

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Agile Group Holdings	8.5	7/18/21	1,000,000	1,063,590	0.235%
Argentina Treasury Bond BONCER	2.5	7/22/21	37,118,081	564,961	0.125%
Argentine Bonos del Tesoro	16	10/17/23	48,830,000	822,318	0.182%
Argentine Republic Government International Bond	5.25	1/15/28	1,360,000	1,129,593	0.250%
Argentine Republic Government International Bond	5.63	1/26/22	1,430,000	1,208,364	0.267%
Banco de Credito del Peru	4.85	10/30/20	6,300,000	1,923,820	0.425%
Banco Macro	17.5	5/8/22	6,900,000	101,114	0.022%
Bonos de la Nacion Argentina con Ajuste por CER	4	3/6/20	1,868,298	36,777	0.008%
Bonos de la Tesoreria de la Republica en pesos	6	1/1/43	650,000,000	1,308,977	0.289%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	6,850,000,000	10,951,778	2.422%
Bonos de la Tesoreria de la Republica en pesos	5	3/1/35	5,000,000	8,700	0.002%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	35,000,000	58,003	0.013%
Brazilian Government International Bond	12.5	1/5/22	91,000	27,209	0.006%
Brazil Notas do Tesouro Nacional Serie	6	5/15/23	852,358	245,973	0.054%
Brazil Notas do Tesouro Nacional Serie	6	5/15/45	7,396,789	2,597,220	0.574%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/21	54,984,000	15,098,677	3.339%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/23	45,679,000	13,076,310	2.892%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	32,270,000	9,490,783	2.099%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	250,000	74,716	0.017%
China development Bank	3.68	2/26/26	16,780,000	2,439,903	0.540%
China Government Bond	3.22	12/6/25	14,770,000	2,147,330	0.475%
China Government Bond	3.13	4/13/22	10,410,000	1,525,463	0.337%
China Government Bond	3.57	6/22/24	27,850,000	4,150,740	0.918%
Colombian TES	3.3	3/17/27	7,492,175,600	2,461,292	0.544%
Colombian TES	6	4/28/28	15,516,800,000	4,852,990	1.073%
Colombian TES	7	5/4/22	4,863,500,000	1,600,021	0.354%
Colombian TES	7.5	8/26/26	36,953,300,000	12,758,071	2.822%
Czech Republic Government Bond	0.95	5/15/30	1,000,000	42,082	0.009%
Czech Republic Government Bond	1	6/26/26	33,000,000	1,432,763	0.317%
Czech Republic Government Bond	2.5	8/25/28	47,070,000	2,296,575	0.508%
Czech Republic Government Bond	2.4	9/17/25	23,720,000	1,121,884	0.248%
Egypt Government Bond	15.25	12/9/24	60,020,000	3,539,103	0.783%
Egypt Treasury Bills	16.07	7/9/19	108,175,000	6,451,249	1.427%
Empresas Publicas de Medellin ESP	7.63	9/10/24	4,371,000,000	1,385,499	0.306%
Empresas Publicas de Medellin ESP	7.63	9/10/24	1,862,000,000	590,208	0.131%
European Investment Bank	6.95	2/6/20	10,930,000,000	770,798	0.170%
European Investment Bank	8	4/1/20	2,300,000	364,314	0.081%
Guatemala Government Bond	4.9	6/1/30	2,135,000	2,199,050	0.486%
HDFC Bank	8.1	3/22/25	130,000,000	1,882,420	0.416%
Housing development Finance	6.88	4/30/20	120,000,000	1,740,889	0.385%
Hungary Government Bond	2.5	10/24/24	1,543,880,000	5,683,142	1.257%
Hungary Government Bond	2.5	10/27/21	3,250,000	11,950	0.003%
Hungary Government Bond	3	10/27/27	1,181,820,000	4,408,258	0.975%
Hungary Government Bond	3.5	6/24/20	49,080,000	178,581	0.039%
Hungary Government Bond	7	6/24/22	22,600,000	94,044	0.021%
Hungary Government Bond	5.5	6/24/25	382,870,000	1,633,421	0.361%
India Government Bond	7.16	5/20/23	304,000,000	4,468,561	0.988%
India Government Bond	8.6	6/2/28	192,000,000	3,066,683	0.678%
India Government Bond	8.4	7/28/24	270,000,000	4,168,860	0.922%
Indonesia Treasury Bond	8.38	3/15/24	294,000,000	21,986	0.005%
Indonesia Treasury Bond	9	3/15/29	60,700,000,000	4,754,824	1.052%
Indonesia Treasury Bond	8.38	3/15/34	510,000,000	38,446	0.009%
Indonesia Treasury Bond	5.63	5/15/23	32,600,000,000	2,207,208	0.488%
Indonesia Treasury Bond	8.13	5/15/24	200,000,000	14,950	0.003%
Indonesia Treasury Bond	6.13	5/15/28	180,567,000,000	11,782,543	2.606%
Indonesia Treasury Bond	8.25	5/15/29	200,000,000	15,042	0.003%
Indonesia Treasury Bond	8.75	5/15/31	206,490,000,000	15,915,676	3.520%
Indonesia Treasury Bond	6.63	5/15/33	14,280,000,000	921,746	0.204%
Indonesia Treasury Bond	8.25	5/15/36	2,344,000,000	175,289	0.039%
Indonesia Treasury Bond	9.5	5/15/41	15,738,000,000	1,276,418	0.282%
Indonesia Treasury Bond	10.5	7/15/38	145,000,000	12,755	0.003%
Indonesia Treasury Bond	10.5	8/15/30	360,000,000	31,120	0.007%
Indonesia Treasury Bond	10	9/15/24	35,683,000,000	2,856,743	0.632%
Indonesia Treasury Bond	11	9/15/25	1,377,000,000	116,362	0.026%
Jasa Marga Persero	7.5	12/11/20	30,000,000,000	2,057,935	0.455%

Malaysia Government Bond	3.9	11/16/27	215,000	52,954	0.012%
Malaysia Government Bond	4.39	4/15/26	51,752,000	13,140,664	2.906%
Malaysia Government Bond	4.5	4/15/30	45,000	11,611	0.003%
Malaysia Government Bond	4.25	5/31/35	127,000	31,649	0.007%
Malaysia Government Bond	4.23	6/30/31	22,315,000	5,620,173	1.243%
Malaysia Government Bond	4.18	7/15/24	240,000	59,955	0.013%
Malaysia Government Bond	3.8	8/17/23	60,000	14,715	0.003%
Malaysia Government Bond	5.25	9/15/28	410,000	111,532	0.025%
Malaysia Government Bond	4.94	9/30/43	3,500,000	929,137	0.205%
Malaysia Government Investment Issue	4.39	7/7/23	251,000	62,818	0.014%
Malaysia Government Investment Issue	3.74	8/26/21	120,000	29,294	0.006%
Mexican Bonos	7.75	11/13/42	600,000	31,030	0.007%
Mexican Bonos	8.5	11/18/38	118,210,000	6,596,665	1.459%
Mexican Bonos	8	11/7/47	500,000	26,510	0.006%
Mexican Bonos	10	12/5/24	3,813,000	221,779	0.049%
Mexican Bonos	7.75	5/29/31	279,999,000	14,757,543	3.264%
Mexican Bonos	8.5	5/31/29	27,920,000	1,548,057	0.342%
Mexican Bonos	7.5	6/3/27	137,737,800	7,169,362	1.586%
Mexican Udibonos	4.5	12/4/25	53,181,253	2,945,405	0.651%
National Highways Authority of India	7.3	5/18/22	80,000,000	1,139,406	0.252%
Nigeria OMO Bill	11.54	11/21/19	449,200,000	1,189,250	0.263%
Nigeria OMO Bill	12.52	9/26/19	480,000,000	1,296,688	0.287%
Nigeria Treasury Bill	13.02	8/29/19	704,500,000	1,919,017	0.424%
Peru Government Bond	6.15	8/12/32	7,830,000	2,611,686	0.578%
Peruvian Government International Bond	6.35	8/12/28	6,500,000	2,218,342	0.491%
Peruvian Government International Bond	6.35	8/12/28	8,316,000	2,838,113	0.628%
Peruvian Government International Bond	5.4	8/12/34	30,000	9,317	0.002%
Peruvian Government International Bond	6.9	8/12/37	15,364,000	5,457,029	1.207%
Petroleos Mexicanos	7.47	11/12/26	42,410,000	1,756,794	0.389%
Philippine Government Bond	6.25	3/12/24	154,000,000	3,170,308	0.701%
Philippine Government Bond	5.75	4/12/25	140,000,000	2,831,450	0.626%
Philippine Government International Bond	3.9	11/26/22	10,000,000	191,584	0.042%
Philippine Government International Bond	6.25	1/14/36	71,000,000	1,579,779	0.349%
Red de Carreteras de Occidente SAPIB de CV	9	6/10/28	5,240,000	266,732	0.059%
Republic of Poland Government Bond	5.75	10/25/21	592,000	173,550	0.038%
Republic of Poland Government Bond	4	10/25/23	25,536,000	7,430,961	1.643%
Republic of Poland Government Bond	2.75	10/25/29	6,701,000	1,849,159	0.409%
Republic of Poland Government Bond	1.5	4/25/20	59,000	15,840	0.004%
Republic of Poland Government Bond	2.5	4/25/24	190,000	52,123	0.012%
Republic of Poland Government Bond	2.5	7/25/26	940,000	256,478	0.057%
Republic of Poland Government Bond	2.5	7/25/27	8,125,000	2,204,336	0.488%
Republic of South Africa Government Bond	10.5	12/21/26	86,837,000	6,973,470	1.542%
Republic of South Africa Government Bond	8	1/31/30	268,214,000	17,998,452	3.981%
Republic of South Africa Government Bond	8.5	1/31/37	29,500,000	1,915,169	0.424%
Republic of South Africa Government Bond	8.75	1/31/44	57,650,000	3,733,020	0.826%
Republic of South Africa Government Bond	7.75	2/28/23	44,557,000	3,213,260	0.711%
Republic of South Africa Government Bond	7	2/28/31	129,001,000	7,848,591	1.736%
Republic of South Africa Government Bond	6.5	2/28/41	1,945,000	98,838	0.022%
Republic of South Africa Government Bond	8.75	2/28/48	81,419,000	5,212,897	1.153%
Republic of South Africa Government Bond	8.25	3/31/32	312,000	20,661	0.005%
Republic of South Africa Government Bond	6.25	3/31/36	1,876,000	98,177	0.022%
Romania Government Bond	4.75	2/24/25	28,990,000	7,137,758	1.579%
Romania Government Bond	5.85	4/26/23	28,850,000	7,384,382	1.633%
Romania Government Bond	5.8	7/26/27	150,000	39,143	0.009%
Russian Federal Bond - ofZ	7.1	10/16/24	337,800,000	5,314,923	1.175%
Russian Federal Bond - ofZ	7.4	12/7/22	1,692,000	27,025	0.006%
Russian Federal Bond - ofZ	8.15	2/3/27	411,033,000	6,842,799	1.513%
Russian Federal Bond - ofZ	7.25	5/10/34	500,000	7,795	0.002%
Russian Federal Bond - ofZ	6.9	5/23/29	440,800,000	6,789,413	1.502%
Russian Federal Bond - ofZ	7.6	7/20/22	120,544,000	1,931,983	0.427%
Russian Federal Bond - ofZ	7	8/16/23	1,144,000	17,957	0.004%
Russian Federal Bond - ofZ	7.5	8/18/21	1,700,000	27,133	0.006%
Russian Federal Bond - ofZ	7.75	9/16/26	198,650,000	3,229,416	0.714%
Russian Federal Bond - ofZ	8.5	9/17/31	322,380,000	5,569,134	1.232%
Serbia Treasury Bonds	5.88	2/8/28	574,850,000	6,409,603	1.418%
Shimao Property Holdings	6.13	2/21/24	1,008,000	1,062,394	0.235%
Sri Lanka Government Bonds	11.5	12/15/21	433,000,000	2,569,595	0.568%
Sri Lanka Government Bonds	11	6/1/26	315,000,000	1,860,402	0.411%
Sri Lanka Government Bonds	11	8/1/24	740,000,000	4,384,411	0.970%
Standard Chartered Bank/Singapore	9	3/19/29	63,100,000,000	4,942,824	1.093%
Thailand Government Bond	3.85	12/12/25	870,000	31,574	0.007%
Thailand Government Bond	2.13	12/17/26	2,691,000	88,614	0.020%

Thailand Government Bond	1.25	3/12/28	98,065,724	3,060,232	0.677%
Thailand Government Bond	5.5	3/13/23	1,212,000	44,727	0.010%
Thailand Government Bond	1.88	6/17/22	1,384,000	45,276	0.010%
Thailand Government Bond	3.4	6/17/36	247,825,000	9,222,406	2.040%
Thailand Government Bond	2.88	6/17/46	500,000	16,378	0.004%
Thailand Government Bond	3.65	6/20/31	180,260,000	6,744,710	1.492%
Thailand Government Bond	4.88	6/22/29	48,533,000	1,974,746	0.437%
Thailand Government Bond	3.78	6/25/32	18,297,000	692,064	0.153%
TRP Government Reserve	2.46		8,245,918	8,245,918	1.824%
Turkey Government Bond	9.5	1/12/22	260,000	37,605	0.008%
Turkey Government Bond	10.6	2/11/26	45,803,000	6,138,179	1.358%
Turkey Government Bond	11	2/24/27	54,000	7,199	0.002%
Turkey Government Bond	8	3/12/25	175,000	20,889	0.005%
Turkey Government Bond	10.4	3/20/24	16,167,000	2,215,442	0.490%
Turkey Government Bond	11	3/2/22	17,540,000	2,627,744	0.581%
Turkey Government Bond	7.1	3/8/23	209,000	26,709	0.006%
Turkey Government Bond	12.4	3/8/28	75,000	10,776	0.002%
Turkey Government Bond	10.5	8/11/27	103,000	13,332	0.003%
Turkey Government Bond	8.8	9/27/23	137,000	18,043	0.004%
Turkey Government International Bond	6.25	9/26/22	2,210,000	2,230,728	0.493%
Ukraine Government International Bond	6.75	6/20/26	695,000	839,132	0.186%
Uruguay Government International Bond	8.5	3/15/28	400,000	9,949	0.002%
Uruguay Government International Bond	8.5	3/15/28	14,500,000	345,185	0.076%
Uruguay Government International Bond	9.88	6/20/22	14,110,000	399,075	0.088%
U.S. Treasury Bill	2.08	9/12/19	2,174,000	2,164,875	0.479%

Total Investments in Securities						435,204,999
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Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
HSBC SECURITIES INC	LKR	414,582,435	USD	(2,449,672)	08/02/2019	(111,078)	-0.025%
HSBC SECURITIES INC	USD	2,499,938	LKR	(424,489,500)	08/02/2019	105,461	0.023%
HSBC SECURITIES INC	USD	535,372	LKR	(91,404,000)	08/02/2019	19,776	0.004%
HSBC SECURITIES INC	USD	2,087,027	LKR	(372,743,000)	08/02/2019	(15,557)	-0.003%
BARCLAYS	IDR	115,649,000	USD	(8,124)	07/12/2019	49	0.000%
BARCLAYS	USD	3,189,832	PEN	(10,603,000)	07/12/2019	(28,172)	-0.006%
BARCLAYS	USD	607,754	RON	(2,577,000)	07/19/2019	(12,405)	-0.003%
BARCLAYS	USD	6,368	RON	(27,000)	07/19/2019	(130)	0.000%
BARCLAYS	USD	607,826	RON	(2,577,000)	07/19/2019	(12,333)	-0.003%
BARCLAYS	USD	6,368	RON	(27,000)	07/19/2019	(129)	0.000%
BARCLAYS	USD	2,089,423	RUB	(135,965,000)	07/19/2019	(55,012)	-0.012%
BARCLAYS	USD	2,137,396	TRY	(13,483,000)	07/19/2019	(163,371)	-0.036%
BARCLAYS	CLP	227,880,000	USD	(335,735)	08/09/2019	713	0.000%
BARCLAYS	CLP	227,880,000	USD	(333,099)	08/09/2019	3,348	0.001%
BARCLAYS	CLP	186,304,000	USD	(263,327)	08/09/2019	11,737	0.003%
BARCLAYS	COP	10,401,641,000	USD	(3,158,233)	08/09/2019	69,091	0.015%
BARCLAYS	COP	992,024,000	USD	(293,065)	08/09/2019	14,731	0.003%
BNP PARIBAS SECURITIES CORP	ARS	50,960,000	USD	(1,049,640)	07/10/2019	126,850	0.028%
BNP PARIBAS SECURITIES CORP	ARS	430,000	USD	(10,082)	07/10/2019	(155)	0.000%
BNP PARIBAS SECURITIES CORP	USD	3,792,521	ARS	(161,751,000)	07/10/2019	58,251	0.013%
BNP PARIBAS SECURITIES CORP	USD	599,405	ARS	(29,191,000)	07/10/2019	(74,514)	-0.016%
BNP PARIBAS SECURITIES CORP	USD	9,164	ARS	(430,000)	07/10/2019	(764)	0.000%
BNP PARIBAS SECURITIES CORP	IDR	5,621,505,000	USD	(393,030)	07/12/2019	4,246	0.001%
BNP PARIBAS SECURITIES CORP	PEN	1,650,000	USD	(496,988)	07/12/2019	3,786	0.001%
BNP PARIBAS SECURITIES CORP	PEN	10,836,000	USD	(3,233,179)	07/12/2019	55,540	0.012%
BNP PARIBAS SECURITIES CORP	PEN	164,315	USD	(49,991)	07/12/2019	(121)	0.000%
BNP PARIBAS SECURITIES CORP	USD	398,552	PEN	(1,310,000)	07/12/2019	968	0.000%
BNP PARIBAS SECURITIES CORP	USD	6,128,159	PEN	(20,370,000)	07/12/2019	(54,123)	-0.012%
BNP PARIBAS SECURITIES CORP	USD	49,088	PEN	(163,000)	07/12/2019	(382)	0.000%
BNP PARIBAS SECURITIES CORP	RUB	151,717,000	USD	(2,341,919)	07/19/2019	50,956	0.011%
BNP PARIBAS SECURITIES CORP	TRY	33,040,112	USD	(5,484,879)	07/19/2019	153,153	0.034%
BNP PARIBAS SECURITIES CORP	TRY	133,873	USD	(22,224)	07/19/2019	621	0.000%
BNP PARIBAS SECURITIES CORP	USD	3,064,745	HUF	(887,963,000)	07/19/2019	(65,008)	-0.014%
BNP PARIBAS SECURITIES CORP	USD	4,013,960	RUB	(262,613,339)	07/19/2019	(127,967)	-0.028%
BNP PARIBAS SECURITIES CORP	EUR	959,044	USD	(1,093,354)	07/31/2019	228	0.000%
BNP PARIBAS SECURITIES CORP	USD	576,708	EUR	(510,000)	07/31/2019	(4,836)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	555,431	EUR	(493,836)	07/31/2019	(7,681)	-0.002%
BNP PARIBAS SECURITIES CORP	ARS	161,751,000	USD	(3,619,400)	08/09/2019	(50,640)	-0.011%
BNP PARIBAS SECURITIES CORP	CLP	227,880,000	USD	(335,315)	08/09/2019	1,133	0.000%
BNP PARIBAS SECURITIES CORP	CLP	372,669,000	USD	(547,841)	08/09/2019	2,377	0.001%
BNP PARIBAS SECURITIES CORP	CLP	227,880,000	USD	(332,866)	08/09/2019	3,582	0.001%
BNP PARIBAS SECURITIES CORP	USD	9,622	ARS	(430,000)	08/09/2019	135	0.000%
BNP PARIBAS SECURITIES CORP	MXN	16,784,000	USD	(862,851)	08/23/2019	3,301	0.001%

BNP PARIBAS SECURITIES CORP	MXN	24,081,000	USD	(1,215,090)	08/23/2019	27,630	0.006%
BNP PARIBAS SECURITIES CORP	CLP	25,070,362	USD	(35,811)	09/06/2019	1,203	0.000%
BNP PARIBAS SECURITIES CORP	USD	704,527	CNH	(4,871,000)	09/06/2019	(4,161)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	704,093	CNH	(4,868,000)	09/06/2019	(4,159)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	704,093	CNH	(4,868,000)	09/06/2019	(4,159)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	704,093	CNH	(4,868,000)	09/06/2019	(4,159)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	148,273	THB	(4,635,000)	09/06/2019	(3,119)	-0.001%
BNP PARIBAS SECURITIES CORP	PEN	1,310,000	USD	(397,006)	10/11/2019	(926)	0.000%
BNP PARIBAS SECURITIES CORP	USD	49,797	PEN	(164,315)	10/11/2019	116	0.000%
BANK OF AMERICA	IDR	23,672,224,873	USD	(1,646,993)	07/12/2019	25,940	0.006%
BANK OF AMERICA	USD	32,615	IDR	(475,032,000)	07/12/2019	(956)	0.000%
BANK OF AMERICA	USD	2,004,706	IDR	(29,258,684,000)	07/12/2019	(63,026)	-0.014%
BANK OF AMERICA	USD	1,740,114	KRW	(1,974,507,000)	07/12/2019	31,171	0.007%
BANK OF AMERICA	USD	1,740,114	KRW	(1,974,507,000)	07/12/2019	31,171	0.007%
BANK OF AMERICA	CZK	290,946,000	USD	(12,798,399)	07/19/2019	218,549	0.048%
BANK OF AMERICA	CZK	1,319,000	USD	(58,021)	07/19/2019	991	0.000%
BANK OF AMERICA	CZK	55,587,000	USD	(2,489,643)	07/19/2019	(2,676)	-0.001%
BANK OF AMERICA	HUF	916,219,926	USD	(3,234,132)	07/19/2019	(4,783)	-0.001%
BANK OF AMERICA	HUF	601,090,000	USD	(2,144,849)	07/19/2019	(26,221)	-0.006%
BANK OF AMERICA	USD	5,692,647	CZK	(130,677,000)	07/19/2019	(153,852)	-0.034%
BANK OF AMERICA	USD	2,433,917	HUF	(689,714,000)	07/19/2019	2,921	0.001%
BANK OF AMERICA	USD	153,078	HUF	(43,366,479)	07/19/2019	226	0.000%
BANK OF AMERICA	USD	7,208,867	RUB	(475,977,000)	07/19/2019	(298,224)	-0.066%
BANK OF AMERICA	PLN	57,887,117	USD	(15,143,785)	08/16/2019	379,687	0.084%
BANK OF AMERICA	USD	2,265,352	CHF	(2,199,000)	08/23/2019	958	0.000%
BANK OF AMERICA	THB	55,838,000	USD	(1,759,398)	09/06/2019	64,430	0.014%
BANK OF AMERICA	THB	55,838,000	USD	(1,759,398)	09/06/2019	64,430	0.014%
BANK OF AMERICA	THB	989,000	USD	(31,162)	09/06/2019	1,141	0.000%
BANK OF AMERICA	THB	989,000	USD	(31,162)	09/06/2019	1,141	0.000%
BANK OF AMERICA	USD	244,575	ZAR	(3,614,732)	09/13/2019	(9,592)	-0.002%
JP MORGAN CHASE BANK	IDR	33,570,517,000	USD	(2,353,184)	07/12/2019	19,269	0.004%
JP MORGAN CHASE BANK	IDR	481,888,000	USD	(34,029)	07/12/2019	26	0.000%
JP MORGAN CHASE BANK	IDR	9,946,368,000	USD	(703,869)	07/12/2019	(952)	0.000%
JP MORGAN CHASE BANK	KRW	2,337,733,000	USD	(1,984,780)	07/12/2019	38,537	0.009%
JP MORGAN CHASE BANK	PEN	13,000	USD	(3,932)	07/12/2019	13	0.000%
JP MORGAN CHASE BANK	PEN	25,000	USD	(7,503)	07/12/2019	84	0.000%
JP MORGAN CHASE BANK	PEN	18,483	USD	(5,538)	07/12/2019	72	0.000%
JP MORGAN CHASE BANK	PEN	93,201	USD	(28,091)	07/12/2019	195	0.000%
JP MORGAN CHASE BANK	TWD	59,146,000	USD	(1,914,854)	07/12/2019	(6,717)	-0.001%
JP MORGAN CHASE BANK	USD	14,373	IDR	(210,994,000)	07/12/2019	(538)	0.000%
JP MORGAN CHASE BANK	USD	59,531	PEN	(197,000)	07/12/2019	(258)	0.000%
JP MORGAN CHASE BANK	USD	43,482	PEN	(145,000)	07/12/2019	(525)	0.000%
JP MORGAN CHASE BANK	CZK	290,945,129	USD	(12,798,586)	07/19/2019	218,323	0.048%
JP MORGAN CHASE BANK	CZK	1,319,631	USD	(58,050)	07/19/2019	990	0.000%
JP MORGAN CHASE BANK	CZK	357,000	USD	(15,739)	07/19/2019	233	0.000%
JP MORGAN CHASE BANK	CZK	7,186,000	USD	(314,906)	07/19/2019	6,596	0.001%
JP MORGAN CHASE BANK	CZK	8,045,000	USD	(347,529)	07/19/2019	12,405	0.003%
JP MORGAN CHASE BANK	CZK	6,370,000	USD	(285,277)	07/19/2019	(283)	0.000%
JP MORGAN CHASE BANK	HUF	851,227,000	USD	(3,015,420)	07/19/2019	(15,148)	-0.003%
JP MORGAN CHASE BANK	HUF	306,362,000	USD	(1,082,957)	07/19/2019	(3,140)	-0.001%
JP MORGAN CHASE BANK	RSD	217,351,000	USD	(2,071,012)	07/19/2019	25,062	0.006%
JP MORGAN CHASE BANK	RUB	216,000	USD	(3,309)	07/19/2019	98	0.000%
JP MORGAN CHASE BANK	RUB	859,000	USD	(13,250)	07/19/2019	298	0.000%
JP MORGAN CHASE BANK	RUB	66,358,000	USD	(1,012,218)	07/19/2019	34,377	0.008%
JP MORGAN CHASE BANK	RUB	126,668,000	USD	(1,997,997)	07/19/2019	(194)	0.000%
JP MORGAN CHASE BANK	RUB	1,127,000	USD	(17,777)	07/19/2019	(2)	0.000%
JP MORGAN CHASE BANK	RUB	15,105,998	USD	(238,507)	07/19/2019	(255)	0.000%
JP MORGAN CHASE BANK	TRY	195,876	USD	(31,460)	07/19/2019	1,965	0.000%
JP MORGAN CHASE BANK	USD	10,901	HUF	(3,098,938)	07/19/2019	(22)	0.000%
JP MORGAN CHASE BANK	USD	17,880	HUF	(5,093,000)	07/19/2019	(71)	0.000%
JP MORGAN CHASE BANK	USD	1,053,715	HUF	(306,399,000)	07/19/2019	(26,232)	-0.006%
JP MORGAN CHASE BANK	USD	6,704	RON	(28,465)	07/19/2019	(146)	0.000%
JP MORGAN CHASE BANK	USD	607,275	RON	(2,578,370)	07/19/2019	(13,213)	-0.003%
JP MORGAN CHASE BANK	USD	9,424	RON	(40,000)	07/19/2019	(203)	0.000%
JP MORGAN CHASE BANK	USD	5,901	RUB	(373,765)	07/19/2019	6	0.000%
JP MORGAN CHASE BANK	USD	1,258,256	RUB	(81,579,000)	07/19/2019	(28,405)	-0.006%
JP MORGAN CHASE BANK	USD	24,054	RUB	(1,564,187)	07/19/2019	(616)	0.000%
JP MORGAN CHASE BANK	USD	1,910,769	RUB	(126,298,000)	07/19/2019	(81,198)	-0.018%
JP MORGAN CHASE BANK	USD	1,832,170	RUB	(119,168,000)	07/19/2019	(47,343)	-0.010%
JP MORGAN CHASE BANK	USD	1,540,908	RUB	(101,705,000)	07/19/2019	(63,180)	-0.014%
JP MORGAN CHASE BANK	USD	947,752	TRY	(5,542,000)	07/19/2019	2,054	0.000%
JP MORGAN CHASE BANK	USD	1,677,805	TRY	(10,303,000)	07/19/2019	(80,320)	-0.018%

JP MORGAN CHASE BANK	USD	17,726	TRY	(111,000)	07/19/2019	(1,215)	0.000%
JP MORGAN CHASE BANK	USD	2,057,433	TRY	(12,402,000)	07/19/2019	(58,870)	-0.013%
JP MORGAN CHASE BANK	USD	2,163,532	JPY	(231,144,000)	07/26/2019	14,835	0.003%
JP MORGAN CHASE BANK	USD	2,067,151	JPY	(225,274,000)	07/26/2019	(26,979)	-0.006%
JP MORGAN CHASE BANK	EUR	163,000	USD	(184,056)	07/31/2019	1,810	0.000%
JP MORGAN CHASE BANK	USD	577,454	EUR	(511,005)	07/31/2019	(5,236)	-0.001%
JP MORGAN CHASE BANK	CLP	227,877,588	USD	(336,246)	08/09/2019	198	0.000%
JP MORGAN CHASE BANK	COP	65,884,000	USD	(19,919)	08/09/2019	523	0.000%
JP MORGAN CHASE BANK	COP	15,272,462	USD	(4,664)	08/09/2019	74	0.000%
JP MORGAN CHASE BANK	COP	75,977,745	USD	(22,703)	08/09/2019	871	0.000%
JP MORGAN CHASE BANK	USD	14,571	COP	(47,774,455)	08/09/2019	(252)	0.000%
JP MORGAN CHASE BANK	USD	17,223	COP	(58,818,000)	08/09/2019	(1,026)	0.000%
JP MORGAN CHASE BANK	PLN	144,000	USD	(37,728)	08/16/2019	888	0.000%
JP MORGAN CHASE BANK	PLN	143,041	USD	(37,420)	08/16/2019	939	0.000%
JP MORGAN CHASE BANK	PLN	1,751,000	USD	(456,896)	08/16/2019	12,666	0.003%
JP MORGAN CHASE BANK	PLN	1,939,000	USD	(520,674)	08/16/2019	(696)	0.000%
JP MORGAN CHASE BANK	USD	1,974,858	PLN	(7,481,000)	08/16/2019	(31,307)	-0.007%
JP MORGAN CHASE BANK	ARS	45,300,000	USD	(976,293)	08/20/2019	8,146	0.002%
JP MORGAN CHASE BANK	MXN	222,382	USD	(11,471)	08/23/2019	5	0.000%
JP MORGAN CHASE BANK	MXN	1,084,759	USD	(54,464)	08/23/2019	1,516	0.000%
JP MORGAN CHASE BANK	MXN	1,697,643	USD	(87,814)	08/23/2019	(206)	0.000%
JP MORGAN CHASE BANK	MXN	118,000	USD	(6,109)	08/23/2019	(19)	0.000%
JP MORGAN CHASE BANK	USD	4,517	EUR	(4,000)	08/23/2019	(52)	0.000%
JP MORGAN CHASE BANK	USD	4,517	EUR	(4,000)	08/23/2019	(53)	0.000%
JP MORGAN CHASE BANK	USD	4,525	EUR	(4,000)	08/23/2019	(44)	0.000%
JP MORGAN CHASE BANK	USD	24,333	MXN	(471,501)	08/23/2019	1	0.000%
JP MORGAN CHASE BANK	USD	24,352	MXN	(472,000)	08/23/2019	(6)	0.000%
JP MORGAN CHASE BANK	USD	24,178	MXN	(472,000)	08/23/2019	(180)	0.000%
JP MORGAN CHASE BANK	USD	24,264	MXN	(472,000)	08/23/2019	(94)	0.000%
JP MORGAN CHASE BANK	USD	24,262	MXN	(472,000)	08/23/2019	(96)	0.000%
JP MORGAN CHASE BANK	USD	24,205	MXN	(472,000)	08/23/2019	(153)	0.000%
JP MORGAN CHASE BANK	USD	8,228	MXN	(160,000)	08/23/2019	(29)	0.000%
JP MORGAN CHASE BANK	BRL	14,000	USD	(3,497)	09/04/2019	125	0.000%
JP MORGAN CHASE BANK	BRL	35,000	USD	(8,450)	09/04/2019	606	0.000%
JP MORGAN CHASE BANK	USD	4,050	BRL	(16,060)	09/04/2019	(105)	0.000%
JP MORGAN CHASE BANK	CLP	25,072,000	USD	(35,792)	09/06/2019	1,224	0.000%
JP MORGAN CHASE BANK	CLP	25,072,000	USD	(35,978)	09/06/2019	1,038	0.000%
JP MORGAN CHASE BANK	MYR	10,793,257	USD	(2,567,561)	09/06/2019	42,923	0.009%
JP MORGAN CHASE BANK	MYR	10,793,257	USD	(2,567,561)	09/06/2019	42,923	0.009%
JP MORGAN CHASE BANK	PHP	1,307,000	USD	(25,355)	09/06/2019	65	0.000%
JP MORGAN CHASE BANK	THB	68,045,127	USD	(2,220,214)	09/06/2019	2,332	0.001%
JP MORGAN CHASE BANK	USD	54,717	CLP	(38,620,698)	09/06/2019	(2,302)	-0.001%
JP MORGAN CHASE BANK	USD	55,871	CLP	(39,998,000)	09/06/2019	(3,182)	-0.001%
JP MORGAN CHASE BANK	USD	702,352	CNH	(4,868,000)	09/06/2019	(5,900)	-0.001%
JP MORGAN CHASE BANK	USD	702,352	CNH	(4,868,000)	09/06/2019	(5,900)	-0.001%
JP MORGAN CHASE BANK	USD	378,274	CNH	(2,627,000)	09/06/2019	(3,932)	-0.001%
JP MORGAN CHASE BANK	USD	3,806	MYR	(16,000)	09/06/2019	(64)	0.000%
JP MORGAN CHASE BANK	USD	3,806	MYR	(16,000)	09/06/2019	(64)	0.000%
JP MORGAN CHASE BANK	USD	31,753	THB	(975,000)	09/06/2019	(94)	0.000%
JP MORGAN CHASE BANK	USD	2,162,326	THB	(67,281,000)	09/06/2019	(35,262)	-0.008%
JP MORGAN CHASE BANK	USD	10,839	ZAR	(161,000)	09/13/2019	(481)	0.000%
JP MORGAN CHASE BANK	USD	1,995	ZAR	(30,000)	09/13/2019	(114)	0.000%
JP MORGAN CHASE BANK	ZAR	15,089,868	USD	(1,008,077)	09/13/2019	52,953	0.012%
JP MORGAN CHASE BANK	ZAR	18,831,000	USD	(1,323,738)	09/13/2019	346	0.000%
JP MORGAN CHASE BANK	BRL	4,398,000	USD	(1,133,271)	10/02/2019	1,549	0.000%
JP MORGAN CHASE BANK	BRL	8,491,000	USD	(2,195,191)	10/02/2019	(4,249)	-0.001%
JP MORGAN CHASE BANK	BRL	2,023,000	USD	(523,524)	10/02/2019	(1,527)	0.000%
JP MORGAN CHASE BANK	USD	853,587	BRL	(3,340,000)	10/02/2019	(8,237)	-0.002%
JP MORGAN CHASE BANK	USD	1,050,852	BRL	(4,164,000)	10/02/2019	(23,590)	-0.005%
CITIBANK N A	IDR	664,269,000	USD	(46,014)	07/12/2019	930	0.000%
CITIBANK N A	IDR	664,269,587	USD	(46,014)	07/12/2019	930	0.000%
CITIBANK N A	IDR	34,777,557,000	USD	(2,448,606)	07/12/2019	9,148	0.002%
CITIBANK N A	USD	1,738,803	IDR	(25,101,754,000)	07/12/2019	(35,155)	-0.008%
CITIBANK N A	USD	2,270,345	IDR	(32,775,200,000)	07/12/2019	(45,902)	-0.010%
CITIBANK N A	USD	1,738,803	IDR	(25,101,753,649)	07/12/2019	(35,155)	-0.008%
CITIBANK N A	USD	3,324,158	KRW	(3,704,774,000)	07/12/2019	117,663	0.026%
CITIBANK N A	USD	3,327,741	KRW	(3,704,774,000)	07/12/2019	121,246	0.027%
CITIBANK N A	USD	1,205,732	PEN	(3,997,000)	07/12/2019	(7,355)	-0.002%
CITIBANK N A	EGP	52,742,000	USD	(2,988,215)	07/15/2019	151,221	0.033%
CITIBANK N A	USD	3,995,270	EGP	(70,956,000)	07/15/2019	(228,343)	-0.051%
CITIBANK N A	HUF	580,086,000	USD	(2,044,756)	07/19/2019	(159)	0.000%
CITIBANK N A	RSD	3,597,889	USD	(34,416)	07/19/2019	281	0.000%

CITIBANK N A	RSD	3,597,000	USD	(34,273)	07/19/2019	415	0.000%
CITIBANK N A	RSD	3,597,000	USD	(34,280)	07/19/2019	408	0.000%
CITIBANK N A	USD	1,971,187	RON	(8,396,000)	07/19/2019	(49,324)	-0.011%
CITIBANK N A	JPY	456,418,000	USD	(4,113,226)	07/26/2019	129,601	0.029%
CITIBANK N A	EUR	1,861,000	USD	(2,114,610)	07/31/2019	7,456	0.002%
CITIBANK N A	USD	575,882	EUR	(510,000)	07/31/2019	(5,662)	-0.001%
CITIBANK N A	PLN	57,888,000	USD	(15,162,778)	08/16/2019	360,930	0.080%
CITIBANK N A	USD	403,056	PLN	(1,530,000)	08/16/2019	(7,241)	-0.002%
CITIBANK N A	MXN	423,000	USD	(21,826)	08/23/2019	3	0.000%
CITIBANK N A	MXN	16,784,000	USD	(862,474)	08/23/2019	3,678	0.001%
CITIBANK N A	MXN	63,149,000	USD	(3,245,067)	08/23/2019	13,788	0.003%
CITIBANK N A	MXN	16,782,020	USD	(866,209)	08/23/2019	(159)	0.000%
CITIBANK N A	MXN	24,149,597	USD	(1,248,377)	08/23/2019	(2,117)	0.000%
CITIBANK N A	MXN	414,707	USD	(21,438)	08/23/2019	(36)	0.000%
CITIBANK N A	USD	4,302,470	CHF	(4,253,000)	08/23/2019	(77,007)	-0.017%
CITIBANK N A	USD	24,255	MXN	(472,000)	08/23/2019	(103)	0.000%
CITIBANK N A	PHP	122,196,000	USD	(2,362,417)	09/06/2019	14,229	0.003%
CITIBANK N A	PHP	64,292,469	USD	(1,233,902)	09/06/2019	16,551	0.004%
CITIBANK N A	THB	55,836,978	USD	(1,757,704)	09/06/2019	66,090	0.015%
CITIBANK N A	THB	55,838,000	USD	(1,757,736)	09/06/2019	66,091	0.015%
CITIBANK N A	THB	989,000	USD	(31,133)	09/06/2019	1,171	0.000%
CITIBANK N A	THB	989,964	USD	(31,163)	09/06/2019	1,172	0.000%
CITIBANK N A	USD	171,634	PHP	(8,943,000)	09/06/2019	(2,302)	-0.001%
CITIBANK N A	USD	1,141,538	PHP	(59,360,000)	09/06/2019	(12,981)	-0.003%
CITIBANK N A	USD	8,446,185	SGD	(11,514,000)	09/13/2019	(73,793)	-0.016%
CITIBANK N A	USD	3,161,137	ZAR	(47,546,000)	09/13/2019	(182,015)	-0.040%
CITIBANK N A	BRL	5,571,474	USD	(1,366,227)	10/02/2019	71,387	0.016%
CREDIT SUISSE FIRST BOSTON	TWD	92,983,000	USD	(3,027,776)	07/12/2019	(28,008)	-0.006%
CREDIT SUISSE FIRST BOSTON	USD	805,646	IDR	(11,508,654,000)	07/12/2019	(7,679)	-0.002%
CREDIT SUISSE FIRST BOSTON	USD	9,869,076	INR	(690,983,350)	07/12/2019	(126,421)	-0.028%
CREDIT SUISSE FIRST BOSTON	USD	9,869,071	INR	(690,983,000)	07/12/2019	(126,421)	-0.028%
CREDIT SUISSE FIRST BOSTON	USD	8,914,835	TWD	(273,418,000)	07/12/2019	93,970	0.021%
CREDIT SUISSE FIRST BOSTON	COP	1,527,802,839	USD	(467,004)	08/09/2019	7,029	0.002%
DEUTSCHE BANK	USD	1,943,360	IDR	(28,027,137,000)	07/12/2019	(37,338)	-0.008%
DEUTSCHE BANK	MYR	1,612,257	USD	(386,614)	09/06/2019	3,331	0.001%
GOLDMAN SACHS & CO	USD	1,529,740	TWD	(47,006,000)	07/12/2019	13,258	0.003%
GOLDMAN SACHS & CO	USD	1,529,740	TWD	(47,006,000)	07/12/2019	13,258	0.003%
GOLDMAN SACHS & CO	USD	1,528,650	TWD	(47,006,000)	07/12/2019	12,168	0.003%
GOLDMAN SACHS & CO	USD	1,528,650	TWD	(47,006,000)	07/12/2019	12,168	0.003%
GOLDMAN SACHS & CO	ARS	54,794,000	USD	(1,158,680)	08/09/2019	50,256	0.011%
GOLDMAN SACHS & CO	ARS	51,000,000	USD	(1,124,587)	08/20/2019	(16,278)	-0.004%
GOLDMAN SACHS & CO	USD	1,953,382	THB	(60,004,000)	09/06/2019	(6,518)	-0.001%
HSBC SECURITIES INC	ARS	139,982,000	USD	(2,848,057)	07/10/2019	383,642	0.085%
HSBC SECURITIES INC	IDR	45,100,511,915	USD	(3,117,906)	07/12/2019	69,379	0.015%
HSBC SECURITIES INC	IDR	3,588,594,000	USD	(248,466)	07/12/2019	5,143	0.001%
HSBC SECURITIES INC	IDR	70,907,805,000	USD	(4,881,105)	07/12/2019	130,001	0.029%
HSBC SECURITIES INC	KRW	2,283,201,000	USD	(1,931,315)	07/12/2019	44,803	0.010%
HSBC SECURITIES INC	KRW	4,518,980,000	USD	(3,989,917)	07/12/2019	(78,723)	-0.017%
HSBC SECURITIES INC	USD	2,028,261	IDR	(28,998,049,000)	07/12/2019	(21,052)	-0.005%
HSBC SECURITIES INC	USD	227,716	INR	(15,972,000)	07/12/2019	(3,329)	-0.001%
HSBC SECURITIES INC	USD	3,325,352	KRW	(3,704,775,000)	07/12/2019	118,856	0.026%
HSBC SECURITIES INC	USD	2,919,651	PEN	(9,702,000)	07/12/2019	(24,900)	-0.006%
HSBC SECURITIES INC	USD	967,995	PEN	(3,212,000)	07/12/2019	(6,845)	-0.002%
HSBC SECURITIES INC	USD	518,016	TWD	(16,030,000)	07/12/2019	865	0.000%
HSBC SECURITIES INC	USD	2,025,570	TWD	(63,056,000)	07/12/2019	(8,709)	-0.002%
HSBC SECURITIES INC	USD	423,835	TWD	(13,294,000)	07/12/2019	(5,049)	-0.001%
HSBC SECURITIES INC	TRY	9,792,833	USD	(1,548,702)	07/19/2019	122,367	0.027%
HSBC SECURITIES INC	USD	607,654	RON	(2,577,000)	07/19/2019	(12,505)	-0.003%
HSBC SECURITIES INC	USD	6,367	RON	(27,000)	07/19/2019	(131)	0.000%
HSBC SECURITIES INC	USD	6,381	RON	(27,000)	07/19/2019	(116)	0.000%
HSBC SECURITIES INC	USD	609,061	RON	(2,577,000)	07/19/2019	(11,098)	-0.002%
HSBC SECURITIES INC	LKR	78,925,000	USD	(435,400)	08/02/2019	9,803	0.002%
HSBC SECURITIES INC	LKR	148,896,000	USD	(792,211)	08/02/2019	47,688	0.011%
HSBC SECURITIES INC	LKR	93,766,000	USD	(529,452)	08/02/2019	(533)	0.000%
HSBC SECURITIES INC	USD	3,025,790	LKR	(551,299,000)	08/02/2019	(83,999)	-0.019%
HSBC SECURITIES INC	MXN	51,477	USD	(2,663)	08/23/2019	(7)	0.000%
HSBC SECURITIES INC	MYR	10,793,257	USD	(2,577,864)	09/06/2019	32,621	0.007%
HSBC SECURITIES INC	MYR	10,793,260	USD	(2,577,864)	09/06/2019	32,621	0.007%
HSBC SECURITIES INC	MYR	5,161,000	USD	(1,233,037)	09/06/2019	15,215	0.003%
HSBC SECURITIES INC	THB	68,333,000	USD	(2,212,326)	09/06/2019	19,623	0.004%
HSBC SECURITIES INC	USD	700,984	CNH	(4,868,000)	09/06/2019	(7,268)	-0.002%
HSBC SECURITIES INC	USD	886,923	MYR	(3,692,259)	09/06/2019	(6,096)	-0.001%

HSBC SECURITIES INC	USD	3,781	MYR	(15,832)	09/06/2019	(48)	0.000%
HSBC SECURITIES INC	USD	3,821	MYR	(16,000)	09/06/2019	(48)	0.000%
HSBC SECURITIES INC	USD	1,818,548	THB	(56,843,067)	09/06/2019	(38,108)	-0.008%
HSBC SECURITIES INC	USD	363,977	SGD	(492,000)	09/13/2019	(87)	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	191,000	USD	(56,685)	07/12/2019	1,283	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	32,116,000	USD	(9,676,409)	07/12/2019	70,776	0.016%
MORGAN STANLEY & COMPANY LLC	USD	608,802	RON	(2,577,000)	07/19/2019	(11,357)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	6,379	RON	(27,000)	07/19/2019	(119)	0.000%
MORGAN STANLEY & COMPANY LLC	COP	6,714,093,000	USD	(2,030,574)	08/09/2019	52,612	0.012%
MORGAN STANLEY & COMPANY LLC	USD	81,967	COP	(276,884,000)	08/09/2019	(3,942)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	35,913	COP	(117,419,000)	08/09/2019	(518)	0.000%
MORGAN STANLEY & COMPANY LLC	MXN	16,784,000	USD	(862,097)	08/23/2019	4,055	0.001%
MORGAN STANLEY & COMPANY LLC	MXN	16,784,000	USD	(859,770)	08/23/2019	6,382	0.001%
MORGAN STANLEY & COMPANY LLC	MXN	16,784,000	USD	(862,815)	08/23/2019	3,337	0.001%
MORGAN STANLEY & COMPANY LLC	USD	24,244	MXN	(472,000)	08/23/2019	(114)	0.000%
MORGAN STANLEY & COMPANY LLC	CLP	25,072,000	USD	(36,109)	09/06/2019	907	0.000%
MORGAN STANLEY & COMPANY LLC	CLP	24,346,000	USD	(34,961)	09/06/2019	983	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	5,571,000	USD	(1,362,269)	10/02/2019	75,222	0.017%
RBC DOMINION SECURITIES INC	INR	148,488,352	USD	(2,116,726)	07/12/2019	31,248	0.007%
RBC DOMINION SECURITIES INC	USD	276,421	KRW	(320,648,000)	07/12/2019	(1,101)	0.000%
RBC DOMINION SECURITIES INC	USD	2,111,289	EUR	(1,866,000)	07/31/2019	(16,477)	-0.004%
RBC DOMINION SECURITIES INC	BRL	16,339,670	USD	(4,143,444)	10/02/2019	72,700	0.016%
STATE STREET GLOBAL MARKETS LLC	TWD	81,555,000	USD	(2,652,626)	07/12/2019	(21,543)	-0.005%
STATE STREET GLOBAL MARKETS LLC	USD	1,528,650	TWD	(47,006,000)	07/12/2019	12,168	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	1,528,650	TWD	(47,006,000)	07/12/2019	12,168	0.003%
STATE STREET GLOBAL MARKETS LLC	HUF	570,534,543	USD	(2,029,753)	07/19/2019	(18,822)	-0.004%
STATE STREET GLOBAL MARKETS LLC	USD	2,145,278	HUF	(624,217,325)	07/19/2019	(54,866)	-0.012%
STATE STREET GLOBAL MARKETS LLC	USD	784,018	EUR	(695,000)	07/31/2019	(8,478)	-0.002%
STATE STREET GLOBAL MARKETS LLC	MXN	16,784,000	USD	(862,266)	08/23/2019	3,886	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	3,394	EUR	(3,000)	08/23/2019	(33)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,174,798	MXN	(63,522,000)	08/23/2019	(103,306)	-0.023%
STANDARD CHARTERED SECURITIES	INR	103,375,889	USD	(1,478,171)	07/12/2019	17,224	0.004%
STANDARD CHARTERED SECURITIES	PEN	4,592,000	USD	(1,378,151)	07/12/2019	15,518	0.003%
STANDARD CHARTERED SECURITIES	USD	1,441,231	HUF	(415,925,006)	07/19/2019	(24,756)	-0.005%
STANDARD CHARTERED SECURITIES	COP	17,921,417,271	USD	(5,505,304)	08/09/2019	55,187	0.012%
STANDARD CHARTERED SECURITIES	COP	375,603,950	USD	(115,382)	08/09/2019	1,157	0.000%
STANDARD CHARTERED SECURITIES	USD	2,204,575	MYR	(9,140,389)	09/06/2019	(6,142)	-0.001%
STANDARD CHARTERED SECURITIES	USD	3,859	MYR	(16,000)	09/06/2019	(11)	0.000%
SOCIETE GENERALE	PHP	119,441,000	USD	(2,326,018)	09/06/2019	(2,955)	-0.001%
UBS SECURITIES LLC	RON	22,230	USD	(5,264)	07/19/2019	86	0.000%
UBS SECURITIES LLC	RUB	1,158,839,100	USD	(17,665,037)	07/19/2019	612,129	0.135%
UBS SECURITIES LLC	USD	1,765	RUB	(115,770)	07/19/2019	(61)	0.000%
UBS SECURITIES LLC	CLP	227,880,000	USD	(338,397)	08/09/2019	(1,949)	0.000%
UBS SECURITIES LLC	COP	4,295,979,458	USD	(1,338,937)	08/09/2019	(6,020)	-0.001%
UBS SECURITIES LLC	MXN	16,784,000	USD	(866,307)	08/23/2019	(155)	0.000%
UBS SECURITIES LLC	USD	3,139,125	ZAR	(47,546,122)	09/13/2019	(204,036)	-0.045%
UBS SECURITIES LLC	USD	1,949	ZAR	(29,516)	09/13/2019	(127)	0.000%

Total Forward Currency Exchange Contracts

1,668,491

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO AUD PUT/USD CALL 0.69 07/29/2019	0.69	7/29/2019	6,670,000	15,954	0.004%
FXO EUR CALL/USD PUT 1.14 08/26/2019	1.14	8/26/2019	6,240,000	62,818	0.014%
FXO EUR PUT/USD CALL 1.095 08/26/2019	1.10	8/26/2019	6,240,000	2,594	0.001%
FXO EUR PUT/USD CALL 1.1125 07/23/2019	1.11	7/23/2019	4,200,000	1,835	0.000%
FXO EUR PUT/USD CALL 1.1125 07/23/2019	1.11	7/23/2019	4,200,000	1,835	0.000%
FXO USD CALL/KRW PUT 1165 07/29/2019	1,165.00	7/29/2019	4,442,000	24,273	0.005%
FXO USD CALL/PLN PUT 3.7675 07/29/2019	3.77	7/29/2019	4,480,000	19,777	0.004%
FXO USD PUT/BRL CALL 3.90 08/19/2019	3.90	8/19/2019	4,200,000	111,122	0.025%
US 10YR FUT OPTN Aug19P 126	126.00	7/26/2019	17,400,000	13,594	0.003%

Total Options

253,801

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 09/25/2023 REC FIX	25,000,000	185,194	0.041%
CZK IRS 10/29/2023 REC FIX	19,300,000	31,195	0.007%
CZK IRS 02/13/2023 REC FIX	24,200,000	(756)	0.000%
EGYPT CDS 06/20/2024	(2,076,000)	195,082	0.043%
MXN IRS 09/22/2023 REC FIX	85,000,000	107,356	0.024%
BRL IRS 01/03/2022 REC FIX	13,000,000	17,317	0.004%
BRL IRS 07/01/2021 REC FIX 10.21	4,000,000	120,729	0.027%
BRL IRS 07/01/2021 REC FIX 9.04	5,050,000	108,287	0.024%
BRL IRS 07/01/22 REC FIX 8.65	25,000,000	395,272	0.087%
BRL IRS 07/01/2021 REC FIX 9.945	11,450,000	320,628	0.071%

CDX EM CDSI S30 5Y 12/20/2023	4,405,000	(126,446)	(0.028%)
INR IRS 01/17/2024 PAY FIX	(215,000,000)	(100,645)	(0.022%)
PLN IRS 09/28/2023 REC FIX	19,770,000	151,228	0.033%
RUSSIA CDS 06/20/2023	(3,190,000)	(6,543)	(0.001%)
SOUTH AFRICA CDS 12/20/2023	(2,150,000)	49,540	0.011%
TURKEY CDS 06/20/2024	(2,075,000)	262,934	0.058%
UNITED MEXICAN STATES CDS 06/20/2024	(3,165,000)	16,411	0.004%
CZK IRS 06/20/2027 REC FIX	85,500,000	(1,789)	0.000%
MXN IRS 06/05/2024 REC FIX	40,200,000	19,378	0.004%
MXN IRS 06/05/2024 REC FIX	110,000,000	55,453	0.012%
MXN IRS 06/24/2024 REC FIX	52,000,000	2,417	0.001%

Total Swap Contracts **1,802,240**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	(64)	9/30/2019	(7,562,000)	(93,055)	(1.672%)
IKU9 EURO BTP FUT SEPT 19	(29)	9/6/2019	(4,428,664)	(244,427)	(0.979%)
TYU9 UST 10YR NOTE FUT SEPT19	(60)	9/19/2019	(7,678,125)	(138,812)	(1.698%)
UBU9 EURO BUXL 30Y FUT SEPT 19	(5)	9/6/2019	(1,153,588)	(54,647)	(0.255%)
USU9 US LONG BOND FUT SEPT 19	(3)	9/19/2019	(466,781)	(21,121)	(0.103%)
WNU9 ULTRA US BOND FUT SEP 19	3	9/19/2019	532,688	26,855	0.118%

Total Futures Contracts **(525,206)**

NET ASSETS 452,162,002

NET ASSET VALUE PER SHARE

Emerging Markets Local Currency Bond Fund Shares **6.40**
(\$395,989,297 / 61,839,961 Shares Outstanding)

Emerging Markets Local Currency Bond Fund - Advisor Class Shares **6.40**
(\$225,529 / 35,235 Shares Outstanding)

Emerging Markets Local Currency Bond Fund - I Class Shares **6.41**
(\$55,947,176 / 8,729,365 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc

ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYP	Guyanan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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