

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	7,400,000	7,034,591	0.520%
AA Bond	5.5	7/31/22	1,354,000	1,463,808	0.108%
ABJA Investment Co Pte	5.45	1/24/28	3,369,000	3,232,979	0.239%
Abn Amro Bank	6.38	4/27/21	745,000	944,654	0.070%
Akelius Residential Property	1.75	2/7/25	2,210,000	2,623,136	0.194%
Albania Government International Bond	3.5	10/9/25	1,160,000	1,401,719	0.104%
Albania Government International Bond	5.75	11/12/20	2,326,000	2,831,995	0.210%
Altice Financing	5.25	2/15/23	1,212,000	1,416,823	0.105%
Altice France SA/France	5.88	2/1/27	375,000	461,255	0.034%
Altice France SA/France	6.25	5/15/24	592,000	609,020	0.045%
Altice Luxembourg	6.25	2/15/25	1,373,000	1,550,201	0.115%
Altria	2.2	6/15/27	3,600,000	4,309,701	0.319%
American International	5	4/26/23	250,000	356,178	0.026%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	1,069,000	1,396,144	0.103%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	6.75	5/15/24	282,000	343,965	0.025%
Argentine Republic Government International Bond	3.38	1/15/23	6,053,000	5,383,779	0.398%
Australia Government Bond	3	3/21/47	6,996,000	6,038,544	0.447%
Axa	5.25	4/16/40	850,000	1,006,153	0.074%
Azul Investments LLP	5.88	10/26/24	745,000	736,619	0.054%
Banco Comercial Portugues	4.5	12/7/27	1,600,000	1,837,663	0.136%
Banco Santander	1.38	2/9/22	1,500,000	1,764,086	0.131%
Bank of America	1.38	2/7/25	2,914,000	3,458,608	0.256%
Bank of East Asia	5.5	6/2/68	2,526,000	2,523,247	0.187%
Barclays	1.88	12/8/23	2,814,000	3,326,928	0.246%
BAT International Finance	4	9/4/26	2,514,000	3,488,018	0.258%
Becton Dickinson And	3.02	5/24/25	2,518,000	3,336,655	0.247%
Becton Dickinson Euro Finance Sarl	1.21	6/4/26	3,090,000	3,579,555	0.265%
Bermuda Government International Bond	4.75	2/15/29	7,475,000	8,269,219	0.612%
Blackstone Property Partners Europe Holdings Sarl	2	2/15/24	2,000,000	2,384,181	0.176%
Bnp Paribas	5.75	1/24/22	174,000	242,552	0.018%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/21	10,845,000,000	16,517,118	1.222%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	7,970,000,000	12,742,433	0.943%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	6,795,000,000	11,260,962	0.833%
Booking Holdings	2.38	9/23/24	4,139,000	5,208,448	0.385%
BP Capital Markets	1.57	2/16/27	2,000,000	2,457,092	0.182%
Bpce	1.13	1/18/23	1,400,000	1,639,412	0.121%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/23	65,730,000	18,816,214	1.392%
Bunge Finance Europe BV	1.85	6/16/23	2,870,000	3,375,578	0.250%
Cabot Financial Luxembourg	7.5	10/1/23	1,605,000	2,104,520	0.156%
Caixabank	2.75	7/14/28	12,600,000	15,006,727	1.110%
Canadian Government Bond	3.5	12/1/45	9,804,000	10,332,700	0.764%
Canadian Government Bond	2	9/1/23	17,360,000	13,580,052	1.005%
Carnival	1.13	11/6/19	142,000	162,161	0.012%
China development Bank	4.88	2/9/28	40,000,000	6,280,978	0.465%
China development Bank	4.24	8/24/27	50,000,000	7,511,489	0.556%
China Government Bond	3.77	3/8/25	10,000,000	1,503,203	0.111%
China Government Bond	3.13	4/13/22	50,000,000	7,326,913	0.542%
China Government Bond	4	6/24/69	5,710,000	831,356	0.062%
Cirsa Finance International Sarl	6.25	12/20/23	1,180,000	1,456,540	0.108%
Citigroup	6.25	9/2/19	622,000	796,776	0.059%
Cloverie PLC for Zurich Insurance	7.5	7/24/39	1,150,000	1,313,798	0.097%
Constellium	4.25	2/15/26	840,000	983,418	0.073%
Consus Real Estate	9.63	5/15/24	1,000,000	1,109,241	0.082%
Country Garden Holdings	7.13	4/25/22	2,300,000	2,433,628	0.180%
Credit Agricole SA/London	1.88	12/20/26	1,100,000	1,358,868	0.101%
Credit Agricole SA/London	1	9/16/24	2,800,000	3,328,779	0.246%
Credit Suisse Group Finance US	7	10/5/20	115,000	156,272	0.012%
Credit Suisse Group Funding Guernsey	1.25	4/14/22	3,005,000	3,533,539	0.261%
Croatia Government International Bond	3.88	5/30/22	2,345,000	2,967,348	0.220%
C&W Senior Financing DAC	7.5	10/15/26	1,300,000	1,358,500	0.100%
C&W Senior Financing DAC	6.88	9/15/27	1,450,000	1,504,520	0.111%
Cyprus Government International Bond	4.25	11/4/25	7,101,000	10,057,577	0.744%
Cyprus Government International Bond	2.75	2/26/34	847,000	1,179,258	0.087%
Cyprus Government International Bond	2.75	5/3/49	550,000	772,457	0.057%
Cyprus Government International Bond	3.88	5/6/22	8,971,000	11,298,443	0.836%

Cyprus Government International Bond	3.75	7/26/23	8,586,000	11,187,584	0.828%
Cyprus Government International Bond	2.38	9/25/28	8,199,000	10,756,788	0.796%
Czech Republic International	3.63	4/14/21	3,593,000	4,379,654	0.324%
Czech Republic International	3.88	5/24/22	2,038,000	2,602,985	0.193%
Deutsche Bank	5	6/24/20	1,150,000	1,351,433	0.100%
Dexia Credit Local	0.63	1/21/22	4,150,000	4,835,335	0.358%
Dnb Boligkreditt	1.88	11/21/22	3,245,000	3,968,108	0.294%
Eastern Power Networks	5.75	3/8/24	38,000	56,905	0.004%
Eastern Power Networks	4.75	9/30/21	516,000	705,689	0.052%
eG Global Finance	4.38	2/7/25	670,000	758,604	0.056%
Egypt Government International Bond	4.75	4/11/25	2,145,000	2,496,032	0.185%
Egypt Treasury Bills	16.62	8/13/19	70,000,000	4,146,796	0.307%
Egypt Treasury Bills	15.92	9/3/19	12,000,000	696,772	0.052%
Electricite De France	6.88	12/12/22	450,000	680,683	0.050%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	2,395,000	2,531,980	0.187%
Empresa Nacional De Telecomunicaciones	4.75	8/1/26	305,000	323,227	0.024%
Enel Chile	4.88	6/12/28	2,425,000	2,655,375	0.196%
E.ON	1.63	5/22/29	3,000,000	3,672,606	0.272%
Eskom Holdings SOC	7.13	2/11/25	6,726,000	7,067,472	0.523%
European Investment Bank	1.25	5/12/25	113,550,000	13,004,114	0.962%
Expedia	2.5	6/3/22	2,329,000	2,787,607	0.206%
FCE Bank	3.25	11/19/20	2,613,000	3,374,272	0.250%
FCE Bank	1.66	2/11/21	886,000	1,027,066	0.076%
FCE Bank	0.87	9/13/21	850,000	968,410	0.072%
Fidelity National Information Services	2.6	5/21/25	2,800,000	3,652,058	0.270%
Fiserv	0.38	7/1/23	580,000	660,705	0.049%
Fiserv	3	7/1/31	2,300,000	2,955,770	0.219%
French Republic Government Bond OAT	5.75	10/25/32	2,428,050	4,777,800	0.353%
French Republic Government Bond OAT	1.75	11/25/24	6,282,992	8,008,863	0.592%
French Republic Government Bond OAT	3.25	5/25/45	24,328,450	43,764,265	3.238%
French Republic Government Bond OAT	1.75	5/25/66	350,064	488,616	0.036%
G4S International Finance	1.5	6/2/24	2,850,000	3,292,911	0.244%
General Electric	0.88	5/17/25	1,800,000	2,036,424	0.151%
General Electric	2.13	5/17/37	1,950,000	2,086,633	0.154%
General Electric	1.88	5/28/27	2,975,000	3,499,142	0.259%
GKN Holdings	6.75	10/28/19	12,000	15,485	0.001%
Goldman Sachs	5.5	10/12/21	234,000	322,678	0.024%
Goldman Sachs	1.63	7/27/26	2,514,000	3,026,359	0.224%
HBOS	5.37	6/30/21	600,000	749,620	0.055%
Heta Asset Resolution	2.38	12/13/22	14,800,000	18,224,887	1.348%
Housing development Finance	6.88	4/30/20	680,000,000	9,865,038	0.730%
HSBC Bank	4.75	3/24/46	1,152,000	1,769,527	0.131%
HSBC Bank	6.5	7/7/23	12,000	17,785	0.001%
ICTSI Treasury BV	5.88	9/17/25	2,556,000	2,753,692	0.204%
India Government Bond	7.16	5/20/23	625,880,000	9,199,944	0.681%
India Government Bond	8.4	7/28/24	1,170,530,000	18,073,244	1.337%
India Government Bond	8.2	9/24/25	303,100,000	4,661,489	0.345%
Indonesia Government International Bond	3.75	6/14/28	8,742,000	11,894,006	0.880%
Indonesia Treasury Bond	8.38	3/15/24	123,076,000,000	9,203,904	0.681%
Indonesia Treasury Bond	8.13	5/15/24	138,764,000,000	10,372,308	0.767%
Indonesia Treasury Bond	7	5/15/27	82,710,000,000	5,730,984	0.424%
Indonesia Treasury Bond	6.13	5/15/28	100,290,000,000	6,544,226	0.484%
Indonesia Treasury Bond	8.75	5/15/31	38,938,000,000	3,001,233	0.222%
Inmobiliaria Colonial Socimi	2.73	6/5/23	1,600,000	2,000,205	0.148%
Inter-American development Bank	4.4	1/26/26	2,760,000	2,421,289	0.179%
Intercontinental Hotels	3.88	11/28/22	1,729,000	2,359,554	0.175%
Ireland Government Bond	2	2/18/45	1,100,000	1,551,130	0.115%
Ireland Government Bond	5.4	3/13/25	8,722,700	13,133,197	0.972%
Ireland Government Bond	1	5/15/26	15,428,555	18,952,581	1.402%
Israel Government Bond - Fixed	5.5	1/31/42	12,200,000	5,134,260	0.380%
Israel Government Bond - Fixed	1.75	8/31/25	85,466,389	24,843,222	1.838%
Israel Government International Bond	1.5	1/18/27	3,894,000	4,747,826	0.351%
Israel Government International Bond	4.63	3/18/20	4,351,000	5,114,106	0.378%
Italy Buoni Poliennali del Tesoro	2	12/1/25	10,424,000	12,163,017	0.900%
Italy Buoni Poliennali del Tesoro	5	3/1/22	2,223,000	2,815,735	0.208%
Italy Buoni Poliennali del Tesoro	4.5	3/1/24	13,083,000	17,032,827	1.260%
Italy Buoni Poliennali del Tesoro	3.45	3/1/48	865,000	1,077,927	0.080%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	9,350,000	9,910,709	0.733%
Italy Buoni Poliennali del Tesoro	4.75	9/1/21	6,513,000	8,089,240	0.598%
Italy Buoni Poliennali del Tesoro	5.5	9/1/22	20,183,000	26,262,590	1.943%
Japanese Government CPI Linked Bond	0.1	3/10/24	558,109,300	5,314,397	0.393%
Japanese Government CPI Linked Bond	0.1	3/10/25	1,227,315,600	11,752,701	0.869%

Japanese Government CPI Linked Bond	0.1	9/10/24	741,660,500	7,086,137	0.524%
Japan Government Thirty Year Bond	2.5	9/20/37	2,369,250,000	31,085,817	2.300%
Japan Government Thirty Year Bond	2.2	9/20/39	265,600,000	3,416,427	0.253%
Japan Government Thirty Year Bond	1.7	9/20/44	1,724,600,000	21,427,813	1.585%
Japan Government Twenty Year Bond	1.2	12/20/34	3,736,300,000	40,631,288	3.006%
Japan Government Twenty Year Bond	0.7	3/20/37	2,451,150,000	24,879,121	1.840%
Japan Government Twenty Year Bond	0.6	6/20/37	770,000,000	7,689,573	0.569%
Japan Government Twenty Year Bond	1.4	9/20/34	2,306,150,000	25,694,167	1.901%
Jasa Marga Persero	7.5	12/11/20	20,200,000,000	1,385,676	0.103%
Kingdom of Belgium Government Bond	5	3/28/35	2,020,099	3,879,174	0.287%
Kingdom of Belgium Government Bond	4.25	3/28/41	3,327,377	6,442,269	0.477%
Kleopatra Holdings 1 SCA	9.25	6/30/23	290,857	183,557	0.014%
Korea Treasury Bond	1.88	3/10/24	12,500,000,000	11,005,568	0.814%
Korea Treasury Bond	3	9/10/24	33,623,660,000	31,209,695	2.309%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	1,124,000	1,118,584	0.083%
Kreditanstalt fuer Wiederaufbau	6	8/20/20	4,576,000	3,383,040	0.250%
Landsbankinn HF	1.63	3/15/21	9,439,000	10,951,078	0.810%
Latvia Government International Bond	1.88	2/19/49	5,735,000	7,263,668	0.537%
Leeds Building Society	2.63	4/1/21	1,375,000	1,631,385	0.121%
Malaysia Government Bond	4.74	3/15/46	116,235,000	29,784,259	2.203%
Malaysia Government Bond	4.39	4/15/26	14,475,000	3,675,435	0.272%
Marks & Spencer	6.13	12/2/19	50,000	64,697	0.005%
Marks & Spencer	4.75	6/12/25	2,051,000	2,826,803	0.209%
Mexican Bonos	7.75	11/13/42	40,076,700	2,072,661	0.153%
Mexican Bonos	10	12/5/24	23,228,900	1,351,082	0.100%
Mexican Bonos	8	12/7/23	621,000,000	33,069,312	2.446%
Mexican Bonos	7.5	6/3/27	29,184,800	1,519,092	0.112%
Minerva Luxembourg	6.5	9/20/26	435,000	454,640	0.034%
Morgan Stanley	1.38	10/27/26	2,814,000	3,348,431	0.248%
Morgan Stanley	0.64	7/26/24	374,000	429,541	0.032%
Morocco Government International Bond	4.5	10/5/20	4,083,000	4,903,250	0.363%
MTN Mauritius Investments	6.5	10/13/26	2,700,000	2,928,601	0.217%
Nasdaq	1.75	3/28/29	1,051,000	1,267,324	0.094%
Netflix	4.63	5/15/29	2,455,000	3,157,697	0.234%
New South Wales Treasury	4	5/20/26	9,764,400	7,973,849	0.590%
Next	4.38	10/2/26	540,000	756,678	0.056%
Next	3.63	5/18/28	1,787,000	2,360,548	0.175%
Nordea Hypotek	1	4/8/22	60,100,000	6,657,205	0.492%
PerkinElmer	1.88	7/19/26	198,000	232,600	0.017%
Perusahaan Listrik Negara PT	4.13	5/15/27	200,000	204,500	0.015%
Petrobras Global Finance BV	7.38	1/17/27	2,800,000	3,221,400	0.238%
Petroleos Mexicanos	5.13	3/15/23	8,434,000	10,106,865	0.748%
Pinnacle Bidco	6.38	2/15/25	561,000	752,184	0.056%
Prologis	2.25	6/30/29	2,452,000	3,136,753	0.232%
Promontoria Holding 264 BV	6.75	8/15/23	600,000	654,315	0.048%
ProSiebenSat.1 Media	2.63	4/15/21	1,495,000	1,759,158	0.130%
Province of Ontario Canada	2.6	6/2/25	2,673,000	2,117,927	0.157%
Province of Ontario Canada	3.5	6/2/43	996,000	894,426	0.066%
Refinitiv US Holdings	4.5	5/15/26	1,470,000	1,709,147	0.126%
REI - SECURITY LENDING COLLATERAL			743,030	7,430,300	0.550%
Republic of Austria Government Bond	3.8	1/26/62	3,506,000	8,229,291	0.609%
Republic of Lithuania	1.63	6/19/49	1,246,000	1,486,591	0.110%
Republic of South Africa Government Bond	10.5	12/21/26	264,755,014	21,261,228	1.573%
Residomo SRO	3.38	10/15/24	862,000	1,020,000	0.075%
Romania Government Bond	5	2/12/29	12,720,000	3,138,813	0.232%
Romania Government Bond	4.75	2/24/25	29,950,000	7,374,124	0.546%
Romania Government Bond	5.85	4/26/23	20,650,000	5,285,528	0.391%
Romania Government Bond	4.25	6/28/23	31,060,000	7,519,134	0.556%
Romania Government Bond	5.8	7/26/27	35,030,000	9,141,239	0.676%
Romanian Government International Bond	2.88	10/28/24	305,000	389,722	0.029%
Romanian Government International Bond	4.88	11/7/19	1,773,000	2,053,152	0.152%
Romanian Government International Bond	2.88	3/11/29	943,000	1,190,384	0.088%
Romanian Government International Bond	4.63	9/18/20	4,850,000	5,840,041	0.432%
Rsa Insurance	5.13	10/10/45	2,190,000	3,061,183	0.226%
Russian Federal Bond - ofZ	8.15	2/3/27	230,707,000	3,840,766	0.284%
Saudi Arabian Oil	3.5	4/16/29	2,500,000	2,533,115	0.187%
Saudi Arabian Oil	4.38	4/16/49	700,000	710,158	0.053%
Serbia International Bond	1.5	6/26/29	6,400,000	7,275,833	0.538%
Serbia Treasury Bonds	5.75	7/21/23	610,000,000	6,473,894	0.479%
Severn Trent Utilities Finance	6.13	2/26/24	104,000	157,858	0.012%
Singapore Government Bond	2.25	6/1/21	186,000	139,118	0.010%
Singapore Government Bond	3.13	9/1/22	12,416,000	9,587,299	0.709%

Sky	1.88	11/24/23	2,891,000	3,550,148	0.263%
Slovenia Government Bond	1.25	3/22/27	7,853,000	9,857,483	0.729%
Slovenia Government Bond	1.5	3/25/35	2,912,000	3,709,564	0.274%
Slovenia Government Bond	5.13	3/30/26	1,188,000	1,839,743	0.136%
Slovenia Government Bond	2.13	7/28/25	6,995,000	9,091,193	0.673%
Slovenia Government Bond	4.63	9/9/24	1,876,000	2,685,110	0.199%
Slovenia Government International Bond	5.25	2/18/24	4,138,000	4,658,411	0.345%
Societe Fonciere Lyonnaise	2.25	11/16/22	1,500,000	1,825,830	0.135%
Spain Government Bond	1.4	7/30/28	3,720,000	4,636,553	0.343%
Sri Lanka Treasury Bills	9.57	10/25/19	450,000,000	2,484,195	0.184%
Sri Lanka Treasury Bills	7.91	11/29/19	205,000,000	1,122,654	0.083%
Sri Lanka Treasury Bills	9.43	1/24/20	334,000,000	1,805,924	0.134%
Sri Lanka Treasury Bills	9.54	12/6/19	102,000,000	557,953	0.041%
Sri Lanka Treasury Bills	9.41	2/28/20	149,000,000	800,726	0.059%
State Grid Overseas Investment 2016	1.38	5/2/25	3,500,000	4,152,516	0.307%
Takeda Pharmaceutical	2.25	11/21/26	2,280,000	2,869,399	0.212%
TDF Infrastructure SAS	2.5	4/7/26	800,000	960,831	0.071%
Telefonica Emisiones	2.24	5/27/22	1,100,000	1,335,352	0.099%
Tesco	6.13	2/24/22	780,000	1,104,390	0.082%
Thailand Government Bond	3.65	6/20/31	301,000,000	11,262,387	0.833%
Thailand Government Bond	4.88	6/22/29	80,763,000	3,286,144	0.243%
Transcanada Trust	4.65	5/18/77	5,781,000	4,199,684	0.311%
TRP Government Reserve	2.46		38,171	38,171	0.003%
UBS AG/London	1.38	4/16/21	4,065,000	4,768,839	0.353%
UniCredit	2	3/4/23	1,414,000	1,674,312	0.124%
Unicredit Bank Austria	1.38	5/26/21	400,000	469,863	0.035%
Unicredit Bank Czech Republic & Slovakia	0.63	4/30/20	3,300,000	3,769,185	0.279%
United Kingdom Gilt	1.63	10/22/71	2,661,000	3,727,083	0.276%
United Kingdom Gilt	4.25	12/7/46	15,005,792	31,054,746	2.297%
U.S. Treasury Bill	2.08	9/12/19	3,855,000	3,838,819	0.284%
Vietnam Government International Bond	6.75	1/29/20	5,126,000	5,242,748	0.388%
Virgin Media Secured Finance	5.25	5/15/29	1,310,000	1,714,581	0.127%
Vonovia Finance BV	1.63	12/15/20	100,000	116,415	0.009%
XLIT	3.25	6/29/47	1,600,000	1,976,535	0.146%

Total Investments in Securities **1,336,060,575**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	TWD	23,881,000	USD	(768,991)	07/12/2019	1,446	0.000%
BARCLAYS	USD	2,533,949	KRW	(2,932,286,000)	07/12/2019	(3,955)	0.000%
BARCLAYS	USD	3,317,532	RON	(14,067,000)	07/19/2019	(67,714)	-0.005%
BARCLAYS	USD	3,317,923	RON	(14,067,000)	07/19/2019	(67,322)	-0.005%
BARCLAYS	USD	7,777,047	TRY	(47,773,000)	07/23/2019	(356,604)	-0.026%
BARCLAYS	USD	6,383,667	CLP	(4,332,914,000)	08/09/2019	(13,557)	-0.001%
BARCLAYS	USD	6,333,558	CLP	(4,332,914,000)	08/09/2019	(63,665)	-0.005%
BARCLAYS	SEK	17,778,000	USD	(1,865,864)	08/16/2019	55,652	0.004%
BARCLAYS	SEK	1,690,289	USD	(176,706)	08/16/2019	5,987	0.000%
BARCLAYS	MXN	36,981,153	USD	(1,917,672)	08/23/2019	(9,230)	-0.001%
BARCLAYS	USD	822,609	CLP	(577,924,000)	09/06/2019	(30,629)	-0.002%
BARCLAYS	USD	613,834	CLP	(427,290,000)	09/06/2019	(17,010)	-0.001%
BNP PARIBAS SECURITIES CORP	KRW	3,175,138,580	USD	(2,667,063)	07/12/2019	81,031	0.006%
BNP PARIBAS SECURITIES CORP	USD	1,080,362	INR	(75,782,000)	07/12/2019	(15,871)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	753,486	CZK	(17,077,000)	07/19/2019	(10,541)	-0.001%
BNP PARIBAS SECURITIES CORP	EUR	24,643,820	USD	(28,105,488)	07/31/2019	(4,576)	0.000%
BNP PARIBAS SECURITIES CORP	EUR	471,043	USD	(537,233)	07/31/2019	(111)	0.000%
BNP PARIBAS SECURITIES CORP	USD	790,009	EUR	(692,963)	07/31/2019	(164)	0.000%
BNP PARIBAS SECURITIES CORP	USD	6,375,683	CLP	(4,332,914,000)	08/09/2019	(21,541)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	6,329,118	CLP	(4,332,914,000)	08/09/2019	(68,106)	-0.005%
BNP PARIBAS SECURITIES CORP	USD	824,169	CLP	(574,858,000)	08/09/2019	(24,566)	-0.002%
BNP PARIBAS SECURITIES CORP	AUD	255,290	USD	(176,174)	08/23/2019	3,377	0.000%
BNP PARIBAS SECURITIES CORP	CHF	5,628,000	USD	(5,622,715)	08/23/2019	172,652	0.013%
BNP PARIBAS SECURITIES CORP	USD	3,464,769	MXN	(67,396,000)	08/23/2019	(13,256)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	15,011,863	BRL	(59,647,891)	09/04/2019	(421,529)	-0.031%
BNP PARIBAS SECURITIES CORP	CLP	4,633,363,133	USD	(6,689,328)	09/06/2019	151,301	0.011%
BNP PARIBAS SECURITIES CORP	THB	41,130,781	USD	(1,337,661)	09/06/2019	5,787	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,307,363	CLP	(1,616,608,000)	09/06/2019	(79,373)	-0.006%
BNP PARIBAS SECURITIES CORP	USD	2,309,176	CLP	(1,616,608,184)	09/06/2019	(77,560)	-0.006%
BNP PARIBAS SECURITIES CORP	USD	49,900	CNH	(345,000)	09/06/2019	(295)	0.000%
BNP PARIBAS SECURITIES CORP	USD	49,900	CNH	(345,000)	09/06/2019	(295)	0.000%
BNP PARIBAS SECURITIES CORP	USD	49,610	CNH	(343,000)	09/06/2019	(293)	0.000%
BNP PARIBAS SECURITIES CORP	USD	49,900	CNH	(345,000)	09/06/2019	(295)	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,256,306	MYR	(9,393,000)	09/06/2019	(15,509)	-0.001%

BNP PARIBAS SECURITIES CORP	USD	1,298,351	THB	(40,494,000)	09/06/2019	(24,298)	-0.002%
BNP PARIBAS SECURITIES CORP	ZAR	39,048,287	USD	(2,730,039)	09/13/2019	15,605	0.001%
BANK OF AMERICA	IDR	13,429,854,878	USD	(934,381)	07/12/2019	14,717	0.001%
BANK OF AMERICA	KRW	44,327,000	USD	(39,065)	07/12/2019	(700)	0.000%
BANK OF AMERICA	KRW	44,326,000	USD	(39,064)	07/12/2019	(700)	0.000%
BANK OF AMERICA	USD	2,322,903	IDR	(33,222,156,000)	07/12/2019	(24,931)	-0.002%
BANK OF AMERICA	USD	956,159	INR	(66,563,000)	07/12/2019	(6,716)	0.000%
BANK OF AMERICA	USD	2,288,202	KRW	(2,704,884,000)	07/12/2019	(52,885)	-0.004%
BANK OF AMERICA	CZK	13,960,000	USD	(614,085)	07/19/2019	10,486	0.001%
BANK OF AMERICA	CZK	197,784,000	USD	(8,726,406)	07/19/2019	122,466	0.009%
BANK OF AMERICA	CZK	197,784,000	USD	(8,726,406)	07/19/2019	122,466	0.009%
BANK OF AMERICA	CZK	197,784,000	USD	(8,726,406)	07/19/2019	122,466	0.009%
BANK OF AMERICA	HUF	672,250,169	USD	(2,372,952)	07/19/2019	(3,510)	0.000%
BANK OF AMERICA	RON	5,300,593	USD	(1,238,702)	07/19/2019	36,894	0.003%
BANK OF AMERICA	USD	525,505	TRY	(3,037,000)	07/23/2019	8,437	0.001%
BANK OF AMERICA	USD	3,039,446	EUR	(2,661,623)	07/31/2019	4,444	0.000%
BANK OF AMERICA	PLN	15,075,417	USD	(3,943,863)	08/16/2019	98,881	0.007%
BANK OF AMERICA	AUD	7,485,374	USD	(5,171,121)	08/23/2019	93,502	0.007%
BANK OF AMERICA	AUD	7,485,000	USD	(5,166,147)	08/23/2019	98,213	0.007%
BANK OF AMERICA	GBP	35,742,796	USD	(45,580,465)	08/23/2019	(68,308)	-0.005%
BANK OF AMERICA	USD	34,345	THB	(1,090,000)	09/06/2019	(1,258)	0.000%
BANK OF AMERICA	USD	34,345	THB	(1,090,000)	09/06/2019	(1,258)	0.000%
BANK OF AMERICA	ZAR	31,311,431	USD	(2,085,935)	09/13/2019	115,699	0.009%
JP MORGAN CHASE BANK	IDR	45,939,160,700	USD	(3,243,833)	07/12/2019	2,720	0.000%
JP MORGAN CHASE BANK	USD	949,091	KRW	(1,098,288,000)	07/12/2019	(1,481)	0.000%
JP MORGAN CHASE BANK	CZK	13,959,000	USD	(614,052)	07/19/2019	10,475	0.001%
JP MORGAN CHASE BANK	CZK	8,887,000	USD	(383,822)	07/19/2019	13,783	0.001%
JP MORGAN CHASE BANK	RON	2,319,525	USD	(544,266)	07/19/2019	13,932	0.001%
JP MORGAN CHASE BANK	RON	14,952,201	USD	(3,571,075)	07/19/2019	27,196	0.002%
JP MORGAN CHASE BANK	RON	11,489,747	USD	(2,768,614)	07/19/2019	(3,588)	0.000%
JP MORGAN CHASE BANK	USD	1,867,730	CZK	(42,340,000)	07/19/2019	(26,565)	-0.002%
JP MORGAN CHASE BANK	USD	227,811	HUF	(66,217,000)	07/19/2019	(5,580)	0.000%
JP MORGAN CHASE BANK	USD	3,313,159	RON	(14,067,009)	07/19/2019	(72,089)	-0.005%
JP MORGAN CHASE BANK	USD	435,201	RON	(1,838,000)	07/19/2019	(7,116)	-0.001%
JP MORGAN CHASE BANK	USD	1,567,753	RON	(6,521,000)	07/19/2019	(1,536)	0.000%
JP MORGAN CHASE BANK	USD	1,627,998	RON	(6,822,000)	07/19/2019	(13,727)	-0.001%
JP MORGAN CHASE BANK	USD	477,487	RUB	(30,179,000)	07/19/2019	1,505	0.000%
JP MORGAN CHASE BANK	CAD	5,702,980	USD	(4,285,200)	07/26/2019	72,697	0.005%
JP MORGAN CHASE BANK	JPY	1,138,096,138	USD	(10,600,717)	07/26/2019	(21,060)	-0.002%
JP MORGAN CHASE BANK	USD	1,850,462	CAD	(2,417,000)	07/26/2019	3,527	0.000%
JP MORGAN CHASE BANK	USD	4,922,503	CAD	(6,558,000)	07/26/2019	(88,753)	-0.007%
JP MORGAN CHASE BANK	USD	8,313,247	JPY	(893,832,000)	07/26/2019	4,251	0.000%
JP MORGAN CHASE BANK	USD	3,427,420	JPY	(380,004,000)	07/26/2019	(105,069)	-0.008%
JP MORGAN CHASE BANK	USD	990,349	JPY	(106,871,739)	07/26/2019	(3,123)	0.000%
JP MORGAN CHASE BANK	USD	29,853,031	JPY	(3,229,486,000)	07/26/2019	(168,030)	-0.012%
JP MORGAN CHASE BANK	USD	1,411,437	JPY	(152,683,000)	07/26/2019	(7,893)	-0.001%
JP MORGAN CHASE BANK	CLP	1,096,139,000	USD	(1,615,652)	08/09/2019	2,716	0.000%
JP MORGAN CHASE BANK	USD	6,393,464	CLP	(4,332,914,286)	08/09/2019	(3,761)	0.000%
JP MORGAN CHASE BANK	SEK	17,778,000	USD	(1,866,555)	08/16/2019	54,962	0.004%
JP MORGAN CHASE BANK	SEK	10,671,625	USD	(1,156,036)	08/16/2019	(2,605)	0.000%
JP MORGAN CHASE BANK	USD	467,341	PLN	(1,751,000)	08/16/2019	(2,221)	0.000%
JP MORGAN CHASE BANK	USD	781,151	SEK	(7,225,000)	08/16/2019	245	0.000%
JP MORGAN CHASE BANK	USD	1,520,968	SEK	(14,347,000)	08/16/2019	(29,713)	-0.002%
JP MORGAN CHASE BANK	USD	273,548	SEK	(2,589,000)	08/16/2019	(6,281)	0.000%
JP MORGAN CHASE BANK	GBP	396,607	USD	(504,402)	08/23/2019	607	0.000%
JP MORGAN CHASE BANK	MXN	50,790,672	USD	(2,620,084)	08/23/2019	1,009	0.000%
JP MORGAN CHASE BANK	USD	2,363,216	AUD	(3,406,000)	08/23/2019	(32,297)	-0.002%
JP MORGAN CHASE BANK	USD	927,667	CHF	(918,000)	08/23/2019	(17,632)	-0.001%
JP MORGAN CHASE BANK	USD	8,591,184	GBP	(6,752,000)	08/23/2019	(6,299)	0.000%
JP MORGAN CHASE BANK	USD	909,557	GBP	(719,000)	08/23/2019	(5,963)	0.000%
JP MORGAN CHASE BANK	USD	900,588	MXN	(17,452,000)	08/23/2019	(36)	0.000%
JP MORGAN CHASE BANK	CNH	58,578,000	USD	(8,440,829)	09/06/2019	81,763	0.006%
JP MORGAN CHASE BANK	CNH	51,106,000	USD	(7,434,379)	09/06/2019	1,102	0.000%
JP MORGAN CHASE BANK	CNH	200,459,000	USD	(29,221,872)	09/06/2019	(56,823)	-0.004%
JP MORGAN CHASE BANK	MYR	7,575,101	USD	(1,811,358)	09/06/2019	20,774	0.002%
JP MORGAN CHASE BANK	THB	33,266,778	USD	(1,065,993)	09/06/2019	20,594	0.002%
JP MORGAN CHASE BANK	USD	49,776	CNH	(345,000)	09/06/2019	(418)	0.000%
JP MORGAN CHASE BANK	USD	49,776	CNH	(345,000)	09/06/2019	(418)	0.000%
JP MORGAN CHASE BANK	USD	1,598,298	CNH	(11,086,000)	09/06/2019	(14,619)	-0.001%
JP MORGAN CHASE BANK	USD	3,186,954	MYR	(13,397,000)	09/06/2019	(53,278)	-0.004%
JP MORGAN CHASE BANK	USD	3,186,954	MYR	(13,397,000)	09/06/2019	(53,278)	-0.004%
JP MORGAN CHASE BANK	ILS	3,660,720	USD	(1,024,141)	09/12/2019	6,426	0.000%

JP MORGAN CHASE BANK	USD	329,929	ILS	(1,183,000)	09/12/2019	(3,110)	0.000%
JP MORGAN CHASE BANK	USD	909,379	ZAR	(13,695,000)	09/13/2019	(53,572)	-0.004%
JP MORGAN CHASE BANK	BRL	1,876,000	USD	(485,482)	10/02/2019	(1,416)	0.000%
CITIBANK N A	USD	4,623,207	IDR	(66,741,646,880)	07/12/2019	(93,473)	-0.007%
CITIBANK N A	USD	4,623,207	IDR	(66,741,647,000)	07/12/2019	(93,473)	-0.007%
CITIBANK N A	USD	626,839	KRW	(697,860,000)	07/12/2019	22,839	0.002%
CITIBANK N A	USD	626,164	KRW	(697,860,000)	07/12/2019	22,164	0.002%
CITIBANK N A	TRY	50,810,000	USD	(8,718,556)	07/23/2019	(67,837)	-0.005%
CITIBANK N A	JPY	30,047,990,023	USD	(270,791,657)	07/26/2019	8,532,216	0.631%
CITIBANK N A	JPY	403,602,000	USD	(3,744,606)	07/26/2019	7,248	0.001%
CITIBANK N A	USD	2,190,632	JPY	(234,560,000)	07/26/2019	10,180	0.001%
CITIBANK N A	USD	7,213,179	EUR	(6,330,176)	07/31/2019	(5,009)	0.000%
CITIBANK N A	PLN	15,076,000	USD	(3,948,902)	08/16/2019	93,999	0.007%
CITIBANK N A	SEK	17,778,000	USD	(1,859,734)	08/16/2019	61,782	0.005%
CITIBANK N A	SEK	17,777,896	USD	(1,864,520)	08/16/2019	56,986	0.004%
CITIBANK N A	AUD	7,485,000	USD	(5,167,008)	08/23/2019	97,353	0.007%
CITIBANK N A	GBP	4,198,002	USD	(5,335,362)	08/23/2019	10,054	0.001%
CITIBANK N A	GBP	824,000	USD	(1,048,239)	08/23/2019	980	0.000%
CITIBANK N A	GBP	351,466	USD	(445,102)	08/23/2019	2,428	0.000%
CITIBANK N A	GBP	5,755,661	USD	(7,322,824)	08/23/2019	5,997	0.000%
CITIBANK N A	MXN	12,116,000	USD	(607,319)	08/23/2019	17,937	0.001%
CITIBANK N A	MXN	33,586,682	USD	(1,736,212)	08/23/2019	(2,945)	0.000%
CITIBANK N A	USD	1,909,180	GBP	(1,492,553)	08/23/2019	8,677	0.001%
CITIBANK N A	USD	1,110,018	GBP	(868,000)	08/23/2019	4,773	0.000%
CITIBANK N A	USD	3,478,548	MXN	(67,393,737)	08/23/2019	640	0.000%
CITIBANK N A	USD	3,463,256	MXN	(67,396,000)	08/23/2019	(14,769)	-0.001%
CITIBANK N A	THB	19,963,000	USD	(638,663)	09/06/2019	13,385	0.001%
CITIBANK N A	USD	34,338	THB	(1,090,827)	09/06/2019	(1,291)	0.000%
CITIBANK N A	USD	34,312	THB	(1,090,000)	09/06/2019	(1,290)	0.000%
CITIBANK N A	ILS	7,129,800	USD	(2,001,187)	09/12/2019	5,997	0.000%
CITIBANK N A	USD	9,853,392	ILS	(35,352,000)	09/12/2019	(98,914)	-0.007%
CITIBANK N A	USD	4,204,965	SGD	(5,732,289)	09/13/2019	(36,738)	-0.003%
CITIBANK N A	USD	4,655,474	ZAR	(70,022,000)	09/13/2019	(268,057)	-0.020%
CITIBANK N A	USD	11,240,430	BRL	(45,838,472)	10/02/2019	(587,322)	-0.043%
CREDIT SUISSE FIRST BOSTON	IDR	25,735,391,783	USD	(1,803,461)	07/12/2019	15,277	0.001%
CREDIT SUISSE FIRST BOSTON	INR	475,225,050	USD	(6,876,357)	07/12/2019	(1,936)	0.000%
CREDIT SUISSE FIRST BOSTON	KRW	4,729,670,000	USD	(4,092,826)	07/12/2019	720	0.000%
CREDIT SUISSE FIRST BOSTON	USD	23,916,961	INR	(1,674,546,000)	07/12/2019	(306,371)	-0.023%
CREDIT SUISSE FIRST BOSTON	USD	23,916,969	INR	(1,674,546,617)	07/12/2019	(306,371)	-0.023%
CREDIT SUISSE FIRST BOSTON	USD	1,681,606	KRW	(2,006,660,000)	07/12/2019	(55,166)	-0.004%
CREDIT SUISSE FIRST BOSTON	USD	8,790,023	TWD	(269,590,000)	07/12/2019	92,655	0.007%
CREDIT SUISSE FIRST BOSTON	CLP	840,341,000	USD	(1,231,269)	08/09/2019	9,432	0.001%
CREDIT SUISSE FIRST BOSTON	CLP	712,094,129	USD	(1,047,028)	08/09/2019	4,326	0.000%
CREDIT SUISSE FIRST BOSTON	CLP	2,191,881,270	USD	(3,228,102)	08/09/2019	8,047	0.001%
CREDIT SUISSE FIRST BOSTON	CLP	1,816,841,812	USD	(2,682,481)	08/09/2019	(50)	0.000%
CREDIT SUISSE FIRST BOSTON	CLP	401,336,000	USD	(590,243)	09/06/2019	2,283	0.000%
DEUTSCHE BANK	IDR	3,342,271,000	USD	(233,971)	07/12/2019	2,230	0.000%
DEUTSCHE BANK	CAD	3,505,881	USD	(2,674,757)	07/26/2019	4,241	0.000%
DEUTSCHE BANK	GBP	650,000	USD	(827,082)	08/23/2019	578	0.000%
DEUTSCHE BANK	GBP	2,564,782	USD	(3,264,804)	08/23/2019	995	0.000%
DEUTSCHE BANK	MYR	9,401,782	USD	(2,267,293)	09/06/2019	6,646	0.000%
DEUTSCHE BANK	MYR	1,792,242	USD	(432,209)	09/06/2019	1,267	0.000%
DEUTSCHE BANK	NOK	26,233,063	USD	(3,091,861)	09/30/2019	(9,030)	-0.001%
GOLDMAN SACHS & CO	IDR	35,684,805,000	USD	(2,487,613)	07/12/2019	34,258	0.003%
GOLDMAN SACHS & CO	KRW	528,253,206	USD	(467,812)	07/12/2019	(10,607)	-0.001%
GOLDMAN SACHS & CO	TWD	19,337,000	USD	(631,515)	07/12/2019	(7,675)	-0.001%
GOLDMAN SACHS & CO	TWD	409,000	USD	(13,310)	07/12/2019	(115)	0.000%
GOLDMAN SACHS & CO	TWD	409,000	USD	(13,310)	07/12/2019	(115)	0.000%
GOLDMAN SACHS & CO	TWD	409,000	USD	(13,301)	07/12/2019	(106)	0.000%
GOLDMAN SACHS & CO	TWD	409,000	USD	(13,301)	07/12/2019	(106)	0.000%
GOLDMAN SACHS & CO	USD	464,077	KRW	(523,224,000)	07/12/2019	11,225	0.001%
GOLDMAN SACHS & CO	USD	3,633,121	KRW	(4,204,610,999)	07/12/2019	(5,985)	0.000%
GOLDMAN SACHS & CO	JPY	1,362,562,742	USD	(12,598,008)	07/26/2019	68,274	0.005%
GOLDMAN SACHS & CO	USD	4,704,595	EUR	(4,117,000)	07/31/2019	10,052	0.001%
GOLDMAN SACHS & CO	CHF	5,627,000	USD	(5,622,727)	08/23/2019	171,610	0.013%
GOLDMAN SACHS & CO	USD	1,069,073	THB	(32,843,000)	09/06/2019	(3,672)	0.000%
HSBC SECURITIES INC	KRW	724,781,000	USD	(615,578)	07/12/2019	11,723	0.001%
HSBC SECURITIES INC	USD	839,528	IDR	(12,085,000,000)	07/12/2019	(14,528)	-0.001%
HSBC SECURITIES INC	USD	626,388	KRW	(697,858,580)	07/12/2019	22,389	0.002%
HSBC SECURITIES INC	DKK	45,295,000	USD	(6,904,894)	07/19/2019	8,693	0.001%
HSBC SECURITIES INC	USD	3,316,985	RON	(14,067,000)	07/19/2019	(68,261)	-0.005%
HSBC SECURITIES INC	USD	3,324,667	RON	(14,067,000)	07/19/2019	(60,579)	-0.004%

HSBC SECURITIES INC	AUD	1,562,991	USD	(1,087,669)	08/23/2019	11,617	0.001%
HSBC SECURITIES INC	MXN	65,828,858	USD	(3,408,894)	08/23/2019	(11,742)	-0.001%
HSBC SECURITIES INC	MXN	96,296,000	USD	(4,975,954)	08/23/2019	(6,521)	0.000%
HSBC SECURITIES INC	MYR	1,150,000	USD	(276,243)	09/06/2019	1,899	0.000%
HSBC SECURITIES INC	USD	49,679	CNH	(345,000)	09/06/2019	(515)	0.000%
HSBC SECURITIES INC	USD	3,199,742	MYR	(13,397,000)	09/06/2019	(40,490)	-0.003%
HSBC SECURITIES INC	USD	3,199,962	MYR	(13,397,923)	09/06/2019	(40,493)	-0.003%
HSBC SECURITIES INC	NZD	2,232,000	USD	(1,477,673)	09/30/2019	24,326	0.002%
MORGAN STANLEY & COMPANY LLC	TWD	12,915,000	USD	(409,091)	07/12/2019	7,566	0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,789,078	CZK	(40,019,000)	07/19/2019	(1,375)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	624,421	DKK	(4,094,000)	07/19/2019	(465)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	250,758	HUF	(71,326,000)	07/19/2019	(640)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	3,323,254	RON	(14,067,000)	07/19/2019	(61,992)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	6,488,978	CAD	(8,507,000)	07/26/2019	(11,594)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	32,310,068	JPY	(3,476,111,000)	07/26/2019	(3,600)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	38,624,708	EUR	(33,895,000)	07/31/2019	(25,161)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	2,176,939	SEK	(20,099,000)	08/16/2019	4,560	0.000%
MORGAN STANLEY & COMPANY LLC	USD	2,610,989	AUD	(3,731,000)	08/23/2019	(13,103)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,110,806	CHF	(1,081,000)	08/23/2019	(2,341)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	8,557,686	GBP	(6,727,000)	08/23/2019	(7,964)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,538,513	MXN	(29,701,000)	08/23/2019	5,769	0.000%
MORGAN STANLEY & COMPANY LLC	USD	3,461,744	MXN	(67,396,000)	08/23/2019	(16,281)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	3,452,399	MXN	(67,396,000)	08/23/2019	(25,626)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	3,464,627	MXN	(67,396,000)	08/23/2019	(13,398)	-0.001%
MORGAN STANLEY & COMPANY LLC	BRL	62,835,891	USD	(15,756,637)	09/04/2019	501,623	0.037%
MORGAN STANLEY & COMPANY LLC	USD	2,328,232	CLP	(1,616,608,000)	09/06/2019	(58,504)	-0.004%
MORGAN STANLEY & COMPANY LLC	USD	2,320,979	CLP	(1,616,608,000)	09/06/2019	(65,758)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	4,391,947	CNH	(30,251,000)	09/06/2019	(9,311)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	467,750	ILS	(1,673,000)	09/12/2019	(3,234)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,563,815	ZAR	(22,490,000)	09/13/2019	(17,549)	-0.001%
MORGAN STANLEY & COMPANY LLC	NZD	2,233,000	USD	(1,477,263)	09/30/2019	25,409	0.002%
MORGAN STANLEY & COMPANY LLC	USD	516,439	NOK	(4,379,000)	09/30/2019	1,832	0.000%
MORGAN STANLEY & COMPANY LLC	USD	461,545	NZD	(690,000)	09/30/2019	(2,783)	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	8,966,108	USD	(2,242,929)	10/02/2019	70,606	0.005%
MORGAN STANLEY & COMPANY LLC	USD	11,208,950	BRL	(45,839,000)	10/02/2019	(618,938)	-0.046%
MORGAN STANLEY & COMPANY LLC	USD	468,702	BRL	(1,839,000)	10/02/2019	(5,817)	0.000%
RBC DOMINION SECURITIES INC	INR	942,130,833	USD	(13,433,105)	07/12/2019	195,393	0.014%
RBC DOMINION SECURITIES INC	USD	852,492	KRW	(988,891,000)	07/12/2019	(3,397)	0.000%
STATE STREET GLOBAL MARKETS LLC	TWD	409,000	USD	(13,301)	07/12/2019	(106)	0.000%
STATE STREET GLOBAL MARKETS LLC	TWD	409,000	USD	(13,301)	07/12/2019	(106)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	8,562,518	KRW	(9,913,683,000)	07/12/2019	(17,811)	-0.001%
STATE STREET GLOBAL MARKETS LLC	CAD	64,914,925	USD	(48,540,875)	07/26/2019	1,063,471	0.079%
STATE STREET GLOBAL MARKETS LLC	CAD	4,679,799	USD	(3,476,904)	07/26/2019	99,136	0.007%
STATE STREET GLOBAL MARKETS LLC	JPY	1,518,938,390	USD	(13,831,878)	07/26/2019	288,060	0.021%
STATE STREET GLOBAL MARKETS LLC	USD	3,038,702	EUR	(2,661,000)	07/31/2019	4,411	0.000%
STATE STREET GLOBAL MARKETS LLC	AUD	4,383,274	USD	(3,065,355)	08/23/2019	17,495	0.001%
STATE STREET GLOBAL MARKETS LLC	CHF	5,628,000	USD	(5,621,030)	08/23/2019	174,337	0.013%
STATE STREET GLOBAL MARKETS LLC	GBP	116,036	USD	(145,930)	08/23/2019	1,821	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,462,420	MXN	(67,396,000)	08/23/2019	(15,605)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,731,641	MXN	(33,665,000)	08/23/2019	(5,669)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	9,841,805	ILS	(35,352,747)	09/12/2019	(110,711)	-0.008%
STATE STREET GLOBAL MARKETS LLC	USD	9,846,805	ILS	(35,352,000)	09/12/2019	(105,501)	-0.008%
STANDARD CHARTERED SECURITIES	INR	56,000,000	USD	(798,289)	07/12/2019	11,785	0.001%
STANDARD CHARTERED SECURITIES	KRW	2,009,760,000	USD	(1,738,697)	07/12/2019	757	0.000%
STANDARD CHARTERED SECURITIES	USD	2,807,445	IDR	(39,846,070,000)	07/12/2019	(8,505)	-0.001%
STANDARD CHARTERED SECURITIES	USD	605,667	INR	(42,106,000)	07/12/2019	(3,422)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,575,692	MYR	(6,547,000)	09/06/2019	(7,782)	-0.001%
STANDARD CHARTERED SECURITIES	BRL	6,878,301	USD	(1,765,931)	10/02/2019	8,885	0.001%
SOCIETE GENERALE	USD	1,243,253	CZK	(28,722,000)	07/19/2019	(41,772)	-0.003%
SOCIETE GENERALE	USD	463,725	DKK	(3,090,000)	07/19/2019	(7,916)	-0.001%
SOCIETE GENERALE	USD	987,709	RON	(4,219,000)	07/19/2019	(27,600)	-0.002%
SOCIETE GENERALE	USD	4,673,901	CAD	(6,267,000)	07/26/2019	(114,989)	-0.009%
SOCIETE GENERALE	USD	24,738,483	JPY	(2,716,607,000)	07/26/2019	(514,893)	-0.038%
SOCIETE GENERALE	SEK	12,755,173	USD	(1,356,137)	08/16/2019	22,493	0.002%
SOCIETE GENERALE	USD	1,355,762	SEK	(12,968,000)	08/16/2019	(45,871)	-0.003%
SOCIETE GENERALE	USD	1,915,024	AUD	(2,776,000)	08/23/2019	(37,396)	-0.003%
SOCIETE GENERALE	USD	1,262,182	CHF	(1,264,000)	08/23/2019	(39,407)	-0.003%
SOCIETE GENERALE	USD	7,355,975	GBP	(5,785,000)	08/23/2019	(10,204)	-0.001%
SOCIETE GENERALE	USD	1,294,093	MXN	(24,954,000)	08/23/2019	6,322	0.000%
UBS SECURITIES LLC	CZK	7,172,000	USD	(313,619)	07/19/2019	7,257	0.001%
UBS SECURITIES LLC	RUB	32,321,899	USD	(492,706)	07/19/2019	17,073	0.001%
UBS SECURITIES LLC	CAD	1,054,213	USD	(804,195)	07/26/2019	1,376	0.000%

UBS SECURITIES LLC	JPY	1,599,013,000	USD	(14,624,628)	07/26/2019	239,677	0.018%
UBS SECURITIES LLC	EUR	547,853	USD	(624,182)	07/31/2019	526	0.000%
UBS SECURITIES LLC	EUR	1,565,471	USD	(1,789,098)	07/31/2019	(4,020)	0.000%
UBS SECURITIES LLC	USD	6,434,288	CLP	(4,332,914,000)	08/09/2019	37,064	0.003%
UBS SECURITIES LLC	USD	6,183,772	CLP	(4,321,961,955)	08/09/2019	(197,282)	-0.015%
UBS SECURITIES LLC	GBP	495,212	USD	(621,861)	08/23/2019	8,704	0.001%
UBS SECURITIES LLC	USD	1,778,670	GBP	(1,396,989)	08/23/2019	(149)	0.000%
UBS SECURITIES LLC	USD	3,478,647	MXN	(67,396,000)	08/23/2019	622	0.000%
UBS SECURITIES LLC	USD	781,564	BRL	(3,188,000)	09/04/2019	(43,304)	-0.003%
UBS SECURITIES LLC	USD	682,983	SGD	(924,000)	09/13/2019	(746)	0.000%
UBS SECURITIES LLC	USD	4,623,102	ZAR	(70,022,897)	09/13/2019	(300,492)	-0.022%

Total Forward Currency Exchange Contracts **6,717,098**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
ITRX XOVER S31 5Y PAY 262.5 09/18/2019	262.50	9/18/2019	10,565,421	113,896	0.008%
ITRX XOVER S31 5Y PAY 312.5 09/18/2019	312.50	9/18/2019	(10,565,421)	(43,904)	(0.003%)
ITRX XOVER S31 5Y REC 237.5 09/18/2019	237.50	9/18/2019	(10,565,421)	(27,211)	(0.002%)
ITRX XOVER S31 PAY 262.5 09/18/2019	262.50	9/18/2019	32,300,000	348,197	0.026%
ITRX XOVER S31 PAY 262.5 09/18/2019	262.50	9/18/2019	9,659,813	104,134	0.008%
ITRX XOVER S31 PAY 262.5 09/18/2019	262.50	9/18/2019	12,074,766	130,167	0.010%
ITRX XOVER S31 PAY 312.5 09/18/2019	312.50	9/18/2019	(32,300,000)	(134,221)	(0.010%)
ITRX XOVER S31 PAY 312.5 09/18/2019	312.50	9/18/2019	(9,659,813)	(40,141)	(0.003%)
ITRX XOVER S31 PAY 312.5 09/18/2019	312.50	9/18/2019	(12,074,766)	(50,176)	(0.004%)
ITRX XOVER S31 REC 237.5 09/18/2019	237.50	9/18/2019	(32,300,000)	(83,188)	(0.006%)
ITRX XOVER S31 REC 237.5 09/18/2019	237.50	9/18/2019	(9,659,813)	(24,879)	(0.002%)
ITRX XOVER S31 REC 237.5 09/18/2019	237.50	9/18/2019	(12,074,766)	(31,098)	(0.002%)

Total Options **261,575**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/19/2022 PAY FIX	(135,000,000)	(735,013)	(0.054%)
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	(348,498)	(0.026%)
GREECE CDS 12/20/2021	2,160,000	(28,929)	(0.002%)
GREECE CDS 12/20/2020	2,160,000	(2,795)	0.000%
GREECE CDS 06/20/2022	1,450,000	(32,126)	(0.002%)
ITRX XOVER CDSI S31 5Y 06/20/2024	(40,200,000)	(5,179,281)	(0.383%)
ITRX XOVER CDSI S31 5Y 06/20/2024	(19,700,000)	(2,538,105)	(0.188%)

Total Swap Contracts **(8,864,747)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNU9 CAN 10YR BOND FUT SEP 19	745	9/19/2019	81,312,550	2,129,459	6.015%
DUU9 EURO SCHATZ FUT SEPT 19	(287)	9/6/2019	(36,643,957)	(707,131)	(2.711%)
G U9 LONG GILT FUT SEPT 19	(154)	9/26/2019	(25,483,154)	(348,736)	(1.885%)
KAU9 KOREA 10YR BND FUT SEP 19	312	9/17/2019	35,465,293	847,804	2.624%
KEU9 KOREA 3YR BND FUT SEP 19	314	9/17/2019	30,022,604	695,892	2.221%
OATU9 EURO OAT FUT SEPT 19	94	9/6/2019	17,622,528	574,128	1.304%
OEU9 EURO BOBL FUT SEPT 19	(480)	9/6/2019	(73,378,438)	(1,619,969)	(5.428%)
RXU9 EURO BUND FUTURE SEP 19	74	9/6/2019	14,535,279	324,354	1.075%
UBU9 EURO BUXL 30Y FUT SEPT 19	(49)	9/6/2019	(11,305,164)	(251,973)	(0.836%)
XMU9 AUST 10Y BOND FUT SEP 19	263	9/16/2019	26,523,437	508,330	1.962%

Total Futures Contracts **2,152,158**

NET ASSETS **1,351,769,199**

NET ASSET VALUE PER SHARE

International Bond Fund Shares **9.01**
(\$789,373,792 / 87,565,940 Shares Outstanding)

International Bond Fund - Advisor Class Shares **9.04**
(\$5,727,485 / 633,689 Shares Outstanding)

International Bond Fund - I Class Shares **9.03**
(\$556,667,922 / 61,612,521 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
AED	United Arab Emirates Dirham
AFA	Afghanistan Afghani
ALL	Albania Lek
AMD	Armenian Dram
ANG	Netherlands Antillian Guilder
AOA	Angolan Kwanza
ARS	Argentine Peso
AUD	Australian Dollar
AZM	Azerbaijan Manat
BAM	Bosnia and Herzegovina Convertible Mark
BBD	Bardados Dollar
BDT	Bandladesh Taka
BGN	Bulgarian Lev
BHD	Bahraini Dinar
BMD	Bermudian Dollar
BOB	Bolivian Boliviano
BRL	Brazilian Real
BSD	Bahamian Dollar
BWP	Botswana Pula
BYR	Belarusian Ruble
BZD	Belize Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
CNY	China Yuan Renminbi
COP	Columbian Peso
CRC	Costa Rican Colon
CUP	Cuban Peso
CYP	Cyprus Pound
CZK	Czech Koruna
DOP	Dominican Peso
DZD	Algerian Dinar
ECS	Ecuador Sucre
EEL	Estonian Kroon
EGP	Egyptian Pound
ETB	Ethiopian Birr
EUR	Euro
FJD	Fiji Dollar
FKP	Falkland Islands Pound
GBP	British Pound
GHC	Ghanaian Cedi
GIP	Gibraltar Pound
GTQ	Guatemalan Quetzal
GYP	Guyan Dollar
HKD	Hong Kong Dollar
HNL	Honduran Lempira
HRK	Croatian Kuna
HTG	Haitian Gourde
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli New Shekel
INR	Indian Rupee
IQD	Iraqi Dinar
IRR	Iranian Rial
ISK	Iceland Krona
JMD	Jamaican Dollar
JOD	Jordanian Dinar
JPY	Japanese Yen
KES	Kenyan Shilling
KHR	Cambodian Riel
KPW	North Korean Won
LBP	Lebanese Pound
LKR	Sri Lanka Rupee
LRD	Liberian Dollar
LTL	Lithuanian Litas
LVL	Latvian Lats
LYD	Libyan Dinar
MAD	Moroccan Dirham
MDL	Moldavan Leu
MGA	Malagasy Franc
MOP	Macau Pataca
MRO	Mauritanian Ouguiya
MTL	Maltese Lira
MUR	Mauritius Rupee
MWK	Malawi Kwacha
MXN	Mexican Peso
MYR	Malaysian Ringgit
MZM	Mozambican Metical
NAD	Namibian Dollar
NGN	Nigerian Naira
NIO	Nicarguan Cordoba Oro
NOK	Norwegian Kroner
NPR	Nepalese Rupee
NZD	New Zealand Dollar
OMR	Omani Rial
PAB	Panamanian Balboa
PEN	Peruvian Nuevo Sol
PGK	Papua New Guinea Kina
PHP	Philippine Peso
PKR	Pakistan Rupee
PLN	Polish Zloty
PYG	Guarani
QAR	Qatari Rial
RON	Romanian Leu
RSD	Serbian Dinar
RUB	Russian Rouble
RWF	Rwandan Franc
SAR	Saudi Riyal
SDD	Sudanese Dinar
SEK	Swedish Krona
SGD	Singapore Dollar
SIT	Slovenian Tolar
SKK	Slovak Koruna
SLL	Sierra Leonean Leone
SOS	Somali Shilling
SVC	El Salvador Colon
SZL	Swazi Lilangeni
THB	Thai Baht
TND	Tunisian Dinar
TRY	Turkish Lira
TTD	Trinidad and Tobago Dollar
TWD	Taiwan Dollar
TZS	Tanzanian Shilling
UAG	Ukrainian Hryvni
UGX	Uganda Shilling
USD	U.S. Dollar
UYU	Uruguayan Peso
VEB	Venezuelan Bolivar
VND	Vietnamese Dong
XAF	CFA Franc BEAC
XCD	East Caribbean Dollar
XOF	CFA Franc BCEAO
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.