PIMCO FUNDS

FORM NPORT-P

(Monthly Portfolio Investments Report on Form N-PORT (Public))

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The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.
The reader should not assume that the information is accurate and complete.

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM NPORT-P
Monthly Portfolio Investments Report

NPORT-P: Filer Information

Confidential	☐
Filer CIK	0000810893
Filer CCC	********
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	☐ LIVE ☐ TEST
Would you like a Return Copy?	☐
Is this an electronic copy of an official filing submitted in paper format?	☐

Submission Contact Information

Name	
Phone	
E-Mail Address	

Notification Information

Notify via Filing Website only?	☐
Notification E-mail Address	
Series ID	S000009848
Class (Contract) ID	C000027276

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant	PIMCO Funds
b. Investment Company Act file number for Registrant: (e.g., 811-______)	811-05028
c. CIK number of Registrant	0000810893
d. LEI of Registrant	5493003B5Y5GR0Y25Y76

e. Address and telephone number of Registrant:	
i. Street Address 1	650 Newport Center Drive
ii. Street Address 2	
iii. City	Newport Beach
iv. State, if applicable	
v. Foreign country, if applicable	
vi. Zip / Postal Code	92660
vii. Telephone number	(888) 877-4626

Item A.2. Information about the Series.

a. Name of Series.	PIMCO EM Bond and Short-Term Investments Portfolio
b. EDGAR series identifier (if any).	S000009848
c. LEI of Series.	TSZ3Y1M841F22UYNMR48

Item A.3. Reporting period.

a. Date of fiscal year-end.	2024-03-31
b. Date as of which information is reported.	2023-09-30

Item A.4. Final filing

a. Does the Fund anticipate that this will be its final filing on Form N PORT?	☐ Yes ☒ No

NPORT-P: Part B: Information About the Fund

Report the following information for the Fund and its consolidated subsidiaries.

Item B.1. Assets and liabilities. Report amounts in U.S. dollars.

a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	467404610.660000
b. Total liabilities.	37858313.840000
c. Net assets.	429546296.820000

Item B.2. Certain assets and liabilities. Report amounts in U.S. dollars.

a. Assets attributable to miscellaneous securities reported in Part D.	0.000000
b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.000000

c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17 CFR 210.6-04(13)(a)].

Amounts payable within one year.

Banks or other financial institutions for borrowings.	0.000000
Controlled companies.	0.000000
Other affiliates.	0.000000
Others.	0.000000

Amounts payable after one year.

Banks or other financial institutions for borrowings.	0.000000
Controlled companies.	0.000000
Other affiliates.	0.000000
Others.	0.000000

d. Payables for investments purchased either (i) on a delayed delivery, when-issued, or other firm commitment basis, or (ii) on a standby commitment basis.

(i) On a delayed delivery, when-issued, or other firm commitment basis:	0.000000
(ii) On a standby commitment basis:	0.000000
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.000000
f. Cash and cash equivalents not reported in Parts C and D.	28177683.220000

Item B.3. Portfolio level risk metrics.

If the average value of the Fund's debt securities positions for the previous three months, in the aggregate, exceeds 25% or more of the Fund's net asset value, provide:

a. Interest Rate Risk (DV01). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 1 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

b. Interest Rate Risk (DV100). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 100 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Currency Metric Record	ISO Currency code	3 month	1 year	5 years	10 years	30 years
#1	Argentina Peso					
				Interest Rate Risk (DV01)		
		0.450729	0.000000	0.000000	0.000000	0.000000
				Interest Rate Risk (DV100)		
		44.906957	0.000000	0.000000	0.000000	0.000000
#2	Brazil Real					

				Interest Rate Risk (DV01)		
		3588.063863	20593.461432	6658.853507	0.000000	0.000000
				Interest Rate Risk (DV100)		
		356769.063453	2032149.274837	653358.428848	0.000000	0.000000
#3	Euro Member Countries					
				Interest Rate Risk (DV01)		
		0.000000	2064.507383	9412.229928	3609.676998	0.000000
				Interest Rate Risk (DV100)		
		0.000000	202949.603547	909871.643487	342372.156649	0.000000
#4	Mexico Peso					
				Interest Rate Risk (DV01)		
		0.000000	14.429096	1970.434001	1318.263238	0.000000
				Interest Rate Risk (DV100)		
		0.000000	1403.362344	189021.104838	126345.694585	0.000000
#5	Peru Sol					
				Interest Rate Risk (DV01)		
		0.000000	82.381634	300.788698	0.000000	0.000000
				Interest Rate Risk (DV100)		
		0.000000	8033.561948	29331.836661	0.000000	0.000000
#6	United States Dollar					
				Interest Rate Risk (DV01)		
		-2359.868518	8088.182423	24926.354663	49603.392397	7114.629395
				Interest Rate Risk (DV100)		
		-233143.949385	795503.136147	2409551.901694	4509259.315002	633588.321231
#7	South Africa Rand					
				Interest Rate Risk (DV01)		
		0.000000	6412.066918	5089.398307	0.000000	0.000000
				Interest Rate Risk (DV100)		

	0.000000	630852.472625	500721.459625	0.000000	0.000000

c. Credit Spread Risk (SDV01, CR01 or CS01). Provide the change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade and non-investment grade exposures, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Credit Spread Risk	3 month	1 year	5 years	10 years	30 years
Investment grade	11649.244100	6888.886000	28588.140400	54344.856300	7348.127300
Non-Investment grade	8335.026200	31723.917600	21318.930800	2296.906900	0.000000

For purposes of Item B.3., calculate value as the sum of the absolute values of:
(i) the value of each debt security,
(ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
(iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
(iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

Report zero for maturities to which the Fund has no exposure. For exposures that fall between any of the listed maturities in (a) and (b), use linear interpolation to approximate exposure to each maturity listed above. For exposures outside of the range of maturities listed above, include those exposures in the nearest maturity.

Item B.4. Securities lending.

a. For each borrower in any securities lending transaction, provide the following information:

Borrower Information Record	Name of borrower	LEI (if any) of borrower	Aggregate value of all securities on loan to the borrower
—	—	—	—

b. Did any securities lending counterparty provide any non-cash collateral?

☐ Yes ☒ No

Item B.5. Return information.

a. Monthly total returns of the Fund for each of the preceding three months. If the Fund is a Multiple Class Fund, report returns for each class. Such returns shall be calculated in accordance with the methodologies outlined in Item 26(b) (1) of Form N-1A, Instruction 13 to sub-Item 1 of Item 4 of Form N-2, or Item 26(b) (i) of Form N-3, as applicable.

Monthly Total Return Record	Monthly total returns of the Fund for each of the preceding three months			Class identification number(s) (if any) of the Class(es) for which returns are reported
	Month 1	Month 2	Month 3	
#1	1.261468	-0.11325	-1.58171	C000027276

b. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to derivatives for each of the following categories: commodity contracts, credit contracts, equity contracts, foreign exchange contracts, interest rate contracts, and other contracts. Within each such asset category, further report the same information for each of the following types of derivatives instrument: forward, future, option, swaption, swap, warrant, and other. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

Asset category	Instrument type	Month 1		Month 2		Month 3	
		Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Commodity Contracts		—	—	—	—	—	—
Credit Contracts		0.000000	538835.870000	0.000000	-116142.690000	19530.270000	-232144.960000
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	0.000000	538835.870000	0.000000	-116142.690000	19530.270000	-232144.960000
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Equity Contracts		—	—	—	—	—	—
Foreign Exchange Contracts		-1275.440000	-337086.780000	-804422.850000	3353742.730000	876844.420000	-1254749.280000
	Forward	-1275.440000	-337086.780000	-804422.850000	3353742.730000	876844.420000	-1254749.280000
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	—	—	—	—	—	—
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Interest Rate Contracts		0.000000	-189653.350000	0.000000	-340352.850000	0.000000	-1367819.390000
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	0.000000	-189653.350000	0.000000	-340352.850000	0.000000	-1367819.390000
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Other Contracts		—	—	—	—	—	—

c. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to investment other than derivatives. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

Month	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Month 1	-23054.040000	4766617.670000
Month 2	-2208976.220000	-2871449.750000
Month 3	57300.250000	-6877563.740000

Item B.6. Flow information.

a. Provide the aggregate dollar amounts for sales and redemptions/repurchases of Fund shares during each of the preceding three months. If shares of the Fund are held in omnibus accounts, for purposes of calculating the Fund's sales, redemptions, and repurchases, use net sales or redemptions/repurchases from such omnibus accounts. The amounts to be reported under this Item should be after any front-end sales load has been deducted and before any deferred or contingent deferred sales load or charge has been deducted. Shares sold shall include shares sold by the Fund to a registered unit investment trust. For mergers and other acquisitions, include in the value of shares sold any transaction in which the Fund acquired the assets of another investment company or of a personal holding company in exchange for its own shares. For liquidations, include in the value of shares redeemed any transaction in which the Fund liquidated all or part of its assets. Exchanges are defined as the redemption or repurchase of shares of one Fund or series and the investment of all or part of the proceeds in shares of another Fund or series in the same family of investment companies.

Month	Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions)	Total net asset value of shares sold in connection with reinvestments of dividends and distributions	Total net asset value of shares redeemed or repurchased, including exchanges
Month 1	820400.000000	0.000000	-5410707.830000
Month 2	3402477.000000	0.000000	-1251323.080000
Month 3	4190000.000000	5866917.870000	-2510000.000000

Item B.7. Highly Liquid Investment Minimum information.

a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.	—
b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.	—
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	☐ Yes ☐ No ☐ N/A

Item B.8. Derivatives Transactions.

For portfolio investments of open-end management investment companies, provide the percentage of the Fund's Highly Liquid Investments that it has pledged as margin or collateral in connection with derivatives transactions that are classified among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]:

(1) Moderately Liquid Investments

(2) Less Liquid Investments

(3) Illiquid Investments

For purposes of Item B.8, when computing the required percentage, the denominator should only include assets (and exclude liabilities) that are categorized by the Fund as Highly Liquid Investments.

Classification	—

Item B.9. Derivatives Exposure for limited derivatives users.

If the Fund is excepted from the rule 18f-4 [17 CFR 270.18f-4] program requirement and limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR 270.18f-4(c)(4)], provide the following information:

a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund’s net asset value.	—
b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	—
c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	—
d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund’s derivatives exposure exceeded 10 percent of its net assets during the reporting period.	—

Item B.10. VaR information.

For Funds subject to the limit on fund leverage risk described in rule 18f-4(c)(2) [17 CFR 270.18f-4(c)(2)], provide the following information, as determined in accordance with the requirement under rule 18f-4(c)(2)(ii) to determine the fund’s compliance with the applicable VaR test at least once each business day:

a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.	—
b. For Funds that were subject to the Relative VaR Test during the reporting period, provide:	
i. As applicable, the name of the Fund’s Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund’s Securities Portfolio.	—
ii. As applicable, the index identifier for the Fund’s Designated Index.	—
iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaRof the Fund's Designated Reference Portfolio.	—
c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.	—

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Schedule of Portfolio Investments Record: 1

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBB0F6P
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-74153.340000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0172632

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	11745520.860000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	181061784810.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-74153.340000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 2

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD EUR BOUGHT USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HUKBB4BLX
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	749247.280000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1744276

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	31297000.000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	33838003.430000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	749247.280000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 3

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CDX ITRAXX EXJP IG40 5Y ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0M3A4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-31170.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0072566

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	INTERCONTINENTAL EXCHANGE	5493000F4ZO33MV32P92

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	ITRAXX ASIA EX-JAPAN IG SERIES 40

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available).	ITRX
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2028-12-20
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-31311.940000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2700000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	141.540000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 4

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT JPY SOLD USD 20231115
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HVKBBM5KZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-58677.890000
f. Exchange rate.	148.417800
g. Percentage value compared to net assets of the Fund.	-0.0136604

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

i. Amount and description of currency sold.

Amount of currency sold.	2238335.010000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	323500000.000000
Description of currency purchased.	Japan Yen
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-58677.890000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 5

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23FNKBB6SPK
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	68674.020000
f. Exchange rate.	17.465200
g. Percentage value compared to net assets of the Fund.	0.0159876

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	12928130.220000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	226992110.400000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	68674.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 6

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBQR68
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen

e. Value. (4)	7195.110000
f. Exchange rate.	148.417800
g. Percentage value compared to net assets of the Fund.	0.0016750

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	58900000.000000

Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	404047.670000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	7195.110000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 7

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD SGD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBBXDSP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Singapore Dollar
e. Value. (4)	144652.900000
f. Exchange rate.	1.362200

g. Percentage value compared to net assets of the Fund.	0.0336757

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SINGAPORE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	49415616.310000
Description of currency sold.	Singapore Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	36421781.530000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	144652.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 8

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231122
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBB3NVS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-1665.510000
f. Exchange rate.	19.016900
g. Percentage value compared to net assets of the Fund.	-0.0003877

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	4813073.230000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	251429.660000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-11-22
iv. Unrealized appreciation or depreciation. (24)	-1665.510000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 9

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB12RX
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-46133.660000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0107401

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	9628405.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	148652944795.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20

iv. Unrealized appreciation or depreciation. (24)	-46133.660000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 10

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBB7KBH
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	25831.880000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	0.0060138

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	14326957.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1197267979.100000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	25831.880000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 11

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBB7F3J
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-13584.780000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0031626

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	14236795.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1186458903.310000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-13584.780000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 12

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBB0K65
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	215941.690000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0502720

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	TAIWAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	493239384.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	15592065.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	215941.690000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 13

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HKKBBS95G
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	260457.540000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0606355

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	TAIWAN

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	579053159.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	18311718.380000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	260457.540000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 14

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MEXICO LA SP BPS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0LVY3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-17179.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0039994

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	MEXICO GOVT
Title of issue.	MEXICO GOVT (UMS)

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US91087BAC46
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2028-06-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-30615.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	3000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	13435.590000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 15

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBB7F85
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-25457.920000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0059267

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	2655919.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	40807212745.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-25457.920000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 16

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBB5V97
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-19962.430000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0046473

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

i. Amount and description of currency sold.

Amount of currency sold.	2678444.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	41241903963.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-19962.430000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 17

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBS924
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	31935.640000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0074347

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	88700796.890000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	12299715.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	31935.640000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 18

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD IDR BOUGHT USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBB5WHQ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah

e. Value. (4)	78407.060000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	0.0182535

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	154050606975.000000

Description of currency sold.	Indonesia Rupiah

ii. Amount and description of currency purchased.

Amount of currency purchased.	10008615.430000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	78407.060000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 19

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBBPVXW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	165695.360000
f. Exchange rate.	1347.020300

g. Percentage value compared to net assets of the Fund.	0.0385745

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	14660142979.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	11049082.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	165695.360000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 20

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23INKBBPLG5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	13063.800000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0030413

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	1848501444.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	1385353.000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	13063.800000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 21

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD MXN BOUGHT USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBB9NZR
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	0.240000
f. Exchange rate.	17.465200
g. Percentage value compared to net assets of the Fund.	0.0000001

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	410.760000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	23.760000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16

iv. Unrealized appreciation or depreciation. (24)	0.240000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 22

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBWTLB
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	397931.610000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0926400

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	TAIWAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	544903905.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	17384632.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	397931.610000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 23

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231121
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB0CNX
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-1644.140000
f. Exchange rate.	19.015200
g. Percentage value compared to net assets of the Fund.	-0.0003828

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	34340122.590000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	1804288.590000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-21
iv. Unrealized appreciation or depreciation. (24)	-1644.140000

Item C.12. Securities lending.

a. Does any amount of this investment	

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 24

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT TWD SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCJGRZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	-49961.320000
f. Exchange rate.	31.816400
g. Percentage value compared to net assets of the Fund.	-0.0116312

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	TAIWAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

i. Amount and description of currency sold.

Amount of currency sold.	4113602.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	129290511.000000
Description of currency purchased.	Taiwan New Dollar
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-49961.320000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 25

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBBM0FG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	10325.650000
f. Exchange rate.	148.417800
g. Percentage value compared to net assets of the Fund.	0.0024039

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

i. Amount and description of currency sold.

Amount of currency sold.	88400000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	605941.380000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	10325.650000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 26

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PETROLEOS MEXICANOS (PEMEX) LA SP CBK
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0LV64
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-33713.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0078485

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	PETROLEOS MEXICANOS (PEMEX)
Title of issue.	PEMEX SR UNSEC

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US706451BG56
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2024-06-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-92833.090000
ISO Currency Code.	United States Dollar
iv. Notional amount.	3000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	59119.970000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 27

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBBR3XW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	6281.970000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0014625

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11

i. Amount and description of currency sold.

Amount of currency sold.	792010.040000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	589739.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	6281.970000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 28

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HVKBBM5K3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	2796.180000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0006510

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11

i. Amount and description of currency sold.

Amount of currency sold.	1909000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1409116.070000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	2796.180000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 29

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBBM94W
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	Canada Dollar
e. Value. (4)	1171.160000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0002727

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11

i. Amount and description of currency sold.

Amount of currency sold.	406000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	300262.770000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	1171.160000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 30

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOUTH AFRICA EM SP BOA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZNLRC3852L0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-11564.670000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.0026923

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA CORPORATION	9DJT3UXIJIZJI4WXO774

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	SOUTH AFRICA GOVT
Title of issue.	REPUBLIC OF SOUTH AFRICA

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US836205AR58
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2026-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-17515.470000
ISO Currency Code.	United States Dollar
iv. Notional amount.	400000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	5950.800000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 31

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOUTH AFRICA EM SP JPM
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ1PJKQQ9185

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15340.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0035713

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	SOUTH AFRICA GOVT
Title of issue.	REPUBLIC OF SOUTH AFRICA SR UNSECURED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US836205AN45
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2023-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

Upfront receipts.	-894221.600000
ISO Currency Code.	United States Dollar
iv. Notional amount.	14400000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	909561.980000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 32

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOUTH AFRICA EM SP JPM
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZTPHH1C0CS2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10653.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0024801

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	SOUTH AFRICA GOVT
Title of issue.	REPUBLIC OF SOUTH AFRICA

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US836205AR58
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2023-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-461556.330000
ISO Currency Code.	United States Dollar
iv. Notional amount.	10000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	472209.370000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 33

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	SOUTH AFRICA EM SP MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZNLRC3852L0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-23129.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0053846

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	SOUTH AFRICA GOVT
Title of issue.	REPUBLIC OF SOUTH AFRICA

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US836205AR58
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2026-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-34593.420000
ISO Currency Code.	United States Dollar
iv. Notional amount.	800000.000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	11464.090000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 34

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOUTH AFRICA EM SP MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZNLRC3852L0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-344048.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0800959

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	SOUTH AFRICA GOVT
Title of issue.	REPUBLIC OF SOUTH AFRICA

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US836205AR58
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2026-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-526513.890000
ISO Currency Code.	United States Dollar
iv. Notional amount.	11900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	182465.060000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 35

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOUTH AFRICA EM SP NGF
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ1PJKQQ9185

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5326.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0012400

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	SOUTH AFRICA GOVT
Title of issue.	REPUBLIC OF SOUTH AFRICA SR UNSECURED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US836205AN45
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2023-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-160989.330000
ISO Currency Code.	United States Dollar
iv. Notional amount.	5000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	166315.850000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 36

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GRKBB4412
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-146242.570000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0340458

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	2949230.020000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	14089356.570000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-146242.570000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 37

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCXKQ9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-13004.840000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0030276

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	INDONESIA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	1051700.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	16113621550.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-13004.840000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 38

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBB8DVP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-5241.380000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0012202

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	999760.540000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	15428304653.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-5241.380000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 39

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCXD4F
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-8862.230000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0020632

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.	
a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	16037162.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1337034233.100000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-8862.230000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 40

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBBP84X
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-11914.210000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0027737

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	5912359.140000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	492197986.050000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-11914.210000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 41

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT TWD SOLD USD 20240320
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBBZ786
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	-20640.500000
f. Exchange rate.	31.816400
g. Percentage value compared to net assets of the Fund.	-0.0048052

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	TAIWAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	2611958.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	82446454.000000
Description of currency purchased.	Taiwan New Dollar
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-20640.500000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 42

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBBN21M
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-15160.240000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	-0.0035294

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	87082743.740000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	12028834.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	-15160.240000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 43

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HIKBBS6MM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	337486.020000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0785680

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	TAIWAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	573555173.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	18217354.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	337486.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 44

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANCO BTG PACTUAL SA/CAYMAN ISLANDS BRANCH
b. LEI (if any) of issuer. (1)	2549002JHJ73KGETOK78

c. Title of the issue or description of the investment.	BANCO BTG PACTUAL/CAYMAN SR UNSECURED 144A 01/25 4.5
d. CUSIP (if any).	05971AAE1

At least one of the following other identifiers:

- ISIN	US05971AAE10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1361397.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3169384

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-01-10

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 45

Item C.1. Identification of investment.	
a. Name of issuer (if any).	BANCO DEL ESTADO DE CHILE
b. LEI (if any) of issuer. (1)	5493004R4EJC0W0XVQ72
c. Title of the issue or description of the investment.	BANCO DEL ESTADO CHILE SR UNSECURED 144A 01/25 2.704
d. CUSIP (if any).	05965MAG8
At least one of the following other identifiers:	
- ISIN	US05965MAG87

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	191466.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0445740

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-01-09
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.704
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 46

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANCO DEL ESTADO DE CHILE
b. LEI (if any) of issuer. (1)	5493004R4EJC0W0XVQ72
c. Title of the issue or description of the investment.	BANCO DEL ESTADO CHILE SR UNSECURED REGS 01/25 2.704
d. CUSIP (if any).	05968AAG1

At least one of the following other identifiers:

- ISIN	US05968AAG13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	574398.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1337221

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-01-09

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.704
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 47

Item C.1. Identification of investment.	
a. Name of issuer (if any).	BANCO INBURSA SA
b. LEI (if any) of issuer. (1)	9598007PWYZP4GP23S45
c. Title of the issue or description of the investment.	BANCO INBURSA SR UNSECURED 144A 06/24 4.125
d. CUSIP (if any).	05969LAA9
At least one of the following other identifiers:	
- ISIN	US05969LAA98

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1963196.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4570396

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-06-06

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 48

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL (BNDES)
b. LEI (if any) of issuer. (1)	254900DCL95WTK6VYD35
c. Title of the issue or description of the investment.	BANCO NAC DE DESEN ECONO SR UNSECURED REGS 05/24 4.75
d. CUSIP (if any).	P14486AM9

At least one of the following other identifiers:

- ISIN	USP14486AM92

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	198230.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0461487

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-05-09

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 49

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANCO SANTANDER CHILE SA
b. LEI (if any) of issuer. (1)	3YJP8HORPAEXJ80D6368
c. Title of the issue or description of the investment.	BANCO SANTANDER CHILE SR UNSECURED 144A 01/25 2.7
d. CUSIP (if any).	05970FAC5

At least one of the following other identifiers:

- ISIN	US05970FAC59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	671875.330000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1564151

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-01-10

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.7
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 50

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 10.12 12/10/21-01/04/27 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01EHL2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-295603.480000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0688176

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01EHL2-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	10.120000
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-01-04

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	32100000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-295603.480000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 51

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 10.2055 12/13/21-01/04/27 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01EKA2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-1139246.350000

f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.2652209

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01EKA2-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	10.205500
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-01-04

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	132400000.000000
ISO Currency Code.	BRL

v. Unrealized appreciation or depreciation. (24)	-1139246.350000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 52

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 10.665 12/13/21-01/02/24 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01EIO5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-604462.080000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.1407211

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-interest rate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) b. Investment ISO country code. (9)	BRAZIL

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01EIO5-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	10.665000
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	81600000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-604462.080000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 53

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 10.7547 12/13/21-01/02/24 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01EK95
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-2211520.540000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.5148503

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01EK95-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	10.754700

Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	312600000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-2211520.540000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 54

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 10.8327 12/15/21-01/02/24 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01EV36
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-426990.300000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0994050

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01EV36-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	10.832700
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating

Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	62700000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-426990.300000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 55

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 10.8375 01/04/22-01/02/25 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01F5V0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-178160.620000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0414765

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01F5V0-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	10.837500
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1

Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	30900000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-178160.620000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 56

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 10.9951 12/09/21-01/02/24 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01EG17
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-1101320.930000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.2563917

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01EG17-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	10.995100
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000

ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	178800000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-1101320.930000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 57

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 11.0225 01/04/22-01/02/25 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01F698
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-402181.290000
f. Exchange rate.	5.026600

g. Percentage value compared to net assets of the Fund.	-0.0936293

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01F698-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	11.022500
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	82800000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-402181.290000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 58

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 11.065 12/03/21-01/02/24 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01EA13
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-696275.730000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.1620956

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01EA13-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	11.065000
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	120000000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-696275.730000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 59

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 11.0923 01/04/22-01/02/25 CME
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01F6D9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-421349.300000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0980917

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01F6D9-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	11.092300
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	93300000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-421349.300000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 60

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 11.1125 12/07/21-01/02/24 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01ECR4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-22136.350000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0051534

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01ECR4-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	11.112500
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate

Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-01-02
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	3900000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-22136.350000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 61

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 11.212 01/05/22-01/02/25 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01F896
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-358331.730000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0834210

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01F896-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	11.212000
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real

Payments: Amount	0.000000
ii. Termination or maturity date.	2025-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	90800000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-358331.730000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 62

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 12.165 05/06/22-01/04/27 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IO19
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	111976.750000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	0.0260686

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IO19-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	12.165000
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-01-04

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real

Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	30000000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	111976.750000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 63

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 12.235 05/25/22-01/02/25 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01J4J0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	45646.630000
f. Exchange rate.	5.026600

g. Percentage value compared to net assets of the Fund.	0.0106267

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01J4J0-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	12.235000
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	290000000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	45646.630000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 64

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 12.3164 05/09/22-01/04/27 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01ION1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	467478.570000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	0.1088308

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01ION1-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	12.316400
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-01-04

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	101000000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	467478.570000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 65

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 12.4 05/06/22-01/02/25 CME
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IO01
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	32486.220000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	0.0075629

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IO01-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	12.400000
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	40000000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	32486.220000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 66

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ZCS BRL 12.628 07/01/22-01/02/25 CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01K358
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	152444.670000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	0.0354897

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Brazil Cetip DI Interbank Deposit Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01K358-Brazil Cetip DI Interbank Deposit Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	12.628000
Receipts: Base currency.	Brazil Real
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Brazil Cetip DI Interbank Deposit Rate

Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Brazil Real
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-01-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	85000000.000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	152444.670000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 67

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBB7KCP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	19591.530000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	0.0045610

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	18279753.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1526478193.890000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	19591.530000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 68

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT JPY SOLD USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBB4ZZC

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-1083272.860000
f. Exchange rate.	148.417800
g. Percentage value compared to net assets of the Fund.	-0.2521900

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	22802536.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3223526106.000000
Description of currency purchased.	Japan Yen
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-1083272.860000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 69

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT JPY SOLD USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HLKBBQ3SM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-22875.550000
f. Exchange rate.	148.417800
g. Percentage value compared to net assets of the Fund.	-0.0053255

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	710124.470000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	102000000.000000
Description of currency purchased.	Japan Yen
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-22875.550000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 70

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBB90BZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	26748.820000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0062272

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	3416315.320000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2543476.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	26748.820000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 71

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBBNQSP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	8380.040000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0019509

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	42115256.360000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	5833138.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	8380.040000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 72

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT JPY SOLD USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBXNXT
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-183946.310000

f. Exchange rate.	148.417800
g. Percentage value compared to net assets of the Fund.	-0.0428234

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.	4082477.660000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	578611599.000000
Description of currency purchased.	Japan Yen
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-183946.310000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 73

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBQ9WP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	43571.440000
f. Exchange rate.	1347.020300

g. Percentage value compared to net assets of the Fund.	0.0101436

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.	3496058651.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	2638973.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	43571.440000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 74

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANK OF AMERICA MTGE SECS-2006-A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BANC OF AMERICA MORTGAGE SECUR BOAMS 2006 A 2A1
d. CUSIP (if any).	05949CRS7

At least one of the following other identifiers:

- ISIN	US05949CRS79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4203.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3736.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008698

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.89149
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 75

Item C.1. Identification of investment.

a. Name of issuer (if any).	BRASKEM NETHERLANDS FINANCE BV
b. LEI (if any) of issuer. (1)	2549000TLMHFQ74DS330
c. Title of the issue or description of the investment.	BRASKEM NETHERLANDS COMPANY GUAR REGS 01/28 4.5
d. CUSIP (if any).	N15516AB8

At least one of the following other identifiers:

- ISIN	USN15516AB83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4427381.500000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	1.0307111

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2028-01-10
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 76

Item C.1. Identification of investment.

a. Name of issuer (if any).	BRAZIL GOVT
b. LEI (if any) of issuer. (1)	254900ZFY40OYEADAP90
c. Title of the issue or description of the investment.	FED REPUBLIC OF BRAZIL SR UNSECURED 01/25 4.25
d. CUSIP (if any).	105756BV1

At least one of the following other identifiers:

- ISIN	US105756BV13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2300000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2251489.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5241552

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-01-07

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 77

Item C.1. Identification of investment.

a. Name of issuer (if any).	BRAZIL GOVT
b. LEI (if any) of issuer. (1)	254900ZFY40OYEADAP90
c. Title of the issue or description of the investment.	FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6
d. CUSIP (if any).	105756BX7

At least one of the following other identifiers:

- ISIN	US105756BX78

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	203291.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0473271

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-04-07

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 78

Item C.1. Identification of investment.

a. Name of issuer (if any).	BRAZIL GOVT
b. LEI (if any) of issuer. (1)	254900ZFY40OYEADAP90

c. Title of the issue or description of the investment.	FED REPUBLIC OF BRAZIL SR UNSECURED 06/25 2.875
d. CUSIP (if any).	105756CD0

At least one of the following other identifiers:

- ISIN	US105756CD06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	475762.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1107594

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-06-06

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 79

Item C.1. Identification of investment.	
a. Name of issuer (if any).	BRAZIL GOVT
b. LEI (if any) of issuer. (1)	254900ZFY40OYEADAP90
c. Title of the issue or description of the investment.	LETRA TESOURO NACIONAL BILLS 04/24 0.00000
d. CUSIP (if any).	ACI23CJ68
At least one of the following other identifiers:	
- ISIN	BRSTNCLTN7Y9

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	55600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	10481944.440000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	2.4402362

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-04-01

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 80

Item C.1. Identification of investment.

a. Name of issuer (if any).	BRAZIL MINAS SPE VIA STATE OF MINAS GERAIS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STATE OF MINAS GERAIS GOVT GUARANT REGS 02/28 5.333
d. CUSIP (if any).	G13201AA9

At least one of the following other identifiers:

- ISIN	USG13201AA91

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5549377.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.2919160

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CAYMAN ISLANDS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-02-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.333
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 81

Item C.1. Identification of investment.	
a. Name of issuer (if any).	CENTRAIS ELETRICAS BRASILEIRAS SA (ELETROBRAS)
b. LEI (if any) of issuer. (1)	254900I8KYDELP4B4Z08
c. Title of the issue or description of the investment.	CENTRAIS ELETRICAS BRASI SR UNSECURED 144A 02/25 3.625
d. CUSIP (if any).	15236FAA8
At least one of the following other identifiers:	
- ISIN	US15236FAA84

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	381699.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0888612

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-02-04

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 82

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHASE MORTGAGE FINANCE CORP 2007-A1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 11M1
d. CUSIP (if any).	161630BD9

At least one of the following other identifiers:

- ISIN	US161630BD93

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13098.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12087.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0028140

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.0986
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 83

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHILEAN GOVT
b. LEI (if any) of issuer. (1)	549300FLZTJM5YJF8D34
c. Title of the issue or description of the investment.	REPUBLIC OF CHILE SR UNSECURED 01/25 1.625
d. CUSIP (if any).	ACI0B4VL4

At least one of the following other identifiers:

- ISIN	XS1151586945

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	7139800.180000

f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	1.6621724

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-01-30

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 84

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHILEAN GOVT
b. LEI (if any) of issuer. (1)	549300FLZTJM5YJF8D34
c. Title of the issue or description of the investment.	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1
d. CUSIP (if any).	168863DQ8

At least one of the following other identifiers:

- ISIN	US168863DQ81

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	287698.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0669773

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2061-01-22

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 85

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHILEAN GOVT
b. LEI (if any) of issuer. (1)	549300FLZTJM5YJF8D34
c. Title of the issue or description of the investment.	REPUBLIC OF CHILE SR UNSECURED 03/42 4.34
d. CUSIP (if any).	168863DY1

At least one of the following other identifiers:	
- ISIN	US168863DY16

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4062772.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.9458288

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2042-03-07
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	4.34
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 86

Item C.1. Identification of investment.

a. Name of issuer (if any).	FORESEA HOLDING SA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DRILLCO HLDG LUX S A COMMON STOCK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	US2620511053

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4874.000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	127942.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0297855

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LUXEMBOURG
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 87

Item C.1. Identification of investment.

a. Name of issuer (if any).	FORESEA HOLDING SA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DRILLCO HLDG LUX S A COMMON STOCK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	US2620512044

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	43876.000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1151745.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2681306

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LUXEMBOURG
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 88

Item C.1. Identification of investment.

a. Name of issuer (if any).	FORESEA HOLDING SA
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	DRILLCO HLDG LUX S A COMMON STOCK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	USL269151217

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	111362.000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2923252.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6805442

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LUXEMBOURG
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 89

Item C.1. Identification of investment.

a. Name of issuer (if any).	CITIGROUP MORTGAGE LOAN TR 2004-HYB2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004 HYB2 2A
d. CUSIP (if any).	17307GEC8

At least one of the following other identifiers:

- ISIN	US17307GEC87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2321.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2030.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004727

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.3194
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 90

Item C.1. Identification of investment.

a. Name of issuer (if any).	FORESEA HOLDING SA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DRILLCO HLDG LUX SA COMMON STOCK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	USL269151134

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12373.000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	324791.250000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0756126

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LUXEMBOURG
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 91

Item C.1. Identification of investment.	
a. Name of issuer (if any).	CITIGROUP MTGE LOAN TR INC 2006-AR7
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006 AR7 1A3A
d. CUSIP (if any).	172987AD1
At least one of the following other identifiers:	
- ISIN	US172987AD17

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	8610.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7786.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0018128

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-07-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.81819
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 92

Item C.1. Identification of investment.	
a. Name of issuer (if any).	CITY OF BUENOS AIRES
b. LEI (if any) of issuer. (1)	5299007MC8RF52X0ON96
c. Title of the issue or description of the investment.	CITY OF BUENOS AIRES UNSECURED 03/24 VAR
d. CUSIP (if any).	BD8QV0II3
At least one of the following other identifiers:	
- ISIN	ARCBAS3201F3
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3770000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Argentina Peso
e. Value. (4)	5164.760000
f. Exchange rate.	727.210000
g. Percentage value compared to net assets of the Fund.	0.0012024
Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	ARGENTINA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-03-29

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	100.191
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 93

Item C.1. Identification of investment.

a. Name of issuer (if any).	COCA-COLA FEMSA SAB DE CV (AKA: COCA COLA FEMSA SA DE CV)
b. LEI (if any) of issuer. (1)	5493008KEVFYPMGTXO33
c. Title of the issue or description of the investment.	COCA COLA FEMSA SAB CV COMPANY GUAR 09/32 1.85
d. CUSIP (if any).	191241AJ7

At least one of the following other identifiers:

- ISIN	US191241AJ70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1489530.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3467682

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.85
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 94

Item C.1. Identification of investment.

a. Name of issuer (if any).	COLOMBIAN GOVT
b. LEI (if any) of issuer. (1)	549300MHDRBVRF6B9117
c. Title of the issue or description of the investment.	REPUBLIC OF COLOMBIA SR UNSECURED 04/27 3.875
d. CUSIP (if any).	195325DL6

At least one of the following other identifiers:

- ISIN	US195325DL65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	19800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18075252.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	4.2079870

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	COLOMBIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-04-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 95

Item C.1. Identification of investment.

a. Name of issuer (if any).	COLOMBIAN GOVT
b. LEI (if any) of issuer. (1)	549300MHDRBVRF6B9117
c. Title of the issue or description of the investment.	REPUBLIC OF COLOMBIA SR UNSECURED 04/31 3.125
d. CUSIP (if any).	195325DS1

At least one of the following other identifiers:

- ISIN	US195325DS19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	148471.210000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0345647

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	COLOMBIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-04-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 96

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE HOME LOANS 2005-HYB6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2005 HYB6 5A1
d. CUSIP (if any).	126694BS6

At least one of the following other identifiers:

- ISIN	US126694BS68

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2077.450000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1899.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004422

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-10-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.71
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 97

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE HOME LOANS 2007-HY4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2007 HY4 1A1
d. CUSIP (if any).	17025RAA3

At least one of the following other identifiers:

- ISIN	US17025RAA32

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5127.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4476.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010421

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-09-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.16254
c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 98

Item C.1. Identification of investment.

a. Name of issuer (if any).	DAE FUNDING LLC
b. LEI (if any) of issuer. (1)	635400SZTPQL3Y1P2C76

c. Title of the issue or description of the investment.	DAE FUNDING LLC COMPANY GUAR 144A 02/24 1.625
d. CUSIP (if any).	23371DAH7

At least one of the following other identifiers:

- ISIN	US23371DAH70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2942044.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6849190

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-02-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 99

Item C.1. Identification of investment.	
a. Name of issuer (if any).	DOMINICAN REPUBLIC GOVT
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DOMINICAN REPUBLIC SR UNSECURED 144A 09/32 4.875
d. CUSIP (if any).	25714PEF1
At least one of the following other identifiers:	
- ISIN	US25714PEF18

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2037085.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4742413

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	DOMINICAN REPUBLIC
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-09-23
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 100

Item C.1. Identification of investment.	
a. Name of issuer (if any).	DOMINICAN REPUBLIC GOVT
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DOMINICAN REPUBLIC SR UNSECURED REGS 01/25 5.5
d. CUSIP (if any).	P3579EBD8
At least one of the following other identifiers:	
- ISIN	USP3579EBD87

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1974068.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4595706

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	DOMINICAN REPUBLIC
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-01-27

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 101

Item C.1. Identification of investment.	
a. Name of issuer (if any).	DOMINICAN REPUBLIC GOVT
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DOMINICAN REPUBLIC SR UNSECURED REGS 01/26 6.875
d. CUSIP (if any).	P3579EBK2
At least one of the following other identifiers:	
- ISIN	USP3579EBK21

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	400190.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0931660

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	DOMINICAN REPUBLIC
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-01-29

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 102

Item C.1. Identification of investment.

a. Name of issuer (if any).	DOMINICAN REPUBLIC GOVT
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DOMINICAN REPUBLIC SR UNSECURED REGS 01/27 5.95
d. CUSIP (if any).	P3579EBV8

At least one of the following other identifiers:

- ISIN	USP3579EBV85

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	193857.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0451306

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	DOMINICAN REPUBLIC
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-01-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.95
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 103

Item C.1. Identification of investment.

a. Name of issuer (if any).	ECOPETROL SA
b. LEI (if any) of issuer. (1)	254900IDGKCJICKBPA66
c. Title of the issue or description of the investment.	ECOPETROL SA SR UNSECURED 06/26 5.375
d. CUSIP (if any).	279158AL3

At least one of the following other identifiers:

- ISIN	US279158AL39

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	560000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	538210.400000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1252974

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	COLOMBIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-06-26

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.375
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 104

Item C.1. Identification of investment.

a. Name of issuer (if any).	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA (AKA: METRO SANTIAGO SA)
b. LEI (if any) of issuer. (1)	959800T4M5QUPYMSCH69
c. Title of the issue or description of the investment.	EMPRESA DE TRANSPORTE ME SR UNSECURED 144A 05/30 3.65
d. CUSIP (if any).	29246QAD7

At least one of the following other identifiers:

- ISIN	US29246QAD79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	445036.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1036061

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-05-07

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.65
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 105

Item C.1. Identification of investment.

a. Name of issuer (if any).	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA (AKA: METRO SANTIAGO SA)
b. LEI (if any) of issuer. (1)	959800T4M5QUPYMSCH69
c. Title of the issue or description of the investment.	EMPRESA DE TRANSPORTE ME SR UNSECURED 144A 05/50 4.7

d. CUSIP (if any).	29246QAE5

At least one of the following other identifiers:

- ISIN	US29246QAE52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	780026.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1815930

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-05-07

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.7
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 106

Item C.1. Identification of investment.

a. Name of issuer (if any).	PIMCO FUNDS
b. LEI (if any) of issuer. (1)	LWVQWTQCFH3YG7CVH718
c. Title of the issue or description of the investment.	PIMCO PRV SHORT TERM FLT III MUTUAL FUND
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	US72201W1541

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1249726.130000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12148587.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.8282371

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 107

Item C.1. Identification of investment.

a. Name of issuer (if any).	FORESEA HOLDING SA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FORESEA HOLDING SA SR SECURED 144A 06/30 7.5
d. CUSIP (if any).	262051AA3

At least one of the following other identifiers:

- ISIN	US262051AA36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	870952.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	819565.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1907980

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	LUXEMBOURG
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A
Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A
Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2030-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 108

Item C.1. Identification of investment.

a. Name of issuer (if any).	FORESEA HOLDING SA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FORESEA HOLDING SA SR SECURED REGS 06/30 7.5
d. CUSIP (if any).	L26915AA3

At least one of the following other identifiers:

- ISIN	USL26915AA33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1277606.000000
b. Units	Principal amount
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	1202227.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2798830

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LUXEMBOURG
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-06-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 109

Item C.1. Identification of investment.

a. Name of issuer (if any).	GREENKO SOLAR (MAURITIUS) LIMITED
b. LEI (if any) of issuer. (1)	2138007S1PL541B3KP92
c. Title of the issue or description of the investment.	GREENKO SOLAR MAURITIUS SR SECURED REGS 01/25 5.55
d. CUSIP (if any).	V3855GAA8

At least one of the following other identifiers:

- ISIN	USV3855GAA86

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2906250.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6765860

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MAURITIUS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-01-29

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.55
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 110

Item C.1. Identification of investment.

a. Name of issuer (if any). GREENKO SOLAR (MAURITIUS) LIMITED

b. LEI (if any) of issuer. (1) 2138007S1PL541B3KP92

c. Title of the issue or description of the investment.	GREENKO SOLAR MAURITIUS SR SECURED REGS 07/26 5.95
d. CUSIP (if any).	V3855GAB6

At least one of the following other identifiers:

- ISIN	USV3855GAB69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1870000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4353431

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MAURITIUS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-07-29

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.95
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 111

Item C.1. Identification of investment.	
a. Name of issuer (if any).	GREENSAIF PIPELINE (TMS ISSUER SARL)
b. LEI (if any) of issuer. (1)	21380092DY1X4BHPMA32
c. Title of the issue or description of the investment.	TMS ISSUER SARL SR SECURED REGS 08/32 5.78
d. CUSIP (if any).	256834367
At least one of the following other identifiers:	
- ISIN	XS2568343672

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2007400.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4673303

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	LUXEMBOURG
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-08-23
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.78
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 112

Item C.1. Identification of investment.

a. Name of issuer (if any).	GREENSAIF PIPELINES BIDCO SARL
b. LEI (if any) of issuer. (1)	549300YWDGUXPB8GRP47
c. Title of the issue or description of the investment.	GREENSAIF PIPELINES BIDC SR SECURED REGS 02/38 6.129
d. CUSIP (if any).	ACI2CZC56

At least one of the following other identifiers:

- ISIN	XS2542166231

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1954604.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4550393

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LUXEMBOURG
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-02-23

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.129
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 113

Item C.1. Identification of investment.	
a. Name of issuer (if any).	GSAA HOME EQUITY TRUST 2007-4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSAA HOME EQUITY TRUST GSAA 2007 4 A3A
d. CUSIP (if any).	3622EBAC2
At least one of the following other identifiers:	
- ISIN	US3622EBAC25

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	182365.370000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71315.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0166026

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.0342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 114

Item C.1. Identification of investment.

a. Name of issuer (if any).	HARBORVIEW MORTGAGE LOAN TR 2006-6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 6 5A1A
d. CUSIP (if any).	41161UAJ1

At least one of the following other identifiers:

- ISIN	US41161UAJ16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1063.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	983.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002289

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-08-19

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.68513
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 115

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA GOVT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	PERUSAHAAN PENERBIT SBSN SR UNSECURED 144A 06/25 2.3
d. CUSIP (if any).	71567PAN0

At least one of the following other identifiers:

- ISIN	US71567PAN06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	942503.610000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2194184

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-06-23

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 116

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA GOVT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	REPUBLIC OF INDONESIA SR UNSECURED 02/50 3.5
d. CUSIP (if any).	455780CR5

At least one of the following other identifiers:

- ISIN	US455780CR58

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1360840.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3168089

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-02-14

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 117

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA GOVT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/44 6.75
d. CUSIP (if any).	455780BR6

At least one of the following other identifiers:	
- ISIN	US455780BR67

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2605713.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6066198

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2044-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	6.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 118

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA GOVT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/38 7.75
d. CUSIP (if any).	Y20721AL3

At least one of the following other identifiers:

- ISIN	USY20721AL30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1025000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1202009.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2798325

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-01-17
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 119

Item C.1. Identification of investment.	
a. Name of issuer (if any).	INDONESIA GOVT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25
d. CUSIP (if any).	Y20721BB4
At least one of the following other identifiers:	
- ISIN	USY20721BB49

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	468907.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1091635

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2042-01-17

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 120

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA GOVT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125
d. CUSIP (if any).	Y20721BM0

At least one of the following other identifiers:

- ISIN	USY20721BM04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1865000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1690097.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3934612

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2045-01-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 121

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA GOVT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/46 5.95
d. CUSIP (if any).	Y20721BP3

At least one of the following other identifiers:

- ISIN	USY20721BP35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	918000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	914721.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2129506

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-01-08

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.95
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 122

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA GOVT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/47 5.25
d. CUSIP (if any).	Y20721BR9

At least one of the following other identifiers:

- ISIN	USY20721BR90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1249000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1145207.400000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.2666086

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-01-08

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 123

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA GOVT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	REPUBLIC OF INDONESIA SR UNSECURED REGS 07/47 4.75
d. CUSIP (if any).	Y20721BU2

At least one of the following other identifiers:

- ISIN	USY20721BU20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	755000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	647386.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1507141

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-07-18
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 124

Item C.1. Identification of investment.

a. Name of issuer (if any).	ISRAEL GOVT
b. LEI (if any) of issuer. (1)	213800T8ZHTFZIBYPE21
c. Title of the issue or description of the investment.	STATE OF ISRAEL SR UNSECURED 01/50 3.375
d. CUSIP (if any).	46513JXN6

At least one of the following other identifiers:

- ISIN	US46513JXN61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3599683.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8380198

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ISRAEL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-01-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.375
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 125

Item C.1. Identification of investment.

a. Name of issuer (if any). ISRAEL GOVT

b. LEI (if any) of issuer. (1) 213800T8ZHTFZIBYPE21

c. Title of the issue or description of the investment.	STATE OF ISRAEL SR UNSECURED 07/50 3.875
d. CUSIP (if any).	46513JB42

At least one of the following other identifiers:

- ISIN	US46513JB429

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3651130.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8499969

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ISRAEL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-07-03

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 126

Item C.1. Identification of investment.	
a. Name of issuer (if any).	IVORY COAST GOVT (AKA: COTE D'IVOIRE)
b. LEI (if any) of issuer. (1)	254900ICW11T82O6H590
c. Title of the issue or description of the investment.	IVORY COAST SR UNSECURED REGS 03/30 5.25
d. CUSIP (if any).	BD35RTII6
At least one of the following other identifiers:	
- ISIN	XS1793329225

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2040783.420000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.4751021

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	COTE D'IVOIRE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-03-22
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 127

Item C.1. Identification of investment.

a. Name of issuer (if any).	IVORY COAST GOVT (AKA: COTE D'IVOIRE)
b. LEI (if any) of issuer. (1)	254900ICW11T82O6H590
c. Title of the issue or description of the investment.	IVORY COAST SR UNSECURED REGS 10/31 5.875
d. CUSIP (if any).	ACI1G4C46

At least one of the following other identifiers:

- ISIN	XS2064786754

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1750573.560000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.4075401

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	COTE D'IVOIRE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-10-17

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 128

Item C.1. Identification of investment.	
a. Name of issuer (if any).	ABU DHABI GOVT
b. LEI (if any) of issuer. (1)	213800FER4348CINTA77
c. Title of the issue or description of the investment.	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7
d. CUSIP (if any).	29135LAM2
At least one of the following other identifiers:	
- ISIN	US29135LAM28

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	798640.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1859264

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED ARAB EMIRATES
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-03-02

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.7
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 129

Item C.1. Identification of investment.

a. Name of issuer (if any).	ABU DHABI GOVT
b. LEI (if any) of issuer. (1)	213800FER4348CINTA77
c. Title of the issue or description of the investment.	ABU DHABI GOVT INT L SR UNSECURED 144A 04/30 3.125
d. CUSIP (if any).	29135LAH3

At least one of the following other identifiers:

- ISIN	US29135LAH33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4400910.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.0245486

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED ARAB EMIRATES
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-04-16

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 130

Item C.1. Identification of investment.

a. Name of issuer (if any).	ABU DHABI GOVT
b. LEI (if any) of issuer. (1)	213800FER4348CINTA77
c. Title of the issue or description of the investment.	ABU DHABI GOVT INT L SR UNSECURED 144A 09/70 2.7
d. CUSIP (if any).	29135LAN0

At least one of the following other identifiers:

- ISIN	US29135LAN01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2403000.000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5594275

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED ARAB EMIRATES
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2070-09-02

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.7
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 131

Item C.1. Identification of investment.

a. Name of issuer (if any).	ABU DHABI GOVT
b. LEI (if any) of issuer. (1)	213800FER4348CINTA77
c. Title of the issue or description of the investment.	ABU DHABI GOVT INT L SR UNSECURED REGS 03/31 1.7
d. CUSIP (if any).	ACI1QRCJ1

At least one of the following other identifiers:

- ISIN	XS2225210413

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1100000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	878504.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2045190

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED ARAB EMIRATES
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-03-02
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.7
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 132

Item C.1. Identification of investment.

a. Name of issuer (if any).	ABU DHABI GOVT
b. LEI (if any) of issuer. (1)	213800FER4348CINTA77
c. Title of the issue or description of the investment.	ABU DHABI GOVT INT L SR UNSECURED REGS 04/50 3.875
d. CUSIP (if any).	ACI1LP9H8

At least one of the following other identifiers:	
- ISIN	XS2125308242

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	793000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	595847.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1387156

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED ARAB EMIRATES
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-04-16
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	3.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 133

Item C.1. Identification of investment.

a. Name of issuer (if any).	LUMINENT MORTGAGE TRUST 2006-7
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LUMINENT MORTGAGE TRUST LUM 2006 7 1A1
d. CUSIP (if any).	55028BAA5

At least one of the following other identifiers:

- ISIN	US55028BAA52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6428.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5828.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013570

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-12-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7942
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 134

Item C.1. Identification of investment.

a. Name of issuer (if any).	MASTR ADJ RATE MTGE TRUST 2007-HF1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 HF1 A1
d. CUSIP (if any).	57645RAA9

At least one of the following other identifiers:

- ISIN	US57645RAA95

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	87634.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	37795.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0087988

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9142
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 135

Item C.1. Identification of investment.

a. Name of issuer (if any).	MERRILL LYNCH ALTERNATIVE NT 2007-A2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007 A2 A3C
d. CUSIP (if any).	59024FAF1

At least one of the following other identifiers:

- ISIN	US59024FAF18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	220374.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	56380.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0131257

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.0342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 136

Item C.1. Identification of investment.

a. Name of issuer (if any).	MERRILL LYNCH ALTERNATIVE NT 2007-AF1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007 AF1 AV1
d. CUSIP (if any).	59024KAX1

At least one of the following other identifiers:

- ISIN	US59024KAX19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	85384.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	47380.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0110304

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.21068
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 137

Item C.1. Identification of investment.

a. Name of issuer (if any).	MERRILL LYNCH MORTGAGE BACKED SEC 2007-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MERRILL LYNCH MORTGAGE BACKED MLMBS 2007 1 2A1
d. CUSIP (if any).	59024NAC1

At least one of the following other identifiers:

- ISIN	US59024NAC11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18587.880000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16470.690000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0038344

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-04-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.72462
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 138

Item C.1. Identification of investment.

a. Name of issuer (if any).	ADANI RENEWABLE ENERGY RJ LTD/KODANGAL SOLAR PARKS PVT LTD/WARDHA SOLAR MAHARASH
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ADANIREN KODSOPAR WARSOM SR SECURED REGS 10/39 4.625
d. CUSIP (if any).	ACI1G0658

At least one of the following other identifiers:

- ISIN	XS2057842176

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	890000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	649415.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1511865

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2039-10-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 139

Item C.1. Identification of investment.

a. Name of issuer (if any).	ADANI TRANSMISSION STEP ONE LIMITED
b. LEI (if any) of issuer. (1)	335800Z8CGS7O7D72N41
c. Title of the issue or description of the investment.	ADANI TRANS STEP ONE LTD SR SECURED REGS 08/26 4
d. CUSIP (if any).	ACI0NYD68

At least one of the following other identifiers:

- ISIN	XS1391575161

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	875033.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2037112

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-08-03

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4

c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 140

Item C.1. Identification of investment.

a. Name of issuer (if any).	MEXICO GOVT

b. LEI (if any) of issuer. (1)	254900EGTWEU67VP6075
c. Title of the issue or description of the investment.	MEXICAN UDIBONOS BONDS 11/28 4
d. CUSIP (if any).	ACI0TJTX9

At least one of the following other identifiers:

- ISIN	MX0SGO0000F0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5432345.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	292593.890000
f. Exchange rate.	17.427500
g. Percentage value compared to net assets of the Fund.	0.0681170

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-11-30
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 141

Item C.1. Identification of investment.	
a. Name of issuer (if any).	MEXICO GOVT
b. LEI (if any) of issuer. (1)	254900EGTWEU67VP6075
c. Title of the issue or description of the investment.	MEXICAN UDIBONOS BONDS 11/31 2.75
d. CUSIP (if any).	ACI1VZWM8
At least one of the following other identifiers:	
- ISIN	MX0SGO0000K0

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	92665448.550000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	4462297.960000
f. Exchange rate.	17.427500
g. Percentage value compared to net assets of the Fund.	1.0388398

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-11-27
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 142

Item C.1. Identification of investment.

a. Name of issuer (if any).	MEXICO GOVT
b. LEI (if any) of issuer. (1)	254900EGTWEU67VP6075
c. Title of the issue or description of the investment.	UNITED MEXICAN STATES SR UNSECURED 04/32 4.75
d. CUSIP (if any).	91087BAK6

At least one of the following other identifiers:

- ISIN	US91087BAK61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2708554.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6305617

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-04-27

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 143

Item C.1. Identification of investment.	
a. Name of issuer (if any).	MEXICO GOVT
b. LEI (if any) of issuer. (1)	254900EGTWEU67VP6075
c. Title of the issue or description of the investment.	UNITED MEXICAN STATES SR UNSECURED 04/51 5
d. CUSIP (if any).	91087BAL4
At least one of the following other identifiers:	
- ISIN	US91087BAL45

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	7300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5634622.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.3117613

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-04-27

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 144

Item C.1. Identification of investment.

a. Name of issuer (if any).	MEXICO GOVT
b. LEI (if any) of issuer. (1)	254900EGTWEU67VP6075
c. Title of the issue or description of the investment.	UNITED MEXICAN STATES SR UNSECURED 09/27 1.35
d. CUSIP (if any).	ACI1RHCD5

At least one of the following other identifiers:

- ISIN	XS2135361686

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	285321.140000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0664238

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-09-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.35
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 145

Item C.1. Identification of investment.

a. Name of issuer (if any).	MORGAN STANLEY MORTGAGE LN TR-2006-8AR
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY MORTGAGE LOAN T MSM 2006 8AR 5A4
d. CUSIP (if any).	61749LAP6

At least one of the following other identifiers:

- ISIN	US61749LAP67

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2880.020000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2804.770000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006530

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.46608
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 146

Item C.1. Identification of investment.

a. Name of issuer (if any).	MORGAN STANLEY MTGE LN TR 2007-7AX
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY MORTGAGE LOAN T MSM 2007 7AX 2A3
d. CUSIP (if any).	61754HAD4

At least one of the following other identifiers:

- ISIN	US61754HAD44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	205168.810000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	58759.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0136795

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-04-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 147

Item C.1. Identification of investment.

a. Name of issuer (if any).	ODEBRECHT OIL & GAS FINANCE LIMITED
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ODEBRECHT OIL + FINANCE COMPANY GUAR 144A 12/99 0.0000
d. CUSIP (if any).	67576JAB7

At least one of the following other identifiers:	
- ISIN	US67576JAB70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1886214.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	44561.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0103742

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CAYMAN ISLANDS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-11-06
b. Coupon.	
i. Coupon category. (13)	None

ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 148

Item C.1. Identification of investment.

a. Name of issuer (if any).	ODEBRECHT OIL & GAS FINANCE LIMITED
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ODEBRECHT OIL + FINANCE COMPANY GUAR REGS 12/99 0.0000
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	USG6712EAB41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1265000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29885.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0069575

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CAYMAN ISLANDS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-11-06
b. Coupon.	
i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 149

Item C.1. Identification of investment.	
a. Name of issuer (if any).	PARAGUAY GOVT
b. LEI (if any) of issuer. (1)	529900UXKJTJPCU0HK83
c. Title of the issue or description of the investment.	REPUBLIC OF PARAGUAY SR UNSECURED REGS 04/31 4.95
d. CUSIP (if any).	P75744AJ4
At least one of the following other identifiers:	
- ISIN	USP75744AJ47

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	927843.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2160056

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	PARAGUAY
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-04-28

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.95
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 150

Item C.1. Identification of investment.

a. Name of issuer (if any).	PERU GOVT
b. LEI (if any) of issuer. (1)	254900STKLK2DBJJZ530
c. Title of the issue or description of the investment.	REPUBLIC OF PERU SR UNSECURED 01/31 2.783
d. CUSIP (if any).	715638DF6

At least one of the following other identifiers:

- ISIN	US715638DF60

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	821383.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1912212

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PERU

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-01-23

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.783
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 151

Item C.1. Identification of investment.

a. Name of issuer (if any).	PERU GOVT
b. LEI (if any) of issuer. (1)	254900STKLK2DBJJZ530
c. Title of the issue or description of the investment.	REPUBLIC OF PERU SR UNSECURED 11/50 5.625
d. CUSIP (if any).	715638BM3

At least one of the following other identifiers:

- ISIN	US715638BM30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2680000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2486327.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5788263

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PERU
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-11-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 152

Item C.1. Identification of investment.

a. Name of issuer (if any).	PERU GOVT
b. LEI (if any) of issuer. (1)	254900STKLK2DBJJZ530
c. Title of the issue or description of the investment.	REPUBLIC OF PERU SR UNSECURED REGS 08/28 6.35
d. CUSIP (if any).	715638CL4

At least one of the following other identifiers:

- ISIN	US715638CL48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Peru Sol
e. Value. (4)	926223.790000
f. Exchange rate.	3.787400

g. Percentage value compared to net assets of the Fund.	0.2156284

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PERU
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-08-12

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.35
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 153

Item C.1. Identification of investment.

a. Name of issuer (if any).	PETROLEOS MEXICANOS (PEMEX)
b. LEI (if any) of issuer. (1)	549300CAZKPF4HKMPX17
c. Title of the issue or description of the investment.	PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69
d. CUSIP (if any).	71654QDD1

At least one of the following other identifiers:

- ISIN	US71654QDD16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	321655.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0748826

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-01-23
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.69
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 154

Item C.1. Identification of investment.

a. Name of issuer (if any).	PETROLEOS MEXICANOS (PEMEX)
b. LEI (if any) of issuer. (1)	549300CAZKPF4HKMPX17
c. Title of the issue or description of the investment.	PETROLEOS MEXICANOS COMPANY GUAR 02/32 6.7
d. CUSIP (if any).	71643VAB1

At least one of the following other identifiers:

- ISIN	US71643VAB18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	498000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	370126.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0861667

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-02-16

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.7
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 155

Item C.1. Identification of investment.

a. Name of issuer (if any).	PETROLEOS MEXICANOS (PEMEX)
b. LEI (if any) of issuer. (1)	549300CAZKPF4HKMPX17

c. Title of the issue or description of the investment.	PETROLEOS MEXICANOS SR UNSECURED 144A 02/33 10
d. CUSIP (if any).	71654QDN9

At least one of the following other identifiers:

- ISIN	US71654QDN97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2673393.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6223760

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-02-07

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	10
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 156

Item C.1. Identification of investment.	
a. Name of issuer (if any).	PETRONAS CAPITAL LIMITED
b. LEI (if any) of issuer. (1)	549300G7YFX3540OYR85
c. Title of the issue or description of the investment.	PETRONAS CAPITAL LTD COMPANY GUAR 144A 04/30 3.5
d. CUSIP (if any).	716743AP4
At least one of the following other identifiers:	
- ISIN	US716743AP46

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2040614.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4750627

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-04-21
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 157

Item C.1. Identification of investment.

a. Name of issuer (if any).	PETRONAS CAPITAL LIMITED
b. LEI (if any) of issuer. (1)	549300G7YFX3540OYR85
c. Title of the issue or description of the investment.	PETRONAS CAPITAL LTD COMPANY GUAR 144A 04/50 4.55
d. CUSIP (if any).	716743AR0

At least one of the following other identifiers:

- ISIN	US716743AR02

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	407882.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0949567

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-04-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.55
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 158

Item C.1. Identification of investment.

a. Name of issuer (if any).	PETRONAS CAPITAL LIMITED
b. LEI (if any) of issuer. (1)	549300G7YFX3540OYR85
c. Title of the issue or description of the investment.	PETRONAS CAPITAL LTD COMPANY GUAR 144A 04/60 4.8
d. CUSIP (if any).	716743AS8

At least one of the following other identifiers:

- ISIN	US716743AS84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	166299.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0387152

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2060-04-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.8
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 159

Item C.1. Identification of investment.

a. Name of issuer (if any).	PETRONAS ENERGY CANADA LTD
b. LEI (if any) of issuer. (1)	5493001PEB90YGTDC638
c. Title of the issue or description of the investment.	PETRONAS ENERGY CANADA COMPANY GUAR REGS 03/28 2.112
d. CUSIP (if any).	C7274KAB2

At least one of the following other identifiers:

- ISIN	USC7274KAB29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	436469.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1016118

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-03-23

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.112
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 160

Item C.1. Identification of investment.

a. Name of issuer (if any).	PROVINCE OF BUENOS AIRES ARGENTINA
b. LEI (if any) of issuer. (1)	549300L6AYROPOTQ4L07
c. Title of the issue or description of the investment.	PROVINCIA DE BUENOS AIRE UNSECURED 144A REGS 04/25 VAR
d. CUSIP (if any).	P1910WRC5

At least one of the following other identifiers:

- ISIN	ARPBUE3205N8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	61009000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Argentina Peso
e. Value. (4)	88885.500000

f. Exchange rate.	727.210000
g. Percentage value compared to net assets of the Fund.	0.0206929

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ARGENTINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-04-12

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	96.8017
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 161

Item C.1. Identification of investment.

a. Name of issuer (if any).	PT PELABUHAN INDONESIA (PERSERO)
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PELABUHAN INDO PERSERO SR UNSECURED REGS 05/25 4.25
d. CUSIP (if any).	Y7133MAC3

At least one of the following other identifiers:

- ISIN	USY7133MAC39

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1937630.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4510876

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-05-05
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 162

Item C.1. Identification of investment.

a. Name of issuer (if any).	QATAR GOVT
b. LEI (if any) of issuer. (1)	52990074F6OJOAXK4P65
c. Title of the issue or description of the investment.	STATE OF QATAR SR UNSECURED 144A 04/25 3.4
d. CUSIP (if any).	74727PBC4

At least one of the following other identifiers:	
- ISIN	US74727PBC41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3103401.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7224836

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	QATAR
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-04-16
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	3.4
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 163

Item C.1. Identification of investment.

a. Name of issuer (if any).	QATAR GOVT
b. LEI (if any) of issuer. (1)	52990074F6OJOAXK4P65
c. Title of the issue or description of the investment.	STATE OF QATAR SR UNSECURED 144A 04/30 3.75
d. CUSIP (if any).	74727PBD2

At least one of the following other identifiers:

- ISIN	US74727PBD24

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2243064.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5221938

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	QATAR
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-04-16
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 164

Item C.1. Identification of investment.	
a. Name of issuer (if any).	QATAR GOVT
b. LEI (if any) of issuer. (1)	52990074F6OJOAXK4P65
c. Title of the issue or description of the investment.	STATE OF QATAR SR UNSECURED 144A 04/50 4.4
d. CUSIP (if any).	74727PBE0
At least one of the following other identifiers:	
- ISIN	US74727PBE07

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1636532.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3809908

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	QATAR
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-04-16

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.4
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 165

Item C.1. Identification of investment.

a. Name of issuer (if any).	QATAR GOVT
b. LEI (if any) of issuer. (1)	52990074F6OJOAXK4P65
c. Title of the issue or description of the investment.	STATE OF QATAR SR UNSECURED REGS 03/24 3.375
d. CUSIP (if any).	ACI19CQH2

At least one of the following other identifiers:

- ISIN	XS1959337236

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2374144.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5527099

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	QATAR

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-03-14

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 166

Item C.1. Identification of investment.

a. Name of issuer (if any).	QATAR GOVT
b. LEI (if any) of issuer. (1)	52990074F6OJOAXK4P65
c. Title of the issue or description of the investment.	STATE OF QATAR SR UNSECURED REGS 03/29 4
d. CUSIP (if any).	ACI19CPF7

At least one of the following other identifiers:

- ISIN	XS1959337582

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3051948.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7105052

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	QATAR
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-03-14

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 167

Item C.1. Identification of investment.

a. Name of issuer (if any).	QATAR GOVT
b. LEI (if any) of issuer. (1)	52990074F6OJOAXK4P65
c. Title of the issue or description of the investment.	STATE OF QATAR SR UNSECURED REGS 03/49 4.817
d. CUSIP (if any).	ACI19CPD2

At least one of the following other identifiers:

- ISIN	XS1959337749

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1044042.000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.2430569

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	QATAR
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2049-03-14

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.817
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 168

Item C.1. Identification of investment.

a. Name of issuer (if any).	QATAR GOVT
b. LEI (if any) of issuer. (1)	52990074F6OJOAXK4P65
c. Title of the issue or description of the investment.	STATE OF QATAR SR UNSECURED REGS 04/28 4.5
d. CUSIP (if any).	M8489SAH0

At least one of the following other identifiers:

- ISIN	XS1807174393

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1967700.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4580880

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	QATAR
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-04-23
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 169

Item C.1. Identification of investment.

a. Name of issuer (if any).	QATAR GOVT
b. LEI (if any) of issuer. (1)	52990074F6OJOAXK4P65
c. Title of the issue or description of the investment.	STATE OF QATAR SR UNSECURED REGS 04/30 3.75
d. CUSIP (if any).	ACI1LN900

At least one of the following other identifiers:

- ISIN	XS2155352664

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1588837.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3698873

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	QATAR
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-04-16

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.75
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 170

Item C.1. Identification of investment.

a. Name of issuer (if any). QATAR GOVT

b. LEI (if any) of issuer. (1) 52990074F6OJOAXK4P65

c. Title of the issue or description of the investment.	STATE OF QATAR SR UNSECURED REGS 04/48 5.103
d. CUSIP (if any).	ACI122T39

At least one of the following other identifiers:

- ISIN	XS1807174559

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1814874.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4225095

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	QATAR
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2048-04-23

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.103
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 171

Item C.1. Identification of investment.	
a. Name of issuer (if any).	QATARENERGY
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	QATAR ENERGY SR UNSECURED REGS 07/31 2.25
d. CUSIP (if any).	ACI1YYZZ6
At least one of the following other identifiers:	
- ISIN	XS2357494322

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	562324.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1309113

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	QATAR
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-07-12
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 172

Item C.1. Identification of investment.

a. Name of issuer (if any).	QNB FINANCE LTD
b. LEI (if any) of issuer. (1)	549300MY0DXTHQEX5O57
c. Title of the issue or description of the investment.	QNB FINANCE LTD COMPANY GUAR REGS 03/24 3.5
d. CUSIP (if any).	ACI19T8T9

At least one of the following other identifiers:

- ISIN	XS1970690829

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2761105.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6427957

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CAYMAN ISLANDS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-03-28

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 173

Item C.1. Identification of investment.

a. Name of issuer (if any).	QNB FINANCE LTD
b. LEI (if any) of issuer. (1)	549300MY0DXTHQEX5O57
c. Title of the issue or description of the investment.	QNB FINANCE LTD COMPANY GUAR REGS 06/24 1.125
d. CUSIP (if any).	ACI1YNB78

At least one of the following other identifiers:

- ISIN	HK0000744570

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2217604.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5162668

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CAYMAN ISLANDS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-06-17

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 174

Item C.1. Identification of investment.

a. Name of issuer (if any).	RIO OIL FINANCE TRUST SERIES 2014-1
b. LEI (if any) of issuer. (1)	549300V5D1W52HY8NO65
c. Title of the issue or description of the investment.	RIO OIL FINANCE TRUST SR SECURED 144A 07/24 9.25
d. CUSIP (if any).	76716XAA0

At least one of the following other identifiers:

- ISIN	US76716XAA00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1890258.780000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1906562.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4438549

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-07-06

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	9.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 175

Item C.1. Identification of investment.

a. Name of issuer (if any).	RIO OIL FINANCE TRUST SERIES 2014-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RIO OIL FINANCE TRUST SR SECURED 144A 01/27 9.75
d. CUSIP (if any).	76716XAB8

At least one of the following other identifiers:

- ISIN	US76716XAB82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3341868.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3454606.150000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8042454

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-01-06

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	9.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 176

Item C.1. Identification of investment.

a. Name of issuer (if any).	RIO OIL FINANCE TRUST SERIES 2018-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RIO OIL FINANCE TRUST SR SECURED 144A 04/28 8.2
d. CUSIP (if any).	76716XAC6

At least one of the following other identifiers:

- ISIN	US76716XAC65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	467100.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	471579.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1097855

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-04-06

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	8.2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 177

Item C.1. Identification of investment.

a. Name of issuer (if any).	ROMANIA GOVT
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92
c. Title of the issue or description of the investment.	ROMANIA BONDS REGS 05/30 3.624
d. CUSIP (if any).	ACI1MJRS7

At least one of the following other identifiers:	
- ISIN	XS2178857954

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2735412.590000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.6368144

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ROMANIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-05-26
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	3.624
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 178

Item C.1. Identification of investment.

a. Name of issuer (if any).	ROMANIA GOVT
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92
c. Title of the issue or description of the investment.	ROMANIA SR UNSECURED REGS 01/32 2
d. CUSIP (if any).	ACI1J8690

At least one of the following other identifiers:

- ISIN	XS2109812508

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2291304.120000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.5334243

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ROMANIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-01-28
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 179

Item C.1. Identification of investment.	
a. Name of issuer (if any).	ROMANIA GOVT
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92
c. Title of the issue or description of the investment.	ROMANIA SR UNSECURED REGS 04/33 2
d. CUSIP (if any).	ACI1X0BJ3
At least one of the following other identifiers:	
- ISIN	XS2330503694

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2189142.040000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.5096405

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	ROMANIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-04-14

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 180

Item C.1. Identification of investment.

a. Name of issuer (if any).	SAUDI ARABIA GOVT
b. LEI (if any) of issuer. (1)	635400FMICXSM3SI3H65
c. Title of the issue or description of the investment.	SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/28 4.75
d. CUSIP (if any).	80413TBC2

At least one of the following other identifiers:

- ISIN	US80413TBC27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4890380.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.1384989

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SAUDI ARABIA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-01-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 181

Item C.1. Identification of investment.

a. Name of issuer (if any).	SAUDI ARABIA GOVT
b. LEI (if any) of issuer. (1)	635400FMICXSM3SI3H65
c. Title of the issue or description of the investment.	SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/53 5
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	US80413TBE82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1665628.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3877645

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SAUDI ARABIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-01-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 182

Item C.1. Identification of investment.

a. Name of issuer (if any).	SAUDI ARABIA GOVT
b. LEI (if any) of issuer. (1)	635400FMICXSM3SI3H65
c. Title of the issue or description of the investment.	SAUDI INTERNATIONAL BOND SR UNSECURED 144A 07/33 4.875
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	US80413TBD00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4761310.000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	1.1084509

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SAUDI ARABIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-07-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 183

Item C.1. Identification of investment.

a. Name of issuer (if any).	SAUDI ARABIA GOVT
b. LEI (if any) of issuer. (1)	635400FMICXSM3SI3H65
c. Title of the issue or description of the investment.	SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/25 4
d. CUSIP (if any).	M6320UAH2

At least one of the following other identifiers:

- ISIN	XS1791937441

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	975797.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2271692

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SAUDI ARABIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-04-17

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 184

Item C.1. Identification of investment.

a. Name of issuer (if any).	SAUDI ARABIA GOVT
b. LEI (if any) of issuer. (1)	635400FMICXSM3SI3H65
c. Title of the issue or description of the investment.	SAUDI INTERNATIONAL BOND SR UNSECURED REGS 10/26 3.25
d. CUSIP (if any).	M6320UAD1

At least one of the following other identifiers:

- ISIN	XS1508675417

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	375750.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0874760

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SAUDI ARABIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-10-26

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.25
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 185

Item C.1. Identification of investment.

a. Name of issuer (if any).	SEQUOIA MORTGAGE TRUST 2007-1
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	SEQUOIA MORTGAGE TRUST SEMT 2007 1 1A1
d. CUSIP (if any).	81744HAA1

At least one of the following other identifiers:

- ISIN	US81744HAA14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6189.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4016.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009352

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-01-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.51958
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 186

Item C.1. Identification of investment.	
a. Name of issuer (if any).	SERBIA GOVT
b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	REPUBLIC OF SERBIA SR UNSECURED 144A 05/27 3.125
d. CUSIP (if any).	ACI1MBV00
At least one of the following other identifiers:	
- ISIN	XS2170187145

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1244418.250000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.2897053

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	SERBIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-05-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 187

Item C.1. Identification of investment.

a. Name of issuer (if any).	SERBIA GOVT
b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	REPUBLIC OF SERBIA SR UNSECURED 144A 06/29 1.5
d. CUSIP (if any).	ACI1CRTD1

At least one of the following other identifiers:

- ISIN	XS2015296549

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	815605.010000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1898759

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SERBIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-06-26

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 188

Item C.1. Identification of investment.	
a. Name of issuer (if any).	SERBIA GOVT
b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	REPUBLIC OF SERBIA SR UNSECURED 144A 09/28 1
d. CUSIP (if any).	ACI20JHB7
At least one of the following other identifiers:	
- ISIN	XS2388558889

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2478786.280000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.5770708

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SERBIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-09-23

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 189

Item C.1. Identification of investment.

a. Name of issuer (if any).	SERBIA GOVT
b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	REPUBLIC OF SERBIA SR UNSECURED 144A 09/36 2.05
d. CUSIP (if any).	ACI20JFB9

At least one of the following other identifiers:

- ISIN	XS2388561750

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1569540.620000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.3653950

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SERBIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-09-23

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.05
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 190

Item C.1. Identification of investment.

a. Name of issuer (if any).	SERBIA GOVT
b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	REPUBLIC OF SERBIA SR UNSECURED REGS 03/33 1.65
d. CUSIP (if any).	ACI1W3TJ9

At least one of the following other identifiers:

- ISIN	XS2308620793

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	150000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	103866.890000

f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0241806

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SERBIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-03-03

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.65
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 191

Item C.1. Identification of investment.

a. Name of issuer (if any).	SERBIA GOVT
b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	REPUBLIC OF SERBIA SR UNSECURED REGS 05/27 3.125
d. CUSIP (if any).	ACI1MBVD2

At least one of the following other identifiers:

- ISIN	XS2170186923

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5600000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	5360570.920000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	1.2479612

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SERBIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-05-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 192

Item C.1. Identification of investment.

a. Name of issuer (if any).	SERBIA GOVT
b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	REPUBLIC OF SERBIA SR UNSECURED REGS 06/29 1.5
d. CUSIP (if any).	ACI1CRTF6

At least one of the following other identifiers:

- ISIN	XS2015296465

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	3588662.050000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.8354541

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SERBIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-06-26
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 1.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 193

Item C.1. Identification of investment.

a. Name of issuer (if any).	SOUTH AFRICA GOVT
b. LEI (if any) of issuer. (1)	378900AAFB4F17004C49
c. Title of the issue or description of the investment.	REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/26 4.875
d. CUSIP (if any).	836205AT1

At least one of the following other identifiers:

- ISIN	US836205AT15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	191060.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0444795

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-04-14

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 194

Item C.1. Identification of investment.	
a. Name of issuer (if any).	SOUTH AFRICA GOVT
b. LEI (if any) of issuer. (1)	378900AAFB4F17004C49
c. Title of the issue or description of the investment.	REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/49 5.75
d. CUSIP (if any).	836205BB9
At least one of the following other identifiers:	
- ISIN	US836205BB97

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	265975.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0619201

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2049-09-30

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 195

Item C.1. Identification of investment.

a. Name of issuer (if any).	SOUTH AFRICA GOVT
b. LEI (if any) of issuer. (1)	378900AAFB4F17004C49
c. Title of the issue or description of the investment.	REPUBLIC OF SOUTH AFRICA SR UNSECURED 12/26 10.5
d. CUSIP (if any).	614878II9

At least one of the following other identifiers:

- ISIN	ZAG000016320

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	706000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	38382312.010000
f. Exchange rate.	18.933700
g. Percentage value compared to net assets of the Fund.	8.9355472

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-12-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	10.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 196

Item C.1. Identification of investment.

a. Name of issuer (if any).	SOUTH AFRICA GOVT
b. LEI (if any) of issuer. (1)	378900AAFB4F17004C49
c. Title of the issue or description of the investment.	REPUBLIC OF SOUTH AFRICA SR UNSECURED 12/26 10.5
d. CUSIP (if any).	S69124FF7

At least one of the following other identifiers:

- ISIN	ZAG000016320

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	54400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	2957503.930000
f. Exchange rate.	18.933700
g. Percentage value compared to net assets of the Fund.	0.6885181

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-12-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	10.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 197

Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 10/23 0.00000
d. CUSIP (if any).	912796YJ2

At least one of the following other identifiers:

- ISIN	US912796YJ21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1344000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1343410.330000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.3127510

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-10-05

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 198

Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 11/23 0.00000
d. CUSIP (if any).	912796ZD4

At least one of the following other identifiers:

- ISIN	US912796ZD42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2439000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2417714.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5628531

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-11-30
b. Coupon.	
i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 199

Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 12/23 0.00000
d. CUSIP (if any).	912796ZN2

At least one of the following other identifiers:

- ISIN	US912796ZN24

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	169000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	166829.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0388385

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-12-28

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? | ☐ Yes ☐ No

ii. Contingent convertible? | ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 200

Item C.1. Identification of investment.

a. Name of issuer (if any). | UNITED STATES GOVT

b. LEI (if any) of issuer. (1) | 254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.	TREASURY BILL 12/23 0.00000
d. CUSIP (if any).	912797FT9

At least one of the following other identifiers:

- ISIN	US912797FT96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	258000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	255488.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0594787

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-12-07

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 201

Item C.1. Identification of investment.	
a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 12/23 0.00000
d. CUSIP (if any).	912797FU6
At least one of the following other identifiers:	
- ISIN	US912797FU69

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	274000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	271058.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0631033

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-12-14

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 202

Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 12/23 0.00000
d. CUSIP (if any).	912797FV4

At least one of the following other identifiers:

- ISIN	US912797FV43

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	532000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	525724.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1223906

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-12-21

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 203

Item C.1. Identification of investment.	
a. Name of issuer (if any).	WAMU MTGE P/T CERT 2007-HY2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2007 HY2 1A1
d. CUSIP (if any).	92926UAA9

At least one of the following other identifiers:

- ISIN	US92926UAA97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	33760.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29609.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0068933

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-12-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.90725
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 204

Item C.1. Identification of investment.

a. Name of issuer (if any).	WAMU MTGE P/T CERT 2007-HY5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2007 HY5 2A1
d. CUSIP (if any).	92990GAC7

At least one of the following other identifiers:

- ISIN	US92990GAC78

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	19825.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15214.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0035420

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.31791
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 205

Item C.1. Identification of investment.

a. Name of issuer (if any).	WAMU MTGE P/T CERTIFICATES 2007-HY4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2007 HY4 1A1
d. CUSIP (if any).	933636AA0

At least one of the following other identifiers:

- ISIN	US933636AA02

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10709.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9248.240000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0021530

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-04-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.30866
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 206

Item C.1. Identification of investment.

a. Name of issuer (if any).	WASHINGTON MUTUAL 2006-AR10
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR10 1A1
d. CUSIP (if any).	93363EAA3

At least one of the following other identifiers:

- ISIN	US93363EAA38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15134.320000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12507.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0029119

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-09-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.47947
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 207

Item C.1. Identification of investment.

a. Name of issuer (if any).	WASHINGTON MUTUAL 2006-AR16
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR16 1A1
d. CUSIP (if any).	92925GAA1

At least one of the following other identifiers:	
- ISIN	US92925GAA13

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	10395.220000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8957.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0020854

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2036-12-25
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	3.52732
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 208

Item C.1. Identification of investment.

a. Name of issuer (if any).	WASHINGTON MUTUAL 2006-AR18
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR18 1A1
d. CUSIP (if any).	933637AA8

At least one of the following other identifiers:

- ISIN	US933637AA84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15902.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13370.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0031127

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-01-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.16876
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 209

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FIXED INC CLEARING CORP.REPO
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	85748R009
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	814000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	814000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1895023

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Repurchase agreement
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. (18)	☒ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty.	☒ Yes ☐ No
ii. Value	Fixed Income Clearing Corp
c. Tri-party?	☐ Yes ☒ No
d. Repurchase rate.	2.6000000
e. Maturity date.	2023-10-02

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). (19)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments (20)
#1	911900.000000	United States Dollar	830357.090000	United States Dollar	U.S. Treasuries (including strips)

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 210

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BARCLAYS CAPITAL REPO REPO
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	068992007
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	130700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	130700000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	30.4274536

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Repurchase agreement
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. (18)	☒ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty.	☐ Yes ☒ No
ii. If No, provide the name and LEI (if any) of counterparty.	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

c. Tri-party?	☐ Yes ☒ No
d. Repurchase rate.	5.3800000
e. Maturity date.	2023-10-02

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). (19)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments (20)
#1	133984000.000000	United States Dollar	132549953.170000	United States Dollar	U.S. Treasuries (including strips)

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 211

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RVPO STATE STREET GLOBAL MARKE USD RVPO FICC SSGM
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	935TAI007
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	22900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22900000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	5.3312065

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Repurchase agreement
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. (18)	☒ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty.	☒ Yes ☐ No
ii. Value	Fixed Income Clearing Corp
c. Tri-party?	☐ Yes ☒ No
d. Repurchase rate.	5.3100000
e. Maturity date.	2023-10-02

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). (19)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments (20)
#1	25126800.000000	United States Dollar	23358081.080000	United States Dollar	U.S. Treasuries (including strips)

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 212

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCJGZP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	11648.480000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0027118

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Australia and New Zealand Banking Group	JHE42UYNWWTJB8YTTU19

i. Amount and description of currency sold.

Amount of currency sold.	26757368.150000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	3712331.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	11648.480000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 213

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BANCO DO BRASIL SA SNR LA SP JPM

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0LNE6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-7961.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0018534

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BANCO DO BRASIL SA

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available).	BANBRA
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2024-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-26929.410000
ISO Currency Code.	United States Dollar

iv. Notional amount.	1200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	18968.410000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 214

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD BRL BOUGHT USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23CFKBCF7TH
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-30509.860000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0071028

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANCO SANTANDER, S.A.	5493006QMFDDMYWIAM13

i. Amount and description of currency sold.

Amount of currency sold.	2700000.000000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	506637.890000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03

iv. Unrealized appreciation or depreciation. (24)	-30509.860000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 215

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231103
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IPKBB6D4R
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-127601.470000
f. Exchange rate.	5.048500
g. Percentage value compared to net assets of the Fund.	-0.0297061

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-foreign exchange

Item C.5. Country of investment or issuer.

a. ISO country code. (8) b. Investment ISO country code. (9)	BRAZIL

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	10612784.660000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	52934447.330000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-11-03
iv. Unrealized appreciation or depreciation. (24)	-127601.470000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 216

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IOKBBNFD1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-360.490000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0000839

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) INDONESIA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 55739.060000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 859106132.000000

Description of currency purchased. Indonesia Rupiah

iii. Settlement date. 2024-03-20

iv. Unrealized appreciation or depreciation. (24) -360.490000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 217

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT ILS SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ILKBBNB6W
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Israel Shekel
e. Value. (4)	-107.300000
f. Exchange rate.	3.799400
g. Percentage value compared to net assets of the Fund.	-0.0000250

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ISRAEL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	33534.040000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	127000.000000
Description of currency purchased.	Israel Shekel
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-107.300000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 218

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IFKBB5LH9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-13185.120000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0030695

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	6090168.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	506924268.730000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-13185.120000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 219

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IFKBB8J3M
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-6319.050000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0014711

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	3062911.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	254972026.200000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-6319.050000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 220

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231101
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HAKBBZWSW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-138945.900000
f. Exchange rate.	17.513000
g. Percentage value compared to net assets of the Fund.	-0.0323471

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	5705088.810000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	97480000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-11-01
iv. Unrealized appreciation or depreciation. (24)	-138945.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 221

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD BRL BOUGHT USD 20231003
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IPKBB6D37
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	127841.980000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	0.0297621

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	52703088.620000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	10612784.660000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	127841.980000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 222

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBBWBWH
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-47675.180000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	-0.0110990

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	84227767.010000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	11601461.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	-47675.180000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 223

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBBNV22
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	16432.070000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0038254

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	46600460.600000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	6461517.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	16432.070000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 224

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBBN1ZM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	51852.970000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0120716

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	5010266374.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	3771371.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	51852.970000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 225

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231122
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBB8DRG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-8112.940000
f. Exchange rate.	19.016900
g. Percentage value compared to net assets of the Fund.	-0.0018887

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	24778785.410000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	1294878.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-22
iv. Unrealized appreciation or depreciation. (24)	-8112.940000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 226

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231003

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCK6LD
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-661.510000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0001540

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	100000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	499329.900000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-661.510000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 227

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB8SSM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-4147.620000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0009656

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	200000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	984461.800000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-4147.620000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 228

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBBXDZP

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-7699.990000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0017926

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	700000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3479880.600000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-7699.990000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 229

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT EUR SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB5C4G
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-76674.750000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0178502

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	33165430.900000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	31297000.000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-76674.750000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 230

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20231010
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCK6LQ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-5123.640000
f. Exchange rate.	15482.750000
g. Percentage value compared to net assets of the Fund.	-0.0011928

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

i. Amount and description of currency sold.

Amount of currency sold.	400000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	6113772000.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2023-10-10
iv. Unrealized appreciation or depreciation. (24)	-5123.640000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 231

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20231013
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBB02C9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-2142.460000
f. Exchange rate.	15483.043800
g. Percentage value compared to net assets of the Fund.	-0.0004988

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	300000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	4611741390.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2023-10-13
iv. Unrealized appreciation or depreciation. (24)	-2142.460000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 232

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20231031
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB1NT3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah

e. Value. (4)	-301.010000
f. Exchange rate.	15484.806200
g. Percentage value compared to net assets of the Fund.	-0.0000701

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	1200000.000000

Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	18577106400.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2023-10-31
iv. Unrealized appreciation or depreciation. (24)	-301.010000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 233

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCGP9F
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-38098.600000
f. Exchange rate.	15513.330800

g. Percentage value compared to net assets of the Fund.	-0.0088695

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	3138288.280000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	48094267891.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-38098.600000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 234

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBB78K5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-7702.930000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0017933

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	1194613.310000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	18412933331.000000
Description of currency purchased.	Indonesia Rupiah

iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-7702.930000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 235

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT KRW SOLD USD 20231010
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCK85J
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-1622.010000
f. Exchange rate.	1351.757100
g. Percentage value compared to net assets of the Fund.	-0.0003776

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	100000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	132983156.000000
Description of currency purchased.	Korea (South) Won
iii. Settlement date.	2023-10-10

iv. Unrealized appreciation or depreciation. (24)	-1622.010000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 236

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT KRW SOLD USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBB02DK
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-14987.210000
f. Exchange rate.	1351.800000
g. Percentage value compared to net assets of the Fund.	-0.0034891

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	800000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1061180294.000000
Description of currency purchased.	Korea (South) Won
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	-14987.210000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 237

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT KRW SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBNK4Q
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-38.790000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	-0.0000090

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) KOREA (THE REPUBLIC OF)

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold. 2477.440000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 3284916.000000

Description of currency purchased. Korea (South) Won

iii. Settlement date. 2023-12-20

iv. Unrealized appreciation or depreciation. (24) -38.790000

Item C.12. Securities lending.

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 238

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT THB SOLD USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB1FWJ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Thailand Baht
e. Value. (4)	-542036.020000
f. Exchange rate.	36.360700
g. Percentage value compared to net assets of the Fund.	-0.1261880

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	THAILAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	27234626.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	970560366.760000
Description of currency purchased.	Thailand Baht
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-542036.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 239

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT TWD SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBB7KH7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	-37900.040000
f. Exchange rate.	31.816400
g. Percentage value compared to net assets of the Fund.	-0.0088233

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	TAIWAN

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	3441109.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	108277936.000000
Description of currency purchased.	Taiwan New Dollar
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-37900.040000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 240

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT TWD SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBBWZQ6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	-9252.960000
f. Exchange rate.	31.816400
g. Percentage value compared to net assets of the Fund.	-0.0021541

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	TAIWAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	1379398.710000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	43593137.000000
Description of currency purchased.	Taiwan New Dollar
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-9252.960000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 241

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD BRL BOUGHT USD 20231003
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBB01ML
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	6140.100000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	0.0014294

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	2482411.500000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	500000.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	6140.100000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 242

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBBTVM9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	551987.240000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.1285047

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	60909562.980000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	45422773.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	551987.240000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 243

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBVVNG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	480376.560000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.1118335

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	45782818.700000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	34207610.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	480376.560000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 244

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HLKBBQ3S5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	9121.880000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0021236

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	1751000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1299046.520000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	9121.880000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 245

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HQKBBSGRS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	1993.770000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0004642

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	2300000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1696355.090000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	1993.770000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 246

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBPBZ7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	11884.690000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0027668

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	3848000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2846624.840000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	11884.690000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 247

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HWKBBRQTM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	51005.020000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0118742

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	79519677.130000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	11048988.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	51005.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 248

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD EUR BOUGHT USD 20231102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB4440

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	76510.420000
f. Exchange rate.	0.944700
g. Percentage value compared to net assets of the Fund.	0.0178119

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	31297000.000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	33206085.700000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	76510.420000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 249

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB8SP9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	2455.080000
f. Exchange rate.	1351.800000
g. Percentage value compared to net assets of the Fund.	0.0005716

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	161918491.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	122235.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	2455.080000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 250

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBCCZ8W
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	7489.350000
f. Exchange rate.	1351.800000
g. Percentage value compared to net assets of the Fund.	0.0017435

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

i. Amount and description of currency sold.

Amount of currency sold.	500538625.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	377765.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	7489.350000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 251

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231106
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB0N3Z
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	1206.560000
f. Exchange rate.	1350.330000
g. Percentage value compared to net assets of the Fund.	0.0002809

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	1800125520.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	1334307.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-06
iv. Unrealized appreciation or depreciation. (24)	1206.560000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 252

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231106
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB1NTJ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won

e. Value. [(4)](#)	192.200000
f. Exchange rate.	1350.330000
g. Percentage value compared to net assets of the Fund.	0.0000447

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	1708843691.000000

Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	1265693.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-06
iv. Unrealized appreciation or depreciation. (24)	192.200000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 253

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCK89M
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	36483.380000
f. Exchange rate.	1347.020300

g. Percentage value compared to net assets of the Fund.	0.0084935

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	3273983569.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	2467021.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	36483.380000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 254

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBQGWT
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	65198.150000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0151784

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	5502813546.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	4150373.000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	65198.150000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 255

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231018
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DGKBBQ8DN
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	60230.070000
f. Exchange rate.	18.958100
g. Percentage value compared to net assets of the Fund.	0.0140218

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	66927856.890000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	3590531.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-18

iv. Unrealized appreciation or depreciation. (24)	60230.070000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 256

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231018
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DIKBBPR7Q
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	37146.050000
f. Exchange rate.	18.958100
g. Percentage value compared to net assets of the Fund.	0.0086477

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	33196500.820000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	1788190.280000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-18
iv. Unrealized appreciation or depreciation. (24)	37146.050000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 257

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231019
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DIKBBN55W
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	29598.550000
f. Exchange rate.	18.959800
g. Percentage value compared to net assets of the Fund.	0.0068907

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) SOUTH AFRICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold. 26267032.880000

Description of currency sold. South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased. 1415005.650000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-10-19

iv. Unrealized appreciation or depreciation. (24) 29598.550000

Item C.12. Securities lending.

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 258

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBB8308
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-13498.600000
f. Exchange rate.	18.961500
g. Percentage value compared to net assets of the Fund.	-0.0031425

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	51491036.030000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	2702062.680000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-13498.600000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 259

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231020
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HKKBBSJZR
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-76219.140000
f. Exchange rate.	18.961500
g. Percentage value compared to net assets of the Fund.	-0.0177441

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	SOUTH AFRICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	81030786.410000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	4197225.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-76219.140000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 260

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HLKBBZZ9C
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-33666.560000
f. Exchange rate.	18.961500
g. Percentage value compared to net assets of the Fund.	-0.0078377

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	38651174.390000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	2004739.360000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-33666.560000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 261

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHILEAN GOVT LA SP BOA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0JNL5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	95852.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0223147

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA CORPORATION	9DJT3UXIJIZJI4WXO774

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	CHILEAN GOVT
Title of issue.	CHILE GOVT

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US168863CF36
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2025-12-20

iii. Upfront payments or receipts

Upfront payments.	141990.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	6000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-46137.860000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 262

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHILEAN GOVT LA SP BRC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0JNU5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	91059.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0211990

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	CHILEAN GOVT
Title of issue.	CHILE GOVT

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US168863CF36
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2025-12-20

iii. Upfront payments or receipts

Upfront payments.	136364.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	5700000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-45304.470000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 263

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHILEAN GOVT LA SP BRC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0L8N3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32501.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0075665

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

3. The reference instrument is neither a derivative or an index (28)

Name of issuer. CHILEAN GOVT

Title of issue. CHILE GOVT

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US168863CF36

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 1.000000

Receipts: Base currency. United States Dollar

Receipts: Amount. 0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2024-06-20

iii. Upfront payments or receipts

Upfront payments.	15894.330000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	5000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	16607.160000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 264

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GQKBB1X7V
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-258852.160000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0602618

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	5454342.160000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	26115390.260000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-258852.160000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 265

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HUKBB3WRF
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-15289.640000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0035595

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

i. Amount and description of currency sold.

Amount of currency sold.	557520.010000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2725548.070000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-15289.640000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 266

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBB9MG0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-75909.980000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0176721

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	2217758.190000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	10766107.130000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-75909.980000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 267

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231103
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HKKBB0LV0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real

e. Value. (4)	-17373.180000
f. Exchange rate.	5.048500
g. Percentage value compared to net assets of the Fund.	-0.0040445

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	13704456.130000

Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	69099238.250000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-11-03
iv. Unrealized appreciation or depreciation. (24)	-17373.180000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 268

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231204
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBB22T0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-1037.990000
f. Exchange rate.	5.066700

g. Percentage value compared to net assets of the Fund.	-0.0002416

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	691994.620000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3500869.980000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-12-04
iv. Unrealized appreciation or depreciation. (24)	-1037.990000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 269

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT KRW SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBBP3SZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-40.730000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	-0.0000095

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1997.300000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2635537.000000
Description of currency purchased.	Korea (South) Won

iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-40.730000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 270

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231101
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GTKBB5Q2P
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-361876.620000
f. Exchange rate.	17.513000
g. Percentage value compared to net assets of the Fund.	-0.0842462

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	12362944.400000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	210175000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-11-01

iv. Unrealized appreciation or depreciation. (24)	-361876.620000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 271

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231214
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBB1H0C
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-4014.310000
f. Exchange rate.	17.639300
g. Percentage value compared to net assets of the Fund.	-0.0009345

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-foreign exchange

Item C.5. Country of investment or issuer.

a. ISO country code. (8) b. Investment ISO country code. (9)	MEXICO

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	295409.090000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5140000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-12-14
iv. Unrealized appreciation or depreciation. (24)	-4014.310000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 272

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231214
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBCC307
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-494.530000
f. Exchange rate.	17.639300
g. Percentage value compared to net assets of the Fund.	-0.0001151

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	27034.810000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	468152.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-12-14
iv. Unrealized appreciation or depreciation. (24)	-494.530000

Item C.12. Securities lending.

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 273

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD BRL BOUGHT USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBB22TC
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	1039.390000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	0.0002420

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	3473121.000000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	691994.620000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	1039.390000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 274

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD BRL BOUGHT USD 20231103
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBB9HZP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	75865.470000
f. Exchange rate.	5.048500
g. Percentage value compared to net assets of the Fund.	0.0176618

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	10813345.380000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	2217758.190000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-03
iv. Unrealized appreciation or depreciation. (24)	75865.470000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 275

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HIKBB250P
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	58682.790000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0136616

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	7253591.350000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5402250.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	58682.790000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 276

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HKKBBM4B2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	842.220000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0001961

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	144000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	106923.970000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	842.220000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 277

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CLP BOUGHT USD 20231019
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DKKBB7BNX
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	358.200000
f. Exchange rate.	889.580000
g. Percentage value compared to net assets of the Fund.	0.0000834

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	3731975.000000
Description of currency sold.	Chile Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	4553.410000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-19
iv. Unrealized appreciation or depreciation. (24)	358.200000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 278

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ILKBBW4HJ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	25679.240000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0059782

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1592278442.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	1207753.790000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	25679.240000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 279

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD MXN BOUGHT USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ITKBBZ7J7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	280.270000
f. Exchange rate.	17.465200
g. Percentage value compared to net assets of the Fund.	0.0000652

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1663000.000000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	95498.050000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	280.270000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 280

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	SOLD MXN BOUGHT USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ITKBBZ7N1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	311.530000
f. Exchange rate.	17.465200
g. Percentage value compared to net assets of the Fund.	0.0000725

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1663000.000000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	95529.310000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	311.530000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 281

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD PEN BOUGHT USD 20231107

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB4LBB
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Peru Sol
e. Value. (4)	26053.510000
f. Exchange rate.	3.795200
g. Percentage value compared to net assets of the Fund.	0.0060654

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PERU
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	4736984.140000
Description of currency sold.	Peru Sol

ii. Amount and description of currency purchased.

Amount of currency purchased.	1274204.900000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-07
iv. Unrealized appreciation or depreciation. (24)	26053.510000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 282

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBB57FR
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-0.970000
f. Exchange rate.	18.961500
g. Percentage value compared to net assets of the Fund.	-0.0000002

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.	
a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	17914.000000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	943.790000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-0.970000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 283

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COLOMBIA LA SP BPS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0KSS2

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-64220.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0149509

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	COLOMBIAN GOVT
Title of issue.	COLOMBIA (REP OF) GLBL UNSUBORDINATED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US195325BB02
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2027-06-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-134256.940000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2800000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	70036.060000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 284

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COLOMBIA LA SP BPS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0LER7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-22802.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0053086

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	COLOMBIAN GOVT
Title of issue.	COLOMBIA (REP OF) GLBL UNSUBORDINATED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US195325BB02
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000

Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2027-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-62419.530000
ISO Currency Code.	United States Dollar
iv. Notional amount.	700000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	39616.780000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 285

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COLOMBIA LA SP BRC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	SWPC0KDQ2

identifier used Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-27276.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0063502

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	COLOMBIAN GOVT
Title of issue.	COLOMBIA (REP OF) GLBL UNSUBORDINATED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US195325BB02
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2026-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-99580.710000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2110000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	72303.780000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 286

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COLOMBIA LA SP CBK
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0KA36
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-29733.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0069220

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-credit

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	COLOMBIAN GOVT
Title of issue.	COLOMBIA (REP OF) GLBL UNSUBORDINATED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US195325BB02
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2026-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-116451.700000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	86718.540000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 287

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COLOMBIA LA SP GST
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0LEP1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-114013.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0265428

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	COLOMBIAN GOVT
Title of issue.	COLOMBIA (REP OF) GLBL UNSUBORDINATED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US195325BB02
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2027-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-312027.440000
ISO Currency Code.	United States Dollar
iv. Notional amount.	3500000.000000
ISO Currency Code.	USD

v. Unrealized appreciation or depreciation. (24)	198013.730000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 288

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COLOMBIA LA SP MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0LEQ9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-146589.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0341265

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-credit

Item C.5. Country of investment or issuer.

a. ISO country code. (8) b. Investment ISO country code. (9)	UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	COLOMBIAN GOVT
Title of issue.	COLOMBIA (REP OF) GLBL UNSUBORDINATED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US195325BB02
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2027-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-401178.140000
ISO Currency Code.	United States Dollar
iv. Notional amount.	4500000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	254589.090000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 289

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT CAD SOLD USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBBM0FS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-835.750000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	-0.0001946

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.	
a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	1VUV7VQFKUOQSJ21A208

i. Amount and description of currency sold.

Amount of currency sold.	499567.320000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	677000.000000
Description of currency purchased.	Canada Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-835.750000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 290

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT CLP SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN	

are not available). Indicate the type of identifier used	23IJKBB9T1M
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	1284.660000
f. Exchange rate.	893.950000
g. Percentage value compared to net assets of the Fund.	0.0002991

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	1093729.640000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	978888032.000000
Description of currency purchased.	Chile Peso
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	1284.660000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 291

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT THB SOLD USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBBP3P4

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Thailand Baht
e. Value. (4)	-341618.310000
f. Exchange rate.	36.360700
g. Percentage value compared to net assets of the Fund.	-0.0795300

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	THAILAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	15454074.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	549498963.810000
Description of currency purchased.	Thailand Baht
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-341618.310000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 292

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBP131
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-919.000000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	-0.0002139

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	272000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	199457.640000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-919.000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 293

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBBSKRR
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	29383.990000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0068407

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	62264799.920000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	8640928.130000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	29383.990000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 294

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCH35M
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	Korea (South) Won
e. Value. (4)	21581.330000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0050242

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	1860790942.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	1402994.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	21581.330000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 295

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBQG17
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	39160.870000

f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0091168

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	3340510889.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	2519087.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	39160.870000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 296

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IOKBB79LG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-238823.210000
f. Exchange rate.	5.026600

g. Percentage value compared to net assets of the Fund.	-0.0555989

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	10723151.430000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	52700000.000000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-238823.210000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 297

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBB7J9J
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-16516.860000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0038452

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	1608173.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	24691888242.000000
Description of currency purchased.	Indonesia Rupiah

iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-16516.860000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 298

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBB7F5W
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-42348.200000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0098588

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	6296912.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	97029117008.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20

iv. Unrealized appreciation or depreciation. (24)	-42348.200000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 299

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23INKBBPLHH
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-6900.000000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0016063

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-foreign exchange

Item C.5. Country of investment or issuer.

a. ISO country code. (8) b. Investment ISO country code. (9)	INDONESIA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	1134752.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	17496741088.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-6900.000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 300

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231004
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HEKBB95PW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-211.490000
f. Exchange rate.	17.430300
g. Percentage value compared to net assets of the Fund.	-0.0000492

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	19287.430000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	332499.860000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-10-04
iv. Unrealized appreciation or depreciation. (24)	-211.490000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 301

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231117
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBB3GF8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-123.330000
f. Exchange rate.	17.559800
g. Percentage value compared to net assets of the Fund.	-0.0000287

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	19058.660000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	332499.860000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-11-17
iv. Unrealized appreciation or depreciation. (24)	-123.330000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 302

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231117
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HQKBB2X8C
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-15686.510000
f. Exchange rate.	17.559800
g. Percentage value compared to net assets of the Fund.	-0.0036519

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	594339.130000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	10161000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-11-17
iv. Unrealized appreciation or depreciation. (24)	-15686.510000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 303

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231214
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBB86N9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-343977.260000
f. Exchange rate.	17.639300
g. Percentage value compared to net assets of the Fund.	-0.0800792

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	20835470.400000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	361455594.860000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-12-14
iv. Unrealized appreciation or depreciation. (24)	-343977.260000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 304

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT ZAR SOLD USD 20231018
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBVCBT
Description of other unique identifier.	Internal ID
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	20583.930000
f. Exchange rate.	18.958100
g. Percentage value compared to net assets of the Fund.	0.0047920
Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A
Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	1934580.350000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	37066232.560000
Description of currency purchased.	South Africa Rand
iii. Settlement date.	2023-10-18
iv. Unrealized appreciation or depreciation. (24)	20583.930000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 305

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD BRL BOUGHT USD 20231003
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23FBKBCHGLG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-53635.020000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0124864

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	50000000.000000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	9893545.450000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-53635.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 306

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD BRL BOUGHT USD 20240402
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IOKBB79LN
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	245691.620000
f. Exchange rate.	5.132900
g. Percentage value compared to net assets of the Fund.	0.0571979

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	55600000.000000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	11077683.250000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-04-02
iv. Unrealized appreciation or depreciation. (24)	245691.620000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 307

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IFKBBZDV4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	11785.950000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0027438

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	40484804.670000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	5611044.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	11785.950000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 308

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD MXN BOUGHT USD 20231004
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBCDPQG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	143.180000
f. Exchange rate.	17.430300
g. Percentage value compared to net assets of the Fund.	0.0000333

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	332499.860000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	19219.120000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-04
iv. Unrealized appreciation or depreciation. (24)	143.180000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 309

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	SOLD MXN BOUGHT USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GCKBB9H8C
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-106.370000
f. Exchange rate.	17.465200
g. Percentage value compared to net assets of the Fund.	-0.0000248

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	965331.020000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	55165.240000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	-106.370000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 310

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD MXN BOUGHT USD 20231016

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBB4BVW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-17852.700000
f. Exchange rate.	17.465200
g. Percentage value compared to net assets of the Fund.	-0.0041562

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	25410000.000000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	1437038.380000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	-17852.700000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 311

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD MXN BOUGHT USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ITKBBZ1CW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	640.650000
f. Exchange rate.	17.465200
g. Percentage value compared to net assets of the Fund.	0.0001491

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.	
a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	3322000.000000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	190847.190000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	640.650000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 312

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231019
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DHKBBZVF3

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	42256.610000
f. Exchange rate.	18.959800
g. Percentage value compared to net assets of the Fund.	0.0098375

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	75418692.080000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	4020079.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-19
iv. Unrealized appreciation or depreciation. (24)	42256.610000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 313

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBPQTQ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-16525.820000
f. Exchange rate.	18.961500
g. Percentage value compared to net assets of the Fund.	-0.0038473

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	17337301.400000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	897817.880000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-16525.820000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

Explanatory Note Record	Note Item	Explanatory Notes
#1	B.2.f	A negative balance, which may be due to such circumstances as a net overdraft as of the reporting period-end, is reported as $0 in Item B.2.f - Cash and cash equivalents not reported in Parts C and D. This is done in order to conform to the technical constraints of the XML type, which do not allow negative values in B.2.f.
#2	B.5.a	Total returns do not deduct sales loads and redemption fees.
#3	C.11.c.vi	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#4	C.11.d.iii	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#5	C.11.e.iii	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.

#6	C.11.f.ii	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#7	C.5.a	The form requires the filer to report ISO country codes and certain supranational entities are not on the ISO country code list. Instruments issued by or economic exposure to a supranational entity may be disclosed as N/A.

NPORT-P: Additional notes

Identifier	Note
(1)	LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(2)	Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.
(3)	Currency. Indicate the currency in which the investment is denominated.
(4)	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.
(5)	Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item [C/D].11.
(6)	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If “other” provide a brief description.
(7)	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If “other” provide a brief description.
(8)	Report the ISO country code that corresponds to the country where the issuer is organized.
(9)	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.
(10)	Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
(11)	Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.
(12)	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).
(13)	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
(14)	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
(15)	Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
(16)	Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
(17)	Conversion ratio per US$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

(18)	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
(19)	If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.
(20)	Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt
(21)	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
(22)	In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(23)	Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.
(24)	Depreciation shall be reported as a negative number.
(25)	If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.
(26)	If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket. An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.
(27)	If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.
(28)	If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	PIMCO Funds
By (Signature):	/s/ Bijal Parikh
Name:	Bijal Parikh
Title:	Treasurer
Date:	2023-11-14