

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB GLOBAL INVESTMENTS	4.4	3/9/23	11,900,000	11,251,569	0.628%
AA BOND CO LTD	5.5	7/31/22	1,354,000	1,615,510	0.090%
ABJA INVESTMENT CO	5.45	1/24/28	3,169,000	2,877,997	0.161%
ABN AMRO BANK NV	6.38	4/27/21	745,000	996,589	0.056%
ADECCO INT FINANCIAL SVS	2.75	11/15/19	584,000	693,790	0.039%
AKBANK TAS	4	1/24/20	410,000	394,334	0.022%
AKELIUS RESIDENTIAL AB	1.75	2/7/25	3,110,000	3,540,740	0.198%
ALBANIA	5.75	11/12/20	2,326,000	2,949,866	0.165%
ALLIANCE DATA SYSTEMS CO	5.25	11/15/23	1,614,000	1,933,562	0.108%
ALLIANCE DATA SYSTEMS CO 144A	5.25	11/15/23	115,000	137,783	0.008%
ALTICE FINANCING SA	5.25	2/15/23	1,027,000	1,238,114	0.069%
ALTICE FRANCE SA 144A	5.88	2/1/27	375,000	453,767	0.025%
ALTICE LUXEMBOURG SA	6.25	2/15/25	1,768,000	1,920,128	0.107%
AMERICAN INTL GROUP	5	4/26/23	250,000	363,028	0.020%
APPLE INC	3.05	7/31/29	1,392,000	1,947,479	0.109%
ARDAGH PKG FIN/HLDGS USA 144A	6.75	5/15/24	282,000	354,323	0.020%
ARD FINANCE SA	6.63	9/15/23	1,445,233	1,727,403	0.096%
ARGENTINA	3.38	1/15/23	7,253,000	7,241,842	0.404%
AUSTRALIAN GOVERNMENT	3	3/21/47	11,733,000	8,239,587	0.460%
AUSTRIA	3.8	1/26/62	3,871,000	7,693,101	0.429%
AUTOSTRADE PER LITALIA	6.25	6/9/22	839,000	1,166,685	0.065%
AUTOSTRADE PER LITALIA	4.38	9/16/25	1,105,000	1,374,229	0.077%
AXA SA	3.88	10/8/67	745,000	904,987	0.050%
AXA SA	5.25	4/16/40	850,000	1,054,938	0.059%
BANCO COMERC PORTUGUES	4.5	12/7/27	1,600,000	1,822,550	0.102%
BANCO DO BRASIL (CAYMAN)	9	12/18/66	1,831,000	1,802,070	0.101%
BANCO SANTANDER CHILE	3.88	9/20/22	192,000	192,313	0.011%
BANCO SANTANDER SA	1.38	2/9/22	1,400,000	1,655,442	0.092%
BANK OF AMERICA CORP	1.38	2/7/25	2,814,000	3,298,753	0.184%
BANK OF EAST ASIA LTD	5.5	6/2/67	2,931,000	2,904,328	0.162%
BARCLAYS PLC	1.88	12/8/23	2,814,000	3,318,651	0.185%
BAT INTL FINANCE PLC	4	9/4/26	2,814,000	3,946,760	0.220%
BBVA SUB CAPITAL UNIPERS	3.5	4/11/24	2,900,000	3,415,427	0.191%
BECTON DICKINSON AND CO	3.02	5/24/25	2,418,000	3,186,054	0.178%
BELGIUM 144A	5	3/28/35	2,720,099	4,905,678	0.274%
BELGIUM 144A	4.25	3/28/41	9,477,377	16,675,007	0.930%
BNP PARIBAS	5.75	1/24/22	174,000	252,321	0.014%
BONOS TESORERIA PESOS	4.5	3/1/21	21,250,000,000	32,807,014	1.830%
BONOS TESORERIA PESOS 144A	4.7	9/1/30	660,000,000	998,605	0.056%
BONOS Y OBLIG DEL ESTADO 144A	1.5	4/30/27	17,404,000	20,506,736	1.144%
BP CAPITAL MARKETS PLC	1.57	2/16/27	4,000,000	4,736,570	0.264%
BPCE SA	1.13	1/18/23	1,400,000	1,633,287	0.091%
BRAZIL NTN-F	10	1/1/21	138,550,000	34,633,002	1.932%
BRAZIL NTN-F	10	1/1/23	3,730,000	897,160	0.050%
BRITISH SKY BROADCASTING	1.88	11/24/23	2,891,000	3,525,497	0.197%
CABOT FINANCIAL LUXEMBOU	7.5	10/1/23	1,420,000	1,805,382	0.101%
CAIXABANK SA	2.75	7/14/28	12,300,000	14,496,260	0.809%
CANADA	3.5	12/1/45	10,924,000	10,254,597	0.572%
CARNIVAL CORP	1.13	11/6/19	142,000	166,872	0.009%
CHILE	4.5	3/1/26	16,125,000,000	24,473,155	1.365%
CHINA	3.77	3/8/25	6,000,000	878,902	0.049%
CHINA	3.13	4/13/22	55,860,000	8,048,886	0.449%
CITIGROUP INC	6.25	9/2/19	622,000	846,658	0.047%
CITYCON OYJ	3.75	6/24/20	1,936,000	2,382,344	0.133%
CLOVERIE (ZURICH)	7.5	7/24/39	1,150,000	1,411,335	0.079%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	3,908,000	3,944,305	0.220%
CODERE FINANCE 2 LUXEMBO	6.75	11/1/21	2,486,000	2,716,794	0.152%
CODERE FINANCE 2 LUXEMBO 144A	6.75	11/1/21	202,000	220,753	0.012%
CONSTELLIUM NV	4.25	2/15/26	840,000	988,633	0.055%
CONSTELLIUM NV 144A	4.25	2/15/26	545,000	641,434	0.036%
COOPERATIEVE RABOBANK UA	2.5	5/26/26	2,814,000	3,405,689	0.190%
CREDIT AGRICOLE LONDON	1.88	12/20/26	1,100,000	1,287,895	0.072%
CREDIT AGRICOLE LONDON	1	9/16/24	2,800,000	3,272,101	0.183%
CRED SUIS GP FUN LTD	1.25	4/14/22	3,005,000	3,547,672	0.198%
CRED SUISSE GP FIN (US)	7	10/5/20	115,000	165,532	0.009%

CYPRUS	4.25	11/4/25	9,798,000	13,336,833	0.744%
CYPRUS	3.88	5/6/22	12,032,000	15,545,111	0.867%
CYPRUS	2.75	6/27/24	831,000	1,044,112	0.058%
CYPRUS	3.75	7/26/23	10,414,000	13,651,772	0.762%
CYPRUS	2.38	9/25/28	9,532,000	11,116,258	0.620%
CZECH REPUBLIC	3.63	4/14/21	8,793,000	11,194,284	0.625%
CZECH REPUBLIC	3.88	5/24/22	2,038,000	2,700,778	0.151%
DANSKE BANK A/S	3.88	10/4/23	1,949,000	2,263,224	0.126%
DANSKE BANK A/S	2.75	5/19/26	1,407,000	1,690,952	0.094%
DELPHI AUTOMOTIVE PLC	1.5	3/10/25	2,128,000	2,446,722	0.136%
DEXIA CREDIT LOCAL	0.63	1/21/22	4,150,000	4,910,336	0.274%
DEXIA CREDIT LOCAL	2	1/22/21	850,000	1,035,871	0.058%
DNB BOLIGKREDIT AS	1.88	11/21/22	3,245,000	4,020,034	0.224%
EASTERN POWER NETWORKS	5.75	3/8/24	38,000	58,028	0.003%
EASTERN POWER NETWORKS	4.75	9/30/21	516,000	733,431	0.041%
EGYPT T BILL	11.07	2/19/19	12,000,000	625,627	0.035%
EGYPT T BILL	13.25	2/5/19	103,400,000	5,429,839	0.303%
ELECTRICITE DE FRANCE	6.88	12/12/22	450,000	706,497	0.039%
ENEL CHILE SA	4.88	6/12/28	3,725,000	3,767,465	0.210%
ENEL FINANCE INTL NV	5.63	8/14/24	1,287,000	1,924,545	0.107%
E.ON SE	1.63	5/22/29	3,000,000	3,477,331	0.194%
ESKOM HOLDINGS SOC LTD	7.13	2/11/25	7,226,000	6,965,286	0.389%
EUROPEAN INVESTMENT BANK	1.25	5/12/25	145,550,000	16,756,085	0.935%
EXPEDIA INC	2.5	6/3/22	2,329,000	2,833,528	0.158%
EXPERIAN FINANCE PLC	4.75	11/23/18	388,000	508,200	0.028%
FCE BANK PLC	3.25	11/19/20	2,613,000	3,476,133	0.194%
FINANCIAL & RISK US HOLD 144A	4.5	5/15/26	1,470,000	1,698,209	0.095%
FIRST ABU DHABI BK PJSC	5.25	12/17/66	2,831,000	2,823,923	0.158%
FRANCE	5.75	10/25/32	2,898,050	5,440,847	0.304%
FRANCE	1.75	11/25/24	10,200,992	12,935,856	0.722%
FRANCE	1.25	5/25/36	124,722	143,766	0.008%
FRANCE	3.25	5/25/45	32,958,887	52,398,848	2.923%
FRANCE 144A	1.75	5/25/66	530,126	595,745	0.033%
GARFUNKELUX HOLDCO 3 SA	8.5	11/1/22	1,362,000	1,704,870	0.095%
GKN HOLDINGS PLC	6.75	10/28/19	12,000	16,437	0.001%
GOLDMAN SACHS GROUP INC	5.5	10/12/21	234,000	334,640	0.019%
GOLDMAN SACHS GROUP INC	1.63	7/27/26	2,414,000	2,783,630	0.155%
HBOS PLC	5.37	6/30/21	600,000	787,261	0.044%
HEATHROW FUNDING LTD	5.23	2/15/25	954,000	1,412,709	0.079%
HORIZON PARENT HOLDINGS	8.25	2/15/22	1,891,000	2,294,212	0.128%
HOUSING DEV FINANCE CORP	6.88	4/30/20	680,000,000	9,082,460	0.507%
HSBC BANK PLC	4.75	3/24/46	2,452,000	3,692,254	0.206%
HSBC HOLDING PLC	6.5	7/7/23	12,000	18,440	0.001%
HSBC HOLDINGS PLC	3.38	1/10/24	645,000	755,377	0.042%
HUTCH WHAMPOA INT 14 LTD	3.63	10/31/24	200,000	195,750	0.011%
HYPO ALPE-ADRIA INTL AG	2.38	12/13/22	14,600,000	18,191,476	1.015%
IADB	4.4	1/26/26	3,760,000	3,161,672	0.176%
ICELAND	2.5	7/15/20	774,000	939,100	0.052%
ICTSI TREASURY B.V	5.88	9/17/25	2,556,000	2,657,417	0.148%
IMPERIAL TOBACCO FINANCE	7.75	6/24/19	388,000	528,434	0.029%
INDIA	7.8	4/11/21	290,000,000	3,988,550	0.223%
INDIA	7.16	5/20/23	925,880,000	12,315,903	0.687%
INDIA	8.4	7/28/24	1,170,530,000	16,326,706	0.911%
INDIA	8.2	9/24/25	1,198,000,000	16,608,223	0.927%
INDIA	6.97	9/6/26	690,000,000	8,897,145	0.496%
INDONESIA	8.38	3/15/24	143,076,000,000	9,692,663	0.541%
INDONESIA	7	5/15/27	97,710,000,000	6,081,671	0.339%
INDONESIA	6.13	5/15/28	100,290,000,000	5,863,682	0.327%
INDONESIA	8.75	5/15/31	54,938,000,000	3,797,345	0.212%
INDONESIA	3.75	6/14/28	11,060,000	14,094,826	0.786%
ING BANK NV	3.63	2/25/26	2,894,000	3,582,009	0.200%
INMOBILIARIA COLONIAL SA	2.73	6/5/23	4,100,000	5,071,244	0.283%
INTERCONTINENTAL HOTELS	3.88	11/28/22	1,729,000	2,410,080	0.134%
INTER MEDIA COMMUNICATIO 144A	4.88	12/31/22	508,000	591,170	0.033%
INTESA SANPAOLO SPA	3.93	9/15/26	2,051,000	2,373,715	0.132%
INTRALOT CAPITAL LUX	5.25	9/15/24	150,000	129,851	0.007%
INTRALOT CAPITAL LUX 144A	5.25	9/15/24	1,314,000	1,137,498	0.063%
IRELAND	5.4	3/13/25	10,913,296	16,600,110	0.926%
IRELAND	1	5/15/26	15,634,772	18,557,544	1.035%
ISLANDSBANKI	1.75	9/7/20	1,107,000	1,314,085	0.073%
ISRAEL	1.5	1/18/27	5,094,000	5,996,535	0.335%
ISRAEL	5.5	1/31/42	13,100,000	5,119,133	0.286%

ISRAEL	4.63	3/18/20	6,350,000	7,878,058	0.439%
ISRAEL	1.75	8/31/25	118,466,389	32,498,067	1.813%
ITALY	2	12/1/25	14,624,000	16,107,157	0.899%
ITALY	5	3/1/22	9,223,000	11,778,691	0.657%
ITALY	4.5	3/1/24	12,936,000	16,470,242	0.919%
ITALY	0.9	8/1/22	22,266,000	24,722,214	1.379%
ITALY	4.75	9/1/21	16,027,000	20,159,828	1.125%
ITALY	5.5	9/1/22	29,043,000	37,934,854	2.116%
JAB HOLDINGS BV	2.13	9/16/22	3,200,000	3,944,298	0.220%
JAPAN	1.2	12/20/34	5,570,800,000	54,645,518	3.049%
JAPAN	0.7	3/20/37	3,628,450,000	32,554,816	1.816%
JAPAN	1.4	3/20/55	678,100,000	6,707,234	0.374%
JAPAN	0.1	6/20/21	1,000,000,000	8,850,202	0.494%
JAPAN	0.6	6/20/37	946,650,000	8,336,052	0.465%
JAPAN	1.4	9/20/34	3,199,050,000	32,238,833	1.799%
JAPAN	2.5	9/20/37	2,442,350,000	28,743,506	1.604%
JAPAN	2.2	9/20/39	395,600,000	4,503,092	0.251%
JAPAN	1.7	9/20/44	2,352,700,000	25,004,633	1.395%
JAPAN 19 INFL INDX	0.1	9/10/24	1,206,083,900	11,012,813	0.614%
JAPAN 20 INFL INDEX	0.1	3/10/25	1,915,182,900	17,521,682	0.977%
JAPAN GOVT 18 INFL INDX	0.1	3/10/24	907,798,500	8,271,017	0.461%
JASA MARGA (PERSERO) 144A	7.5	12/11/20	62,140,000,000	3,989,341	0.223%
KFW	4.7	6/2/37	2,532,000	2,347,400	0.131%
KFW	6	8/20/20	8,499,000	6,557,096	0.366%
KLEOPATRA HOLDINGS 1 SCA	8.5	6/30/23	1,183,000	953,320	0.053%
KME AG 144A	6.75	2/1/23	1,503,000	1,710,452	0.095%
KOREA	3	9/10/24	41,623,660,000	39,050,066	2.179%
KRATON POLYMERS LLC/CAP 144A	5.25	5/15/26	685,000	815,218	0.045%
LANDSBANKINN HF	1.63	3/15/21	10,264,000	12,154,633	0.678%
LEEDS BUILDING SOCIETY	2.63	4/1/21	1,375,000	1,678,420	0.094%
LHMC FINCO SARL 144A	6.25	12/20/23	1,180,000	1,416,099	0.079%
LINCOLN FINANCE LTD	6.88	4/15/21	948,000	1,139,099	0.064%
LINCOLN FINANCE LTD 144A	6.88	4/15/21	115,000	138,183	0.008%
LISTRINDO CAPITAL BV	4.95	9/14/26	2,318,000	2,158,058	0.120%
LOXAM SAS	6	4/15/25	100,000	124,040	0.007%
LOXAM SAS	7	7/23/22	1,651,500	1,994,555	0.111%
MALAYSIA	4.74	3/15/46	153,835,000	36,165,332	2.018%
MALAYSIA	4.39	4/15/26	24,700,000	6,062,216	0.338%
MARKS & SPENCER PLC	6.13	12/2/19	50,000	68,507	0.004%
MARKS & SPENCER PLC	4.75	6/12/25	2,051,000	2,886,322	0.161%
MAXEDA DIY HOLDING BV	6.13	7/15/22	420,000	468,676	0.026%
MAXEDA DIY HOLDING BV 144A	6.13	7/15/22	596,000	665,074	0.037%
MET LIFE GLOB FUNDING I	3.5	9/30/26	2,330,000	3,312,632	0.185%
METLIFE INC	5.25	6/29/20	448,000	620,579	0.035%
MEXICO	7.75	11/13/42	51,076,700	2,629,410	0.147%
MEXICO	10	12/5/24	36,228,900	2,147,560	0.120%
MEXICO	8	12/7/23	816,000,000	44,062,866	2.458%
MEXICO	7.5	6/3/27	39,184,800	2,039,080	0.114%
MORGAN STANLEY	1.38	10/27/26	2,814,000	3,193,092	0.178%
MOROCCO	4.5	10/5/20	608,000	762,585	0.043%
MORRISON(WM)SUPERMARKETS	2.25	6/19/20	2,575,000	3,097,151	0.173%
MTN MAURITIUS INVSTMENTS	6.5	10/13/26	2,700,000	2,653,420	0.148%
NEW S WALES TREASURY CRP	4	5/20/26	12,544,200	9,790,825	0.546%
NEXT PLC	3.63	5/18/28	452,000	585,405	0.033%
NORDEA HYPOTEK AB	1	4/8/22	60,100,000	6,903,176	0.385%
NUMERICABLE GROUP SA 144A	6.25	5/15/24	1,000,000	986,250	0.055%
NYRSTAR NETHERLANDS HOLD	8.5	9/15/19	1,593,000	1,717,160	0.096%
OMAN GRID	3.96	5/7/25	2,404,000	2,170,331	0.121%
ONEX WIZARD AC II	7.75	2/15/23	1,166,000	1,405,796	0.078%
ONEX WIZARD AC II 144A	7.75	2/15/23	100,000	120,566	0.007%
ONTARIO	2.6	6/2/25	3,609,000	2,740,873	0.153%
ONTARIO	3.5	6/2/43	1,571,000	1,268,184	0.071%
PERKINELMER INC	1.88	7/19/26	198,000	231,623	0.013%
PETROBRAS GLOBAL FINANCE	7.38	1/17/27	2,500,000	2,535,750	0.141%
PETROLEOS MEXICANOS	3.13	11/27/20	760,000	917,611	0.051%
PETROLEOS MEXICANOS	4.88	2/21/28	7,500,000	9,140,214	0.510%
PETROLEOS MEXICANOS	3.75	3/15/19	3,634,000	4,286,039	0.239%
PETROLEOS MEXICANOS	5.13	3/15/23	9,779,000	12,587,217	0.702%
PINEWOOD FINANCE LTD 144A	3.75	12/1/23	248,000	323,274	0.018%
PINNACLE BIDCO PLC 144A	6.38	2/15/25	561,000	751,451	0.042%
PORTUGAL	4.1	2/15/45	5,915,531	8,318,791	0.464%
PORTUGAL 144A	3.88	2/15/30	3,246,757	4,413,123	0.246%

PRICELINE GROUP INC	2.38	9/23/24	4,039,000	5,008,127	0.279%
PRICELINE GROUP INC/THE	2.15	11/25/22	1,220,000	1,502,701	0.084%
PROLOGIS LP	2.25	6/30/29	2,452,000	2,986,491	0.167%
PROMONTORIA HOLDING 144A	6.75	8/15/23	1,000,000	1,170,105	0.065%
PROSIEBEN MEDIA AG	2.63	4/15/21	1,495,000	1,812,507	0.101%
QUEBEC	5	12/1/38	7,021,000	6,865,105	0.383%
RABOBANK NEDERLAND	4.88	1/10/23	1,407,000	2,063,204	0.115%
REI - SECURITY LENDING COLLATERAL			2,671,599	26,715,990	1.490%
RESIDOMO SRO 144A	3.38	10/15/24	862,000	1,010,877	0.056%
ROMANIA	4.88	11/7/19	4,210,000	5,156,095	0.288%
ROMANIA	4.75	2/24/25	29,385,000	7,453,188	0.416%
ROMANIA	5.85	4/26/23	42,030,000	11,165,272	0.623%
ROMANIA	4.25	6/28/23	36,350,000	9,028,669	0.504%
ROMANIA	5.8	7/26/27	27,450,000	7,344,756	0.410%
ROMANIA	4.63	9/18/20	6,240,000	7,900,614	0.441%
RSA INSURANCE GROUP PLC	5.13	10/10/45	2,090,000	2,859,346	0.160%
RUSSIA	8.15	2/3/27	226,795,000	3,419,533	0.191%
SAFARI HOLDING VERWALTUN 144A	5.38	11/30/22	991,000	1,170,666	0.065%
SANTANDER ISSUANCES	3.13	1/19/27	2,900,000	3,468,794	0.194%
SBERBANK (SB CAP SA)	3.08	3/7/19	1,374,000	1,607,087	0.090%
SERBIA	5.75	7/21/23	802,000,000	8,577,630	0.479%
SEVERN TRENT WATER UTIL	6.13	2/26/24	104,000	161,489	0.009%
SIGMA HOLDCO BV 144A	5.75	5/15/26	2,095,000	2,296,135	0.128%
SINGAPORE	2.25	6/1/21	186,000	136,698	0.008%
SINGAPORE	3.13	9/1/22	12,416,000	9,419,194	0.525%
SLOVENIA	5.25	2/18/24	5,338,000	5,773,848	0.322%
SLOVENIA	1.25	3/22/27	9,571,000	11,397,634	0.636%
SLOVENIA	1.5	3/25/35	3,156,000	3,610,040	0.201%
SLOVENIA	5.13	3/30/26	2,642,000	4,060,040	0.226%
SLOVENIA	2.13	7/28/25	7,888,000	10,111,017	0.564%
SLOVENIA	4.63	9/9/24	2,876,000	4,153,740	0.232%
SOCIETE FONCIERE LYONNAI	2.25	11/16/22	1,500,000	1,846,260	0.103%
SOUTH AFRICA	10.5	12/21/26	354,810,768	27,200,591	1.517%
SPAIN	3.45	7/30/66	2,965,000	3,961,157	0.221%
SPAIN 144A	5.15	10/31/44	2,105,000	3,716,718	0.207%
SRI LANKA	8	11/15/18	1,050,000,000	6,217,466	0.347%
SRI LANKA 144A	6.2	5/11/27	1,026,000	966,850	0.054%
SRI LANKA T-BILL	7.95	1/11/19	95,000,000	548,995	0.031%
SRI LANKA T-BILL	8.55	1/25/19	500,000,000	2,880,776	0.161%
SRI LANKA T-BILL	8.56	2/15/19	250,000,000	1,432,867	0.080%
STANDARD CHARTERED PLC	4	10/21/25	2,090,000	2,566,267	0.143%
STATE GRID OVERSEAS INV 144A	1.38	5/2/25	5,000,000	5,725,133	0.319%
TDF INFRASTRUCTURE SAS	2.5	4/7/26	2,100,000	2,499,548	0.139%
TELECOM ITALIA SPA	2.38	10/12/27	4,585,000	5,011,778	0.280%
TELECOM ITALIA SPA	5.88	5/19/23	700,000	994,436	0.055%
TELEFONICA EMISIONES SAU	2.24	5/27/22	1,100,000	1,354,294	0.076%
TELEFONICA EUROPE BV	4.2	12/4/66	2,300,000	2,755,679	0.154%
TELEFONICA EUROPE BV	5.88	3/31/67	1,000,000	1,279,348	0.071%
TELEFONICA SA	5.6	3/12/20	700,000	963,342	0.054%
TENCENT HOLDINGS LTD 144A	2.95	1/19/23	2,836,000	2,828,580	0.158%
TESCO PLC	6.13	2/24/22	780,000	1,140,547	0.064%
THAILAND	3.65	6/20/31	301,000,000	9,906,865	0.553%
THAILAND	4.88	6/22/29	223,361,000	8,118,889	0.453%
TRANSCANADA TRUST	4.65	5/18/77	10,109,000	7,388,770	0.412%
TRANSURBAN FINANCE CO	1.88	9/16/24	4,904,000	5,920,341	0.330%
TRP Government Reserve	2.09		55,176,082	55,176,082	3.078%
TURKIYE GARANTI BANKASI	6.25	4/20/21	1,890,000	1,838,970	0.103%
UBS AG LONDON	1.38	4/16/21	3,999,000	4,811,717	0.268%
UNICREDIT BANK CZECH RE	0.63	4/30/20	3,200,000	3,743,256	0.209%
UNICREDIT BK AUSTRIA AG	1.38	5/26/21	300,000	361,049	0.020%
UNICREDIT SPA	2	3/4/23	1,414,000	1,647,174	0.092%
UNITED KINGDOM	1.63	10/22/71	3,900,000	4,813,365	0.269%
UNITED KINGDOM	3.5	1/22/45	11,692,955	20,108,554	1.122%
UNITED KINGDOM	4.25	12/7/46	19,790,792	38,726,722	2.160%
UNITYMEDIA HESSEN / NRW	4	1/15/25	1,069,000	1,305,764	0.073%
UNITYMEDIA HESSEN / NRW 144A	3.5	1/15/27	246,000	301,179	0.017%
US TREASURY N/B	1.25	12/15/18	11,620,000	11,598,213	0.647%
VERITAS US INC/BERMUDA L	7.5	2/1/23	770,000	893,954	0.050%
VIETNAM	6.75	1/29/20	7,126,000	7,406,693	0.413%
VIRGIN MEDIA FINANCE PLC	6.38	10/15/24	645,000	871,644	0.049%
WEPA HYGIENEPRODUKTE GMB	3.75	5/15/24	904,000	1,036,794	0.058%
WFS GLOBAL HLDGS	9.5	7/15/22	2,744,000	3,337,600	0.186%

ZIGGO SECURED FINANCE BV 144A	3.75	1/15/25	762,000	884,410	0.049%
ZURICH INSURANCE	4.25	10/2/43	1,069,000	1,380,321	0.077%

Total Investments in Securities **1,816,513,575**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	CZK	1,300,294,000	USD	(61,323,631)	12/18/2018	(2,429,983)	-0.136%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	EUR	7,343,000	USD	(9,184,426)	12/18/2018	(599,335)	-0.033%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	EUR	10,980,000	USD	(13,806,329)	12/18/2018	(969,028)	-0.054%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	9,498,379	CZK	(194,201,000)	12/18/2018	702,518	0.039%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	14,200,141	CZK	(287,861,000)	12/18/2018	1,162,179	0.065%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	819,575	EUR	(664,000)	12/18/2018	43,258	0.002%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	60,944,984	EUR	(50,374,000)	12/18/2018	2,050,067	0.114%
BARCLAYS	USD	1,342,718	CLP	(897,244,184)	01/11/2019	(22,431)	-0.001%
BARCLAYS	AUD	6,730,000	USD	(4,827,261)	01/25/2019	43,062	0.002%
BARCLAYS	CLP	897,244,184	USD	(1,342,336)	10/05/2018	21,865	0.001%
BARCLAYS	RUB	93,734,145	USD	(1,375,407)	10/12/2018	53,237	0.003%
BARCLAYS	CAD	597,000	USD	(457,527)	10/19/2018	4,890	0.000%
BARCLAYS	USD	9,561,123	JPY	(1,061,461,031)	10/19/2018	204,290	0.011%
BARCLAYS	IDR	37,212,625,697	USD	(2,542,541)	11/02/2018	(59,034)	-0.003%
BARCLAYS	THB	5,573,000	USD	(166,640)	11/02/2018	5,874	0.000%
BARCLAYS	THB	5,573,000	USD	(166,640)	11/02/2018	5,874	0.000%
BARCLAYS	USD	4,417,096	CLP	(2,862,366,717)	11/05/2018	62,117	0.003%
BARCLAYS	USD	4,333,830	CLP	(2,862,365,000)	11/05/2018	(21,146)	-0.001%
BARCLAYS	USD	4,333,830	CLP	(2,862,365,000)	11/05/2018	(21,146)	-0.001%
BARCLAYS	USD	7,101,617	SGD	(9,704,289)	11/09/2018	(3,698)	0.000%
BARCLAYS	USD	7,101,706	SGD	(9,705,000)	11/09/2018	(4,130)	0.000%
BARCLAYS	ZAR	20,411,000	USD	(1,408,951)	11/09/2018	26,236	0.001%
BARCLAYS	EUR	1,579,000	USD	(1,838,121)	11/16/2018	2,357	0.000%
BARCLAYS	EUR	2,419,000	USD	(2,843,820)	11/16/2018	(24,239)	-0.001%
BARCLAYS	USD	14,159,983	MXN	(272,299,872)	11/16/2018	(275,098)	-0.015%
BARCLAYS	GBP	7,220,000	USD	(9,212,179)	11/23/2018	222,058	0.012%
BARCLAYS	GBP	893,000	USD	(1,176,540)	11/23/2018	(9,674)	-0.001%
BARCLAYS	KRW	197,320,700	USD	(177,006)	12/07/2018	1,103	0.000%
BARCLAYS	USD	2,056,678	CLP	(1,363,331,000)	12/07/2018	(17,747)	-0.001%
BARCLAYS	USD	2,068,913	CLP	(1,363,331,000)	12/07/2018	(5,512)	0.000%
BARCLAYS	USD	2,068,850	CLP	(1,363,330,672)	12/07/2018	(5,575)	0.000%
BARCLAYS	USD	9,527,497	TWD	(290,017,000)	12/07/2018	(48,762)	-0.003%
BARCLAYS	USD	2,988,514	ILS	(10,908,000)	12/12/2018	(28,140)	-0.002%
BARCLAYS	CZK	7,270,000	USD	(334,735)	12/18/2018	(5,458)	0.000%
UBS SECURITIES LLC	USD	1,334,828	CLP	(897,245,000)	01/11/2019	(30,322)	-0.002%
UBS SECURITIES LLC	USD	1,334,828	CLP	(897,245,000)	01/11/2019	(30,322)	-0.002%
UBS SECURITIES LLC	USD	1,352,853	CLP	(897,245,000)	01/11/2019	(12,297)	-0.001%
UBS SECURITIES LLC	USD	1,340,479	CLP	(897,245,000)	01/11/2019	(24,671)	-0.001%
UBS SECURITIES LLC	BRL	52,327,000	USD	(13,069,008)	10/02/2018	(116,192)	-0.006%
UBS SECURITIES LLC	USD	13,701,396	BRL	(52,327,000)	10/02/2018	748,580	0.042%
UBS SECURITIES LLC	CLP	897,245,000	USD	(1,334,133)	10/05/2018	30,069	0.002%
UBS SECURITIES LLC	CLP	897,245,000	USD	(1,334,133)	10/05/2018	30,069	0.002%
UBS SECURITIES LLC	CLP	897,245,000	USD	(1,352,282)	10/05/2018	11,920	0.001%
UBS SECURITIES LLC	CLP	897,245,000	USD	(1,340,179)	10/05/2018	24,024	0.001%
UBS SECURITIES LLC	USD	1,674,937	CLP	(1,067,605,000)	10/05/2018	51,714	0.003%
UBS SECURITIES LLC	USD	1,089,804	CAD	(1,427,000)	10/19/2018	(15,506)	-0.001%
UBS SECURITIES LLC	USD	4,381,101	CLP	(2,862,365,000)	11/05/2018	26,125	0.001%
UBS SECURITIES LLC	EUR	2,687,000	USD	(3,127,980)	11/16/2018	3,981	0.000%
UBS SECURITIES LLC	EUR	2,687,000	USD	(3,127,364)	11/16/2018	4,596	0.000%
UBS SECURITIES LLC	NOK	28,856,063	USD	(3,468,351)	11/16/2018	84,217	0.005%
UBS SECURITIES LLC	CHF	19,069,000	USD	(19,450,820)	11/23/2018	78,544	0.004%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	RUB	94,409,470	USD	(1,387,253)	10/12/2018	51,685	0.003%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	RUB	45,411,000	USD	(712,721)	10/12/2018	(20,591)	-0.001%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	RUB	45,412,909	USD	(712,751)	10/12/2018	(20,592)	-0.001%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	1,865,970	RON	(7,504,000)	10/12/2018	(5,413)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	AUD	24,870,115	USD	(18,450,144)	10/19/2018	(470,014)	-0.026%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	CAD	528,006	USD	(399,643)	10/19/2018	9,335	0.001%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	JPY	217,075,000	USD	(1,953,322)	10/19/2018	(39,795)	-0.002%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	SEK	2,866,000	USD	(315,818)	10/19/2018	7,230	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	902,773	CAD	(1,171,355)	10/19/2018	(4,521)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	EUR	2,687,000	USD	(3,084,474)	11/16/2018	47,486	0.003%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	1,320,147	EUR	(1,149,543)	11/16/2018	(19,758)	-0.001%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	GBP	415,000	USD	(536,925)	11/23/2018	5,348	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	2,986,039	ILS	(10,908,000)	12/12/2018	(30,615)	-0.002%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	CZK	48,403,000	USD	(2,376,389)	12/18/2018	(184,093)	-0.010%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	EUR	10,209,000	USD	(12,890,159)	12/18/2018	(954,275)	-0.053%

MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	12,923,050	CZK	(261,737,000)	12/18/2018	1,068,311	0.060%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	2,181,830	EUR	(1,741,000)	12/18/2018	146,334	0.008%
JP MORGAN SECURITIES LLC	ILS	1,658,000	USD	(459,945)	01/16/2019	(197)	0.000%
JP MORGAN SECURITIES LLC	AUD	1,055,000	USD	(764,332)	01/25/2019	(856)	0.000%
JP MORGAN SECURITIES LLC	MYR	6,410,402	USD	(1,574,457)	10/12/2018	(25,804)	-0.001%
JP MORGAN SECURITIES LLC	RUB	23,908,715	USD	(349,160)	10/12/2018	15,244	0.001%
JP MORGAN SECURITIES LLC	RUB	45,411,000	USD	(710,963)	10/12/2018	(18,834)	-0.001%
JP MORGAN SECURITIES LLC	USD	660,919	CZK	(14,608,000)	10/12/2018	2,336	0.000%
JP MORGAN SECURITIES LLC	USD	955,323	DKK	(6,050,000)	10/12/2018	12,241	0.001%
JP MORGAN SECURITIES LLC	USD	2,720,008	MYR	(11,028,000)	10/12/2018	55,815	0.003%
JP MORGAN SECURITIES LLC	USD	2,720,008	MYR	(11,028,000)	10/12/2018	55,815	0.003%
JP MORGAN SECURITIES LLC	USD	2,720,008	MYR	(11,028,000)	10/12/2018	55,815	0.003%
JP MORGAN SECURITIES LLC	USD	2,720,008	MYR	(11,028,000)	10/12/2018	55,815	0.003%
JP MORGAN SECURITIES LLC	USD	2,720,008	MYR	(11,028,000)	10/12/2018	55,815	0.003%
JP MORGAN SECURITIES LLC	USD	2,720,008	MYR	(11,028,000)	10/12/2018	55,815	0.003%
JP MORGAN SECURITIES LLC	USD	2,719,927	MYR	(11,027,672)	10/12/2018	55,813	0.003%
JP MORGAN SECURITIES LLC	USD	1,166,904	MYR	(4,743,000)	10/12/2018	21,070	0.001%
JP MORGAN SECURITIES LLC	USD	901,575	RON	(3,609,000)	10/12/2018	1,545	0.000%
JP MORGAN SECURITIES LLC	AUD	1,485,000	USD	(1,067,687)	10/19/2018	5,911	0.000%
JP MORGAN SECURITIES LLC	AUD	1,823,289	USD	(1,346,525)	10/19/2018	(28,357)	-0.002%
JP MORGAN SECURITIES LLC	AUD	813,000	USD	(588,159)	10/19/2018	(392)	0.000%
JP MORGAN SECURITIES LLC	CAD	7,768,000	USD	(5,975,408)	10/19/2018	41,442	0.002%
JP MORGAN SECURITIES LLC	CAD	834,000	USD	(640,090)	10/19/2018	5,900	0.000%
JP MORGAN SECURITIES LLC	CAD	711,000	USD	(547,244)	10/19/2018	3,475	0.000%
JP MORGAN SECURITIES LLC	CAD	899,000	USD	(695,913)	10/19/2018	424	0.000%
JP MORGAN SECURITIES LLC	JPY	1,096,197,883	USD	(9,776,378)	10/19/2018	(113,338)	-0.006%
JP MORGAN SECURITIES LLC	JPY	234,462,000	USD	(2,106,164)	10/19/2018	(39,370)	-0.002%
JP MORGAN SECURITIES LLC	JPY	319,115,000	USD	(2,887,453)	10/19/2018	(74,438)	-0.004%
JP MORGAN SECURITIES LLC	JPY	131,060,000	USD	(1,178,305)	10/19/2018	(23,004)	-0.001%
JP MORGAN SECURITIES LLC	USD	917,251	CAD	(1,208,000)	10/19/2018	(18,428)	-0.001%
JP MORGAN SECURITIES LLC	USD	5,232,592	JPY	(586,886,000)	10/19/2018	59,163	0.003%
JP MORGAN SECURITIES LLC	USD	6,396,509	JPY	(725,755,000)	10/19/2018	(1,058)	0.000%
JP MORGAN SECURITIES LLC	USD	655,669	SEK	(5,728,000)	10/19/2018	10,025	0.001%
JP MORGAN SECURITIES LLC	THB	5,573,000	USD	(167,071)	11/02/2018	5,443	0.000%
JP MORGAN SECURITIES LLC	THB	5,573,000	USD	(167,071)	11/02/2018	5,443	0.000%
JP MORGAN SECURITIES LLC	ZAR	6,865,000	USD	(464,497)	11/09/2018	18,212	0.001%
JP MORGAN SECURITIES LLC	EUR	1,754,000	USD	(2,052,389)	11/16/2018	(7,931)	0.000%
JP MORGAN SECURITIES LLC	EUR	614,000	USD	(716,696)	11/16/2018	(1,019)	0.000%
JP MORGAN SECURITIES LLC	EUR	6,758,000	USD	(7,877,909)	11/16/2018	(800)	0.000%
JP MORGAN SECURITIES LLC	NZD	5,665,000	USD	(3,734,431)	11/16/2018	21,715	0.001%
JP MORGAN SECURITIES LLC	USD	1,083,100	EUR	(946,607)	11/16/2018	(20,263)	-0.001%
JP MORGAN SECURITIES LLC	USD	650,250	EUR	(565,851)	11/16/2018	(9,304)	-0.001%
JP MORGAN SECURITIES LLC	GBP	7,220,000	USD	(9,241,687)	11/23/2018	192,550	0.011%
JP MORGAN SECURITIES LLC	GBP	1,053,000	USD	(1,377,617)	11/23/2018	(1,682)	0.000%
JP MORGAN SECURITIES LLC	USD	474,548	GBP	(363,000)	11/23/2018	223	0.000%
JP MORGAN SECURITIES LLC	CZK	9,656,000	USD	(441,654)	12/18/2018	(4,309)	0.000%
JP MORGAN SECURITIES LLC	EUR	1,067,000	USD	(1,259,041)	12/18/2018	(11,554)	-0.001%
RBC DOMINION SECURITIES INC	USD	2,104,087	JPY	(232,822,500)	10/19/2018	51,745	0.003%
RBC DOMINION SECURITIES INC	EUR	2,192,000	USD	(2,584,291)	11/16/2018	(29,301)	-0.002%
RBC DOMINION SECURITIES INC	EUR	3,219,000	USD	(3,804,050)	11/16/2018	(51,991)	-0.003%
RBC DOMINION SECURITIES INC	USD	2,457,906	EUR	(2,103,000)	11/16/2018	6,655	0.000%
RBC DOMINION SECURITIES INC	USD	5,250,360	EUR	(4,608,000)	11/16/2018	(120,714)	-0.007%
RBC DOMINION SECURITIES INC	USD	629,014	GBP	(486,000)	11/23/2018	(6,033)	0.000%
RBC DOMINION SECURITIES INC	EUR	5,707,405	USD	(6,680,226)	12/18/2018	(7,396)	0.000%
SG AMERICAS SECURITIES LLC	JPY	226,996,000	USD	(2,050,778)	10/19/2018	(49,797)	-0.003%
SG AMERICAS SECURITIES LLC	USD	810,132	CZK	(17,454,000)	12/18/2018	19,596	0.001%
CREDIT SUISSE FIRST BOSTON	BRL	55,456,990	USD	(13,560,645)	10/02/2018	166,956	0.009%
CREDIT SUISSE FIRST BOSTON	USD	13,850,743	BRL	(55,456,990)	10/02/2018	123,142	0.007%
CREDIT SUISSE FIRST BOSTON	USD	780,616	CLP	(526,916,000)	10/05/2018	(20,525)	-0.001%
CREDIT SUISSE FIRST BOSTON	EUR	1,971,000	USD	(2,303,141)	11/16/2018	(5,748)	0.000%
CIBC WORLD MARKETS CORP	CAD	32,255,000	USD	(24,557,875)	10/19/2018	425,840	0.024%
CIBC WORLD MARKETS CORP	CAD	32,255,654	USD	(24,558,372)	10/19/2018	425,849	0.024%
CIBC WORLD MARKETS CORP	JPY	2,590,221,839	USD	(23,099,159)	10/19/2018	(266,221)	-0.015%
BNP PARIBAS SECURITIES CORP	USD	1,348,987	CLP	(897,245,000)	01/11/2019	(16,163)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	1,348,987	CLP	(897,245,000)	01/11/2019	(16,163)	-0.001%
BNP PARIBAS SECURITIES CORP	CLP	897,245,000	USD	(1,348,531)	10/05/2018	15,672	0.001%
BNP PARIBAS SECURITIES CORP	CLP	897,245,000	USD	(1,348,531)	10/05/2018	15,672	0.001%
BNP PARIBAS SECURITIES CORP	CLP	822,189,600	USD	(1,197,829)	10/05/2018	52,257	0.003%
BNP PARIBAS SECURITIES CORP	USD	1,651,106	CLP	(1,067,605,000)	10/05/2018	27,882	0.002%
BNP PARIBAS SECURITIES CORP	USD	1,651,106	CLP	(1,067,605,000)	10/05/2018	27,882	0.002%
BNP PARIBAS SECURITIES CORP	USD	1,673,441	CLP	(1,067,605,000)	10/05/2018	50,217	0.003%
BNP PARIBAS SECURITIES CORP	PLN	29,645,417	USD	(8,039,086)	10/12/2018	4,309	0.000%
BNP PARIBAS SECURITIES CORP	RUB	165,419,727	USD	(2,434,753)	10/12/2018	86,484	0.005%

BNP PARIBAS SECURITIES CORP	RUB	45,411,000	USD	(711,742)	10/12/2018	(19,612)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	8,621,217	RUB	(581,583,000)	10/12/2018	(242,954)	-0.014%
BNP PARIBAS SECURITIES CORP	USD	276,592	ILS	(1,000,100)	10/18/2018	1,173	0.000%
BNP PARIBAS SECURITIES CORP	AUD	24,870,000	USD	(18,469,457)	10/19/2018	(489,411)	-0.027%
BNP PARIBAS SECURITIES CORP	USD	1,697,995	JPY	(188,876,000)	10/19/2018	33,044	0.002%
BNP PARIBAS SECURITIES CORP	THB	5,573,000	USD	(167,360)	11/02/2018	5,154	0.000%
BNP PARIBAS SECURITIES CORP	THB	5,574,093	USD	(167,393)	11/02/2018	5,155	0.000%
BNP PARIBAS SECURITIES CORP	USD	7,988,026	INR	(555,711,000)	11/02/2018	373,191	0.021%
BNP PARIBAS SECURITIES CORP	USD	7,988,026	INR	(555,711,000)	11/02/2018	373,191	0.021%
BNP PARIBAS SECURITIES CORP	USD	7,988,026	INR	(555,711,000)	11/02/2018	373,191	0.021%
BNP PARIBAS SECURITIES CORP	USD	4,318,791	CLP	(2,862,365,000)	11/05/2018	(36,185)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	4,350,429	CLP	(2,862,365,000)	11/05/2018	(4,547)	0.000%
BNP PARIBAS SECURITIES CORP	USD	4,350,429	CLP	(2,862,365,000)	11/05/2018	(4,547)	0.000%
BNP PARIBAS SECURITIES CORP	KRW	12,665,000	USD	(11,336)	11/09/2018	88	0.000%
BNP PARIBAS SECURITIES CORP	KRW	12,665,000	USD	(11,336)	11/09/2018	88	0.000%
BNP PARIBAS SECURITIES CORP	KRW	12,665,000	USD	(11,336)	11/09/2018	88	0.000%
BNP PARIBAS SECURITIES CORP	EUR	1,402,449	USD	(1,596,336)	11/16/2018	38,355	0.002%
BNP PARIBAS SECURITIES CORP	EUR	2,687,771	USD	(3,064,071)	11/16/2018	68,788	0.004%
BNP PARIBAS SECURITIES CORP	EUR	2,460,000	USD	(2,869,287)	11/16/2018	(1,917)	0.000%
BNP PARIBAS SECURITIES CORP	MXN	364,733,006	USD	(18,939,692)	11/16/2018	395,427	0.022%
BNP PARIBAS SECURITIES CORP	USD	4,862,173	EUR	(4,249,000)	11/16/2018	(90,451)	-0.005%
BNP PARIBAS SECURITIES CORP	GBP	7,218,058	USD	(9,225,616)	11/23/2018	206,083	0.011%
BNP PARIBAS SECURITIES CORP	USD	878,308	GBP	(678,000)	11/23/2018	(7,621)	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,050,122	CLP	(1,363,331,000)	12/07/2018	(24,304)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	2,050,122	CLP	(1,363,331,000)	12/07/2018	(24,304)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	2,988,886	ILS	(10,908,000)	12/12/2018	(27,768)	-0.002%
GOLDMAN SACHS & CO	USD	5,569,710	BRL	(22,920,472)	01/03/2019	(60,089)	-0.003%
GOLDMAN SACHS & CO	BRL	22,920,472	USD	(5,615,010)	10/02/2018	58,631	0.003%
GOLDMAN SACHS & CO	USD	5,724,537	BRL	(22,920,472)	10/02/2018	50,895	0.003%
GOLDMAN SACHS & CO	CZK	55,557,000	USD	(2,530,494)	10/12/2018	(25,780)	-0.001%
GOLDMAN SACHS & CO	USD	1,686,539	ILS	(6,108,814)	10/18/2018	4,227	0.000%
GOLDMAN SACHS & CO	TWD	273,000	USD	(8,941)	11/09/2018	53	0.000%
GOLDMAN SACHS & CO	TWD	273,000	USD	(8,941)	11/09/2018	53	0.000%
GOLDMAN SACHS & CO	TWD	273,000	USD	(8,941)	11/09/2018	53	0.000%
GOLDMAN SACHS & CO	USD	651,229	EUR	(565,875)	11/16/2018	(8,354)	0.000%
GOLDMAN SACHS & CO	KRW	197,323,000	USD	(176,852)	12/07/2018	1,259	0.000%
GOLDMAN SACHS & CO	KRW	197,323,000	USD	(176,852)	12/07/2018	1,259	0.000%
GOLDMAN SACHS & CO	KRW	197,323,000	USD	(177,043)	12/07/2018	1,068	0.000%
GOLDMAN SACHS & CO	KRW	197,323,000	USD	(177,043)	12/07/2018	1,068	0.000%
MORGAN STANLEY & COMPANY LLC	USD	5,542,684	BRL	(22,919,000)	01/03/2019	(86,754)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	5,565,566	BRL	(22,919,000)	01/03/2019	(63,872)	-0.004%
MORGAN STANLEY & COMPANY LLC	BRL	22,919,000	USD	(5,587,275)	10/02/2018	86,003	0.005%
MORGAN STANLEY & COMPANY LLC	BRL	22,919,000	USD	(5,610,526)	10/02/2018	62,751	0.004%
MORGAN STANLEY & COMPANY LLC	BRL	52,327,000	USD	(13,069,008)	10/02/2018	(116,192)	-0.006%
MORGAN STANLEY & COMPANY LLC	USD	13,680,261	BRL	(52,327,000)	10/02/2018	727,446	0.041%
MORGAN STANLEY & COMPANY LLC	USD	5,724,169	BRL	(22,919,000)	10/02/2018	50,892	0.003%
MORGAN STANLEY & COMPANY LLC	USD	5,724,169	BRL	(22,919,000)	10/02/2018	50,892	0.003%
MORGAN STANLEY & COMPANY LLC	RUB	45,411,000	USD	(711,214)	10/12/2018	(19,084)	-0.001%
MORGAN STANLEY & COMPANY LLC	SEK	36,518,702	USD	(4,177,457)	10/19/2018	(61,172)	-0.003%
MORGAN STANLEY & COMPANY LLC	SEK	36,518,000	USD	(4,177,377)	10/19/2018	(61,171)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	4,687,616	BRL	(17,632,000)	11/05/2018	334,839	0.019%
MORGAN STANLEY & COMPANY LLC	EUR	2,687,000	USD	(3,092,071)	11/16/2018	39,890	0.002%
BARCLAYS CAPITAL BBP	CZK	10,591,000	USD	(516,584)	12/18/2018	(36,890)	-0.002%
DEUTSCHE BANK	JPY	99,707,000	USD	(885,338)	10/19/2018	(6,415)	0.000%
DEUTSCHE BANK	USD	4,688,240	BRL	(17,632,000)	11/05/2018	335,462	0.019%
CITIBANK	USD	11,222,317	EUR	(9,493,286)	11/16/2018	156,966	0.009%
CITIBANK	GBP	7,220,000	USD	(9,212,648)	11/23/2018	221,589	0.012%
HSBC SECURITIES INC	MYR	3,567,000	USD	(860,306)	01/11/2019	270	0.000%
HSBC SECURITIES INC	USD	1,945,564	MYR	(8,063,000)	01/11/2019	282	0.000%
HSBC SECURITIES INC	USD	1,945,564	MYR	(8,063,000)	01/11/2019	282	0.000%
HSBC SECURITIES INC	USD	1,943,688	MYR	(8,063,000)	01/11/2019	(1,594)	0.000%
HSBC SECURITIES INC	USD	1,943,688	MYR	(8,063,000)	01/11/2019	(1,594)	0.000%
HSBC SECURITIES INC	AUD	6,730,000	USD	(4,822,482)	01/25/2019	47,840	0.003%
HSBC SECURITIES INC	USD	1,670,900	CLP	(1,067,605,000)	10/05/2018	47,677	0.003%
HSBC SECURITIES INC	HUF	790,825,169	USD	(2,866,586)	10/12/2018	(23,496)	-0.001%
HSBC SECURITIES INC	MYR	8,063,000	USD	(1,946,080)	10/12/2018	1,815	0.000%
HSBC SECURITIES INC	MYR	8,063,000	USD	(1,946,080)	10/12/2018	1,815	0.000%
HSBC SECURITIES INC	MYR	8,063,000	USD	(1,947,961)	10/12/2018	(66)	0.000%
HSBC SECURITIES INC	MYR	8,063,000	USD	(1,947,961)	10/12/2018	(66)	0.000%
HSBC SECURITIES INC	USD	8,886,993	RON	(35,743,488)	10/12/2018	(26,886)	-0.001%
HSBC SECURITIES INC	JPY	15,240,608,000	USD	(136,447,214)	10/19/2018	(2,100,479)	-0.117%
HSBC SECURITIES INC	USD	7,956,346	INR	(555,711,000)	11/02/2018	341,511	0.019%

HSBC SECURITIES INC	USD	7,956,350	INR	(555,711,270)	11/02/2018	341,511	0.019%
HSBC SECURITIES INC	USD	7,956,346	INR	(555,711,000)	11/02/2018	341,511	0.019%
HSBC SECURITIES INC	USD	7,956,346	INR	(555,711,000)	11/02/2018	341,511	0.019%
HSBC SECURITIES INC	USD	4,697,437	BRL	(17,630,891)	11/05/2018	344,933	0.019%
HSBC SECURITIES INC	KRW	12,663,000	USD	(11,307)	11/09/2018	114	0.000%
HSBC SECURITIES INC	KRW	12,665,000	USD	(11,333)	11/09/2018	90	0.000%
HSBC SECURITIES INC	KRW	12,665,000	USD	(11,333)	11/09/2018	90	0.000%
HSBC SECURITIES INC	KRW	12,665,000	USD	(11,333)	11/09/2018	90	0.000%
HSBC SECURITIES INC	KRW	197,323,000	USD	(177,035)	12/07/2018	1,076	0.000%
HSBC SECURITIES INC	KRW	197,323,000	USD	(177,146)	12/07/2018	965	0.000%
HSBC SECURITIES INC	KRW	197,323,000	USD	(177,019)	12/07/2018	1,092	0.000%
HSBC SECURITIES INC	KRW	890,978,000	USD	(802,777)	12/07/2018	1,453	0.000%
HSBC SECURITIES INC	USD	2,078,470	CLP	(1,363,331,000)	12/07/2018	4,045	0.000%
HSBC SECURITIES INC	USD	2,986,202	ILS	(10,908,000)	12/12/2018	(30,452)	-0.002%
HSBC SECURITIES INC	USD	1,880,889	EUR	(1,606,000)	12/18/2018	3,230	0.000%
CITIBANK N A	USD	1,349,890	CLP	(897,245,000)	01/11/2019	(15,260)	-0.001%
CITIBANK N A	USD	2,557,891	ILS	(9,091,000)	01/16/2019	37,044	0.002%
CITIBANK N A	USD	2,557,891	ILS	(9,091,000)	01/16/2019	37,044	0.002%
CITIBANK N A	USD	2,557,891	ILS	(9,091,000)	01/16/2019	37,044	0.002%
CITIBANK N A	USD	2,557,891	ILS	(9,091,000)	01/16/2019	37,044	0.002%
CITIBANK N A	USD	2,557,891	ILS	(9,091,000)	01/16/2019	37,044	0.002%
CITIBANK N A	USD	2,557,538	ILS	(9,089,745)	01/16/2019	37,039	0.002%
CITIBANK N A	CLP	897,245,000	USD	(1,349,241)	10/05/2018	14,962	0.001%
CITIBANK N A	USD	1,643,528	CLP	(1,067,602,784)	10/05/2018	20,308	0.001%
CITIBANK N A	USD	1,643,531	CLP	(1,067,605,000)	10/05/2018	20,308	0.001%
CITIBANK N A	DKK	59,883,000	USD	(9,504,695)	10/12/2018	(170,058)	-0.009%
CITIBANK N A	USD	1,871,905	RON	(7,502,784)	10/12/2018	826	0.000%
CITIBANK N A	USD	1,863,885	RON	(7,504,000)	10/12/2018	(7,498)	0.000%
CITIBANK N A	ILS	393,000	USD	(109,186)	10/18/2018	(958)	0.000%
CITIBANK N A	ILS	393,000	USD	(109,186)	10/18/2018	(958)	0.000%
CITIBANK N A	ILS	393,000	USD	(109,186)	10/18/2018	(958)	0.000%
CITIBANK N A	ILS	391,315	USD	(108,718)	10/18/2018	(954)	0.000%
CITIBANK N A	USD	1,109,338	ILS	(3,998,277)	10/18/2018	8,249	0.000%
CITIBANK N A	USD	2,202,354	ILS	(7,967,198)	10/18/2018	8,259	0.000%
CITIBANK N A	JPY	15,240,608,142	USD	(136,531,557)	10/19/2018	(2,184,821)	-0.122%
CITIBANK N A	JPY	399,221,000	USD	(3,550,842)	10/19/2018	(31,688)	-0.002%
CITIBANK N A	JPY	260,589,000	USD	(2,341,281)	10/19/2018	(44,176)	-0.002%
CITIBANK N A	USD	2,320,256	JPY	(260,449,000)	10/19/2018	24,385	0.001%
CITIBANK N A	USD	4,374,765	CLP	(2,862,365,000)	11/05/2018	19,789	0.001%
CITIBANK N A	TWD	273,000	USD	(8,961)	11/09/2018	33	0.000%
CITIBANK N A	TWD	273,000	USD	(8,961)	11/09/2018	33	0.000%
CITIBANK N A	TWD	273,000	USD	(8,961)	11/09/2018	33	0.000%
CITIBANK N A	TWD	273,000	USD	(8,961)	11/09/2018	33	0.000%
CITIBANK N A	USD	7,102,283	SGD	(9,705,000)	11/09/2018	(3,553)	0.000%
CITIBANK N A	ZAR	40,596,000	USD	(2,594,906)	11/09/2018	259,579	0.014%
CITIBANK N A	EUR	2,687,000	USD	(3,093,221)	11/16/2018	38,740	0.002%
CITIBANK N A	EUR	2,687,000	USD	(3,081,774)	11/16/2018	50,187	0.003%
CITIBANK N A	EUR	2,687,000	USD	(3,091,101)	11/16/2018	40,860	0.002%
CITIBANK N A	EUR	4,223,682	USD	(4,986,775)	11/16/2018	(63,661)	-0.004%
CITIBANK N A	USD	4,005,759	EUR	(3,438,208)	11/16/2018	(1,807)	0.000%
CITIBANK N A	USD	5,982,097	MXN	(113,470,204)	11/16/2018	(33,152)	-0.002%
CITIBANK N A	USD	8,512,632	MXN	(161,434,399)	11/16/2018	(45,281)	-0.003%
CITIBANK N A	USD	2,982,039	ILS	(10,908,000)	12/12/2018	(34,615)	-0.002%
STATE STREET BANK & TRUST	USD	5,550,873	BRL	(22,919,000)	01/03/2019	(78,565)	-0.004%
STATE STREET BANK & TRUST	AUD	6,729,189	USD	(4,841,315)	01/25/2019	28,421	0.002%
STATE STREET BANK & TRUST	BRL	22,919,000	USD	(5,595,459)	10/02/2018	77,818	0.004%
STATE STREET BANK & TRUST	BRL	52,328,428	USD	(13,069,364)	10/02/2018	(116,195)	-0.006%
STATE STREET BANK & TRUST	USD	13,682,066	BRL	(52,328,428)	10/02/2018	728,897	0.041%
STATE STREET BANK & TRUST	USD	5,724,169	BRL	(22,919,000)	10/02/2018	50,892	0.003%
STATE STREET BANK & TRUST	USD	1,873,190	RON	(7,504,000)	10/12/2018	1,807	0.000%
STATE STREET BANK & TRUST	USD	3,679,234	JPY	(405,610,000)	10/19/2018	103,761	0.006%
STATE STREET BANK & TRUST	EUR	2,687,000	USD	(3,086,463)	11/16/2018	45,498	0.003%
STANDARD CHARTERED SECURITIES	USD	1,943,210	MYR	(8,059,271)	01/11/2019	(1,172)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,944,110	MYR	(8,063,000)	01/11/2019	(1,173)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,944,110	MYR	(8,063,000)	01/11/2019	(1,173)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,943,126	MYR	(8,063,000)	01/11/2019	(2,156)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,942,227	MYR	(8,059,271)	01/11/2019	(2,155)	0.000%
STANDARD CHARTERED SECURITIES	BRL	9,847,966	USD	(2,500,753)	10/02/2018	(63,027)	-0.004%
STANDARD CHARTERED SECURITIES	USD	2,459,594	BRL	(9,847,966)	10/02/2018	21,867	0.001%
STANDARD CHARTERED SECURITIES	MYR	8,059,271	USD	(1,945,603)	10/12/2018	1,391	0.000%
STANDARD CHARTERED SECURITIES	MYR	8,063,000	USD	(1,946,503)	10/12/2018	1,392	0.000%
STANDARD CHARTERED SECURITIES	MYR	8,063,000	USD	(1,946,503)	10/12/2018	1,392	0.000%

STANDARD CHARTERED SECURITIES	MYR	8,059,271	USD	(1,944,617)	10/12/2018	2,377	0.000%
STANDARD CHARTERED SECURITIES	MYR	8,063,000	USD	(1,945,517)	10/12/2018	2,378	0.000%
STANDARD CHARTERED SECURITIES	JPY	146,051,000	USD	(1,316,100)	10/19/2018	(28,653)	-0.002%
STANDARD CHARTERED SECURITIES	USD	1,566,732	JPY	(173,154,000)	10/19/2018	40,371	0.002%
STANDARD CHARTERED SECURITIES	IDR	37,742,285,000	USD	(2,451,594)	11/02/2018	67,262	0.004%
STANDARD CHARTERED SECURITIES	INR	55,037,000	USD	(754,588)	11/02/2018	(423)	0.000%
STANDARD CHARTERED SECURITIES	TWD	273,000	USD	(8,954)	11/09/2018	40	0.000%
STANDARD CHARTERED SECURITIES	TWD	270,000	USD	(8,855)	11/09/2018	40	0.000%
STANDARD CHARTERED SECURITIES	USD	3,782,098	ZAR	(51,234,196)	11/09/2018	179,595	0.010%

Total Forward Currency Exchange Contracts **3,105,295**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR CALL/USD PUT 1.1745 10/08/2018	1.17	10/8/2018	18,000,000	16,141	0.001%
FXO EUR CALL/USD PUT 1.186 12/13/2018	1.19	12/13/2018	9,000,000	58,808	0.003%
FXO EUR CALL/USD PUT 1.192 01/04/2019	1.19	1/4/2019	27,000,000	196,205	0.011%
ITRX XOVER EUR S29 REC 262.5 12/19/2018	262.50	12/19/2018	31,000,000	72,431	0.004%

Total Options **343,585**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 04/10/2028 PAY FIX	(4,000,000)	10,056	0.001%
PLN IRS 04/10/2023 PAY FIX	(8,000,000)	8,080	0.000%
PLN IRS 10/19/2022 PAY FIX	(135,000,000)	(80,865)	(0.005%)
PLN IRS 11/06/2022 PAY FIX	(5,650,000)	(11,995)	(0.001%)
PLN IRS 02/13/2018 PAY FIX	(13,023,691)	(58,633)	(0.003%)
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	(69,732)	(0.004%)
PLN IRS 05/07/2023 PAY FIX	(13,000,000)	4,745	0.000%
PLN IRS 05/07/2028 PAY FIX	(1,700,000)	1,851	0.000%

Total Swap Contracts **(196,492)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNZ8 CAN 10YR BOND FUT DEC 18	393	12/18/2018	40,351,225	(326,137)	2.251%
DUZ8 EURO SCHATZ FUT DEC 18	(302)	12/6/2018	(39,192,432)	319,021	(2.186%)
G Z8 LONG GILT FUT DEC 18	(275)	12/27/2018	(43,349,365)	(154,195)	(2.418%)
IKZ8 EURO BTP FUT DEC 18	146	12/6/2018	20,992,511	(765,902)	1.171%
KEZ8 KOREA 3YR BND FUT DEC 18	395	12/18/2018	38,593,735	576,472	2.153%
OATZ8 EURO OAT FUT DEC 18	139	12/6/2018	24,377,329	(348,231)	1.360%
OEZ8 EURO BOBL FUT DEC 18	(410)	12/6/2018	(62,217,139)	786,394	(3.471%)
RXZ8 EURO BUND FUTURE DEC 18	102	12/6/2018	18,805,025	(97,172)	1.049%
UBZ8 EURO BUXL 30Y FUT DEC 18	1	12/6/2018	202,394	(718)	0.011%

Total Futures Contracts **(10,469)**

NET ASSETS **1,792,515,140**

NET ASSET VALUE PER SHARE

International Bond Fund Shares (\$1,172,045,485 / 136,307,825 Shares Outstanding)	8.59
International Bond Fund - Advisor Class Shares (\$7,874,160 / 915,180 Shares Outstanding)	8.60
International Bond Fund - I Class Shares (\$612,595,494 / 71,220,276 Shares Outstanding)	8.59

- 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
 IDRIB 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	EEL 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 Moldovan 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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanese 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 Nicaraguan 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 Colombian 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.