

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Bahamas Government International Bond	8.95	10/15/32	1,500,000	1,601,250	0.348%
Bonos de la Tesorería de la República en pesos	2.3	10/1/28	2,485,000,000	3,291,375	0.715%
Bonos de la Tesorería de la República en pesos	6	1/1/43	990,000,000	1,657,959	0.360%
Brazilian Government International Bond	12.5	1/5/22	91,000	17,206	0.004%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/23	18,680,000	3,496,817	0.759%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	89,185,000	16,719,350	3.631%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	40,920,000	7,646,584	1.661%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/29	20,600,000	3,828,724	0.832%
China development Bank	3.68	2/26/26	37,900,000	5,853,075	1.271%
China Government Bond	3.27	11/19/30	31,100,000	4,777,076	1.037%
China Government Bond	3.13	11/21/29	79,400,000	12,017,199	2.610%
China Government Bond	3.12	12/5/26	86,600,000	13,239,275	2.875%
China Government Bond	3.22	12/6/25	23,770,000	3,663,133	0.796%
China Government Bond	1.99	4/9/25	20,150,000	2,949,723	0.641%
China Government Bond	3.57	6/22/24	14,500,000	2,264,119	0.492%
Colombian TES	7.25	10/18/34	20,110,000,000	5,378,584	1.168%
Colombian TES	6.25	11/26/25	4,800,000,000	1,361,982	0.296%
Colombian TES	3.3	3/17/27	9,568,808,981	2,780,435	0.604%
Colombian TES	6	4/28/28	11,477,800,000	3,067,275	0.666%
Colombian TES	7.5	8/26/26	18,724,100,000	5,530,603	1.201%
Czech Republic Government Bond	2	10/13/33	95,760,000	4,274,625	0.928%
Czech Republic Government Bond	4.2	12/4/36	21,000,000	1,199,784	0.261%
Czech Republic Government Bond	1	6/26/26	76,000,000	3,320,257	0.721%
Czech Republic Government Bond	2.5	8/25/28	102,540,000	4,847,722	1.053%
Dominican Republic International Bond	9.75	6/5/26	48,250,000	920,589	0.200%
Egypt Government Bond	14.31	10/13/23	79,000,000	5,064,055	1.100%
Egypt Government Bond	15.25	12/9/24	14,440,000	950,231	0.206%
Egypt Government Bond	15.9	7/2/24	91,400,000	6,105,831	1.326%
Empresas Publicas de Medellin ESP	7.63	9/10/24	4,371,000,000	1,236,145	0.268%
Empresas Publicas de Medellin ESP	7.63	9/10/24	1,862,000,000	526,585	0.114%
European Bank for Reconstruction & development	5.6	1/30/25	40,230,000,000	2,764,030	0.600%
Export-Import Bank of India	2.25	1/13/31	955,000	872,774	0.190%
Grupo Energia Bogota SA ESP	4.88	5/15/30	690,000	765,558	0.166%
HDFC Bank	8.1	3/22/25	130,000,000	1,861,563	0.404%
Hungary Government Bond	2.5	10/24/24	1,543,880,000	5,181,307	1.125%
Hungary Government Bond	5.5	6/24/25	2,279,120,000	8,536,398	1.854%
Hungary Government Bond	1.5	8/23/23	415,000,000	1,358,146	0.295%
Indonesia Treasury Bond	9	3/15/29	23,350,000,000	1,831,524	0.398%
Indonesia Treasury Bond	8.13	5/15/24	23,600,000,000	1,746,335	0.379%
Indonesia Treasury Bond	6.13	5/15/28	230,517,000,000	15,410,280	3.347%
Indonesia Treasury Bond	8.75	5/15/31	149,157,000,000	11,642,359	2.529%
Indonesia Treasury Bond	6.63	5/15/33	14,280,000,000	958,122	0.208%
Indonesia Treasury Bond	8.25	5/15/36	7,644,000,000	566,172	0.123%
Indonesia Treasury Bond	6.5	6/15/25	51,300,000,000	3,621,974	0.787%
Indonesia Treasury Bond	8.38	9/15/26	70,335,000,000	5,364,587	1.165%
International Bank for Reconstruction & development	4.6	2/9/26	22,000,000,000	1,464,799	0.318%
Malaysia Government Bond	4.39	4/15/26	17,837,000	4,635,908	1.007%
Malaysia Government Bond	4.07	6/15/50	16,795,000	3,818,779	0.829%
Malaysia Government Bond	4.23	6/30/31	43,935,000	11,120,423	2.415%
Malaysia Government Bond	4.94	9/30/43	9,670,000	2,488,369	0.540%
Mexican Bonos	8.5	11/18/38	127,010,000	6,836,778	1.485%
Mexican Bonos	5.75	3/5/26	48,680,000	2,363,824	0.513%
Mexican Bonos	7.75	5/29/31	187,449,000	9,781,809	2.124%
Mexican Bonos	8.5	5/31/29	55,915,000	3,073,506	0.668%
Mexican Bonos	7.5	6/3/27	86,931,800	4,534,273	0.985%
Mexican Udibonos	4.5	12/4/25	70,210,317	3,801,643	0.826%
National Highways Authority of India	7.3	5/18/22	80,000,000	1,105,293	0.240%
Oman Government International Bond	6.25	1/25/31	1,230,000	1,289,175	0.280%
Ooredoo International Finance	2.63	4/8/31	1,410,000	1,394,772	0.303%
Paraguay Government International Bond	2.74	1/29/33	510,000	492,150	0.107%
Paraguay Government International Bond	4.7	3/27/27	970,000	1,086,410	0.236%
Peru Government Bond	6.15	8/12/32	10,310,000	2,987,142	0.649%
Peruvian Government International Bond	6.35	8/12/28	10,700,000	3,338,671	0.725%
Peruvian Government International Bond	6.35	8/12/28	11,669,000	3,641,024	0.791%
Peruvian Government International Bond	6.9	8/12/37	13,804,000	3,973,680	0.863%

Petroleos Mexicanos	7.47	11/12/26	12,010,000	516,448	0.112%
Petroleos Mexicanos	6.5	3/13/27	2,135,000	2,234,555	0.485%
Philippine Government International Bond	6.25	1/14/36	15,000,000	388,756	0.084%
Republic of Ghana Government Bonds	20.75	1/16/23	24,050,000	4,425,063	0.961%
Republic of Ghana Government Bonds	19.25	1/18/27	7,300,000	1,282,980	0.279%
Republic of Poland Government Bond	2.75	10/25/29	17,499,000	4,902,899	1.065%
Republic of South Africa Government Bond	10.5	12/21/26	135,520,000	10,434,856	2.266%
Republic of South Africa Government Bond	8	1/31/30	124,289,000	7,684,161	1.669%
Republic of South Africa Government Bond	8.75	1/31/44	129,680,000	6,897,526	1.498%
Republic of South Africa Government Bond	7.75	2/28/23	59,013,000	4,174,170	0.907%
Republic of South Africa Government Bond	7	2/28/31	62,671,000	3,471,532	0.754%
Republic of South Africa Government Bond	8.88	2/28/35	76,250,000	4,389,044	0.953%
Republic of South Africa Government Bond	8.75	2/28/48	105,444,000	5,606,892	1.218%
Republic of South Africa Government Bond - CPI Linked	2.6	3/31/28	39,234,945	2,558,246	0.556%
Romania Government Bond	5	2/12/29	27,065,000	7,380,988	1.603%
Romania Government Bond	4.75	2/24/25	19,575,000	5,057,509	1.098%
Romania Government Bond	5.85	4/26/23	10,500,000	2,683,906	0.583%
Romania Government Bond	4.4	9/25/23	14,875,000	3,731,916	0.811%
Russian Federal Bond - ofZ	7.05	1/19/28	464,750,000	6,222,831	1.351%
Russian Federal Bond - ofZ	8.15	2/3/27	90,976,000	1,289,234	0.280%
Russian Federal Bond - ofZ	6.9	5/23/29	241,990,000	3,198,582	0.695%
Russian Federal Bond - ofZ	4.5	7/16/25	287,000,000	3,524,483	0.765%
Russian Federal Bond - ofZ	7.75	9/16/26	372,950,000	5,187,561	1.127%
Russian Federal Bond - ofZ	8.5	9/17/31	679,180,000	10,009,394	2.174%
Senegal Government International Bond	6.25	5/23/33	1,440,000	1,441,188	0.313%
Serbia Treasury Bonds	5.88	2/8/28	174,100,000	2,114,683	0.459%
Serbia Treasury Bonds	4.5	8/20/32	316,000,000	3,517,423	0.764%
Standard Chartered Bank	9	3/20/29	63,100,000,000	4,949,429	1.075%
Studio City Finance	5	1/15/29	1,300,000	1,306,435	0.284%
Thailand Government Bond	1.6	12/17/29	83,000,000	2,629,266	0.571%
Thailand Government Bond	1.59	12/17/35	178,000,000	5,121,871	1.112%
Thailand Government Bond	1.25	3/12/28	101,350,721	3,151,825	0.685%
Thailand Government Bond	3.4	6/17/36	90,000,000	3,201,359	0.695%
Thailand Government Bond	3.65	6/20/31	211,010,000	7,835,323	1.702%
Times China Holdings	6.2	3/22/26	1,140,000	1,166,902	0.253%
TRP Government Reserve	0.04		32,731,240	32,731,240	7.109%
Turkey Government Bond	12.4	3/8/28	22,175,000	2,053,079	0.446%
Ukraine Government Bond	11.67	11/22/23	97,200,000	3,487,756	0.757%
Ukraine Government Bond	9.84	2/15/23	30,000,000	1,049,778	0.228%
Uruguay Government International Bond	8.5	3/15/28	14,500,000	343,479	0.075%
U.S. Treasury Bill	0.06	6/17/21	5,555,000	5,554,822	1.206%
Wynn Macau	5.5	1/15/26	950,000	992,750	0.216%

Total Investments in Securities **455,199,267**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	2,458,078	INR	(178,481,038)	04/09/2021	21,398	0.005%
Barclays Bank PLC - Wholesale (SING)	USD	2,490,481	HUF	(740,534,000)	04/16/2021	93,034	0.020%
Barclays Bank PLC - Wholesale (SING)	USD	1,278,272	TRY	(9,790,288)	04/16/2021	107,183	0.023%
Barclays Bank PLC - Wholesale (SING)	USD	2,556,079	TRY	(18,346,000)	04/16/2021	361,576	0.079%
Barclays Bank PLC - Wholesale (SING)	JPY	278,169,000	USD	(2,554,647)	04/23/2021	(41,769)	-0.009%
Barclays Bank PLC - Wholesale (SING)	USD	6,198,905	CHF	(5,489,000)	04/23/2021	387,732	0.084%
Barclays Bank PLC - Wholesale (SING)	BRL	53,473,730	USD	(9,736,836)	06/02/2021	(276,963)	-0.060%
Barclays Bank PLC - Wholesale (SING)	CLP	962,605,277	USD	(1,366,037)	06/11/2021	(29,296)	-0.006%
Barclays Bank PLC - Wholesale (SING)	INR	178,481,038	USD	(2,426,003)	07/09/2021	(23,871)	-0.005%
Barclays Bank PLC - Wholesale (SING)	TWD	6,070,860	USD	(214,905)	07/09/2021	655	0.000%
Barclays Bank PLC - Wholesale (SING)	TWD	4,396,140	USD	(155,621)	07/09/2021	474	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,727,463	RUB	(128,037,000)	04/09/2021	35,720	0.008%
BNP PARIBAS SECURITIES CORP	RON	12,232,000	USD	(2,998,717)	04/16/2021	(85,342)	-0.019%
BNP PARIBAS SECURITIES CORP	RSD	76,901,323	USD	(771,305)	04/16/2021	(4,311)	-0.001%
BNP PARIBAS SECURITIES CORP	RSD	284,692,000	USD	(2,899,694)	04/16/2021	(60,252)	-0.013%
BNP PARIBAS SECURITIES CORP	RSD	249,018,000	USD	(2,563,232)	04/16/2021	(79,592)	-0.017%
BNP PARIBAS SECURITIES CORP	TRY	47,437,143	USD	(6,082,153)	04/16/2021	(407,840)	-0.089%
BNP PARIBAS SECURITIES CORP	USD	1,806,107	MXN	(38,632,000)	04/16/2021	(80,680)	-0.018%
BNP PARIBAS SECURITIES CORP	USD	942,426	RON	(3,904,000)	04/16/2021	12,585	0.003%
BNP PARIBAS SECURITIES CORP	USD	4,794,284	RON	(19,728,000)	04/16/2021	95,538	0.021%
BNP PARIBAS SECURITIES CORP	USD	660,332	RSD	(65,837,000)	04/16/2021	3,691	0.001%
BNP PARIBAS SECURITIES CORP	EUR	2,035,000	USD	(2,423,050)	04/23/2021	(35,467)	-0.008%
BNP PARIBAS SECURITIES CORP	PLN	8,981,000	USD	(2,331,281)	05/14/2021	(58,264)	-0.013%
BNP PARIBAS SECURITIES CORP	BRL	6,047,251	USD	(1,066,299)	06/02/2021	3,501	0.001%
BNP PARIBAS SECURITIES CORP	BRL	6,773,386	USD	(1,208,239)	06/02/2021	(9,980)	-0.002%
BNP PARIBAS SECURITIES CORP	CLP	615,608,994	USD	(871,276)	06/11/2021	(16,399)	-0.004%

BNP PARIBAS SECURITIES CORP	CLP	2,404,496,307	USD	(3,407,250)	06/11/2021	(68,199)	-0.015%
BNP PARIBAS SECURITIES CORP	COP	6,582,672,320	USD	(1,813,908)	06/11/2021	(19,740)	-0.004%
BNP PARIBAS SECURITIES CORP	MYR	4,199,292	USD	(1,019,741)	06/11/2021	(6,915)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	1,522,036	COP	(5,554,841,000)	06/11/2021	8,013	0.002%
BNP PARIBAS SECURITIES CORP	USD	411,322	UAH	(11,698,000)	06/11/2021	(2,092)	0.000%
BNP PARIBAS SECURITIES CORP	ZAR	18,115,414	USD	(1,218,922)	06/18/2021	(4,396)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	718,792	INR	(52,875,000)	07/09/2021	7,161	0.002%
BNP PARIBAS SECURITIES CORP	USD	1,435,014	CZK	(31,333,694)	07/16/2021	26,988	0.006%
BANK OF AMERICA	IDR	59,468,840,000	USD	(4,242,320)	04/09/2021	(156,939)	-0.034%
BANK OF AMERICA	USD	805,811	INR	(59,630,002)	04/09/2021	(8,277)	-0.002%
BANK OF AMERICA	MXN	301,774,394	USD	(14,951,890)	04/16/2021	(213,229)	-0.046%
BANK OF AMERICA	MXN	76,691,000	USD	(3,772,188)	04/16/2021	(26,599)	-0.006%
BANK OF AMERICA	RON	11,413,000	USD	(2,824,441)	04/16/2021	(106,132)	-0.023%
BANK OF AMERICA	RON	929,813	USD	(229,170)	04/16/2021	(7,711)	-0.002%
BANK OF AMERICA	USD	934,128	CZK	(20,202,554)	04/16/2021	26,387	0.006%
BANK OF AMERICA	USD	2,195,461	CZK	(47,651,842)	04/16/2021	54,369	0.012%
BANK OF AMERICA	USD	3,192,830	HUF	(980,135,000)	04/16/2021	19,686	0.004%
BANK OF AMERICA	USD	2,137,838	MXN	(44,355,000)	04/16/2021	(28,461)	-0.006%
BANK OF AMERICA	AUD	3,346,000	USD	(2,578,235)	04/23/2021	(36,447)	-0.008%
BANK OF AMERICA	CAD	821,000	USD	(650,766)	04/23/2021	2,564	0.001%
BANK OF AMERICA	USD	5,216,036	PLN	(19,412,000)	05/14/2021	303,019	0.066%
BANK OF AMERICA	EUR	766,000	USD	(902,532)	05/21/2021	(3,275)	-0.001%
BANK OF AMERICA	PHP	11,156,132	USD	(228,367)	06/11/2021	(60)	0.000%
BANK OF AMERICA	THB	122,787,496	USD	(4,085,019)	06/11/2021	(156,877)	-0.034%
BANK OF AMERICA	THB	89,296,680	USD	(2,940,902)	06/11/2021	(84,178)	-0.018%
BANK OF AMERICA	USD	639,426	THB	(19,751,097)	06/11/2021	7,561	0.002%
BANK OF AMERICA	USD	2,743,108	CNH	(18,079,000)	06/18/2021	5,611	0.001%
BANK OF AMERICA	ZAR	13,877,859	USD	(920,386)	06/18/2021	10,038	0.002%
JP MORGAN CHASE BANK	IDR	6,606,878,000	USD	(464,260)	04/09/2021	(10,381)	-0.002%
JP MORGAN CHASE BANK	IDR	9,609,870,000	USD	(664,537)	04/09/2021	(4,360)	-0.001%
JP MORGAN CHASE BANK	INR	280,138,673	USD	(3,790,780)	04/09/2021	33,762	0.007%
JP MORGAN CHASE BANK	RUB	509,531,790	USD	(6,718,121)	04/09/2021	14,282	0.003%
JP MORGAN CHASE BANK	RUB	16,335,963	USD	(212,348)	04/09/2021	3,497	0.001%
JP MORGAN CHASE BANK	RUB	524,104,000	USD	(6,848,034)	04/09/2021	76,910	0.017%
JP MORGAN CHASE BANK	RUB	14,410,790	USD	(189,605)	04/09/2021	803	0.000%
JP MORGAN CHASE BANK	RUB	35,762,000	USD	(467,510)	04/09/2021	5,010	0.001%
JP MORGAN CHASE BANK	RUB	30,715,000	USD	(410,884)	04/09/2021	(5,049)	-0.001%
JP MORGAN CHASE BANK	RUB	45,854,000	USD	(612,684)	04/09/2021	(6,819)	-0.001%
JP MORGAN CHASE BANK	TWD	19,857,000	USD	(712,180)	04/09/2021	(15,109)	-0.003%
JP MORGAN CHASE BANK	USD	1,818,843	IDR	(25,709,350,000)	04/09/2021	52,667	0.011%
JP MORGAN CHASE BANK	USD	2,448,537	IDR	(34,184,026,700)	04/09/2021	100,169	0.022%
JP MORGAN CHASE BANK	USD	2,909,154	IDR	(42,136,192,000)	04/09/2021	14,489	0.003%
JP MORGAN CHASE BANK	USD	3,188,945	RUB	(238,318,000)	04/09/2021	40,068	0.009%
JP MORGAN CHASE BANK	USD	3,579,876	TWD	(98,728,145)	04/09/2021	114,071	0.025%
JP MORGAN CHASE BANK	HUF	67,109,000	USD	(217,794)	04/16/2021	(531)	0.000%
JP MORGAN CHASE BANK	HUF	420,153,430	USD	(1,361,278)	04/16/2021	(1,049)	0.000%
JP MORGAN CHASE BANK	HUF	723,076,000	USD	(2,349,324)	04/16/2021	(8,397)	-0.002%
JP MORGAN CHASE BANK	HUF	124,174,000	USD	(419,327)	04/16/2021	(17,319)	-0.004%
JP MORGAN CHASE BANK	MXN	19,590,000	USD	(943,711)	04/16/2021	13,065	0.003%
JP MORGAN CHASE BANK	MXN	15,149,000	USD	(742,673)	04/16/2021	(2,796)	-0.001%
JP MORGAN CHASE BANK	MXN	40,532,582	USD	(1,984,652)	04/16/2021	(5,040)	-0.001%
JP MORGAN CHASE BANK	RSD	2,291,039	USD	(23,637)	04/16/2021	(787)	0.000%
JP MORGAN CHASE BANK	RSD	170,980,136	USD	(1,732,141)	04/16/2021	(26,830)	-0.006%
JP MORGAN CHASE BANK	RSD	118,917,266	USD	(1,205,125)	04/16/2021	(19,076)	-0.004%
JP MORGAN CHASE BANK	TRY	18,907,000	USD	(2,593,435)	04/16/2021	(331,827)	-0.072%
JP MORGAN CHASE BANK	TRY	2,255,250	USD	(276,160)	04/16/2021	(6,393)	-0.001%
JP MORGAN CHASE BANK	TRY	11,424,000	USD	(1,510,226)	04/16/2021	(143,716)	-0.031%
JP MORGAN CHASE BANK	USD	2,708,524	CZK	(57,845,000)	04/16/2021	109,434	0.024%
JP MORGAN CHASE BANK	USD	2,191,626	CZK	(47,572,997)	04/16/2021	54,078	0.012%
JP MORGAN CHASE BANK	USD	2,527,678	HUF	(755,647,000)	04/16/2021	81,304	0.018%
JP MORGAN CHASE BANK	USD	529,709	HUF	(163,455,000)	04/16/2021	531	0.000%
JP MORGAN CHASE BANK	USD	2,295,222	RON	(9,434,000)	04/16/2021	48,265	0.010%
JP MORGAN CHASE BANK	USD	1,707,593	RON	(7,002,000)	04/16/2021	39,881	0.009%
JP MORGAN CHASE BANK	USD	2,543,232	RSD	(244,074,000)	04/16/2021	108,903	0.024%
JP MORGAN CHASE BANK	USD	312,821	RSD	(30,378,000)	04/16/2021	9,838	0.002%
JP MORGAN CHASE BANK	USD	750,018	RSD	(73,950,000)	04/16/2021	12,460	0.003%
JP MORGAN CHASE BANK	USD	435,792	TRY	(3,331,000)	04/16/2021	37,346	0.008%
JP MORGAN CHASE BANK	USD	1,077,087	TRY	(9,096,000)	04/16/2021	(10,954)	-0.002%
JP MORGAN CHASE BANK	USD	2,651,353	JPY	(279,668,000)	04/23/2021	124,934	0.027%
JP MORGAN CHASE BANK	USD	1,017,462	EGP	(16,315,000)	05/12/2021	(7,380)	-0.002%
JP MORGAN CHASE BANK	USD	2,261,711	EGP	(36,023,407)	05/12/2021	(1,133)	0.000%
JP MORGAN CHASE BANK	PLN	2,361,093	USD	(602,166)	05/14/2021	(4,593)	-0.001%

JP MORGAN CHASE BANK	PLN	1,987,000	USD	(532,717)	05/14/2021	(29,823)	-0.006%
JP MORGAN CHASE BANK	USD	420,596	PLN	(1,660,000)	05/14/2021	463	0.000%
JP MORGAN CHASE BANK	USD	1,366,628	PLN	(5,371,000)	05/14/2021	7,272	0.002%
JP MORGAN CHASE BANK	USD	2,069,808	PLN	(7,934,000)	05/14/2021	61,778	0.013%
JP MORGAN CHASE BANK	EUR	2,022,000	USD	(2,422,329)	05/21/2021	(48,572)	-0.011%
JP MORGAN CHASE BANK	EUR	236,000	USD	(286,999)	05/21/2021	(9,943)	-0.002%
JP MORGAN CHASE BANK	EUR	1,144,000	USD	(1,367,955)	05/21/2021	(24,939)	-0.005%
JP MORGAN CHASE BANK	USD	1,332,699	THB	(40,747,000)	06/11/2021	29,146	0.006%
JP MORGAN CHASE BANK	USD	4,372,373	CNH	(28,639,000)	06/18/2021	35,897	0.008%
JP MORGAN CHASE BANK	USD	2,516,517	CNH	(16,580,000)	06/18/2021	5,998	0.001%
JP MORGAN CHASE BANK	USD	1,294,221	ZAR	(19,626,000)	06/18/2021	(21,581)	-0.005%
JP MORGAN CHASE BANK	USD	1,256,927	ZAR	(19,470,000)	06/18/2021	(48,415)	-0.011%
JP MORGAN CHASE BANK	ZAR	33,386,616	USD	(2,154,834)	06/18/2021	83,530	0.018%
JP MORGAN CHASE BANK	RUB	33,557,000	USD	(438,684)	07/09/2021	(193)	0.000%
JP MORGAN CHASE BANK	CZK	18,276,000	USD	(822,837)	07/16/2021	(1,578)	0.000%
JP MORGAN CHASE BANK	CZK	19,547,781	USD	(879,965)	07/16/2021	(1,556)	0.000%
JP MORGAN CHASE BANK	USD	1,339,825	CZK	(29,757,000)	07/16/2021	2,651	0.001%
JP MORGAN CHASE BANK	USD	560,357	CZK	(12,354,000)	07/16/2021	5,212	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	AUD	3,154,000	USD	(2,429,158)	04/23/2021	(33,222)	-0.007%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	2,562,186	CAD	(3,290,000)	04/23/2021	(55,909)	-0.012%
CITIBANK N A	USD	5,382,210	RUB	(407,594,790)	04/09/2021	(3,307)	-0.001%
CITIBANK N A	RSD	292,067,184	USD	(3,045,221)	04/16/2021	(132,220)	-0.029%
CITIBANK N A	RSD	25,272,093	USD	(259,867)	04/16/2021	(7,810)	-0.002%
CITIBANK N A	USD	6,036,403	RSD	(604,425,031)	04/16/2021	8,027	0.002%
CITIBANK N A	USD	2,012,134	RSD	(201,475,010)	04/16/2021	2,676	0.001%
CITIBANK N A	JPY	281,167,000	USD	(2,652,606)	04/23/2021	(112,646)	-0.024%
CITIBANK N A	USD	3,870,703	CHF	(3,439,000)	04/23/2021	229,853	0.050%
CITIBANK N A	EGP	45,339,989	USD	(2,848,401)	05/12/2021	(326)	0.000%
CITIBANK N A	USD	763,563	EGP	(12,217,000)	05/12/2021	(3,860)	-0.001%
CITIBANK N A	UAH	11,698,000	USD	(409,737)	06/11/2021	3,676	0.001%
CITIBANK N A	USD	2,431,564	CLP	(1,770,154,000)	06/11/2021	(26,596)	-0.006%
CITIBANK N A	USD	2,069,267	COP	(7,348,092,900)	06/11/2021	66,477	0.014%
CITIBANK N A	CNH	12,293,349	USD	(1,889,250)	06/18/2021	(27,809)	-0.006%
CITIBANK N A	CNH	12,266,697	USD	(1,879,810)	06/18/2021	(22,404)	-0.005%
CITIBANK N A	USD	2,288,368	CNH	(15,139,000)	06/18/2021	(3,958)	-0.001%
CITIBANK N A	ZAR	42,845,000	USD	(2,873,085)	06/18/2021	(594)	0.000%
CITIBANK N A	RUB	407,594,790	USD	(5,319,831)	07/09/2021	6,227	0.001%
CITIBANK N A	USD	682,013	GHS	(4,133,000)	07/09/2021	(2,654)	-0.001%
CITIBANK N A	RSD	604,425,031	USD	(6,017,772)	07/16/2021	9,480	0.002%
CITIBANK N A	RSD	201,475,010	USD	(2,005,924)	07/16/2021	3,160	0.001%
Credit Suisse First Boston Inc (PAS)	RUB	88,766,280	USD	(1,202,121)	04/09/2021	(29,259)	-0.006%
Credit Suisse First Boston Inc (PAS)	USD	2,171,947	RUB	(161,039,000)	04/09/2021	44,152	0.010%
Credit Suisse First Boston Inc (PAS)	USD	4,011,870	RUB	(305,423,635)	04/09/2021	(23,668)	-0.005%
Credit Suisse First Boston Inc (PAS)	CHF	2,145,000	USD	(2,367,192)	04/23/2021	(96,292)	-0.021%
Credit Suisse First Boston Inc (PAS)	CHF	3,568,000	USD	(3,892,180)	04/23/2021	(114,758)	-0.025%
Credit Suisse First Boston Inc (PAS)	USD	3,953,908	EUR	(3,275,000)	05/21/2021	109,172	0.024%
Credit Suisse First Boston Inc (PAS)	PHP	5,020,260	USD	(102,548)	06/11/2021	190	0.000%
DEUTSCHE BANK	IDR	27,106,728,601	USD	(1,902,227)	04/09/2021	(40,053)	-0.009%
DEUTSCHE BANK	IDR	9,487,932,093	USD	(668,494)	04/09/2021	(16,693)	-0.004%
DEUTSCHE BANK	IDR	2,816,161,644	USD	(195,296)	04/09/2021	(1,831)	0.000%
DEUTSCHE BANK	INR	320,897,053	USD	(4,373,444)	04/09/2021	7,546	0.002%
DEUTSCHE BANK	USD	1,862,926	IDR	(26,863,389,000)	04/09/2021	17,469	0.004%
DEUTSCHE BANK	USD	1,845,173	IDR	(26,120,267,600)	04/09/2021	50,767	0.011%
DEUTSCHE BANK	USD	2,271,566	TWD	(63,856,000)	04/09/2021	29,931	0.007%
DEUTSCHE BANK	PLN	5,552,018	USD	(1,506,573)	05/14/2021	(101,403)	-0.022%
DEUTSCHE BANK	USD	1,784,944	BRL	(10,179,000)	06/02/2021	(15,792)	-0.003%
DEUTSCHE BANK	MYR	15,795,079	USD	(3,801,646)	06/11/2021	7,962	0.002%
DEUTSCHE BANK	USD	753,318	MYR	(3,065,253)	06/11/2021	14,012	0.003%
DEUTSCHE BANK	USD	1,371,698	MYR	(5,692,000)	06/11/2021	(1,152)	0.000%
GOLDMAN SACHS & CO	TWD	140,881,118	USD	(4,940,943)	04/09/2021	4,622	0.001%
GOLDMAN SACHS & CO	USD	804,886	INR	(59,630,002)	04/09/2021	(9,202)	-0.002%
GOLDMAN SACHS & CO	USD	2,351,652	TWD	(65,006,724)	04/09/2021	69,622	0.015%
GOLDMAN SACHS & CO	USD	2,359,203	TWD	(64,996,029)	04/09/2021	77,547	0.017%
GOLDMAN SACHS & CO	USD	1,253,871	TWD	(34,544,155)	04/09/2021	41,215	0.009%
GOLDMAN SACHS & CO	BRL	8,145,340	USD	(1,435,808)	06/02/2021	5,159	0.001%
GOLDMAN SACHS & CO	USD	1,173,314	BRL	(6,384,000)	06/02/2021	43,940	0.010%
GOLDMAN SACHS & CO	CLP	790,834,068	USD	(1,078,508)	06/11/2021	19,699	0.004%
GOLDMAN SACHS & CO	COP	7,751,932,094	USD	(2,134,954)	06/11/2021	(22,094)	-0.005%
GOLDMAN SACHS & CO	COP	12,590,903,862	USD	(3,485,082)	06/11/2021	(53,316)	-0.012%
GOLDMAN SACHS & CO	THB	117,649,674	USD	(3,773,605)	06/11/2021	(9,829)	-0.002%
GOLDMAN SACHS & CO	THB	122,159,267	USD	(4,056,157)	06/11/2021	(148,113)	-0.032%
GOLDMAN SACHS & CO	THB	122,993,260	USD	(4,083,442)	06/11/2021	(148,717)	-0.032%

GOLDMAN SACHS & CO	THB	135,287,420	USD	(4,453,760)	06/11/2021	(125,728)	-0.027%
GOLDMAN SACHS & CO	THB	39,829,829	USD	(1,310,882)	06/11/2021	(36,670)	-0.008%
GOLDMAN SACHS & CO	USD	1,022,495	COP	(3,749,633,000)	06/11/2021	498	0.000%
GOLDMAN SACHS & CO	USD	281,860	COP	(1,038,292,000)	06/11/2021	(1,136)	0.000%
GOLDMAN SACHS & CO	USD	1,584,159	THB	(49,562,000)	06/11/2021	(1,398)	0.000%
GOLDMAN SACHS & CO	CNH	8,017,616	USD	(1,228,076)	06/18/2021	(14,060)	-0.003%
GOLDMAN SACHS & CO	USD	4,984,437	TWD	(140,881,118)	07/09/2021	(17,876)	-0.004%
HSBC SECURITIES INC	TWD	141,690,780	USD	(4,968,120)	04/09/2021	5,869	0.001%
HSBC SECURITIES INC	USD	1,699,955	INR	(123,926,685)	04/09/2021	8,068	0.002%
HSBC SECURITIES INC	USD	2,385,602	TWD	(65,818,763)	04/09/2021	75,065	0.016%
HSBC SECURITIES INC	CZK	32,270,877	USD	(1,494,898)	04/16/2021	(44,904)	-0.010%
HSBC SECURITIES INC	USD	5,572,310	EUR	(4,587,226)	05/21/2021	187,067	0.041%
HSBC SECURITIES INC	MYR	3,280,000	USD	(789,886)	06/11/2021	1,216	0.000%
HSBC SECURITIES INC	PHP	6,135,873	USD	(125,082)	06/11/2021	488	0.000%
HSBC SECURITIES INC	USD	1,839,836	MYR	(7,554,000)	06/11/2021	17,890	0.004%
HSBC SECURITIES INC	USD	3,653,011	THB	(110,977,011)	06/11/2021	102,703	0.022%
HSBC SECURITIES INC	CNH	24,635,443	USD	(3,782,794)	06/18/2021	(52,530)	-0.011%
HSBC SECURITIES INC	CNH	27,552,286	USD	(4,227,137)	06/18/2021	(55,209)	-0.012%
HSBC SECURITIES INC	INR	123,926,685	USD	(1,677,802)	07/09/2021	(9,904)	-0.002%
HSBC SECURITIES INC	TWD	131,488,000	USD	(4,644,250)	07/09/2021	24,539	0.005%
HSBC SECURITIES INC	USD	4,611,090	TWD	(130,355,518)	07/09/2021	(17,487)	-0.004%
HSBC SECURITIES INC	USD	400,964	TWD	(11,335,262)	07/09/2021	(1,521)	0.000%
MORGAN STANLEY & COMPANY LLC	IDR	9,066,639,000	USD	(629,698)	04/09/2021	(6,839)	-0.001%
MORGAN STANLEY & COMPANY LLC	IDR	20,947,032,000	USD	(1,442,683)	04/09/2021	(3,667)	-0.001%
MORGAN STANLEY & COMPANY LLC	PEN	6,306,200	USD	(1,737,054)	04/09/2021	(52,481)	-0.011%
MORGAN STANLEY & COMPANY LLC	PEN	6,306,200	USD	(1,740,890)	04/09/2021	(56,317)	-0.012%
MORGAN STANLEY & COMPANY LLC	USD	2,135,181	IDR	(30,923,193,000)	04/09/2021	10,825	0.002%
MORGAN STANLEY & COMPANY LLC	USD	3,248,237	KRW	(3,681,552,000)	04/09/2021	(8,232)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	395,230	KRW	(447,788,000)	04/09/2021	(855)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	384,574	PEN	(1,436,000)	04/09/2021	976	0.000%
MORGAN STANLEY & COMPANY LLC	USD	2,239,166	PEN	(8,164,000)	04/09/2021	58,319	0.013%
MORGAN STANLEY & COMPANY LLC	USD	802,611	PEN	(3,012,400)	04/09/2021	(2,090)	0.000%
MORGAN STANLEY & COMPANY LLC	HUF	771,646,756	USD	(2,625,942)	04/16/2021	(127,770)	-0.028%
MORGAN STANLEY & COMPANY LLC	USD	2,311,071	BRL	(12,786,000)	06/02/2021	49,139	0.011%
MORGAN STANLEY & COMPANY LLC	USD	1,663,237	BRL	(9,458,000)	06/02/2021	(9,948)	-0.002%
MORGAN STANLEY & COMPANY LLC	CNH	24,547,589	USD	(3,765,459)	06/18/2021	(48,498)	-0.011%
MORGAN STANLEY & COMPANY LLC	KRW	3,681,552,000	USD	(3,248,409)	07/09/2021	16,621	0.004%
MORGAN STANLEY & COMPANY LLC	KRW	2,818,679,000	USD	(2,491,196)	07/09/2021	8,584	0.002%
MORGAN STANLEY & COMPANY LLC	PEN	3,012,400	USD	(802,248)	07/09/2021	2,089	0.000%
RBC DOMINION SECURITIES INC	USD	2,574,776	CAD	(3,290,000)	04/23/2021	(43,319)	-0.009%
RBC DOMINION SECURITIES INC	BRL	5,875,050	USD	(1,042,917)	06/02/2021	(3,580)	-0.001%
RBC DOMINION SECURITIES INC	USD	647,069	CLP	(470,927,000)	06/11/2021	(6,893)	-0.001%
RBC DOMINION SECURITIES INC	USD	138,586	COP	(518,998,700)	06/11/2021	(2,871)	-0.001%
RBC DOMINION SECURITIES INC	CNH	7,289,020	USD	(1,118,647)	06/18/2021	(14,954)	-0.003%
STATE STREET GLOBAL MARKETS LLC	HUF	449,520,585	USD	(1,514,444)	04/16/2021	(59,141)	-0.013%
STATE STREET GLOBAL MARKETS LLC	USD	1,372,675	HUF	(423,095,405)	04/16/2021	2,922	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,336,992	MXN	(27,420,243)	04/16/2021	(2,213)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,007,097	EUR	(827,000)	04/23/2021	36,811	0.008%
STATE STREET GLOBAL MARKETS LLC	USD	1,007,356	CNH	(6,648,000)	06/18/2021	726	0.000%
STANDARD CHARTERED SECURITIES	IDR	46,626,611,200	USD	(3,269,290)	04/09/2021	(66,143)	-0.014%
STANDARD CHARTERED SECURITIES	INR	29,262,000	USD	(397,220)	04/09/2021	2,274	0.000%
STANDARD CHARTERED SECURITIES	USD	1,197,810	TWD	(33,045,184)	04/09/2021	37,774	0.008%
STANDARD CHARTERED SECURITIES	TRY	10,779,000	USD	(1,408,168)	04/16/2021	(118,811)	-0.026%
STANDARD CHARTERED SECURITIES	USD	2,665,891	JPY	(279,668,000)	04/23/2021	139,473	0.030%
STANDARD CHARTERED SECURITIES	MYR	51,464,611	USD	(12,705,743)	06/11/2021	(293,017)	-0.064%
STANDARD CHARTERED SECURITIES	USD	2,293,378	INR	(169,374,000)	07/09/2021	13,815	0.003%
UBS SECURITIES LLC	IDR	13,175,718,642	USD	(920,883)	04/09/2021	(15,739)	-0.003%
UBS SECURITIES LLC	IDR	9,487,932,093	USD	(668,168)	04/09/2021	(16,368)	-0.004%
UBS SECURITIES LLC	KRW	4,129,340,000	USD	(3,643,532)	04/09/2021	9,022	0.002%
UBS SECURITIES LLC	RUB	356,131,578	USD	(4,724,484)	04/09/2021	(18,946)	-0.004%
UBS SECURITIES LLC	RUB	23,610,865	USD	(317,318)	04/09/2021	(5,350)	-0.001%
UBS SECURITIES LLC	TWD	54,787,102	USD	(1,924,177)	04/09/2021	(902)	0.000%
UBS SECURITIES LLC	TWD	68,779,000	USD	(2,485,105)	04/09/2021	(70,650)	-0.015%
UBS SECURITIES LLC	USD	2,997,120	IDR	(42,954,717,000)	04/09/2021	46,224	0.010%
UBS SECURITIES LLC	USD	2,938,676	IDR	(42,566,725,000)	04/09/2021	14,434	0.003%
UBS SECURITIES LLC	USD	2,851,110	INR	(208,630,000)	04/09/2021	2,827	0.001%
UBS SECURITIES LLC	USD	3,694,823	RUB	(273,889,840)	04/09/2021	75,939	0.016%
UBS SECURITIES LLC	USD	1,710,253	RUB	(130,920,000)	04/09/2021	(19,583)	-0.004%
UBS SECURITIES LLC	CZK	151,122,231	USD	(7,100,191)	04/16/2021	(309,970)	-0.067%
UBS SECURITIES LLC	CZK	151,122,231	USD	(7,100,191)	04/16/2021	(309,970)	-0.067%
UBS SECURITIES LLC	CZK	148,866,675	USD	(6,994,218)	04/16/2021	(305,344)	-0.066%
UBS SECURITIES LLC	CZK	63,007,000	USD	(2,924,702)	04/16/2021	(93,673)	-0.020%

UBS SECURITIES LLC	MXN	45,870,340	USD	(2,210,670)	04/16/2021	29,638	0.006%
UBS SECURITIES LLC	RON	7,836,403	USD	(1,947,963)	04/16/2021	(81,516)	-0.018%
UBS SECURITIES LLC	RON	3,191,000	USD	(793,722)	04/16/2021	(33,701)	-0.007%
UBS SECURITIES LLC	RON	1,353,250	USD	(333,311)	04/16/2021	(10,999)	-0.002%
UBS SECURITIES LLC	USD	1,336,372	CZK	(28,677,600)	04/16/2021	47,830	0.010%
UBS SECURITIES LLC	USD	15,893,273	CZK	(344,439,021)	04/16/2021	416,947	0.091%
UBS SECURITIES LLC	USD	1,371,859	RON	(5,721,695)	04/16/2021	9,086	0.002%
UBS SECURITIES LLC	USD	395,594	TRY	(2,982,000)	04/16/2021	38,895	0.008%
UBS SECURITIES LLC	CHF	3,210,000	EUR	(2,982,667)	04/23/2021	(101,034)	-0.022%
UBS SECURITIES LLC	USD	5,011,825	AUD	(6,500,000)	04/23/2021	74,102	0.016%
UBS SECURITIES LLC	PLN	97,769,414	USD	(26,237,243)	05/14/2021	(1,492,610)	-0.324%
UBS SECURITIES LLC	PLN	12,907,906	USD	(3,484,827)	05/14/2021	(217,942)	-0.047%
UBS SECURITIES LLC	USD	5,471,152	EUR	(4,518,760)	05/21/2021	166,286	0.036%
UBS SECURITIES LLC	USD	5,560,480	EUR	(4,587,226)	05/21/2021	175,236	0.038%
UBS SECURITIES LLC	USD	2,267,381	BRL	(12,665,000)	06/02/2021	26,855	0.006%
UBS SECURITIES LLC	CLP	847,883,070	USD	(1,155,183)	06/11/2021	22,247	0.005%
UBS SECURITIES LLC	CLP	643,074,446	USD	(902,263)	06/11/2021	(9,245)	-0.002%
UBS SECURITIES LLC	CLP	578,767,001	USD	(812,037)	06/11/2021	(8,321)	-0.002%
UBS SECURITIES LLC	CLP	625,068,361	USD	(885,688)	06/11/2021	(17,675)	-0.004%
UBS SECURITIES LLC	CLP	601,124,076	USD	(848,147)	06/11/2021	(13,384)	-0.003%
UBS SECURITIES LLC	USD	554,767	CLP	(400,514,000)	06/11/2021	(1,415)	0.000%
UBS SECURITIES LLC	USD	929,286	CLP	(682,419,000)	06/11/2021	(18,368)	-0.004%
UBS SECURITIES LLC	USD	18,798,073	ZAR	(284,800,207)	06/18/2021	(296,008)	-0.064%
UBS SECURITIES LLC	USD	2,370,190	ZAR	(36,781,000)	06/18/2021	(95,747)	-0.021%
UBS SECURITIES LLC	USD	1,940,809	TWD	(54,787,102)	07/09/2021	(4,535)	-0.001%
UBS SECURITIES LLC	CZK	55,601,000	USD	(2,546,651)	07/16/2021	(48,138)	-0.010%
UBS SECURITIES LLC	CZK	344,439,021	USD	(15,899,509)	07/16/2021	(421,636)	-0.092%

Total Forward Currency Exchange Contracts

(3,811,914)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR CALL/USD PUT 1.2 04/15/2021	1.20	4/15/2021	3,700,000	581	0.000%
FXO EUR CALL/USD PUT 1.2 04/15/2021	1.20	4/15/2021	3,700,000	581	0.000%

Total Options

1,162

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 09/25/2023 REC FIX	25,000,000	295,105	0.064%
CHILE CDS 12/20/2024	(1,800,000)	(40,640)	(0.009%)
COLOMBIA CDS 12/20/2025	(1,600,000)	16,928	0.004%
COLOMBIA CDS 12/20/2025	(1,600,000)	16,928	0.004%
COLOMBIA CDS 12/20/2025	(1,700,000)	17,986	0.004%
BRL IRS 07/03/2023 REC FIX 6.40	12,400,000	70,785	0.015%
BRL IRS 07/03/2023 REC FIX 5.7700	13,500,000	24,728	0.005%
BRL IRS 07/03/2023 REC FIX 5.3500	17,250,000	(14,465)	(0.003%)
BRL IRS 07/03/2023 REC FIX 5.6000	15,000,000	(33,330)	(0.007%)
PLN IRS 09/28/2023 REC FIX	8,770,000	104,936	0.023%
SOUTH AFRICA CDS 12/20/2025	(1,600,000)	84,666	0.018%
SOUTH AFRICA CDS 12/20/2025	(1,600,000)	84,666	0.018%
SOUTH AFRICA CDS 12/20/2025	(1,700,000)	89,957	0.020%
CDX EM CDSI S34 5Y PRC 12/20/2025	(4,620,000)	224,869	0.049%
CNY IRS 08/04/2025 REC FIX	20,000,000	(17,736)	(0.004%)
CNY IRS 12/02/2025 REC FIX	13,640,000	4,871	0.001%
CNY IRS 11/06/2025 REC FIX	17,500,000	(19,436)	(0.004%)
HUF IRS 03/30/2026 PAY FIX	(850,000,000)	21,843	0.005%
MXN IRS 06/05/2024 REC FIX	40,200,000	112,573	0.024%
MXN IRS 09/13/2024 REC FIX	56,500,000	81,463	0.018%
MXN IRS 12/03/2024 REC FIX	27,500,000	37,084	0.008%
CNY IRS 01/05/2026 REC FIX	22,000,000	(13,536)	(0.003%)
USD ZCIS 1/8/51 REC CPI	1,600,000	84,163	0.018%
CNY IRS 07/23/2025 REC FIX	23,600,000	(30,703)	(0.007%)
HUF IRS 02/18/2026 PAY FIX	(1,250,325,000)	57,768	0.013%
CZK IRS 03/31/2031 PAY FIX	(58,000,000)	18,555	0.004%
MXN IRS 10/31/2025 REC FIX	51,000,000	(101,755)	(0.022%)
MXN IRS 06/05/2024 REC FIX	100,000,000	281,489	0.061%
PLN IRS 02/02/2031 PAY FIX	(8,335,000)	125,026	0.027%
USD ZCIS 3/5/51 REC CPI	2,360,000	109,546	0.024%

Total Swap Contracts

1,694,333

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	(78)	6/30/2021	(9,625,078)	77,045	(2.090%)
RXM1 EURO BUND FUTURE JUN 21	(20)	6/8/2021	(4,017,201)	110,190	(0.872%)
TYM1 UST 10YR FUT JUN 21	(70)	6/21/2021	(9,165,625)	238,965	(1.991%)
UBM1 EURO BUXL 30Y FUT JUN 21	(5)	6/8/2021	(1,208,116)	45,948	(0.262%)
USM1 UST 20YR FUT JUN 21	(3)	6/21/2021	(463,781)	18,675	(0.101%)
UXYM1 UST 10YR ULTRA FUT JUN 21	(50)	6/21/2021	(7,184,375)	141,234	(1.560%)
WNM1 ULTRA US BOND FUT JUN 21	(10)	6/21/2021	(1,812,188)	30,611	(0.394%)

Total Futures Contracts

662,667

NET ASSETS

460,444,621

NET ASSET VALUE PER SHARE

Emerging Markets Local Currency Bond Fund Shares (\$65,337,736 / 11,008,793 Shares Outstanding)	5.93
Emerging Markets Local Currency Bond Fund - Advisor Class Shares (\$45,594 / 7,700 Shares Outstanding)	5.92
Emerging Markets Local Currency Bond Fund - I Class Shares (\$121,075,911 / 20,389,317 Shares Outstanding)	5.94
Emerging Markets Local Currency Bond Fund - Z Class Shares (\$273,985,381 / 46,184,798 Shares Outstanding)	5.93

ADR	American Depository Receipts		
ADS	American Depository Shares		
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end		
ARM	Adjustable Rate Mortgage		
BAN	Bond Anticipation Note		
CDA	Community Development Administration		
CLN	Credit Linked Note		
CMO	Collateralized Mortgage Obligation		
COP	Certificate of Participation		
DOT	Department of Transportation		
EFA	Educational Facility Authority		
ETC	Equipment Trust Certificate		
FDR	Fiduciary Depository Receipt		
FRN	Floating Rate Note		
GDR	Global Depository Receipts		
GDS	Global Depository Shares		
GO	General Obligation		
HDA	Housing Development Authority		
HEFA	Health & Education Facility Authority		
HFA	Health Facility Authority		
HFC	Housing Finance Corp		
HFFA	Health Facility Financing Authority		
HHEFA	Health & Higher Education Facility Authority		
IDA	Industrial Development Authority/Agency		
IDB	Industrial Development Bond		
IDC	Industrial Development Corp		
IDRB	Industrial Development Revenue Bond		
IO	Interest Only security for which the fund receives interest on notional principal (par)		
PCR	Pollution Control Revenue		
PFA	Public Finance Authority		
PIK	Payment-in-kind		
PTC	Pass-Through Certificate		
RAC	Revenue Anticipation Certificate		
RAN	Revenue Anticipation Note		
RAW	Revenue Anticipation Warrant		
REIT	Real Estate Investment Trust		
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end		
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)		
TAN	Tax Anticipation Note		
TAW	Tax Anticipation Warrant		
TBA	To Be Announced purchase commitment		
TDFA	Trade & Deposit Facility Agreement		
TECP	Tax-Exempt Commercial Paper		
TRAN	Tax Revenue Anticipation Note		
VR	Variable Rate; rate shown is effective rate at period end		
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end		
ADP	Andorran Peseta	DOP	Dominican Peso
AED	United Arab Emirates Dirham	DZD	Algerian Dinar
AFA	Afghanistan Afghani	ECS	Ecuador Sucre
ALL	Albania Lek	EEL	Estonian Kroon
AMD	Armenian Dram	EGP	Egyptian Pound
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr
AOA	Angolan Kwanza	EUR	Euro
ARS	Argentine Peso	FJD	Fiji Dollar
AUD	Australian Dollar	FKP	Falkland Islands Pound
AZM	Azerbaijan Manat	GBP	British Pound
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi
BBD	Bardados Dollar	GIP	Gibraltar Pound
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal
BGN	Bulgarian Lev	GYD	Guyan Dollar
BHD	Bahraini Dinar	HKD	Hong Kong Dollar
BMD	Bermudian Dollar	HNL	Honduran Lempira
BOB	Bolivian Boliviano	HRK	Croatian Kuna
BRL	Brazilian Real	HTG	Haitian Gourde
BSD	Bahamian Dollar	HUF	Hungarian Forint
BWP	Botswana Pula	IDR	Indonesian Rupiah
BYR	Belarusian Ruble	ILS	Israeli New Shekel
BZD	Belize Dollar	INR	Indian Rupee
CAD	Canadian Dollar	IQD	Iraqi Dinar
CHF	Swiss Franc	IRR	Iranian Rial
CLP	Chilean Peso	ISK	Iceland Krona
CNY	China Yuan Renminbi	JMD	Jamaican Dollar
COP	Columbian Peso	JOD	Jordanian Dinar
CRC	Costa Rican Colon	JPY	Japanese Yen
CUP	Cuban Peso	KES	Kenyan Shilling
CYP	Cyprus Pound	KHR	Cambodian Riel
		LBP	Lebanese Pound
		LKR	Sri Lanka Rupee
		LRD	Liberian Dollar
		LTL	Lithuanian Litas
		LVL	Latvian Lats
		LYD	Libyan Dinar
		MAD	Moroccan Dirham
		MDL	Moldovan Leu
		MGA	Malagasy Franc
		MOP	Macau Pataca
		MRO	Mauritanian Ouguiya
		MTL	Maltese Lira
		MUR	Mauritius Rupee
		MWK	Malawi Kwacha
		MXN	Mexican Peso
		MYR	Malaysian Ringgit
		MZM	Mozambican Metical
		NAD	Namibian Dollar
		NGN	Nigerian Naira
		NIO	Nicaraguan Cordoba Oro
		NOK	Norwegian Kroner
		NPR	Nepalese Rupee
		NZD	New Zealand Dollar
		OMR	Omani Rial
		PAB	Panamanian Balboa
		PEN	Peruvian Nuevo Sol
		PGK	Papua New Guinea Kina
		PHP	Philippine Peso
		PKR	Pakistan Rupee
		PLN	Polish Zloty
		QAR	Qatari Rial
		RON	Romanian Leu
		RSD	Serbian Dinar
		RUB	Russian Rouble
		RWF	Rwandan Franc
		SAR	Saudi Riyal
		SDD	Sudanese Dinar
		SEK	Swedish Krona
		SGD	Singapore Dollar
		SIT	Slovenian Tolar
		SKK	Slovak Koruna
		SLL	Sierra Leonean Leone
		SOS	Somali Shilling
		SVC	El Salvador Colon
		SZL	Swazi Lilangeni
		THB	Thai Baht
		TND	Tunisian Dinar
		TRY	Turkish Lira
		TTD	Trinidad and Tobago Dollar
		TWD	Taiwan Dollar
		TZS	Tanzanian Shilling
		UAG	Ukrainian Hryvni
		UGX	Uganda Shilling
		USD	U.S. Dollar
		UYU	Uruguayan Peso
		VEB	Venezuelan Bolivar
		VND	Vietnamese Dong
		XAF	CFA Franc BEAC
		XCD	East Caribbean Dollar
		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.