

**Portfolio of Investments**

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Agile Group Holdings	8.5	7/18/21	1,000,000	1,051,501	0.232%
Argentine Republic Government International Bond	5.25	1/15/28	1,360,000	582,825	0.129%
Argentine Republic Government International Bond	5.63	1/26/22	730,000	317,557	0.070%
Banco de Credito del Peru	4.85	10/30/20	843,000	252,595	0.056%
Banco Macro	17.5	5/8/22	6,900,000	47,180	0.010%
Bonos de la Nacion Argentina con Ajuste por CER	4	3/6/20	2,031,415	12,803	0.003%
Bonos de la Tesoreria de la Republica en pesos	6	1/1/43	1,250,000,000	2,544,459	0.562%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	6,850,000,000	10,504,813	2.319%
Bonos de la Tesoreria de la Republica en pesos	5	3/1/35	5,000,000	8,603	0.002%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	55,000,000	88,965	0.020%
Brazilian Government International Bond	12.5	1/5/22	91,000	25,213	0.006%
Brazil Notas do Tesouro Nacional Serie	6	5/15/23	628,486	170,528	0.038%
Brazil Notas do Tesouro Nacional Serie	6	5/15/45	7,421,965	2,498,386	0.552%
Brazil Notas do Tesouro Nacional Serie	6	8/15/28	226,773	67,223	0.015%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/21	14,484,000	3,682,455	0.813%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/23	45,479,000	12,168,816	2.687%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	48,270,000	13,319,315	2.941%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	23,000,000	6,493,117	1.434%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/29	200,000	56,910	0.013%
China development Bank	3.68	2/26/26	16,780,000	2,351,859	0.519%
China Government Bond	3.22	12/6/25	14,770,000	2,078,391	0.459%
China Government Bond	3.13	4/13/22	10,410,000	1,473,208	0.325%
China Government Bond	3.57	6/22/24	27,850,000	4,014,907	0.886%
Colombian TES	3.3	3/17/27	7,543,432,400	2,352,660	0.519%
Colombian TES	6	4/28/28	11,877,800,000	3,458,236	0.764%
Colombian TES	7	5/4/22	2,663,500,000	807,150	0.178%
Colombian TES	7.5	8/26/26	47,179,100,000	15,092,536	3.332%
Czech Republic Government Bond	0.95	5/15/30	1,000,000	40,535	0.009%
Czech Republic Government Bond	1	6/26/26	33,000,000	1,370,021	0.302%
Czech Republic Government Bond	2.5	8/25/28	37,070,000	1,724,773	0.381%
Czech Republic Government Bond	2.4	9/17/25	23,720,000	1,067,345	0.236%
Egypt Government Bond	15.25	12/9/24	14,440,000	913,500	0.202%
Egypt Treasury Bills	16.88	10/22/19	39,000,000	2,379,790	0.525%
Egypt Treasury Bills	16.19	12/3/19	96,575,000	5,788,817	1.278%
Empresas Publicas de Medellin ESP	7.63	9/10/24	4,371,000,000	1,321,348	0.292%
Empresas Publicas de Medellin ESP	7.63	9/10/24	1,862,000,000	562,880	0.124%
Eskom Holdings SOC	7.13	2/11/25	2,610,000	2,693,590	0.595%
European Investment Bank	6.95	2/6/20	10,930,000,000	768,426	0.170%
European Investment Bank	8	4/1/20	2,300,000	396,014	0.087%
HDFC Bank	8.1	3/22/25	130,000,000	1,823,584	0.403%
Housing development Finance	6.88	4/30/20	120,000,000	1,706,221	0.377%
Hungary Government Bond	2.5	10/24/24	1,543,880,000	5,394,911	1.191%
Hungary Government Bond	1.75	10/26/22	19,000,000	64,224	0.014%
Hungary Government Bond	2.5	10/27/21	3,250,000	11,131	0.002%
Hungary Government Bond	3	10/27/27	1,041,820,000	3,765,655	0.831%
Hungary Government Bond	3.5	6/24/20	43,580,000	145,464	0.032%
Hungary Government Bond	7	6/24/22	22,600,000	87,048	0.019%
Hungary Government Bond	5.5	6/24/25	382,870,000	1,546,986	0.342%
India Government Bond	7.16	5/20/23	304,000,000	4,409,133	0.974%
India Government Bond	8.6	6/2/28	192,000,000	3,002,382	0.663%
India Government Bond	8.4	7/28/24	270,000,000	4,109,241	0.907%
Indonesia Treasury Bond	8.38	3/15/24	464,000,000	34,796	0.008%
Indonesia Treasury Bond	9	3/15/29	60,700,000,000	4,744,734	1.048%
Indonesia Treasury Bond	8.38	3/15/34	510,000,000	38,080	0.008%
Indonesia Treasury Bond	5.63	5/15/23	32,600,000,000	2,235,954	0.494%
Indonesia Treasury Bond	8.13	5/15/24	200,000,000	14,915	0.003%
Indonesia Treasury Bond	6.13	5/15/28	180,567,000,000	11,809,680	2.607%
Indonesia Treasury Bond	8.25	5/15/29	200,000,000	15,073	0.003%
Indonesia Treasury Bond	8.75	5/15/31	182,690,000,000	14,089,717	3.111%
Indonesia Treasury Bond	6.63	5/15/33	14,280,000,000	918,638	0.203%
Indonesia Treasury Bond	8.25	5/15/36	2,344,000,000	172,515	0.038%
Indonesia Treasury Bond	9.5	5/15/41	15,738,000,000	1,276,053	0.282%
Indonesia Treasury Bond	10.5	7/15/38	145,000,000	12,718	0.003%
Indonesia Treasury Bond	10.5	8/15/30	360,000,000	31,095	0.007%
Indonesia Treasury Bond	10	9/15/24	35,683,000,000	2,855,771	0.631%

Indonesia Treasury Bond	11	9/15/25	1,377,000,000	115,922	0.026%
Jasa Marga Persero	7.5	12/11/20	30,000,000,000	2,072,479	0.458%
Malaysia Government Bond	3.9	11/16/27	215,000	52,822	0.012%
Malaysia Government Bond	4.39	4/15/26	51,817,000	13,093,935	2.891%
Malaysia Government Bond	4.5	4/15/30	45,000	11,638	0.003%
Malaysia Government Bond	4.25	5/31/35	127,000	32,420	0.007%
Malaysia Government Bond	4.23	6/30/31	20,315,000	5,145,062	1.136%
Malaysia Government Bond	4.18	7/15/24	240,000	59,577	0.013%
Malaysia Government Bond	3.8	8/17/23	60,000	14,625	0.003%
Malaysia Government Bond	5.25	9/15/28	410,000	111,011	0.025%
Malaysia Government Bond	4.94	9/30/43	3,500,000	981,053	0.217%
Malaysia Government Investment Issue	4.39	7/7/23	251,000	62,467	0.014%
Malaysia Government Investment Issue	3.74	8/26/21	160,000	38,637	0.009%
Mexican Bonos	7.75	11/13/42	600,000	31,836	0.007%
Mexican Bonos	8.5	11/18/38	118,210,000	6,751,041	1.491%
Mexican Bonos	8	11/7/47	500,000	27,281	0.006%
Mexican Bonos	10	12/5/24	4,093,000	237,387	0.052%
Mexican Bonos	7.75	5/29/31	197,599,000	10,619,119	2.345%
Mexican Bonos	8.5	5/31/29	58,920,000	3,326,081	0.734%
Mexican Bonos	7.5	6/3/27	210,737,800	11,097,533	2.450%
Mexican Udibonos	4.5	12/4/25	53,464,297	2,918,357	0.644%
National Highways Authority of India	7.3	5/18/22	80,000,000	1,128,670	0.249%
Nigeria OMO Bill	11.54	11/21/19	449,200,000	1,216,760	0.269%
Nigeria OMO Bill	12.67	12/26/19	297,000,000	794,756	0.175%
Peru Government Bond	6.15	8/12/32	7,830,000	2,663,647	0.588%
Peruvian Government International Bond	6.35	8/12/28	10,300,000	3,563,752	0.787%
Peruvian Government International Bond	6.35	8/12/28	8,391,000	2,898,109	0.640%
Peruvian Government International Bond	5.4	8/12/34	30,000	9,462	0.002%
Peruvian Government International Bond	6.9	8/12/37	15,273,000	5,549,640	1.225%
Petroleos Mexicanos	7.47	11/12/26	42,410,000	1,794,484	0.396%
Petroleos Mexicanos	6.84	1/23/30	960,000	994,512	0.220%
Petroleos Mexicanos	6.5	3/13/27	1,740,000	1,815,690	0.401%
Philippine Government Bond	6.25	3/12/24	154,000,000	3,213,444	0.710%
Philippine Government Bond	5.75	4/12/25	179,550,000	3,674,799	0.811%
Philippine Government International Bond	3.9	11/26/22	10,000,000	193,614	0.043%
Republic of Poland Government Bond	5.75	10/25/21	533,000	144,337	0.032%
Republic of Poland Government Bond	4	10/25/23	5,116,000	1,389,584	0.307%
Republic of Poland Government Bond	2.75	10/25/29	23,311,000	6,206,419	1.370%
Republic of Poland Government Bond	2.5	4/25/24	190,000	48,924	0.011%
Republic of Poland Government Bond	3.25	7/25/25	60,000	16,134	0.004%
Republic of Poland Government Bond	2.5	7/25/26	940,000	243,259	0.054%
Republic of Poland Government Bond	2.5	7/25/27	415,000	107,664	0.024%
Republic of South Africa Government Bond	10.5	12/21/26	86,720,000	6,394,777	1.412%
Republic of South Africa Government Bond	8	1/31/30	235,122,000	14,503,773	3.202%
Republic of South Africa Government Bond	8.5	1/31/37	54,500,000	3,233,399	0.714%
Republic of South Africa Government Bond	8.75	1/31/44	85,450,000	5,031,366	1.111%
Republic of South Africa Government Bond	7.75	2/28/23	44,557,000	2,969,829	0.656%
Republic of South Africa Government Bond	7	2/28/31	101,761,000	5,689,747	1.256%
Republic of South Africa Government Bond	6.5	2/28/41	1,945,000	90,366	0.020%
Republic of South Africa Government Bond	8.75	2/28/48	81,419,000	4,755,669	1.050%
Republic of South Africa Government Bond	8.25	3/31/32	312,000	19,010	0.004%
Republic of South Africa Government Bond	6.25	3/31/36	1,876,000	89,818	0.020%
Romania Government Bond	5	2/12/29	7,000,000	1,716,234	0.379%
Romania Government Bond	4.75	2/24/25	10,575,000	2,528,858	0.558%
Romania Government Bond	5.85	4/26/23	28,670,000	7,081,532	1.564%
Romania Government Bond	5.8	7/26/27	150,000	38,450	0.008%
Romanian Government International Bond	2.12	7/16/31	1,495,000	1,694,090	0.374%
Russian Federal Bond - ofZ	7.1	10/16/24	337,800,000	5,297,348	1.170%
Russian Federal Bond - ofZ	7.4	12/7/22	1,692,000	26,768	0.006%
Russian Federal Bond - ofZ	8.15	2/3/27	411,033,000	6,825,664	1.507%
Russian Federal Bond - ofZ	7.25	5/10/34	2,000,000	31,144	0.007%
Russian Federal Bond - ofZ	6.9	5/23/29	442,300,000	6,823,034	1.506%
Russian Federal Bond - ofZ	7.6	7/20/22	118,370,000	1,873,049	0.414%
Russian Federal Bond - ofZ	7	8/16/23	1,644,000	25,708	0.006%
Russian Federal Bond - ofZ	7.5	8/18/21	900,000	14,124	0.003%
Russian Federal Bond - ofZ	7.75	9/16/26	453,950,000	7,384,571	1.630%
Russian Federal Bond - ofZ	8.5	9/17/31	417,380,000	7,198,526	1.589%
Serbia Treasury Bonds	5.88	2/8/28	430,400,000	4,699,028	1.038%
Shimao Property Holdings	5.6	7/15/26	1,130,000	1,155,892	0.255%
Sri Lanka Government Bonds	11	6/1/26	503,000,000	2,835,378	0.626%
Sri Lanka Government Bonds	11	8/1/24	977,000,000	5,515,078	1.218%
Sri Lanka Government International Bond	7.85	3/14/29	1,250,000	1,259,451	0.278%

Standard Chartered Bank/Singapore	9	3/19/29	63,100,000,000	4,932,335	1.089%
Thailand Government Bond	3.85	12/12/25	870,000	32,541	0.007%
Thailand Government Bond	2.13	12/17/26	2,691,000	92,134	0.020%
Thailand Government Bond	1.25	3/12/28	98,237,965	3,148,532	0.695%
Thailand Government Bond	5.5	3/13/23	1,212,000	45,122	0.010%
Thailand Government Bond	1.88	6/17/22	894,000	29,633	0.007%
Thailand Government Bond	3.4	6/17/36	300,825,000	12,597,044	2.781%
Thailand Government Bond	2.88	6/17/46	500,000	20,545	0.005%
Thailand Government Bond	3.65	6/20/31	180,260,000	7,258,873	1.603%
Thailand Government Bond	4.88	6/22/29	48,533,000	2,076,212	0.458%
Thailand Government Bond	3.78	6/25/32	38,297,000	1,577,091	0.348%
TRP Government Reserve	2		16,110,164	16,110,164	3.557%
Turkey Government Bond	9.5	1/12/22	260,000	42,612	0.009%
Turkey Government Bond	10.6	2/11/26	45,803,000	7,275,596	1.606%
Turkey Government Bond	11	2/24/27	104,000	16,566	0.004%
Turkey Government Bond	8	3/12/25	175,000	25,063	0.006%
Turkey Government Bond	10.4	3/20/24	16,237,000	2,607,926	0.576%
Turkey Government Bond	11	3/2/22	17,540,000	2,975,619	0.657%
Turkey Government Bond	7.1	3/8/23	109,000	16,031	0.004%
Turkey Government Bond	12.4	3/8/28	75,000	12,803	0.003%
Turkey Government Bond	10.5	8/11/27	203,000	31,419	0.007%
Turkey Government Bond	8.8	9/27/23	137,000	20,961	0.005%
Ukraine Government International Bond	6.75	6/20/26	695,000	818,694	0.181%
Ukraine Railways Via Rail Capital Markets	8.25	7/9/24	1,100,000	1,150,875	0.254%
Uruguay Government International Bond	8.5	3/15/28	400,000	9,389	0.002%
Uruguay Government International Bond	8.5	3/15/28	14,500,000	332,226	0.073%
Uruguay Government International Bond	9.88	6/20/22	14,110,000	378,901	0.084%
U.S. Treasury Bill	1.84	2/13/20	1,764,000	1,752,225	0.387%
U.S. Treasury Notes	1.75	6/30/24	1,360,000	1,371,688	0.303%

**Total Investments in Securities** **436,893,416**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	478,005	ZAR	(7,469,262)	01/10/2020	(8,711)	-0.002%
BARCLAYS	USD	319	ZAR	(4,986)	01/10/2020	(6)	0.000%
BARCLAYS	IDR	5,762,019,539	USD	(400,001)	01/16/2020	648	0.000%
BARCLAYS	IDR	196,582,587	USD	(13,647)	01/16/2020	22	0.000%
BARCLAYS	IDR	196,581,000	USD	(13,649)	01/16/2020	20	0.000%
BARCLAYS	IDR	5,762,021,000	USD	(400,057)	01/16/2020	593	0.000%
BARCLAYS	USD	279,628	KRW	(332,892,000)	01/16/2020	1,138	0.000%
BARCLAYS	USD	279,972	KRW	(332,892,000)	01/16/2020	1,481	0.000%
BARCLAYS	USD	406,205	IDR	(5,762,019,539)	10/04/2019	397	0.000%
BARCLAYS	USD	13,858	IDR	(196,582,587)	10/04/2019	14	0.000%
BARCLAYS	USD	13,858	IDR	(196,581,000)	10/04/2019	14	0.000%
BARCLAYS	USD	406,205	IDR	(5,762,021,000)	10/04/2019	397	0.000%
BARCLAYS	USD	2,332,129	TWD	(72,296,000)	10/04/2019	1,313	0.000%
BARCLAYS	KRW	332,892,000	USD	(278,804)	10/11/2019	(654)	0.000%
BARCLAYS	KRW	332,892,000	USD	(279,178)	10/11/2019	(1,028)	0.000%
BARCLAYS	CLP	275,179,000	USD	(395,032)	11/08/2019	(17,337)	-0.004%
BARCLAYS	CLP	275,179,000	USD	(393,113)	11/08/2019	(15,419)	-0.003%
BARCLAYS	CLP	275,179,000	USD	(396,266)	11/08/2019	(18,572)	-0.004%
BARCLAYS	CLP	275,179,000	USD	(395,526)	11/08/2019	(17,831)	-0.004%
BARCLAYS	USD	1,549,631	PHP	(81,461,000)	12/06/2019	(18,571)	-0.004%
BARCLAYS	USD	1,549,631	PHP	(81,461,000)	12/06/2019	(18,571)	-0.004%
BARCLAYS	USD	36,315	PHP	(1,909,000)	12/06/2019	(435)	0.000%
BARCLAYS	USD	36,315	PHP	(1,909,000)	12/06/2019	(435)	0.000%
BARCLAYS	USD	4,353,824	SGD	(6,003,000)	12/13/2019	6,849	0.002%
BNP PARIBAS SECURITIES CORP	BRL	20,770,751	USD	(4,987,693)	10/02/2019	10,599	0.002%
BNP PARIBAS SECURITIES CORP	BRL	7,403,805	USD	(1,777,880)	10/02/2019	3,778	0.001%
BNP PARIBAS SECURITIES CORP	USD	1,912,387	BRL	(7,403,805)	10/02/2019	130,728	0.029%
BNP PARIBAS SECURITIES CORP	USD	4,977,176	BRL	(20,770,751)	10/02/2019	(21,116)	-0.005%
BNP PARIBAS SECURITIES CORP	PEN	7,213,000	USD	(2,126,161)	10/11/2019	13,104	0.003%
BNP PARIBAS SECURITIES CORP	PEN	1,310,000	USD	(397,006)	10/11/2019	(8,480)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	49,797	PEN	(164,315)	10/11/2019	1,064	0.000%
BNP PARIBAS SECURITIES CORP	CZK	132,101,000	USD	(5,815,300)	10/18/2019	(232,034)	-0.051%
BNP PARIBAS SECURITIES CORP	CZK	749,000	USD	(32,972)	10/18/2019	(1,316)	0.000%
BNP PARIBAS SECURITIES CORP	RON	19,254,638	USD	(4,565,632)	10/18/2019	(143,404)	-0.032%
BNP PARIBAS SECURITIES CORP	TRY	12,995,000	USD	(2,261,180)	10/18/2019	25,663	0.006%
BNP PARIBAS SECURITIES CORP	USD	638,580	RON	(2,698,000)	10/18/2019	18,928	0.004%
BNP PARIBAS SECURITIES CORP	USD	7,101	RON	(30,000)	10/18/2019	210	0.000%
BNP PARIBAS SECURITIES CORP	CLP	275,179,000	USD	(390,840)	11/08/2019	(13,146)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	840,060	ARS	(55,948,000)	11/08/2019	(3,364)	-0.001%

BNP PARIBAS SECURITIES CORP	USD	1,798,506	CLP	(1,303,467,000)	11/08/2019	9,445	0.002%
BNP PARIBAS SECURITIES CORP	USD	2,077,436	CLP	(1,482,666,000)	11/08/2019	42,418	0.009%
BNP PARIBAS SECURITIES CORP	USD	800,759	COP	(2,780,634,000)	11/08/2019	3,178	0.001%
BNP PARIBAS SECURITIES CORP	PLN	55,649,257	USD	(14,447,129)	11/15/2019	(561,354)	-0.124%
BNP PARIBAS SECURITIES CORP	MXN	35,237,402	USD	(1,762,707)	11/22/2019	7,317	0.002%
BNP PARIBAS SECURITIES CORP	MXN	5,414,799	USD	(268,186)	11/22/2019	3,808	0.001%
BNP PARIBAS SECURITIES CORP	MXN	35,237,401	USD	(1,772,639)	11/22/2019	(2,614)	-0.001%
BNP PARIBAS SECURITIES CORP	BRL	20,770,751	USD	(4,959,232)	12/03/2019	19,855	0.004%
BNP PARIBAS SECURITIES CORP	BRL	8,961,000	USD	(2,150,700)	12/03/2019	(2,603)	-0.001%
BNP PARIBAS SECURITIES CORP	CLP	4,731,000	USD	(6,601)	12/06/2019	(103)	0.000%
BNP PARIBAS SECURITIES CORP	MYR	5,732,639	USD	(1,358,510)	12/06/2019	7,743	0.002%
BNP PARIBAS SECURITIES CORP	THB	49,397,273	USD	(1,610,186)	12/06/2019	6,924	0.002%
BNP PARIBAS SECURITIES CORP	THB	921,376	USD	(30,034)	12/06/2019	129	0.000%
BNP PARIBAS SECURITIES CORP	USD	11,291	MYR	(47,647)	12/06/2019	(64)	0.000%
BNP PARIBAS SECURITIES CORP	USD	583	ZAR	(9,000)	12/13/2019	(6)	0.000%
BNP PARIBAS SECURITIES CORP	USD	483,665	ZAR	(7,469,000)	12/13/2019	(4,805)	-0.001%
BANK OF AMERICA	USD	483,362	ZAR	(7,469,000)	01/10/2020	(3,337)	-0.001%
BANK OF AMERICA	USD	483,221	ZAR	(7,469,000)	01/10/2020	(3,478)	-0.001%
BANK OF AMERICA	CZK	132,099,129	USD	(5,818,576)	10/18/2019	(235,388)	-0.052%
BANK OF AMERICA	CZK	132,101,000	USD	(5,815,584)	10/18/2019	(232,318)	-0.051%
BANK OF AMERICA	CZK	749,000	USD	(32,974)	10/18/2019	(1,317)	0.000%
BANK OF AMERICA	CZK	748,631	USD	(32,975)	10/18/2019	(1,334)	0.000%
BANK OF AMERICA	HUF	921,761,519	USD	(3,189,685)	10/18/2019	(186,022)	-0.041%
BANK OF AMERICA	RUB	125,978,000	USD	(1,883,924)	10/18/2019	54,035	0.012%
BANK OF AMERICA	RUB	155,394,000	USD	(2,434,689)	10/18/2019	(44,214)	-0.010%
BANK OF AMERICA	RUB	16,502,442	USD	(256,114)	10/18/2019	(2,252)	0.000%
BANK OF AMERICA	USD	2,156,835	CZK	(50,138,000)	10/18/2019	37,746	0.008%
BANK OF AMERICA	USD	150,503	HUF	(43,492,517)	10/18/2019	8,777	0.002%
BANK OF AMERICA	USD	1,207,904	HUF	(351,187,200)	10/18/2019	63,521	0.014%
BANK OF AMERICA	USD	1,623,878	RUB	(106,574,800)	10/18/2019	(15,595)	-0.003%
BANK OF AMERICA	PLN	15,603,975	USD	(3,949,049)	11/15/2019	(55,497)	-0.012%
BANK OF AMERICA	USD	412,523	CNH	(2,912,000)	12/06/2019	5,391	0.001%
BANK OF AMERICA	USD	412,806	CNH	(2,914,000)	12/06/2019	5,394	0.001%
BANK OF AMERICA	USD	410,070	CNH	(2,914,000)	12/06/2019	2,658	0.001%
BANK OF AMERICA	EUR	2,023,042	RUB	(145,331,933)	12/10/2019	(2,750)	-0.001%
BANK OF AMERICA	USD	486,976	ZAR	(7,469,000)	12/13/2019	(1,494)	0.000%
BANK OF AMERICA	USD	587	ZAR	(9,000)	12/13/2019	(2)	0.000%
BANK OF AMERICA	USD	484,245	ZAR	(7,469,000)	12/13/2019	(4,225)	-0.001%
JP MORGAN CHASE BANK	USD	578	ZAR	(9,000)	01/10/2020	(8)	0.000%
JP MORGAN CHASE BANK	USD	580	ZAR	(9,000)	01/10/2020	(6)	0.000%
JP MORGAN CHASE BANK	USD	582	ZAR	(9,000)	01/10/2020	(5)	0.000%
JP MORGAN CHASE BANK	USD	583	ZAR	(9,000)	01/10/2020	(4)	0.000%
JP MORGAN CHASE BANK	USD	1,187,360	ZAR	(18,282,542)	01/10/2020	(3,977)	-0.001%
JP MORGAN CHASE BANK	ZAR	30,875,000	USD	(2,006,016)	01/10/2020	5,877	0.001%
JP MORGAN CHASE BANK	ZAR	9,738,000	USD	(633,501)	01/10/2020	1,052	0.000%
JP MORGAN CHASE BANK	USD	279,096	KRW	(332,892,000)	01/16/2020	605	0.000%
JP MORGAN CHASE BANK	BRL	18,377,287	USD	(4,396,480)	10/02/2019	25,847	0.006%
JP MORGAN CHASE BANK	BRL	4,164,000	USD	(999,904)	10/02/2019	2,125	0.000%
JP MORGAN CHASE BANK	BRL	3,340,000	USD	(802,036)	10/02/2019	1,704	0.000%
JP MORGAN CHASE BANK	BRL	20,771,000	USD	(4,987,753)	10/02/2019	10,599	0.002%
JP MORGAN CHASE BANK	BRL	1,502,000	USD	(360,676)	10/02/2019	766	0.000%
JP MORGAN CHASE BANK	BRL	16,804	USD	(4,035)	10/02/2019	9	0.000%
JP MORGAN CHASE BANK	BRL	32,000	USD	(7,684)	10/02/2019	16	0.000%
JP MORGAN CHASE BANK	BRL	32,137	USD	(7,717)	10/02/2019	16	0.000%
JP MORGAN CHASE BANK	BRL	8,491,000	USD	(2,195,191)	10/02/2019	(151,909)	-0.034%
JP MORGAN CHASE BANK	BRL	4,398,000	USD	(1,133,271)	10/02/2019	(74,933)	-0.017%
JP MORGAN CHASE BANK	BRL	2,023,000	USD	(523,524)	10/02/2019	(36,707)	-0.008%
JP MORGAN CHASE BANK	BRL	6,444,916	USD	(1,676,399)	10/02/2019	(125,489)	-0.028%
JP MORGAN CHASE BANK	BRL	6,623,000	USD	(1,615,760)	10/02/2019	(21,995)	-0.005%
JP MORGAN CHASE BANK	USD	853,587	BRL	(3,340,000)	10/02/2019	49,846	0.011%
JP MORGAN CHASE BANK	USD	1,050,852	BRL	(4,164,000)	10/02/2019	48,823	0.011%
JP MORGAN CHASE BANK	USD	391,207	BRL	(1,502,000)	10/02/2019	29,764	0.007%
JP MORGAN CHASE BANK	USD	4,137	BRL	(16,804)	10/02/2019	93	0.000%
JP MORGAN CHASE BANK	USD	7,699	BRL	(32,137)	10/02/2019	(35)	0.000%
JP MORGAN CHASE BANK	USD	7,673	BRL	(32,000)	10/02/2019	(28)	0.000%
JP MORGAN CHASE BANK	USD	4,980,458	BRL	(20,771,000)	10/02/2019	(17,894)	-0.004%
JP MORGAN CHASE BANK	USD	1,056,095	BRL	(4,398,000)	10/02/2019	(2,244)	0.000%
JP MORGAN CHASE BANK	USD	4,412,950	BRL	(18,377,287)	10/02/2019	(9,378)	-0.002%
JP MORGAN CHASE BANK	USD	485,784	BRL	(2,023,000)	10/02/2019	(1,032)	0.000%
JP MORGAN CHASE BANK	USD	1,590,385	BRL	(6,623,000)	10/02/2019	(3,380)	-0.001%
JP MORGAN CHASE BANK	USD	1,547,622	BRL	(6,444,916)	10/02/2019	(3,289)	-0.001%
JP MORGAN CHASE BANK	USD	2,038,949	BRL	(8,491,000)	10/02/2019	(4,333)	-0.001%

JP MORGAN CHASE BANK	IDR	5,664,401,000	USD	(401,076)	10/04/2019	(2,143)	0.000%
JP MORGAN CHASE BANK	INR	157,935,000	USD	(2,196,898)	10/04/2019	31,437	0.007%
JP MORGAN CHASE BANK	TWD	6,237,000	USD	(199,744)	10/04/2019	1,336	0.000%
JP MORGAN CHASE BANK	USD	16,756	IDR	(236,407,000)	10/04/2019	106	0.000%
JP MORGAN CHASE BANK	USD	713,235	IDR	(10,164,315,000)	10/04/2019	(2,619)	-0.001%
JP MORGAN CHASE BANK	KRW	332,892,000	USD	(278,291)	10/11/2019	(141)	0.000%
JP MORGAN CHASE BANK	PEN	8,389,000	USD	(2,483,055)	10/11/2019	4,994	0.001%
JP MORGAN CHASE BANK	PEN	101,000	USD	(30,620)	10/11/2019	(665)	0.000%
JP MORGAN CHASE BANK	USD	1,069,838	EGP	(18,214,000)	10/15/2019	(44,015)	-0.010%
JP MORGAN CHASE BANK	MXN	70,000	USD	(3,493)	10/16/2019	45	0.000%
JP MORGAN CHASE BANK	USD	7,135	MXN	(142,000)	10/16/2019	(40)	0.000%
JP MORGAN CHASE BANK	CZK	142,000	USD	(6,195)	10/18/2019	(194)	0.000%
JP MORGAN CHASE BANK	CZK	57,410,000	USD	(2,444,015)	10/18/2019	(17,573)	-0.004%
JP MORGAN CHASE BANK	CZK	7,344,000	USD	(310,790)	10/18/2019	(395)	0.000%
JP MORGAN CHASE BANK	HUF	441,519	USD	(1,527)	10/18/2019	(88)	0.000%
JP MORGAN CHASE BANK	RON	181,235	USD	(42,915)	10/18/2019	(1,291)	0.000%
JP MORGAN CHASE BANK	RON	1,410,000	USD	(334,690)	10/18/2019	(10,854)	-0.002%
JP MORGAN CHASE BANK	RON	4,246,000	USD	(976,290)	10/18/2019	(1,108)	0.000%
JP MORGAN CHASE BANK	RSD	42,914,748	USD	(406,968)	10/18/2019	(8,667)	-0.002%
JP MORGAN CHASE BANK	RSD	29,594,000	USD	(275,293)	10/18/2019	(625)	0.000%
JP MORGAN CHASE BANK	RUB	721,499	USD	(10,840)	10/18/2019	260	0.000%
JP MORGAN CHASE BANK	RUB	634,000	USD	(9,556)	10/18/2019	197	0.000%
JP MORGAN CHASE BANK	RUB	14,724,000	USD	(219,824)	10/18/2019	6,680	0.001%
JP MORGAN CHASE BANK	RUB	1,032,217	USD	(16,123)	10/18/2019	(244)	0.000%
JP MORGAN CHASE BANK	RUB	26,568,000	USD	(417,496)	10/18/2019	(8,792)	-0.002%
JP MORGAN CHASE BANK	TRY	10,307,000	USD	(1,781,498)	10/18/2019	32,314	0.007%
JP MORGAN CHASE BANK	TRY	120,000	USD	(20,651)	10/18/2019	467	0.000%
JP MORGAN CHASE BANK	TRY	1,102,945	USD	(185,402)	10/18/2019	8,693	0.002%
JP MORGAN CHASE BANK	TRY	124,749	USD	(20,970)	10/18/2019	983	0.000%
JP MORGAN CHASE BANK	TRY	46,405	USD	(8,004)	10/18/2019	162	0.000%
JP MORGAN CHASE BANK	USD	18,473	CZK	(435,000)	10/18/2019	88	0.000%
JP MORGAN CHASE BANK	USD	1,975,937	CZK	(46,577,000)	10/18/2019	7,354	0.002%
JP MORGAN CHASE BANK	USD	50,313	HUF	(14,544,222)	10/18/2019	2,919	0.001%
JP MORGAN CHASE BANK	USD	1,804,834	RON	(7,713,169)	10/18/2019	33,345	0.007%
JP MORGAN CHASE BANK	USD	293,960	RSD	(31,342,000)	10/18/2019	3,068	0.001%
JP MORGAN CHASE BANK	USD	4,239,952	RUB	(270,312,224)	10/18/2019	81,655	0.018%
JP MORGAN CHASE BANK	USD	23,472	RUB	(1,496,365)	10/18/2019	453	0.000%
JP MORGAN CHASE BANK	USD	11,723	RUB	(766,701)	10/18/2019	(72)	0.000%
JP MORGAN CHASE BANK	USD	2,329,033	RUB	(151,546,000)	10/18/2019	(2,246)	0.000%
JP MORGAN CHASE BANK	USD	13,121	TRY	(74,000)	10/18/2019	98	0.000%
JP MORGAN CHASE BANK	USD	7,523	TRY	(43,676)	10/18/2019	(163)	0.000%
JP MORGAN CHASE BANK	USD	10,684	TRY	(62,026)	10/18/2019	(231)	0.000%
JP MORGAN CHASE BANK	USD	412,488	TRY	(2,345,000)	10/18/2019	(182)	0.000%
JP MORGAN CHASE BANK	USD	403,362	EUR	(365,000)	10/31/2019	4,542	0.001%
JP MORGAN CHASE BANK	CLP	275,179,000	USD	(390,524)	11/08/2019	(12,830)	-0.003%
JP MORGAN CHASE BANK	COP	102,307,681	USD	(30,027)	11/08/2019	(681)	0.000%
JP MORGAN CHASE BANK	USD	4,640	CLP	(3,330,000)	11/08/2019	70	0.000%
JP MORGAN CHASE BANK	USD	2,802	CLP	(2,003,000)	11/08/2019	53	0.000%
JP MORGAN CHASE BANK	USD	2,804	CLP	(2,004,374)	11/08/2019	53	0.000%
JP MORGAN CHASE BANK	USD	8,725	COP	(29,503,531)	11/08/2019	262	0.000%
JP MORGAN CHASE BANK	USD	1,656	COP	(5,759,000)	11/08/2019	4	0.000%
JP MORGAN CHASE BANK	PLN	155,852	USD	(40,459)	11/15/2019	(1,570)	0.000%
JP MORGAN CHASE BANK	PLN	41,000	USD	(10,389)	11/15/2019	(159)	0.000%
JP MORGAN CHASE BANK	PLN	2,588,000	USD	(646,135)	11/15/2019	(370)	0.000%
JP MORGAN CHASE BANK	USD	1,790,869	PLN	(7,139,000)	11/15/2019	9,523	0.002%
JP MORGAN CHASE BANK	MXN	35,237,402	USD	(1,763,634)	11/22/2019	6,391	0.001%
JP MORGAN CHASE BANK	MXN	35,237,402	USD	(1,784,326)	11/22/2019	(14,301)	-0.003%
JP MORGAN CHASE BANK	USD	2,209,732	CHF	(2,150,000)	11/22/2019	45,903	0.010%
JP MORGAN CHASE BANK	USD	658	MXN	(13,000)	11/22/2019	5	0.000%
JP MORGAN CHASE BANK	USD	658	MXN	(13,000)	11/22/2019	5	0.000%
JP MORGAN CHASE BANK	USD	729	MXN	(14,487)	11/22/2019	1	0.000%
JP MORGAN CHASE BANK	USD	654	MXN	(13,000)	11/22/2019	1	0.000%
JP MORGAN CHASE BANK	USD	1,016,848	MXN	(20,229,000)	11/22/2019	717	0.000%
JP MORGAN CHASE BANK	USD	650	MXN	(13,000)	11/22/2019	(3)	0.000%
JP MORGAN CHASE BANK	USD	651	MXN	(13,000)	11/22/2019	(2)	0.000%
JP MORGAN CHASE BANK	USD	651	MXN	(13,000)	11/22/2019	(2)	0.000%
JP MORGAN CHASE BANK	USD	346,164	MXN	(7,041,000)	11/22/2019	(7,515)	-0.002%
JP MORGAN CHASE BANK	BRL	41,000	USD	(9,786)	12/03/2019	42	0.000%
JP MORGAN CHASE BANK	BRL	32,000	USD	(7,645)	12/03/2019	26	0.000%
JP MORGAN CHASE BANK	BRL	20,771,000	USD	(4,962,253)	12/03/2019	16,893	0.004%
JP MORGAN CHASE BANK	CLP	4,731,000	USD	(6,576)	12/06/2019	(79)	0.000%
JP MORGAN CHASE BANK	CLP	4,731,000	USD	(6,588)	12/06/2019	(91)	0.000%

JP MORGAN CHASE BANK	CLP	4,731,000	USD	(6,589)	12/06/2019	(92)	0.000%
JP MORGAN CHASE BANK	CLP	4,731,000	USD	(6,538)	12/06/2019	(41)	0.000%
JP MORGAN CHASE BANK	CLP	2,088,000	USD	(2,896)	12/06/2019	(29)	0.000%
JP MORGAN CHASE BANK	CLP	911,966	USD	(1,271)	12/06/2019	(19)	0.000%
JP MORGAN CHASE BANK	THB	30,393,000	USD	(994,568)	12/06/2019	402	0.000%
JP MORGAN CHASE BANK	USD	286,431	THB	(8,768,000)	12/06/2019	(605)	0.000%
JP MORGAN CHASE BANK	RUB	148,200,000	EUR	(2,023,042)	12/10/2019	46,554	0.010%
JP MORGAN CHASE BANK	SGD	4,351,000	USD	(3,148,630)	12/13/2019	2,076	0.000%
JP MORGAN CHASE BANK	USD	4,349,742	SGD	(6,003,000)	12/13/2019	2,767	0.001%
JP MORGAN CHASE BANK	USD	1,992,279	ZAR	(29,672,000)	12/13/2019	51,738	0.011%
JP MORGAN CHASE BANK	USD	583	ZAR	(9,000)	12/13/2019	(5)	0.000%
JP MORGAN CHASE BANK	ZAR	6,911,000	USD	(449,531)	12/13/2019	2,447	0.001%
CITIBANK N A	IDR	5,762,021,000	USD	(401,367)	01/16/2020	(717)	0.000%
CITIBANK N A	IDR	196,581,000	USD	(13,693)	01/16/2020	(24)	0.000%
CITIBANK N A	USD	1,359,233	LKR	(249,881,424)	08/11/2020	29,438	0.006%
CITIBANK N A	USD	1,891,276	LKR	(347,957,000)	08/11/2020	39,552	0.009%
CITIBANK N A	BRL	18,306,646	USD	(4,395,987)	10/02/2019	9,342	0.002%
CITIBANK N A	BRL	5,571,474	USD	(1,366,227)	10/02/2019	(25,502)	-0.006%
CITIBANK N A	USD	4,387,978	BRL	(18,306,646)	10/02/2019	(17,350)	-0.004%
CITIBANK N A	USD	1,337,881	BRL	(5,571,474)	10/02/2019	(2,843)	-0.001%
CITIBANK N A	USD	407,642	IDR	(5,762,021,000)	10/04/2019	1,834	0.000%
CITIBANK N A	USD	13,907	IDR	(196,581,000)	10/04/2019	63	0.000%
CITIBANK N A	USD	8,279,388	INR	(573,037,109)	10/04/2019	194,298	0.043%
CITIBANK N A	USD	13,362,264	TWD	(414,150,000)	10/04/2019	10,110	0.002%
CITIBANK N A	USD	625,418	KRW	(736,473,000)	10/11/2019	10,052	0.002%
CITIBANK N A	RSD	25,577,290	USD	(243,756)	10/18/2019	(6,368)	-0.001%
CITIBANK N A	RSD	348,210,513	USD	(3,318,503)	10/18/2019	(86,691)	-0.019%
CITIBANK N A	USD	638,082	RON	(2,698,000)	10/18/2019	18,430	0.004%
CITIBANK N A	USD	7,095	RON	(30,000)	10/18/2019	205	0.000%
CITIBANK N A	USD	640,870	RON	(2,698,000)	10/18/2019	21,219	0.005%
CITIBANK N A	USD	7,126	RON	(30,000)	10/18/2019	236	0.000%
CITIBANK N A	USD	2,242,640	CAD	(2,918,000)	10/25/2019	39,241	0.009%
CITIBANK N A	PLN	55,650,000	USD	(14,425,320)	11/15/2019	(539,360)	-0.119%
CITIBANK N A	PLN	155,000	USD	(40,178)	11/15/2019	(1,502)	0.000%
CITIBANK N A	CHF	3,210,000	EUR	(2,970,511)	11/22/2019	(19,792)	-0.004%
CITIBANK N A	MXN	35,237,402	USD	(1,784,950)	11/22/2019	(14,925)	-0.003%
CITIBANK N A	USD	2,210,121	CHF	(2,151,000)	11/22/2019	45,286	0.010%
CITIBANK N A	THB	49,399,000	USD	(1,613,793)	12/06/2019	3,373	0.001%
CITIBANK N A	THB	49,399,000	USD	(1,613,292)	12/06/2019	3,874	0.001%
CITIBANK N A	THB	919,000	USD	(30,013)	12/06/2019	72	0.000%
CITIBANK N A	THB	919,000	USD	(30,022)	12/06/2019	63	0.000%
CITIBANK N A	USD	409,759	CNH	(2,914,000)	12/06/2019	2,347	0.001%
CITIBANK N A	USD	1,548,688	PHP	(81,461,000)	12/06/2019	(19,514)	-0.004%
CITIBANK N A	USD	1,548,689	PHP	(81,461,019)	12/06/2019	(19,514)	-0.004%
CITIBANK N A	USD	36,293	PHP	(1,909,000)	12/06/2019	(457)	0.000%
CITIBANK N A	USD	36,293	PHP	(1,909,000)	12/06/2019	(457)	0.000%
CITIBANK N A	USD	479,126	ZAR	(7,469,000)	12/13/2019	(9,345)	-0.002%
CITIBANK N A	USD	577	ZAR	(9,000)	12/13/2019	(11)	0.000%
CITIBANK N A	USD	485,290	ZAR	(7,469,000)	12/13/2019	(3,181)	-0.001%
CITIBANK N A	USD	585	ZAR	(9,000)	12/13/2019	(4)	0.000%
CITIBANK N A	ZAR	7,930,884	USD	(537,755)	12/13/2019	(19,077)	-0.004%
CREDIT SUISSE FIRST BOSTON	IDR	5,762,021,000	USD	(400,061)	01/16/2020	589	0.000%
CREDIT SUISSE FIRST BOSTON	IDR	196,581,000	USD	(13,649)	01/16/2020	20	0.000%
CREDIT SUISSE FIRST BOSTON	IDR	196,581,000	USD	(13,748)	01/16/2020	(79)	0.000%
CREDIT SUISSE FIRST BOSTON	IDR	5,762,021,000	USD	(402,967)	01/16/2020	(2,317)	-0.001%
CREDIT SUISSE FIRST BOSTON	BRL	9,106,108	USD	(2,412,533)	10/02/2019	(221,231)	-0.049%
CREDIT SUISSE FIRST BOSTON	USD	2,186,655	BRL	(9,106,108)	10/02/2019	(4,647)	-0.001%
CREDIT SUISSE FIRST BOSTON	USD	13,955	IDR	(196,581,000)	10/04/2019	110	0.000%
CREDIT SUISSE FIRST BOSTON	USD	409,031	IDR	(5,762,021,000)	10/04/2019	3,223	0.001%
CREDIT SUISSE FIRST BOSTON	USD	406,348	IDR	(5,762,021,000)	10/04/2019	540	0.000%
CREDIT SUISSE FIRST BOSTON	USD	13,863	IDR	(196,581,000)	10/04/2019	18	0.000%
CREDIT SUISSE FIRST BOSTON	CLP	147,960,000	USD	(210,117)	11/08/2019	(7,036)	-0.002%
CREDIT SUISSE FIRST BOSTON	CLP	1,248,000	USD	(1,772)	11/08/2019	(59)	0.000%
DEUTSCHE BANK	BRL	10,476,000	USD	(2,515,608)	10/02/2019	5,346	0.001%
DEUTSCHE BANK	USD	2,723,161	BRL	(10,476,000)	10/02/2019	202,207	0.045%
DEUTSCHE BANK	USD	2,817,979	EUR	(2,541,000)	10/31/2019	41,537	0.009%
DEUTSCHE BANK	USD	3,275,430	COP	(11,323,162,800)	11/08/2019	27,561	0.006%
DEUTSCHE BANK	MYR	2,155,410	USD	(513,132)	12/06/2019	565	0.000%
DEUTSCHE BANK	UAH	27,799,000	USD	(1,092,299)	12/13/2019	5,703	0.001%
GOLDMAN SACHS & CO	USD	278,457	KRW	(332,893,000)	01/16/2020	(34)	0.000%
GOLDMAN SACHS & CO	USD	20,141,747	TWD	(619,399,000)	01/16/2020	18,143	0.004%
GOLDMAN SACHS & CO	BRL	14,552,000	USD	(3,507,774)	10/02/2019	(5,967)	-0.001%

GOLDMAN SACHS & CO	USD	3,494,381	BRL	(14,552,000)	10/02/2019	(7,426)	-0.002%
GOLDMAN SACHS & CO	TWD	619,399,000	USD	(19,966,443)	10/04/2019	2,917	0.001%
GOLDMAN SACHS & CO	KRW	332,893,000	USD	(277,668)	10/11/2019	483	0.000%
GOLDMAN SACHS & CO	CZK	5,333,000	USD	(234,281)	10/18/2019	(8,881)	-0.002%
GOLDMAN SACHS & CO	RSD	25,702,000	USD	(245,717)	10/18/2019	(7,172)	-0.002%
GOLDMAN SACHS & CO	RUB	148,279	USD	(2,330)	10/18/2019	(49)	0.000%
GOLDMAN SACHS & CO	RUB	215,382,759	USD	(3,384,749)	10/18/2019	(71,449)	-0.016%
GOLDMAN SACHS & CO	ARS	111,896,000	USD	(2,237,473)	11/08/2019	(550,624)	-0.122%
GOLDMAN SACHS & CO	CLP	313,340,000	USD	(435,618)	11/08/2019	(5,546)	-0.001%
GOLDMAN SACHS & CO	COP	8,391,231,454	USD	(2,430,128)	11/08/2019	(23,237)	-0.005%
GOLDMAN SACHS & CO	COP	2,373,739,421	USD	(686,965)	11/08/2019	(6,096)	-0.001%
GOLDMAN SACHS & CO	COP	6,473,514,491	USD	(1,913,825)	11/08/2019	(57,001)	-0.013%
GOLDMAN SACHS & CO	USD	13,157	ARS	(658,000)	11/08/2019	3,238	0.001%
GOLDMAN SACHS & CO	USD	803,851	ARS	(55,948,000)	11/08/2019	(39,574)	-0.009%
GOLDMAN SACHS & CO	USD	266,659	COP	(918,212,000)	11/08/2019	3,284	0.001%
GOLDMAN SACHS & CO	USD	1,938,720	PLN	(7,680,362)	11/15/2019	22,292	0.005%
GOLDMAN SACHS & CO	MXN	35,237,402	USD	(1,763,810)	11/22/2019	6,214	0.001%
GOLDMAN SACHS & CO	USD	409,474	CNH	(2,914,000)	12/06/2019	2,062	0.000%
GOLDMAN SACHS & CO	USD	409,474	CNH	(2,914,000)	12/06/2019	2,062	0.000%
HSBC SECURITIES INC	USD	479,378	ZAR	(7,469,000)	01/10/2020	(7,321)	-0.002%
HSBC SECURITIES INC	IDR	93,105,000	USD	(6,522)	10/04/2019	35	0.000%
HSBC SECURITIES INC	IDR	36,860,000	USD	(2,579)	10/04/2019	17	0.000%
HSBC SECURITIES INC	INR	144,701,000	USD	(2,083,828)	10/04/2019	(42,214)	-0.009%
HSBC SECURITIES INC	INR	122,059,000	USD	(1,757,382)	10/04/2019	(35,229)	-0.008%
HSBC SECURITIES INC	USD	10,715	IDR	(150,701,000)	10/04/2019	102	0.000%
HSBC SECURITIES INC	USD	750,288	IDR	(10,703,839,000)	10/04/2019	(3,563)	-0.001%
HSBC SECURITIES INC	USD	987,458	IDR	(14,087,376,000)	10/04/2019	(4,689)	-0.001%
HSBC SECURITIES INC	USD	987,458	IDR	(14,087,376,000)	10/04/2019	(4,689)	-0.001%
HSBC SECURITIES INC	USD	4,428,571	TWD	(139,190,000)	10/04/2019	(58,900)	-0.013%
HSBC SECURITIES INC	PEN	5,486,000	USD	(1,635,659)	10/11/2019	(8,596)	-0.002%
HSBC SECURITIES INC	USD	637,639	KRW	(736,473,000)	10/11/2019	22,274	0.005%
HSBC SECURITIES INC	USD	269,079	KRW	(314,473,000)	10/11/2019	6,319	0.001%
HSBC SECURITIES INC	USD	632,644	KRW	(736,473,000)	10/11/2019	17,278	0.004%
HSBC SECURITIES INC	USD	1,381,043	EGP	(23,312,000)	10/15/2019	(44,572)	-0.010%
HSBC SECURITIES INC	USD	14,116	HUF	(4,090,000)	10/18/2019	788	0.000%
HSBC SECURITIES INC	USD	6,043,992	EUR	(5,382,796)	10/31/2019	162,440	0.036%
HSBC SECURITIES INC	USD	2,807	CLP	(2,003,000)	11/08/2019	58	0.000%
HSBC SECURITIES INC	USD	3,945,983	LKR	(703,766,065)	11/08/2019	96,221	0.021%
HSBC SECURITIES INC	MXN	35,237,402	USD	(1,774,111)	11/22/2019	(4,087)	-0.001%
HSBC SECURITIES INC	USD	2,211,211	CHF	(2,151,000)	11/22/2019	46,377	0.010%
HSBC SECURITIES INC	MYR	5,733,000	USD	(1,359,691)	12/06/2019	6,648	0.001%
HSBC SECURITIES INC	MYR	5,733,000	USD	(1,359,691)	12/06/2019	6,648	0.001%
HSBC SECURITIES INC	MYR	5,733,000	USD	(1,359,401)	12/06/2019	6,938	0.002%
HSBC SECURITIES INC	MYR	5,733,000	USD	(1,359,401)	12/06/2019	6,938	0.002%
HSBC SECURITIES INC	MYR	19,000	USD	(4,540)	12/06/2019	(11)	0.000%
HSBC SECURITIES INC	PHP	88,461,000	USD	(1,688,509)	12/06/2019	14,449	0.003%
HSBC SECURITIES INC	THB	49,399,000	USD	(1,614,241)	12/06/2019	2,925	0.001%
HSBC SECURITIES INC	THB	919,000	USD	(30,031)	12/06/2019	54	0.000%
HSBC SECURITIES INC	THB	919,000	USD	(30,097)	12/06/2019	(11)	0.000%
HSBC SECURITIES INC	THB	49,399,000	USD	(1,617,783)	12/06/2019	(617)	0.000%
HSBC SECURITIES INC	USD	412,164	CNH	(2,914,000)	12/06/2019	4,752	0.001%
HSBC SECURITIES INC	USD	412,164	CNH	(2,914,000)	12/06/2019	4,752	0.001%
HSBC SECURITIES INC	USD	409,362	CNH	(2,914,000)	12/06/2019	1,950	0.000%
HSBC SECURITIES INC	USD	409,362	CNH	(2,914,000)	12/06/2019	1,950	0.000%
HSBC SECURITIES INC	USD	409,362	CNH	(2,914,000)	12/06/2019	1,950	0.000%
HSBC SECURITIES INC	USD	11,384	MYR	(48,000)	12/06/2019	(56)	0.000%
HSBC SECURITIES INC	USD	11,384	MYR	(48,000)	12/06/2019	(56)	0.000%
HSBC SECURITIES INC	USD	11,382	MYR	(48,000)	12/06/2019	(58)	0.000%
HSBC SECURITIES INC	USD	11,382	MYR	(48,000)	12/06/2019	(58)	0.000%
HSBC SECURITIES INC	USD	216,329	MYR	(916,000)	12/06/2019	(1,981)	0.000%
HSBC SECURITIES INC	USD	833,329	THB	(25,496,795)	12/06/2019	(1,355)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	10,009,423	INR	(721,379,109)	01/16/2020	(63,339)	-0.014%
MORGAN STANLEY & COMPANY LLC	BRL	8,885,000	USD	(2,133,561)	10/02/2019	4,534	0.001%
MORGAN STANLEY & COMPANY LLC	BRL	8,333,000	USD	(2,001,009)	10/02/2019	4,252	0.001%
MORGAN STANLEY & COMPANY LLC	BRL	5,571,000	USD	(1,362,269)	10/02/2019	(21,659)	-0.005%
MORGAN STANLEY & COMPANY LLC	BRL	80,941	USD	(19,496)	10/02/2019	(19)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	2,071,082	BRL	(8,333,000)	10/02/2019	65,822	0.015%
MORGAN STANLEY & COMPANY LLC	USD	2,216,263	BRL	(8,885,000)	10/02/2019	78,169	0.017%
MORGAN STANLEY & COMPANY LLC	USD	1,337,768	BRL	(5,571,000)	10/02/2019	(2,843)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	19,436	BRL	(80,941)	10/02/2019	(41)	0.000%
MORGAN STANLEY & COMPANY LLC	IDR	25,774,757,400	USD	(1,797,278)	10/04/2019	17,991	0.004%
MORGAN STANLEY & COMPANY LLC	INR	721,379,109	USD	(10,148,834)	10/04/2019	29,241	0.006%



MORGAN STANLEY & COMPANY LLC	USD	625,932	KRW	(736,472,000)	10/11/2019	10,568	0.002%
MORGAN STANLEY & COMPANY LLC	USD	630,542	KRW	(736,473,000)	10/11/2019	15,177	0.003%
MORGAN STANLEY & COMPANY LLC	CZK	8,088,000	USD	(351,348)	10/18/2019	(9,507)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	639,371	RON	(2,700,128)	10/18/2019	19,231	0.004%
MORGAN STANLEY & COMPANY LLC	USD	7,396	RON	(31,235)	10/18/2019	222	0.000%
MORGAN STANLEY & COMPANY LLC	USD	2,238,096	CAD	(2,917,000)	10/25/2019	35,452	0.008%
MORGAN STANLEY & COMPANY LLC	COP	13,953,840,569	USD	(4,121,770)	11/08/2019	(119,333)	-0.026%
MORGAN STANLEY & COMPANY LLC	PHP	53,531,878	USD	(1,026,006)	12/06/2019	4,533	0.001%
ROYAL BANK OF SCOTLAND INTL LTD	BRL	9,667,000	USD	(2,378,691)	10/02/2019	(52,415)	-0.012%
ROYAL BANK OF SCOTLAND INTL LTD	USD	2,321,343	BRL	(9,667,000)	10/02/2019	(4,933)	-0.001%
ROYAL BANK OF SCOTLAND INTL LTD	USD	1,284,594	CLP	(924,779,043)	11/08/2019	15,298	0.003%
RBC DOMINION SECURITIES INC	BRL	16,339,670	USD	(4,143,444)	10/02/2019	(211,451)	-0.047%
RBC DOMINION SECURITIES INC	USD	3,923,655	BRL	(16,339,670)	10/02/2019	(8,338)	-0.002%
RBC DOMINION SECURITIES INC	USD	8,238,617	INR	(573,037,000)	10/04/2019	153,529	0.034%
RBC DOMINION SECURITIES INC	MXN	43,794,000	USD	(2,201,636)	11/22/2019	(1,802)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	481,731	ZAR	(7,469,000)	01/10/2020	(4,968)	-0.001%
STATE STREET GLOBAL MARKETS LLC	CZK	11,226,950	USD	(475,498)	10/18/2019	(989)	0.000%
STATE STREET GLOBAL MARKETS LLC	HUF	508,259,570	USD	(1,695,218)	10/18/2019	(38,997)	-0.009%
STATE STREET GLOBAL MARKETS LLC	USD	638,082	RON	(2,698,000)	10/18/2019	18,430	0.004%
STATE STREET GLOBAL MARKETS LLC	USD	7,095	RON	(30,000)	10/18/2019	205	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	640,490	RON	(2,698,000)	10/18/2019	20,838	0.005%
STATE STREET GLOBAL MARKETS LLC	USD	7,122	RON	(30,000)	10/18/2019	232	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,290,028	CAD	(3,020,000)	10/25/2019	9,609	0.002%
STATE STREET GLOBAL MARKETS LLC	PLN	8,026,972	USD	(2,036,631)	11/15/2019	(33,716)	-0.007%
STATE STREET GLOBAL MARKETS LLC	USD	412,953	CNH	(2,914,000)	12/06/2019	5,541	0.001%
STANDARD CHARTERED SECURITIES	BRL	3,212,253	USD	(771,360)	10/02/2019	1,639	0.000%
STANDARD CHARTERED SECURITIES	USD	811,277	BRL	(3,212,253)	10/02/2019	38,278	0.008%
STANDARD CHARTERED SECURITIES	IDR	46,413,851,139	USD	(3,241,417)	10/04/2019	27,424	0.006%
STANDARD CHARTERED SECURITIES	IDR	1,240,049,587	USD	(86,602)	10/04/2019	733	0.000%
STANDARD CHARTERED SECURITIES	KRW	2,665,268,000	USD	(2,228,764)	10/11/2019	(1,781)	0.000%
SOCIETE GENERALE	TRY	3,386,800	USD	(583,855)	10/18/2019	12,150	0.003%
UBS SECURITIES LLC	CZK	132,101,000	USD	(5,823,583)	10/18/2019	(240,317)	-0.053%
UBS SECURITIES LLC	CZK	749,000	USD	(33,019)	10/18/2019	(1,363)	0.000%
UBS SECURITIES LLC	CLP	275,176,588	USD	(387,764)	11/08/2019	(10,073)	-0.002%

Total Forward Currency Exchange Contracts

(2,491,913)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR PUT/BRL CALL 4.48 10/31/2019	4.48	10/31/2019	3,970,000	36,522	0.008%
FXO EUR PUT/BRL CALL 4.48 10/31/2019	4.48	10/31/2019	3,970,000	36,522	0.008%
FXO EUR PUT/RUB CALL 72.00 12/02/2019	72.00	12/2/2019	7,950,000	164,877	0.036%

Total Options

237,921

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 09/25/2023 REC FIX	25,000,000	207,694	0.046%
CZK IRS 10/29/2023 REC FIX	19,300,000	23,612	0.005%
CZK IRS 02/13/2023 REC FIX	24,200,000	(6,133)	(0.001%)
EGYPT CDS 06/20/2024	(2,076,000)	171,195	0.038%
MXN IRS 09/22/2023 REC FIX	85,000,000	213,585	0.047%
BRL IRS 01/03/2022 REC FIX 6.47	13,000,000	58,793	0.013%
BRL IRS 07/03/2023 REC FIX 6.665	14,180,000	51,789	0.011%
BRL IRS 07/03/2023 REC FIX 6.40	12,400,000	21,115	0.005%
BRL IRS 07/01/2021 REC FIX 9.04	5,050,000	116,008	0.026%
BRL IRS 07/01/22 REC FIX 8.65	25,000,000	460,667	0.102%
REPUBLIC OF INDONESIA CDS 06/20/2024	(2,250,000)	(18,781)	(0.004%)
INR IRS 01/17/2024 PAY FIX	(215,000,000)	(160,159)	(0.035%)
PLN IRS 09/28/2023 REC FIX	19,770,000	168,657	0.037%
SOUTH AFRICA CDS 12/20/2023	(2,150,000)	55,092	0.012%
SOUTH AFRICA CDS 06/20/2024	1,100,000	48,869	0.011%
UNITED MEXICAN STATES CDS 06/20/2024	(1,212,500)	3,019	0.001%
UNITED MEXICAN STATES CDS 06/20/2024	(3,165,000)	7,881	0.002%
CZK IRS 06/20/2027 REC FIX	85,500,000	42,223	0.009%
MXN IRS 06/05/2024 REC FIX	40,200,000	80,178	0.018%
MXN IRS 09/13/2024 REC FIX	56,500,000	4,621	0.001%
MXN IRS 06/05/2024 REC FIX	110,000,000	221,689	0.049%
MXN IRS 06/24/2024 REC FIX	52,000,000	76,988	0.017%

Total Swap Contracts

1,848,603

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	(60)	12/31/2019	(7,148,906)	48,196	(1.578%)
IKZ9 EURO BTP FUT DEC 19	(11)	12/6/2019	(1,748,548)	4,881	(0.386%)
RXZ9 EURO BUND FUTURE DEC 19	(5)	12/6/2019	(949,622)	18,248	(0.210%)
TYZ9 UST 10YR FUT DEC 19	(59)	12/19/2019	(7,688,438)	25,910	(1.698%)
UBZ9 EURO BUXL 30Y FUT DEC 19	(5)	12/6/2019	(1,185,325)	44,722	(0.262%)
USZ9 UST 30YR FUT DEC 19	(3)	12/19/2019	(486,938)	5,972	(0.108%)
WNZ9 ULTRA US BOND FUT DEC 19	3	12/19/2019	575,719	(11,770)	0.127%



## NET ASSETS

452,914,125

## NET ASSET VALUE PER SHARE

Emerging Markets Local Currency Bond Fund Shares

6.23

(\$387,975,548 / 62,310,749 Shares Outstanding)

Emerging Markets Local Currency Bond Fund - Advisor Class Shares

6.22

(\$62,479 / 10,050 Shares Outstanding)

Emerging Markets Local Currency Bond Fund - I Class Shares

6.23

(\$64,876,098 / 10,410,226 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	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	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	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 Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

**Important Information**

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