

Portfolio of Investments

| Investments in Securities | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|--|----------|----------|-------------|-------------|-----------------|
| Adecoagro | 6 | 9/21/27 | 855,000 | 820,800 | 0.014% |
| Adecoagro | 6 | 9/21/27 | 8,840,000 | 8,486,400 | 0.147% |
| Akbank T.A.S. | 7.2 | 3/16/27 | 26,500,000 | 23,576,944 | 0.408% |
| Akbank T.A.S. | 5.13 | 3/31/25 | 16,700,000 | 15,471,715 | 0.268% |
| Albania Government International Bond | 3.5 | 10/9/25 | 100,000 | 120,838 | 0.002% |
| Angolan Government International Bond | 9.5 | 11/12/25 | 250,000 | 287,346 | 0.005% |
| Angolan Government International Bond | 8.25 | 5/9/28 | 1,250,000 | 1,341,435 | 0.023% |
| Argentina Bonar Bonds | 8.75 | 5/7/24 | 29,800,000 | 21,341,443 | 0.369% |
| Argentine Republic Government International Bond | 4.63 | 1/11/23 | 2,300,000 | 1,850,373 | 0.032% |
| Argentine Republic Government International Bond | 5.88 | 1/11/28 | 64,065,000 | 48,889,603 | 0.846% |
| Argentine Republic Government International Bond | 6.88 | 1/11/48 | 600,000 | 446,256 | 0.008% |
| Argentine Republic Government International Bond | 5 | 1/15/27 | 600,000 | 500,383 | 0.009% |
| Argentine Republic Government International Bond | 0 | 12/15/35 | 113,815,000 | 4,326,108 | 0.075% |
| Argentine Republic Government International Bond | 8.28 | 12/31/33 | 132,878,151 | 111,452,878 | 1.930% |
| Argentine Republic Government International Bond | 3.75 | 12/31/38 | 34,250,000 | 20,122,218 | 0.348% |
| Argentine Republic Government International Bond | 5.63 | 1/26/22 | 660,000 | 557,707 | 0.010% |
| Argentine Republic Government International Bond | 6.88 | 1/26/27 | 13,800,000 | 11,110,725 | 0.192% |
| Argentine Republic Government International Bond | 7.5 | 4/22/26 | 171,565,000 | 144,802,576 | 2.507% |
| Argentine Republic Government International Bond | 7.13 | 7/6/36 | 3,400,000 | 2,636,734 | 0.046% |
| Axtel SAB de CV | 6.38 | 11/14/24 | 22,500,000 | 23,006,475 | 0.398% |
| Azul Investments LLP | 5.88 | 10/26/24 | 24,785,000 | 24,506,169 | 0.424% |
| Bahamas Government International Bond | 6 | 11/21/28 | 5,000,000 | 5,348,450 | 0.093% |
| Bahamas Government International Bond | 6 | 11/21/28 | 71,595,000 | 77,578,305 | 1.343% |
| Banco do Brasil SA/Cayman | 9 | 12/18/67 | 37,660,000 | 41,567,225 | 0.720% |
| Banco Macro | 6.75 | 11/4/26 | 14,540,000 | 12,649,945 | 0.219% |
| Banco Macro | 17.5 | 5/8/22 | 41,665,000 | 610,567 | 0.011% |
| Banco Nacional de Costa Rica | 6.25 | 11/1/23 | 8,487,000 | 8,906,470 | 0.154% |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand | 8.5 | 4/20/68 | 16,600,000 | 17,662,400 | 0.306% |
| BBVA Bancomer SA/Texas | 5.35 | 11/12/29 | 7,000,000 | 6,919,570 | 0.120% |
| BBVA Bancomer SA/Texas | 5.13 | 1/18/33 | 9,000,000 | 8,694,000 | 0.151% |
| Benin Government International Bond | 5.75 | 3/26/26 | 21,600,000 | 25,235,082 | 0.437% |
| Bermuda Government International Bond | 4.75 | 2/15/29 | 18,770,000 | 20,764,313 | 0.359% |
| Bonos de la Nacion Argentina con Ajuste por CER | 4 | 3/6/20 | 16,474,994 | 324,310 | 0.006% |
| Brazilian Government International Bond | 4.63 | 1/13/28 | 33,000,000 | 34,674,750 | 0.600% |
| Brazilian Government International Bond | 8.25 | 1/20/34 | 5,500,000 | 7,356,305 | 0.127% |
| Brazilian Government International Bond | 7.13 | 1/20/37 | 245,000 | 303,802 | 0.005% |
| Brazilian Government International Bond | 5 | 1/27/45 | 29,413,000 | 29,100,781 | 0.504% |
| Brazilian Government International Bond | 5.63 | 1/7/41 | 22,545,000 | 24,199,352 | 0.419% |
| Brazilian Government International Bond | 5.63 | 2/21/47 | 1,000,000 | 1,067,385 | 0.018% |
| Brazilian Government International Bond | 6 | 4/7/26 | 1,030,000 | 1,187,240 | 0.021% |
| Brazilian Government International Bond | 4.5 | 5/30/29 | 1,000,000 | 1,028,250 | 0.018% |
| Brazil Notas do Tesouro Nacional Serie | 6 | 5/15/23 | 3,002,625 | 866,494 | 0.015% |
| Brazil Notas do Tesouro Nacional Serie F | 10 | 1/1/23 | 135,750,000 | 38,860,506 | 0.673% |
| Brazil Notas do Tesouro Nacional Serie F | 10 | 1/1/27 | 700,000 | 209,204 | 0.004% |
| Brf | 4.75 | 5/22/24 | 12,100,000 | 12,166,671 | 0.211% |
| Bulgaria Government International Bond | 3.13 | 3/26/35 | 100,000 | 137,746 | 0.002% |
| CA La Electricidad de Caracas | 8.5 | 4/10/20 | 12,690,000 | 2,030,400 | 0.035% |
| CAR | 6.13 | 2/4/20 | 8,200,000 | 8,200,000 | 0.142% |
| Cemex SAB de CV | 7.75 | 4/16/26 | 25,810,000 | 28,455,783 | 0.493% |
| Chile Government International Bond | 3.13 | 1/21/26 | 300,000 | 313,013 | 0.005% |
| Chile Government International Bond | 3.24 | 2/6/28 | 600,000 | 630,381 | 0.011% |
| China Evergrande | 9.5 | 4/11/22 | 1,235,000 | 1,227,079 | 0.021% |
| China Evergrande | 6.25 | 6/28/21 | 8,500,000 | 8,175,126 | 0.142% |
| CIFI Holdings | 7.63 | 3/2/21 | 8,200,000 | 8,499,480 | 0.147% |
| CIFI Holdings | 6.55 | 3/28/24 | 4,399,000 | 4,310,957 | 0.075% |
| CNAC HK Finbridge | 4.63 | 3/14/23 | 16,200,000 | 16,945,828 | 0.293% |
| CNAC HK Finbridge | 5.13 | 3/14/28 | 1,059,000 | 1,168,602 | 0.020% |
| CNAC HK Finbridge | 4.13 | 7/19/27 | 340,000 | 349,954 | 0.006% |
| CNOOC Curtis Funding No 1 Pty | 4.5 | 10/3/23 | 27,600,000 | 29,532,681 | 0.511% |
| CNRC Capitale | 3.9 | 12/2/67 | 3,762,000 | 3,763,738 | 0.065% |
| Colombia Government International Bond | 6.13 | 1/18/41 | 37,590,000 | 46,611,976 | 0.807% |
| Colombia Government International Bond | 4.5 | 1/28/26 | 400,000 | 432,550 | 0.007% |
| Colombia Government International Bond | 4 | 2/26/24 | 2,380,000 | 2,493,645 | 0.043% |
| Colombia Government International Bond | 5.63 | 2/26/44 | 31,000,000 | 36,785,375 | 0.637% |
| Colombia Government International Bond | 3.88 | 4/25/27 | 250,000 | 261,063 | 0.005% |

| | | | | | |
|---|-------|----------|-------------|-------------|--------|
| Colombia Government International Bond | 5 | 6/15/45 | 305,000 | 337,330 | 0.006% |
| Colombia Government International Bond | 4.38 | 7/12/21 | 290,000 | 300,298 | 0.005% |
| Colombia Government International Bond | 7.38 | 9/18/37 | 575,000 | 784,162 | 0.014% |
| Cometa Energia SA de CV | 6.38 | 4/24/35 | 24,765,000 | 25,569,863 | 0.443% |
| Commonwealth of Puerto Rico | 8 | 7/1/35 | 29,260,000 | 15,142,050 | 0.262% |
| Consortio Transmantaro | 4.7 | 4/16/34 | 3,315,000 | 3,497,325 | 0.061% |
| Controladora Mabe SA de CV | 5.6 | 10/23/28 | 1,000,000 | 1,051,250 | 0.018% |
| Controladora Mabe SA de CV | 5.6 | 10/23/28 | 7,300,000 | 7,674,125 | 0.133% |
| Corp Financiera De Desarrollo | 4.75 | 7/15/25 | 235,000 | 253,036 | 0.004% |
| Corp Financiera De Desarrollo | 5.25 | 7/15/29 | 200,000 | 216,252 | 0.004% |
| Corp Nacional del Cobre de Chile | 4.88 | 11/4/44 | 400,000 | 456,903 | 0.008% |
| Corp Nacional del Cobre de Chile | 3.63 | 8/1/27 | 560,000 | 580,866 | 0.010% |
| Corp Nacional del Cobre de Chile | 4.5 | 8/1/47 | 500,000 | 541,445 | 0.009% |
| Cosan Overseas | 8.25 | 2/5/68 | 6,085,000 | 6,313,188 | 0.109% |
| Costa Rica Government International Bond | 4.25 | 1/26/23 | 4,010,000 | 3,964,928 | 0.069% |
| Costa Rica Government International Bond | 7.16 | 3/12/45 | 3,885,000 | 3,909,320 | 0.068% |
| Costa Rica Government International Bond | 4.38 | 4/30/25 | 14,410,000 | 13,851,757 | 0.240% |
| Costa Rica Government International Bond | 7 | 4/4/44 | 14,515,000 | 14,460,714 | 0.250% |
| Country Garden Holdings | 4.75 | 1/17/23 | 10,350,000 | 10,149,426 | 0.176% |
| Country Garden Holdings | 8 | 1/27/24 | 3,700,000 | 4,028,350 | 0.070% |
| Croatia Government International Bond | 6 | 1/26/24 | 400,000 | 459,370 | 0.008% |
| Croatia Government International Bond | 3 | 3/11/25 | 100,000 | 130,435 | 0.002% |
| Croatia Government International Bond | 6.38 | 3/24/21 | 200,000 | 212,701 | 0.004% |
| Croatia Government International Bond | 5.5 | 4/4/23 | 200,000 | 221,652 | 0.004% |
| Csn Resources | 7.63 | 2/13/23 | 5,650,000 | 5,981,938 | 0.104% |
| Csn Resources | 7.63 | 2/13/23 | 16,175,000 | 17,125,281 | 0.296% |
| Ctrip.com International | 1.25 | 9/15/22 | 5,770,000 | 5,761,732 | 0.100% |
| C&W Senior Financing DAC | 7.5 | 10/15/26 | 8,750,000 | 9,143,750 | 0.158% |
| C&W Senior Financing DAC | 6.88 | 9/15/27 | 3,315,000 | 3,439,644 | 0.060% |
| Development Bank of Kazakhstan JSC | 4.13 | 12/10/22 | 300,000 | 305,331 | 0.005% |
| Development Bank of Mongolia | 7.25 | 10/23/23 | 18,220,000 | 19,020,980 | 0.329% |
| Dominican Republic International Bond | 5.5 | 1/27/25 | 250,000 | 266,565 | 0.005% |
| Dominican Republic International Bond | 6.85 | 1/27/45 | 45,035,000 | 49,392,587 | 0.855% |
| Dominican Republic International Bond | 7.45 | 4/30/44 | 8,810,000 | 10,241,713 | 0.177% |
| Dominican Republic International Bond | 6.4 | 6/5/49 | 500,000 | 524,380 | 0.009% |
| Easy Tactic | 9.13 | 7/28/22 | 10,740,000 | 11,400,607 | 0.197% |
| Ecuador Government International Bond | 7.88 | 1/23/28 | 43,450,000 | 43,124,560 | 0.747% |
| Ecuador Government International Bond | 10.75 | 1/31/29 | 6,000,000 | 6,787,560 | 0.118% |
| Ecuador Government International Bond | 10.75 | 1/31/29 | 3,915,000 | 4,428,883 | 0.077% |
| Ecuador Government International Bond | 10.75 | 3/28/22 | 21,700,000 | 24,439,842 | 0.423% |
| Ecuador Government International Bond | 7.95 | 6/20/24 | 69,400,000 | 72,957,444 | 1.263% |
| Ecuador Government International Bond | 8.75 | 6/2/23 | 3,550,000 | 3,887,286 | 0.067% |
| Egypt Government Bond | 14.9 | 5/8/28 | 4,000,000 | 230,781 | 0.004% |
| Egypt Government International Bond | 7.5 | 1/31/27 | 1,000,000 | 1,069,154 | 0.019% |
| Egypt Government International Bond | 7.5 | 1/31/27 | 1,800,000 | 1,924,477 | 0.033% |
| Egypt Government International Bond | 8.5 | 1/31/47 | 47,075,000 | 50,016,905 | 0.866% |
| Egypt Government International Bond | 8.5 | 1/31/47 | 37,490,000 | 39,832,900 | 0.690% |
| Egypt Government International Bond | 6.59 | 2/21/28 | 750,000 | 758,584 | 0.013% |
| Egypt Government International Bond | 7.9 | 2/21/48 | 2,725,000 | 2,768,734 | 0.048% |
| Egypt Government International Bond | 6.2 | 3/1/24 | 250,000 | 260,803 | 0.005% |
| Egypt Government International Bond | 8.7 | 3/1/49 | 1,300,000 | 1,401,933 | 0.024% |
| Egypt Government International Bond | 5.63 | 4/16/30 | 200,000 | 223,041 | 0.004% |
| Egypt Government International Bond | 5.88 | 6/11/25 | 300,000 | 306,713 | 0.005% |
| Egypt Treasury Bills | 16.62 | 8/13/19 | 4,000,000 | 236,960 | 0.004% |
| Egypt Treasury Bills | 16.45 | 8/20/19 | 472,000,000 | 27,868,770 | 0.482% |
| El Salvador Government International Bond | 6.38 | 1/18/27 | 950,000 | 951,197 | 0.016% |
| El Salvador Government International Bond | 8.63 | 2/28/29 | 11,145,000 | 12,705,411 | 0.220% |
| El Salvador Government International Bond | 8.63 | 2/28/29 | 38,965,000 | 44,469,196 | 0.770% |
| El Salvador Government International Bond | 7.65 | 6/15/35 | 21,475,000 | 22,414,746 | 0.388% |
| Empresa Nacional del Petroleo | 3.75 | 8/5/26 | 675,000 | 692,703 | 0.012% |
| Equate Petrochemical BV | 4.25 | 11/3/26 | 300,000 | 315,045 | 0.005% |
| Eskom Holdings SOC | 5.75 | 1/26/21 | 12,400,000 | 12,534,664 | 0.217% |
| Eskom Holdings SOC | 7.13 | 2/11/25 | 175,495,000 | 184,404,706 | 3.193% |
| Eskom Holdings SOC | 8.45 | 8/10/28 | 3,900,000 | 4,407,371 | 0.076% |
| Eskom Holdings SOC | 6.35 | 8/10/28 | 12,440,000 | 13,491,454 | 0.234% |
| Eskom Holdings SOC | 8.45 | 8/10/28 | 53,880,000 | 60,889,519 | 1.054% |
| Eskom Holdings SOC | 6.75 | 8/6/23 | 14,950,000 | 15,695,975 | 0.272% |
| Export-Import Bank of China | 3.38 | 3/14/27 | 2,374,000 | 2,447,263 | 0.042% |
| Export-Import Bank of India | 4 | 1/14/23 | 800,000 | 827,780 | 0.014% |
| Export-Import Bank of India | 8.38 | 7/24/25 | 17,000,000 | 253,568 | 0.004% |
| Export-Import Bank of India | 3.38 | 8/5/26 | 626,000 | 627,961 | 0.011% |
| FirstRand Bank | 6.25 | 4/23/28 | 10,000,000 | 10,474,000 | 0.181% |

| | | | | | |
|---|------|----------|-----------------|------------|--------|
| Frontera Energy | | | 69,848 | 722,188 | 0.013% |
| Frontera Energy | | | 331,850 | 3,431,140 | 0.059% |
| Georgia Government International Bond | 6.88 | 4/12/21 | 1,400,000 | 1,478,984 | 0.026% |
| Georgian Railway JSC | 7.75 | 7/11/22 | 200,000 | 217,893 | 0.004% |
| Ghana Government International Bond | 8.13 | 1/18/26 | 48,500,000 | 52,317,435 | 0.906% |
| Ghana Government International Bond | 8.63 | 6/16/49 | 650,000 | 657,166 | 0.011% |
| Ghana Government International Bond | 7.88 | 8/7/23 | 200,000 | 217,387 | 0.004% |
| Globo Comunicacao E Participacoes | 5.13 | 3/31/27 | 6,045,000 | 6,105,510 | 0.106% |
| Golden Eagle Retail | 4.63 | 5/21/23 | 13,850,000 | 13,174,813 | 0.228% |
| Gold Fields Orogen Holdings BVI | 5.13 | 5/15/24 | 3,425,000 | 3,581,266 | 0.062% |
| Grenada Government International Bond | 7 | 5/12/30 | 3,141,327 | 2,944,994 | 0.051% |
| Guatemala Government Bond | 4.5 | 5/3/26 | 775,000 | 784,881 | 0.014% |
| Guatemala Government Bond | 4.9 | 6/1/30 | 13,550,000 | 13,956,500 | 0.242% |
| Hazine Mustesarligi Varlik Kiralama | 4.49 | 11/25/24 | 36,200,000 | 33,264,976 | 0.576% |
| HPCL-Mittal Energy | 5.25 | 4/28/27 | 6,930,000 | 6,957,829 | 0.120% |
| HTA Group Ltd/Mauritius | 9.13 | 3/8/22 | 8,100,000 | 8,526,060 | 0.148% |
| Hungary Government International Bond | 5.75 | 11/22/23 | 300,000 | 340,570 | 0.006% |
| Hungary Government International Bond | 5.38 | 3/25/24 | 300,000 | 338,925 | 0.006% |
| Hungary Government International Bond | 7.63 | 3/29/41 | 300,000 | 482,415 | 0.008% |
| India Government Bond | 8.83 | 11/25/23 | 26,000,000 | 406,065 | 0.007% |
| India Government Bond | 7.17 | 1/8/28 | 27,000,000 | 396,552 | 0.007% |
| Indonesia Asahan Aluminium Persero PT | 5.71 | 11/15/23 | 14,800,000 | 16,252,035 | 0.281% |
| Indonesia Asahan Aluminium Persero PT | 6.53 | 11/15/28 | 14,525,000 | 17,180,238 | 0.297% |
| Indonesia Asahan Aluminium Persero PT | 6.76 | 11/15/48 | 260,000 | 320,100 | 0.006% |
| Indonesia Government International Bond | 8.5 | 10/12/35 | 280,000 | 422,385 | 0.007% |
| Indonesia Government International Bond | 5.88 | 1/15/24 | 861,000 | 966,452 | 0.017% |
| Indonesia Government International Bond | 6.75 | 1/15/44 | 430,000 | 588,806 | 0.010% |
| Indonesia Government International Bond | 5.13 | 1/15/45 | 886,000 | 999,863 | 0.017% |
| Indonesia Government International Bond | 5.95 | 1/8/46 | 350,000 | 439,812 | 0.008% |
| Indonesia Government International Bond | 5.25 | 1/8/47 | 448,000 | 518,074 | 0.009% |
| Indonesia Government International Bond | 4.75 | 2/11/29 | 11,765,000 | 13,080,328 | 0.226% |
| Indonesia Government International Bond | 4.63 | 4/15/43 | 38,107,000 | 40,379,019 | 0.699% |
| Indonesia Government International Bond | 3.85 | 7/18/27 | 200,000 | 207,097 | 0.004% |
| Indonesia Treasury Bond | 9 | 3/15/29 | 351,950,000,000 | 27,569,363 | 0.477% |
| Instituto Costarricense de Electricidad | 6.95 | 11/10/21 | 14,600,000 | 15,019,750 | 0.260% |
| Instituto Costarricense de Electricidad | 6.38 | 5/15/43 | 3,000,000 | 2,520,030 | 0.044% |
| Iraq International Bond | 6.75 | 3/9/23 | 375,000 | 386,102 | 0.007% |
| Irsa Propiedades Comerciales | 8.75 | 3/23/23 | 13,995,000 | 13,505,315 | 0.234% |
| Israel Chemicals | 6.38 | 5/31/38 | 13,000,000 | 14,598,766 | 0.253% |
| Israel Electric | 7.75 | 12/15/27 | 7,400,000 | 9,472,000 | 0.164% |
| Israel Electric | 4.25 | 8/14/28 | 45,715,000 | 47,543,600 | 0.823% |
| Israel Government International Bond | 1.5 | 1/18/27 | 200,000 | 243,853 | 0.004% |
| Itau Unibanco Holding SA/Cayman Island | 6.13 | 6/12/68 | 8,345,000 | 8,509,814 | 0.147% |
| Itau Unibanco Holding SA/Cayman Island | 6.5 | 9/19/67 | 5,700,000 | 5,855,610 | 0.101% |
| Ivory Coast Government International Bond | 5.75 | 12/31/32 | 45,333,200 | 44,167,683 | 0.765% |
| Ivory Coast Government International Bond | 5.25 | 3/22/30 | 200,000 | 222,820 | 0.004% |
| Ivory Coast Government International Bond | 6.63 | 3/22/48 | 6,500,000 | 7,234,533 | 0.125% |
| Ivory Coast Government International Bond | 6.63 | 3/22/48 | 6,665,000 | 7,418,178 | 0.128% |
| Ivory Coast Government International Bond | 6.38 | 3/3/28 | 17,910,000 | 17,771,878 | 0.308% |
| Ivory Coast Government International Bond | 6.13 | 6/15/33 | 700,000 | 653,625 | 0.011% |
| Jamaica Government International Bond | 8 | 3/15/39 | 36,271,000 | 44,976,403 | 0.779% |
| Jamaica Government International Bond | 6.75 | 4/28/28 | 2,300,000 | 2,619,148 | 0.045% |
| Jamaica Government International Bond | 7.88 | 7/28/45 | 11,250,000 | 13,921,988 | 0.241% |
| Jamaica Government International Bond | 7.63 | 7/9/25 | 700,000 | 811,570 | 0.014% |
| Kazakhstan Government International Bond | 3.88 | 10/14/24 | 300,000 | 318,509 | 0.006% |
| Kazakhstan Government International Bond | 4.88 | 10/14/44 | 400,000 | 461,593 | 0.008% |
| Kazakhstan Government International Bond | 2.38 | 11/9/28 | 200,000 | 247,044 | 0.004% |
| Kazakhstan Government International Bond | 5.13 | 7/21/25 | 400,000 | 452,884 | 0.008% |
| Kazakhstan Government International Bond | 6.5 | 7/21/45 | 200,000 | 277,376 | 0.005% |
| Kazakhstan Temir Zholy Finance BV | 6.95 | 7/10/42 | 200,000 | 249,105 | 0.004% |
| KazMunayGas National Co JSC | 6.38 | 10/24/48 | 33,170,000 | 39,621,565 | 0.686% |
| KazMunayGas National Co JSC | 4.75 | 4/19/27 | 400,000 | 429,582 | 0.007% |
| KazMunayGas National Co JSC | 5.75 | 4/19/47 | 200,000 | 226,701 | 0.004% |
| Kenya Government International Bond | 7.25 | 2/28/28 | 17,535,000 | 18,218,549 | 0.315% |
| Kenya Government International Bond | 8.25 | 2/28/48 | 300,000 | 313,083 | 0.005% |
| Kenya Government International Bond | 8.25 | 2/28/48 | 600,000 | 626,166 | 0.011% |
| Klabin Austria GmbH | 5.75 | 4/3/29 | 10,350,000 | 11,051,213 | 0.191% |
| Kuwait International Government Bond | 3.5 | 3/20/27 | 10,000,000 | 10,661,600 | 0.185% |
| Lebanon Government International Bond | 6.1 | 10/4/22 | 425,000 | 362,967 | 0.006% |
| Lebanon Government International Bond | 6.6 | 11/27/26 | 495,000 | 393,965 | 0.007% |
| Lebanon Government International Bond | 6 | 1/27/23 | 450,000 | 379,615 | 0.007% |
| Lebanon Government International Bond | 6.2 | 2/26/25 | 350,000 | 280,340 | 0.005% |

| | | | | | |
|--|-------|----------|-------------|-------------|--------|
| Lebanon Government International Bond | 6.85 | 3/23/27 | 17,170,000 | 13,622,232 | 0.236% |
| Lebanon Government International Bond | 8.25 | 4/12/21 | 438,000 | 414,368 | 0.007% |
| Lebanon Government International Bond | 6.65 | 4/22/24 | 600,000 | 493,950 | 0.009% |
| Listrindo Capital BV | 4.95 | 9/14/26 | 9,645,000 | 9,550,961 | 0.165% |
| Listrindo Capital BV | 4.95 | 9/14/26 | 1,400,000 | 1,386,350 | 0.024% |
| Mexican Bonos | 8 | 11/7/47 | 176,000,000 | 9,331,413 | 0.162% |
| Mexican Bonos | 6.5 | 6/10/21 | 527,000,000 | 26,962,357 | 0.467% |
| Mexico City Airport Trust | 5.5 | 7/31/47 | 78,050,000 | 78,147,563 | 1.353% |
| Mexico City Airport Trust | 5.5 | 7/31/47 | 22,140,000 | 22,167,675 | 0.384% |
| Mexico Government International Bond | 5.75 | 10/12/10 | 522,000 | 571,595 | 0.010% |
| Mexico Government International Bond | 3.75 | 1/11/28 | 1,750,000 | 1,785,875 | 0.031% |
| Mexico Government International Bond | 6.05 | 1/11/40 | 1,048,000 | 1,253,408 | 0.022% |
| Mexico Government International Bond | 5.55 | 1/21/45 | 500,000 | 583,750 | 0.010% |
| Mexico Government International Bond | 4.6 | 1/23/46 | 10,354,000 | 10,618,131 | 0.184% |
| Mexico Government International Bond | 4.75 | 3/8/44 | 18,908,000 | 19,787,222 | 0.343% |
| Minerva Luxembourg | 6.5 | 9/20/26 | 18,335,000 | 19,162,825 | 0.332% |
| Mongolia Government International Bond | 5.13 | 12/5/22 | 34,560,000 | 34,929,342 | 0.605% |
| Mongolia Government International Bond | 8.75 | 3/9/24 | 10,350,000 | 11,701,773 | 0.203% |
| Mongolia Government International Bond | 8.75 | 3/9/24 | 200,000 | 226,121 | 0.004% |
| Mongolia Government International Bond | 10.88 | 4/6/21 | 2,150,000 | 2,398,046 | 0.042% |
| Mongolia Government International Bond | 5.63 | 5/1/23 | 9,330,000 | 9,510,312 | 0.165% |
| Mongolian Mining Corp/Energy Resources | 9.25 | 4/15/24 | 5,945,000 | 5,932,552 | 0.103% |
| Morocco Government International Bond | 5.5 | 12/11/42 | 5,200,000 | 5,932,820 | 0.103% |
| Mriya Farming | 0 | 12/31/25 | 17,609,900 | 1,028,858 | 0.018% |
| Mriya Farming | | | 83,934 | 1,066 | 0.000% |
| Mriya Farming | | | 3,975,047 | 45,200 | 0.001% |
| MTN Mauritius Investments | 6.5 | 10/13/26 | 15,000,000 | 16,270,005 | 0.282% |
| National Highways Authority of India | 7.3 | 5/18/22 | 90,000,000 | 1,281,832 | 0.022% |
| Nigeria Government Bond | 12.5 | 1/22/26 | 100,000,000 | 255,382 | 0.004% |
| Nigeria Government International Bond | 6.5 | 11/28/27 | 22,050,000 | 22,132,291 | 0.383% |
| Nigeria Government International Bond | 6.5 | 11/28/27 | 880,000 | 883,284 | 0.015% |
| Nigeria Government International Bond | 7.63 | 11/28/47 | 600,000 | 599,592 | 0.010% |
| Nigeria Government International Bond | 7.63 | 11/28/47 | 400,000 | 399,728 | 0.007% |
| Nigeria Government International Bond | 8.75 | 1/21/31 | 3,300,000 | 3,682,091 | 0.064% |
| Nigeria Government International Bond | 8.75 | 1/21/31 | 300,000 | 334,736 | 0.006% |
| Nigeria Government International Bond | 7.14 | 2/23/30 | 33,600,000 | 34,061,899 | 0.590% |
| Nigeria Government International Bond | 7.14 | 2/23/30 | 1,600,000 | 1,621,995 | 0.028% |
| Nigeria Treasury Bill | 13.02 | 8/29/19 | 94,378,000 | 257,080 | 0.004% |
| Oi | 10 | 7/27/25 | 5,025,000 | 5,213,438 | 0.090% |
| Oman Government International Bond | 6.75 | 1/17/48 | 5,850,000 | 5,177,057 | 0.090% |
| Oman Government International Bond | 4.75 | 6/15/26 | 15,955,000 | 14,792,535 | 0.256% |
| Oman Government International Bond | 4.75 | 6/15/26 | 18,180,000 | 16,855,423 | 0.292% |
| Oztel Holdings SPC | 6.63 | 4/24/28 | 25,430,000 | 25,013,838 | 0.433% |
| Oztel Holdings SPC | 6.63 | 4/24/28 | 7,120,000 | 7,003,481 | 0.121% |
| Pakistan Government International Bond | 6.88 | 12/5/27 | 8,500,000 | 8,606,250 | 0.149% |
| Pakistan Government International Bond | 7.88 | 3/31/36 | 1,900,000 | 1,919,000 | 0.033% |
| Pakistan Government International Bond | 8.25 | 4/15/24 | 1,200,000 | 1,315,116 | 0.023% |
| Panama Government International Bond | 6.7 | 1/26/36 | 250,000 | 341,253 | 0.006% |
| Panama Government International Bond | 4.5 | 4/16/50 | 8,730,000 | 9,810,425 | 0.170% |
| Panama Government International Bond | 4.3 | 4/29/53 | 650,000 | 716,632 | 0.012% |
| Paraguay Government International Bond | 4.63 | 1/25/23 | 1,500,000 | 1,579,515 | 0.027% |
| Paraguay Government International Bond | 5.4 | 3/30/50 | 2,500,000 | 2,782,838 | 0.048% |
| Paraguay Government International Bond | 6.1 | 8/11/44 | 775,000 | 925,164 | 0.016% |
| Pelabuhan Indonesia II PT | 5.38 | 5/5/45 | 801,000 | 840,049 | 0.015% |
| Pertamina Persero PT | 5.63 | 5/20/43 | 104,726,000 | 115,635,035 | 2.002% |
| Peru LNG Srl | 5.38 | 3/22/30 | 19,680,000 | 21,224,880 | 0.367% |
| Perusahaan Listrik Negara PT | 5.25 | 10/24/42 | 15,300,000 | 16,179,750 | 0.280% |
| Perusahaan Listrik Negara PT | 6.25 | 1/25/49 | 16,296,000 | 19,482,306 | 0.337% |
| Perusahaan Listrik Negara PT | 4.13 | 5/15/27 | 16,500,000 | 16,871,211 | 0.292% |
| Perusahaan Penerbit SBSN Indonesia III | 4.55 | 3/29/26 | 107,775,000 | 115,387,148 | 1.998% |
| Perusahaan Penerbit SBSN Indonesia III | 4.15 | 3/29/27 | 850,000 | 891,625 | 0.015% |
| Perusahaan Penerbit SBSN Indonesia III | 4.35 | 9/10/24 | 14,922,000 | 15,783,895 | 0.273% |
| Peruvian Government International Bond | 5.63 | 11/18/50 | 400,000 | 552,004 | 0.010% |
| Peruvian Government International Bond | 8.75 | 11/21/33 | 100,000 | 161,750 | 0.003% |
| Peruvian Government International Bond | 6.55 | 3/14/37 | 100,000 | 141,501 | 0.002% |
| Peruvian Government International Bond | 2.84 | 6/20/30 | 12,380,000 | 12,454,280 | 0.216% |
| Peruvian Government International Bond | 5.4 | 8/12/34 | 43,805,000 | 13,604,001 | 0.236% |
| Petrobras Global Finance BV | 7.38 | 1/17/27 | 50,020,000 | 57,548,010 | 0.996% |
| Petrobras Global Finance BV | 5.63 | 5/20/43 | 6,000,000 | 5,824,500 | 0.101% |
| Petrobras Global Finance BV | 8.75 | 5/23/26 | 148,050,000 | 183,118,604 | 3.170% |
| Petrobras Global Finance BV | 6.85 | 6/5/15 | 24,546,000 | 25,507,221 | 0.442% |
| Petroleos De Venezuela | 8.5 | 10/27/20 | 30,901,500 | 27,193,320 | 0.471% |

| | | | | | |
|--|-------|----------|---------------|-------------|--------|
| Petroleos De Venezuela | 6 | 11/15/26 | 66,805,000 | 10,688,800 | 0.185% |
| Petroleos De Venezuela | 9 | 11/17/21 | 386,635,000 | 92,792,400 | 1.606% |
| Petroleos De Venezuela | 12.75 | 2/17/22 | 49,738,000 | 12,434,500 | 0.215% |
| Petroleos De Venezuela | 5.38 | 4/12/27 | 66,915,000 | 10,706,400 | 0.185% |
| Petroleos De Venezuela | 6 | 5/16/24 | 189,515,000 | 30,322,400 | 0.525% |
| Petroleos De Venezuela | 9.75 | 5/17/35 | 19,980,000 | 4,995,000 | 0.086% |
| Petroleos Mexicanos | 6.5 | 1/23/29 | 12,535,000 | 12,158,950 | 0.211% |
| Petroleos Mexicanos | 5.63 | 1/23/46 | 76,815,000 | 62,258,558 | 1.078% |
| Petroleos Mexicanos | 3.5 | 1/30/23 | 700,000 | 665,980 | 0.012% |
| Petroleos Mexicanos | 5.35 | 2/12/28 | 900,000 | 821,340 | 0.014% |
| Petroleos Mexicanos | 6.38 | 2/4/21 | 65,000 | 66,853 | 0.001% |
| Petroleos Mexicanos | 6.5 | 3/13/27 | 29,295,000 | 28,963,967 | 0.501% |
| Petroleos Mexicanos | 6.63 | 6/15/35 | 1,120,000 | 1,040,200 | 0.018% |
| Petroleos Mexicanos | 6.5 | 6/2/41 | 175,103,000 | 155,754,119 | 2.697% |
| Petroleos Mexicanos | 5.5 | 6/27/44 | 36,954,000 | 29,683,301 | 0.514% |
| Petroleos Mexicanos | 6.88 | 8/4/26 | 2,700,000 | 2,735,100 | 0.047% |
| Petroleos Mexicanos | 7.19 | 9/12/24 | 42,400,000 | 1,845,372 | 0.032% |
| Petroleos Mexicanos | 6.75 | 9/21/47 | 31,876,000 | 28,465,268 | 0.493% |
| Philippine Government International Bond | 6.25 | 1/14/36 | 20,000,000 | 445,008 | 0.008% |
| Philippine Government International Bond | 9.5 | 2/2/30 | 672,000 | 1,076,288 | 0.019% |
| Poinsettia Finance | 6.63 | 6/17/31 | 3,600,000 | 3,981,139 | 0.069% |
| Power Sector Assets & Liabilities Management | 9.63 | 5/15/28 | 340,000 | 488,410 | 0.008% |
| Provincia de Buenos Aires/Argentina | 9.13 | 3/16/24 | 16,350,000 | 13,734,164 | 0.238% |
| Provincia de Buenos Aires/Argentina | 48.77 | 5/31/22 | 191,620,000 | 3,697,513 | 0.064% |
| Republic of Azerbaijan International Bond | 3.5 | 9/1/32 | 200,000 | 188,983 | 0.003% |
| Republic of South Africa Government Bond | 10.5 | 12/21/26 | 336,600,000 | 27,030,760 | 0.468% |
| Republic of South Africa Government Bond | 8 | 1/31/30 | 2,484,000 | 166,688 | 0.003% |
| Republic of South Africa Government International Bond | 4.3 | 10/12/28 | 700,000 | 688,958 | 0.012% |
| Republic of South Africa Government International Bond | 4.67 | 1/17/24 | 150,000 | 157,219 | 0.003% |
| Republic of South Africa Government International Bond | 6.25 | 3/8/41 | 15,150,000 | 16,860,905 | 0.292% |
| Republic of South Africa Government International Bond | 5.88 | 6/22/30 | 300,000 | 326,026 | 0.006% |
| Republic of South Africa Government International Bond | 5.38 | 7/24/44 | 400,000 | 403,782 | 0.007% |
| Republic of South Africa Government International Bond | 5.88 | 9/16/25 | 600,000 | 658,573 | 0.011% |
| Republic of South Africa Government International Bond | 4.85 | 9/27/27 | 440,000 | 454,201 | 0.008% |
| Republic of South Africa Government International Bond | 5.65 | 9/27/47 | 33,800,000 | 34,745,724 | 0.602% |
| Republic of Uzbekistan Bond | 4.75 | 2/20/24 | 20,205,000 | 21,163,000 | 0.366% |
| Republic of Uzbekistan Bond | 5.38 | 2/20/29 | 6,120,000 | 6,530,052 | 0.113% |
| Republic of Uzbekistan Bond | 5.38 | 2/20/29 | 600,000 | 640,201 | 0.011% |
| Romanian Government International Bond | 6.13 | 1/22/44 | 200,000 | 254,416 | 0.004% |
| Romanian Government International Bond | 4.63 | 4/3/49 | 17,200,000 | 23,688,935 | 0.410% |
| Romanian Government International Bond | 2.88 | 5/26/28 | 150,000 | 190,163 | 0.003% |
| Romanian Government International Bond | 5.13 | 6/15/48 | 200,000 | 224,289 | 0.004% |
| Rumo Luxembourg Sarl | 5.88 | 1/18/25 | 6,975,000 | 7,417,215 | 0.128% |
| Russian Foreign Bond - Eurobond | 7.5 | 3/31/30 | 795,000 | 900,070 | 0.016% |
| Russian Foreign Bond - Eurobond | 4.5 | 4/4/22 | 800,000 | 834,370 | 0.014% |
| Russian Foreign Bond - Eurobond | 5.63 | 4/4/42 | 1,200,000 | 1,409,952 | 0.024% |
| Russian Foreign Bond - Eurobond | 12.75 | 6/24/28 | 500,000 | 827,112 | 0.014% |
| Russian Foreign Bond - Eurobond | 4.88 | 9/16/23 | 1,000,000 | 1,071,319 | 0.019% |
| Russian Foreign Bond - Eurobond | 5.88 | 9/16/43 | 1,400,000 | 1,703,628 | 0.029% |
| Ruwais Power Co PJSC | 6 | 8/31/36 | 11,795,000 | 14,202,301 | 0.246% |
| Saudi Government International Bond | 5 | 4/17/49 | 14,300,000 | 15,694,822 | 0.272% |
| Second Pakistan International Sukuk | 6.75 | 12/3/19 | 1,219,000 | 1,229,849 | 0.021% |
| Senegal Government International Bond | 4.75 | 3/13/28 | 20,400,000 | 23,328,022 | 0.404% |
| Senegal Government International Bond | 6.75 | 3/13/48 | 200,000 | 188,355 | 0.003% |
| Senegal Government International Bond | 6.75 | 3/13/48 | 200,000 | 188,355 | 0.003% |
| Senegal Government International Bond | 6.25 | 5/23/33 | 16,700,000 | 16,195,794 | 0.280% |
| Senegal Government International Bond | 6.25 | 5/23/33 | 17,700,000 | 17,165,602 | 0.297% |
| Serbia International Bond | 1.5 | 6/26/29 | 12,230,000 | 13,903,662 | 0.241% |
| Serbia International Bond | 7.25 | 9/28/21 | 64,225,000 | 70,466,771 | 1.220% |
| Serbia Treasury Bonds | 4.5 | 1/11/26 | 1,580,000,000 | 16,050,980 | 0.278% |
| Serbia Treasury Bonds | 5.88 | 2/8/28 | 80,000,000 | 892,004 | 0.015% |
| Sixsigma Networks Mexico SA de CV | 7.5 | 5/2/25 | 13,660,000 | 13,455,100 | 0.233% |
| Southern Gas Corridor CJSC | 6.88 | 3/24/26 | 500,000 | 580,968 | 0.010% |
| Sri Lanka Government Bonds | 11 | 8/1/24 | 185,000,000 | 1,096,103 | 0.019% |
| Sri Lanka Government International Bond | 6.25 | 10/4/20 | 2,059,000 | 2,087,297 | 0.036% |
| Sri Lanka Government International Bond | 6.85 | 11/3/25 | 1,100,000 | 1,105,243 | 0.019% |
| Sri Lanka Government International Bond | 5.75 | 1/18/22 | 26,715,000 | 26,827,312 | 0.464% |
| Sri Lanka Government International Bond | 6.85 | 3/14/24 | 200,000 | 204,616 | 0.004% |
| Sri Lanka Government International Bond | 7.85 | 3/14/29 | 500,000 | 516,791 | 0.009% |
| Sri Lanka Government International Bond | 5.75 | 4/18/23 | 2,000,000 | 1,986,129 | 0.034% |
| Sri Lanka Government International Bond | 6.2 | 5/11/27 | 34,425,000 | 32,704,263 | 0.566% |
| Sri Lanka Government International Bond | 6.35 | 6/28/24 | 400,000 | 399,997 | 0.007% |

| | | | | | |
|---|-------|----------|-------------|-------------|--------|
| Sri Lanka Government International Bond | 6.13 | 6/3/25 | 2,705,000 | 2,642,258 | 0.046% |
| Sri Lanka Government International Bond | 6.83 | 7/18/26 | 21,000,000 | 20,978,580 | 0.363% |
| Sri Lanka Government International Bond | 6.83 | 7/18/26 | 33,760,000 | 33,725,565 | 0.584% |
| Sri Lanka Government International Bond | 5.88 | 7/25/22 | 2,245,000 | 2,255,860 | 0.039% |
| Sri Lanka Government International Bond | 6.25 | 7/27/21 | 39,020,000 | 39,571,133 | 0.685% |
| SriLankan Airlines | 7 | 6/25/24 | 1,460,000 | 1,463,650 | 0.025% |
| State Grid Overseas Investment 2013 | 4.38 | 5/22/43 | 22,919,000 | 25,837,987 | 0.447% |
| State Grid Overseas Investment 2013 | 4.38 | 5/22/43 | 1,365,000 | 1,536,831 | 0.027% |
| State Grid Overseas Investment 2014 | 4.13 | 5/7/24 | 1,884,000 | 2,007,455 | 0.035% |
| State Grid Overseas Investment 2014 | 4.85 | 5/7/44 | 8,984,000 | 10,838,997 | 0.188% |
| State Grid Overseas Investment 2016 | 2.88 | 5/18/26 | 15,400,000 | 15,328,401 | 0.265% |
| State Grid Overseas Investment 2016 | 4 | 5/4/47 | 260,000 | 279,607 | 0.005% |
| Suzano Austria GmbH | 6 | 1/15/29 | 15,200,000 | 16,606,000 | 0.287% |
| Tarjeta Naranja | 17.72 | 4/11/22 | 17,525,000 | 5,076,921 | 0.088% |
| Telefonica Celular Del Paraguay | 5.88 | 4/15/27 | 7,385,000 | 7,717,325 | 0.134% |
| Third Pakistan International Sukuk | 5.5 | 10/13/21 | 7,000,000 | 7,077,812 | 0.123% |
| Trade & development Bank of Mongolia | 9.38 | 5/19/20 | 865,000 | 900,603 | 0.016% |
| Transnet SOC | 4 | 7/26/22 | 650,000 | 651,778 | 0.011% |
| Trinidad Petroleum Holdings | 6 | 5/8/22 | 62,500 | 62,188 | 0.001% |
| Trinidad Petroleum Holdings | 9.75 | 8/14/19 | 8,290,000 | 8,300,363 | 0.144% |
| TRP Government Reserve | 2.46 | | 144,680,242 | 144,680,242 | 2.505% |
| Turkey Government International Bond | 6.13 | 10/24/28 | 200,000 | 189,015 | 0.003% |
| Turkey Government International Bond | 4.88 | 10/9/26 | 38,765,000 | 34,789,998 | 0.602% |
| Turkey Government International Bond | 6 | 1/14/41 | 7,020,000 | 6,081,075 | 0.105% |
| Turkey Government International Bond | 11.88 | 1/15/30 | 200,000 | 265,860 | 0.005% |
| Turkey Government International Bond | 7.25 | 12/23/23 | 400,000 | 414,126 | 0.007% |
| Turkey Government International Bond | 8 | 2/14/34 | 300,000 | 317,966 | 0.006% |
| Turkey Government International Bond | 5.13 | 2/17/28 | 600,000 | 537,281 | 0.009% |
| Turkey Government International Bond | 6.63 | 2/17/45 | 300,000 | 276,094 | 0.005% |
| Turkey Government International Bond | 7.38 | 2/5/25 | 600,000 | 621,000 | 0.011% |
| Turkey Government International Bond | 6.88 | 3/17/36 | 45,425,000 | 43,641,024 | 0.756% |
| Turkey Government International Bond | 5.75 | 3/22/24 | 600,000 | 586,658 | 0.010% |
| Turkey Government International Bond | 3.25 | 3/23/23 | 400,000 | 365,174 | 0.006% |
| Turkey Government International Bond | 5.13 | 3/25/22 | 30,300,000 | 29,922,917 | 0.518% |
| Turkey Government International Bond | 6 | 3/25/27 | 97,585,000 | 92,997,627 | 1.610% |
| Turkey Government International Bond | 5.63 | 3/30/21 | 200,000 | 203,196 | 0.004% |
| Turkey Government International Bond | 7.25 | 3/5/38 | 200,000 | 198,746 | 0.003% |
| Turkey Government International Bond | 4.25 | 4/14/26 | 27,800,000 | 24,343,014 | 0.421% |
| Turkey Government International Bond | 4.88 | 4/16/43 | 14,150,000 | 11,047,004 | 0.191% |
| Turkey Government International Bond | 7.63 | 4/26/29 | 300,000 | 307,886 | 0.005% |
| Turkey Government International Bond | 5.75 | 5/11/47 | 400,000 | 336,318 | 0.006% |
| Turkey Government International Bond | 6.75 | 5/30/40 | 300,000 | 281,312 | 0.005% |
| Turkey Government International Bond | 7 | 6/5/20 | 200,000 | 204,788 | 0.004% |
| Turkey Government International Bond | 6.25 | 9/26/22 | 21,805,000 | 22,009,509 | 0.381% |
| Turkiye Garanti Bankasi | 6.13 | 5/24/27 | 19,645,000 | 16,672,358 | 0.289% |
| Turkiye Sise Ve Cam Fabrikalari | 6.95 | 3/14/26 | 14,345,000 | 14,464,924 | 0.250% |
| Turk Telekomunikasyon | 6.88 | 2/28/25 | 11,075,000 | 11,178,618 | 0.194% |
| Turk Telekomunikasyon | 4.88 | 6/19/24 | 12,000,000 | 11,374,920 | 0.197% |
| Ukraine Government International Bond | 9.75 | 11/1/28 | 35,250,000 | 39,895,069 | 0.691% |
| Ukraine Government International Bond | 9.75 | 11/1/28 | 33,220,000 | 37,597,566 | 0.651% |
| Ukraine Government International Bond | 8.99 | 2/1/24 | 300,000 | 327,563 | 0.006% |
| Ukraine Government International Bond | 0 | 5/31/40 | 7,862,000 | 5,657,810 | 0.098% |
| Ukraine Government International Bond | 6.75 | 6/20/26 | 4,730,000 | 5,710,928 | 0.099% |
| Ukraine Government International Bond | 7.75 | 9/1/20 | 49,350,000 | 51,037,523 | 0.884% |
| Ukraine Government International Bond | 7.75 | 9/1/21 | 12,000,000 | 12,567,720 | 0.218% |
| Ukraine Government International Bond | 7.75 | 9/1/21 | 20,564,000 | 21,536,883 | 0.373% |
| Ukraine Government International Bond | 7.75 | 9/1/22 | 1,400,000 | 1,485,893 | 0.026% |
| Ukraine Government International Bond | 7.75 | 9/1/22 | 201,000 | 213,332 | 0.004% |
| Ukraine Government International Bond | 7.75 | 9/1/23 | 2,200,000 | 2,333,430 | 0.040% |
| Ukraine Government International Bond | 7.75 | 9/1/23 | 17,524,000 | 18,586,831 | 0.322% |
| Ukraine Government International Bond | 7.75 | 9/1/24 | 400,000 | 418,256 | 0.007% |
| Ukraine Government International Bond | 7.75 | 9/1/25 | 37,550,000 | 38,953,018 | 0.674% |
| Ukraine Government International Bond | 7.75 | 9/1/26 | 200,000 | 206,584 | 0.004% |
| Ukraine Government International Bond | 7.75 | 9/1/27 | 23,200,000 | 23,911,196 | 0.414% |
| Ukraine Government International Bond | 7.38 | 9/25/32 | 400,000 | 394,316 | 0.007% |
| Uruguay Government International Bond | 4.38 | 10/27/27 | 1,149,481 | 1,245,043 | 0.022% |
| Uruguay Government International Bond | 4.13 | 11/20/45 | 21,775 | 22,292 | 0.000% |
| Uruguay Government International Bond | 5.1 | 6/18/50 | 623,666 | 703,190 | 0.012% |
| Uruguay Government International Bond | 4.5 | 8/14/24 | 412,728 | 441,107 | 0.008% |
| U.S. Treasury Notes | 1.63 | 7/31/19 | 18,046,000 | 18,037,541 | 0.312% |
| Venezuela Government International Bond | 7.75 | 10/13/19 | 57,970,000 | 15,434,513 | 0.267% |
| Venezuela Government International Bond | 11.75 | 10/21/26 | 26,000,000 | 7,540,000 | 0.131% |

| | | | | | |
|---|-------|----------|------------|------------|--------|
| Venezuela Government International Bond | 6 | 12/9/20 | 55,405,000 | 15,028,606 | 0.260% |
| Venezuela Government International Bond | 12.75 | 8/23/22 | 8,300,000 | 2,407,000 | 0.042% |
| Venezuela Government International Bond | 11.95 | 8/5/31 | 14,400,000 | 4,158,000 | 0.072% |
| Venezuela Government International Bond | 9.25 | 9/15/27 | 26,000,000 | 7,605,000 | 0.132% |
| Venezuela Government International Bond | | | 7,140 | 19,346 | 0.000% |
| Vietnam Government International Bond | 4.8 | 11/19/24 | 47,700,000 | 50,846,614 | 0.880% |
| Vietnam Government International Bond | 3.5 | 3/13/28 | 4,750,000 | 4,746,071 | 0.082% |
| Vnesheconombank Via VEB Finance | 6.8 | 11/22/25 | 200,000 | 220,593 | 0.004% |
| WTT Investment Ltd/Hong Kong | 5.5 | 11/21/22 | 5,500,000 | 5,680,961 | 0.098% |
| WTT Investment Ltd/Hong Kong | 5.5 | 11/21/22 | 6,990,000 | 7,217,587 | 0.125% |
| Yanlord Land HK | 6.75 | 4/23/23 | 11,515,000 | 11,769,794 | 0.204% |
| Ypf | 16.33 | 7/7/20 | 4,550,000 | 1,608,769 | 0.028% |

Total Investments in Securities **5,706,693,198**

| Forwards Contracts | Currency Bought | Receive | Currency Sold | Deliver | Settlement | Unrealized G/L | % of Net Assets |
|-----------------------------|-----------------|-----------------|---------------|-----------------|------------|----------------|-----------------|
| BNP PARIBAS SECURITIES CORP | ARS | 631,653,000 | USD | (13,988,551) | 07/10/2019 | 594,126 | 0.010% |
| BARCLAYS | IDR | 198,235,243,000 | USD | (13,771,118) | 07/12/2019 | 238,308 | 0.004% |
| BARCLAYS | KRW | 438,305,000 | USD | (377,817) | 07/12/2019 | 1,538 | 0.000% |
| BARCLAYS | USD | 472,254 | COP | (1,608,026,000) | 08/09/2019 | (26,669) | 0.000% |
| BARCLAYS | USD | 13,218,131 | CLP | (9,307,987,000) | 09/06/2019 | (524,044) | -0.009% |
| BARCLAYS | USD | 1,712,277 | CLP | (1,224,963,000) | 09/06/2019 | (96,240) | -0.002% |
| BARCLAYS | USD | 127,470 | ZAR | (1,893,000) | 09/13/2019 | (5,635) | 0.000% |
| BARCLAYS | USD | 13,769,969 | PEN | (45,667,000) | 10/11/2019 | (37,494) | -0.001% |
| BNP PARIBAS SECURITIES CORP | ARS | 217,159,000 | USD | (5,091,653) | 07/10/2019 | (78,205) | -0.001% |
| BNP PARIBAS SECURITIES CORP | ARS | 5,225,000 | USD | (122,509) | 07/10/2019 | (1,882) | 0.000% |
| BNP PARIBAS SECURITIES CORP | USD | 111,348 | ARS | (5,225,000) | 07/10/2019 | (9,279) | 0.000% |
| BNP PARIBAS SECURITIES CORP | PEN | 60,000,000 | USD | (17,785,683) | 07/12/2019 | 424,278 | 0.007% |
| BNP PARIBAS SECURITIES CORP | PEN | 30,544,000 | USD | (9,112,580) | 07/12/2019 | 157,504 | 0.003% |
| BNP PARIBAS SECURITIES CORP | USD | 27,267,772 | PEN | (90,544,000) | 07/12/2019 | (212,273) | -0.004% |
| BNP PARIBAS SECURITIES CORP | USD | 1,368,749 | PEN | (4,545,000) | 07/12/2019 | (10,655) | 0.000% |
| BNP PARIBAS SECURITIES CORP | USD | 370,537 | PEN | (1,235,000) | 07/12/2019 | (4,285) | 0.000% |
| BNP PARIBAS SECURITIES CORP | COP | 1,730,251,000 | USD | (523,367) | 08/09/2019 | 13,479 | 0.000% |
| BNP PARIBAS SECURITIES CORP | USD | 5,709,711 | ARS | (255,167,000) | 08/09/2019 | 79,886 | 0.001% |
| BNP PARIBAS SECURITIES CORP | USD | 126,628 | ARS | (5,659,000) | 08/09/2019 | 1,772 | 0.000% |
| BNP PARIBAS SECURITIES CORP | EUR | 313,950 | USD | (358,093) | 08/23/2019 | 539 | 0.000% |
| BNP PARIBAS SECURITIES CORP | EUR | 588,146 | USD | (670,841) | 08/23/2019 | 1,010 | 0.000% |
| BNP PARIBAS SECURITIES CORP | MXN | 156,908,000 | USD | (7,917,161) | 08/23/2019 | 180,203 | 0.003% |
| BNP PARIBAS SECURITIES CORP | USD | 229,079 | MXN | (4,456,000) | 08/23/2019 | (876) | 0.000% |
| BNP PARIBAS SECURITIES CORP | USD | 184,333 | MXN | (3,585,000) | 08/23/2019 | (674) | 0.000% |
| BNP PARIBAS SECURITIES CORP | USD | 865,861 | BRL | (3,440,396) | 09/04/2019 | (24,313) | 0.000% |
| BNP PARIBAS SECURITIES CORP | CLP | 2,317,129,000 | USD | (3,307,208) | 09/06/2019 | 113,767 | 0.002% |
| BNP PARIBAS SECURITIES CORP | CLP | 145,419,000 | USD | (207,555) | 09/06/2019 | 7,140 | 0.000% |
| BNP PARIBAS SECURITIES CORP | CLP | 2,356,600,000 | USD | (3,366,187) | 09/06/2019 | 113,063 | 0.002% |
| BNP PARIBAS SECURITIES CORP | CLP | 168,554,000 | USD | (240,764) | 09/06/2019 | 8,087 | 0.000% |
| BANK OF AMERICA | USD | 384,448 | IDR | (5,599,485,000) | 07/12/2019 | (11,272) | 0.000% |
| BANK OF AMERICA | USD | 190,755 | THB | (6,054,000) | 09/06/2019 | (6,986) | 0.000% |
| BANK OF AMERICA | USD | 190,755 | THB | (6,054,000) | 09/06/2019 | (6,986) | 0.000% |
| JP MORGAN CHASE BANK | ARS | 3,295,000 | USD | (67,217) | 07/10/2019 | 8,853 | 0.000% |
| JP MORGAN CHASE BANK | INR | 35,151,000 | USD | (505,043) | 07/12/2019 | 3,438 | 0.000% |
| JP MORGAN CHASE BANK | KES | 33,044,000 | USD | (321,909) | 07/12/2019 | (347) | 0.000% |
| JP MORGAN CHASE BANK | KES | 34,342,000 | USD | (334,554) | 07/12/2019 | (360) | 0.000% |
| JP MORGAN CHASE BANK | KRW | 155,874,000 | USD | (138,550) | 07/12/2019 | (3,640) | 0.000% |
| JP MORGAN CHASE BANK | USD | 50,227 | EUR | (44,000) | 08/23/2019 | (35) | 0.000% |
| JP MORGAN CHASE BANK | USD | 419,972 | EUR | (367,732) | 08/23/2019 | (96) | 0.000% |
| JP MORGAN CHASE BANK | USD | 63,356 | MXN | (1,228,000) | 08/23/2019 | (16) | 0.000% |
| JP MORGAN CHASE BANK | USD | 62,904 | MXN | (1,228,000) | 08/23/2019 | (468) | 0.000% |
| JP MORGAN CHASE BANK | USD | 63,128 | MXN | (1,228,000) | 08/23/2019 | (244) | 0.000% |
| JP MORGAN CHASE BANK | USD | 62,974 | MXN | (1,228,000) | 08/23/2019 | (398) | 0.000% |
| CITIBANK N A | USD | 213,119 | KRW | (237,265,000) | 07/12/2019 | 7,765 | 0.000% |
| CITIBANK N A | USD | 212,889 | KRW | (237,265,000) | 07/12/2019 | 7,535 | 0.000% |
| CITIBANK N A | USD | 311,871 | RSD | (32,603,000) | 07/19/2019 | (2,543) | 0.000% |
| CITIBANK N A | USD | 268,589 | RSD | (28,183,000) | 07/19/2019 | (3,201) | 0.000% |
| CITIBANK N A | USD | 268,537 | RSD | (28,183,000) | 07/19/2019 | (3,252) | 0.000% |
| CITIBANK N A | EUR | 900,954 | USD | (1,015,874) | 08/23/2019 | 13,305 | 0.000% |
| CITIBANK N A | MXN | 13,405,000 | USD | (691,674) | 08/23/2019 | 101 | 0.000% |
| CITIBANK N A | MXN | 158,116,000 | USD | (8,153,630) | 08/23/2019 | 6,074 | 0.000% |
| CITIBANK N A | USD | 19,169,798 | EUR | (16,985,000) | 08/23/2019 | (232,533) | -0.004% |
| CITIBANK N A | USD | 134,307 | EUR | (119,000) | 08/23/2019 | (1,629) | 0.000% |
| CITIBANK N A | USD | 259,585 | EUR | (230,000) | 08/23/2019 | (3,149) | 0.000% |
| CITIBANK N A | USD | 108,349 | EUR | (96,000) | 08/23/2019 | (1,314) | 0.000% |
| CITIBANK N A | USD | 953,693 | EUR | (845,000) | 08/23/2019 | (11,568) | 0.000% |

| | | | | | | | |
|---------------------------------|-----|---------------|-----|-------------------|------------|-----------|---------|
| CITIBANK N A | USD | 1,081,229 | EUR | (958,000) | 08/23/2019 | (13,115) | 0.000% |
| CITIBANK N A | USD | 215,231 | EUR | (188,560) | 08/23/2019 | (165) | 0.000% |
| CITIBANK N A | USD | 7,937,698 | EUR | (6,954,078) | 08/23/2019 | (6,094) | 0.000% |
| CITIBANK N A | USD | 3,180,973 | EUR | (2,805,534) | 08/23/2019 | (23,849) | 0.000% |
| CITIBANK N A | USD | 229,946 | MXN | (4,455,000) | 08/23/2019 | 42 | 0.000% |
| CITIBANK N A | USD | 63,332 | MXN | (1,227,000) | 08/23/2019 | 12 | 0.000% |
| CITIBANK N A | USD | 228,979 | MXN | (4,456,000) | 08/23/2019 | (976) | 0.000% |
| CITIBANK N A | USD | 63,103 | MXN | (1,228,000) | 08/23/2019 | (269) | 0.000% |
| CITIBANK N A | USD | 142,827 | PHP | (7,442,000) | 09/06/2019 | (1,916) | 0.000% |
| CITIBANK N A | USD | 190,575 | THB | (6,054,000) | 09/06/2019 | (7,166) | 0.000% |
| CITIBANK N A | USD | 232,537 | THB | (7,387,000) | 09/06/2019 | (8,743) | 0.000% |
| CITIBANK N A | SGD | 540,000 | USD | (396,121) | 09/13/2019 | 3,461 | 0.000% |
| CITIBANK N A | BRL | 14,901,000 | USD | (3,653,997) | 10/02/2019 | 190,925 | 0.003% |
| CITIBANK N A | USD | 238,597 | BRL | (973,000) | 10/02/2019 | (12,467) | 0.000% |
| CREDIT SUISSE FIRST BOSTON | USD | 881,611 | INR | (61,726,000) | 07/12/2019 | (11,293) | 0.000% |
| CREDIT SUISSE FIRST BOSTON | USD | 937,042 | INR | (65,607,000) | 07/12/2019 | (12,003) | 0.000% |
| DEUTSCHE BANK | USD | 409,903 | MYR | (1,697,000) | 09/06/2019 | (537) | 0.000% |
| GOLDMAN SACHS & CO | USD | 12,895,017 | ARS | (574,718,000) | 07/10/2019 | (373,228) | -0.006% |
| GOLDMAN SACHS & CO | USD | 1,017,497 | ARS | (50,417,000) | 07/10/2019 | (146,456) | -0.003% |
| GOLDMAN SACHS & CO | USD | 66,498 | ARS | (3,295,000) | 07/10/2019 | (9,572) | 0.000% |
| GOLDMAN SACHS & CO | USD | 60,466 | TWD | (1,858,000) | 07/12/2019 | 524 | 0.000% |
| GOLDMAN SACHS & CO | USD | 60,466 | TWD | (1,858,000) | 07/12/2019 | 524 | 0.000% |
| GOLDMAN SACHS & CO | USD | 60,423 | TWD | (1,858,000) | 07/12/2019 | 481 | 0.000% |
| GOLDMAN SACHS & CO | USD | 60,423 | TWD | (1,858,000) | 07/12/2019 | 481 | 0.000% |
| GOLDMAN SACHS & CO | USD | 8,113,747 | MXN | (157,394,578) | 08/23/2019 | (8,727) | 0.000% |
| GOLDMAN SACHS & CO | USD | 399,445 | SGD | (540,000) | 09/13/2019 | (137) | 0.000% |
| GOLDMAN SACHS & CO | ARS | 685,004,000 | USD | (13,757,172) | 09/18/2019 | 516,926 | 0.009% |
| HSBC SECURITIES INC | USD | 4,550,905 | ARS | (223,677,000) | 07/10/2019 | (613,021) | -0.011% |
| HSBC SECURITIES INC | IDR | 4,257,341,000 | USD | (299,286) | 07/12/2019 | 1,583 | 0.000% |
| HSBC SECURITIES INC | IDR | 4,157,453,000 | USD | (293,917) | 07/12/2019 | (107) | 0.000% |
| HSBC SECURITIES INC | KRW | 693,685,000 | USD | (599,348) | 07/12/2019 | 1,039 | 0.000% |
| HSBC SECURITIES INC | USD | 199,331 | IDR | (2,868,377,250) | 07/12/2019 | (3,379) | 0.000% |
| HSBC SECURITIES INC | USD | 97,437 | IDR | (1,388,963,750) | 07/12/2019 | (722) | 0.000% |
| HSBC SECURITIES INC | USD | 763,863 | INR | (53,119,000) | 07/12/2019 | (4,536) | 0.000% |
| HSBC SECURITIES INC | USD | 508,626 | KRW | (576,070,000) | 07/12/2019 | 10,036 | 0.000% |
| HSBC SECURITIES INC | USD | 212,965 | KRW | (237,264,000) | 07/12/2019 | 7,612 | 0.000% |
| HSBC SECURITIES INC | USD | 1,655,891 | PEN | (5,481,000) | 07/12/2019 | (7,589) | 0.000% |
| HSBC SECURITIES INC | USD | 5,332,937 | EUR | (4,730,000) | 08/23/2019 | (70,243) | -0.001% |
| HSBC SECURITIES INC | USD | 9,181,498 | MXN | (177,457,292) | 08/23/2019 | 23,671 | 0.000% |
| HSBC SECURITIES INC | USD | 7,539,318 | MXN | (149,272,610) | 08/23/2019 | (164,015) | -0.003% |
| HSBC SECURITIES INC | USD | 10,636,122 | MXN | (206,218,443) | 08/23/2019 | (5,947) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | PEN | 5,776,000 | USD | (1,714,201) | 07/12/2019 | 38,811 | 0.001% |
| MORGAN STANLEY & COMPANY LLC | PEN | 5,481,000 | USD | (1,651,401) | 07/12/2019 | 12,079 | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 904,028 | COP | (2,955,719,000) | 08/09/2019 | (13,045) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 228,879 | MXN | (4,456,000) | 08/23/2019 | (1,076) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 63,075 | MXN | (1,228,000) | 08/23/2019 | (297) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 228,261 | MXN | (4,456,000) | 08/23/2019 | (1,694) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 229,070 | MXN | (4,456,000) | 08/23/2019 | (886) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 63,128 | MXN | (1,228,000) | 08/23/2019 | (244) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | CLP | 2,317,129,000 | USD | (3,337,120) | 09/06/2019 | 83,855 | 0.001% |
| MORGAN STANLEY & COMPANY LLC | CLP | 145,419,000 | USD | (209,432) | 09/06/2019 | 5,263 | 0.000% |
| MORGAN STANLEY & COMPANY LLC | CLP | 2,317,129,000 | USD | (3,326,723) | 09/06/2019 | 94,252 | 0.002% |
| MORGAN STANLEY & COMPANY LLC | CLP | 145,419,000 | USD | (208,779) | 09/06/2019 | 5,915 | 0.000% |
| MORGAN STANLEY & COMPANY LLC | CLP | 620,155,000 | USD | (890,554) | 09/06/2019 | 25,034 | 0.000% |
| MORGAN STANLEY & COMPANY LLC | BRL | 15,682,000 | USD | (3,834,699) | 10/02/2019 | 211,745 | 0.004% |
| MORGAN STANLEY & COMPANY LLC | BRL | 7,616,000 | USD | (1,946,532) | 10/02/2019 | 18,633 | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 231,324 | BRL | (946,000) | 10/02/2019 | (12,773) | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 10,725,367 | BRL | (41,754,925) | 10/02/2019 | (48,703) | -0.001% |
| MORGAN STANLEY & COMPANY LLC | USD | 9,785,081 | BRL | (38,199,000) | 10/02/2019 | (71,449) | -0.001% |
| RBC DOMINION SECURITIES INC | INR | 13,966,000 | USD | (199,059) | 07/12/2019 | 2,967 | 0.000% |
| RBC DOMINION SECURITIES INC | USD | 13,452,535 | IDR | (193,447,448,000) | 07/12/2019 | (218,534) | -0.004% |
| STATE STREET GLOBAL MARKETS LLC | USD | 60,423 | TWD | (1,858,000) | 07/12/2019 | 481 | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 94,569 | TWD | (2,908,000) | 07/12/2019 | 753 | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 1,431,963 | CAD | (1,915,000) | 07/26/2019 | (31,373) | -0.001% |
| STATE STREET GLOBAL MARKETS LLC | USD | 19,176,744 | EUR | (16,985,000) | 08/23/2019 | (225,586) | -0.004% |
| STATE STREET GLOBAL MARKETS LLC | USD | 19,197,126 | EUR | (16,985,000) | 08/23/2019 | (205,204) | -0.004% |
| STATE STREET GLOBAL MARKETS LLC | USD | 134,356 | EUR | (119,000) | 08/23/2019 | (1,580) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 134,499 | EUR | (119,000) | 08/23/2019 | (1,438) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 259,955 | EUR | (230,000) | 08/23/2019 | (2,779) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 954,039 | EUR | (845,000) | 08/23/2019 | (11,223) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 955,053 | EUR | (845,000) | 08/23/2019 | (10,209) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 1,081,620 | EUR | (958,000) | 08/23/2019 | (12,724) | 0.000% |

| | | | | | | | |
|---------------------------------|-----|---------------|-----|-------------------|------------|-----------|---------|
| STATE STREET GLOBAL MARKETS LLC | USD | 1,082,770 | EUR | (958,000) | 08/23/2019 | (11,574) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 259,679 | EUR | (230,000) | 08/23/2019 | (3,055) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 108,503 | EUR | (96,000) | 08/23/2019 | (1,160) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 108,388 | EUR | (96,000) | 08/23/2019 | (1,275) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 117,674 | EUR | (104,000) | 08/23/2019 | (1,128) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 944,786 | EUR | (835,000) | 08/23/2019 | (9,053) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 1,111,113 | EUR | (982,000) | 08/23/2019 | (10,646) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 20,948,221 | EUR | (18,514,000) | 08/23/2019 | (200,719) | -0.003% |
| STATE STREET GLOBAL MARKETS LLC | USD | 61,100 | EUR | (54,000) | 08/23/2019 | (585) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 255,714 | EUR | (226,000) | 08/23/2019 | (2,450) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | USD | 228,924 | MXN | (4,456,000) | 08/23/2019 | (1,032) | 0.000% |
| STANDARD CHARTERED SECURITIES | COP | 2,833,738,000 | USD | (870,500) | 08/09/2019 | 8,726 | 0.000% |
| STANDARD CHARTERED SECURITIES | USD | 13,122,499 | BRL | (51,112,134) | 10/02/2019 | (66,022) | -0.001% |
| UBS SECURITIES LLC | USD | 13,637,692 | IDR | (195,769,074,000) | 07/12/2019 | (197,448) | -0.003% |
| UBS SECURITIES LLC | USD | 229,997 | MXN | (4,456,000) | 08/23/2019 | 41 | 0.000% |

Total Forward Currency Exchange Contracts **(958,151)**

| Options | Strike Price(\$) | Exercise Date | Shares/Par | Value (\$) | % of Net Assets |
|--|------------------|---------------|-------------|------------|-----------------|
| FXO EUR CALL/USD PUT 1.1426 12/05/2019 | 1.14 | 12/5/2019 | 105,900,000 | 2,022,543 | 0.035% |
| FXO USD CALL/CNH PUT 6.9657 11/27/2019 | 6.97 | 11/27/2019 | 56,650,000 | 540,208 | 0.009% |
| FXO USD CALL/CNH PUT 6.975 11/15/2019 | 6.98 | 11/15/2019 | 58,000,000 | 502,980 | 0.009% |
| FXO USD CALL/TRY PUT 6.6560 09/20/2019 | 6.66 | 9/20/2019 | 27,180,000 | 312,099 | 0.005% |

Total Options **3,377,830**

| Swap Contracts | Notional Amount | Market Value | % of Net Assets |
|---|-----------------|--------------|-----------------|
| ARGENTINA CDS 06/20/2024 | 37,265,000 | (6,042,669) | (0.105%) |
| ASSURED GUARANTY US HLDG CDS 09/20/2019 | (6,500,000) | (74,068) | (0.001%) |
| REPUBLIC OF KOREA CDS 06/20/2024 | (29,650,000) | (955,946) | (0.017%) |
| TURKEY CDS 06/20/2024 | (13,300,000) | 1,685,310 | 0.029% |

Total Swap Contracts **(5,387,372)**

| Futures Contracts | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|----------------------------------|-----------|------------|----------------|----------------|-----------------|
| FVU9 US 5YR NOTE CBT FUT SEPT 19 | 2,059 | 9/30/2019 | 243,283,719 | 1,918,186 | 4.212% |
| TYU9 UST 10YR NOTE FUT SEPT19 | 1,692 | 9/19/2019 | 216,523,125 | 3,762,450 | 3.749% |
| WNU9 ULTRA US BOND FUT SEP 19 | 79 | 9/19/2019 | 14,027,438 | 707,187 | 0.243% |

Total Futures Contracts **6,387,823**

NET ASSETS **5,776,087,663**

NET ASSET VALUE PER SHARE

| | |
|---|--------------|
| Emerging Markets Bond Fund Shares (\$4,666,560,937 / 392,231,839 Shares Outstanding) | 11.90 |
| Emerging Markets Bond Fund - Advisor Class Shares (\$538,991 / 45,299 Shares Outstanding) | 11.90 |
| Emerging Markets Bond Fund - I Class Shares (\$1,108,987,734 / 93,272,038 Shares Outstanding) | 11.89 |

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

Important Information

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