
U.S. TREASURY BILLS (e) 7.2%			
0.751% due 07/12/2022 (h)	\$	318	318
1.063% due 09/23/2022		2,400	2,395
			2,713
U.S. TREASURY CASH MANAGEMENT BILLS (c) 3.4%			
1.336% due 10/04/2022		700	697
2.074% due 10/23/2022		900	696
			1,293
SINGAPORE TREASURY BILLS (e) 4.2%			
1.161% due 07/09/2022	SGD	1,300	1,365
1.312% due 07/22/2022		300	215
			1,580
Total Short-Term Instruments			
			17,157
(Cost \$17,962)			
Total Investments in Securities 97.4%		\$	36,702
(Cost \$41,224)			
Financial Derivative Instruments (f)(g) (0.6%)			(224)
(Cost or Premiums, net \$24)			
Other Assets and Liabilities, net 3.2%			1,220
Net Assets 100.0%		\$	37,698

NOTES TO SCHEDULE OF INVESTMENTS:

- * A zero balance may reflect actual amounts rounding to less than one thousand.
 (a) Perpetual maturity; date shown, if applicable, represents next contractual call date.
 (b) Security is in default.
 (c) Coupon represents a yield to maturity.
 (d) Coupon represents a weighted average yield to maturity.

(e) RESTRICTED SECURITIES:

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Market Value	Market Value as Percentage of Net Assets
Development Bank of Southern Africa Ltd	8.600%	10/21/2024	10/07/2021	\$ 383	\$ 341	0.90%

BORROWINGS AND OTHER FINANCING TRANSACTIONS

The average amount of borrowings outstanding during the period ended June 30, 2022 was \$85 at a weighted average interest rate of 0.604%. Average borrowings may include sale-back transactions and reverse repurchase agreements, if held during the period.

(f) FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Implied Credit Spread at June 30, 2022 ⁽²⁾	Notional Amount ⁽³⁾	Market Value	Unrealized Appreciation/(Depreciation)	Variation Margin	
							Asset	Liability
Boeing Co	1.000%	06/23/2023	1.620%	\$ 300	\$ (1)	\$ (2)	\$ 0	\$ (1)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Market Value ⁽⁴⁾	Unrealized Appreciation/(Depreciation)	Variation Margin	
						Asset	Liability
iTraxx Asia ex-Japan C Series 37 Index	1.000%	06/20/2027	\$ 1,500	\$ (28)	\$ (21)	\$ 0	\$ (4)

INTEREST RATE SWAPS

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/(Depreciation)	Variation Margin	
							Asset	Liability
Receive	3-Month ZAR-SAJBOR	6.670%	12/13/2022	ZAR 25,700	\$ (3)	\$ (3)	\$ 0	\$ 0
Receive	3-Month ZAR-SAJBOR	6.665%	01/09/2023	12,000	(7)	(7)	0	0
Pay	3-Month ZAR-SAJBOR	6.410%	02/11/2023	37,300	15	15	0	0
Receive	3-Month ZAR-SAJBOR	7.250%	03/18/2023	2,800	(2)	0	0	0
Pay	3-Month ZAR-SAJBOR	5.250%	07/09/2025	100	0	0	0	0
Receive	3-Month ZAR-SAJBOR	6.855%	02/11/2020	37,400	63	63	1	0
Pay	3-Month ZAR-SAJBOR	5.650%	06/09/2026	3,500	(17)	0	0	0
Pay	3-Month ZAR-SAJBOR	5.601%	06/09/2026	1,500	(7)	(7)	0	0
Pay	3-Month ZAR-SAJBOR	6.555%	02/15/2027	1,500	(5)	(5)	0	0
Receive	3-Month ZAR-SAJBOR	7.205%	04/22/2027	3,600	7	7	0	0
Receive	3-Month ZAR-SAJBOR	7.210%	04/22/2027	2,800	5	5	0	0
Receive	3-Month ZAR-SAJBOR	7.460%	03/06/2030	1,300	6	6	1	0
Receive	3-Month ZAR-SAJBOR	7.460%	03/06/2030	1,200	5	5	0	0
Receive	3-Month CZK-FRIBOR	0.765%	04/07/2026	14,400	105	105	0	(7)
Pay	3-Month CZK-FRIBOR	3.930%	01/13/2027	13,700	(38)	(38)	0	0
Receive	3-Month CZK-FRIBOR	4.164%	03/14/2027	6,900	16	16	0	(4)
Receive	3-Month CZK-FRIBOR	4.220%	03/14/2027	6,900	15	15	0	(4)
Receive	3-Month CZK-FRIBOR	4.310%	03/15/2027	500	1	1	0	0
Receive	3-Month CZK-FRIBOR	4.320%	03/15/2027	200	0	0	0	0
Receive	3-Month CZK-FRIBOR	4.460%	03/07/2027	2,050	3	3	0	(1)
Receive	3-Month CZK-FRIBOR	4.560%	03/07/2027	2,050	3	3	0	(1)
Receive	3-Month CZK-FRIBOR	4.700%	03/07/2027	1,700	2	2	0	(1)
Pay	3-Month CZK-FRIBOR	5.605%	05/28/2027	1,300	0	0	1	0
Receive	3-Month CZK-FRIBOR	3.460%	01/13/2032	7,300	36	36	0	(5)
Receive ⁽⁵⁾	3-Month EURIBOR	(0.600%)	03/21/2024	EUR 400	16	8	0	(2)
Receive ⁽⁶⁾	3-Month EURIBOR	0.260%	03/21/2032	800	153	61	0	(14)

INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized		Variation Margin					
							Appreciation/Depreciation	Asset	Liability					
Receive	6Month	HUF-SUBOR	1.250%	03/19/2023	HUF	124,900	\$	35	\$	24	\$	1	\$	0
Pay	6Month	HUF-SUBOR	2.325%	07/20/2024		96,400		(34)		(34)		0		0
Pay	6Month	HUF-SUBOR	1.770%	02/24/2026		51,400		(31)		(31)		1		0
Pay	6Month	HUF-SUBOR	2.660%	06/29/2031		16,200		(13)		(13)		1		0
Receive	6Month	PLN-YMBOR	0.650%	03/7/19/2025	PLN	1,900		56		56		0		(2)
Receive	6Month	PLN-YMBOR	2.980%	12/13/2025		2,900		76		76		0		(2)
Pay	6Month	PLN-YMBOR	4.155%	02/08/2027		700		(16)		(16)		2		0
Receive	6Month	PLN-YMBOR	4.075%	03/07/2027		1,100		26		26		0		(3)
Receive	6Month	PLN-YMBOR	4.320%	03/03/2027		780		3		3		0		(1)
Receive	6Month	PLN-YMBOR	4.330%	03/03/2027		780		2		2		0		(1)
Receive	6Month	PLN-YMBOR	4.665%	03/02/2027		400		7		7		0		(1)
Receive	6Month	PLN-YMBOR	5.175%	03/07/2027		400		6		6		0		(1)
Receive	6Month	PLN-YMBOR	5.265%	03/05/2027		600		7		7		0		(2)
Receive	6Month	PLN-YMBOR	5.290%	03/05/2027		400		5		5		0		(1)
Receive	6Month	PLN-YMBOR	5.340%	03/03/2027		200		2		2		0		(1)
Receive	6Month	PLN-YMBOR	5.470%	04/03/2027		700		6		6		0		(2)
Receive	6Month	PLN-YMBOR	5.560%	04/03/2027		600		6		6		0		(2)
Receive	6Month	PLN-YMBOR	5.575%	04/03/2027		900		5		5		0		(2)
Pay	6Month	PLN-YMBOR	5.960%	04/13/2027		600		(5)		(5)		2		0
Pay	6Month	PLN-YMBOR	5.965%	04/13/2027		600		(5)		(5)		2		0
Pay	6Month	PLN-YMBOR	6.010%	04/13/2027		700		(5)		(5)		2		0
Pay	6Month	PLN-YMBOR	6.940%	06/03/2027		1,000		0		0		4		0
Pay	6Month	PLN-YMBOR	7.725%	06/29/2027		700		5		5		3		0
Receive	6Month	PLN-YMBOR	8.725%	06/27/2027		1,200		2		2		0		(4)
Pay	6Month	PLN-YMBOR	8.845%	06/28/2027		900		0		0		2		0
Pay	6Month	PLN-YMBOR	7.310%	06/30/2027		600		0		0		0		(3)
Receive	6Month	PLN-YMBOR	7.310%	06/30/2027		400		(1)		(1)		0		(2)
Pay	3Month	CDI-Compounded	4.020%	01/02/2023	BRL	2,600		(37)		(37)		38		0
Pay	3Month	CDI-Compounded	4.030%	01/02/2023		3,600		(50)		(50)		50		0
Pay	3Month	CDI-Compounded	4.035%	01/02/2023		800		(11)		(11)		11		0
Receive	3Month	CDI-Compounded	4.045%	01/02/2023		9,400		124		124		0		(123)
Pay	3Month	CDI-Compounded	4.070%	01/02/2023		3,000		(42)		(42)		43		0
Pay	3Month	CDI-Compounded	4.100%	01/02/2023		4,700		(65)		(65)		66		0
Receive	3Month	CDI-Compounded	5.000%	01/02/2023		1,900		15		15		0		(13)
Receive	3Month	CDI-Compounded	5.190%	01/02/2023		7,300		92		92		0		(95)
Pay	3Month	CDI-Compounded	5.250%	01/02/2023		6,200		(43)		(43)		44		0
Pay	3Month	CDI-Compounded	5.440%	01/02/2023		1,900		(7)		(7)		6		0
Pay	3Month	CDI-Compounded	5.760%	01/02/2023		400		(1)		(1)		2		0
Pay	3Month	CDI-Compounded	5.920%	01/02/2023		3,200		(9)		(9)		28		0
Pay	3Month	CDI-Compounded	6.675%	01/02/2023		600		1		1		4		0
Receive	3Month	CDI-Compounded	7.260%	01/02/2023		6,900		46		46		0		(53)
Receive	3Month	CDI-Compounded	11.030%	01/02/2023		900		(10)		(10)		10		0
Receive	3Month	CDI-Compounded	5.100%	01/02/2024		4,300		32		32		0		(33)
Receive	3Month	CDI-Compounded	5.160%	01/02/2024		4,400		33		33		0		(36)
Pay	3Month	CDI-Compounded	5.660%	01/02/2024		7,100		(11)		(11)		158		0
Pay	3Month	CDI-Compounded	7.310%	01/02/2024		2,000		(31)		(31)		33		0
Pay	3Month	CDI-Compounded	9.860%	01/02/2024		2,700		(21)		(21)		25		0
Pay	3Month	CDI-Compounded	10.665%	01/02/2024		100		(1)		(1)		1		0
Pay	3Month	CDI-Compounded	10.755%	01/02/2024		600		(4)		(4)		4		0
Pay	3Month	CDI-Compounded	10.833%	01/02/2024		1,600		(9)		(9)		10		0
Pay	3Month	CDI-Compounded	10.935%	01/02/2024		200		(1)		(1)		1		0
Pay	3Month	CDI-Compounded	11.065%	01/02/2024		600		(3)		(3)		3		0
Pay	3Month	CDI-Compounded	11.146%	01/02/2024		100		0		0		1		0
Receive	3Month	CDI-Compounded	11.805%	01/02/2024		1,100		4		4		0		(5)
Receive	3Month	CDI-Compounded	11.930%	01/02/2024		3,600		14		14		0		(15)
Receive	3Month	CDI-Compounded	11.955%	01/02/2024		1,200		5		5		0		(5)
Receive	3Month	CDI-Compounded	11.940%	01/02/2024		1,100		4		4		0		(5)
Receive	3Month	CDI-Compounded	11.945%	01/02/2024		1,100		4		4		0		(5)
Pay	3Month	CDI-Compounded	12.230%	01/02/2024		1,100		(1)		(1)		1		0
Pay	3Month	CDI-Compounded	6.710%	01/02/2025		900		(21)		(21)		22		0
Pay	3Month	CDI-Compounded	6.010%	01/02/2025		700		(14)		(14)		15		0
Receive	3Month	CDI-Compounded	6.060%	01/02/2025		2,600		50		50		0		(41)
Receive	3Month	CDI-Compounded	6.710%	01/02/2025		100		1		1		0		(2)
Receive	3Month	CDI-Compounded	6.745%	01/02/2025		1,700		23		23		0		(26)
Pay	3Month	CDI-Compounded	6.810%	01/02/2025		600		(11)		(11)		12		0
Pay	3Month	CDI-Compounded	7.160%	01/02/2025		1,900		(37)		(37)		39		0

INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/Depreciation	Variation Margin	
								Asset	Liability
Pay	BRL-CDI-Compounded		7.70%	01/02/2025	BRL 1,900,000	\$ (30)	\$ (30)	\$ 0	\$ 0
Pay	BRL-CDI-Compounded		9.760%	01/02/2025	1,000,000	1	1	0	11
Pay	BRL-CDI-Compounded		12.475%	01/02/2025	2,600,000	(2)	(2)	5	0
Pay	BRL-CDI-Compounded		12.740%	01/02/2025	700,000	0	0	0	0
Receive	BRL-CDI-Compounded		8.070%	01/04/2027	1,300,000	46	46	0	(48)
Pay	BRL-CDI-Compounded		8.140%	01/04/2027	4,700,000	(151)	(130)	137	0
Receive	BRL-CDI-Compounded		8.180%	01/04/2027	1,400,000	44	43	0	(45)
Pay	BRL-CDI-Compounded		8.245%	01/04/2027	600,000	(11)	(16)	17	0
Receive	BRL-CDI-Compounded		8.250%	01/04/2027	600,000	19	19	0	(13)
Receive	BRL-CDI-Compounded		8.430%	01/04/2027	700,000	20	20	0	(22)
Receive	BRL-CDI-Compounded		8.600%	01/04/2027	1,200,000	36	30	0	(40)
Receive	BRL-CDI-Compounded		8.570%	01/04/2027	5,900,000	(52)	161	0	(163)
Receive	BRL-CDI-Compounded		8.850%	01/04/2027	1,000,000	25	35	0	(37)
Pay	BRL-CDI-Compounded		8.860%	01/04/2027	1,700,000	(38)	(38)	41	0
Receive	BRL-CDI-Compounded		7.770%	01/04/2027	2,200,000	54	54	0	(55)
Pay	BRL-CDI-Compounded		7.800%	01/04/2027	700,000	(11)	(11)	12	0
Receive	BRL-CDI-Compounded		8.235%	01/04/2027	1,000,000	22	22	0	(24)
Pay	BRL-CDI-Compounded		8.450%	01/04/2027	1,600,000	(33)	(33)	36	0
Receive	BRL-CDI-Compounded		8.600%	01/04/2027	1,000,000	(5)	(5)	4	0
Receive	BRL-CDI-Compounded		10.050%	01/04/2027	400,000	(3)	(3)	3	0
Pay	BRL-CDI-Compounded		10.705%	01/04/2027	200,000	(2)	(2)	3	0
Receive	BRL-CDI-Compounded		10.240%	01/04/2027	600,000	(5)	(5)	0	(5)
Pay	BRL-CDI-Compounded		10.855%	01/04/2027	600,000	(5)	(5)	5	0
Pay	BRL-CDI-Compounded		11.020%	01/04/2027	400,000	(3)	(3)	4	0
Pay	BRL-CDI-Compounded		11.045%	01/04/2027	600,000	(4)	(4)	5	0
Pay	BRL-CDI-Compounded		11.045%	01/04/2027	900,000	(7)	(7)	8	0
Pay	BRL-CDI-Compounded		11.050%	01/04/2027	600,000	(4)	(4)	5	0
Pay	BRL-CDI-Compounded		11.055%	01/04/2027	600,000	(4)	(4)	5	0
Pay	BRL-CDI-Compounded		11.065%	01/04/2027	600,000	(4)	(4)	5	0
Pay	BRL-CDI-Compounded		11.130%	01/04/2027	600,000	(4)	(4)	5	0
Pay	BRL-CDI-Compounded		11.140%	01/04/2027	600,000	(6)	(6)	7	0
Receive	BRL-CDI-Compounded		11.611%	01/04/2027	600,000	3	3	0	(4)
Receive	Colombia IBR Overnight Interbank Reference Rate		4.280%	10/10/2022	COP 122,200	0	0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate		4.430%	10/25/2022	4,000,000	13	13	0	(10)
Receive	Colombia IBR Overnight Interbank Reference Rate		7.460%	02/15/2023	7,120,000	(1)	(1)	0	(5)
Receive	Colombia IBR Overnight Interbank Reference Rate		7.560%	02/14/2024	919,000	6	6	0	(9)
Pay	Colombia IBR Overnight Interbank Reference Rate		2.650%	07/24/2024	4,269,900	138	139	0	(131)
Receive	Colombia IBR Overnight Interbank Reference Rate		2.740%	07/24/2024	23,088,700	(768)	(768)	724	0
Receive	Colombia IBR Overnight Interbank Reference Rate		3.900%	07/24/2024	6,334,200	252	252	0	(243)
Pay	Colombia IBR Overnight Interbank Reference Rate		4.200%	07/24/2024	14,855,000	370	370	0	(360)
Receive	Colombia IBR Overnight Interbank Reference Rate		4.485%	10/10/2024	76,600	(2)	(2)	2	0
Receive	Colombia IBR Overnight Interbank Reference Rate		7.500%	02/15/2025	258,000	3	3	0	(3)
Receive	Colombia IBR Overnight Interbank Reference Rate		7.855%	02/22/2025	582,300	5	5	0	(6)
Receive	Colombia IBR Overnight Interbank Reference Rate		8.070%	04/08/2025	599,400	4	4	0	(5)
Receive ⁽¹⁾	Colombia IBR Overnight Interbank Reference Rate		3.800%	03/05/2025	888,200	31	31	0	(30)
Receive	Colombia IBR Overnight Interbank Reference Rate		9.470%	07/01/2025	314,000	0	0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate		8.610%	11/28/2025	389,700	2	2	0	(3)
Receive	Colombia IBR Overnight Interbank Reference Rate		8.730%	11/28/2025	387,400	2	2	0	(3)
Receive	Colombia IBR Overnight Interbank Reference Rate		9.270%	11/28/2025	385,000	0	0	0	0

INTEREST RATE SWAPS (Cont.)

Pay/Receive							Unrealized	Variation Margin	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value		Appreciation/Depreciation	Asset	Liability
Receive	Colombia IBR Overnight Interbank Reference Rate	3.000%	02/05/2020	00P 2,710,000	\$ 127	\$	35	\$	192
Receive	Colombia IBR Overnight Interbank Reference Rate	6.650%	01/11/2027	1,033,800	43		43	0	147
Pay	Colombia IBR Overnight Interbank Reference Rate	7.363%	02/14/2027	407,000	(6)		(6)	6	0
Pay	Colombia IBR Overnight Interbank Reference Rate	8.200%	03/11/2027	448,000	(4)		(4)	5	0
Pay	Colombia IBR Overnight Interbank Reference Rate	8.240%	03/15/2027	266,600	(2)		(2)	3	0
Pay	Colombia IBR Overnight Interbank Reference Rate	8.560%	03/30/2027	44,400	0		0	1	0
Pay	Colombia IBR Overnight Interbank Reference Rate	8.666%	03/30/2027	264,100	(1)		(1)	6	0
Pay	Colombia IBR Overnight Interbank Reference Rate	8.320%	03/31/2027	245,000	(2)		(2)	8	0
Receive	Colombia IBR Overnight Interbank Reference Rate	7.680%	04/08/2027	231,700	2		2	0	13
Receive	Colombia IBR Overnight Interbank Reference Rate	7.913%	04/08/2027	356,700	4		4	0	15
Receive	Colombia IBR Overnight Interbank Reference Rate	7.940%	04/08/2027	179,600	2		2	0	12
Pay	Colombia IBR Overnight Interbank Reference Rate	8.360%	06/02/2027	226,000	(2)		(2)	2	0
Receive	Colombia IBR Overnight Interbank Reference Rate	9.430%	06/15/2027	162,900	0		0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	3.973%	06/23/2027	5,400	0		0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	3.680%	11/03/2027	1,077,300	60		35	0	135
Receive	Colombia IBR Overnight Interbank Reference Rate	7.880%	04/08/2028	283,400	4		4	0	15
Pay	Colombia IBR Overnight Interbank Reference Rate	8.800%	05/12/2020	550,000	0		0	2	0
Pay	Colombia IBR Overnight Interbank Reference Rate	8.620%	11/09/2031	272,300	(10)		(10)	10	0
Pay	BMEXID	4.515%	08/17/2022	4,700	(1)		(1)	0	0
Pay	BMEXID	4.700%	08/25/2022	33,400	(9)		(9)	0	0
Pay	BMEXID	4.650%	11/15/2022	8,000	(6)		(7)	0	0
Pay	BMEXID	4.470%	02/27/2023	2,400	(4)		(4)	0	0
Pay	BMEXID	4.520%	02/27/2023	4,500	(7)		(7)	0	0
Pay	BMEXID	4.580%	02/27/2023	16,400	(25)		(25)	0	0
Pay	BMEXID	4.660%	02/27/2023	2,400	(4)		(4)	0	0
Pay	BMEXID	4.663%	02/27/2023	2,400	(4)		(4)	0	0
Receive	BMEXID	4.900%	03/22/2023	35,700	57		57	0	0
Receive	BMEXID	6.360%	03/22/2023	5,600	6		12	0	0
Receive	BMEXID	4.820%	04/10/2023	17,100	30		30	0	0
Receive	BMEXID	5.323%	06/03/2023	9,200	16		18	0	0
Pay ^{II}	BMEXID	9.960%	06/30/2023	12,200	0		0	0	0
Receive	BMEXID	8.910%	11/15/2023	30,000	13		188	0	0
Pay	BMEXID	7.270%	11/29/2023	53,900	(82)		(82)	3	0
Pay	BMEXID	7.110%	11/29/2023	15,300	(25)		(25)	1	0
Receive	BMEXID	7.790%	02/03/2024	22,700	30		30	0	12
Receive	BMEXID	4.540%	02/21/2024	6,300	27		27	0	11
Pay	BMEXID	4.570%	02/21/2024	32,200	(124)		(124)	2	0
Pay	BMEXID	5.603%	03/26/2024	7,600	(24)		(24)	1	0
Receive	BMEXID	8.750%	04/05/2024	4,300	3		1	0	0
Receive	BMEXID	8.940%	03/22/2024	2,700	1		1	0	0
Pay	BMEXID	6.960%	01/01/2025	6,500	(20)		(20)	1	0
Pay	BMEXID	6.620%	01/02/2025	3,800	(12)		(12)	1	0
Receive	BMEXID	6.633%	01/15/2025	4,000	12		14	0	11
Receive	BMEXID	4.640%	02/13/2025	5,900	31		31	0	11
Receive	BMEXID	4.650%	02/13/2025	7,300	42		42	0	11
Pay	BMEXID	6.510%	02/04/2025	6,600	(22)		(22)	1	0
Pay	BMEXID	6.415%	02/05/2025	1,200	(4)		(4)	0	0
Pay	BMEXID	6.100%	02/25/2025	700	(3)		(3)	0	0

INTEREST RATE SWAPS (Cont.)

Pay/Receive		Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/Depreciation	Variation Margin	
Floating Rate								Asset	Liability
Receive	IBMXID		8.855%	09/20/2025	2,100	\$ 6	\$ 6	\$ 0	0
Receive	IBMXID		6.130%	03/14/2025	11,600	61	61	0	111
Receive	IBMXID		6.855%	06/05/2025	40,800	178	178	0	151
Pay	IBMXID		4.775%	06/28/2025	600	(51)	(3)	0	0
Receive	IBMXID		4.650%	07/22/2025	8,000	47	47	0	111
Pay	IBMXID		4.970%	05/08/2025	2,300	(13)	(13)	0	0
Pay	IBMXID		4.917%	08/11/2025	2,600	(15)	(15)	0	0
Receive	IBMXID		5.120%	08/29/2025	5,000	28	28	0	111
Pay	IBMXID		4.600%	11/07/2025	45,600	(203)	(203)	7	0
Pay	IBMXID		4.720%	02/06/2026	1,300	(13)	(13)	0	0
Pay	IBMXID		4.730%	02/06/2026	5,400	(37)	(37)	1	0
Receive	IBMXID		4.945%	02/12/2026	4,600	30	30	0	111
Receive	IBMXID		4.950%	02/12/2026	7,100	46	46	0	111
Pay	IBMXID		5.800%	04/06/2026	15,300	(81)	(81)	3	0
Pay	IBMXID		9.070%	06/04/2026	800	0	0	0	0
Receive	IBMXID		6.670%	06/13/2026	1,600	7	7	0	0
Receive	IBMXID		6.720%	06/13/2026	1,700	7	7	0	0
Receive	IBMXID		6.645%	07/02/2026	600	2	2	0	0
Receive	IBMXID		6.385%	07/13/2026	2,300	10	10	0	111
Receive	IBMXID		6.415%	07/13/2026	900	4	4	0	0
Receive	IBMXID		6.465%	07/17/2026	1,700	7	7	0	0
Receive	IBMXID		6.505%	07/17/2026	1,200	5	5	0	0
Pay	IBMXID		6.360%	08/19/2026	5,800	(27)	(27)	1	0
Pay	IBMXID		7.265%	08/30/2026	1,700	(5)	(5)	0	0
Pay	IBMXID		7.165%	10/02/2026	1,600	(5)	(5)	0	0
Pay	IBMXID		7.160%	10/02/2026	4,100	(13)	(13)	1	0
Pay	IBMXID		7.250%	10/05/2026	200	(1)	(1)	0	0
Pay	IBMXID		7.265%	10/12/2026	1,000	(3)	(3)	0	0
Pay	IBMXID		7.450%	10/13/2026	2,100	(6)	(6)	0	0
Receive	IBMXID		7.240%	12/13/2026	5,700	18	18	0	111
Receive	IBMXID		7.230%	12/13/2026	6,300	22	22	0	121
Pay	IBMXID		7.525%	01/07/2027	3,000	(8)	(8)	1	0
Receive	IBMXID		7.510%	02/04/2027	4,600	14	14	0	111
Receive	IBMXID		8.431%	03/24/2027	5,100	6	6	0	111
Receive	IBMXID		9.000%	06/13/2027	1,300	0	0	0	0
Receive	IBMXID		8.465%	01/17/2029	1,700	2	2	0	111
Pay	IBMXID		6.650%	12/27/2029	2,700	(15)	(15)	1	0
Receive	IBMXID		6.616%	01/13/2030	3,700	23	23	0	111
Receive	IBMXID		6.600%	02/25/2030	3,100	20	20	0	111
Receive	IBMXID		5.562%	07/03/2030	900	9	9	0	0
Receive	IBMXID		5.610%	07/03/2030	3,600	36	36	0	111
Receive	IBMXID		5.575%	11/01/2030	20,500	200	200	0	151
Pay	IBMXID		5.960%	02/12/2031	2,700	(24)	(24)	1	0
Pay	IBMXID		5.980%	02/12/2031	6,300	(55)	(55)	2	0
Receive	IBMXID		6.630%	03/31/2031	4,300	30	30	0	111
Pay	IBMXID		6.678%	05/29/2031	19,200	(131)	(131)	6	0
Pay	IBMXID		6.715%	05/30/2031	2,300	(15)	(15)	1	0
Receive	IBMXID		7.100%	06/13/2031	3,400	18	18	0	111
Receive	IBMXID		7.070%	08/27/2031	4,300	26	26	0	121
Pay	IBMXID		7.630%	08/24/2031	800	(3)	(3)	0	0
Pay	IBMXID		7.525%	09/26/2031	2,900	(12)	(12)	1	0
Pay	IBMXID		7.650%	09/23/2031	200	(1)	(1)	0	0
Pay	IBMXID		7.690%	10/13/2031	2,000	(8)	(8)	1	0
Pay	IBMXID		7.416%	10/27/2031	2,700	(13)	(13)	1	0
Receive	IBMXID		7.764%	11/13/2031	11,200	38	38	0	141
Receive	IBMXID		7.800%	11/13/2031	3,000	10	10	0	111
Receive	IBMXID		7.643%	11/13/2031	4,000	16	16	0	111
Pay	IBMXID		8.320%	01/07/2032	1,100	(2)	(2)	0	0
Pay	IBMXID		7.900%	02/13/2032	100	0	0	0	0
Pay	IBMXID		7.990%	02/20/2032	3,600	(11)	(11)	1	0
Pay	IBMXID		8.050%	02/24/2032	3,100	(8)	(8)	1	0
Pay	IBMXID		8.060%	03/03/2032	3,600	(2)	(2)	1	0
Receive	IBMXID		8.465%	03/18/2040	600	7	7	0	0
Pay	KRW CD K30A-B comberg		1.750%	12/15/2026	KRW 2,789,400	(158)	(161)	6	0
Receive	KRW CD K30A-B comberg		2.000%	12/15/2026	185,800	8	9	0	0
Receive	KRW CD K30A-B comberg		1.750%	12/15/2031	1,332,300	136	131	0	141

INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/Depreciation		Variation Margin	
							Asset	Liability	Asset	Liability
Receive		Sincofi Chile Interbank Rate Average	0.700%	11/24/2022	CLP 127,100	\$ 6	\$ 6	\$ 0	\$ 0	(4)
Receive		Sincofi Chile Interbank Rate Average	0.860%	02/17/2023	143,000	12	12	0	0	(5)
Receive		Sincofi Chile Interbank Rate Average	9.540%	03/13/2023	153,000	0	0	0	0	(11)
Pay		Sincofi Chile Interbank Rate Average	1.070%	12/13/2023	45,000	(5)	(5)	5	0	0
Pay		Sincofi Chile Interbank Rate Average	1.060%	12/13/2023	45,000	(5)	(5)	5	0	0
Receive		Sincofi Chile Interbank Rate Average	5.110%	12/14/2023	531,200	31	31	0	0	(30)
Receive		Sincofi Chile Interbank Rate Average	5.170%	12/14/2023	221,300	13	13	0	0	(12)
Pay		Sincofi Chile Interbank Rate Average	1.040%	12/17/2023	23,000	(5)	(3)	3	0	0
Pay ⁽¹⁾		Sincofi Chile Interbank Rate Average	5.755%	01/06/2024	708,600	(41)	(41)	36	0	0
Receive		Sincofi Chile Interbank Rate Average	0.260%	07/05/2024	54,000	0	0	0	0	0
Receive		Sincofi Chile Interbank Rate Average	2.655%	12/04/2024	82,000	11	11	0	0	(10)
Receive		Sincofi Chile Interbank Rate Average	2.560%	12/04/2024	83,000	11	11	0	0	(11)
Receive		Sincofi Chile Interbank Rate Average	2.635%	12/04/2024	66,000	9	9	0	0	(3)
Receive		Sincofi Chile Interbank Rate Average	2.650%	12/04/2024	67,000	9	9	0	0	(3)
Pay		Sincofi Chile Interbank Rate Average	2.780%	12/03/2024	88,000	(5)	(9)	8	0	0
Pay		Sincofi Chile Interbank Rate Average	2.510%	01/14/2025	235,500	(35)	(35)	28	0	0
Pay		Sincofi Chile Interbank Rate Average	5.720%	01/23/2025	154,000	(5)	(1)	0	0	0
Receive		Sincofi Chile Interbank Rate Average	2.355%	02/05/2025	226,000	(35)	(35)	28	0	0
Receive		Sincofi Chile Interbank Rate Average	5.725%	02/07/2025	189,000	11	11	0	0	(10)
Receive		Sincofi Chile Interbank Rate Average	5.770%	02/08/2025	339,000	19	19	0	0	(17)
Receive		Sincofi Chile Interbank Rate Average	6.335%	02/10/2025	80,000	3	3	0	0	(3)
Receive		Sincofi Chile Interbank Rate Average	6.350%	02/10/2025	131,000	5	5	0	0	(5)
Receive		Sincofi Chile Interbank Rate Average	6.315%	02/11/2025	180,000	6	6	0	0	(5)
Receive		Sincofi Chile Interbank Rate Average	6.350%	02/11/2025	309,000	12	12	0	0	(12)
Receive		Sincofi Chile Interbank Rate Average	4.655%	03/01/2025	320,000	26	28	0	0	(24)
Pay		Sincofi Chile Interbank Rate Average	5.130%	03/01/2025	145,000	11	11	0	0	(10)
Receive		Sincofi Chile Interbank Rate Average	5.940%	03/01/2025	120,000	(6)	(6)	6	0	0
Receive		Sincofi Chile Interbank Rate Average	1.935%	03/10/2025	254,100	42	42	0	0	(35)
Receive		Sincofi Chile Interbank Rate Average	1.940%	03/10/2025	127,100	21	21	0	0	(19)
Pay		Sincofi Chile Interbank Rate Average	7.260%	03/21/2025	361,000	(7)	(7)	9	0	0
Receive		Sincofi Chile Interbank Rate Average	7.325%	03/23/2025	42,000	0	0	1	0	0
Receive		Sincofi Chile Interbank Rate Average	6.625%	04/04/2025	112,000	3	3	0	0	(3)
Receive		Sincofi Chile Interbank Rate Average	6.625%	04/04/2025	164,000	5	5	0	0	(5)

INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/Depreciation		Variation Margin	
							Asset	Liability	Asset	Liability
Receive		Sincofi Chile Interbank Rate Average	6.670%	04/05/2025	CLP 100,000	\$ 3	\$ 3	\$ 0	\$ 13	
Pay		Sincofi Chile Interbank Rate Average	7.690%	03/10/2025	103,100	0	0	0	0	
Pay		Sincofi Chile Interbank Rate Average	7.540%	06/13/2025	17,700	0	0	0	0	
Pay		Sincofi Chile Interbank Rate Average	7.580%	06/13/2025	17,700	0	0	0	0	
Pay ^{BI}		Sincofi Chile Interbank Rate Average	7.214%	09/21/2025	110,000	0	0	0	0	
Receive		Sincofi Chile Interbank Rate Average	2.545%	02/05/2026	80,000	(16)	(16)	13	0	
Receive		Sincofi Chile Interbank Rate Average	1.760%	02/17/2026	45,000	9	9	0	(3)	
Receive		Sincofi Chile Interbank Rate Average	1.763%	02/17/2026	21,000	4	4	0	(4)	
Receive		Sincofi Chile Interbank Rate Average	1.790%	02/17/2026	78,000	16	16	0	(14)	
Receive		Sincofi Chile Interbank Rate Average	2.640%	03/01/2026	280,000	50	50	0	(43)	
Receive		Sincofi Chile Interbank Rate Average	5.260%	03/01/2026	120,000	9	9	0	(3)	
Pay		Sincofi Chile Interbank Rate Average	8.850%	03/01/2026	150,000	(2)	(2)	2	0	
Pay		Sincofi Chile Interbank Rate Average	2.020%	04/30/2026	325,000	(63)	(63)	59	0	
Receive		Sincofi Chile Interbank Rate Average	1.890%	06/05/2026	308,600	(60)	(60)	57	0	
Pay		Sincofi Chile Interbank Rate Average	3.930%	08/05/2026	99,700	15	15	0	(13)	
Receive		Sincofi Chile Interbank Rate Average	4.870%	11/15/2026	74,000	(7)	(7)	6	0	
Pay		Sincofi Chile Interbank Rate Average	5.045%	12/14/2026	74,300	6	6	0	(5)	
Pay		Sincofi Chile Interbank Rate Average	5.910%	01/21/2027	82,100	(4)	(4)	4	0	
Pay		Sincofi Chile Interbank Rate Average	5.610%	02/08/2027	108,000	(6)	(6)	6	0	
Pay		Sincofi Chile Interbank Rate Average	6.030%	02/10/2027	80,000	(3)	(3)	3	0	
Pay		Sincofi Chile Interbank Rate Average	6.059%	02/10/2027	65,000	(2)	(2)	2	0	
Pay		Sincofi Chile Interbank Rate Average	5.973%	02/11/2027	101,000	(4)	(4)	4	0	
Pay		Sincofi Chile Interbank Rate Average	6.000%	02/11/2027	197,000	(8)	(8)	8	0	
Pay		Sincofi Chile Interbank Rate Average	6.130%	02/15/2027	80,000	(2)	(2)	2	0	
Pay		Sincofi Chile Interbank Rate Average	6.270%	03/02/2027	12,500	0	0	0	0	
Receive		Sincofi Chile Interbank Rate Average	6.165%	03/04/2027	101,100	(3)	(3)	3	0	
Receive		Sincofi Chile Interbank Rate Average	6.120%	03/08/2027	13,800	0	0	0	(1)	
Receive		Sincofi Chile Interbank Rate Average	6.300%	03/11/2027	96,300	2	2	0	(3)	
Receive		Sincofi Chile Interbank Rate Average	6.250%	03/15/2027	24,600	1	1	0	(1)	
Pay		Sincofi Chile Interbank Rate Average	6.603%	03/23/2027	13,000	0	0	0	0	
Pay		Sincofi Chile Interbank Rate Average	6.360%	04/04/2027	35,000	(1)	(1)	1	0	
Receive		Sincofi Chile Interbank Rate Average	6.333%	04/05/2027	34,000	(1)	(1)	1	0	
Receive		Sincofi Chile Interbank Rate Average	7.040%	03/10/2027	34,500	0	0	0	0	

INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/Depreciation		Variation Margin	
							Asset	Liability	Asset	Liability
Pay	Sincofi Chile Interbank Rate Average		6.360%	03/24/2027	CLP 111,300	\$ (2)	\$ (2)	\$ 3	\$ 0	
Pay	Sincofi Chile Interbank Rate Average		6.360%	03/26/2027	31,200	(1)	(1)	1	0	
Pay	Sincofi Chile Interbank Rate Average		6.360%	06/03/2027	118,000	(2)	(2)	3	0	
Pay	Sincofi Chile Interbank Rate Average		1.715%	06/04/2027	50,600	(12)	(12)	12	0	
Receive	Sincofi Chile Interbank Rate Average		7.110%	06/15/2027	43,000	(1)	(1)	0	0	
Receive	Sincofi Chile Interbank Rate Average		7.160%	06/15/2027	297,000	(4)	(4)	3	0	
Pay ^{RI}	Sincofi Chile Interbank Rate Average		7.160%	06/22/2027	180,600	3	3	0	(2)	
Pay	Sincofi Chile Interbank Rate Average		6.600%	07/05/2027	19,000	0	0	0	0	
Pay	Sincofi Chile Interbank Rate Average		2.255%	12/10/2027	107,000	(24)	(24)	24	0	
Pay	Sincofi Chile Interbank Rate Average		6.195%	04/04/2028	43,000	(1)	(1)	1	0	
Receive	Sincofi Chile Interbank Rate Average		3.620%	06/14/2028	52,100	6	9	0	(3)	
Receive	Sincofi Chile Interbank Rate Average		3.920%	08/06/2028	188,000	26	26	0	(25)	
Receive	Sincofi Chile Interbank Rate Average		5.160%	10/12/2028	65,000	6	6	0	(5)	
Receive	Sincofi Chile Interbank Rate Average		5.370%	10/12/2028	40,200	3	3	0	(3)	
Receive	Sincofi Chile Interbank Rate Average		5.400%	10/12/2028	81,000	6	6	0	(5)	
Receive	Sincofi Chile Interbank Rate Average		5.420%	10/12/2028	178,000	13	13	0	(13)	
Receive	Sincofi Chile Interbank Rate Average		5.570%	10/12/2028	40,000	2	2	0	(2)	
Pay	Sincofi Chile Interbank Rate Average		6.000%	10/01/2028	130,000	(5)	(5)	5	0	
Pay	Sincofi Chile Interbank Rate Average		6.010%	02/18/2028	45,000	(2)	(2)	2	0	
Pay	Sincofi Chile Interbank Rate Average		6.020%	03/02/2029	5,700	0	0	0	0	
Pay	Sincofi Chile Interbank Rate Average		6.420%	03/24/2029	37,000	0	0	1	0	
Pay	Sincofi Chile Interbank Rate Average		6.370%	06/23/2029	36,000	0	0	1	0	
Receive	Sincofi Chile Interbank Rate Average		3.215%	01/14/2030	129,000	26	29	0	(25)	
Pay	Sincofi Chile Interbank Rate Average		3.120%	02/05/2030	29,000	(7)	(7)	5	0	
Pay	Sincofi Chile Interbank Rate Average		2.080%	06/01/2030	50,000	(15)	(15)	15	0	
Receive	Sincofi Chile Interbank Rate Average		2.110%	06/01/2030	20,000	(6)	(6)	6	0	
Receive	Sincofi Chile Interbank Rate Average		5.240%	09/01/2030	103,000	6	9	0	(3)	
Pay	Sincofi Chile Interbank Rate Average		5.470%	09/01/2030	90,000	7	7	0	(5)	
Pay	Sincofi Chile Interbank Rate Average		6.110%	09/01/2030	67,600	(2)	(2)	2	0	
Receive	Sincofi Chile Interbank Rate Average		2.460%	11/24/2030	156,900	44	44	0	(44)	
Pay	Sincofi Chile Interbank Rate Average		2.565%	11/27/2030	80,000	(22)	(22)	22	0	
Pay	Sincofi Chile Interbank Rate Average		2.565%	11/27/2030	85,000	(23)	(23)	24	0	
Pay	Sincofi Chile Interbank Rate Average		5.100%	11/15/2031	14,500	(2)	(2)	1	0	

INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/Depreciation	Variation Margin	
								Asset	Liability
Pay	Sincof Chile Interbank Rate Average		6.120%	11/15/2031	CLP 14,500	\$ (1)	\$ (1)	\$ 1	\$ 0
Receive	Sincof Chile Interbank Rate Average		6.660%	03/17/2032	16,700	1	1	0	(1)
Receive	Sincof Chile Interbank Rate Average		5.930%	03/17/2032	16,800	1	1	0	(1)
Receive	Sincof Chile Interbank Rate Average		6.259%	04/03/2032	26,000	0	0	0	0
Receive	Sincof Chile Interbank Rate Average		6.260%	04/03/2032	24,000	0	0	0	0
Receive	Sincof Chile Interbank Rate Average		6.268%	04/03/2032	27,000	0	0	0	0
Pay	Sincof Chile Interbank Rate Average		6.560%	06/15/2032	24,600	0	0	0	0
Pay	Sincof Chile Interbank Rate Average		6.560%	06/15/2032	73,000	1	1	0	(1)
Pay	Sincof Chile Interbank Rate Average		6.610%	06/17/2032	33,300	1	1	0	0
Pay	Sincof Chile Interbank Rate Average		6.140%	06/28/2032	0,800	0	0	0	0
Total Swap Agreements						\$ 940	\$ 966	\$ 2,244	\$ (2,662)
						\$ 910	\$ 966	\$ 2,244	\$ (2,662)

FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED SUMMARY

The following is a summary of the market value and variation margin of Exchange-Traded or Centrally Cleared Financial Derivative Instruments as of June 30, 2022:

Cash of \$671 has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of June 30, 2022. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

	Financial Derivative Assets				Financial Derivative Liabilities			
	Market Value		Variation Margin Asset		Market Value		Variation Margin Liability	
	Purchased Options	Futures	Swap Agreements	Total	Written Options	Futures	Swap Agreements	Total
	\$	\$	\$	\$	\$	\$	\$	\$
Total Exchange-Traded or Centrally Cleared	0	0	2,244	2,244	0	0	(2,662)	(2,662)

¹ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying security comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

² Implied credit spreads, presented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues or sovereign issues as of period end serve as indicators of the current status of the payment performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a panic or reference entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood of default or other credit event occurring as defined under the terms of the agreement.

³ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

⁴ The prices and resulting values for credit default swap agreements serve as indicators of the current status of the payment performance risk and represent the likelihood of an extended liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed out as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced underlying's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

⁵ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

(g) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

FORWARD FOREIGN CURRENCY CONTRACTS:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
BOA	07/2022	CLP	136,332	\$ 167	\$ 21
BOA	07/2022	CHF	657,300	156	0
BOA	07/2022	HUF	17,430	46	0
BOA	07/2022	MXN	1,241	60	(1)
BOA	07/2022	PEN	14,358	3,567	(204)
BOA	07/2022	SGD	1,336	1,386	26
BOA	07/2022	TRY	636	47	0
BOA	07/2022	\$	172	0	(14)
BOA	07/2022	135	0	3,157	(1)
BOA	07/2022	845	0	4,423	(2)

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
BOA	01/2022	\$	380	HUF	129,215	\$	0	\$	(20)
BOA	01/2022		72	MXN	1,466		2		0
BOA	01/2022		29	PEN	108		0		0
BOA	01/2022		81		325		5		0
BOA	08/2022	DKK	4,674	\$	645		8		0
BOA	08/2022	MXN	4,844		224		0		(15)
BOA	08/2022	\$	22	IDR	321,098		0		0
BOA	10/2022		40	ZAR	626		0		(2)
BOA	11/2022	MYR	10,875	\$	2,474		5		0
BOA	11/2022	\$	39	ZAR	631		0		(1)
BOA	01/2023	CNH	6,812	\$	1,066		38		0
BOA	02/2023	\$	1,066	CNH	8,812		0		(37)
BPS	01/2022	CLP	346,415	\$	400		31		0
BPS	01/2022		22,718		26		2		0
BPS	01/2022		18,539		20		0		0
BPS	01/2022		220		31		0		0
BPS	01/2022	DKK	220		31		0		0
BPS	01/2022	EUR	20		21		0		0
BPS	01/2022	HUF	147,298		367		0		0
BPS	01/2022	MXN	4,532		226		1		0
BPS	01/2022	PLN	602		112		1		0
BPS	01/2022	\$	456	CLP	372,767		0		(58)
BPS	01/2022		118	DKK	625		0		(2)
BPS	01/2022		566	EUR	626		0		(4)
BPS	01/2022		251	HUF	92,422		0		(8)
BPS	01/2022		254	MXN	5,521		10		0
BPS	08/2022	CNH	6,812	\$	1,023		7		0
BPS	08/2022	COF	504,230		30		10		0
BPS	08/2022	EUR	391		401		2		0
BPS	08/2022	THB	1		0		0		0
BPS	08/2022	TRY	718		42		0		0
BPS	08/2022	TWD	3,948		134		1		0
BPS	08/2022	\$	178	CLP	158,231		0		(12)
BPS	08/2022		930	IDR	14,442,766		0		(15)
BPS	08/2022		1,521	INR	118,565		0		(26)
BPS	08/2022		12	PEN	46		0		0
BPS	08/2022		312	TRY	5,634		26		0
BPS	08/2022		1,133	ZAR	18,865		0		(35)
BPS	09/2022	CNH	6,812	\$	1,026		13		0
BPS	09/2022	MYR	806		165		2		0
BPS	09/2022	TRY	3,836		205		0		(12)
BPS	09/2022	\$	49	CLP	45,180		0		(1)
BPS	09/2022		1,020	CNH	8,812		0		(5)
BPS	09/2022		225	MXN	4,562		0		(1)
BPS	10/2022	CNH	6,812	\$	1,026		11		0
BPS	10/2022	COF	651,126		155		1		0
BPS	10/2022	\$	1,026	CNH	8,812		0		(11)
BPS	10/2022		136	COF	411,340		0		(8)
BPS	11/2022	CNH	6,812	\$	1,041		25		0
BPS	11/2022	\$	1,024	CNH	8,812		0		(8)
BPS	12/2022	CNH	6,812	\$	1,044		27		0
BPS	12/2022	TRY	3,888		262		96		0
BPS	12/2022	\$	1,039	CNH	8,812		0		(23)
BPS	01/2023		1,042		8,812		0		(25)
BPS	02/2023	ILS	3,271	\$	972		23		0
BFC	01/2022	JPY	540,000		4,433		457		0
BFC	01/2022	\$	186	MYR	815		0		(1)
BFC	01/2022		155	BHD	680		0		(1)
BFC	08/2022	TRY	1,152	\$	66		0		0
BFC	08/2022	\$	1,074	IDR	15,890,330		0		(13)
BFC	08/2022		98	SGD	123		0		(1)
BFC	10/2022		811	COF	2,378,790		0		(30)
BSE	01/2022	CLP	14,139		17		2		0
BSE	01/2022	\$	15	CLP	14,139		0		0
BGS	03/2022		157		130,388		0		(20)
CBK	01/2022	BRL	16,172	\$	3,123		40		0
CBK	01/2022	HUF	17,536		46		0		0
CBK	01/2022	MXN	1,370		66		0		0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
CBK	07/2022	TRY	1,517	\$	81	\$	0	\$	0
CBK	07/2022	\$	3,239	ERL	18,122		0		(167)
CBK	07/2022		3,624	PER	14,593		236		0
CBK	07/2022		142	VND	3,260,000		0		(1)
CBK	07/2022	VND	3,269,000	\$	140		0		0
CBK	08/2022	\$	2,897	ERL	15,056		0		(43)
CBK	08/2022	ZAR	1,880	\$	107		5		0
CBK	08/2022		1,102		71		4		0
CBK	08/2022	COF	221,241		57		5		0
CBK	10/2022		5,181,150		1,474		14		0
CBK	10/2022		381,454		90		1		0
CBK	10/2022	ILS	5,533		1,590		40		0
CBK	10/2022	MXN	1,470		70		0		(2)
CBK	10/2022	PER	1,032		261		0		(8)
CBK	10/2022	\$	32	ZAR	1,510		0		(1)
CBK	11/2022		652	PER	2,626		21		0
CBK	11/2022		25	PKR	5,400		1		0
CBK	11/2022		37		8,833		4		0
CBK	11/2022		25		5,575		3		0
CBK	11/2022		78	VND	1,838,890		1		0
CBK	12/2022	PER	4,438	\$	1,160		2		0
CBK	12/2022	\$	246	PER	1,032		22		0
CBK	12/2022		140	VND	5,320,800		2		0
CBK	12/2022	VND	42,000	\$	2		0		0
CBK	03/2023	ILS	1,388		406		6		0
CBK	03/2023	PER	370		98		1		0
CBK	05/2023	ILS	2,479		732		9		0
DUB	07/2022	DKK	1,437		206		11		0
DUB	07/2022	PLN	772		177		5		0
DUB	07/2022	\$	239	PER	675		0		(9)
DUB	08/2022	MXN	1,054	\$	55		1		0
DUB	08/2022	\$	22	THB	748		0		0
GUM	07/2022	BRL	231	\$	52		2		0
GUM	07/2022	MXN	949		46		0		(1)
GUM	07/2022		20,159		966		0		(9)
GUM	07/2022	PLN	72		16		0		0
GUM	07/2022	SGD	239		218		3		0
GUM	07/2022	\$	50	ERL	261		0		0
GUM	07/2022		333	CLP	327,363		0		(44)
GUM	07/2022		450	MYR	2,015		0		(3)
GUM	07/2022		28	PLN	126		0		0
GUM	08/2022	COF	5,487,549	\$	1,364		55		0
GUM	08/2022	COF	3,032		56		0		0
GUM	08/2022	\$	45	ERL	237		0		0
GUM	08/2022		134	DOP	7,823		8		0
GUM	08/2022		37	PER	383		0		(1)
GUM	08/2022	ZAR	446	\$	26		2		0
GUM	08/2022	\$	5	HKD	51		0		0
GUM	10/2022	ZAR	2,997	\$	190		9		0
GUM	11/2022	COF	32,179		570		0		(9)
HUS	07/2022	CLP	4,716		6		1		0
HUS	07/2022	HUF	2,557		7		0		0
HUS	07/2022	\$	5	CLP	4,716		0		0
HUS	07/2022		15		13,623		0		(1)
HUS	07/2022		22		18,638		0		(3)
HUS	07/2022		21		18,670		0		(1)
HUS	08/2022	CLP	260,239	\$	311		35		0
HUS	08/2022	CNH	2,759		411		0		0
HUS	08/2022	CHF	2,634,235		161		4		0
HUS	08/2022	INR	13,231		167		1		0
HUS	08/2022	MYR	676		155		2		0
HUS	12/2022	PER	1,032		240		0		(22)
HUS	05/2023	\$	81	CNH	543		0		0
IND	07/2022	CLP	31,712	\$	38		4		0
IND	07/2022	JPY	400,000		3,777		377		0
IND	08/2022	CLP	84,087		98		8		0
IND	08/2022	INR	4,472		57		1		0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
IND	08/2022	\$	39	CLP	31,712	\$	0	\$	(4)
IND	09/2022	ZAR	918	\$	57		0		0
IND	09/2024	\$	156	TWD	4,014		0		(14)
JFM	07/2022	CLP	162,859	\$	212		17		0
JFM	07/2022	\$	4,512	CLP	3,983,726		0		(390)
JFM	07/2022		2,941	CZK	68,330		0		(32)
JFM	08/2022	CNH	1,212	\$	180		0		0
JFM	08/2022	CHF	87,348,032		5,326		101		0
JFM	08/2022	SGD	55		42		0		0
JFM	08/2022	TRY	1,138		67		1		0
JFM	08/2022	\$	9	KRW	11,790		0		0
JFM	08/2022		718	SGD	986		0		(8)
JFM	08/2022		4	TWD	116		0		0
JFM	10/2022	COP	1,638,336	\$	468		30		0
JFM	11/2022	\$	27	PKR	5,957		2		0
JFM	11/2022	ZAR	1,075	\$	66		1		0
JFM	12/2022	\$	141	TRY	2,512		0		(14)
JFM	06/2023		73	VND	1,752,000		1		0
MBC	07/2022	EUR	27	\$	26		0		0
MBC	07/2022	\$	78	MXN	1,512		1		0
MYI	07/2022	CLP	52,422	\$	61		5		0
MYI	07/2022		19,856		20		0		0
MYI	07/2022		18,855		21		1		0
MYI	07/2022	COP	657,900		165		7		0
MYI	07/2022	DKK	4,913		728		38		0
MYI	07/2022	\$	59	CLP	49,194		0		(6)
MYI	07/2022		21		18,555		0		(1)
MYI	07/2022		159	COP	657,900		0		0
MYI	07/2022		129	DKK	905		0		(1)
MYI	07/2022		35	JPY	4,743		0		0
MYI	07/2022		42		5,790		0		0
MYI	07/2022		44	TRY	791		3		0
MYI	08/2022	DKK	903	\$	129		1		0
MYI	08/2022	TRY	855		54		3		0
MYI	08/2022		2,056		117		0		(3)
MYI	08/2022	\$	1,715	DNM	11,513		2		0
MYI	08/2022		153	COP	657,900		0		(7)
MYI	08/2022		1,212	IDR	17,875,575		0		(18)
MYI	08/2022		2,543	INR	193,134		0		(38)
MYI	08/2022		12	KRW	15,207		0		0
MYI	08/2022		53	THB	1,525		0		(1)
MYI	08/2022		259	ZAR	4,285		0		(7)
MYI	08/2022	ZAR	531	\$	34		2		0
MYI	09/2022	CLP	90,889		106		6		0
MYI	09/2022	MYP	3,526		800		1		0
MYI	09/2022	TRY	3,000		164		0		(5)
MYI	10/2022	\$	4	COP	15,452		0		0
MYI	12/2022	TRY	3,238	\$	261		94		0
NBC	08/2022	\$	925	CNH	5,463		0		(8)
NBC	09/2022		1,310	MXN	28,346		10		0
NBC	10/2022	MXN	5,459	\$	272		7		0
NBC	10/2022	\$	839	MXN	18,306		0		(21)
SCX	07/2022		7	ILS	24		0		0
SCX	08/2022	CNH	4,931	\$	730		1		0
SCX	08/2022	INR	4,543		98		1		0
SCX	08/2022	\$	138	CNH	1,326		0		0
SCX	08/2022		2,754	DNM	18,428		0		(6)
SCX	08/2022		2,886	IDR	41,830,657		0		(72)
SCX	08/2022		69	INR	5,370		0		(2)
SCX	08/2022		117	NOK	1,160		1		0
SCX	09/2022	MYP	1,842	\$	422		4		0
SCX	09/2022	\$	3,247	COP	13,042,415		0		(133)
SCX	09/2022		789	MYP	3,323		0		(36)
SCX	11/2022	COP	848,203	\$	200		1		0
SCX	11/2022	\$	12	PKR	2,504		1		0
SCX	11/2022		21		4,368		1		0
SDG	07/2022	EUR	431	\$	517		14		0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
SDG	01/2022	\$ 39	DKK 275	\$ 0	\$ 0
SDG	09/2022	NOK 1,150	\$ 117	0	(1)
SEB	01/2022	BRL 319	61	0	0
SEB	01/2022	\$ 51	BRL 319	0	0
TOR	01/2022	HUF 25,603	\$ 70	3	0
TOR	01/2022	\$ 341	HUF 123,651	0	(18)
TOR	08/2022	ZAR 4,077	\$ 290	2	0
TOR	04/2022	JPY 80,000	598	7	0
UAG	01/2022	BRL 804	167	13	0
UAG	01/2022	CLP 43,939	92	5	0
UAG	01/2022	HUF 72,437	201	11	0
UAG	01/2022	MXN 1,836	53	2	0
UAG	01/2022	\$ 153	BRL 804	1	0
UAG	01/2022	\$ 80	CLP 50,568	0	(6)
UAG	01/2022	2,955	HUF 1,040,177	0	(233)
UAG	01/2022	103	ZAR 1,600	0	(2)
UAG	01/2022	ZAR 1,134	\$ 74	2	0
UAG	09/2022	BRL 319	60	0	(1)
UAG	09/2022	CLP 400,840	496	25	0
UAG	09/2022	CNH 254	36	0	0
UAG	09/2022	TRY 1,153	106	4	0
UAG	09/2022	853	54	3	0
UAG	09/2022	\$ 22	PHP 1,151	0	(1)
UAG	09/2022	CLP 18,955	\$ 20	0	0
UAG	09/2022	TRY 1,957	114	3	0
UAG	09/2022	\$ 3,224	MXN 84,237	0	(79)
UAG	09/2022	3,539	TRY 63,765	1	0
UAG	10/2022	122	ZAR 1,300	0	(7)
UAG	12/2022	277	TRY 4,454	0	(51)
UAG	02/2023	CNH 6,812	\$ 1,036	47	0
Total Forward Foreign Currency Contracts				\$ 2,307	\$ (2,231)

PURCHASED OPTIONS:

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Market Value

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Strike Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Market Value	
							MY
Total Purchased Options						\$ 7	\$ 4

WRITTEN OPTIONS:

CREDIT DEFAULT SWAPIONS

Counterparty	Description	Buy/Sell Protection	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premiums (Received)	Market Value
GST	Put - CDOX IG 3B Index	Sell	1.300%	08/17/2022	3,600	(3)	(5)
Total Written Options						\$ (5)	\$ (5)

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES – BUY PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Implied Credit Spread at June 30, 2022 ⁽¹⁾	Notional Amount ⁽¹⁾	Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)	Swap Agreements, at Value	
								Asset	Liability
BOK	Brazil Government International Bond	(1.000%)	12/20/2024	1.870%	\$ 800	\$ 6	\$ 3	\$ 12	\$ 0
BFC	Brazil Government International Bond	(1.000%)	12/20/2024	1.870%	200	3	1	4	0
JFM	Brazil Government International Bond	(1.000%)	12/20/2024	1.870%	900	16	0	18	0
						\$ 30	\$ 4	\$ 34	\$ 0

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES – SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Implied Credit Spread at June 30, 2022 ⁽¹⁾	Notional Amount ⁽¹⁾	Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)	Swap Agreements, at Value	
								Asset	Liability
BFC	QNB Finance Ltd.	1.000%	06/20/2023	0.603%	\$ 200	\$ 2	\$ (1)	\$ 1	\$ 0

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date ⁽¹⁾	Notional Amount of Currency Received ⁽¹⁾	Notional Amount of Currency Delivered ⁽¹⁾	Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)	Swap Agreements, at Value	
								Asset	Liability
GLM	Floating rate equal to 6-Month USD 4-BOR based on the notional amount of currency delivered	Fixed rate equal to 29.200% based on the notional amount of currency received	06/01/2027	ARS 898	\$ 70	\$ 0	\$ 17	\$ 17	\$ 0
GLM	Floating rate equal to 6-Month USD 4-BOR based on the notional amount of currency delivered	Fixed rate equal to 33.230% based on the notional amount of currency received	05/00/2024	2,223	60	0	43	43	0
						\$ 0	\$ 60	\$ 60	\$ 0

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)	Swap Agreements, at Value	
								Asset	Liability
BOK	Receive	3-Month ILS TELBOR	0.900%	04/24/2028	LS 400	\$ 0	\$ 12	\$ 12	\$ 0
BPS	Pay	3-Month ILS-TEI-BOR	1.778%	06/01/2029	400	0	(10)	0	(10)
GLM	Receive	Sinacofi Chile Interbank Rate Average	3.570%	10/01/2022	CLP 83,200	(1)	3	2	0
GLM	Pay	Sinacofi Chile Interbank Rate Average	4.040%	03/18/2029	1,100	0	0	0	0
MYC	Receive	6-Month ThaiLae Fixing Rate	1.000%	12/15/2028	THB 4,100	0	8	8	0
MYC	Pay	6-Month ThaiLae Fixing Rate	1.600%	12/15/2031	2,100	0	(7)	0	(7)
NGF	Receive	6-Month ThaiLae Fixing Rate	1.000%	12/15/2028	76,500	3	150	153	0
NGF	Pay	6-Month ThaiLae Fixing Rate	1.500%	12/15/2031	39,100	(12)	(12)	0	(12)
						\$ (10)	\$ 36	\$ 175	\$ (190)
Total Swap Agreements						\$ 22	\$ 98	\$ 270	\$ (150)

FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER SUMMARY

The following is a summary by counterparty of the market value of OTC financial derivative instruments and collateral pledged/received as of June 30, 2022.

(h) Securities with an aggregate market value of \$309 and cash of \$562 have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as of June 30, 2022.

Counterparty	Financial Derivative Assets				Financial Derivative Liabilities						
	Forward Foreign Currency Contracts	Purchased Options	Swap Agreements	Total Over the Counter	Forward Foreign Currency Contracts	Written Options	Swap Agreements	Total Over the Counter	Net Market Value of OTC Derivatives	Collateral Pledged/(Received)	Net Exposure ⁽¹⁾
BOK	\$ 110	\$ 0	\$ 24	\$ 134	\$(302)	\$ 0	\$ 0	\$(302)	\$ (168)	\$ 292	\$ 124
BPS	282	0	0	282	(256)	0	(10)	(266)	27	(260)	(260)
BFC	457	0	5	462	(36)	0	(66)	(102)	366	(310)	66
BGS	2	0	0	2	(20)	0	0	(18)	(18)	0	(18)
CBK	479	4	0	483	(242)	0	0	(242)	241	(340)	(59)
DJF	17	0	0	17	(9)	0	0	(9)	8	38	46

Counterparty	Financial Derivative Assets				Financial Derivative Liabilities				Net Market Value of OTC Derivatives	Collateral Pledged/(Received)	Net Exposure ⁽¹⁾
	Forward Foreign Currency Contracts	Purchased Options	Swap Agreements	Total Over the Counter	Forward Foreign Currency Contracts	Written Options	Swap Agreements	Total Over the Counter			
GLM	\$ 79	\$ 0	\$ 82	\$ 141	\$ (61)	\$ 0	\$ 0	\$ (61)	\$ 80	\$ (130)	\$ 90
GST	0	0	0	0	0	(6)	0	(6)	(6)	0	(6)
HLS	43	0	0	43	(27)	0	0	(27)	16	0	16
IND	336	0	0	336	(18)	0	0	(18)	318	(200)	38
JFM	153	0	18	171	(445)	0	0	(445)	(274)	270	(4)
MPC	1	0	0	1	0	0	0	0	1	(20)	(19)
MYC	0	0	8	8	0	0	(7)	(7)	1	0	1
MY	163	0	0	163	(88)	0	0	(88)	75	0	75
NGF	0	0	153	153	(8)	0	(133)	(141)	12	0	12
RBC	17	0	0	17	(21)	0	0	(21)	(4)	0	(4)
SDX	10	0	0	10	(272)	0	0	(272)	(262)	0	(262)
SDG	14	0	0	14	(1)	0	0	(1)	13	0	13
SSB	0	0	0	0	0	0	0	0	0	0	0
TDR	12	0	0	12	(16)	0	0	(16)	(4)	0	(4)
UAG	122	0	0	122	(380)	0	0	(380)	(268)	271	13
Total Over the Counter	\$ 2,307	\$ 4	\$ 270	\$ 2,581	\$ (2,231)	\$ (6)	\$ (150)	\$ (2,387)			

⁽¹⁾ Notional amount represents the number of contracts.

⁽²⁾ If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽³⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽⁴⁾ Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues or sovereign issues as a period and serve as indicators of the current status of the payments performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's creditworthiness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

⁽⁵⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

⁽⁶⁾ At the maturity date, the notional amount of the currency received will be exchanged back for the notional amount of the currency delivered.

⁽⁷⁾ The notional amounts to be received or delivered may be determined and exchanged at a future date, based on the effective date of the cross-currency swap.

⁽⁸⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from OTC financial derivative instruments is only be settled across transactions governed under the same master agreement with the same legal entity. See Note B, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

FAIR VALUE OF FINANCIAL DERIVATIVE INSTRUMENTS

The following is a summary of the fair valuation of the Fund's derivative instruments categorized by risk exposure. See Note 7, Principal and Other Risks, in the Notes to Financial Statements on risks of the Fund.

Fair Values of Financial Derivative Instruments on the Statements of Assets and Liabilities as of June 30, 2022:

	Derivatives not accounted for as hedging instruments					
	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
Financial Derivative Instruments - Assets						
Exchange-traded or centrally cleared						
Swap Agreements	\$ 0	\$ 0	\$ 0	\$ 0	\$ 2,244	\$ 2,244
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 2,307	\$ 0	\$ 2,307
Purchased Options	0	0	0	0	4	4
Swap Agreements	0	35	0	80	175	270
	\$ 0	\$ 35	\$ 0	\$ 2,387	\$ 179	\$ 2,581
	\$ 0	\$ 35	\$ 0	\$ 2,387	\$ 2,423	\$ 4,825
Financial Derivative Instruments - Liabilities						
Exchange-traded or centrally cleared						
Swap Agreements	\$ 0	\$ (5)	\$ 0	\$ 0	\$ (2,857)	\$ (2,862)
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (2,231)	\$ 0	\$ (2,231)
Written Options	0	(6)	0	0	0	(6)
Swap Agreements	0	0	0	0	(150)	(150)
	\$ 0	\$ (6)	\$ 0	\$ (2,231)	\$ (150)	\$ (2,387)
	\$ 0	\$ (11)	\$ 0	\$ (2,231)	\$ (2,307)	\$ (4,549)

The Effect of Financial Derivative Instruments on the Statements of Operations for the period ended June 30, 2022:

Derivatives not accounted for as hedging instruments						
	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
Net Realized Gain (Loss) on Financial Derivative Instruments						
Exchange-traded or centrally cleared						
Futures	\$ 0	\$ 0	\$ 0	\$ 0	\$ 57	\$ 57
Swap Agreements	0	(16)	0	0	142	126
	\$ 0	\$ (16)	\$ 0	\$ 0	\$ 199	\$ 183
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (1,709)	\$ 0	\$ (1,709)
Purchased Options	0	0	0	(120)	0	(120)
Written Options	0	0	0	109	0	109
Swap Agreements	0	(4)	0	50	2	48
	\$ 0	\$ (4)	\$ 0	\$ (1,670)	\$ 2	\$ (1,672)
	\$ 0	\$ (20)	\$ 0	\$ (1,670)	\$ 20	\$ (1,469)
Net Change in Unrealized Appreciation (Depreciation) on Financial Derivative Instruments						
Exchange-traded or centrally cleared						
Futures	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Swap Agreements	0	(24)	0	0	1,219	1,195
	\$ 0	\$ (24)	\$ 0	\$ 0	\$ 1,219	\$ 1,195
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (403)	\$ 0	\$ (403)
Purchased Options	0	0	0	5	(2)	3
Written Options	0	(1)	0	25	0	24
Swap Agreements	0	(5)	0	(30)	42	31
	\$ 0	\$ (6)	\$ 0	\$ (403)	\$ 40	\$ (375)
	\$ 0	\$ (26)	\$ 0	\$ (403)	\$ 1,259	\$ 830

FAIR VALUE MEASUREMENTS

The following is a summary of the fair valuations according to the inputs used as of June 30, 2022 in valuing the Fund's assets and liabilities:

Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2022	Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2022
Investments in Securities, at Value					Investments in Securities, at Value				
Argentina					Japan				
Sovereign Issues	\$ 0	\$ 45	\$ 0	\$ 45	Corporate Bonds & Notes	\$ 0	\$ 600	\$ 0	\$ 600
Azerbaijan					Jersey, Channel Islands				
Corporate Bonds & Notes	0	291	0	291	Corporate Bonds & Notes	0	196	0	196
Brazil					Luxembourg				
Corporate Bonds & Notes	0	1,093	95	1,188	Corporate Bonds & Notes	0	14	0	14
Structured Notes	0	0	172	172	Mexico				
Cayman Islands					Sovereign Issues	0	67	0	67
Corporate Bonds & Notes	0	504	0	504	Morocco				
Chile					Sovereign Issues	0	200	0	200
Sovereign Issues	0	5	0	5	Netherlands				
Colombia					Bank Loan Obligations	0	37	0	37
Corporate Bonds & Notes	0	297	0	297	Sovereign Issues	0	153	0	153
Sovereign Issues	0	3,055	0	3,055	Nigeria				
Czech Republic					Bank Loan Obligations	0	259	0	259
Sovereign Issues	0	474	0	474	Peru				
Denmark					Corporate Bonds & Notes	0	112	0	112
Corporate Bonds & Notes	0	805	0	805	Sovereign Issues	0	220	0	220
Dominican Republic					Poland				
Sovereign Issues	0	507	0	507	Sovereign Issues	0	235	0	235
Hungary					South Africa				
Sovereign Issues	0	102	0	102	Corporate Bonds & Notes	0	1,140	341	1,481
India					Sovereign Issues	0	2,067	0	2,067
Corporate Bonds & Notes	0	100	0	100	Uganda				
Ireland					Sovereign Issues	0	54	0	54
Corporate Bonds & Notes	0	235	0	235	Ukraine				
Israel					Sovereign Issues	0	32	0	32
Corporate Bonds & Notes	0	95	0	95					
Sovereign Issues	0	2,531	0	2,531					

Category and Sub category	Level 1	Level 2	Level 3	Fair Value at 06/30/2022
Investments in Securities, at Value				
United Kingdom				
Corporate Bonds & Notes	\$ 0	\$ 295	\$ 0	\$ 295
United States				
Asset-Backed Securities	0	273	0	273
Corporate Bonds & Notes	0	2,365	0	2,365
Mortgage-Backed Securities	0	226	0	226
Short-Term Instruments	0	16,907	250	17,157
Total Investments	\$ 0	\$ 29,844	\$ 858	\$ 36,702
Financial Derivative Instruments - Assets				
Exchange-traded or centrally cleared				
	0	2,244	0	2,244
Over the counter				
	0	2,581	0	2,581
	\$ 0	\$ 4,825	\$ 0	\$ 4,825
Financial Derivative Instruments - Liabilities				
Exchange-traded or centrally cleared				
	0	(2,657)	0	(2,657)
Over the counter				
	0	(2,387)	0	(2,387)
	\$ 0	\$ (5,044)	\$ 0	\$ (5,044)
Totals	\$ 0	\$ 35,625	\$ 858	\$ 36,483

The following is a summary of purchases, issuances, and transfers of the fair valuations using significant unobservable inputs (Level 3) for the Fund during the period ended June 30, 2022, as applicable.

Category and Sub category	Net Purchases	Issuances	Transfers into Level 3	Transfers out of Level 3
Investments in Securities, at Value				
Brazil				
Structured Notes	\$ 0	\$ 0	\$ 172	\$ 0
South Africa				
Corporate Bonds & Notes		353	0	0
United States				
Short-Term Instruments		250	0	0
	\$ 0	\$ 603	\$ 172	\$ 0

The following is a summary of significant unobservable inputs used in the fair valuations of assets and liabilities categorized within Level 3 of the fair value hierarchy:

Category and Sub category	Ending Balance at 06/30/2022	Valuation Technique	Unobservable Inputs	Input Value(s) (% Unless Noted Otherwise)
Investments in Securities, at Value				
Brazil				
Corporate Bonds & Notes	\$ 59	Discounted Cash Flow	Discount rate	34.98
Structured Notes	172	Reference Instrument	Weighted Average	BRL 42.86
South Africa				
Corporate Bonds & Notes	341	Reference Instrument	Yield	9.72
United States				
Short-Term Instruments	250	Reference Instrument	Purchase Price	73.86
Totals	\$ 858			