

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AC Energy Finance International	5.65	6/4/69	889,000	912,315	0.219%
Acwa Power Management & Investments One	5.95	12/15/39	800,000	913,094	0.220%
Adani Ports & Special Economic Zone	4.2	8/4/27	645,000	648,376	0.156%
ADES International Holding	8.63	4/24/24	200,000	189,400	0.046%
Albania Government International Bond	3.5	6/16/27	1,035,000	1,249,897	0.301%
Angolan Government International Bond	8	11/26/29	1,250,000	993,695	0.239%
Angolan Government International Bond	9.13	11/26/49	2,600,000	2,034,500	0.489%
Angolan Government International Bond	8.25	5/9/28	1,500,000	1,200,938	0.289%
Argentine Republic Government International Bond	0	12/15/35	4,020,000	24,723	0.006%
Argentine Republic Government International Bond	0.13	1/9/38	10,290,959	4,445,694	1.069%
Argentine Republic Government International Bond	1	7/9/29	2,036,206	932,603	0.224%
Argentine Republic Government International Bond	0.13	7/9/30	3,960,121	1,661,271	0.400%
Argentine Republic Government International Bond	0.13	7/9/35	14,377,026	5,434,660	1.307%
Axtel SAB de CV	6.38	11/14/24	700,000	729,050	0.175%
Azul Investments LLP	5.88	10/26/24	200,000	150,402	0.036%
Azul Investments LLP	5.88	10/26/24	1,825,000	1,372,418	0.330%
Bahamas Government International Bond	6	11/21/28	600,000	534,000	0.128%
Bahamas Government International Bond	6	11/21/28	10,045,000	8,940,050	2.150%
Bahrain Government International Bond	7	10/12/28	1,640,000	1,794,086	0.431%
Bahrain Government International Bond	7.38	5/14/30	595,000	654,120	0.157%
Bahrain Government International Bond	7.5	9/20/47	2,700,000	2,878,819	0.692%
Banco De Bogota	6.25	5/12/26	1,000,000	1,086,260	0.261%
Banco do Brasil SA/Cayman	6.25	10/15/68	400,000	375,750	0.090%
Banco do Brasil SA/Cayman	9	12/18/68	2,950,000	3,193,375	0.768%
Banco Macro	17.5	5/8/22	1,955,000	9,231	0.002%
Banco Mercantil del Norte SA/Grand Cayman	7.63	10/6/69	500,000	499,700	0.120%
Banco Mercantil del Norte SA/Grand Cayman	6.75	9/27/69	600,000	591,957	0.142%
Banco Nacional de Panama	2.5	8/11/30	1,105,000	1,094,779	0.263%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	655,000	729,182	0.175%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	8.5	4/20/69	800,000	826,080	0.199%
Barbados Government International Bond	6.5	10/1/29	1,425,000	1,401,915	0.337%
BBVA Bancomer SA/Texas	5.35	11/12/29	300,000	298,500	0.072%
BBVA Bancomer SA/Texas	5.13	1/18/33	1,900,000	1,831,885	0.441%
Bermuda Government International Bond	3.38	8/20/50	1,113,000	1,147,781	0.276%
Brazilian Government International Bond	4.63	1/13/28	500,000	542,593	0.130%
Brazilian Government International Bond	8.25	1/20/34	380,000	511,457	0.123%
Brazilian Government International Bond	5	1/27/45	3,023,000	3,048,106	0.733%
Brazilian Government International Bond	5.63	1/7/41	1,100,000	1,190,750	0.286%
Brazilian Government International Bond	4.5	5/30/29	3,290,000	3,513,802	0.845%
CA La Electricidad de Caracas	8.5	4/10/21	800,000	14,000	0.003%
Celulosa Arauco Y Constitucion	5.15	1/29/50	1,000,000	1,060,560	0.255%
Cemex SAB de CV	5.45	11/19/29	700,000	709,625	0.171%
China Overseas Finance Cayman VI	5.95	5/8/24	900,000	1,034,043	0.249%
Citgo Holding	9.25	8/1/24	350,000	332,500	0.080%
Colombia Government International Bond	6.13	1/18/41	3,120,000	4,009,200	0.964%
Colombia Government International Bond	4	2/26/24	500,000	533,908	0.128%
Colombia Government International Bond	5.63	2/26/44	1,000,000	1,242,500	0.299%
Colombia Government International Bond	4.13	5/15/51	455,000	473,655	0.114%
Cometa Energia SA de CV	6.38	4/24/35	475,000	521,372	0.125%
Cometa Energia SA de CV	6.38	4/24/35	1,425,000	1,564,116	0.376%
Consortio Transmuntaro	4.7	4/16/34	280,000	331,660	0.080%
Controladora Mabe SA de CV	5.6	10/23/28	960,000	1,074,792	0.258%
Corp Nacional del Cobre de Chile	3.75	1/15/31	385,000	429,152	0.103%
Corp Nacional del Cobre de Chile	3.7	1/30/50	1,430,000	1,517,852	0.365%
Cosan Overseas	8.25	2/5/69	430,000	440,750	0.106%
Costa Rica Government International Bond	7	4/4/44	2,035,000	1,853,376	0.446%
Country Garden Holdings	4.75	1/17/23	750,000	770,625	0.185%
Country Garden Holdings	8	1/27/24	700,000	761,250	0.183%
Csn Resources	7.63	2/13/23	250,000	259,065	0.062%
Csn Resources	7.63	2/13/23	950,000	984,447	0.237%
Development Bank of Mongolia	7.25	10/23/23	1,035,000	1,086,829	0.261%
Dominican Republic International Bond	5.95	1/25/27	2,130,000	2,290,815	0.551%
Dominican Republic International Bond	5.5	1/27/25	1,000,000	1,066,250	0.256%
Dominican Republic International Bond	6.85	1/27/45	3,625,000	3,835,250	0.922%
Dominican Republic International Bond	6.88	1/29/26	1,300,000	1,449,500	0.349%

Dominican Republic International Bond	6.5	2/15/48	1,050,000	1,067,325	0.257%
Dominican Republic International Bond	7.45	4/30/44	850,000	960,500	0.231%
Dominican Republic International Bond	6.4	6/5/49	500,000	504,250	0.121%
Dominican Republic International Bond	6	7/19/28	970,000	1,046,203	0.252%
Dominican Republic International Bond	4.88	9/23/32	680,000	677,960	0.163%
Ecuador Government International Bond	0.5	7/31/30	4,274,550	2,906,694	0.699%
Ecuador Government International Bond	0	7/31/30	786,051	368,501	0.089%
Ecuador Government International Bond	0.5	7/31/35	8,147,685	4,542,334	1.092%
Ecuador Government International Bond	0.5	7/31/40	2,568,650	1,293,957	0.311%
Egypt Government Bond	14.05	7/21/22	16,750,000	1,060,277	0.255%
Egypt Government International Bond	7.5	1/31/27	4,500,000	4,741,380	1.140%
Egypt Government International Bond	8.5	1/31/47	4,230,000	4,108,278	0.988%
Egypt Government International Bond	8.5	1/31/47	3,450,000	3,350,723	0.806%
Egypt Government International Bond	6.59	2/21/28	2,000,000	1,982,880	0.477%
Egypt Government International Bond	7.9	2/21/48	300,000	278,012	0.067%
Egypt Government International Bond	7.9	2/21/48	645,000	597,725	0.144%
Egypt Government International Bond	7.6	3/1/29	1,000,000	1,028,377	0.247%
Egypt Government International Bond	8.88	5/29/50	510,000	506,888	0.122%
Egypt Treasury Bills	11.92	8/17/21	19,000,000	1,082,262	0.260%
El Salvador Government International Bond	6.38	1/18/27	2,730,000	2,364,180	0.569%
El Salvador Government International Bond	5.88	1/30/25	1,965,000	1,723,305	0.414%
El Salvador Government International Bond	8.63	2/28/29	1,800,000	1,713,600	0.412%
El Salvador Government International Bond	8.63	2/28/29	435,000	414,120	0.100%
El Salvador Government International Bond	7.65	6/15/35	350,000	303,275	0.073%
Embraer Netherlands Finance BV	5.05	6/15/25	1,200,000	1,153,800	0.277%
Emirates NBD Bank PJSC	6.13	9/20/69	1,100,000	1,138,566	0.274%
Empresa De Transporte De Pasajeros Metro	4.7	5/7/50	445,000	547,851	0.132%
Equate Petrochemical BV	4.25	11/3/26	200,000	210,375	0.051%
EQUATE PETROCHEMICALS	5.88	5/18/30	245,000	286,957	0.069%
EQUATE PETROCHEMICALS	5.88	5/18/30	800,000	937,003	0.225%
Export-Import Bank of India	3.25	1/15/30	4,255,000	4,302,753	1.035%
Finance department Government of Sharjah	4	7/28/50	2,430,000	2,495,999	0.600%
Ghana Government International Bond	8.13	1/18/26	6,985,000	7,003,783	1.684%
Ghana Government International Bond	6.38	2/11/27	6,125,000	5,535,383	1.331%
Ghana Government International Bond	8.75	3/11/61	1,100,000	931,832	0.224%
Ghana Government International Bond	7.63	5/16/29	600,000	545,025	0.131%
Globe Telecom	3	7/23/35	1,050,000	1,005,535	0.242%
Globo Comunicacao E Participacoes	5.13	3/31/27	500,000	507,875	0.122%
Grenada Government International Bond	7	5/12/30	191,219	138,634	0.033%
Grupo Cementos de Chihuahua SAB de CV	5.25	6/23/24	200,000	208,481	0.050%
GTLK Europe DAC	5.13	5/31/24	1,150,000	1,208,084	0.291%
Guatemala Government Bond	4.9	6/1/30	1,000,000	1,110,060	0.267%
Health & Happiness H&H International Holdings	5.63	10/24/24	400,000	410,543	0.099%
HPCL-Mittal Energy	5.25	4/28/27	310,000	313,875	0.075%
HTA Group Ltd/Mauritius	7	12/18/25	810,000	851,513	0.205%
Hutama Karya Persero PT	3.75	5/11/30	420,000	456,849	0.110%
Icl	6.38	5/31/38	1,400,000	1,781,500	0.428%
Indonesia Government International Bond	4.35	1/11/48	600,000	694,486	0.167%
Indonesia Government International Bond	2.85	2/14/30	800,000	842,205	0.203%
Indonesia Treasury Bond	9	3/15/29	12,897,000,000	978,803	0.235%
Industrias Penoles SAB de CV	4.75	8/6/50	240,000	248,328	0.060%
International Container Terminal Services	4.75	6/17/30	1,160,000	1,218,143	0.293%
Irsa Propiedades Comerciales	8.75	3/23/23	455,000	325,045	0.078%
Israel Electric	7.75	12/15/27	350,000	466,442	0.112%
Itau Unibanco Holding SA/Cayman Island	6.13	6/12/69	490,000	474,063	0.114%
Itau Unibanco Holding SA/Cayman Island	6.5	9/19/69	550,000	536,663	0.129%
Ivory Coast Government International Bond	5.75	12/31/32	1,792,800	1,667,017	0.401%
Jamaica Government International Bond	8	3/15/39	1,465,000	1,905,233	0.458%
Jamaica Government International Bond	7.88	7/28/45	3,110,000	3,959,030	0.952%
JSM Global Sarl	4.75	10/20/30	735,000	734,985	0.177%
Kaisa Group Holdings	8.5	6/30/22	600,000	589,486	0.142%
Kuwait Projects Co SPC	4.23	10/29/26	1,100,000	1,081,940	0.260%
Laos Government International Bond	6.88	6/30/21	600,000	495,001	0.119%
Lebanon Government International Bond	6	1/27/23	9,515,000	1,587,816	0.382%
Leviathan Bond	6.13	6/30/25	1,100,000	1,133,000	0.272%
Liberty Latin America	2	7/15/24	1,000,000	823,490	0.198%
Lima Metro Line 2 Finance	5.88	7/5/34	345,938	422,584	0.102%
MercadoLibre	2	8/15/28	300,000	759,129	0.183%
Metropolitan Light	5.5	11/21/22	320,000	327,170	0.079%
Metropolitan Light	5.5	11/21/22	302,000	308,767	0.074%
Mexican Bonos	8.5	5/31/29	19,200,000	1,027,569	0.247%
Mexico City Airport Trust	5.5	7/31/47	10,063,000	8,232,037	1.980%

Mong Duong Finance Holdings BV	5.13	5/7/29	550,000	563,103	0.135%
Mong Duong Finance Holdings BV	5.13	5/7/29	565,000	578,460	0.139%
Mongolia Government International Bond	5.13	12/5/22	2,860,000	2,931,433	0.705%
Mongolia Government International Bond	8.75	3/9/24	1,500,000	1,683,870	0.405%
Mongolia Government International Bond	5.13	4/7/26	1,830,000	1,843,725	0.443%
Mongolia Government International Bond	5.63	5/1/23	900,000	928,141	0.223%
Mriya Farming	0	12/31/25	1,239,500	18,537	0.004%
Mriya Farming			5,890	76	0.000%
Mriya Farming			488,383	5,726	0.001%
Nexa Resources	5.38	5/4/27	900,000	936,459	0.225%
Nigeria Government International Bond	6.5	11/28/27	2,700,000	2,579,796	0.620%
Nigeria Government International Bond	8.75	1/21/31	1,800,000	1,844,370	0.444%
Nigeria Government International Bond	7.88	2/16/32	600,000	574,350	0.138%
Nigeria Government International Bond	7.14	2/23/30	4,900,000	4,668,377	1.123%
Oman Government International Bond	5.63	1/17/28	1,200,000	1,107,832	0.266%
Oman Government International Bond	6.75	1/17/48	1,450,000	1,205,423	0.290%
Oman Government International Bond	5.38	3/8/27	4,605,000	4,248,398	1.022%
Oman Government International Bond	6.5	3/8/47	2,360,000	1,935,917	0.466%
Oman Government International Bond	4.75	6/15/26	1,500,000	1,380,879	0.332%
Pakistan Government International Bond	6.88	12/5/27	1,000,000	997,820	0.240%
Panama Government International Bond	7.13	1/29/26	1,200,000	1,522,272	0.366%
Paraguay Government International Bond	5.4	3/30/50	3,655,000	4,453,654	1.071%
Paraguay Government International Bond	4.95	4/28/31	315,000	364,298	0.088%
Paraguay Government International Bond	6.1	8/11/44	570,000	739,290	0.178%
Pertamina Persero PT	5.63	5/20/43	6,020,000	7,042,621	1.694%
Pertamina Persero PT	6	5/3/42	1,500,000	1,830,249	0.440%
Perusahaan Penerbit SBSN Indonesia III	4.45	2/20/29	2,700,000	3,123,252	0.751%
Perusahaan Penerbit SBSN Indonesia III	4.55	3/29/26	5,400,000	6,219,990	1.496%
Perusahaan Penerbit SBSN Indonesia III	4.15	3/29/27	2,100,000	2,365,902	0.569%
Perusahaan Penerbit SBSN Indonesia III	3.8	6/23/50	200,000	214,630	0.052%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	6.25	1/25/49	300,000	392,250	0.094%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.38	2/5/50	400,000	417,000	0.100%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.13	5/15/27	1,000,000	1,081,060	0.260%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4	6/30/50	200,000	196,155	0.047%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	3.88	7/17/29	865,000	924,304	0.222%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.88	7/17/49	355,000	391,137	0.094%
Peruvian Government International Bond	2.84	6/20/30	620,000	676,457	0.163%
Petrobras Global Finance BV	7.38	1/17/27	1,140,000	1,351,584	0.325%
Petrobras Global Finance BV	8.75	5/23/26	6,685,000	8,346,891	2.007%
Petrobras Global Finance BV	6.85	6/5/15	600,000	641,286	0.154%
Petroleos De Venezuela	8.5	10/27/20	2,355,500	282,660	0.068%
Petroleos De Venezuela	6	11/15/26	2,950,000	88,500	0.021%
Petroleos De Venezuela	9	11/17/21	24,590,000	737,700	0.177%
Petroleos De Venezuela	12.75	2/17/22	3,430,000	102,900	0.025%
Petroleos De Venezuela	5.38	4/12/27	3,600,000	108,000	0.026%
Petroleos De Venezuela	6	5/16/24	10,960,000	328,800	0.079%
Petroleos De Venezuela	9.75	5/17/35	985,000	29,550	0.007%
Petroleos Mexicanos	4.5	1/23/26	2,900,000	2,577,955	0.620%
Petroleos Mexicanos	5.63	1/23/46	3,285,000	2,411,190	0.580%
Petroleos Mexicanos	6.95	1/28/60	600,000	459,765	0.111%
Petroleos Mexicanos	5.35	2/12/28	3,800,000	3,257,436	0.783%
Petroleos Mexicanos	6.5	6/2/41	6,080,000	4,699,171	1.130%
Petroleos Mexicanos	5.5	6/27/44	1,860,000	1,382,361	0.332%
Petroleos Mexicanos	7.19	9/12/24	2,700,000	106,109	0.026%
Petroleos Mexicanos	6.75	9/21/47	2,200,000	1,697,531	0.408%
Philippine Government International Bond	7.75	1/14/31	1,700,000	2,591,568	0.623%
Poinsettia Finance	6.63	6/17/31	200,000	198,054	0.048%
Provincia de Buenos Aires/Government Bonds	33.61	5/31/22	9,679,000	58,879	0.014%
Qatar Government International Bond	4.82	3/14/49	3,400,000	4,589,065	1.104%
Qatar Government International Bond	4.4	4/16/50	800,000	1,032,012	0.248%
Qatar Government International Bond	4.4	4/16/50	560,000	722,408	0.174%
Republic of South Africa Government International Bond	4.67	1/17/24	1,347,000	1,383,100	0.333%
Republic of South Africa Government International Bond	6.25	3/8/41	450,000	432,878	0.104%
Republic of South Africa Government International Bond	5.88	9/16/25	2,390,000	2,563,753	0.617%
Republic of South Africa Government International Bond	4.85	9/27/27	1,200,000	1,187,208	0.286%
Republic of South Africa Government International Bond	5.65	9/27/47	3,800,000	3,233,952	0.778%
Republic of Uzbekistan Bond	4.75	2/20/24	2,145,000	2,262,973	0.544%
Republic of Uzbekistan Bond	5.38	2/20/29	485,000	544,034	0.131%
Republic of Uzbekistan Bond	5.38	2/20/29	1,640,000	1,839,621	0.442%
Romanian Government International Bond	3	2/14/31	1,044,000	1,074,015	0.258%
Romanian Government International Bond	4	2/14/51	926,000	958,410	0.230%
Russian Foreign Bond - Eurobond	4.38	3/21/29	5,000,000	5,746,240	1.382%

Russian Foreign Bond - Eurobond	5.25	6/23/47	1,600,000	2,123,341	0.511%
Ruwais Power Co-PJSC	6	8/31/36	1,570,000	2,075,540	0.499%
Saudi Arabian Oil	4.25	4/16/39	1,700,000	1,959,883	0.471%
Saudi Government International Bond	3.25	10/26/26	1,900,000	2,070,848	0.498%
Saudi Government International Bond	3.75	1/21/55	500,000	542,350	0.130%
Saudi Government International Bond	5	4/17/49	1,750,000	2,269,187	0.546%
Saudi Government International Bond	4.5	4/22/60	585,000	727,307	0.175%
Senegal Government International Bond	4.75	3/13/28	1,500,000	1,704,588	0.410%
Senegal Government International Bond	6.25	5/23/33	3,300,000	3,265,796	0.785%
Senegal Government International Bond	6.25	5/23/33	900,000	890,672	0.214%
SmarTone Finance	3.88	4/8/23	600,000	626,934	0.151%
Sri Lanka Government International Bond	5.75	1/18/22	2,200,000	1,820,500	0.438%
Sri Lanka Government International Bond	6.85	3/14/24	1,175,000	875,375	0.211%
Sri Lanka Government International Bond	6.13	6/3/25	6,200,000	4,402,000	1.059%
Sri Lanka Government International Bond	6.83	7/18/26	1,000,000	706,250	0.170%
Sri Lanka Government International Bond	6.83	7/18/26	300,000	211,875	0.051%
Sri Lanka Government International Bond	5.88	7/25/22	2,750,000	2,227,500	0.536%
Sri Lanka Government International Bond	6.25	7/27/21	3,200,000	2,816,000	0.677%
SriLankan Airlines	7	6/25/24	845,000	570,375	0.137%
State Grid Overseas Investment 2013	4.38	5/22/43	485,000	623,567	0.150%
State Grid Overseas Investment 2014	4.85	5/7/44	200,000	280,915	0.068%
State Grid Overseas Investment 2016	4	5/4/47	800,000	1,001,132	0.241%
Suzano Austria GmbH	6	1/15/29	1,000,000	1,142,000	0.275%
Tarjeta Naranja	6.87	4/11/22	851,915	74,506	0.018%
Telefonica Celular Del Paraguay	5.88	4/15/27	1,005,000	1,052,888	0.253%
Thaioil Treasury Center	3.5	10/17/49	465,000	424,159	0.102%
Times China Holdings	6.75	7/8/25	1,400,000	1,435,098	0.345%
Tingyi Cayman Islands Holding	1.63	9/24/25	774,000	769,027	0.185%
TransJamaican Highway	5.75	10/10/36	370,000	360,750	0.087%
Transnet SOC	4	7/26/22	650,000	646,152	0.155%
Trinidad Petroleum Holdings	9.75	6/15/26	700,000	771,750	0.186%
Trinidad & Tobago Government International Bond	4.5	6/26/30	1,075,000	1,059,144	0.255%
TRP Government Reserve	0.09		8,770,385	8,770,385	2.109%
Turkey Government International Bond	4.88	10/9/26	3,175,000	2,912,618	0.700%
Turkey Government International Bond	6	1/14/41	3,100,000	2,580,998	0.621%
Turkey Government International Bond	4.25	4/14/26	3,800,000	3,437,617	0.827%
Turkiye Sise Ve Cam Fabrikalari	6.95	3/14/26	1,180,000	1,204,497	0.290%
Turk Telekomunikasyon	6.88	2/28/25	670,000	686,650	0.165%
Turk Telekomunikasyon	4.88	6/19/24	1,000,000	974,274	0.234%
Ukraine Government International Bond	9.75	11/1/28	4,850,000	5,259,098	1.265%
Ukraine Government International Bond	9.75	11/1/28	2,300,000	2,494,005	0.600%
Ukraine Government International Bond	8.99	2/1/24	1,290,000	1,350,333	0.325%
Ukraine Government International Bond	0	5/31/40	485,000	443,387	0.107%
Ukraine Government International Bond	7.75	9/1/25	2,395,000	2,408,041	0.579%
Ukraine Government International Bond	7.75	9/1/27	6,805,000	6,757,419	1.625%
Ukraine Railways Via Rail Capital Markets	8.25	7/9/24	1,500,000	1,506,000	0.362%
Uruguay Government International Bond	5.1	6/18/50	3,310,000	4,453,754	1.071%
U.S. Treasury Notes	2.5	1/31/21	912,000	919,125	0.221%
Venezuela Government International Bond	7.75	10/13/20	3,600,000	288,000	0.069%
Venezuela Government International Bond	11.75	10/21/26	1,500,000	120,000	0.029%
Venezuela Government International Bond	6	12/9/20	3,350,000	268,000	0.064%
Venezuela Government International Bond	12.75	8/23/22	550,000	44,000	0.011%
Venezuela Government International Bond	11.95	8/5/31	800,000	64,000	0.015%
Venezuela Government International Bond	9.25	9/15/27	1,000,000	80,000	0.019%
VF Ukraine PAT via VFU Funding	6.2	2/11/25	800,000	802,000	0.193%
Vietnam Government International Bond	4.8	11/19/24	5,500,000	6,160,680	1.482%
Vietnam Government International Bond	4.8	11/19/24	600,000	672,074	0.162%
Ypf	8.5	3/23/21	1,395,000	1,313,044	0.316%
Ypf	8.75	4/4/24	880,000	704,880	0.170%
Ypf	8.5	7/28/25	645,000	472,463	0.114%

Total Investments in Securities **411,467,534**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	1,034,298	IDR	(15,326,232,000)	10/09/2020	4,701	0.001%
CITIBANK N A	PEN	4,146,000	USD	(1,164,214)	10/13/2020	(13,698)	-0.003%
CITIBANK N A	USD	2,660,598	EUR	(2,238,968)	11/20/2020	32,752	0.008%
DEUTSCHE BANK	IDR	97,813,776	USD	(6,609)	10/09/2020	(38)	0.000%
GOLDMAN SACHS & CO	IDR	80,426,073	USD	(5,410)	10/09/2020	(8)	0.000%
GOLDMAN SACHS & CO	IDR	200,312,129	USD	(13,516)	10/09/2020	(60)	0.000%
GOLDMAN SACHS & CO	IDR	14,683,626,671	USD	(998,004)	10/09/2020	(11,576)	-0.003%
GOLDMAN SACHS & CO	IDR	40,162,833	USD	(2,714)	10/09/2020	(16)	0.000%

GOLDMAN SACHS & CO	USD	1,066,283	BRL	(6,012,000)	12/02/2020	(2,310)	-0.001%
HSBC SECURITIES INC	IDR	80,426,073	USD	(5,406)	10/09/2020	(3)	0.000%
HSBC SECURITIES INC	IDR	97,814,190	USD	(6,606)	10/09/2020	(34)	0.000%
MORGAN STANLEY & COMPANY LLC	IDR	45,650,255	USD	(3,085)	10/09/2020	(18)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,176,704	PEN	(4,146,000)	10/13/2020	26,188	0.006%
MORGAN STANLEY & COMPANY LLC	USD	424,409	EUR	(355,000)	11/20/2020	7,750	0.002%

Total Forward Currency Exchange Contracts **43,630**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
REPUBLIC OF ARGENTINA CDS 12/20/2025	(550,000)	(119,996)	(0.029%)
REPUBLIC OF ARGENTINA CDS 12/20/2025	(1,400,000)	(305,445)	(0.073%)

Total Swap Contracts **(425,441)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ0 5YR US NOTE FUT DEC 20	143	12/31/2020	18,022,469	16,555	4.334%
TYZ0 UST 10YR FUT DEC 20	90	12/21/2020	12,557,813	6,903	3.020%

Total Futures Contracts **23,458**

NET ASSETS **415,816,156**

NET ASSET VALUE PER SHARE

Institutional Emerging Markets Bond Fund Shares **8.01**
(\$415,816,156 / 51,944,277 Shares Outstanding)

ADR	American Depositary Receipts
ADS	American Depositary Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna

BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.