

Full Portfolio Holdings* as of August 31, 2023

The value of holdings represents the market value for non-derivative positions and unrealized appreciation/(depreciation) for derivative positions.

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
BASE CURRENCY					
US DOLLAR			1,644,268	1,644,268	5.35%
CALL OPTIONS PURCHASED					
99D0W8NQ USD CALL MXN PUT JAN24 17.437 CALL		1/15/2024	622,000	16,143	0.05%
99D0WEFE USD CALL BRL PUT FEB24 5.0035 CALL		2/7/2024	309,000	12,331	0.04%
99D0WAT3 USD CALL BRL PUT JAN24 5.2525 CALL		1/25/2024	472,000	9,746	0.03%
99D0WLD1 USD CALL BRL PUT NOV23 5.021 CALL		11/21/2023	302,000	7,341	0.02%
99D0WDKQ USD CALL BRL PUT FEB24 5.3055 CALL		2/1/2024	312,000	5,938	0.02%
99D0WGM2 USD CALL CNH PUT FEB24 7.206 CALL		2/16/2024	303,000	4,515	0.01%
99D0W8I6 USD CALL MXN PUT OCT23 17.175 CALL		10/13/2023	313,000	3,879	0.01%
99D0WL78 EUR CALL USD PUT FEB24 1.134 CALL		2/20/2024	555,000	3,461	0.01%
99D0WEVT USD CALL ZAR PUT NOV23 20.3458 CALL		11/9/2023	306,000	2,404	0.01%
99D0WLER USD CALL CNH PUT FEB24 7.4455 CALL		2/21/2024	151,000	830	0.00%
CORPORATE BONDS					
QNB Finance Ltd.	2.625	5/12/2025	290,000	274,529	0.89%
Ecopetrol SA	6.875	4/29/2030	265,000	246,749	0.80%
Dah Sing Bank Ltd.	3.000	11/2/2031	250,000	217,454	0.71%
Standard Chartered plc	7.767	11/16/2028	200,000	211,778	0.69%
EIG Pearl Holdings Sarl	4.387	11/30/2046	270,000	203,666	0.66%
BBVA Bancomer SA	8.450	6/29/2038	200,000	200,104	0.65%
Continuum Energy Aura Pte. Ltd.	9.500	2/24/2027	200,000	198,647	0.65%
Israel Discount Bank Ltd.	5.375	1/26/2028	200,000	196,137	0.64%
Silknet JSC	8.375	1/31/2027	200,000	196,000	0.64%
MTN Mauritius Investments Ltd.	6.500	10/13/2026	200,000	195,928	0.64%
BOC Aviation USA Corp.	1.625	4/29/2024	200,000	194,343	0.63%
Abu Dhabi Commercial Bank PJSC	4.500	9/14/2027	200,000	193,894	0.63%
OCP SA	4.500	10/22/2025	200,000	193,452	0.63%
First Abu Dhabi Bank PJSC	4.375	4/24/2028	200,000	193,449	0.63%
Energo-Pro AS	8.500	2/4/2027	200,000	192,982	0.63%
Kallpa Generacion SA	4.875	5/24/2026	200,000	192,000	0.62%
Sigma Alimentos SA de CV	4.125	5/2/2026	200,000	190,545	0.62%
America Movil SAB de CV	4.700	7/21/2032	200,000	189,879	0.62%
Vena Energy Capital Pte. Ltd.	3.133	2/26/2025	200,000	188,343	0.61%
DAE Funding LLC	2.625	3/20/2025	200,000	188,250	0.61%
Sands China Ltd.	4.300	1/8/2026	200,000	187,329	0.61%
United Overseas Bank Ltd.	3.863	10/7/2032	200,000	186,380	0.61%
Zorlu Yenilenebilir Enerji AS	9.000	6/1/2026	200,000	186,016	0.61%

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Consorcio Transmantaro SA	5.200	4/11/2038	200,000	184,558	0.60%
Banco de Credito e Inversiones SA	3.500	10/12/2027	200,000	183,484	0.60%
Tower Bersama Infrastructure Tbk PT	2.750	1/20/2026	200,000	183,100	0.60%
Saudi Arabian Oil Co.	3.500	4/16/2029	200,000	183,080	0.60%
Al Candelaria Spain SA	5.750	6/15/2033	250,000	182,923	0.60%
Cia Cervecerias Unidas SA	3.350	1/19/2032	205,000	171,565	0.56%
AES Panama Generation Holdings SRL	4.375	5/31/2030	198,209	171,400	0.56%
Bangkok Bank PCL	3.733	9/25/2034	200,000	169,758	0.55%
Greenko Dutch BV	3.850	3/29/2026	188,000	169,474	0.55%
Braskem Netherlands Finance BV	4.500	1/31/2030	200,000	167,012	0.54%
KazMunayGas National Co. JSC	6.375	10/24/2048	200,000	166,808	0.54%
Prosus NV	3.680	1/21/2030	200,000	164,593	0.54%
CMB International Leasing Management Ltd.	2.750	8/12/2030	200,000	163,436	0.53%
Millicom International Cellular SA	5.125	1/15/2028	180,000	163,195	0.53%
JSW Steel Ltd.	5.050	4/5/2032	200,000	162,442	0.53%
Star Energy Geothermal Wayang Windu Ltd.	6.750	4/24/2033	166,214	161,434	0.53%
IHS Holding Ltd.	6.250	11/29/2028	200,000	160,980	0.52%
Summit Digital Infrastructure Ltd.	2.875	8/12/2031	200,000	157,561	0.51%
Stillwater Mining Co.	4.500	11/16/2029	200,000	157,500	0.51%
Huarong Finance 2017 Co. Ltd.	4.750	4/27/2027	200,000	156,500	0.51%
SK Hynix, Inc.	2.375	1/19/2031	200,000	155,443	0.51%
CSN Resources SA	4.625	6/10/2031	200,000	151,952	0.49%
Studio City Finance Ltd.	5.000	1/15/2029	200,000	149,880	0.49%
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	177,420	148,925	0.48%
Globe Telecom, Inc.	3.000	7/23/2035	200,000	146,127	0.48%
Bioceanico Sovereign Certificate Ltd.	0.010	6/5/2034	182,568	128,778	0.42%
America Movil SAB de CV	9.500	1/27/2031	2,000,000	112,672	0.37%
Banca Transilvania SA	8.875	4/27/2027	100,000	112,317	0.37%
Leviathan Bond Ltd.	6.750	6/30/2030	115,000	107,640	0.35%
MHP Lux SA	6.250	9/19/2029	200,000	106,000	0.35%
Energian Israel Finance Ltd.	5.875	3/30/2031	105,000	92,505	0.30%
Asian Development Bank	0.010	4/30/2040	9,000,000	79,359	0.26%
Banco de Credito del Peru SA	3.125	7/1/2030	45,000	41,784	0.14%
YPF SA	6.950	7/21/2027	30,000	25,327	0.08%
Country Garden Holdings Co. Ltd.	5.625	1/14/2030	205,000	15,990	0.05%
VTB Bank OJSC Via VTB Capital SA	6.950	10/17/2022	235,000	0.00	0.00%
FOREIGN CURRENCY					
EGYPTIAN POUND			3,646,886	118,022	0.38%
ROMANIAN LEU			132,983	29,184	0.09%
PERUVIAN NOUVEAU SOL			104,824	28,366	0.09%
ARGENTINE PESO			7,168,198	20,482	0.07%
INDONESIAN RUPIAH			304,854,540	20,017	0.07%
MALAYSIAN RINGGIT			81,846	17,639	0.06%
CZECH KORUNA			299,858	13,510	0.04%
COLOMBIAN PESO			39,990,488	9,776	0.03%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
EURO CURRENCY			5,737	6,221	0.02%
THAILAND BAHT			109,165	3,117	0.01%
BRAZILIAN REAL			10,133	2,046	0.01%
SOUTH AFRICAN RAND			37,803	2,002	0.01%
CHILEAN PESO			1,263,750	1,482	0.00%
POLISH ZLOTY			4,435	1,075	0.00%
HUNGARIAN FORINT			374,023	1,064	0.00%
MEXICAN PESO (NEW)			14,298	839	0.00%
POUND STERLING			15	19	0.00%
NEW ISRAELI SHEQEL			28	7	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Mexico Cetes	0.000	3/20/2025	255,232,500	1,269,876	4.13%
Mexico Cetes	0.000	1/23/2025	144,637,800	729,403	2.37%
Republic of South Africa Government Bonds	8.250	3/31/2032	12,846,000	575,808	1.87%
Mexico Bonos	5.500	3/4/2027	10,808,200	555,051	1.81%
Malaysia Government Bonds	3.882	3/14/2025	1,585,000	344,482	1.12%
Republic of Poland Government Bonds	1.750	4/25/2032	1,852,000	333,573	1.09%
Republic of South Africa Government Bonds	6.250	3/31/2036	9,645,000	326,863	1.06%
Czech Republic Government Bonds	5.000	9/30/2030	6,810,000	316,326	1.03%
Republic of South Africa Government Bonds	8.500	1/31/2037	7,765,000	314,054	1.02%
Peru Government Bonds	5.940	2/12/2029	1,070,000	286,888	0.93%
Peru Government Bonds	6.950	8/12/2031	1,020,000	283,092	0.92%
Mexico Cetes	0.000	7/10/2025	58,200,000	281,895	0.92%
Republic of Poland Government Bonds	7.500	7/25/2028	1,060,000	279,948	0.91%
Indonesia Treasury Bonds	6.375	8/15/2028	3,867,000,000	255,009	0.83%
Mexico Bonos	7.750	11/13/2042	5,015,900	250,649	0.82%
China Government Bonds	2.800	3/25/2030	1,790,000	249,002	0.81%
Indonesia Treasury Bonds	6.375	4/15/2032	3,707,000,000	242,836	0.79%
Uruguay Government International Bonds	8.500	3/15/2028	9,242,000	237,695	0.77%
Brazil Letras do Tesouro Nacional	11.209	7/1/2025	1,301,000	219,804	0.72%
Malaysia Government Bonds	3.582	7/15/2032	1,030,000	217,053	0.71%
Malaysia Government Bonds	3.885	8/15/2029	951,000	206,175	0.67%
Bonos de la Tesoreria de la Republica en pesos	6.000	4/1/2033	170,000,000	203,551	0.66%
Mexico Bonos	10.000	11/20/2036	3,292,100	203,155	0.66%
Colombia TES	3.000	3/25/2033	937,082,266	202,811	0.66%
Czech Republic Government Bonds	2.750	7/23/2029	4,900,000	201,578	0.66%
Malaysia Government Investment Issue	3.465	10/15/2030	958,000	201,340	0.66%
Peru Government Bonds	7.300	8/12/2033	712,000	200,598	0.65%
Malaysia Government Investment Issue	4.128	8/15/2025	920,000	200,576	0.65%
Bonos de la Tesoreria de la Republica en pesos	4.700	9/1/2030	175,000,000	194,178	0.63%
Hungary Government Bonds	3.000	10/27/2027	78,620,000	190,178	0.62%
Romania Government Bonds	8.250	9/29/2032	785,000	188,807	0.61%
Republic of South Africa Government Bonds	8.750	1/31/2044	4,868,000	187,142	0.61%
Malaysia Government Bonds	3.955	9/15/2025	810,000	176,172	0.57%
Colombia TES	7.750	9/18/2030	812,500,000	175,299	0.57%

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China Government Bonds	1.990	4/9/2025	1,280,000	175,127	0.57%
Indonesia Treasury Bonds	8.375	3/15/2034	2,264,000,000	169,079	0.55%
Hungary Government Bonds	6.750	10/22/2028	60,030,000	167,277	0.54%
Czech Republic Government Bonds	4.900	4/14/2034	3,530,000	165,719	0.54%
Thailand Government Bonds	3.400	6/17/2036	5,467,000	163,234	0.53%
Romania Government Bonds	6.700	2/25/2032	705,000	154,110	0.50%
Malaysia Government Bonds	3.828	7/5/2034	723,000	153,505	0.50%
Malaysia Government Investment Issue	3.655	10/15/2024	700,000	151,159	0.49%
Indonesia Treasury Bonds	6.500	2/15/2031	2,288,000,000	151,040	0.49%
Thailand Government Bonds	3.300	6/17/2038	4,840,000	143,035	0.47%
Colombia TES	7.000	3/26/2031	704,100,000	142,714	0.46%
Indonesia Treasury Bonds	8.375	4/15/2039	1,774,000,000	134,520	0.44%
Indonesia Treasury Bonds	8.250	6/15/2032	1,806,000,000	131,278	0.43%
Romania Government Bonds	3.650	9/24/2031	725,000	129,991	0.42%
Thailand Government Bonds	3.650	6/20/2031	4,225,000	128,078	0.42%
Brazil Notas do Tesouro Nacional	10.000	1/1/2029	640,000	124,961	0.41%
Mexico Bonos	7.500	5/26/2033	2,378,300	123,510	0.40%
Malaysia Government Bonds	3.478	6/14/2024	565,000	121,984	0.40%
Republic of Poland Government Bonds	2.750	4/25/2028	555,000	120,640	0.39%
Mexico Bonos	8.000	11/7/2047	2,362,600	120,638	0.39%
Republic of Poland Government Bonds	1.250	10/25/2030	640,000	117,437	0.38%
Colombia TES	13.250	2/9/2033	400,200,000	112,375	0.37%
Malaysia Government Bonds	4.893	6/8/2038	455,000	107,118	0.35%
Czech Republic Government Bonds	0.950	5/15/2030	2,940,000	106,297	0.35%
Uruguay Government International Bonds	9.750	7/20/2033	3,873,500	105,952	0.34%
Czech Republic Government Bonds	2.000	10/13/2033	2,820,000	102,911	0.33%
Romania Government Bonds	8.750	10/30/2028	425,000	102,087	0.33%
Thailand Government Bonds	1.600	12/17/2029	3,777,000	101,668	0.33%
Malaysia Government Investment Issue	3.726	3/31/2026	455,000	98,524	0.32%
Thailand Government Bonds	2.000	12/17/2031	3,630,000	98,002	0.32%
China Government Bonds	2.620	4/15/2028	700,000	96,948	0.32%
Colombia TES	6.000	4/28/2028	459,300,000	96,112	0.31%
Mexico Bonos	8.500	5/31/2029	1,674,500	94,552	0.31%
Thailand Government Bonds	2.125	12/17/2026	3,335,000	94,486	0.31%
Peru Government Bonds	6.900	8/12/2037	340,000	92,081	0.30%
Brazil Notas do Tesouro Nacional	10.000	1/1/2033	484,000	91,502	0.30%
Thailand Government Bonds	3.775	6/25/2032	2,970,000	91,461	0.30%
Czech Republic Government Bonds	0.050	11/29/2029	2,640,000	91,208	0.30%
Thailand Government Bonds	3.350	6/17/2033	3,015,000	90,219	0.29%
Mexico Bonos	8.000	7/31/2053	1,765,200	89,341	0.29%
Colombia TES	9.250	5/28/2042	416,200,000	88,326	0.29%
China Government Bonds	3.280	12/3/2027	610,000	87,023	0.28%
Mexico Bonos	5.000	3/6/2025	1,564,900	84,931	0.28%
Republic of Poland Government Bonds	2.750	10/25/2029	390,000	81,790	0.27%
Mexico Bonos	7.750	11/23/2034	1,555,400	81,431	0.27%

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China Government Bonds	2.620	6/25/2030	590,000	81,227	0.26%
Malaysia Government Bonds	3.502	5/31/2027	375,000	80,438	0.26%
Malaysia Government Bonds	3.900	11/30/2026	350,000	76,260	0.25%
Malaysia Government Investment Issue	4.130	7/9/2029	340,000	74,573	0.24%
Romania Government Bonds	5.800	7/26/2027	340,000	73,236	0.24%
Brazil Notas do Tesouro Nacional	6.000	8/15/2050	343,253	72,954	0.24%
Colombia TES	10.000	7/24/2024	287,000,000	71,486	0.23%
Mexico Bonos	8.000	5/24/2035	1,306,500	69,754	0.23%
Republic of South Africa Government Bonds	9.000	1/31/2040	1,674,000	67,669	0.22%
Peru Government Bonds	6.350	8/12/2028	245,000	67,245	0.22%
Czech Republic Government Bonds	6.000	2/26/2026	1,410,000	65,463	0.21%
Indonesia Treasury Bonds	5.125	4/15/2027	1,026,000,000	64,969	0.21%
Czech Republic Government Bonds	1.750	6/23/2032	1,780,000	64,878	0.21%
Bonos de la Tesoreria de la Republica en pesos	7.000	5/1/2034	50,000,000	64,600	0.21%
Thailand Government Bonds	3.450	6/17/2043	2,155,000	63,725	0.21%
Bonos de la Tesoreria de la Republica en pesos	5.000	10/1/2028	55,000,000	62,737	0.20%
Indonesia Treasury Bonds	7.500	5/15/2038	854,000,000	60,333	0.20%
China Government Bonds	2.850	6/4/2027	430,000	60,037	0.20%
Thailand Government Bonds	2.875	12/17/2028	2,065,000	59,923	0.20%
Republic of South Africa Government Bonds	11.625	3/31/2053	1,180,000	59,103	0.19%
Indonesia Treasury Bonds	8.375	3/15/2024	889,000,000	59,020	0.19%
Indonesia Treasury Bonds	7.500	8/15/2032	816,000,000	57,273	0.19%
Romania Government Bonds	8.000	4/29/2030	245,000	57,250	0.19%
Thailand Government Bonds	4.875	6/22/2029	1,770,000	56,792	0.18%
Malaysia Government Bonds	3.906	7/15/2026	260,000	56,672	0.18%
China Government Bonds	2.880	2/25/2033	390,000	54,714	0.18%
Malaysia Government Bonds	3.757	5/22/2040	255,000	52,353	0.17%
Argentina Government International Bonds	3.625	7/9/2035	175,000	51,688	0.17%
Republic of Poland Government Bonds	3.250	7/25/2025	220,000	51,351	0.17%
Hungary Government Bonds	1.000	11/26/2025	19,300,000	46,944	0.15%
Malaysia Government Investment Issue	4.245	9/30/2030	210,000	46,429	0.15%
China Government Bonds	3.250	6/6/2026	310,000	43,856	0.14%
Thailand Government Bonds	0.750	9/17/2024	1,500,000	42,190	0.14%
China Government Bonds	3.810	9/14/2050	260,000	41,427	0.13%
Indonesia Treasury Bonds	7.000	2/15/2033	598,000,000	40,906	0.13%
China Government Bonds	3.010	5/13/2028	290,000	40,850	0.13%
Republic of South Africa Government Bonds	8.000	1/31/2030	820,000	38,866	0.13%
Romania Government Bonds	4.850	7/25/2029	190,000	38,386	0.12%
Republic of Poland Government Bonds	3.750	5/25/2027	164,000	37,688	0.12%
Colombia TES	5.750	11/3/2027	179,100,000	37,634	0.12%
Peru Government Bonds	6.150	8/12/2032	142,000	37,220	0.12%
Indonesia Treasury Bonds	8.750	5/15/2031	495,000,000	36,903	0.12%
China Government Bonds	3.250	11/22/2028	250,000	35,763	0.12%
Czech Republic Government Bonds	1.500	4/24/2040	1,210,000	35,326	0.11%
Republic of Poland Government Bonds	2.500	7/25/2026	155,000	34,837	0.11%

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Republic of Poland Government Bonds	6.950	11/25/2026	145,000	34,608	0.11%
Bonos de la Tesoreria de la Republica en pesos	5.300	11/1/2037	30,000,000	34,033	0.11%
Indonesia Treasury Bonds	7.000	5/15/2027	489,000,000	32,848	0.11%
Romania Government Bonds	3.700	11/25/2024	150,000	31,951	0.10%
Czech Republic Government Bonds	4.200	12/4/2036	660,000	29,111	0.09%
Bonos de la Tesoreria de la Republica en pesos	4.500	3/1/2026	25,000,000	28,452	0.09%
Thailand Government Bonds	2.000	6/17/2042	1,166,000	28,194	0.09%
Republic of South Africa Government Bonds	7.000	2/28/2031	610,000	26,164	0.09%
Czech Republic Government Bonds	2.500	8/25/2028	610,000	25,078	0.08%
Czech Republic Government Bonds	1.200	3/13/2031	680,000	24,489	0.08%
Hungary Government Bonds	3.000	8/21/2030	10,620,000	23,331	0.08%
Mexico Bonos	8.500	11/18/2038	417,600	22,686	0.07%
Argentine Bonos del Tesoro	16.000	10/17/2023	8,645,000	22,182	0.07%
Romania Government Bonds	4.750	10/11/2034	120,000	22,168	0.07%
Thailand Government Bonds	2.875	6/17/2046	735,000	19,647	0.06%
Romania Government Bonds	5.000	2/12/2029	95,000	19,428	0.06%
Czech Republic Government Bonds	1.950	7/30/2037	560,000	18,885	0.06%
Republic of Poland Government Bonds	6.000	10/25/2033	70,000	17,374	0.06%
Republic of South Africa Government Bonds	6.500	2/28/2041	371,770	11,601	0.04%
Ciudad Autonoma De Buenos Aires	102.339	3/29/2024	3,970,000	10,964	0.04%
Malaysia Government Bonds	4.642	11/7/2033	40,000	9,187	0.03%
Indonesia Treasury Bonds	6.125	5/15/2028	140,000,000	9,144	0.03%
International Finance Corp.	0.000	5/9/2027	500,000	6,257	0.02%
Argentine Bonos del Tesoro	15.500	10/17/2026	5,840,763	2,855	0.01%
PUT OPTIONS PURCHASED					
99D0W8NY USD PUT MXN CALL JAN24 17.437 PUT		1/15/2024	622,000	17,827	0.06%
99D0WEFM USD PUT BRL CALL FEB24 5.0035 PUT		2/7/2024	309,000	9,683	0.03%
99D0WLD9 USD PUT BRL CALL NOV23 5.021 PUT		11/21/2023	302,000	8,145	0.03%
99D0W8IE USD PUT MXN CALL OCT23 17.175 PUT		10/13/2023	313,000	5,221	0.02%
99D0WGMA USD PUT CNH CALL FEB24 7.206 PUT		2/16/2024	303,000	4,939	0.02%
99D0WEVD USD PUT HUF CALL NOV23 343.9 PUT		11/9/2023	306,000	2,567	0.01%
99D0WLEZ USD PUT CNH CALL FEB24 6.9895 PUT		2/21/2024	151,000	799	0.00%
99D0W7U3 USD PUT INR CALL DEC23 81.34 PUT		12/6/2023	305,000	519	0.00%
REPURCHASE AGREEMENTS					
FIXED, Inc. CLEARING CORP.REPO		9/1/2023	346,030	346,030	1.13%
DERIVATIVES - CALL OPTIONS WRITTEN					
99D0WEV5 USD CALL HUF PUT NOV23 381.4 CALL		11/9/2023	(306,000)	1,863	0.01%
99D0W1H9 USD CALL THB PUT DEC23 34.15 CALL		12/7/2023	(362,000)	(1,290)	0.00%
99D0WDYT USD CALL THB PUT FEB24 33.95 CALL		2/5/2024	(309,000)	(1,831)	-0.01%
99D0WDZ9 USD CALL ILS PUT FEB24 3.633 CALL		2/5/2024	(309,000)	(5,581)	-0.02%
99D0WASN USD CALL ILS PUT OCT23 3.691 CALL		10/26/2023	(629,000)	(6,393)	-0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
Long: S9D0VZ8M1 IRS ZAR R F 10.08300 99D0VZ8M1 CCPVANILLA / Shrt: S9D0VZ8M1 IRS ZAR P V 03MJIBAR 99D0VZ8L3 CCPVANILLA		9/20/2033	12,040,000	32,087	0.10%
Long: S9D0VZ4A1 IRS HUF R F 10.06500 99D0VZ4A1 CCPVANILLA / Shrt: S9D0VZ4A1 IRS HUF P V 06MBUBOR 99D0VZ494 CCPVANILLA		9/20/2025	507,845,000	28,247	0.09%
Long: S9D0VZ5A0 IRS HUF R F 7.30000 99D0VZ5A0 CCPVANILLA / Shrt: S9D0VZ5A0 IRS HUF P V 06MBUBOR 99D0VZ593 CCPVANILLA		9/20/2033	129,240,000	14,222	0.05%
Long: B9D0VWKG7 IRS MXN R V 01MTIIE 99D0VWKH5 CCPVANILLA / Shrt: B9D0VWKG7 IRS MXN P F 9.86000 99D0VWKG7 CCPVANILLA		5/22/2025	20,460,000	10,490	0.03%
Long: S9D0W32N5 IRS HUF R F 9.83000 99D0W32N5 CCPVANILLA / Shrt: S9D0W32N5 IRS HUF P V 06MBUBOR 99D0W32M7 CCPVANILLA		9/20/2025	216,436,000	9,480	0.03%
Long: S9D0VYZA0 IRS CLP R F 6.42000 99D0VYZA0 CCPNDFCAMARAPROMEDI / Shrt: S9D0VYZA0 IRS CLP P V 06MCLICP 99D0VYZ93 CCPNDFCAMARAPROMEDI		9/20/2025	639,090,000	7,796	0.03%
Long: S9D0VP4G0 IRS BRL R F 11.84500 99D0VP4G0 CCPNDFPREDISWAP / Shrt: S9D0VP4G0 IRS BRL P V 00MBRCDI 99D0VP4F2 CCPNDFPREDISWAP		1/2/2029	550,024	6,524	0.02%
Long: S9D0VZ5Y8 IRS PLN R F 5.58000 99D0VZ5Y8 CCPVANILLA / Shrt: S9D0VZ5Y8 IRS PLN P V 06MWIBOR 99D0VZ5X0 CCPVANILLA		9/20/2025	1,685,000	4,949	0.02%
Long: S9D0VZ8A7 IRS ZAR R F 9.61000 99D0VZ8A7 CCPVANILLA / Shrt: S9D0VZ8A7 IRS ZAR P V 03MJIBAR 99D0VZ890 CCPVANILLA		9/20/2030	1,850,000	4,444	0.01%
Long: S9D0VO333 IRS BRL R F 11.71500 99D0VO333 CCPNDFPREDISWAP / Shrt: S9D0VO333 IRS BRL P V 00MBRCDI 99D0VO325 CCPNDFPREDISWAP		1/4/2027	463,464	3,858	0.01%
Long: B9D0W9GQ0 IRS PLN R V 06MWIBOR 99D0W9GR8 CCPVANILLA / Shrt: B9D0W9GQ0 IRS PLN P F 4.27000 99D0W9GQ0 CCPVANILLA		9/20/2028	1,475,000	3,340	0.01%
Long: B9D0VYZX0 IRS CLP R V 06MCLICP 99D0VYZY8 CCPNDFCAMARAPROMEDI / Shrt: B9D0VYZX0 IRS CLP P F 5.15750 99D0VYZX0 CCPNDFCAMARAPROMEDI		9/20/2028	645,630,000	3,063	0.01%
Long: B9D0WEPZ9 IRS MXN R V 01MTIIE 99D0WEQ05 CCPVANILLA / Shrt: B9D0WEPZ9 IRS MXN P F 8.76000 99D0WEPZ9 CCPVANILLA		8/2/2028	7,205,000	2,948	0.01%
Long: S9D0WFG8 IRS EUR R F 3.28000 99D0WFG8 CCPVANILLA / Shrt: S9D0WFG8 IRS EUR P V 06MEURIB 99D0WFG0 CCPVANILLA		9/20/2033	110,000	2,685	0.01%
Long: B9D0VZ056 IRS CLP R V 06MCLICP 99D0VZ072 CCPNDFCAMARAPROMEDI / Shrt: B9D0VZ056 IRS CLP P F 5.16300 99D0VZ056 CCPNDFCAMARAPROMEDI		9/20/2028	565,530,000	2,524	0.01%
Long: S9D0VZ1Y2 IRS CZK R F 5.35000 99D0VZ1Y2 CCPVANILLA / Shrt: S9D0VZ1Y2 IRS CZK P V 06MPRIBO 99D0VZ1X4 CCPVANILLA		9/20/2025	14,295,000	2,298	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: S9D0WFXS3 IRS EUR R F 3.81000 99D0WFXS3 CCPVANILLA / Shrt: S9D0WFXS3 IRS EUR P V 06MEURIB 99D0WFXR5 CCPVANILLA		9/20/2025	490,000	2,127	0.01%
Long: B9D0WAYL8 IRS COP R V 03MCPIBR 99D0WAYN4 CCPNDFOIS / Shrt: B9D0WAYL8 IRS COP P F 7.74000 99D0WAYL8 CCPNDFOIS		9/20/2033	420,960,000	2,082	0.01%
Long: B9D0W4L10 IRS CZK R V 06MPRIBO 99D0W4L28 CCPVANILLA / Shrt: B9D0W4L10 IRS CZK P F 3.97850 99D0W4L10 CCPVANILLA		9/20/2033	4,125,000	1,615	0.01%
Long: B9D0WDK52 IRS CLP R V 06MCLICP 99D0WDK86 CCPNDFCAMARAPROMEDI / Shrt: B9D0WDK52 IRS CLP P F 5.56000 99D0WDK52 CCPNDFCAMARAPROMEDI		9/20/2025	234,600,000	1,577	0.01%
Long: S9D0WDJ88 IRS CLP R F 7.13000 99D0WDJ88 CCPNDFCAMARAPROMEDI / Shrt: S9D0WDJ88 IRS CLP P V 12MCLICP 99D0WDJ70 CCPNDFCAMARAPROMEDI		9/20/2024	415,540,000	1,493	0.00%
Long: S9D0WG0R9 IRS USD R F 3.94000 99D0WG0R9 CCPOIS / Shrt: S9D0WG0R9 IRS USD P V 12MSOFR 99D0WG0O6 CCPOIS		9/20/2033	125,000	1,431	0.00%
Long: S9D0WEUQ3 IRS HUF R F 7.16000 99D0WEUQ3 CCPVANILLA / Shrt: S9D0WEUQ3 IRS HUF P V 06MBUBOR 99D0WEUP5 CCPVANILLA		9/20/2030	27,295,000	1,349	0.00%
Long: S9D0VKJB6 IRS BRL R F 12.16000 99D0VKJB6 CCPNDFPREDISWAP / Shrt: S9D0VKJB6 IRS BRL P V 00MBRCDI 99D0VKJA8 CCPNDFPREDISWAP		1/2/2026	570,730	1,225	0.00%
Long: B9D0WDQH0 IRS CLP R V 06MCLICP 99D0WDQI8 CCPNDFCAMARAPROMEDI / Shrt: B9D0WDQH0 IRS CLP P F 5.69500 99D0WDQH0 CCPNDFCAMARAPROMEDI		9/20/2025	308,680,000	1,158	0.00%
Long: S9D0VYZM4 IRS CLP R F 5.62000 99D0VYZM4 CCPNDFCAMARAPROMEDI / Shrt: S9D0VYZM4 IRS CLP P V 06MCLICP 99D0VYZL6 CCPNDFCAMARAPROMEDI		9/20/2026	288,415,000	961	0.00%
Long: B9D0WDKC7 IRS CLP R V 06MCLICP 99D0WDKG8 CCPNDFCAMARAPROMEDI / Shrt: B9D0WDKC7 IRS CLP P F 5.69000 99D0WDKC7 CCPNDFCAMARAPROMEDI		9/20/2025	231,510,000	894	0.00%
Long: B9D0WE3Z3 IRS CLP R V 06MCLICP 99D0WE409 CCPNDFCAMARAPROMEDI / Shrt: B9D0WE3Z3 IRS CLP P F 5.70000 99D0WE3Z3 CCPNDFCAMARAPROMEDI		9/20/2025	231,090,000	842	0.00%
Long: S9D0WDJK1 IRS CLP R F 5.70000 99D0WDJK1 CCPNDFCAMARAPROMEDI / Shrt: S9D0WDJK1 IRS CLP P V 06MCLICP 99D0WDJJ4 CCPNDFCAMARAPROMEDI		9/20/2026	141,225,000	834	0.00%
Long: B9D0UEUD4 IRS MXN R V 01MTIIE 99D0UEUG7 CCPVANILLA / Shrt: B9D0UEUD4 IRS MXN P F 8.49750 99D0UEUD4 CCPVANILLA		11/30/2027	665,000	777	0.00%
Long: S9D0WG016 IRS USD R F 4.78000 99D0WG016 CCPOIS / Shrt: S9D0WG016 IRS USD P V 12MSOFR 99D0WG008 CCPOIS		9/20/2025	540,000	667	0.00%
Long: S9D0W27A0 IRS ZAR R F 9.49100 99D0W27A0 CCPVANILLA / Shrt: S9D0W27A0 IRS ZAR P V 03MJIBAR 99D0W2793 CCPVANILLA		9/20/2030	300,000	622	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: B9D0WG9R0 IRS MXN R V 01MTIIE 99D0WG9S8 CCPVANILLA / Shrt: B9D0WG9R0 IRS MXN P F 8.88000 99D0WG9R0 CCPVANILLA		8/9/2028	5,585,000	503	0.00%
Long: S9D0WB090 IRS HUF R F 6.93000 99D0WB090 CCPVANILLA / Shrt: S9D0WB090 IRS HUF P V 06MBUBOR 99D0WB082 CCPVANILLA		9/20/2030	30,480,000	418	0.00%
Long: S9D0WLPB6 IRS BRL R F 10.46750 99D0WLPB6 CCPNDFPREDISWAP / Shrt: S9D0WLPB6 IRS BRL P V 00MBRCDI 99D0WLP75 CCPNDFPREDISWAP		7/1/2027	695,590	338	0.00%
Long: S9D0W4LE2 IRS CZK R F 4.22850 99D0W4LE2 CCPVANILLA / Shrt: S9D0W4LE2 IRS CZK P V 06MPRIBO 99D0W4LD4 CCPVANILLA		9/20/2028	7,620,000	325	0.00%
Long: B9D0WNA02 IRS COP R V 03MCPIBR 99D0WNA28 CCPNDFOIS / Shrt: B9D0WNA02 IRS COP P F 7.86800 99D0WNA02 CCPNDFOIS		12/20/2033	520,490,000	198	0.00%
Long: B9D0WNAF9 IRS COP R V 03MCPIBR 99D0WNAH5 CCPNDFOIS / Shrt: B9D0WNAF9 IRS COP P F 7.83500 99D0WNAF9 CCPNDFOIS		12/20/2033	207,605,000	186	0.00%
Long: S9D0W5BH3 IRS BRL R F 10.32500 99D0W5BH3 CCPNDF / Shrt: S9D0W5BH3 IRS BRL P V 00MBRCDI 99D0W5BG5 CCPNDF		7/1/2026	528,733	(30)	0.00%
Long: B9D0VYU49 IRS ILS R V 03MTELBO 99D0VYU56 CCPVANILLA / Shrt: B9D0VYU49 IRS ILS P F 3.79200 99D0VYU49 CCPVANILLA		9/20/2033	475,000	(70)	0.00%
Long: S9D0WB010 IRS HUF R F 6.82400 99D0WB010 CCPVANILLA / Shrt: S9D0WB010 IRS HUF P V 06MBUBOR 99D0WB0H2 CCPVANILLA		9/20/2030	32,895,000	(90)	0.00%
Long: S9D0W2AB4 IRS BRL R F 10.35500 99D0W2AB4 CCPNDF / Shrt: S9D0W2AB4 IRS BRL P V 00MBRCDI 99D0W2AA6 CCPNDF		7/1/2026	695,896	(143)	0.00%
Long: S9D0W5BY6 IRS BRL R F 10.35500 99D0W5BY6 CCPNDF / Shrt: S9D0W5BY6 IRS BRL P V 00MBRCDI 99D0W5BV2 CCPNDF		1/4/2027	449,430	(169)	0.00%
Long: S9D0WNAI3 IRS COP R F 7.58500 99D0WNAI3 CCPNDFOIS / Shrt: S9D0WNAI3 IRS COP P V 03MCPIBR 99D0WNAG7 CCPNDFOIS		12/20/2028	348,625,000	(256)	0.00%
Long: S9D0WE3X8 IRS CLP R F 5.37000 99D0WE3X8 CCPNDFCAMARAPROMEDI / Shrt: S9D0WE3X8 IRS CLP P V 06MCLICP 99D0WE3W0 CCPNDFCAMARAPROMEDI		9/20/2026	78,460,000	(370)	0.00%
Long: S9D0W5C82 IRS BRL R F 10.59500 99D0W5C82 CCPNDF / Shrt: S9D0W5C82 IRS BRL P V 00MBRCDI 99D0W5C74 CCPNDF		1/2/2029	281,837	(392)	0.00%
Long: S9D0WDKI4 IRS CLP R F 6.68000 99D0WDKI4 CCPNDFCAMARAPROMEDI / Shrt: S9D0WDKI4 IRS CLP P V 12MCLICP 99D0WDKF0 CCPNDFCAMARAPROMEDI		9/20/2024	231,285,000	(417)	0.00%
Long: S9D0WNA44 IRS COP R F 7.60500 99D0WNA44 CCPNDFOIS / Shrt: S9D0WNA44 IRS COP P V 03MCPIBR 99D0WNA10 CCPNDFOIS		12/20/2028	874,090,000	(478)	0.00%
Long: S9D0WDKH6 IRS CLP R F 5.32000 99D0WDKH6 CCPNDFCAMARAPROMEDI / Shrt: S9D0WDKH6 IRS CLP P V 06MCLICP 99D0WDKE3 CCPNDFCAMARAPROMEDI		9/20/2026	78,605,000	(497)	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: S9D0WE433 IRS CLP R F 6.65000 99D0WE433 CCPNDFCAMARAPROMEDI / Shrt: S9D0WE433 IRS CLP P V 12MCLICP 99D0WE425 CCPNDFCAMARAPROMEDI		9/20/2024	230,870,000	(499)	0.00%
Long: S9D0WDQL1 IRS CLP R F 5.35500 99D0WDQL1 CCPNDFCAMARAPROMEDI / Shrt: S9D0WDQL1 IRS CLP P V 06MCLICP 99D0WDQK3 CCPNDFCAMARAPROMEDI		9/20/2026	104,805,000	(544)	0.00%
Long: S9D0WDKA1 IRS CLP R F 5.28000 99D0WDKA1 CCPNDFCAMARAPROMEDI / Shrt: S9D0WDKA1 IRS CLP P V 06MCLICP 99D0WDK78 CCPNDFCAMARAPROMEDI		9/20/2026	79,655,000	(606)	0.00%
Long: S9D0WDQF4 IRS CLP R F 6.66500 99D0WDQF4 CCPNDFCAMARAPROMEDI / Shrt: S9D0WDQF4 IRS CLP P V 12MCLICP 99D0WDQE7 CCPNDFCAMARAPROMEDI		9/20/2024	308,380,000	(611)	0.00%
Long: B9D0VZ3X2 IRS CZK R V 06MPRIBO 99D0VZ3Y0 CCPVANILLA / Shrt: B9D0VZ3X2 IRS CZK P F 4.18500 99D0VZ3X2 CCPVANILLA		9/20/2033	1,565,000	(614)	0.00%
Long: S9D0WDK60 IRS CLP R F 6.57000 99D0WDK60 CCPNDFCAMARAPROMEDI / Shrt: S9D0WDK60 IRS CLP P V 12MCLICP 99D0WDK45 CCPNDFCAMARAPROMEDI		9/20/2024	234,375,000	(731)	0.00%
Long: S9D0W9HF3 IRS PLN R F 4.81000 99D0W9HF3 CCPVANILLA / Shrt: S9D0W9HF3 IRS PLN P V 06MWIBOR 99D0W9HE6 CCPVANILLA		9/20/2025	1,740,000	(837)	0.00%
Long: S9D0VZ0A5 IRS CLP R F 5.01000 99D0VZ0A5 CCPNDFCAMARAPROMEDI / Shrt: S9D0VZ0A5 IRS CLP P V 06MCLICP 99D0VZ098 CCPNDFCAMARAPROMEDI		9/20/2030	80,625,000	(1,345)	0.00%
Long: S9D0WA9J1 IRS BRL R F 10.13000 99D0WA9J1 CCPNDFPREDISWAP / Shrt: S9D0WA9J1 IRS BRL P V 00MBRCDI 99D0WA9G7 CCPNDFPREDISWAP		1/4/2027	1,039,983	(1,511)	0.00%
Long: S9D0W4HA5 IRS CLP R F 5.20000 99D0W4HA5 CCPNDFCAMARAPROMEDI / Shrt: S9D0W4HA5 IRS CLP P V 06MCLICP 99D0W4H98 CCPNDFCAMARAPROMEDI		9/20/2026	148,920,000	(1,516)	0.00%
Long: B9D0WDIV8 IRS CLP R V 06MCLICP 99D0WDIV6 CCPNDFCAMARAPROMEDI / Shrt: B9D0WDIV8 IRS CLP P F 6.03500 99D0WDIV8 CCPNDFCAMARAPROMEDI		9/20/2025	415,945,000	(1,550)	-0.01%
Long: S9D0WAYM6 IRS COP R F 7.71500 99D0WAYM6 CCPNDFOIS / Shrt: S9D0WAYM6 IRS COP P V 03MCPIBR 99D0WAYK0 CCPNDFOIS		9/20/2028	699,595,000	(1,561)	-0.01%
Long: S9D0W4HR8 IRS CLP R F 5.16000 99D0W4HR8 CCPNDFCAMARAPROMEDI / Shrt: S9D0W4HR8 IRS CLP P V 06MCLICP 99D0W4HQ0 CCPNDFCAMARAPROMEDI		9/20/2026	148,920,000	(1,708)	-0.01%
Long: S9D0VZ0R8 IRS CLP R F 4.94000 99D0VZ0R8 CCPNDFCAMARAPROMEDI / Shrt: S9D0VZ0R8 IRS CLP P V 06MCLICP 99D0VZ0P2 CCPNDFCAMARAPROMEDI		9/20/2033	61,670,000	(1,954)	-0.01%
Long: S9D0WE7C0 IRS BRL R F 9.94500 99D0WE7C0 CCPNDFPREDISWAP / Shrt: S9D0WE7C0 IRS BRL P V 00MBRCDI 99D0WE7B2 CCPNDFPREDISWAP		1/4/2027	966,693	(2,301)	-0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: S9D0VWK51 IRS MXN R F 11.10000 99D0VWK51 CCPVANILLA / Shrt: S9D0VWK51 IRS MXN P V 01MTIIE 99D0VWK44 CCPVANILLA		5/23/2024	20,295,000	(2,478)	-0.01%
Long: B9D0WFZ36 IRS USD R V 12MSOFR 99D0WFZ44 CCPOIS / Shrt: B9D0WFZ36 IRS USD P F 4.13000 99D0WFZ36 CCPOIS		9/20/2028	455,000	(2,712)	-0.01%
Long: S9D0W43C6 IRS ILS R F 3.39170 99D0W43C6 CCPVANILLA / Shrt: S9D0W43C6 IRS ILS P V 03MTELBO 99D0W43B8 CCPVANILLA		9/20/2028	890,000	(3,494)	-0.01%
Long: S9D0W9H63 IRS PLN R F 4.37400 99D0W9H63 CCPVANILLA / Shrt: S9D0W9H63 IRS PLN P V 06MWIBOR 99D0W9H55 CCPVANILLA		9/20/2033	805,000	(5,005)	-0.02%
Long: S9D0VWL50 IRS MXN R F 9.11000 99D0VWL50 CCPVANILLA / Shrt: S9D0VWL50 IRS MXN P V 01MTIIE 99D0VWL43 CCPVANILLA		5/21/2026	7,025,000	(5,404)	-0.02%
Long: B9D0WFX38 IRS EUR R V 06MEURIB 99D0WFX46 CCPVANILLA / Shrt: B9D0WFX38 IRS EUR P F 3.31000 99D0WFX38 CCPVANILLA		9/20/2030	300,000	(5,506)	-0.02%
Long: S9D0VZ0M9 IRS CLP R F 4.96000 99D0VZ0M9 CCPNDFCAMARAPROMEDI / Shrt: S9D0VZ0M9 IRS CLP P V 06MCLICP 99D0VZ0L1 CCPNDFCAMARAPROMEDI		9/20/2033	212,145,000	(6,336)	-0.02%
Long: B9D0W32A3 IRS HUF R V 06MBUBOR 99D0W32B1 CCPVANILLA / Shrt: B9D0W32A3 IRS HUF P F 7.76000 99D0W32A3 CCPVANILLA		9/20/2028	93,934,000	(7,446)	-0.02%
Long: B9D0VZ692 IRS PLN R V 06MWIBOR 99D0VZ6A9 CCPVANILLA / Shrt: B9D0VZ692 IRS PLN P F 5.02100 99D0VZ692 CCPVANILLA		9/20/2028	1,415,000	(7,802)	-0.03%
Long: B9D0VZ4L7 IRS HUF R V 06MBUBOR 99D0VZ4M5 CCPVANILLA / Shrt: B9D0VZ4L7 IRS HUF P F 7.85000 99D0VZ4L7 CCPVANILLA		9/20/2028	385,170,000	(34,571)	-0.11%
Long: B9D0VZ7X8 IRS ZAR R V 03MJIBAR 99D0VZ7Y6 CCPVANILLA / Shrt: B9D0VZ7X8 IRS ZAR P F 9.16500 99D0VZ7X8 CCPVANILLA		9/20/2028	18,660,000	(36,777)	-0.12%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
BRAZILIAN REAL		9/5/2023	12,814,000	62,154	0.20%
BRAZILIAN REAL		9/5/2023	(13,758,000)	50,191	0.16%
COLOMBIAN PESO		9/20/2023	3,173,185,000	27,281	0.09%
POLISH ZLOTY		9/20/2023	6,095,000	25,652	0.08%
YUAN RENMINBI OFFSHORE		9/28/2023	(5,567,000)	20,660	0.07%
EURO CURRENCY		9/20/2023	2,434,000	18,745	0.06%
BRAZILIAN REAL		10/10/2023	1,228,000	11,670	0.04%
BRAZILIAN REAL		10/10/2023	(1,576,000)	11,432	0.04%
SOUTH AFRICAN RAND		9/20/2023	(3,250,000)	10,812	0.04%
ROMANIAN LEU		9/20/2023	2,393,000	10,748	0.03%
SOUTH AFRICAN RAND		9/20/2023	7,162,000	9,390	0.03%
NEW ISRAELI SHEQEL		9/20/2023	(650,000)	9,265	0.03%
YUAN RENMINBI OFFSHORE		9/20/2023	(4,088,000)	8,876	0.03%
MEXICAN PESO (NEW)		1/24/2024	(24,550,000)	8,348	0.03%
YUAN RENMINBI OFFSHORE		9/28/2023	(635,000)	6,095	0.02%
NEW ISRAELI SHEQEL		9/20/2023	(725,000)	5,653	0.02%
EURO CURRENCY		9/20/2023	(140,000)	5,620	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
BRAZILIAN REAL		10/13/2023	815,000	5,490	0.02%
NEW ISRAELI SHEQEL		9/20/2023	(515,000)	5,378	0.02%
MEXICAN PESO (NEW)		9/20/2023	3,970,000	5,292	0.02%
TURKISH LIRA		9/20/2023	(2,045,000)	4,973	0.02%
EURO CURRENCY		1/17/2024	(140,000)	4,881	0.02%
CHILEAN PESO		9/20/2023	(71,999,000)	4,626	0.02%
NEW ISRAELI SHEQEL		9/20/2023	(325,000)	4,607	0.01%
CHILEAN PESO		9/20/2023	(90,517,000)	4,405	0.01%
BRAZILIAN REAL		10/13/2023	(779,000)	4,244	0.01%
AUSTRALIAN DOLLAR		9/20/2023	(220,000)	3,946	0.01%
EURO CURRENCY		9/20/2023	(97,000)	3,853	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(355,000)	3,825	0.01%
THAILAND BAHT		9/20/2023	(6,980,000)	3,772	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(310,000)	3,676	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(220,000)	3,435	0.01%
MEXICAN PESO (NEW)		9/20/2023	4,020,000	3,319	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(200,000)	3,290	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(425,000)	3,284	0.01%
MEXICAN PESO (NEW)		9/20/2023	1,920,000	3,196	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(445,000)	3,134	0.01%
HUNGARIAN FORINT		9/20/2023	377,939,000	3,127	0.01%
THAILAND BAHT		9/20/2023	(4,150,000)	3,063	0.01%
MEXICAN PESO (NEW)		9/20/2023	1,710,000	2,791	0.01%
BRAZILIAN REAL		9/5/2023	(325,000)	2,789	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(200,000)	2,614	0.01%
COLOMBIAN PESO		9/20/2023	320,800,000	2,595	0.01%
SOUTH AFRICAN RAND		9/20/2023	(708,000)	2,573	0.01%
COLOMBIAN PESO		9/20/2023	418,400,000	2,524	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(390,000)	2,520	0.01%
BRAZILIAN REAL		9/5/2023	(451,000)	2,245	0.01%
NEW ISRAELI SHEQEL		9/7/2023	(232,000)	2,154	0.01%
AUSTRALIAN DOLLAR		9/20/2023	(70,000)	2,152	0.01%
CHILEAN PESO		9/20/2023	(34,918,000)	2,105	0.01%
ROMANIAN LEU		9/20/2023	(270,000)	2,094	0.01%
COLOMBIAN PESO		9/20/2023	353,500,000	2,034	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(320,000)	2,025	0.01%
THAILAND BAHT		9/20/2023	(4,180,000)	1,993	0.01%
CHILEAN PESO		9/20/2023	(31,584,000)	1,976	0.01%
ROMANIAN LEU		9/20/2023	(605,000)	1,954	0.01%
THAILAND BAHT		9/20/2023	(5,510,000)	1,908	0.01%
SOL		9/20/2023	(1,149,000)	1,896	0.01%
COLOMBIAN PESO		9/20/2023	(401,800,000)	1,859	0.01%
CHILEAN PESO		9/20/2023	(28,250,000)	1,858	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(370,000)	1,829	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(255,000)	1,816	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
HUNGARIAN FORINT		9/20/2023	(15,800,000)	1,801	0.01%
NEW ZEALAND DOLLAR		9/20/2023	(235,000)	1,766	0.01%
CHILEAN PESO		9/20/2023	(29,400,000)	1,728	0.01%
SOL		9/20/2023	(450,000)	1,715	0.01%
EURO CURRENCY		9/20/2023	(64,000)	1,653	0.01%
CZECH KORUNA		9/20/2023	(940,000)	1,648	0.01%
NEW ISRAELI SHEQEL		9/20/2023	(185,000)	1,576	0.01%
POLISH ZLOTY		9/20/2023	(210,000)	1,554	0.01%
HUNGARIAN FORINT		12/27/2023	(29,912,000)	1,536	0.00%
NEW ISRAELI SHEQEL		9/20/2023	(225,000)	1,532	0.00%
POLISH ZLOTY		9/20/2023	(325,000)	1,496	0.00%
NEW ZEALAND DOLLAR		9/20/2023	(125,000)	1,480	0.00%
THAILAND BAHT		9/20/2023	(4,100,000)	1,437	0.00%
MEXICAN PESO (NEW)		9/20/2023	1,620,000	1,419	0.00%
PHILIPPINE PESO		9/20/2023	(8,390,000)	1,414	0.00%
HUNGARIAN FORINT		9/20/2023	(50,200,000)	1,399	0.00%
BRAZILIAN REAL		9/5/2023	(250,000)	1,381	0.00%
EURO CURRENCY		9/20/2023	(129,000)	1,373	0.00%
CHILEAN PESO		9/20/2023	(32,897,000)	1,365	0.00%
INDONESIAN RUPIAH		9/20/2023	(1,550,625,000)	1,345	0.00%
EURO CURRENCY		9/20/2023	(88,000)	1,322	0.00%
POLISH ZLOTY		9/20/2023	(415,000)	1,316	0.00%
MEXICAN PESO (NEW)		9/20/2023	(2,120,000)	1,309	0.00%
CHILEAN PESO		9/20/2023	(18,200,000)	1,254	0.00%
SOUTH AFRICAN RAND		9/20/2023	(580,000)	1,243	0.00%
CZECH KORUNA		9/20/2023	(1,384,000)	1,230	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,642,000)	1,225	0.00%
NEW ISRAELI SHEQEL		9/20/2023	(150,000)	1,215	0.00%
MEXICAN PESO (NEW)		9/20/2023	(2,080,000)	1,187	0.00%
COLOMBIAN PESO		9/20/2023	(117,000,000)	1,186	0.00%
THAILAND BAHT		9/20/2023	(2,150,000)	1,180	0.00%
BRAZILIAN REAL		9/5/2023	(285,000)	1,178	0.00%
INDONESIAN RUPIAH		9/20/2023	(1,279,000,000)	1,172	0.00%
INDONESIAN RUPIAH		9/20/2023	(1,418,531,000)	1,149	0.00%
EURO CURRENCY		9/20/2023	(39,000)	1,128	0.00%
CZECH KORUNA		9/20/2023	(1,840,000)	1,127	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,850,000)	1,106	0.00%
CHILEAN PESO		9/20/2023	(17,459,000)	1,103	0.00%
HUNGARIAN FORINT		9/20/2023	37,700,000	1,088	0.00%
EURO CURRENCY		9/20/2023	(104,000)	1,075	0.00%
NEW ISRAELI SHEQEL		9/20/2023	(190,000)	1,062	0.00%
SOUTH AFRICAN RAND		11/13/2023	2,672,000	1,058	0.00%
EURO CURRENCY		9/20/2023	(106,000)	1,031	0.00%
BRAZILIAN REAL		9/5/2023	(435,000)	1,012	0.00%
CANADIAN DOLLAR		9/20/2023	(120,000)	982	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
EURO CURRENCY		9/20/2023	(54,000)	976	0.00%
BRAZILIAN REAL		9/5/2023	(615,000)	971	0.00%
THAILAND BAHT		9/20/2023	4,790,000	962	0.00%
ROMANIAN LEU		9/20/2023	(675,000)	947	0.00%
SINGAPORE DOLLAR		9/20/2023	(270,000)	946	0.00%
YUAN RENMINBI OFFSHORE		12/12/2023	(238,000)	943	0.00%
COLOMBIAN PESO		9/20/2023	(199,080,000)	937	0.00%
BRAZILIAN REAL		9/5/2023	(300,000)	937	0.00%
BRAZILIAN REAL		9/5/2023	(195,000)	893	0.00%
CHILEAN PESO		9/20/2023	(14,125,000)	892	0.00%
EURO CURRENCY		9/20/2023	(95,000)	885	0.00%
EURO CURRENCY		9/20/2023	(54,000)	875	0.00%
MEXICAN PESO (NEW)		9/20/2023	(780,000)	852	0.00%
POLISH ZLOTY		9/20/2023	(640,000)	848	0.00%
SOUTH AFRICAN RAND		9/20/2023	(242,000)	836	0.00%
BRAZILIAN REAL		9/5/2023	540,000	836	0.00%
BRAZILIAN REAL		9/5/2023	(610,000)	827	0.00%
EURO CURRENCY		9/20/2023	77,000	801	0.00%
INDONESIAN RUPIAH		9/20/2023	(972,363,000)	801	0.00%
SOUTH AFRICAN RAND		9/20/2023	1,060,000	793	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	(265,000)	792	0.00%
COLOMBIAN PESO		9/20/2023	95,100,000	786	0.00%
MEXICAN PESO (NEW)		9/20/2023	1,806,000	784	0.00%
INDONESIAN RUPIAH		9/20/2023	(747,000,000)	783	0.00%
SOUTH AFRICAN RAND		10/3/2023	(550,000)	762	0.00%
MEXICAN PESO (NEW)		9/20/2023	(890,000)	760	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,270,000)	753	0.00%
EGYPTIAN POUND		12/11/2023	324,000	749	0.00%
MALAYSIAN RINGGIT		9/20/2023	(150,000)	726	0.00%
SOL		9/20/2023	(255,000)	724	0.00%
BRAZILIAN REAL		9/5/2023	(255,000)	720	0.00%
POLISH ZLOTY		9/20/2023	(388,000)	711	0.00%
YUAN RENMINBI OFFSHORE		9/12/2023	(193,000)	704	0.00%
EGYPTIAN POUND		9/11/2023	324,000	702	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,060,000)	697	0.00%
POLISH ZLOTY		9/20/2023	(665,000)	681	0.00%
INDIAN RUPEE		9/20/2023	27,606,000	660	0.00%
CZECH KORUNA		9/20/2023	(770,000)	653	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,460,000)	647	0.00%
THAILAND BAHT		9/20/2023	(1,660,000)	638	0.00%
COLOMBIAN PESO		9/20/2023	200,037,000	633	0.00%
THAILAND BAHT		9/20/2023	(1,720,000)	631	0.00%
THAILAND BAHT		9/20/2023	(2,850,000)	630	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,750,000)	629	0.00%
TURKISH LIRA		9/20/2023	(490,000)	625	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
THAILAND BAHT		9/20/2023	(5,170,000)	618	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	(247,000)	613	0.00%
BRAZILIAN REAL		9/5/2023	(450,000)	610	0.00%
CZECH KORUNA		9/20/2023	(825,000)	610	0.00%
NEW ISRAELI SHEQEL		9/20/2023	(240,000)	600	0.00%
THAILAND BAHT		9/20/2023	(1,610,000)	597	0.00%
BRAZILIAN REAL		12/4/2023	(205,000)	591	0.00%
BRAZILIAN REAL		9/5/2023	295,000	571	0.00%
EURO CURRENCY		9/20/2023	(56,000)	569	0.00%
YUAN RENMINBI OFFSHORE		1/18/2024	(159,000)	551	0.00%
CZECH KORUNA		9/20/2023	(1,510,000)	526	0.00%
ROMANIAN LEU		9/20/2023	295,000	518	0.00%
MEXICAN PESO (NEW)		9/20/2023	(670,000)	508	0.00%
INDONESIAN RUPIAH		9/20/2023	(676,000,000)	500	0.00%
BRAZILIAN REAL		9/5/2023	(365,000)	495	0.00%
ROMANIAN LEU		9/20/2023	(170,000)	482	0.00%
HUNGARIAN FORINT		9/20/2023	(15,000,000)	478	0.00%
PHILIPPINE PESO		9/20/2023	(3,430,000)	474	0.00%
BRAZILIAN REAL		9/5/2023	100,000	466	0.00%
EURO CURRENCY		9/20/2023	(41,000)	450	0.00%
PHILIPPINE PESO		9/20/2023	(5,625,000)	444	0.00%
CZECH KORUNA		9/20/2023	(378,000)	443	0.00%
SERBIAN DINAR		9/20/2023	3,303,000	438	0.00%
MEXICAN PESO (NEW)		9/20/2023	1,380,000	436	0.00%
BRAZILIAN REAL		9/5/2023	(316,000)	429	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	(222,000)	428	0.00%
INDONESIAN RUPIAH		9/20/2023	747,000,000	423	0.00%
EURO CURRENCY		9/20/2023	52,000	409	0.00%
HUNGARIAN FORINT		12/27/2023	14,526,000	405	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	807,000	367	0.00%
SINGAPORE DOLLAR		9/20/2023	120,000	362	0.00%
POUND STERLING		9/20/2023	(58,000)	362	0.00%
BRAZILIAN REAL		9/5/2023	(220,000)	361	0.00%
EURO CURRENCY		9/20/2023	(71,000)	354	0.00%
CHILEAN PESO		9/20/2023	(40,400,000)	354	0.00%
POLISH ZLOTY		9/20/2023	(310,000)	349	0.00%
YUAN RENMINBI OFFSHORE		12/12/2023	(101,000)	348	0.00%
HUNGARIAN FORINT		9/20/2023	9,500,000	340	0.00%
EURO CURRENCY		9/20/2023	159,000	338	0.00%
NEW ISRAELI SHEQEL		9/20/2023	(480,000)	328	0.00%
COLOMBIAN PESO		9/20/2023	(85,320,000)	314	0.00%
MEXICAN PESO (NEW)		9/20/2023	1,400,000	304	0.00%
MALAYSIAN RINGGIT		9/20/2023	(410,000)	303	0.00%
EURO CURRENCY		2/22/2024	(131,000)	301	0.00%
NEW ZEALAND DOLLAR		9/20/2023	(120,000)	294	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CHILEAN PESO		9/20/2023	(21,200,000)	284	0.00%
BRAZILIAN REAL		9/5/2023	240,000	272	0.00%
SOUTH AFRICAN RAND		9/20/2023	(79,000)	265	0.00%
CHILEAN PESO		9/20/2023	(27,428,000)	260	0.00%
HUNGARIAN FORINT		9/20/2023	(55,200,000)	253	0.00%
EURO CURRENCY		9/20/2023	91,000	236	0.00%
YUAN RENMINBI OFFSHORE		9/12/2023	(69,000)	233	0.00%
NEW ISRAELI SHEQEL		9/20/2023	(545,000)	229	0.00%
THAILAND BAHT		9/20/2023	(1,050,000)	229	0.00%
CZECH KORUNA		9/20/2023	(280,000)	228	0.00%
MEXICAN PESO (NEW)		9/20/2023	187,000	221	0.00%
CHILEAN PESO		9/20/2023	(4,485,000)	214	0.00%
SOUTH AFRICAN RAND		9/20/2023	(265,000)	212	0.00%
MEXICAN PESO (NEW)		11/30/2023	7,238,000	210	0.00%
SOL		9/20/2023	(100,000)	206	0.00%
INDONESIAN RUPIAH		9/20/2023	407,000,000	204	0.00%
POLISH ZLOTY		9/20/2023	280,000	196	0.00%
COLOMBIAN PESO		9/20/2023	89,400,000	193	0.00%
BRAZILIAN REAL		9/20/2023	(67,000)	189	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	302,000	186	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	282,000	184	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	222,000	179	0.00%
NEW ISRAELI SHEQEL		9/20/2023	(175,000)	176	0.00%
CZECH KORUNA		9/20/2023	(1,240,000)	175	0.00%
POLISH ZLOTY		9/20/2023	(50,000)	170	0.00%
INDONESIAN RUPIAH		9/20/2023	1,875,000,000	165	0.00%
BRAZILIAN REAL		2/9/2024	(179,000)	159	0.00%
INDIAN RUPEE		12/8/2023	(8,716,000)	157	0.00%
BRAZILIAN REAL		9/5/2023	(255,000)	156	0.00%
INDIAN RUPEE		12/8/2023	4,406,000	151	0.00%
SOL		9/20/2023	(45,000)	150	0.00%
COLOMBIAN PESO		9/20/2023	89,400,000	142	0.00%
BRAZILIAN REAL		9/5/2023	132,000	139	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	247,000	138	0.00%
KAZAKHSTAN TENGE		12/20/2023	(33,500,000)	138	0.00%
INDONESIAN RUPIAH		9/20/2023	645,000,000	134	0.00%
BRAZILIAN REAL		9/5/2023	(95,000)	129	0.00%
POLISH ZLOTY		9/20/2023	(155,000)	122	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,810,000)	122	0.00%
MEXICAN PESO (NEW)		9/20/2023	1,110,000	120	0.00%
INDONESIAN RUPIAH		9/20/2023	456,000,000	115	0.00%
YUAN RENMINBI OFFSHORE		2/5/2024	(44,000)	112	0.00%
INDONESIAN RUPIAH		9/20/2023	(937,000,000)	104	0.00%
THAILAND BAHT		9/20/2023	(1,573,000)	103	0.00%
MEXICAN PESO (NEW)		10/17/2023	352,000	99	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
HUNGARIAN FORINT		9/20/2023	(8,400,000)	88	0.00%
SOL		9/20/2023	(26,000)	86	0.00%
CHILEAN PESO		9/20/2023	31,600,000	86	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	269,000	82	0.00%
THAILAND BAHT		9/20/2023	(386,000)	79	0.00%
COLOMBIAN PESO		9/20/2023	(320,919,000)	76	0.00%
MALAYSIAN RINGGIT		9/20/2023	120,000	74	0.00%
INDIAN RUPEE		9/20/2023	6,230,000	62	0.00%
MALAYSIAN RINGGIT		9/20/2023	210,000	56	0.00%
HUNGARIAN FORINT		9/20/2023	(25,300,000)	53	0.00%
POLISH ZLOTY		9/20/2023	100,000	53	0.00%
MEXICAN PESO (NEW)		9/20/2023	1,840,000	50	0.00%
INDONESIAN RUPIAH		9/20/2023	359,000,000	48	0.00%
INDONESIAN RUPIAH		9/20/2023	(962,000,000)	48	0.00%
SOUTH AFRICAN RAND		10/3/2023	1,167,000	43	0.00%
NEW ISRAELI SHEQEL		9/20/2023	(90,000)	42	0.00%
MALAYSIAN RINGGIT		9/20/2023	360,000	40	0.00%
COLOMBIAN PESO		9/20/2023	(308,800,000)	37	0.00%
INDIAN RUPEE		9/20/2023	1,676,000	35	0.00%
EURO CURRENCY		9/20/2023	(5,000)	34	0.00%
EURO CURRENCY		9/20/2023	(5,000)	29	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	310,000	28	0.00%
POUND STERLING		9/20/2023	(70,000)	27	0.00%
COLOMBIAN PESO		9/20/2023	(48,900,000)	26	0.00%
INDIAN RUPEE		9/20/2023	(2,280,000)	25	0.00%
MALAYSIAN RINGGIT		9/20/2023	120,000	21	0.00%
NEW ISRAELI SHEQEL		9/20/2023	(177,000)	19	0.00%
SOUTH KOREAN WON		9/20/2023	(97,400,000)	14	0.00%
SINGAPORE DOLLAR		9/20/2023	(70,000)	9	0.00%
THAILAND BAHT		9/20/2023	1,450,000	7	0.00%
THAILAND BAHT		9/20/2023	(3,850,000)	5	0.00%
MEXICAN PESO (NEW)		9/20/2023	300,000	(3)	0.00%
MEXICAN PESO (NEW)		10/17/2023	(1,352,000)	(4)	0.00%
BRAZILIAN REAL		9/14/2023	(72,000)	(6)	0.00%
SOL		9/20/2023	167,000	(6)	0.00%
SOL		9/20/2023	168,000	(6)	0.00%
YUAN RENMINBI OFFSHORE		2/23/2024	(36,000)	(16)	0.00%
THAILAND BAHT		9/20/2023	(2,940,000)	(17)	0.00%
INDONESIAN RUPIAH		9/20/2023	151,000,000	(18)	0.00%
NEW ISRAELI SHEQEL		9/7/2023	177,000	(21)	0.00%
MEXICAN PESO (NEW)		1/17/2024	(1,399,000)	(22)	0.00%
INDONESIAN RUPIAH		9/20/2023	(389,000,000)	(26)	0.00%
MALAYSIAN RINGGIT		9/20/2023	90,000	(26)	0.00%
BRAZILIAN REAL		9/14/2023	(37,000)	(28)	0.00%
THAILAND BAHT		9/20/2023	(1,570,000)	(28)	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SOUTH AFRICAN RAND		9/20/2023	194,000	(40)	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	179,000	(40)	0.00%
BRAZILIAN REAL		9/5/2023	44,000	(40)	0.00%
ROMANIAN LEU		9/20/2023	85,000	(42)	0.00%
MEXICAN PESO (NEW)		9/13/2023	6,748,000	(44)	0.00%
BRAZILIAN REAL		9/5/2023	275,000	(45)	0.00%
THAILAND BAHT		9/20/2023	2,030,000	(46)	0.00%
HUNGARIAN FORINT		9/20/2023	13,700,000	(54)	0.00%
KAZAKHSTAN TENGE		2/7/2024	1,400,000	(59)	0.00%
THAILAND BAHT		9/12/2023	163,000	(61)	0.00%
SOL		9/20/2023	(165,000)	(64)	0.00%
BRAZILIAN REAL		9/5/2023	49,000	(66)	0.00%
BRAZILIAN REAL		9/5/2023	50,000	(68)	0.00%
EGYPTIAN POUND		11/28/2023	4,720,000	(72)	0.00%
YUAN RENMINBI OFFSHORE		2/20/2024	(181,000)	(78)	0.00%
MEXICAN PESO (NEW)		9/20/2023	123,000	(91)	0.00%
THAILAND BAHT		9/20/2023	(500,000)	(114)	0.00%
BRAZILIAN REAL		9/5/2023	(129,000)	(115)	0.00%
BRAZILIAN REAL		9/5/2023	60,000	(115)	0.00%
SINGAPORE DOLLAR		9/20/2023	120,000	(117)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(2,470,000)	(124)	0.00%
CHILEAN PESO		9/20/2023	(21,300,000)	(129)	0.00%
COLOMBIAN PESO		9/20/2023	200,300,000	(131)	0.00%
BRAZILIAN REAL		9/5/2023	(90,000)	(131)	0.00%
BRAZILIAN REAL		11/24/2023	(163,000)	(133)	0.00%
EURO CURRENCY		1/17/2024	50,000	(143)	0.00%
INDONESIAN RUPIAH		9/20/2023	1,161,161,000	(143)	0.00%
COLOMBIAN PESO		9/20/2023	96,400,000	(147)	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	(360,000)	(149)	0.00%
EURO CURRENCY		9/20/2023	23,000	(159)	0.00%
CHILEAN PESO		9/20/2023	(60,700,000)	(161)	0.00%
CHILEAN PESO		9/20/2023	40,082,000	(163)	0.00%
POLISH ZLOTY		9/20/2023	31,000	(164)	0.00%
BRAZILIAN REAL		9/5/2023	340,000	(164)	0.00%
INDIAN RUPEE		9/20/2023	(2,520,000)	(184)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(670,000)	(192)	0.00%
SOUTH AFRICAN RAND		9/20/2023	710,000	(198)	0.00%
THAILAND BAHT		2/7/2024	520,000	(205)	0.00%
ROMANIAN LEU		9/20/2023	233,000	(205)	0.00%
BRAZILIAN REAL		9/20/2023	(279,000)	(206)	0.00%
THAILAND BAHT		9/20/2023	3,610,000	(214)	0.00%
CANADIAN DOLLAR		9/20/2023	(80,000)	(216)	0.00%
BRAZILIAN REAL		9/5/2023	231,000	(217)	0.00%
COLOMBIAN PESO		9/20/2023	(238,400,000)	(224)	0.00%
BRAZILIAN REAL		9/5/2023	225,000	(225)	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
INDIAN RUPEE		9/20/2023	4,080,000	(229)	0.00%
THAILAND BAHT		9/20/2023	(5,150,000)	(241)	0.00%
TURKISH LIRA		9/20/2023	(230,000)	(251)	0.00%
INDIAN RUPEE		9/20/2023	(10,160,000)	(255)	0.00%
YUAN RENMINBI OFFSHORE		2/5/2024	(592,000)	(255)	0.00%
INDONESIAN RUPIAH		9/20/2023	307,000,000	(258)	0.00%
BRAZILIAN REAL		9/5/2023	380,000	(264)	0.00%
SOUTH AFRICAN RAND		9/20/2023	550,000	(267)	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	211,000	(274)	0.00%
SOL		9/20/2023	215,000	(283)	0.00%
POLISH ZLOTY		9/20/2023	349,000	(288)	0.00%
KAZAKHSTAN TENGE		12/20/2023	33,800,000	(293)	0.00%
MALAYSIAN RINGGIT		9/20/2023	(380,000)	(295)	0.00%
NEW ISRAELI SHEQEL		9/7/2023	55,000	(300)	0.00%
MEXICAN PESO (NEW)		9/20/2023	1,270,000	(302)	0.00%
THAILAND BAHT		9/12/2023	750,000	(308)	0.00%
INDONESIAN RUPIAH		9/20/2023	(908,000,000)	(313)	0.00%
BRAZILIAN REAL		9/5/2023	265,000	(315)	0.00%
POLISH ZLOTY		9/20/2023	70,000	(315)	0.00%
THAILAND BAHT		12/12/2023	841,000	(326)	0.00%
SOUTH AFRICAN RAND		9/20/2023	(645,000)	(328)	0.00%
CZECH KORUNA		9/20/2023	(1,460,000)	(338)	0.00%
SINGAPORE DOLLAR		9/20/2023	(100,000)	(346)	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	412,000	(348)	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	209,000	(357)	0.00%
INDONESIAN RUPIAH		9/20/2023	1,805,532,000	(362)	0.00%
EURO CURRENCY		9/20/2023	(73,000)	(363)	0.00%
HUNGARIAN FORINT		9/20/2023	(19,600,000)	(370)	0.00%
MEXICAN PESO (NEW)		9/20/2023	470,000	(377)	0.00%
ROMANIAN LEU		9/20/2023	65,000	(379)	0.00%
COLOMBIAN PESO		9/20/2023	175,400,000	(386)	0.00%
EURO CURRENCY		9/20/2023	68,000	(395)	0.00%
SOUTH AFRICAN RAND		9/20/2023	(925,000)	(396)	0.00%
MEXICAN PESO (NEW)		9/20/2023	1,820,000	(402)	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	261,000	(402)	0.00%
HUNGARIAN FORINT		9/20/2023	(20,673,000)	(425)	0.00%
BRAZILIAN REAL		9/5/2023	160,000	(440)	0.00%
INDONESIAN RUPIAH		9/20/2023	754,000,000	(455)	0.00%
HUNGARIAN FORINT		9/20/2023	(23,800,000)	(456)	0.00%
HUNGARIAN FORINT		9/20/2023	26,500,000	(463)	0.00%
MALAYSIAN RINGGIT		9/20/2023	110,000	(472)	0.00%
THAILAND BAHT		9/20/2023	2,360,000	(475)	0.00%
PHILIPPINE PESO		9/20/2023	1,830,000	(478)	0.00%
INDONESIAN RUPIAH		9/20/2023	868,000,000	(482)	0.00%
EURO CURRENCY		9/20/2023	64,000	(487)	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
EURO CURRENCY		9/20/2023	132,000	(488)	0.00%
THAILAND BAHT		9/20/2023	(1,268,000)	(490)	0.00%
YUAN RENMINBI OFFSHORE		1/18/2024	(1,094,000)	(519)	0.00%
BRAZILIAN REAL		9/5/2023	365,000	(524)	0.00%
INDONESIAN RUPIAH		9/20/2023	(1,110,000,000)	(524)	0.00%
MEXICAN PESO (NEW)		9/20/2023	4,626,000	(531)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(870,000)	(550)	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	918,000	(567)	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	266,000	(571)	0.00%
NEW ZEALAND DOLLAR		9/20/2023	50,000	(594)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(500,000)	(607)	0.00%
EURO CURRENCY		9/20/2023	72,000	(617)	0.00%
BRAZILIAN REAL		9/5/2023	100,000	(619)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(630,000)	(621)	0.00%
HUNGARIAN FORINT		9/20/2023	25,300,000	(630)	0.00%
POLISH ZLOTY		9/20/2023	95,000	(644)	0.00%
KAZAKHSTAN TENGE		2/9/2024	15,750,000	(650)	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	622,000	(659)	0.00%
KAZAKHSTAN TENGE		2/7/2024	15,750,000	(665)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,160,000)	(673)	0.00%
EURO CURRENCY		9/20/2023	138,000	(677)	0.00%
THAILAND BAHT		9/20/2023	2,030,000	(702)	0.00%
BRAZILIAN REAL		9/5/2023	225,000	(709)	0.00%
HUNGARIAN FORINT		9/20/2023	31,300,000	(727)	0.00%
BRAZILIAN REAL		9/5/2023	95,000	(740)	0.00%
SOUTH KOREAN WON		9/20/2023	(118,800,000)	(748)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(930,000)	(754)	0.00%
INDONESIAN RUPIAH		9/20/2023	1,549,000,000	(758)	0.00%
THAILAND BAHT		9/20/2023	2,860,000	(763)	0.00%
YUAN RENMINBI OFFSHORE		9/20/2023	277,000	(776)	0.00%
SOUTH AFRICAN RAND		9/20/2023	230,000	(778)	0.00%
HUNGARIAN FORINT		9/20/2023	(21,200,000)	(787)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(2,070,000)	(802)	0.00%
SOL		9/20/2023	390,000	(802)	0.00%
ROMANIAN LEU		9/20/2023	415,000	(808)	0.00%
AUSTRALIAN DOLLAR		9/20/2023	85,000	(833)	0.00%
POUND STERLING		9/20/2023	47,000	(835)	0.00%
MALAYSIAN RINGGIT		9/20/2023	140,000	(846)	0.00%
NEW ZEALAND DOLLAR		9/20/2023	90,000	(875)	0.00%
NEW ISRAELI SHEQEL		2/7/2024	93,000	(881)	0.00%
YUAN RENMINBI OFFSHORE		9/12/2023	262,000	(891)	0.00%
HUNGARIAN FORINT		9/20/2023	(28,000,000)	(892)	0.00%
THAILAND BAHT		9/20/2023	(2,620,000)	(905)	0.00%
BRAZILIAN REAL		9/5/2023	671,000	(910)	0.00%
EURO CURRENCY		9/20/2023	131,000	(924)	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
HUNGARIAN FORINT		9/20/2023	(37,100,000)	(931)	0.00%
POLISH ZLOTY		9/20/2023	(570,000)	(954)	0.00%
POLISH ZLOTY		9/20/2023	163,000	(955)	0.00%
TURKISH LIRA		9/20/2023	1,805,000	(963)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,440,000)	(1,040)	0.00%
MALAYSIAN RINGGIT		9/20/2023	310,000	(1,054)	0.00%
POUND STERLING		9/20/2023	57,000	(1,057)	0.00%
THAILAND BAHT		9/20/2023	(3,480,000)	(1,079)	0.00%
NEW ISRAELI SHEQEL		9/20/2023	415,000	(1,083)	0.00%
THAILAND BAHT		9/20/2023	4,150,000	(1,107)	0.00%
MEXICAN PESO (NEW)		9/20/2023	3,551,000	(1,130)	0.00%
URUGUAYAN PESO		9/20/2023	(2,390,000)	(1,169)	0.00%
POLISH ZLOTY		9/20/2023	168,000	(1,189)	0.00%
CANADIAN DOLLAR		9/20/2023	60,000	(1,191)	0.00%
NEW ISRAELI SHEQEL		9/20/2023	155,000	(1,192)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(630,000)	(1,206)	0.00%
HUNGARIAN FORINT		9/20/2023	(93,302,000)	(1,219)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,490,000)	(1,245)	0.00%
COLOMBIAN PESO		9/20/2023	191,929,000	(1,255)	0.00%
BRAZILIAN REAL		9/5/2023	457,000	(1,270)	0.00%
SINGAPORE DOLLAR		9/20/2023	100,000	(1,270)	0.00%
THAILAND BAHT		9/29/2023	1,084,000	(1,275)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(2,997,000)	(1,294)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,110,000)	(1,303)	0.00%
SOUTH AFRICAN RAND		9/20/2023	990,000	(1,309)	0.00%
CANADIAN DOLLAR		9/20/2023	60,000	(1,320)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(1,120,000)	(1,323)	0.00%
EURO CURRENCY		9/20/2023	56,000	(1,324)	0.00%
HUNGARIAN FORINT		11/13/2023	(51,096,000)	(1,328)	0.00%
THAILAND BAHT		9/20/2023	5,496,000	(1,335)	0.00%
NEW ISRAELI SHEQEL		9/20/2023	180,000	(1,357)	0.00%
URUGUAYAN PESO		9/20/2023	(2,475,000)	(1,445)	0.00%
BRAZILIAN REAL		9/5/2023	1,066,000	(1,446)	0.00%
EURO CURRENCY		9/20/2023	149,000	(1,480)	0.00%
POLISH ZLOTY		9/20/2023	430,000	(1,480)	0.00%
THAILAND BAHT		9/20/2023	2,690,000	(1,484)	0.00%
THAILAND BAHT		9/20/2023	(4,070,000)	(1,488)	0.00%
COLOMBIAN PESO		9/20/2023	(182,100,000)	(1,538)	-0.01%
SOUTH AFRICAN RAND		9/20/2023	(2,580,000)	(1,545)	-0.01%
NEW ISRAELI SHEQEL		9/20/2023	155,000	(1,607)	-0.01%
BRAZILIAN REAL		9/5/2023	275,000	(1,643)	-0.01%
MEXICAN PESO (NEW)		9/20/2023	(4,530,000)	(1,663)	-0.01%
THAILAND BAHT		9/20/2023	1,990,000	(1,717)	-0.01%
EURO CURRENCY		9/20/2023	136,000	(1,759)	-0.01%
NEW ISRAELI SHEQEL		10/30/2023	256,000	(1,766)	-0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AUSTRALIAN DOLLAR		9/20/2023	90,000	(1,795)	-0.01%
YUAN RENMINBI OFFSHORE		9/20/2023	802,000	(1,805)	-0.01%
MEXICAN PESO (NEW)		9/20/2023	(1,995,000)	(1,810)	-0.01%
POLISH ZLOTY		9/20/2023	268,000	(1,814)	-0.01%
BRAZILIAN REAL		9/5/2023	400,000	(1,832)	-0.01%
YUAN RENMINBI OFFSHORE		9/20/2023	453,000	(1,841)	-0.01%
SOUTH AFRICAN RAND		9/20/2023	1,710,000	(1,879)	-0.01%
CHILEAN PESO		9/20/2023	58,704,000	(1,921)	-0.01%
POLISH ZLOTY		9/20/2023	310,000	(1,930)	-0.01%
EURO CURRENCY		9/20/2023	134,000	(1,982)	-0.01%
CHILEAN PESO		9/20/2023	31,800,000	(2,007)	-0.01%
PHILIPPINE PESO		9/20/2023	4,960,000	(2,035)	-0.01%
POLISH ZLOTY		9/20/2023	209,000	(2,065)	-0.01%
NEW ISRAELI SHEQEL		9/20/2023	185,000	(2,083)	-0.01%
THAILAND BAHT		9/20/2023	4,260,000	(2,085)	-0.01%
YUAN RENMINBI OFFSHORE		9/20/2023	801,000	(2,095)	-0.01%
EURO CURRENCY		9/20/2023	168,000	(2,113)	-0.01%
CHILEAN PESO		9/20/2023	37,900,000	(2,136)	-0.01%
CZECH KORUNA		9/20/2023	8,152,000	(2,140)	-0.01%
MEXICAN PESO (NEW)		9/20/2023	(1,630,000)	(2,151)	-0.01%
EURO CURRENCY		9/20/2023	90,000	(2,225)	-0.01%
COLOMBIAN PESO		9/20/2023	(351,920,000)	(2,235)	-0.01%
SOUTH AFRICAN RAND		9/20/2023	770,000	(2,242)	-0.01%
HUNGARIAN FORINT		9/20/2023	18,600,000	(2,271)	-0.01%
EURO CURRENCY		9/20/2023	117,000	(2,271)	-0.01%
POUND STERLING		9/20/2023	(94,000)	(2,273)	-0.01%
EGYPTIAN POUND		9/20/2023	(1,388,000)	(2,505)	-0.01%
CZECH KORUNA		9/20/2023	2,780,000	(2,618)	-0.01%
HUNGARIAN FORINT		9/20/2023	51,700,000	(2,708)	-0.01%
MEXICAN PESO (NEW)		9/13/2023	(1,535,000)	(2,712)	-0.01%
SOUTH AFRICAN RAND		9/20/2023	3,481,000	(2,762)	-0.01%
SOUTH KOREAN WON		9/20/2023	97,400,000	(2,822)	-0.01%
THAILAND BAHT		9/20/2023	2,980,000	(2,896)	-0.01%
URUGUAYAN PESO		9/20/2023	(3,252,000)	(3,018)	-0.01%
NEW ISRAELI SHEQEL		9/20/2023	180,000	(3,035)	-0.01%
THAILAND BAHT		9/20/2023	5,250,000	(3,038)	-0.01%
SOUTH AFRICAN RAND		9/20/2023	854,000	(3,104)	-0.01%
YUAN RENMINBI OFFSHORE		9/20/2023	877,000	(3,124)	-0.01%
NEW ISRAELI SHEQEL		9/20/2023	190,000	(3,348)	-0.01%
TURKISH LIRA		9/20/2023	2,070,000	(3,557)	-0.01%
BRAZILIAN REAL		9/5/2023	(455,000)	(3,597)	-0.01%
BRAZILIAN REAL		2/5/2024	693,000	(3,600)	-0.01%
NEW ISRAELI SHEQEL		9/13/2023	243,000	(3,789)	-0.01%
NEW ZEALAND DOLLAR		9/20/2023	95,000	(3,789)	-0.01%
NEW ISRAELI SHEQEL		9/20/2023	484,000	(3,846)	-0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SOUTH AFRICAN RAND		9/20/2023	1,060,000	(4,010)	-0.01%
NEW ISRAELI SHEQEL		9/20/2023	455,000	(4,225)	-0.01%
CHILEAN PESO		9/20/2023	77,700,000	(4,228)	-0.01%
THAILAND BAHT		9/29/2023	10,428,000	(4,268)	-0.01%
MEXICAN PESO (NEW)		11/30/2023	(1,574,000)	(5,093)	-0.02%
MEXICAN PESO (NEW)		9/20/2023	(1,940,000)	(5,118)	-0.02%
MEXICAN PESO (NEW)		9/20/2023	(3,379,000)	(5,233)	-0.02%
NEW ISRAELI SHEQEL		9/20/2023	495,000	(5,461)	-0.02%
MALAYSIAN RINGGIT		9/20/2023	2,113,000	(5,966)	-0.02%
HUNGARIAN FORINT		9/20/2023	50,800,000	(6,032)	-0.02%
THAILAND BAHT		9/20/2023	6,060,000	(6,069)	-0.02%
NEW ISRAELI SHEQEL		9/20/2023	465,000	(6,275)	-0.02%
CZECH KORUNA		9/20/2023	5,670,000	(6,366)	-0.02%
TURKISH LIRA		9/20/2023	4,990,500	(6,368)	-0.02%
NEW ISRAELI SHEQEL		9/20/2023	445,000	(6,459)	-0.02%
NEW ISRAELI SHEQEL		9/20/2023	405,000	(7,379)	-0.02%
CHILEAN PESO		9/20/2023	87,194,000	(7,488)	-0.02%
BRAZILIAN REAL		1/29/2024	1,078,000	(7,587)	-0.02%
SOUTH AFRICAN RAND		9/20/2023	3,047,000	(7,759)	-0.03%
NEW ISRAELI SHEQEL		9/13/2023	1,224,000	(8,360)	-0.03%
NEW ISRAELI SHEQEL		9/20/2023	630,000	(9,965)	-0.03%
MEXICAN PESO (NEW)		7/24/2024	24,550,000	(10,800)	-0.04%
THAILAND BAHT		9/20/2023	12,321,000	(11,219)	-0.04%
THAILAND BAHT		9/20/2023	45,053,000	(14,562)	-0.05%
MEXICAN PESO (NEW)		9/20/2023	(10,137,000)	(16,793)	-0.05%
EURO CURRENCY		9/20/2023	(2,825,000)	(21,756)	-0.07%
MEXICAN PESO (NEW)		9/20/2023	(11,059,000)	(22,554)	-0.07%
INDONESIAN RUPIAH		9/20/2023	20,946,228,000	(28,681)	-0.09%
BRAZILIAN REAL		12/4/2023	13,758,000	(49,735)	-0.16%
YUAN RENMINBI OFFSHORE		9/20/2023	21,198,912	(78,741)	-0.26%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
COLOMBIAN PESO		9/1/2023	320,919,230	(137)	0.00%
DERIVATIVES - FUTURES CONTRACTS					
US ULTRA BOND CBT DEC23 XCBT 20231219		12/19/2023	200,000	3,187	0.01%
U.S. Treasury 2-Year Note Future		12/29/2023	1,200,000	3,031	0.01%
EURO-SCHATZ FUT SEP23 XEUR 20230907		9/7/2023	(100,000)	(23)	0.00%
U.S. Treasury 5-Year Note Future		12/29/2023	(100,000)	(798)	0.00%
US 10YR ULTRA FUT DEC23 XCBT 20231219		12/19/2023	(100,000)	(1,241)	0.00%
EURO-BOBL FUTURE SEP23 XEUR 20230907		9/7/2023	(400,000)	(1,719)	-0.01%
U.S. Treasury 10-Year Note Future		12/19/2023	(1,300,000)	(12,589)	-0.04%
DERIVATIVES - OTC INTEREST RATE SWAP CONTRACTS					
Long: 99D0V9SJ4 IRS BRL R F 12.63000 99D0V9SJ4 NDFPREDISWAP / Shrt: 99D0V9SJ4 IRS BRL P V 00MBRCDI 99D0V9SI6 NDFPREDISWAP		1/2/2026	1,204,241	13,225	0.04%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: 99D0UPFS3 IRS BRL R F 12.82000		1/2/2025	791,847	4,107	0.01%
99D0UPFS3 NDFPREDISWAP / Shrt: 99D0UPFS3 IRS BRL P V 00MBRCDI 99D0UPFR5 NDFPREDISWAP					
DERIVATIVES - PUT OPTIONS WRITTEN					
99D0WASV USD PUT ILS CALL OCT23 3.691 PUT		10/26/2023	(629,000)	9,741	0.03%
99D0WDZH USD PUT ILS CALL FEB24 3.633 PUT		2/5/2024	(309,000)	4,944	0.02%
99D0W1H1 USD PUT THB CALL DEC23 34.15 PUT		12/7/2023	(362,000)	4,326	0.01%
99D0WATB USD PUT BRL CALL JAN24 4.58 PUT		1/25/2024	(472,000)	3,990	0.01%
99D0WDZ1 USD PUT THB CALL FEB24 33.95 PUT		2/5/2024	(309,000)	3,453	0.01%
99D0WDKY USD PUT BRL CALL FEB24 4.629 PUT		2/1/2024	(312,000)	2,111	0.01%
99D0WEVL USD PUT ZAR CALL NOV23 18.1728 PUT		11/9/2023	(306,000)	564	0.00%
TOTAL INVESTMENTS				30,536,094	99.39%
OTHER ASSETS LESS LIABILITIES				188,044	0.61%
TOTAL NET ASSETS				30,724,138	100.00%

* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. Please see the Fund's Statement of Additional Information on www.hartfordfunds.com for a discussion of the Fund's policy. Holdings are provided for informational purposes only and should not be construed as a recommendation or investment advice. Portfolio holdings are as of the date noted and are subject to change at any time. Holdings may not be representative of current or future investments.

Unlike the Fund's regulatory filings, the portfolio data and its presentation in this document is not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it may differ from that provided in the complete portfolio of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete portfolio of investments filed in the first and third quarter on Form N-PORT.

Investing involves risk, including the possible loss of principal. Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in the fund's prospectus and summary prospectus, which can be obtained by visiting hartfordfunds.com. Please read it carefully before investing.

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