

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Aeropuerto Internacional De Tocumen	5.63	5/18/36	300,000	354,003	0.077%
Akbank T.A.S.	7.2	3/16/27	2,250,000	2,110,709	0.460%
Argentina Bonar Bonds	8.75	5/7/24	2,500,000	880,754	0.192%
Argentine Republic Government International Bond	5.88	1/11/28	4,310,000	1,761,756	0.384%
Argentine Republic Government International Bond	0	12/15/35	3,870,000	91,913	0.020%
Argentine Republic Government International Bond	8.28	12/31/33	7,318,638	3,604,429	0.786%
Argentine Republic Government International Bond	3.75	12/31/38	2,650,000	1,063,339	0.232%
Argentine Republic Government International Bond	5.63	1/26/22	2,370,000	1,030,974	0.225%
Argentine Republic Government International Bond	6.88	1/26/27	300,000	126,828	0.028%
Argentine Republic Government International Bond	7.5	4/22/26	12,400,000	5,533,624	1.207%
Axtel SAB de CV	6.38	11/14/24	1,600,000	1,652,016	0.360%
Azul Investments LLP	5.88	10/26/24	400,000	400,500	0.087%
Azul Investments LLP	5.88	10/26/24	1,705,000	1,707,131	0.372%
Bahamas Government International Bond	6	11/21/28	600,000	637,506	0.139%
Bahamas Government International Bond	6	11/21/28	8,745,000	9,291,650	2.026%
Banco do Brasil SA/Cayman	9	12/18/67	4,100,000	4,606,350	1.004%
Banco Macro	6.75	11/4/26	1,000,000	692,500	0.151%
Banco Macro	17.5	5/8/22	1,955,000	13,368	0.003%
Banco Nacional de Costa Rica	5.88	4/25/21	840,000	856,178	0.187%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	8.5	4/20/68	800,000	844,000	0.184%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	605,000	615,113	0.134%
BBVA Bancomer SA/Texas	5.35	11/12/29	300,000	299,253	0.065%
BBVA Bancomer SA/Texas	5.13	1/18/33	1,100,000	1,051,875	0.229%
Bermuda Government International Bond	4.75	2/15/29	1,630,000	1,854,125	0.404%
Brazilian Government International Bond	4.63	1/13/28	1,500,000	1,596,390	0.348%
Brazilian Government International Bond	8.25	1/20/34	380,000	520,600	0.114%
Brazilian Government International Bond	5	1/27/45	5,408,000	5,623,049	1.226%
Brazilian Government International Bond	5.63	1/7/41	600,000	672,756	0.147%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/23	11,700,000	3,130,569	0.683%
CA La Electricidad de Caracas	8.5	4/10/20	800,000	128,000	0.028%
Cemex SAB de CV	7.75	4/16/26	1,400,000	1,520,764	0.332%
Citgo Holding	9.25	8/1/24	350,000	369,250	0.081%
CNAC HK Finbridge	4.63	3/14/23	2,300,000	2,414,339	0.526%
CNOOC Curtis Funding No 1 Pty	4.5	10/3/23	1,400,000	1,504,176	0.328%
CNRC Capitale	3.9	12/2/67	400,000	404,795	0.088%
Colombia Government International Bond	6.13	1/18/41	4,250,000	5,551,605	1.211%
Colombia Government International Bond	4	2/26/24	800,000	844,200	0.184%
Colombia Government International Bond	5.63	2/26/44	1,000,000	1,253,760	0.273%
Colombia Government International Bond	4.5	3/15/29	285,000	317,490	0.069%
Cometa Energia SA de CV	6.38	4/24/35	1,462,500	1,561,219	0.340%
Commonwealth of Puerto Rico	8	7/1/35	1,000,000	601,250	0.131%
Consortio Transmantaro	4.7	4/16/34	280,000	305,200	0.067%
Controladora Mabe SA de CV	5.6	10/23/28	300,000	324,003	0.071%
Controladora Mabe SA de CV	5.6	10/23/28	480,000	518,405	0.113%
Corp Nacional del Cobre de Chile	3.7	1/30/50	1,430,000	1,435,148	0.313%
Cosan Overseas	8.25	2/5/68	430,000	446,129	0.097%
Costa Rica Government International Bond	4.25	1/26/23	200,000	196,252	0.043%
Costa Rica Government International Bond	7.16	3/12/45	1,165,000	1,169,380	0.255%
Costa Rica Government International Bond	4.38	4/30/25	1,600,000	1,534,016	0.335%
Costa Rica Government International Bond	7	4/4/44	1,235,000	1,228,837	0.268%
Country Garden Holdings	4.75	1/17/23	750,000	746,272	0.163%
Country Garden Holdings	8	1/27/24	400,000	435,238	0.095%
Csn Resources	7.63	2/13/23	450,000	470,813	0.103%
Csn Resources	7.63	2/13/23	1,350,000	1,412,438	0.308%
C&W Senior Financing DAC	7.5	10/15/26	650,000	687,375	0.150%
C&W Senior Financing DAC	6.88	9/15/27	310,000	322,400	0.070%
Development Bank of Kazakhstan JSC	4.13	12/10/22	1,100,000	1,143,113	0.249%
Development Bank of Mongolia	7.25	10/23/23	1,035,000	1,073,789	0.234%
Dominican Republic International Bond	5.5	1/27/25	5,500,000	5,816,305	1.268%
Dominican Republic International Bond	6.85	1/27/45	3,225,000	3,603,938	0.786%
Dominican Republic International Bond	6.88	1/29/26	1,400,000	1,583,764	0.345%
Dominican Republic International Bond	7.45	4/30/44	850,000	1,010,446	0.220%
Easy Tactic	9.13	7/28/22	450,000	460,616	0.100%
Ecuador Government International Bond	7.88	1/23/28	3,300,000	3,139,158	0.685%
Ecuador Government International Bond	10.75	1/31/29	500,000	541,568	0.118%

Ecuador Government International Bond	10.75	3/28/22	2,000,000	2,185,000	0.476%
Ecuador Government International Bond	7.95	6/20/24	8,700,000	8,906,712	1.942%
Ecuador Government International Bond	9.63	6/2/27	1,000,000	1,042,510	0.227%
Egypt Government International Bond	7.5	1/31/27	4,500,000	4,845,983	1.057%
Egypt Government International Bond	8.5	1/31/47	2,380,000	2,527,529	0.551%
Egypt Government International Bond	8.5	1/31/47	3,450,000	3,663,855	0.799%
Egypt Government International Bond	7.9	2/21/48	300,000	302,864	0.066%
Egypt Government International Bond	7.9	2/21/48	645,000	651,158	0.142%
El Salvador Government International Bond	6.38	1/18/27	1,930,000	2,009,632	0.438%
El Salvador Government International Bond	5.88	1/30/25	965,000	996,372	0.217%
El Salvador Government International Bond	8.63	2/28/29	600,000	700,506	0.153%
El Salvador Government International Bond	8.63	2/28/29	2,535,000	2,959,638	0.645%
El Salvador Government International Bond	8.25	4/10/32	400,000	457,504	0.100%
El Salvador Government International Bond	7.65	6/15/35	350,000	377,129	0.082%
Empresa Nacional del Petroleo	4.5	9/14/47	1,700,000	1,836,000	0.400%
Eskom Holdings SOC	5.75	1/26/21	1,050,000	1,060,063	0.231%
Eskom Holdings SOC	7.13	2/11/25	13,275,000	13,700,158	2.987%
Eskom Holdings SOC	6.35	8/10/28	1,200,000	1,286,870	0.281%
Eskom Holdings SOC	8.45	8/10/28	4,000,000	4,407,992	0.961%
Eskom Holdings SOC	6.75	8/6/23	1,100,000	1,132,612	0.247%
Export Credit Bank of Turkey	4.25	9/18/22	900,000	856,489	0.187%
FirstRand Bank	6.25	4/23/28	700,000	743,831	0.162%
Frontera Energy			3,873	37,477	0.008%
Ghana Government International Bond	8.13	1/18/26	7,210,000	7,649,002	1.668%
Globo Comunicacao E Participacoes	5.13	3/31/27	500,000	514,375	0.112%
Gold Fields Orogen Holdings BVI	5.13	5/15/24	295,000	312,420	0.068%
Grenada Government International Bond	7	5/12/30	210,341	202,979	0.044%
Guatemala Government Bond	4.9	6/1/30	1,630,000	1,726,333	0.376%
Hazine Mustesarligi Varlik Kiralama	4.49	11/25/24	350,000	337,002	0.073%
HPCL-Mittal Energy	5.25	4/28/27	310,000	310,166	0.068%
HTA Group Ltd/Mauritius	9.13	3/8/22	500,000	522,640	0.114%
Indonesia Treasury Bond	9	3/15/29	29,900,000,000	2,337,192	0.510%
Industrias Penoles SAB de CV	4.15	9/12/29	930,000	935,813	0.204%
Instituto Costarricense de Electricidad	6.38	5/15/43	900,000	748,134	0.163%
Irsa Propiedades Comerciales	8.75	3/23/23	1,180,000	923,350	0.201%
Israel Chemicals	6.38	5/31/38	1,550,000	1,898,750	0.414%
Israel Electric	7.75	12/15/27	600,000	790,500	0.172%
Israel Electric	4.25	8/14/28	6,370,000	6,887,563	1.502%
Itau Unibanco Holding SA/Cayman Island	6.13	6/12/68	490,000	495,390	0.108%
Itau Unibanco Holding SA/Cayman Island	6.5	9/19/68	550,000	567,710	0.124%
Ivory Coast Government International Bond	5.75	12/31/32	4,752,000	4,677,940	1.020%
Ivory Coast Government International Bond	6.63	3/22/48	800,000	884,607	0.193%
Ivory Coast Government International Bond	6.63	3/22/48	400,000	442,303	0.096%
Ivory Coast Government International Bond	6.38	3/3/28	2,100,000	2,156,049	0.470%
Jamaica Government International Bond	8	3/15/39	1,665,000	2,187,410	0.477%
Jamaica Government International Bond	7.88	7/28/45	3,110,000	4,074,131	0.888%
KazMunayGas National Co JSC	6.38	10/24/48	2,250,000	2,801,862	0.611%
Kenya Government International Bond	7.25	2/28/28	2,500,000	2,598,938	0.567%
Klabn Austria GmbH	5.75	4/3/29	920,000	966,000	0.211%
Lima Metro Line 2 Finance	5.88	7/5/34	650,000	719,859	0.157%
Metropolitan Light	5.5	11/21/22	360,000	369,467	0.081%
Metropolitan Light	5.5	11/21/22	356,000	365,449	0.080%
Mexican Bonos	10	11/20/36	15,000,000	968,265	0.211%
Mexican Bonos	8	11/7/47	35,000,000	1,909,676	0.416%
Mexican Bonos	6.5	6/10/21	43,900,000	2,219,137	0.484%
Mexico City Airport Trust	5.5	7/31/47	6,600,000	6,579,540	1.435%
Mexico City Airport Trust	5.5	7/31/47	1,200,000	1,196,280	0.261%
Mhp Lux	6.25	9/19/29	1,015,000	981,150	0.214%
Minerva Luxembourg	6.5	9/20/26	1,600,000	1,670,320	0.364%
Mong Duong Finance Holdings BV	5.13	5/7/29	565,000	578,213	0.126%
Mongolia Government International Bond	5.13	12/5/22	3,260,000	3,256,871	0.710%
Mongolia Government International Bond	10.88	4/6/21	1,840,000	2,010,170	0.438%
Mongolia Government International Bond	5.63	5/1/23	900,000	910,343	0.199%
Morocco Government International Bond	5.5	12/11/42	1,500,000	1,796,909	0.392%
Mriya Farming	0	12/31/25	1,239,500	72,146	0.016%
Mriya Farming			5,890	72	0.000%
Mriya Farming			488,383	5,323	0.001%
MTN Mauritius Investments	6.5	10/13/26	800,000	879,005	0.192%
Nigeria Government International Bond	6.5	11/28/27	3,300,000	3,344,682	0.729%
Nigeria Government International Bond	8.75	1/21/31	1,800,000	2,024,145	0.441%
Nigeria Government International Bond	7.14	2/23/30	4,900,000	5,025,024	1.096%
Oi	10	7/27/25	425,000	391,043	0.085%

Oman Government International Bond	6.75	1/17/48	1,450,000	1,372,063	0.299%
Oman Government International Bond	5.38	3/8/27	1,505,000	1,483,328	0.323%
Pakistan Government International Bond	6.88	12/5/27	3,800,000	3,755,787	0.819%
Pakistan Government International Bond	8.25	4/15/24	700,000	757,298	0.165%
Panama Government International Bond	7.13	1/29/26	1,200,000	1,504,560	0.328%
Panama Government International Bond	4.5	4/16/50	1,125,000	1,335,949	0.291%
Panama Government International Bond	3.87	7/23/60	830,000	897,645	0.196%
Paraguay Government International Bond	5.6	3/13/48	245,000	283,590	0.062%
Paraguay Government International Bond	5.4	3/30/50	1,955,000	2,223,324	0.485%
Paraguay Government International Bond	6.1	8/11/44	570,000	695,406	0.152%
Pertamina Persero PT	5.63	5/20/43	6,020,000	7,028,845	1.533%
Pertamina Persero PT	6	5/3/42	1,500,000	1,828,078	0.399%
Peru LNG Srl	5.38	3/22/30	1,260,000	1,313,550	0.286%
Perusahaan Listrik Negara PT	6.25	1/25/49	500,000	650,752	0.142%
Perusahaan Listrik Negara PT	4.13	5/15/27	1,000,000	1,058,070	0.231%
Perusahaan Listrik Negara PT	3.88	7/17/29	865,000	896,865	0.196%
Perusahaan Listrik Negara PT	4.88	7/17/49	355,000	387,157	0.084%
Perusahaan Penerbit SBSN Indonesia III	4.55	3/29/26	5,400,000	5,904,900	1.288%
Peruvian Government International Bond	2.84	6/20/30	620,000	635,190	0.139%
Peruvian Government International Bond	5.4	8/12/34	3,800,000	1,198,558	0.261%
Petrobras Global Finance BV	7.38	1/17/27	5,060,000	6,121,639	1.335%
Petrobras Global Finance BV	8.75	5/23/26	11,945,000	15,319,463	3.341%
Petrobras Global Finance BV	6.85	6/5/15	800,000	916,160	0.200%
Petroleos De Venezuela	8.5	10/27/20	2,355,500	836,203	0.182%
Petroleos De Venezuela	6	11/15/26	2,950,000	258,125	0.056%
Petroleos De Venezuela	9	11/17/21	24,590,000	2,151,625	0.469%
Petroleos De Venezuela	12.75	2/17/22	3,430,000	300,125	0.065%
Petroleos De Venezuela	5.38	4/12/27	3,600,000	315,000	0.069%
Petroleos De Venezuela	6	5/16/24	10,960,000	959,000	0.209%
Petroleos De Venezuela	9.75	5/17/35	985,000	86,188	0.019%
Petroleos Mexicanos	5.63	1/23/46	2,640,000	2,271,456	0.495%
Petroleos Mexicanos	7.69	1/23/50	1,130,000	1,181,189	0.258%
Petroleos Mexicanos	5.35	2/12/28	5,000,000	4,790,650	1.045%
Petroleos Mexicanos	6.5	6/2/41	5,830,000	5,585,140	1.218%
Petroleos Mexicanos	5.5	6/27/44	1,860,000	1,595,229	0.348%
Petroleos Mexicanos	7.19	9/12/24	2,700,000	120,059	0.026%
Petroleos Mexicanos	6.75	9/21/47	600,000	577,380	0.126%
Poinsettia Finance	6.63	6/17/31	200,000	191,810	0.042%
Provincia de Buenos Aires/Government Bonds	9.13	3/16/24	365,000	136,693	0.030%
Provincia de Buenos Aires/Government Bonds	9.13	3/16/24	750,000	280,875	0.061%
Provincia de Buenos Aires/Government Bonds	57.14	5/31/22	9,679,000	58,672	0.013%
Republic of Armenia International Bond	3.95	9/26/29	435,000	426,949	0.093%
Republic of South Africa Government Bond	10.5	12/21/26	28,200,000	2,079,482	0.453%
Republic of South Africa Government International Bond	4.67	1/17/24	2,347,000	2,462,970	0.537%
Republic of South Africa Government International Bond	6.25	3/8/41	450,000	494,739	0.108%
Republic of South Africa Government International Bond	5.88	9/16/25	2,390,000	2,608,064	0.569%
Republic of South Africa Government International Bond	4.85	9/27/27	1,200,000	1,229,598	0.268%
Republic of South Africa Government International Bond	5.65	9/27/47	3,400,000	3,401,214	0.742%
Republic of South Africa Government International Bond	4.85	9/30/29	650,000	648,563	0.141%
Republic of Uzbekistan Bond	4.75	2/20/24	2,145,000	2,254,931	0.492%
Republic of Uzbekistan Bond	5.38	2/20/29	485,000	534,145	0.116%
Republic of Uzbekistan Bond	5.38	2/20/29	1,640,000	1,806,181	0.394%
Romanian Government International Bond	4.63	4/3/49	1,365,000	1,935,031	0.422%
Rumo Luxembourg Sarl	5.88	1/18/25	500,000	528,443	0.115%
Rumo Luxembourg Sarl	7.38	2/9/24	400,000	431,504	0.094%
Ruwais Power Co PJSC	6	8/31/36	370,000	466,783	0.102%
Saudi Arabian Oil	4.25	4/16/39	300,000	324,044	0.071%
Saudi Government International Bond	3.25	10/26/26	1,900,000	1,965,449	0.429%
Saudi Government International Bond	5	4/17/49	1,000,000	1,205,990	0.263%
Senegal Government International Bond	4.75	3/13/28	1,500,000	1,702,421	0.371%
Senegal Government International Bond	6.25	5/23/33	2,700,000	2,727,000	0.595%
Senegal Government International Bond	6.25	5/23/33	900,000	909,000	0.198%
Serbia International Bond	1.5	6/26/29	1,020,000	1,160,025	0.253%
Serbia International Bond	7.25	9/28/21	2,428,000	2,656,888	0.579%
Serbia Treasury Bonds	4.5	1/11/26	110,000,000	1,088,190	0.237%
Shimao Property Holdings	5.6	7/15/26	210,000	214,812	0.047%
Sixsigma Networks Mexico SA de CV	7.5	5/2/25	1,200,000	1,187,400	0.259%
SmarTone Finance	3.88	4/8/23	600,000	617,292	0.135%
Sri Lanka Government International Bond	5.75	1/18/22	2,000,000	2,008,958	0.438%
Sri Lanka Government International Bond	6.85	3/14/24	1,175,000	1,202,926	0.262%
Sri Lanka Government International Bond	6.2	5/11/27	2,805,000	2,622,848	0.572%
Sri Lanka Government International Bond	6.13	6/3/25	6,200,000	6,026,343	1.314%

Sri Lanka Government International Bond	6.83	7/18/26	900,000	891,342	0.194%
Sri Lanka Government International Bond	5.88	7/25/22	2,750,000	2,767,848	0.604%
Sri Lanka Government International Bond	6.25	7/27/21	2,650,000	2,693,649	0.587%
SriLankan Airlines	7	6/25/24	845,000	844,159	0.184%
State Grid Overseas Investment 2013	4.38	5/22/43	485,000	584,832	0.128%
State Grid Overseas Investment 2014	4.85	5/7/44	200,000	258,737	0.056%
State Grid Overseas Investment 2016	4	5/4/47	800,000	926,442	0.202%
St Marys Cement Inc Canada	5.75	1/28/27	200,000	223,000	0.049%
Suzano Austria GmbH	6	1/15/29	1,100,000	1,198,450	0.261%
Tarjeta Naranja	13.33	4/11/22	1,278,000	232,359	0.051%
Telefonica Celular Del Paraguay	5.88	4/15/27	600,000	643,650	0.140%
Times China Holdings	6.75	7/16/23	615,000	603,343	0.132%
Trinidad Petroleum Holdings	9.75	6/15/26	700,000	794,500	0.173%
TRP Government Reserve	2		8,184,219	8,184,219	1.785%
Turkey Government International Bond	4.88	10/9/26	5,475,000	5,077,712	1.107%
Turkey Government International Bond	6	1/14/41	500,000	449,405	0.098%
Turkey Government International Bond	6.88	3/17/36	2,400,000	2,396,376	0.523%
Turkey Government International Bond	5.13	3/25/22	2,000,000	2,019,086	0.440%
Turkey Government International Bond	6	3/25/27	2,325,000	2,289,237	0.499%
Turkey Government International Bond	4.25	4/14/26	2,900,000	2,621,847	0.572%
Turkey Government International Bond	4.88	4/16/43	1,600,000	1,287,187	0.281%
Turkiye Garanti Bankasi	6.13	5/24/27	1,790,000	1,613,041	0.352%
Turkiye Sise Ve Cam Fabrikalari	6.95	3/14/26	1,180,000	1,216,427	0.265%
Turk Telekomunikasyon	6.88	2/28/25	670,000	706,629	0.154%
Turk Telekomunikasyon	4.88	6/19/24	1,000,000	975,595	0.213%
Ukraine Government International Bond	9.75	11/1/28	2,650,000	3,042,584	0.663%
Ukraine Government International Bond	9.75	11/1/28	2,300,000	2,640,734	0.576%
Ukraine Government International Bond	0	5/31/40	560,000	525,069	0.114%
Ukraine Government International Bond	6.75	6/20/26	410,000	482,971	0.105%
Ukraine Government International Bond	7.75	9/1/21	1,200,000	1,251,475	0.273%
Ukraine Government International Bond	7.75	9/1/21	2,000,000	2,085,792	0.455%
Ukraine Government International Bond	7.75	9/1/22	6,200,000	6,541,000	1.426%
Ukraine Government International Bond	7.75	9/1/25	4,735,000	4,980,997	1.086%
Ukraine Government International Bond	7.75	9/1/27	4,965,000	5,178,718	1.129%
Ukraine Railways Via Rail Capital Markets	8.25	7/9/24	1,000,000	1,046,250	0.228%
Uruguay Government International Bond	5.1	6/18/50	3,950,000	4,705,477	1.026%
Venezuela Government International Bond	7.75	10/13/20	3,600,000	405,000	0.088%
Venezuela Government International Bond	11.75	10/21/26	1,500,000	168,750	0.037%
Venezuela Government International Bond	6	12/9/20	3,350,000	376,875	0.082%
Venezuela Government International Bond	12.75	8/23/22	550,000	61,875	0.013%
Venezuela Government International Bond	11.95	8/5/31	800,000	90,000	0.020%
Venezuela Government International Bond	9.25	9/15/27	1,000,000	112,500	0.025%
Vietnam Government International Bond	4.8	11/19/24	4,700,000	5,152,375	1.124%
Vietnam Government International Bond	4.8	11/19/24	600,000	657,750	0.143%
Yanlord Land HK	6.75	4/23/23	730,000	755,929	0.165%
Ypf	13.01	7/7/20	260,000	55,540	0.012%

Total Investments in Securities **450,616,745**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	204,922	ZAR	(3,202,094)	01/10/2020	(3,734)	-0.001%
BARCLAYS	USD	231,740	IDR	(3,337,751,000)	01/16/2020	(343)	0.000%
BARCLAYS	USD	231,708	IDR	(3,337,753,000)	01/16/2020	(376)	0.000%
BARCLAYS	IDR	3,337,751,000	USD	(235,301)	10/04/2019	(230)	0.000%
BARCLAYS	IDR	3,337,753,000	USD	(235,302)	10/04/2019	(230)	0.000%
BARCLAYS	USD	1,177,173	PEN	(3,904,000)	10/11/2019	19,307	0.004%
BARCLAYS	EUR	728,488	USD	(806,024)	11/22/2019	(8,886)	-0.002%
BARCLAYS	USD	1,240,338	CLP	(893,389,000)	12/06/2019	13,428	0.003%
BNP PARIBAS SECURITIES CORP	BRL	4,055,031	USD	(971,684)	10/02/2019	4,123	0.001%
BNP PARIBAS SECURITIES CORP	USD	973,737	BRL	(4,055,031)	10/02/2019	(2,069)	0.000%
BNP PARIBAS SECURITIES CORP	ARS	13,399,000	USD	(216,900)	11/08/2019	(14,908)	-0.003%
BNP PARIBAS SECURITIES CORP	EUR	219,466	USD	(243,405)	11/22/2019	(3,258)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	3,006,425	EUR	(2,690,000)	11/22/2019	62,931	0.014%
BNP PARIBAS SECURITIES CORP	USD	443,539	MXN	(8,816,890)	11/22/2019	654	0.000%
BNP PARIBAS SECURITIES CORP	USD	441,060	MXN	(8,817,000)	11/22/2019	(1,831)	0.000%
BNP PARIBAS SECURITIES CORP	USD	968,181	BRL	(4,055,031)	12/03/2019	(3,876)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	368,184	CLP	(263,896,000)	12/06/2019	5,770	0.001%
BNP PARIBAS SECURITIES CORP	USD	367,646	CLP	(263,896,000)	12/06/2019	5,232	0.001%
BNP PARIBAS SECURITIES CORP	USD	364,880	CLP	(263,896,000)	12/06/2019	2,466	0.001%
BNP PARIBAS SECURITIES CORP	USD	207,091	ZAR	(3,198,000)	12/13/2019	(2,058)	0.000%
BANK OF AMERICA	USD	206,901	ZAR	(3,198,000)	01/10/2020	(1,489)	0.000%
BANK OF AMERICA	USD	206,961	ZAR	(3,198,000)	01/10/2020	(1,429)	0.000%

BANK OF AMERICA	USD	208,509	ZAR	(3,198,000)	12/13/2019	(640)	0.000%
BANK OF AMERICA	USD	207,339	ZAR	(3,198,000)	12/13/2019	(1,809)	0.000%
JP MORGAN CHASE BANK	BRL	4,056,000	USD	(972,545)	10/02/2019	3,494	0.001%
JP MORGAN CHASE BANK	USD	973,970	BRL	(4,056,000)	10/02/2019	(2,070)	0.000%
JP MORGAN CHASE BANK	TWD	36,213,000	USD	(1,174,888)	10/04/2019	(7,385)	-0.002%
JP MORGAN CHASE BANK	USD	446,469	MXN	(8,817,000)	11/22/2019	3,578	0.001%
JP MORGAN CHASE BANK	USD	441,291	MXN	(8,817,000)	11/22/2019	(1,599)	0.000%
JP MORGAN CHASE BANK	USD	968,990	BRL	(4,056,000)	12/03/2019	(3,299)	-0.001%
JP MORGAN CHASE BANK	USD	366,802	CLP	(263,896,000)	12/06/2019	4,389	0.001%
JP MORGAN CHASE BANK	USD	367,909	CLP	(263,894,000)	12/06/2019	5,498	0.001%
CITIBANK N A	USD	232,499	IDR	(3,337,751,000)	01/16/2020	415	0.000%
CITIBANK N A	BRL	1,487,000	USD	(364,640)	10/02/2019	(6,806)	-0.001%
CITIBANK N A	USD	357,074	BRL	(1,487,000)	10/02/2019	(759)	0.000%
CITIBANK N A	IDR	3,337,751,000	USD	(236,134)	10/04/2019	(1,062)	0.000%
CITIBANK N A	USD	446,625	MXN	(8,817,000)	11/22/2019	3,734	0.001%
CITIBANK N A	USD	941,949	MXN	(18,545,103)	11/22/2019	10,402	0.002%
CITIBANK N A	USD	1,080,908	MXN	(21,211,136)	11/22/2019	15,443	0.003%
CITIBANK N A	USD	205,147	ZAR	(3,198,000)	12/13/2019	(4,001)	-0.001%
CITIBANK N A	USD	207,786	ZAR	(3,198,000)	12/13/2019	(1,362)	0.000%
CREDIT SUISSE FIRST BOSTON	USD	233,425	IDR	(3,337,751,000)	01/16/2020	1,342	0.000%
CREDIT SUISSE FIRST BOSTON	USD	231,742	IDR	(3,337,751,000)	01/16/2020	(341)	0.000%
CREDIT SUISSE FIRST BOSTON	IDR	3,337,751,000	USD	(236,938)	10/04/2019	(1,867)	0.000%
CREDIT SUISSE FIRST BOSTON	IDR	3,337,751,000	USD	(235,384)	10/04/2019	(313)	0.000%
GOLDMAN SACHS & CO	USD	267,926	ARS	(13,399,000)	11/08/2019	65,934	0.014%
GOLDMAN SACHS & CO	USD	2,983,298	EUR	(2,670,000)	11/22/2019	61,689	0.013%
GOLDMAN SACHS & CO	USD	441,335	MXN	(8,817,000)	11/22/2019	(1,555)	0.000%
HSBC SECURITIES INC	USD	205,255	ZAR	(3,198,000)	01/10/2020	(3,135)	-0.001%
HSBC SECURITIES INC	USD	1,143,809	TWD	(36,213,000)	10/04/2019	(23,694)	-0.005%
HSBC SECURITIES INC	KRW	2,783,996,000	USD	(2,356,722)	10/11/2019	(30,535)	-0.007%
HSBC SECURITIES INC	USD	2,288,718	KRW	(2,783,996,000)	10/11/2019	(37,470)	-0.008%
HSBC SECURITIES INC	MXN	20,388,000	USD	(1,009,132)	11/22/2019	14,986	0.003%
HSBC SECURITIES INC	USD	443,913	MXN	(8,817,000)	11/22/2019	1,023	0.000%
HSBC SECURITIES INC	USD	368,030	CLP	(263,896,000)	12/06/2019	5,616	0.001%
MORGAN STANLEY & COMPANY LLC	BRL	3,526,983	USD	(846,937)	10/02/2019	1,800	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	3,602,000	USD	(864,951)	10/02/2019	1,838	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	1,466,000	USD	(358,479)	10/02/2019	(5,699)	-0.001%
MORGAN STANLEY & COMPANY LLC	BRL	649,000	USD	(165,874)	10/02/2019	(9,698)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	905,957	BRL	(3,526,983)	10/02/2019	57,221	0.012%
MORGAN STANLEY & COMPANY LLC	USD	922,691	BRL	(3,602,000)	10/02/2019	55,902	0.012%
MORGAN STANLEY & COMPANY LLC	USD	352,032	BRL	(1,466,000)	10/02/2019	(748)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	155,845	BRL	(649,000)	10/02/2019	(331)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	206,263	ZAR	(3,198,000)	01/10/2020	(2,127)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,984,126	EUR	(2,670,000)	11/22/2019	62,517	0.014%
STANDARD CHARTERED SECURITIES	BRL	4,584,048	USD	(1,100,770)	10/02/2019	2,339	0.001%
STANDARD CHARTERED SECURITIES	USD	1,176,906	BRL	(4,584,048)	10/02/2019	73,796	0.016%
STANDARD CHARTERED SECURITIES	USD	1,165,497	IDR	(16,688,757,000)	10/04/2019	(9,861)	-0.002%

Total Forward Currency Exchange Contracts **363,985**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR CALL/USD PUT 1.1426 12/05/2019	1.14	12/5/2019	9,000,000	6,208	0.001%
FXO USD CALL/CNH PUT 6.9657 11/27/2019	6.97	11/27/2019	4,200,000	115,068	0.025%
FXO USD CALL/CNH PUT 6.975 11/15/2019	6.98	11/15/2019	4,200,000	107,261	0.023%

Total Options **228,537**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BANK OF CHINA/HONG KONG CDS 06/20/2024	(2,300,000)	(50,531)	(0.011%)
REPUBLIC OF KOREA CDS 06/20/2024	(1,700,000)	(54,016)	(0.012%)

Total Swap Contracts **(104,547)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	181	12/31/2019	21,565,868	(146,293)	4.703%
TYZ9 UST 10YR FUT DEC 19	137	12/19/2019	17,852,813	(178,937)	3.893%
WNZ9 ULTRA US BOND FUT DEC 19	25	12/19/2019	4,797,656	(98,083)	1.046%

Total Futures Contracts **(423,313)**

NET ASSETS 458,583,216

NET ASSET VALUE PER SHARE

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

Important Information

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