

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	1,417,500	0.298%
Barbados Government International Bond	6.5	10/1/29	1,440,000	1,454,400	0.305%
Bonos de la Tesoreria de la Republica	1.9	9/1/30	2,136,558,980	2,592,647	0.544%
Bonos de la Tesoreria de la Republica en pesos	2.3	10/1/28	6,570,000,000	6,643,851	1.394%
Brazilian Government International Bond	12.5	1/5/22	91,000	16,962	0.004%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	108,735,000	19,885,875	4.174%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	40,920,000	7,350,644	1.543%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/29	20,600,000	3,632,647	0.762%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/31	25,150,000	4,348,984	0.913%
China development Bank	3.68	2/26/26	37,900,000	6,013,446	1.262%
China Government Bond	3.27	11/19/30	31,100,000	4,945,228	1.038%
China Government Bond	3.13	11/21/29	90,900,000	14,263,543	2.994%
China Government Bond	3.12	12/5/26	96,350,000	15,190,707	3.188%
China Government Bond	1.99	4/9/25	47,750,000	7,220,450	1.515%
China Government Bond	2.85	6/4/27	15,500,000	2,401,209	0.504%
CIFI Holdings	4.45	8/17/26	1,250,000	1,192,094	0.250%
Colombian TES	7.25	10/18/34	20,110,000,000	5,017,322	1.053%
Colombian TES	6.25	11/26/25	4,800,000,000	1,263,138	0.265%
Colombian TES	6	4/28/28	32,199,700,000	7,960,016	1.671%
Colombian TES	7.5	8/26/26	18,724,100,000	5,097,152	1.070%
Country Garden Holdings	6.15	9/17/25	950,000	992,360	0.208%
Czech Republic Government Bond	2	10/13/33	74,820,000	3,391,053	0.712%
Czech Republic Government Bond	1	6/26/26	59,980,000	2,608,658	0.548%
Czech Republic Government Bond	2.5	8/25/28	102,540,000	4,829,149	1.014%
Dominican Republic International Bond	9.75	6/5/26	48,250,000	1,038,638	0.218%
Egypt Government Bond	14.31	10/13/23	79,000,000	5,052,439	1.060%
Egypt Government Bond	15.25	12/9/24	14,440,000	942,804	0.198%
Egypt Government Bond	14.48	4/6/26	27,400,000	1,757,323	0.369%
Egypt Government Bond	15.9	7/2/24	91,400,000	6,032,978	1.266%
Egypt Treasury Bills	11.85	3/15/22	45,025,000	2,721,554	0.571%
Empresas Publicas de Medellin ESP	7.63	9/10/24	4,371,000,000	1,164,670	0.244%
Empresas Publicas de Medellin ESP	7.63	9/10/24	1,862,000,000	496,137	0.104%
European Bank for Reconstruction & development	5.6	1/30/25	40,230,000,000	2,841,159	0.596%
HDFC Bank	8.1	3/22/25	130,000,000	1,842,731	0.387%
Hungary Government Bond	2.5	10/24/24	1,093,880,000	3,554,069	0.746%
Hungary Government Bond	5.5	6/24/25	2,279,120,000	8,144,617	1.709%
Indonesia Treasury Bond	9	3/15/29	33,650,000,000	2,750,777	0.577%
Indonesia Treasury Bond	7.5	4/15/40	21,889,000,000	1,602,619	0.336%
Indonesia Treasury Bond	6.13	5/15/28	230,517,000,000	16,452,270	3.453%
Indonesia Treasury Bond	8.75	5/15/31	161,957,000,000	13,262,086	2.784%
Indonesia Treasury Bond	6.63	5/15/33	14,280,000,000	1,002,718	0.210%
Indonesia Treasury Bond	8.25	5/15/36	46,944,000,000	3,670,242	0.770%
Indonesia Treasury Bond	6.5	6/15/25	51,300,000,000	3,768,870	0.791%
International Bank for Reconstruction & development	4.6	2/9/26	22,000,000,000	1,515,291	0.318%
Ivory Coast Government International Bond	4.88	1/30/32	1,250,000	1,414,060	0.297%
Malaysia Government Bond	4.07	6/15/50	15,915,000	3,666,973	0.770%
Malaysia Government Bond	4.23	6/30/31	64,876,000	16,451,419	3.453%
Malaysia Government Bond	4.94	9/30/43	7,670,000	2,012,262	0.422%
Mexican Bonos	8.5	11/18/38	183,710,000	9,487,060	1.991%
Mexican Bonos	7.75	5/29/31	99,849,000	4,963,160	1.042%
Mexican Bonos	8.5	5/31/29	107,415,000	5,572,277	1.170%
Mexican Bonos	7.5	6/3/27	49,931,800	2,459,709	0.516%
Mexican Bonos	8	9/5/24	71,900,000	3,616,022	0.759%
Mexican Udibonos	2.75	11/27/31	99,363,605	4,759,909	0.999%
National Highways Authority of India	7.3	5/18/22	80,000,000	1,093,849	0.230%
Oman Government International Bond	6.25	1/25/31	1,230,000	1,318,442	0.277%
Paraguay Government International Bond	2.74	1/29/33	510,000	491,513	0.103%
Paraguay Government International Bond	4.7	3/27/27	970,000	1,079,135	0.226%
Peruvian Government International Bond	6.35	8/12/28	10,700,000	2,676,921	0.562%
Peruvian Government International Bond	6.35	8/12/28	11,669,000	2,919,345	0.613%
Peruvian Government International Bond	6.9	8/12/37	13,804,000	3,200,483	0.672%
Petroleos Mexicanos	7.47	11/12/26	12,010,000	522,782	0.110%
Petroleos Mexicanos	6.5	3/13/27	2,135,000	2,257,763	0.474%
Philippine Government Bond	2.88	7/9/30	76,200,000	1,335,564	0.280%
Philippine Government International Bond	6.25	1/14/36	73,000,000	1,712,563	0.359%

Republic of Poland Government Bond	2.75	10/25/29	16,229,000	4,324,469	0.908%
Republic of South Africa Government Bond	10.5	12/21/26	91,880,000	6,856,184	1.439%
Republic of South Africa Government Bond	8	1/31/30	45,570,000	2,814,634	0.591%
Republic of South Africa Government Bond	8.75	1/31/44	108,680,000	5,960,575	1.251%
Republic of South Africa Government Bond	7	2/28/31	166,200,000	9,291,307	1.950%
Republic of South Africa Government Bond	8.88	2/28/35	152,030,000	8,970,257	1.883%
Republic of South Africa Government Bond	8.75	2/28/48	95,594,000	5,231,508	1.098%
Romania Government Bond	5	2/12/29	12,665,000	3,130,446	0.657%
Romania Government Bond	4.75	2/24/25	19,575,000	4,765,697	1.000%
Romania Government Bond	5.85	4/26/23	10,500,000	2,568,122	0.539%
Romania Government Bond	4.4	9/25/23	14,875,000	3,582,976	0.752%
Romanian Government International Bond	2	4/14/33	1,570,000	1,738,682	0.365%
Russian Federal Bond - ofZ	7.05	1/19/28	464,750,000	6,358,519	1.335%
Russian Federal Bond - ofZ	8.15	2/3/27	240,976,000	3,458,103	0.726%
Russian Federal Bond - ofZ	6.9	5/23/29	602,515,000	8,160,135	1.713%
Russian Federal Bond - ofZ	4.5	7/16/25	512,000,000	6,425,140	1.349%
Russian Federal Bond - ofZ	6.1	7/18/35	191,000,000	2,339,244	0.491%
Russian Federal Bond - ofZ	7.75	9/16/26	372,950,000	5,263,019	1.105%
Russian Federal Bond - ofZ	8.5	9/17/31	418,640,000	6,288,464	1.320%
SA Global Sukuk	2.69	6/17/31	915,000	924,532	0.194%
Serbia International Bond	1.5	6/26/29	650,000	744,911	0.156%
Serbia International Bond	2.05	9/23/36	1,450,000	1,578,546	0.331%
Serbia Treasury Bonds	5.88	2/8/28	174,100,000	2,024,901	0.425%
Serbia Treasury Bonds	4.5	8/20/32	218,800,000	2,326,553	0.488%
Shimao Group Holdings	5.6	7/15/26	1,540,000	1,528,652	0.321%
Standard Chartered Bank	9	3/20/29	63,100,000,000	5,158,218	1.083%
Studio City Finance	5	1/15/29	1,300,000	1,200,570	0.252%
Thailand Government Bond	1.59	12/17/35	223,800,000	6,064,477	1.273%
Thailand Government Bond	1.25	3/12/28	53,352,174	1,562,299	0.328%
Thailand Government Bond	3.4	6/17/36	62,270,000	2,076,213	0.436%
Thailand Government Bond	3.65	6/20/31	231,410,000	7,932,254	1.665%
Thailand Government Bond	3.78	6/25/32	30,000,000	1,041,226	0.219%
Third Pakistan International Sukuk	5.63	12/5/22	1,420,000	1,455,088	0.305%
Times China Holdings	6.75	7/8/25	1,480,000	1,359,750	0.285%
TRP Government Reserve	0.05		26,917,961	26,917,961	5.650%
Turkey Government Bond	12.4	3/8/28	73,075,000	6,549,058	1.375%
Ukraine Government Bond	11.67	11/22/23	130,100,000	4,872,929	1.023%
Ukraine Government Bond	9.84	2/15/23	30,000,000	1,102,379	0.231%
Uruguay Government International Bond	8.5	3/15/28	14,500,000	354,210	0.074%
U.S. Treasury Bill	0.04	12/30/21	5,555,000	5,554,445	1.166%
Yuzhou Group Holdings	7.85	8/12/26	1,630,000	1,085,911	0.228%
Zambia Government Bond	11	1/25/26	34,070,000	1,505,712	0.316%

Total Investments in Securities **464,802,507**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
JP MORGAN CHASE BANK	EUR	975,293	USD	(1,151,419)	10/22/2021	(21,223)	-0.004%
Barclays Bank PLC - Wholesale (SING)	USD	3,501,810	TWD	(96,748,000)	01/07/2022	4,992	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	724,206	CNH	(4,716,392)	01/21/2022	(726)	0.000%
Barclays Bank PLC - Wholesale (SING)	IDR	41,646,614,240	USD	(2,875,155)	10/08/2021	31,621	0.007%
Barclays Bank PLC - Wholesale (SING)	INR	100,040,162	USD	(1,331,561)	10/08/2021	14,739	0.003%
Barclays Bank PLC - Wholesale (SING)	CNH	4,716,392	USD	(729,583)	10/15/2021	990	0.000%
Barclays Bank PLC - Wholesale (SING)	TRY	11,209,000	USD	(1,247,691)	10/15/2021	2,902	0.001%
Barclays Bank PLC - Wholesale (SING)	TRY	4,530,650	USD	(517,326)	10/15/2021	(11,840)	-0.002%
Barclays Bank PLC - Wholesale (SING)	USD	2,343,435	ZAR	(34,673,000)	10/15/2021	45,542	0.010%
Barclays Bank PLC - Wholesale (SING)	USD	309,567	ZAR	(4,496,000)	10/15/2021	11,603	0.002%
BNP PARIBAS SECURITIES CORP	PEN	918,400	USD	(239,229)	10/07/2021	(17,135)	-0.004%
BNP PARIBAS SECURITIES CORP	USD	388,930	PEN	(1,595,000)	10/07/2021	3,216	0.001%
BNP PARIBAS SECURITIES CORP	CLP	1,876,951,000	USD	(2,545,881)	10/08/2021	(232,799)	-0.049%
BNP PARIBAS SECURITIES CORP	CLP	107,161,951	USD	(148,381)	10/08/2021	(16,318)	-0.003%
BNP PARIBAS SECURITIES CORP	RUB	6,440,280	USD	(86,305)	10/08/2021	2,069	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,482,290	INR	(182,354,000)	10/08/2021	28,244	0.006%
BNP PARIBAS SECURITIES CORP	USD	2,714,644	RUB	(198,488,000)	10/08/2021	(9,031)	-0.002%
BNP PARIBAS SECURITIES CORP	CNH	4,204,750	USD	(652,415)	10/15/2021	(1,095)	0.000%
BNP PARIBAS SECURITIES CORP	CZK	21,644,043	USD	(998,984)	10/15/2021	(10,100)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	2,543,619	TRY	(21,982,000)	10/15/2021	91,077	0.019%
BNP PARIBAS SECURITIES CORP	USD	2,007,580	ZAR	(29,256,483)	10/15/2021	68,657	0.014%
BNP PARIBAS SECURITIES CORP	USD	3,541,388	EUR	(3,001,418)	11/19/2021	61,330	0.013%
BNP PARIBAS SECURITIES CORP	KZT	1,053,000,000	USD	(2,436,090)	11/26/2021	5,611	0.001%
BNP PARIBAS SECURITIES CORP	BRL	19,223,639	USD	(3,591,364)	12/02/2021	(98,757)	-0.021%
BNP PARIBAS SECURITIES CORP	CLP	1,745,043,000	USD	(2,266,290)	12/10/2021	(128,096)	-0.027%
BNP PARIBAS SECURITIES CORP	USD	208,094	CLP	(162,026,385)	12/10/2021	9,564	0.002%

BNP PARIBAS SECURITIES CORP	USD	210,874	CLP	(162,836,518)	12/10/2021	11,351	0.002%
BNP PARIBAS SECURITIES CORP	USD	208,465	CLP	(162,836,518)	12/10/2021	8,943	0.002%
BNP PARIBAS SECURITIES CORP	USD	207,979	CLP	(160,406,122)	12/10/2021	11,434	0.002%
BNP PARIBAS SECURITIES CORP	USD	209,072	CLP	(162,026,386)	12/10/2021	10,542	0.002%
BANK OF AMERICA	USD	553,491	CNH	(3,606,051)	01/21/2022	(776)	0.000%
BANK OF AMERICA	IDR	6,331,081,000	USD	(429,604)	10/08/2021	12,281	0.003%
BANK OF AMERICA	RUB	62,970,000	USD	(853,946)	10/08/2021	10,135	0.002%
BANK OF AMERICA	USD	3,720,361	IDR	(54,789,762,000)	10/08/2021	(103,755)	-0.022%
BANK OF AMERICA	USD	171,184	IDR	(2,521,880,460)	10/08/2021	(4,834)	-0.001%
BANK OF AMERICA	CNH	3,606,051	USD	(557,522)	10/15/2021	1,059	0.000%
BANK OF AMERICA	CNH	8,409,500	USD	(1,306,066)	10/15/2021	(3,426)	-0.001%
BANK OF AMERICA	HUF	746,988,000	USD	(2,454,517)	10/15/2021	(48,213)	-0.010%
BANK OF AMERICA	RON	915,881	USD	(219,425)	10/15/2021	(5,219)	-0.001%
BANK OF AMERICA	USD	2,778,614	HUF	(839,917,000)	10/15/2021	72,954	0.015%
BANK OF AMERICA	USD	1,154,396	MXN	(23,393,000)	10/15/2021	23,601	0.005%
BANK OF AMERICA	USD	461,412	ZAR	(6,829,303)	10/15/2021	8,812	0.002%
BANK OF AMERICA	ZAR	32,084,000	USD	(2,164,150)	10/15/2021	(37,838)	-0.008%
BANK OF AMERICA	USD	1,355,194	EUR	(1,143,500)	10/22/2021	30,075	0.006%
BANK OF AMERICA	THB	83,449,826	USD	(2,508,404)	12/09/2021	(43,043)	-0.009%
JP MORGAN CHASE BANK	RUB	105,447,000	USD	(1,420,137)	01/21/2022	(1,577)	0.000%
JP MORGAN CHASE BANK	USD	2,010,699	CNH	(13,084,000)	01/21/2022	(374)	0.000%
JP MORGAN CHASE BANK	USD	1,046,778	IDR	(15,178,275,000)	01/21/2022	451	0.000%
JP MORGAN CHASE BANK	PEN	1,742,000	USD	(452,703)	10/07/2021	(31,440)	-0.007%
JP MORGAN CHASE BANK	CLP	2,855,740,000	USD	(3,968,235)	10/08/2021	(448,931)	-0.094%
JP MORGAN CHASE BANK	RUB	115,206,000	USD	(1,546,971)	10/08/2021	33,899	0.007%
JP MORGAN CHASE BANK	RUB	129,345,000	USD	(1,745,865)	10/08/2021	29,023	0.006%
JP MORGAN CHASE BANK	RUB	16,335,963	USD	(221,766)	10/08/2021	2,398	0.001%
JP MORGAN CHASE BANK	CNH	2,263,000	USD	(346,755)	10/15/2021	3,786	0.001%
JP MORGAN CHASE BANK	MXN	7,892,000	USD	(391,647)	10/15/2021	(10,155)	-0.002%
JP MORGAN CHASE BANK	RON	1,423,000	USD	(333,103)	10/15/2021	(292)	0.000%
JP MORGAN CHASE BANK	TRY	3,206,000	USD	(351,347)	10/15/2021	6,348	0.001%
JP MORGAN CHASE BANK	USD	1,459,840	CNH	(9,459,000)	10/15/2021	(5,368)	-0.001%
JP MORGAN CHASE BANK	USD	3,057,914	CNH	(19,972,000)	10/15/2021	(35,769)	-0.008%
JP MORGAN CHASE BANK	USD	480,221	HUF	(142,272,000)	10/15/2021	21,915	0.005%
JP MORGAN CHASE BANK	USD	489,255	RON	(2,049,881)	10/15/2021	9,829	0.002%
JP MORGAN CHASE BANK	USD	666,884	TRY	(5,675,000)	10/15/2021	33,722	0.007%
JP MORGAN CHASE BANK	USD	1,509,367	ZAR	(22,290,025)	10/15/2021	32,133	0.007%
JP MORGAN CHASE BANK	USD	3,201,773	ZAR	(45,875,000)	10/15/2021	161,486	0.034%
JP MORGAN CHASE BANK	USD	2,529,016	ZAR	(39,109,000)	10/15/2021	(62,866)	-0.013%
JP MORGAN CHASE BANK	ZAR	4,656,000	USD	(321,905)	10/15/2021	(13,336)	-0.003%
JP MORGAN CHASE BANK	ZAR	11,638,000	USD	(772,690)	10/15/2021	(1,402)	0.000%
JP MORGAN CHASE BANK	ZAR	75,780,664	USD	(5,329,220)	10/15/2021	(306,986)	-0.064%
JP MORGAN CHASE BANK	CHF	3,151,516	EUR	(2,912,458)	10/22/2021	8,395	0.002%
JP MORGAN CHASE BANK	CHF	57,036	USD	(62,274)	10/22/2021	(1,041)	0.000%
JP MORGAN CHASE BANK	EUR	2,966,506	CHF	(3,210,000)	10/22/2021	(8,551)	-0.002%
JP MORGAN CHASE BANK	CZK	27,258,000	USD	(1,264,912)	11/12/2021	(20,856)	-0.004%
JP MORGAN CHASE BANK	USD	392,252	CZK	(8,596,000)	11/12/2021	(70)	0.000%
JP MORGAN CHASE BANK	USD	3,071,623	PLN	(12,203,000)	11/12/2021	3,795	0.001%
JP MORGAN CHASE BANK	EGP	17,902,000	USD	(1,126,266)	11/15/2021	(2,362)	0.000%
JP MORGAN CHASE BANK	USD	502,388	EGP	(7,993,000)	11/15/2021	580	0.000%
JP MORGAN CHASE BANK	BRL	5,872,000	USD	(1,131,734)	12/02/2021	(64,891)	-0.014%
JP MORGAN CHASE BANK	BRL	5,909,000	USD	(1,074,657)	12/02/2021	(1,092)	0.000%
JP MORGAN CHASE BANK	THB	14,401,000	USD	(427,123)	12/09/2021	(1,674)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	2,290,147	JPY	(255,053,000)	10/22/2021	(1,873)	0.000%
CITIBANK N A	KRW	3,628,674,766	USD	(3,209,938)	10/08/2021	(145,794)	-0.031%
CITIBANK N A	USD	443,864	IDR	(6,315,868,000)	10/08/2021	3,040	0.001%
CITIBANK N A	MXN	38,906,119	USD	(1,940,377)	10/15/2021	(59,693)	-0.013%
CITIBANK N A	RON	1,134,000	USD	(272,946)	10/15/2021	(7,726)	-0.002%
CITIBANK N A	RSD	370,897,000	USD	(3,724,239)	10/15/2021	(70,941)	-0.015%
CITIBANK N A	RSD	91,863,715	USD	(914,941)	10/15/2021	(10,092)	-0.002%
CITIBANK N A	USD	991,956	CNH	(6,451,000)	10/15/2021	(7,311)	-0.002%
CITIBANK N A	USD	1,603,897	MXN	(32,246,585)	10/15/2021	45,129	0.009%
CITIBANK N A	USD	2,704,502	TRY	(24,089,000)	10/15/2021	16,881	0.004%
CITIBANK N A	USD	3,821,433	ZAR	(52,623,425)	10/15/2021	333,906	0.070%
CITIBANK N A	ZAR	28,498,510	USD	(1,964,313)	10/15/2021	(75,623)	-0.016%
CITIBANK N A	EUR	145,905	USD	(171,737)	10/22/2021	(2,658)	-0.001%
CITIBANK N A	CZK	5,622,000	USD	(261,377)	11/12/2021	(4,788)	-0.001%
CITIBANK N A	PLN	10,401,000	USD	(2,741,826)	11/12/2021	(127,020)	-0.027%
CITIBANK N A	RSD	370,897,065	USD	(3,713,427)	11/12/2021	(61,034)	-0.013%
CITIBANK N A	RSD	91,863,715	USD	(914,540)	11/12/2021	(9,916)	-0.002%
CITIBANK N A	USD	4,594,112	EGP	(74,057,089)	11/15/2021	(55,262)	-0.012%
CITIBANK N A	USD	318,471	EGP	(5,100,000)	11/15/2021	(1,711)	0.000%

CITIBANK N A	USD	1,742,855	EUR	(1,478,310)	11/19/2021	28,797	0.006%
CITIBANK N A	KZT	1,089,714,000	USD	(2,517,242)	11/26/2021	9,592	0.002%
Credit Suisse First Boston Inc (PAS)	CLP	1,059,765,417	USD	(1,467,717)	10/08/2021	(161,704)	-0.034%
DEUTSCHE BANK	IDR	42,109,280,432	USD	(2,858,937)	10/08/2021	80,131	0.017%
DEUTSCHE BANK	USD	503,393	IDR	(7,292,148,000)	10/08/2021	(5,571)	-0.001%
DEUTSCHE BANK	USD	2,405,392	KRW	(2,848,441,000)	10/08/2021	96	0.000%
DEUTSCHE BANK	CHF	4,500,000	USD	(4,927,576)	10/22/2021	(96,426)	-0.020%
DEUTSCHE BANK	USD	7,470,147	CHF	(6,842,000)	10/22/2021	124,652	0.026%
DEUTSCHE BANK	USD	2,484,493	RSD	(246,499,000)	11/12/2021	57,105	0.012%
DEUTSCHE BANK	USD	2,485,060	EUR	(2,090,000)	11/19/2021	61,765	0.013%
DEUTSCHE BANK	MYR	10,227,609	USD	(2,430,227)	12/10/2021	3,021	0.001%
DEUTSCHE BANK	MYR	6,857,575	USD	(1,632,056)	12/10/2021	(572)	0.000%
DEUTSCHE BANK	MYR	2,341,115	USD	(557,408)	12/10/2021	(434)	0.000%
DEUTSCHE BANK	USD	2,574,551	PHP	(129,178,082)	12/10/2021	67,793	0.014%
GOLDMAN SACHS & CO	USD	368,416	CNH	(2,402,256)	01/21/2022	(822)	0.000%
GOLDMAN SACHS & CO	CLP	471,675,000	USD	(620,103)	10/08/2021	(38,829)	-0.008%
GOLDMAN SACHS & CO	USD	1,563,843	IDR	(22,868,356,000)	10/08/2021	(32,281)	-0.007%
GOLDMAN SACHS & CO	USD	2,797,694	TWD	(77,591,250)	10/08/2021	10,547	0.002%
GOLDMAN SACHS & CO	CNH	2,402,256	USD	(371,177)	10/15/2021	935	0.000%
GOLDMAN SACHS & CO	CNH	4,204,750	USD	(651,485)	10/15/2021	(165)	0.000%
GOLDMAN SACHS & CO	MXN	17,444,529	USD	(855,299)	10/15/2021	(12,048)	-0.003%
GOLDMAN SACHS & CO	BRL	19,223,639	USD	(3,558,549)	12/02/2021	(65,942)	-0.014%
GOLDMAN SACHS & CO	USD	5,908,525	BRL	(31,288,593)	12/02/2021	223,921	0.047%
GOLDMAN SACHS & CO	USD	1,893,704	COP	(7,259,229,800)	12/10/2021	(3,494)	-0.001%
HSBC SECURITIES INC	IDR	15,549,079,338	USD	(1,091,853)	10/08/2021	(6,587)	-0.001%
HSBC SECURITIES INC	INR	44,262,214	USD	(588,140)	10/08/2021	7,523	0.002%
HSBC SECURITIES INC	INR	78,009,095	USD	(1,032,522)	10/08/2021	17,293	0.004%
HSBC SECURITIES INC	INR	164,531,000	USD	(2,231,806)	10/08/2021	(17,615)	-0.004%
HSBC SECURITIES INC	KRW	3,578,226,456	USD	(3,153,095)	10/08/2021	(131,550)	-0.028%
HSBC SECURITIES INC	RUB	5,810,220	USD	(78,376)	10/08/2021	1,353	0.000%
HSBC SECURITIES INC	USD	343,852	IDR	(5,063,912,157)	10/08/2021	(9,590)	-0.002%
HSBC SECURITIES INC	USD	3,042,239	RUB	(226,156,984)	10/08/2021	(61,114)	-0.013%
HSBC SECURITIES INC	USD	3,419,527	TWD	(94,833,750)	10/08/2021	13,014	0.003%
HSBC SECURITIES INC	USD	2,503,378	ZAR	(36,653,000)	10/15/2021	74,263	0.016%
HSBC SECURITIES INC	ZAR	10,916,908	USD	(747,790)	10/15/2021	(24,290)	-0.005%
HSBC SECURITIES INC	EUR	1,926,000	USD	(2,292,286)	10/22/2021	(60,384)	-0.013%
HSBC SECURITIES INC	USD	4,977,241	JPY	(546,708,000)	10/22/2021	64,278	0.013%
HSBC SECURITIES INC	THB	146,012,076	USD	(4,495,999)	12/09/2021	(182,361)	-0.038%
HSBC SECURITIES INC	MYR	22,029,932	USD	(5,289,553)	12/10/2021	(48,417)	-0.010%
HSBC SECURITIES INC	MYR	12,040,594	USD	(2,873,102)	12/10/2021	(8,527)	-0.002%
HSBC SECURITIES INC	MYR	10,850,564	USD	(2,598,937)	12/10/2021	(17,482)	-0.004%
MORGAN STANLEY & COMPANY LLC	CLP	582,209,258	USD	(710,618)	01/07/2022	1,023	0.000%
MORGAN STANLEY & COMPANY LLC	CLP	192,341,963	USD	(266,214)	10/08/2021	(29,179)	-0.006%
MORGAN STANLEY & COMPANY LLC	CLP	1,826,603,000	USD	(2,498,260)	10/08/2021	(247,225)	-0.052%
MORGAN STANLEY & COMPANY LLC	USD	3,690,112	CLP	(2,760,204,000)	10/08/2021	288,544	0.061%
MORGAN STANLEY & COMPANY LLC	USD	716,565	CLP	(582,209,258)	10/08/2021	(927)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	241,754	IDR	(3,547,497,052)	10/08/2021	(5,848)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	194,952	IDR	(2,855,263,378)	10/08/2021	(4,335)	-0.001%
MORGAN STANLEY & COMPANY LLC	ZAR	17,272,224	USD	(1,190,014)	10/15/2021	(45,327)	-0.010%
MORGAN STANLEY & COMPANY LLC	ZAR	9,726,310	USD	(671,368)	10/15/2021	(26,773)	-0.006%
MORGAN STANLEY & COMPANY LLC	CHF	3,210,000	EUR	(2,966,976)	10/22/2021	8,007	0.002%
MORGAN STANLEY & COMPANY LLC	EUR	2,912,458	CHF	(3,152,964)	10/22/2021	(9,950)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	3,548,081	EUR	(3,001,418)	11/19/2021	68,023	0.014%
MORGAN STANLEY & COMPANY LLC	USD	1,742,456	EUR	(1,478,310)	11/19/2021	28,398	0.006%
MORGAN STANLEY & COMPANY LLC	THB	17,612,000	USD	(545,875)	12/09/2021	(25,563)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	210,518	CLP	(165,930,635)	12/10/2021	7,204	0.002%
STATE STREET GLOBAL MARKETS LLC	CNH	2,570,000	USD	(396,568)	10/15/2021	1,527	0.000%
STATE STREET GLOBAL MARKETS LLC	MXN	336,584,942	USD	(16,702,144)	10/15/2021	(431,961)	-0.091%
STATE STREET GLOBAL MARKETS LLC	ZAR	16,746,827	USD	(1,166,799)	10/15/2021	(56,931)	-0.012%
STATE STREET GLOBAL MARKETS LLC	USD	1,354,176	EUR	(1,143,500)	10/22/2021	29,057	0.006%
STANDARD CHARTERED SECURITIES	USD	1,938,929	EUR	(1,649,815)	10/22/2021	27,079	0.006%
UBS SECURITIES LLC	CLP	606,467,977	USD	(751,636)	01/07/2022	(10,343)	-0.002%
UBS SECURITIES LLC	CLP	485,174,381	USD	(596,417)	01/07/2022	(3,383)	-0.001%
UBS SECURITIES LLC	PEN	1,065,400	USD	(256,460)	01/07/2022	73	0.000%
UBS SECURITIES LLC	USD	2,562,224	CLP	(2,099,742,927)	01/07/2022	(4,317)	-0.001%
UBS SECURITIES LLC	RUB	104,366,131	USD	(1,408,763)	01/21/2022	(4,743)	-0.001%
UBS SECURITIES LLC	USD	533,827	CNH	(3,481,301)	01/21/2022	(1,265)	0.000%
UBS SECURITIES LLC	USD	257,423	PEN	(1,065,400)	10/07/2021	(219)	0.000%
UBS SECURITIES LLC	CLP	250,044,554	USD	(347,453)	10/08/2021	(39,308)	-0.008%
UBS SECURITIES LLC	KRW	2,652,060,778	USD	(2,346,956)	10/08/2021	(107,489)	-0.023%
UBS SECURITIES LLC	RUB	216,262,653	USD	(2,959,664)	10/08/2021	7,917	0.002%
UBS SECURITIES LLC	USD	757,343	CLP	(606,467,977)	10/08/2021	9,955	0.002%

UBS SECURITIES LLC	USD	601,244	CLP	(485,174,381)	10/08/2021	3,333	0.001%
UBS SECURITIES LLC	USD	3,591,549	CLP	(2,847,739,000)	10/08/2021	82,105	0.017%
UBS SECURITIES LLC	USD	1,327,158	IDR	(19,541,078,000)	10/08/2021	(36,735)	-0.008%
UBS SECURITIES LLC	USD	3,653,650	KRW	(4,202,428,000)	10/08/2021	105,014	0.022%
UBS SECURITIES LLC	USD	2,440,366	KRW	(2,808,093,000)	10/08/2021	69,141	0.015%
UBS SECURITIES LLC	USD	1,435,572	RUB	(104,366,131)	10/08/2021	3,448	0.001%
UBS SECURITIES LLC	USD	306,891	RUB	(23,359,000)	10/08/2021	(13,644)	-0.003%
UBS SECURITIES LLC	CNH	1,630,000	USD	(250,299)	10/15/2021	2,189	0.000%
UBS SECURITIES LLC	CNH	3,481,301	USD	(537,777)	10/15/2021	1,480	0.000%
UBS SECURITIES LLC	CZK	38,295,304	USD	(1,780,370)	10/15/2021	(30,715)	-0.006%
UBS SECURITIES LLC	CZK	158,263,000	USD	(7,380,844)	10/15/2021	(150,046)	-0.031%
UBS SECURITIES LLC	HUF	746,988,000	USD	(2,458,358)	10/15/2021	(52,054)	-0.011%
UBS SECURITIES LLC	HUF	3,647,257,250	USD	(12,100,450)	10/15/2021	(351,388)	-0.074%
UBS SECURITIES LLC	TRY	51,605,839	USD	(5,644,918)	10/15/2021	112,769	0.024%
UBS SECURITIES LLC	USD	245,515	CNH	(1,606,000)	10/15/2021	(3,256)	-0.001%
UBS SECURITIES LLC	ZAR	39,442,000	USD	(2,662,241)	10/15/2021	(48,290)	-0.010%
UBS SECURITIES LLC	USD	474,839	EUR	(404,373)	10/22/2021	6,240	0.001%
UBS SECURITIES LLC	CZK	38,295,304	USD	(1,779,795)	11/12/2021	(31,996)	-0.007%
UBS SECURITIES LLC	CZK	158,263,157	USD	(7,393,747)	11/12/2021	(170,611)	-0.036%
UBS SECURITIES LLC	PLN	89,478,598	USD	(23,033,000)	11/12/2021	(538,127)	-0.113%
UBS SECURITIES LLC	THB	397,737,559	USD	(12,311,798)	12/09/2021	(561,427)	-0.118%
UBS SECURITIES LLC	THB	79,663,467	USD	(2,451,629)	12/09/2021	(98,129)	-0.021%
UBS SECURITIES LLC	COP	6,746,612,305	USD	(1,776,055)	12/10/2021	(12,830)	-0.003%
WESTPAC BANKING CORP	USD	3,986,644	CNH	(26,000,000)	01/21/2022	(9,680)	-0.002%

Total Forward Currency Exchange Contracts

(3,566,249)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR PUT/PLN CALL 4.59 11/22/2021	4.59	11/22/2021	6,200,000	44,988	0.009%

Total Options

44,988

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BRL IRS 07/01/2024 REC FIX	15,600,000	(108,919)	(0.023%)
BRL IRS 07/03/2023 REC FIX 5.3500	17,250,000	(94,192)	(0.020%)
BRAZIL CDS 06/20/2026	(4,550,000)	185,695	0.039%
CNY IRS 08/04/2025 REC FIX	20,000,000	19,801	0.004%
CNY IRS 12/02/2025 REC FIX	13,640,000	30,437	0.006%
CNY IRS 11/06/2025 REC FIX	17,500,000	14,805	0.003%
CNY IRS 05/07/2026 REC FIX	13,500,000	24,300	0.005%
PLN IRS 07/19/2028 REC FIX	6,200,000	(45,698)	(0.010%)
MXN IRS 04/22/2025 REC FIX	133,000,000	(266,309)	(0.056%)
MXN IRS 09/13/2024 REC FIX	56,500,000	(10,128)	(0.002%)
MXN IRS 12/03/2024 REC FIX	27,500,000	(8,690)	(0.002%)
CNY IRS 01/05/2026 REC FIX	22,000,000	30,201	0.006%
CZK IRS 05/03/2031 PAY FIX	(62,000,000)	143,074	0.030%
CNY IRS 07/23/2025 REC FIX	23,600,000	14,374	0.003%
CZK IRS 03/31/2031 PAY FIX	(58,000,000)	159,725	0.034%
HUF IRS 05/17/2031 PAY FIX	(525,000,000)	90,817	0.019%
MXN IRS 10/31/2025 REC FIX	51,000,000	(175,942)	(0.037%)
CDX EM CDSI S35 5Y PRC 06/20/2026	(6,565,000)	211,971	0.044%
USD ZCIS 10/1/31 REC CPI	4,800,000	(571)	0.000%
SOUTH AFRICA CDS 06/20/2026	(4,950,000)	214,795	0.045%

Total Swap Contracts

429,547

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	(131)	12/31/2021	(16,079,227)	116,485	(3.375%)
RXZ1 EURO BUND FUT DEC 21	(72)	12/8/2021	(14,163,192)	513,283	(2.973%)
TYZ1 UST 10YR FUT DEC 21	(20)	12/21/2021	(2,632,188)	35,909	(0.552%)
UBZ1 EURO BUXL 30Y FUT DEC 21	(5)	12/8/2021	(1,177,694)	65,428	(0.247%)
USZ1 UST 30YR FUT DEC 21	(19)	12/21/2021	(3,025,156)	60,090	(0.635%)
UXYZ1 UST 10YR ULTRA FUT DEC 21	(54)	12/21/2021	(7,843,500)	153,783	(1.646%)
WNZ1 ULTRA US BOND FUT DEC 21	(5)	12/21/2021	(955,313)	24,329	(0.201%)

Total Futures Contracts

969,307

NET ASSETS

476,453,369

NET ASSET VALUE PER SHARE

Emerging Markets Local Currency Bond Fund Shares
(\$81,991,877 / 14,208,025 Shares Outstanding)

5.77

Emerging Markets Local Currency Bond Fund - Advisor Class Shares
(\$44,884 / 7,795 Shares Outstanding)

5.76

Emerging Markets Local Currency Bond Fund - I Class Shares
(\$118,564,338 / 20,534,083 Shares Outstanding)

5.77

(\$275,852,270 / 47,822,087 Shares Outstanding)

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

Important Information

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