

Full Portfolio Holdings* as of March 31, 2024

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

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Call MXN vs. Put USD	17.873	5/3/2024	292,000	10,953	0.03%
Call USD vs. Put HUF	406.500	4/16/2024	(436,000)	7,217	0.02%
Call USD vs. Put MXN	19.690	5/10/2024	(292,000)	4,642	0.01%
Call CZK vs. Put USD	22.495	4/16/2024	(436,000)	4,122	0.01%
Call BRL vs. Put USD	4.797	4/1/2024	(294,000)	3,856.99	0.01%
Call BRL vs. Put USD	4.706	7/9/2024	(343,000)	3,798	0.01%
99D0XTHX USD CALL INR PUT SEP24 83.49 CALL	83.490	9/4/2024	685,000	1,250	0.00%
Call PLN vs. Put EUR	4.335	5/10/2024	416,000	902	0.00%
Call COP vs. Put USD	4055.00 0	7/9/2024	(343,000)	439	0.00%
99D0Y5FM USD PUT BRL CALL JUN24 4.874 PUT	4.874	6/26/2024	(174,000)	237	0.00%
99D0Y5FE USD PUT BRL CALL JUN24 5.025 PUT	5.025	6/26/2024	174,000	(519)	0.00%
Call INR vs. Put USD	82.380	5/9/2024	149,000	(587)	0.00%
99D0XTI5 USD PUT INR CALL SEP24 83.49 PUT	83.490	9/4/2024	685,000	(1,558)	0.00%
Call INR vs. Put USD	82.380	4/8/2024	434,000	(1,950)	-0.01%
Call BRL vs. Put USD	5.056	7/23/2024	169,000	(2,048)	-0.01%
Call USD vs. Put GBP	1.218	5/29/2024	237,000	(2,165)	-0.01%
Call TRY vs. Put USD	33.290	7/8/2024	172,000	(2,194)	-0.01%
Call USD vs. Put BRL	5.056	7/23/2024	169,000	(2,257)	-0.01%
Call USD vs. Put BRL	4.934	4/8/2024	343,000	(3,226)	-0.01%
Call COP vs. Put USD	3755.00 0	7/9/2024	343,000	(3,314)	-0.01%
Call USD vs. Put CZK	24.680	4/16/2024	436,000	(4,836)	-0.01%
Call USD vs. Put BRL	5.521	4/1/2024	294,000	(4,903.63)	-0.01%
Call HUF vs. Put USD	353.800	4/16/2024	436,000	(5,231)	-0.02%
Call BRL vs. Put USD	4.992	7/9/2024	343,000	(7,674)	-0.02%
Call BRL vs. Put USD	4.934	4/8/2024	343,000	(7,975)	-0.02%
Call USD vs. Put MXN	18.386	5/10/2024	292,000	(10,125)	-0.03%
Call USD vs. Put MXN	17.873	5/3/2024	292,000	(10,339)	-0.03%
BASE CURRENCY					
US DOLLAR			2,039,173	2,039,173	5.91%
CONVERTIBLE BONDS					
Meituan	0.000	4/27/2027	200,000	187,100	0.54%
CORPORATE BONDS					
QNB Finance Ltd.	2.625	5/12/2025	290,000	280,213	0.81%
Dah Sing Bank Ltd.	3.000	11/2/2031	250,000	230,220	0.67%
Ceska sporitelna AS	4.824	1/15/2030	200,000	217,920	0.63%
BBVA Bancomer SA	8.450	6/29/2038	200,000	211,184	0.61%
Bimbo Bakeries USA, Inc.	6.050	1/15/2029	200,000	206,983	0.60%
WE Soda Investments Holding PLC	9.375	2/14/2031	200,000	205,502	0.60%
First Abu Dhabi Bank PJSC	6.320	4/4/2034	200,000	204,314	0.59%
Greensaif Pipelines Bidco SARL	6.129	2/23/2038	200,000	203,507	0.59%

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AI Candelaria Spain SA	5.750	6/15/2033	250,000	202,735	0.59%
IRB Infrastructure Developers Ltd.	7.110	3/11/2032	200,000	202,300	0.59%
AES Andes SA	6.300	3/15/2029	200,000	201,932	0.59%
Silknet JSC	8.375	1/31/2027	200,000	201,500	0.58%
Trust Fibra Uno	7.375	2/13/2034	200,000	199,584	0.58%
Esic Sukuk Ltd.	5.831	2/14/2029	200,000	199,559	0.58%
Hanwha Totalenergies Petrochemical Co. Ltd.	5.500	7/18/2029	200,000	199,283	0.58%
FS Luxembourg SARL	8.875	2/12/2031	200,000	198,053	0.57%
Zorlu Yenilenebilir Enerji AS	9.000	6/1/2026	200,000	196,160	0.57%
OCP SA	4.500	10/22/2025	200,000	195,000	0.57%
Kallpa Generacion SA	4.875	5/24/2026	200,000	194,852	0.56%
Lamar Funding Ltd.	3.958	5/7/2025	200,000	194,750	0.56%
Vena Energy Capital Pte. Ltd.	3.133	2/26/2025	200,000	194,670	0.56%
Sigma Alimentos SA de CV	4.125	5/2/2026	200,000	193,405	0.56%
Far East Horizon Ltd.	4.250	10/26/2026	200,000	189,996	0.55%
United Overseas Bank Ltd.	3.863	10/7/2032	200,000	189,930	0.55%
Melco Resorts Finance Ltd.	5.750	7/21/2028	200,000	189,412	0.55%
Banco de Credito e Inversiones SA	3.500	10/12/2027	200,000	189,133	0.55%
Tower Bersama Infrastructure Tbk. PT	2.750	1/20/2026	200,000	188,745	0.55%
Emirates Semb Corp. Water & Power Co. PJSC	4.450	8/1/2035	200,000	186,380	0.54%
Adani Ports & Special Economic Zone Ltd.	4.200	8/4/2027	200,000	184,628	0.54%
Fortune Star BVI Ltd.	5.950	10/19/2025	200,000	182,696	0.53%
Studio City Finance Ltd.	5.000	1/15/2029	200,000	176,011	0.51%
Millicom International Cellular SA	6.250	3/25/2029	180,000	175,740	0.51%
IHS Holding Ltd.	6.250	11/29/2028	200,000	174,800	0.51%
Cia Cervecerias Unidas SA	3.350	1/19/2032	205,000	174,084	0.50%
SAN Miguel Industrias Pet SA/NG PET R&P Latin America SA	3.500	8/2/2028	200,000	173,425	0.50%
Braskem Netherlands Finance BV	4.500	1/31/2030	200,000	172,458	0.50%
Sasol Financing USA LLC	5.500	3/18/2031	200,000	168,544	0.49%
Minerva Luxembourg SA	4.375	3/18/2031	200,000	167,205	0.48%
Star Energy Geothermal Wayang Windu Ltd.	6.750	4/24/2033	166,214	166,782	0.48%
SK Hynix, Inc.	2.375	1/19/2031	200,000	164,551	0.48%
CSN Resources SA	4.625	6/10/2031	200,000	164,047	0.48%
Galaxy Pipeline Assets Bidco Ltd.	2.625	3/31/2036	200,000	162,688	0.47%
Stillwater Mining Co.	4.500	11/16/2029	200,000	157,251	0.46%
Globe Telecom, Inc.	3.000	7/23/2035	200,000	155,407	0.45%
Prosus NV	4.987	1/19/2052	200,000	148,000	0.43%
MHP Lux SA	6.250	9/19/2029	200,000	141,455	0.41%
Ecopetrol SA	6.875	4/29/2030	140,000	136,662	0.40%
Bioceanico Sovereign Certificate Ltd.	0.010	6/5/2034	177,887	129,816	0.38%
Banco de Credito del Peru SA	5.850	1/11/2029	115,000	116,339	0.34%
NWD Finance BVI Ltd.	4.125	3/10/2028	200,000	116,000	0.34%
America Movil SAB de CV	9.500	1/27/2031	2,000,000	115,913	0.34%
Banca Transilvania SA	8.875	4/27/2027	100,000	114,248	0.33%

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Raiffeisen Bank SA	7.000	10/12/2027	100,000	112,379	0.33%
Nova Ljubljanska Banka DD	6.875	1/24/2034	100,000	111,704	0.32%
Erste & Steiermaerkische Banka DD	4.875	1/31/2029	100,000	109,588	0.32%
Energean Israel Finance Ltd.	5.875	3/30/2031	125,000	109,500	0.32%
OTP Bank Nyrt	2.875	7/15/2029	100,000	105,987	0.31%
mBank SA	0.966	9/21/2027	100,000	96,676	0.28%
Asian Development Bank	0.010	4/30/2040	9,000,000	74,626	0.22%
YPF SA	6.950	7/21/2027	78,000	70,408	0.20%
Ecopetrol SA	4.625	11/2/2031	80,000	66,554	0.19%
YPF SA	9.500	1/17/2031	44,000	44,947	0.13%
Energean Israel Finance Ltd.	8.500	9/30/2033	20,000	19,772	0.06%
Banco de Credito del Peru SA	3.125	7/1/2030	20,000	19,150	0.06%
Country Garden Holdings Co. Ltd.	5.625	1/14/2030	205,000	13,838	0.04%
International Finance Corp.	0.000	5/9/2027	500,000	6,186	0.02%
Energean Israel Finance Ltd.	5.375	3/30/2028	5,000	4,560	0.01%
VTB Bank OJSC Via VTB Capital SA	6.950	10/17/2022	235,000	0.00	0.00%
Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	5.250	4/27/2029	0.00	0.00	0.00%
Prosus NV	3.680	1/21/2030	0.00	0.00	0.00%
FOREIGN CURRENCY					
SOUTH AFRICAN RAND			792,656	41,851	0.12%
MEXICAN PESO (NEW)			654,011	39,340	0.11%
ARGENTINE PESO			23,216,888	27,075	0.08%
THAILAND BAHT			753,034	20,638	0.06%
EURO CURRENCY			12,699	13,700	0.04%
YUAN RENMINBI			95,329	13,190	0.04%
BRAZILIAN REAL			64,994	12,959	0.04%
HUNGARIAN FORINT			4,068,692	11,147	0.03%
ROMANIAN LEU			36,983	8,029	0.02%
CHILEAN PESO			4,943,608	5,046	0.01%
TURKISH LIRA			136,238	4,214	0.01%
EGYPTIAN POUND			93,850	1,980	0.01%
CZECH KORUNA			34,261	1,461	0.00%
POLISH ZLOTY			5,043	1,263	0.00%
COLOMBIAN PESO			1,189,454	308	0.00%
INDONESIAN RUPIAH			4,540,942	286	0.00%
POUND STERLING			15	19	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Mexico Bonos	5.500	3/4/2027	17,727,700	959,225	2.78%
Mexico Cetes	0.000	7/10/2025	17,423,650	918,561	2.66%
Mexico Cetes	0.000	10/30/2025	13,465,380	687,508	1.99%
Colombia TES	13.250	2/9/2033	2,006,100,000	610,512	1.77%
Republic of South Africa Government Bonds	8.500	1/31/2037	12,900,000	502,106	1.46%
Mexico Bonos	7.500	5/26/2033	9,272,100	497,520	1.44%
Czech Republic Government Bonds	0.050	11/29/2029	12,050,000	417,761	1.21%
Peru Government Bonds	7.300	8/12/2033	1,422,000	383,778	1.11%

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Malaysia Government Bonds	3.882	3/14/2025	1,730,000	367,422	1.06%
Peru Government Bonds	6.950	8/12/2031	1,335,000	360,494	1.04%
Republic of South Africa Government Bonds	8.250	3/31/2032	7,866,000	346,411	1.00%
Thailand Government Bonds	3.350	6/17/2033	11,006,000	321,152	0.93%
Republic of South Africa Government Bonds	6.250	3/31/2036	9,645,000	316,645	0.92%
Czech Republic Government Bonds	5.000	9/30/2030	6,810,000	309,750	0.90%
Romania Government Bonds	4.750	10/11/2034	1,540,000	288,757	0.84%
Republic of Poland Government Bonds	7.500	7/25/2028	1,060,000	287,344	0.83%
Uruguay Government International Bonds	8.500	3/15/2028	9,977,000	260,694	0.76%
Colombia TES	7.000	3/26/2031	1,148,200,000	255,736	0.74%
China Government Bonds	2.800	3/25/2030	1,790,000	253,620	0.74%
Republic of Poland Government Bonds	3.250	7/25/2025	1,025,000	250,397	0.73%
Indonesia Treasury Bonds	6.375	8/15/2028	3,867,000,000	242,247	0.70%
Czech Republic Government Bonds	2.750	7/23/2029	5,640,000	228,884	0.66%
Malaysia Government Bonds	3.478	6/14/2024	1,025,000	216,630	0.63%
Romania Government Bonds	8.000	4/29/2030	925,000	216,430	0.63%
Mexico Bonos	10.000	11/20/2036	3,292,100	209,012	0.61%
China Government Bonds	3.280	12/3/2027	1,430,000	206,033	0.60%
Republic of Poland Government Bonds	1.750	4/25/2032	1,072,000	205,686	0.60%
Malaysia Government Bonds	3.885	8/15/2029	951,000	203,105	0.59%
Malaysia Government Investment Issue	3.465	10/15/2030	958,000	198,974	0.58%
Malaysia Government Bonds	3.828	7/5/2034	938,000	197,484	0.57%
Malaysia Government Investment Issue	4.128	8/15/2025	920,000	196,399	0.57%
Gabon Government International Bonds	6.950	6/16/2025	200,000	195,374	0.57%
Colombia TES	7.750	9/18/2030	812,500,000	191,712	0.56%
Malaysia Government Bonds	4.642	11/7/2033	810,000	181,648	0.53%
Republic of South Africa Government Bonds	8.750	1/31/2044	4,868,000	179,761	0.52%
Bonos de la Tesoreria de la Republica en pesos	6.000	4/1/2033	170,000,000	175,800	0.51%
Malaysia Government Bonds	3.955	9/15/2025	810,000	172,618	0.50%
Colombia TES	7.250	10/18/2034	799,900,000	168,531	0.49%
Bonos de la Tesoreria de la Republica en pesos	4.700	9/1/2030	175,000,000	168,450	0.49%
Thailand Government Bonds	2.125	12/17/2026	5,955,000	162,986	0.47%
Thailand Government Bonds	3.400	6/17/2036	5,467,000	161,011	0.47%
Indonesia Treasury Bonds	8.375	3/15/2034	2,264,000,000	159,644	0.46%
Malaysia Government Bonds	4.893	6/8/2038	660,000	152,904	0.44%
Mexico Bonos	7.750	11/13/2042	2,903,500	148,563	0.43%
Mexico Bonos	8.500	5/31/2029	2,551,600	148,470	0.43%
Malaysia Government Investment Issue	3.655	10/15/2024	700,000	148,205	0.43%
Republic of South Africa Government Bonds	9.000	1/31/2040	3,689,000	143,665	0.42%
Indonesia Treasury Bonds	6.500	2/15/2031	2,288,000,000	142,997	0.41%
Thailand Government Bonds	3.300	6/17/2038	4,840,000	140,887	0.41%
Indonesia Treasury Bonds	6.375	4/15/2032	2,238,000,000	138,388	0.40%
Indonesia Treasury Bonds	6.875	4/15/2029	2,100,000,000	133,736	0.39%
Hungary Government Bonds	2.250	4/20/2033	68,160,000	131,290	0.38%
Indonesia Treasury Bonds	8.375	4/15/2039	1,774,000,000	126,897	0.37%

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Republic of Poland Government Bonds	2.750	4/25/2028	555,000	126,653	0.37%
Republic of Poland Government Bonds	1.250	10/25/2030	640,000	124,856	0.36%
Brazil Notas do Tesouro Nacional	10.000	1/1/2029	640,000	124,724	0.36%
Thailand Government Bonds	3.650	6/20/2031	4,225,000	124,475	0.36%
Mexico Bonos	8.000	11/7/2047	2,362,600	122,530	0.36%
Czech Republic Government Bonds	4.900	4/14/2034	2,600,000	119,180	0.35%
Magyar Export-Import Bank Zrt	6.000	5/16/2029	100,000	113,629	0.33%
Republic of Poland Government Bonds	5.790	11/25/2029	450,000	110,150	0.32%
Uruguay Government International Bonds	9.750	7/20/2033	3,873,500	108,317	0.31%
Bulgaria Government International Bonds	0.375	9/23/2030	120,000	107,209	0.31%
Czech Republic Government Bonds	0.950	5/15/2030	2,940,000	106,022	0.31%
Colombia TES	6.000	4/28/2028	459,300,000	105,659	0.31%
North Macedonia Government International Bonds	3.675	6/3/2026	100,000	104,480	0.30%
Colombia TES	7.500	8/26/2026	408,000,000	101,863	0.30%
Romania Government Bonds	8.750	10/30/2028	425,000	101,153	0.29%
Thailand Government Bonds	1.600	12/17/2029	3,777,000	99,778	0.29%
Czech Republic Government Bonds	4.500	11/11/2032	2,250,000	99,731	0.29%
China Government Bonds	2.620	4/15/2028	700,000	98,192	0.28%
Hungary Government Bonds	3.000	10/27/2027	40,350,000	97,807	0.28%
Malaysia Government Investment Issue	3.726	3/31/2026	455,000	96,714	0.28%
Thailand Government Bonds	2.000	12/17/2031	3,630,000	96,526	0.28%
Colombia TES	9.250	5/28/2042	416,200,000	95,085	0.28%
Indonesia Treasury Bonds	7.500	5/15/2038	1,412,000,000	94,120	0.27%
Romania Government Bonds	6.700	2/25/2032	425,000	93,093	0.27%
Mexico Bonos	8.500	3/1/2029	1,574,500	91,583	0.27%
Brazil Notas do Tesouro Nacional	10.000	1/1/2033	484,000	91,536	0.27%
Mexico Bonos	8.000	7/31/2053	1,765,200	90,867	0.26%
Thailand Government Bonds	3.775	6/25/2032	2,970,000	89,070	0.26%
Thailand Government Bonds	3.450	6/17/2043	3,035,000	88,214	0.26%
Bulgaria Government International Bonds	4.500	1/27/2033	75,000	85,947	0.25%
Mexico Bonos	7.750	11/23/2034	1,555,400	83,810	0.24%
Indonesia Treasury Bonds	7.000	2/15/2033	1,290,000,000	82,971	0.24%
China Government Bonds	2.620	6/25/2030	590,000	82,792	0.24%
Malaysia Government Bonds	3.502	5/31/2027	375,000	79,221	0.23%
Indonesia Treasury Bonds	6.625	2/15/2034	1,226,000,000	76,536	0.22%
Malaysia Government Bonds	3.900	11/30/2026	350,000	74,899	0.22%
Colombia TES	10.000	7/24/2024	287,000,000	74,351	0.22%
Malaysia Government Investment Issue	4.130	7/9/2029	340,000	73,438	0.21%
Romania Government Bonds	5.800	7/26/2027	340,000	72,932	0.21%
Indonesia Treasury Bonds	8.250	6/15/2032	1,051,000,000	72,739	0.21%
Mexico Bonos	8.000	5/24/2035	1,306,500	71,338	0.21%
Czech Republic Government Bonds	1.750	6/23/2032	1,780,000	64,441	0.19%
Czech Republic Government Bonds	2.500	8/25/2028	1,570,000	63,626	0.18%
Indonesia Treasury Bonds	5.125	4/15/2027	1,026,000,000	62,340	0.18%
China Government Bonds	2.850	6/4/2027	430,000	60,763	0.18%

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Malaysia Government Bonds	3.582	7/15/2032	285,000	59,076	0.17%
Thailand Government Bonds	2.875	12/17/2028	2,065,000	58,136	0.17%
Indonesia Treasury Bonds	6.625	5/15/2033	899,000,000	56,544	0.16%
Republic of South Africa Government Bonds	11.625	3/31/2053	1,180,000	56,080	0.16%
Bonos de la Tesoreria de la Republica en pesos	5.800	10/1/2034	55,000,000	56,009	0.16%
China Government Bonds	2.880	2/25/2033	390,000	55,921	0.16%
Malaysia Government Bonds	3.906	7/15/2026	260,000	55,502	0.16%
Thailand Government Bonds	4.875	6/22/2029	1,770,000	54,639	0.16%
Bonos de la Tesoreria de la Republica en pesos	5.000	10/1/2028	55,000,000	54,566	0.16%
Romania Government Bonds	3.650	7/28/2025	255,000	53,697	0.16%
Mexico Cetes	0.000	12/24/2025	1,065,330	53,545	0.16%
Malaysia Government Bonds	3.757	5/22/2040	255,000	52,331	0.15%
Malaysia Government Bonds	4.696	10/15/2042	225,000	51,289	0.15%
Hungary Government Bonds	1.000	11/26/2025	19,300,000	48,334	0.14%
Hungary Government Bonds	6.750	10/22/2028	16,780,000	45,914	0.13%
Malaysia Government Investment Issue	4.245	9/30/2030	210,000	45,625	0.13%
Romania Government Bonds	8.250	9/29/2032	190,000	45,578	0.13%
Czech Republic Government Bonds	2.000	10/13/2033	1,220,000	44,141	0.13%
China Government Bonds	3.250	6/6/2026	310,000	44,093	0.13%
China Government Bonds	3.810	9/14/2050	260,000	43,734	0.13%
Indonesia Treasury Bonds	7.125	6/15/2043	651,000,000	41,598	0.12%
Colombia TES	5.750	11/3/2027	179,100,000	41,415	0.12%
China Government Bonds	3.010	5/13/2028	290,000	41,353	0.12%
Thailand Government Bonds	0.750	9/17/2024	1,500,000	40,802	0.12%
Republic of Poland Government Bonds	3.750	5/25/2027	164,000	39,375	0.11%
Romania Government Bonds	4.850	7/25/2029	190,000	38,481	0.11%
Peru Government Bonds	5.400	8/12/2034	165,000	38,157	0.11%
Republic of Poland Government Bonds	2.500	7/25/2026	155,000	36,624	0.11%
Romania Government Bonds	3.650	9/24/2031	200,000	36,302	0.11%
Czech Republic Government Bonds	1.500	4/24/2040	1,210,000	36,268	0.11%
Republic of Poland Government Bonds	5.790	11/25/2026	145,000	36,228	0.11%
China Government Bonds	3.250	11/22/2028	250,000	36,209	0.10%
Peru Government Bonds	6.150	8/12/2032	142,000	35,845	0.10%
Indonesia Treasury Bonds	8.750	5/15/2031	495,000,000	34,820	0.10%
Romania Government Bonds	3.700	11/25/2024	150,000	32,071	0.09%
Indonesia Treasury Bonds	7.000	5/15/2027	489,000,000	31,261	0.09%
Thailand Government Bonds	1.585	12/17/2035	1,170,000	28,696	0.08%
Czech Republic Government Bonds	4.200	12/4/2036	660,000	28,686	0.08%
Thailand Government Bonds	2.000	6/17/2042	1,166,000	27,960	0.08%
Czech Republic Government Bonds	1.200	3/13/2031	680,000	24,392	0.07%
Hungary Government Bonds	3.000	8/21/2030	10,620,000	23,567	0.07%
Brazil Notas do Tesouro Nacional	10.000	1/1/2035	118,000	22,112	0.06%
Romania Government Bonds	5.000	2/12/2029	95,000	19,500	0.06%
Thailand Government Bonds	2.875	6/17/2046	735,000	19,345	0.06%
Czech Republic Government Bonds	1.950	7/30/2037	560,000	18,791	0.05%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Republic of Poland Government Bonds	2.750	10/25/2029	70,000	15,446	0.04%
Indonesia Treasury Bonds	7.500	6/15/2035	209,000,000	13,917	0.04%
Indonesia Treasury Bonds	7.125	6/15/2042	185,000,000	11,889	0.03%
Republic of South Africa Government Bonds	6.500	2/28/2041	371,770	11,200	0.03%
Peru Government Bonds	6.900	8/12/2037	35,000	8,929	0.03%
Indonesia Treasury Bonds	6.125	5/15/2028	140,000,000	8,689	0.03%
Argentine Bonos del Tesoro	15.500	10/17/2026	5,840,763	3,451	0.01%
SHORT-TERM INVESTMENTS					
Fixed Income Clearing Corp.		4/1/2024	453,933	453,933	1.32%
U.S. Treasury Bills		4/23/2024	385,000	383,757	1.11%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Bonds	4.500	8/15/2039	700,000	843,063	2.44%
U.S. Treasury Notes	4.625	3/15/2026	800,000	817,938	2.37%
DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS					
Long: B9D0Y3N91 CDS USD R V 03MEVENT 2 CCPITRAXX / Shrt: B9D0Y3N91 CDS USD P F 1.00000 1 CCPITRAXX		6/20/2029	294,000	(86)	0.00%
CDX Long: B9D0Y3KM5 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0Y3KM5 CDS USD P F 1.00000 1 CCPCDX		6/20/2029	300,000	(709)	0.00%
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
Long: B9D0XV418 IRS CLP R V 06MCLICP 99D0XV426 CCPNDFCAMARAPROMEDI / Shrt: B9D0XV418 IRS CLP P F 4.66190 99D0XV418 CCPNDFCAMARAPROMEDI		6/21/2029	623,605,000	9,093	0.03%
Long: B9D0XVHD8 IRS ZAR R V 03MJIBAR 99D0XVHE6 CCPVANILLA / Shrt: B9D0XVHD8 IRS ZAR P F 8.39700 99D0XVHD8 CCPVANILLA		6/19/2029	14,260,000	8,397	0.02%
Long: B9D0XVCP6 IRS PLN R V 06MWIBOR 99D0XVCQ4 CCPVANILLA / Shrt: B9D0XVCP6 IRS PLN P F 4.72000 99D0XVCP6 CCPVANILLA		6/19/2029	4,870,000	7,621	0.02%
1 Mo. MXN TIIE		10/3/2033	2,695,000	6,937	0.02%
BZDIOVRA		1/2/2029	550,024	6,891	0.02%
1 Mo. MXN TIIE		8/31/2033	2,710,000	5,510	0.02%
Long: B9D0XVA11 IRS HUF R V 06MBUBOR 99D0XVA29 CCPVANILLA / Shrt: B9D0XVA11 IRS HUF P F 5.56500 99D0XVA11 CCPVANILLA		6/19/2029	67,465,000	5,479	0.02%
1 Mo. MXN TIIE		10/24/2033	1,365,000	3,020	0.01%
1 Mo. MXN TIIE		8/2/2028	7,205,000	2,968	0.01%
Long: B9D0XV5P4 IRS CZK R V 06MPRIBO 99D0XV5Q2 CCPVANILLA / Shrt: B9D0XV5P4 IRS CZK P F 3.13000 99D0XV5P4 CCPVANILLA		6/19/2029	3,130,000	2,624	0.01%
BZDIOVRA		1/4/2027	426,067	2,537	0.01%
1 Mo. MXN TIIE		9/1/2033	2,200,000	2,276	0.01%
BZDIOVRA		1/4/2027	553,791	1,358	0.00%
Long: B9D0XRGA4 IRS CLP R V 06MCLICP 99D0XRGB2 CCPNDFCAMARAPROMEDI / Shrt: B9D0XRGA4 IRS CLP P F 4.81500 99D0XRGA4 CCPNDFCAMARAPROMEDI		6/21/2029	134,345,000	1,038	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
1 Mo. MXN TIE		9/21/2033	265,000	914	0.00%
1 Mo. MXN TIE		11/13/2025	6,442,000	887	0.00%
Long: B9D0XVBD4 IRS INR R V 06MMIBOR 99D0XVBE2 CCPNDFOIS / Shrt: B9D0XVBD4 IRS INR P F 6.28000 99D0XVBD4 CCPNDFOIS		6/20/2029	22,615,000	786	0.00%
1 Mo. MXN TIE		11/30/2027	665,000	711	0.00%
BZDIOVRA		1/4/2027	797,711	595	0.00%
1 Mo. MXN TIE		8/9/2028	5,585,000	578	0.00%
BZDIOVRA		1/2/2026	570,730	541	0.00%
Long: S9D0XV8S5 IRS EUR R F 2.59000 99D0XV8S5 CCPVANILLA / Shrt: S9D0XV8S5 IRS EUR P V 06MEURIB 99D0XV8U0 CCPVANILLA		6/19/2034	120,000	480	0.00%
1 Mo. MXN TIE		12/19/2024	4,795,000	205	0.00%
1 Mo. MXN TIE		11/21/2033	1,555,000	120	0.00%
BZDIOVRA		7/1/2027	695,590	28	0.00%
BZDIOVRA		7/1/2026	930,634	(61)	0.00%
Long: S9D0XV6T5 IRS EUR R F 2.97000 99D0XV6T5 CCPVANILLA / Shrt: S9D0XV6T5 IRS EUR P V 06MEURIB 99D0XV6S7 CCPVANILLA		6/19/2026	510,000	(134)	0.00%
1 Mo. MXN TIE		5/23/2024	9,070,000	(139)	0.00%
1 Mo. MXN TIE		11/12/2026	2,219,000	(211)	0.00%
BZDIOVRA		1/2/2029	179,392	(232)	0.00%
BZDIOVRA		1/2/2029	281,837	(383)	0.00%
Long: S9D0XVBQ5 IRS PLN R F 5.59000 99D0XVBQ5 CCPVANILLA / Shrt: S9D0XVBQ5 IRS PLN P V 03MWIBOR 99D0XVBP7 CCPVANILLA		6/19/2025	4,415,000	(524)	0.00%
BZDIOVRA		7/1/2026	528,733	(634)	0.00%
12 Mo. USD SOFR		1/21/2025	240,000	(654)	0.00%
12 Mo. USD SOFR		11/25/2024	1,015,000	(675)	0.00%
BZDIOVRA		1/4/2027	711,331	(690)	0.00%
Long: S9D0XNNA5 IRS BRL R F 10.01000 99D0XNNA5 CCPNDFPREDISWAP / Shrt: S9D0XNNA5 IRS BRL P V 00MBRCDI 99D0XNN98 CCPNDFPREDISWAP		1/2/2029	147,460	(705)	0.00%
Long: S9D0XVC27 IRS PLN R F 5.17000 99D0XVC27 CCPVANILLA / Shrt: S9D0XVC27 IRS PLN P V 06MWIBOR 99D0XVC19 CCPVANILLA		6/19/2026	3,525,000	(739)	0.00%
Long: B9D0XV855 IRS EUR R V 06MEURIB 99D0XV848 CCPVANILLA / Shrt: B9D0XV855 IRS EUR P F 2.59000 99D0XV855 CCPVANILLA		6/19/2031	315,000	(887)	0.00%
Long: S9D0XROC1 IRS BRL R F 10.19000 99D0XROC1 CCPNDFPREDISWAP / Shrt: S9D0XROC1 IRS BRL P V 00MBRCDI 99D0XROB3 CCPNDFPREDISWAP		1/3/2028	754,574	(927)	0.00%
BZDIOVRA		7/1/2026	695,896	(949)	0.00%
BZDIOVRA		1/4/2027	1,213,739	(984)	0.00%
12 Mo. USD SOFR		1/21/2025	360,000	(1,035)	0.00%
1 Mo. MXN TIE		12/22/2033	2,235,000	(1,383)	0.00%
Long: S9D0XVDE0 IRS PLN R F 4.79000 99D0XVDE0 CCPVANILLA / Shrt: S9D0XVDE0 IRS PLN P V 06MWIBOR 99D0XVDD2 CCPVANILLA		6/19/2034	445,000	(1,425)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
1 Mo. MXN TIEE		12/8/2033	1,430,000	(1,496)	0.00%
12 Mo. USD SOFR		1/10/2025	525,000	(1,599)	0.00%
12 Mo. USD SOFR		1/29/2025	595,000	(1,740)	-0.01%
Long: S9D0XVD26 IRS PLN R F 4.72000 99D0XVD26 CCPVANILLA / Shrt: S9D0XVD26 IRS PLN P V 06MWIBOR 99D0XVD18 CCPVANILLA		6/19/2031	845,000	(1,890)	-0.01%
Long: S9D0XVHQ9 IRS ZAR R F 8.91800 99D0XVHQ9 CCPVANILLA / Shrt: S9D0XVHQ9 IRS ZAR P V 03MJIBAR 99D0XVHP1 CCPVANILLA		6/19/2031	2,325,000	(2,092)	-0.01%
1 Mo. MXN TIEE		5/21/2026	4,060,000	(2,779)	-0.01%
Long: S9D0XVAQ6 IRS HUF R F 5.89500 99D0XVAQ6 CCPVANILLA / Shrt: S9D0XVAQ6 IRS HUF P V 06MBUBOR 99D0XVAP8 CCPVANILLA		6/19/2034	23,245,000	(2,912)	-0.01%
Long: S9D0XV3Q4 IRS CLP R F 4.62200 99D0XV3Q4 CCPNDFCAMARAPROMEDI / Shrt: S9D0XV3Q4 IRS CLP P V 06MCLICP 99D0XV3P6 CCPNDFCAMARAPROMEDI		6/21/2027	336,075,000	(3,223)	-0.01%
1 Mo. MXN TIEE		10/13/2025	9,925,000	(3,495)	-0.01%
12 Mo. USD SOFR		12/20/2024	2,100,000	(6,281)	-0.02%
1 Mo. MXN TIEE		9/6/2028	8,965,000	(9,241)	-0.03%
Long: S9D0XVAE3 IRS HUF R F 5.70500 99D0XVAE3 CCPVANILLA / Shrt: S9D0XVAE3 IRS HUF P V 06MBUBOR 99D0XVAD5 CCPVANILLA		6/19/2031	99,995,000	(9,620)	-0.03%
Long: S9D0XVI21 IRS ZAR R F 9.52800 99D0XVI21 CCPVANILLA / Shrt: S9D0XVI21 IRS ZAR P V 03MJIBAR 99D0XVI13 CCPVANILLA		6/19/2034	12,920,000	(14,895)	-0.04%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
MEXICAN PESO (NEW)		7/24/2024	24,550,000	81,987	0.24%
EURO CURRENCY		6/20/2024	(3,482,000)	53,305	0.15%
MEXICAN PESO (NEW)		12/20/2024	18,300,000	48,889	0.14%
MEXICAN PESO (NEW)		11/6/2024	7,135,000	40,739	0.12%
MEXICAN PESO (NEW)		11/25/2024	12,275,000	39,190	0.11%
MEXICAN PESO (NEW)		11/25/2024	12,275,000	38,150	0.11%
MEXICAN PESO (NEW)		5/24/2024	16,240,000	37,634	0.11%
MEXICAN PESO (NEW)		5/24/2024	8,310,000	26,747	0.08%
MEXICAN PESO (NEW)		1/29/2025	10,040,000	26,199	0.08%
MEXICAN PESO (NEW)		12/20/2024	9,150,000	23,333	0.07%
MEXICAN PESO (NEW)		5/6/2024	7,135,000	23,270	0.07%
MEXICAN PESO (NEW)		12/20/2024	9,150,000	23,193	0.07%
MEXICAN PESO (NEW)		1/21/2025	6,024,000	17,912	0.05%
TURKISH LIRA		6/20/2024	20,575,500	15,170	0.04%
MEXICAN PESO (NEW)		1/10/2025	8,610,000	13,280	0.04%
MEXICAN PESO (NEW)		1/21/2025	4,016,000	9,924	0.03%
MEXICAN PESO (NEW)		4/11/2024	1,450,000	9,035	0.03%
MEXICAN PESO (NEW)		5/14/2024	1,139,000	6,082	0.02%
CHILEAN PESO		6/21/2024	(112,600,000)	4,418	0.01%
NEW ZEALAND DOLLAR		6/20/2024	(172,000)	3,510	0.01%
POUND STERLING		6/20/2024	(148,000)	2,932	0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
THAILAND BAHT		6/20/2024	(3,930,000)	2,836	0.01%
EURO CURRENCY		6/20/2024	(204,000)	2,800	0.01%
BRAZILIAN REAL		4/3/2024	690,000	2,556	0.01%
COLOMBIAN PESO		7/11/2024	267,190,000	2,095	0.01%
YUAN RENMINBI OFFSHORE		6/20/2024	(1,927,000)	2,093	0.01%
COLOMBIAN PESO		6/20/2024	580,904,000	1,956	0.01%
EURO CURRENCY		6/20/2024	(145,000)	1,681	0.00%
EURO CURRENCY		6/20/2024	(144,000)	1,576	0.00%
CHILEAN PESO		6/21/2024	(83,300,000)	1,532	0.00%
BRAZILIAN REAL		7/11/2024	(520,000)	1,490	0.00%
COLOMBIAN PESO		6/20/2024	387,270,000	1,403	0.00%
CANADIAN DOLLAR		6/20/2024	(318,000)	1,395	0.00%
HUNGARIAN FORINT		6/20/2024	(90,800,000)	1,314	0.00%
EURO CURRENCY		6/20/2024	(80,000)	1,310	0.00%
BRAZILIAN REAL		6/4/2024	(615,000)	1,268	0.00%
EURO CURRENCY		6/20/2024	(211,000)	1,183	0.00%
INDIAN RUPEE		6/20/2024	(13,193,000)	1,175	0.00%
COLOMBIAN PESO		6/20/2024	334,900,000	1,102	0.00%
BRAZILIAN REAL		4/3/2024	(690,000)	984	0.00%
THAILAND BAHT		6/20/2024	(2,190,000)	973	0.00%
EURO CURRENCY		6/20/2024	(109,000)	953	0.00%
YUAN RENMINBI		6/20/2024	461,000	939	0.00%
BRAZILIAN REAL		4/8/2024	(493,000)	921	0.00%
POLISH ZLOTY		6/20/2024	(180,000)	864	0.00%
HUNGARIAN FORINT		6/20/2024	(50,374,000)	863	0.00%
PHILIPPINE PESO		6/20/2024	(4,680,000)	841	0.00%
COLOMBIAN PESO		7/11/2024	106,400,000	834	0.00%
BRAZILIAN REAL		6/4/2024	485,000	700	0.00%
TURKISH LIRA		7/9/2024	(1,878,000)	697	0.00%
CZECH KORUNA		6/20/2024	(1,037,000)	677	0.00%
INDIAN RUPEE		6/20/2024	(7,290,000)	652	0.00%
HUNGARIAN FORINT		6/20/2024	(38,400,000)	646	0.00%
MEXICAN PESO (NEW)		6/20/2024	2,190,000	592	0.00%
THAILAND BAHT		6/20/2024	(3,510,000)	585	0.00%
EURO CURRENCY		6/20/2024	(82,000)	567	0.00%
MEXICAN PESO (NEW)		6/20/2024	1,050,000	515	0.00%
BRAZILIAN REAL		4/10/2024	(163,000)	503	0.00%
BRAZILIAN REAL		6/4/2024	(260,000)	495	0.00%
MEXICAN PESO (NEW)		6/20/2024	(2,280,000)	489	0.00%
EURO CURRENCY		6/20/2024	(102,000)	487	0.00%
BRAZILIAN REAL		6/4/2024	(240,000)	480	0.00%
BRAZILIAN REAL		6/4/2024	(245,000)	440	0.00%
POUND STERLING		6/20/2024	(101,000)	415	0.00%
MALAYSIAN RINGGIT		6/20/2024	(215,000)	408	0.00%
EURO CURRENCY		5/14/2024	106,000	372	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CHILEAN PESO		6/21/2024	70,001,000	357	0.00%
BRAZILIAN REAL		6/28/2024	(266,000)	346	0.00%
COLOMBIAN PESO		6/20/2024	87,850,000	309	0.00%
CHILEAN PESO		6/21/2024	85,400,000	309	0.00%
COLOMBIAN PESO		6/20/2024	87,850,000	280	0.00%
EURO CURRENCY		6/20/2024	(75,000)	204	0.00%
SOUTH AFRICAN RAND		6/20/2024	800,000	177	0.00%
CHILEAN PESO		6/21/2024	(70,500,000)	176	0.00%
INDIAN RUPEE		9/6/2024	(3,240,000)	163	0.00%
THAILAND BAHT		6/20/2024	3,570,000	158	0.00%
INDIAN RUPEE		6/20/2024	9,670,000	128	0.00%
EURO CURRENCY		6/20/2024	(102,000)	73	0.00%
EURO CURRENCY		6/20/2024	(6,000)	64	0.00%
SOUTH AFRICAN RAND		6/20/2024	660,000	58	0.00%
INDIAN RUPEE		6/20/2024	(6,810,000)	44	0.00%
HUNGARIAN FORINT		6/20/2024	6,200,000	32	0.00%
TURKISH LIRA		6/20/2024	5,515,000	28	0.00%
INDONESIAN RUPIAH		6/20/2024	518,000,000	8	0.00%
POUND STERLING		5/31/2024	48,000	4	0.00%
INDIAN RUPEE		6/20/2024	(4,010,000)	3	0.00%
EURO CURRENCY		6/20/2024	84,000	2	0.00%
NEW ISRAELI SHEQEL		3/29/2024	12,000	0.00	0.00%
NEW ISRAELI SHEQEL		3/29/2024	(12,000)	0.00	0.00%
NEW ISRAELI SHEQEL		3/29/2024	444,000	0.00	0.00%
NEW ISRAELI SHEQEL		3/29/2024	(444,000)	0.00	0.00%
ROMANIAN LEU		6/20/2024	160,000	(1)	0.00%
CZECH KORUNA		6/20/2024	640,000	(2)	0.00%
INDONESIAN RUPIAH		6/20/2024	(1,378,000,000)	(11)	0.00%
BRAZILIAN REAL		7/25/2024	(82,000)	(15)	0.00%
CZECH KORUNA		4/18/2024	4,628,000	(20)	0.00%
CZECH KORUNA		6/20/2024	790,000	(31)	0.00%
YUAN RENMINBI OFFSHORE		6/20/2024	(575,000)	(63)	0.00%
HUNGARIAN FORINT		6/20/2024	16,300,000	(66)	0.00%
ROMANIAN LEU		6/20/2024	100,000	(74)	0.00%
PHILIPPINE PESO		6/20/2024	(4,740,000)	(93)	0.00%
EURO CURRENCY		6/20/2024	15,000	(103)	0.00%
PHILIPPINE PESO		6/20/2024	(4,635,000)	(106)	0.00%
THAILAND BAHT		6/20/2024	(3,160,000)	(111)	0.00%
POLISH ZLOTY		6/20/2024	220,000	(114)	0.00%
BRAZILIAN REAL		6/4/2024	465,000	(119)	0.00%
POLISH ZLOTY		6/20/2024	180,000	(132)	0.00%
SOL		6/20/2024	(321,000)	(144)	0.00%
HUNGARIAN FORINT		6/20/2024	17,700,000	(147)	0.00%
INDIAN RUPEE		6/20/2024	4,690,000	(155)	0.00%
INDIAN RUPEE		5/13/2024	(2,855,000)	(155)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
BRAZILIAN REAL		6/4/2024	(510,000)	(180)	0.00%
NEW ZEALAND DOLLAR		6/20/2024	9,000	(180)	0.00%
POLISH ZLOTY		6/20/2024	(520,000)	(181)	0.00%
EURO CURRENCY		6/20/2024	94,000	(195)	0.00%
INDONESIAN RUPIAH		6/20/2024	947,000,000	(202)	0.00%
THAILAND BAHT		6/20/2024	2,270,000	(202)	0.00%
INDIAN RUPEE		6/20/2024	6,270,000	(205)	0.00%
INDONESIAN RUPIAH		6/20/2024	759,969,000	(217)	0.00%
KAZAKHSTAN TENGE		6/20/2024	(37,900,000)	(225)	0.00%
BRAZILIAN REAL		6/4/2024	564,000	(255)	0.00%
KAZAKHSTAN TENGE		6/20/2024	75,100,000	(259)	0.00%
SERBIAN DINAR		6/20/2024	3,303,000	(310)	0.00%
BRAZILIAN REAL		6/4/2024	380,000	(311)	0.00%
EURO CURRENCY		6/20/2024	25,000	(315)	0.00%
INDIAN RUPEE		6/20/2024	4,840,000	(317)	0.00%
EURO CURRENCY		6/20/2024	35,000	(347)	0.00%
CZECH KORUNA		6/20/2024	1,680,000	(366)	0.00%
MALAYSIAN RINGGIT		6/20/2024	180,000	(370)	0.00%
TURKISH LIRA		6/20/2024	2,625,000	(373)	0.00%
THAILAND BAHT		6/20/2024	5,980,000	(428)	0.00%
HUNGARIAN FORINT		6/20/2024	(38,500,000)	(459)	0.00%
MEXICAN PESO (NEW)		6/20/2024	(1,341,000)	(495)	0.00%
CHILEAN PESO		6/21/2024	25,869,000	(503)	0.00%
CANADIAN DOLLAR		6/20/2024	138,000	(510)	0.00%
POUND STERLING		6/20/2024	38,000	(581)	0.00%
EURO CURRENCY		6/20/2024	42,000	(604)	0.00%
BRAZILIAN REAL		6/4/2024	575,000	(612)	0.00%
POLISH ZLOTY		6/20/2024	185,000	(683)	0.00%
CHILEAN PESO		6/21/2024	51,450,000	(734)	0.00%
CHILEAN PESO		6/21/2024	51,450,000	(734)	0.00%
INDIAN RUPEE		4/12/2024	(8,063,000)	(807)	0.00%
SOL		6/20/2024	445,000	(930)	0.00%
BRAZILIAN REAL		6/4/2024	364,000	(1,001)	0.00%
BRAZILIAN REAL		6/4/2024	690,000	(1,003)	0.00%
AUSTRALIAN DOLLAR		6/20/2024	100,000	(1,082)	0.00%
SOL		6/20/2024	417,000	(1,086)	0.00%
BRAZILIAN REAL		4/8/2024	824,000	(1,141)	0.00%
EURO CURRENCY		6/20/2024	77,000	(1,161)	0.00%
MEXICAN PESO (NEW)		6/20/2024	(1,760,000)	(1,177)	0.00%
TURKISH LIRA		6/20/2024	(2,100,000)	(1,336)	0.00%
MEXICAN PESO (NEW)		6/20/2024	(2,543,000)	(1,449)	0.00%
HUNGARIAN FORINT		6/20/2024	52,900,000	(1,516)	0.00%
EURO CURRENCY		6/20/2024	108,000	(1,665)	0.00%
EURO CURRENCY		6/20/2024	107,000	(1,702)	0.00%
PHILIPPINE PESO		6/20/2024	9,315,000	(1,923)	-0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CZECH KORUNA		6/20/2024	3,070,000	(2,004)	-0.01%
POLISH ZLOTY		6/20/2024	445,000	(2,271)	-0.01%
TURKISH LIRA		6/20/2024	(3,000,000)	(2,310)	-0.01%
INDIAN RUPEE		6/20/2024	46,903,000	(2,614)	-0.01%
INDONESIAN RUPIAH		6/20/2024	1,696,000,000	(2,630)	-0.01%
NEW ZEALAND DOLLAR		6/20/2024	163,000	(2,922)	-0.01%
MEXICAN PESO (NEW)		5/7/2024	(769,000)	(3,122)	-0.01%
MEXICAN PESO (NEW)		6/20/2024	(2,830,000)	(3,128)	-0.01%
URUGUAYAN PESO		5/13/2024	(2,306,000)	(3,406)	-0.01%
COLOMBIAN PESO		6/20/2024	(1,048,068,000)	(3,429)	-0.01%
URUGUAYAN PESO		4/15/2024	(2,306,000)	(3,840)	-0.01%
ROMANIAN LEU		6/20/2024	1,512,000	(4,267)	-0.01%
POLISH ZLOTY		5/14/2024	(473,000)	(4,353)	-0.01%
CZECH KORUNA		6/20/2024	9,723,000	(5,001)	-0.01%
THAILAND BAHT		6/20/2024	11,701,000	(5,147)	-0.01%
HUNGARIAN FORINT		4/18/2024	(74,639,000)	(5,764)	-0.02%
MEXICAN PESO (NEW)		4/11/2024	(904,000)	(6,246)	-0.02%
MEXICAN PESO (NEW)		6/20/2024	(9,336,000)	(7,450)	-0.02%
URUGUAYAN PESO		6/11/2024	(4,767,000)	(7,763)	-0.02%
MEXICAN PESO (NEW)		6/20/2024	(9,336,000)	(7,928)	-0.02%
MEXICAN PESO (NEW)		7/19/2024	(4,016,000)	(9,871)	-0.03%
HUNGARIAN FORINT		6/20/2024	435,467,000	(12,469)	-0.04%
MEXICAN PESO (NEW)		7/10/2024	(8,610,000)	(12,797)	-0.04%
MALAYSIAN RINGGIT		6/20/2024	2,963,000	(12,908)	-0.04%
SOUTH AFRICAN RAND		6/20/2024	18,700,000	(13,897)	-0.04%
MEXICAN PESO (NEW)		7/19/2024	(6,024,000)	(18,007)	-0.05%
MEXICAN PESO (NEW)		11/6/2024	(7,135,000)	(22,621)	-0.07%
POLISH ZLOTY		6/20/2024	6,612,000	(22,795)	-0.07%
MEXICAN PESO (NEW)		6/20/2024	(9,150,000)	(23,076)	-0.07%
MEXICAN PESO (NEW)		6/20/2024	(9,150,000)	(23,224)	-0.07%
MEXICAN PESO (NEW)		11/25/2024	(8,310,000)	(26,045)	-0.08%
MEXICAN PESO (NEW)		7/29/2024	(10,040,000)	(26,208)	-0.08%
YUAN RENMINBI OFFSHORE		6/20/2024	18,283,912	(29,514)	-0.09%
INDONESIAN RUPIAH		6/20/2024	23,423,644,000	(30,034)	-0.09%
BRAZILIAN REAL		6/4/2024	15,328,000	(32,407)	-0.09%
MEXICAN PESO (NEW)		11/25/2024	(16,240,000)	(38,281)	-0.11%
THAILAND BAHT		6/20/2024	46,781,000	(38,462)	-0.11%
MEXICAN PESO (NEW)		5/24/2024	(12,275,000)	(38,707)	-0.11%
MEXICAN PESO (NEW)		7/24/2024	(12,275,000)	(38,717)	-0.11%
EURO CURRENCY		6/20/2024	2,585,000	(39,573)	-0.11%
MEXICAN PESO (NEW)		5/24/2024	(12,275,000)	(39,763)	-0.12%
MEXICAN PESO (NEW)		7/24/2024	(12,275,000)	(39,790)	-0.12%
MEXICAN PESO (NEW)		5/6/2024	(7,135,000)	(41,286)	-0.12%
MEXICAN PESO (NEW)		6/20/2024	(18,300,000)	(48,809)	-0.14%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
BRAZILIAN REAL		4/2/2024	(564,156)	225	0.00%
EURO CURRENCY		4/3/2024	102,291	(86)	0.00%
DERIVATIVES - FUTURES CONTRACTS					
US ULTRA BOND CBT JUN24 XCBT 20240618		6/18/2024	300,000	3,779	0.01%
EURO-SCHATZ FUT JUN24 XEUR 20240606		6/6/2024	(400,000)	(14)	0.00%
U.S. Treasury 5-Year Note Future		6/28/2024	2,400,000	(582)	0.00%
US 10YR ULTRA FUT JUN24 XCBT 20240618		6/18/2024	400,000	(1,068)	0.00%
Euro-BUND Future		6/6/2024	(100,000)	(1,166)	0.00%
EURO-BOBL FUTURE JUN24 XEUR 20240606		6/6/2024	(700,000)	(3,079)	-0.01%
U.S. Treasury 10-Year Note Future		6/18/2024	(3,300,000)	(4,939)	-0.01%
DERIVATIVES - OTC INTEREST RATE SWAP CONTRACTS					
BZDIOVRA		1/2/2026	1,204,241	12,428	0.04%
TOTAL INVESTMENTS				35,580,436	103.13%
OTHER ASSETS LESS LIABILITIES				(1,079,400)	-3.13%
TOTAL NET ASSETS				34,501,036	100.00%

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

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

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

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