

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	10,669,314	0.618%
AA BOND CO LTD	5.5	7/31/22	1,354,000	1,373,484	0.080%
ABJA INVESTMENT CO	5.45	1/24/28	3,369,000	2,877,534	0.167%
ABN AMRO BANK NV	6.38	4/27/21	745,000	965,148	0.056%
ADECCO INT FINANCIAL SVS	2.75	11/15/19	584,000	679,905	0.039%
AKBANK TAS	4	1/24/20	410,000	403,835	0.023%
AKELIUS RESIDENTIAL AB	1.75	2/7/25	3,210,000	3,520,007	0.204%
ALBANIA	5.75	11/12/20	2,326,000	2,872,670	0.167%
ALBANIA 144A	3.5	10/9/25	1,760,000	2,009,966	0.117%
ALLIANCE DATA SYSTEMS CO	5.25	11/15/23	1,614,000	1,874,410	0.109%
ALLIANCE DATA SYSTEMS CO 144A	5.25	11/15/23	115,000	133,531	0.008%
ALTICE FINANCING SA	5.25	2/15/23	1,212,000	1,396,135	0.081%
ALTICE FRANCE SA 144A	5.88	2/1/27	375,000	423,195	0.025%
ALTICE LUXEMBOURG SA	6.25	2/15/25	1,768,000	1,608,072	0.093%
AMERICAN INTL GROUP	5	4/26/23	250,000	351,942	0.020%
ARDAGH PKG FIN/HLDGS USA 144A	6.75	5/15/24	282,000	337,386	0.020%
ARD FINANCE SA	6.63	9/15/23	1,545,233	1,686,515	0.098%
ARGENTINA	3.38	1/15/23	7,353,000	6,668,787	0.387%
AUSTRALIA	2.25	5/21/28	520,000	363,925	0.021%
AUSTRALIAN GOVERNMENT	3	3/21/47	11,438,000	8,335,823	0.483%
AUSTRIA	3.8	1/26/62	3,706,000	7,445,630	0.432%
AUTOSTRADE PER LITALIA	6.25	6/9/22	839,000	1,122,303	0.065%
AUTOSTRADE PER LITALIA	4.38	9/16/25	1,155,000	1,356,002	0.079%
AXA SA	5.25	4/16/40	850,000	1,026,644	0.060%
BANCO COMERC PORTUGUES	4.5	12/7/27	1,600,000	1,688,067	0.098%
BANCO DO BRASIL (CAYMAN)	9	12/18/67	1,831,000	1,867,858	0.108%
BANCO SANTANDER CHILE	3.88	9/20/22	192,000	191,807	0.011%
BANCO SANTANDER SA	1.38	2/9/22	1,500,000	1,739,078	0.101%
BANK OF AMERICA CORP	1.38	2/7/25	2,914,000	3,353,709	0.194%
BANK OF EAST ASIA LTD	5.5	6/2/67	3,081,000	3,007,734	0.174%
BARCLAYS PLC	1.88	12/8/23	2,814,000	3,186,002	0.185%
BAT INTL FINANCE PLC	4	9/4/26	2,914,000	3,925,149	0.228%
BBVA SUB CAPITAL UNIPERS	3.5	4/11/24	2,900,000	3,343,179	0.194%
BECTON DICKINSON AND CO	3.02	5/24/25	2,518,000	3,208,191	0.186%
BELGIUM 144A	5	3/28/35	2,770,099	4,881,149	0.283%
BELGIUM 144A	4.25	3/28/41	9,087,377	15,606,354	0.905%
BERMUDA 144A	4.75	2/15/29	2,375,000	2,422,500	0.140%
BNP PARIBAS	5.75	1/24/22	174,000	243,783	0.014%
BONOS TESORERIA PESOS	4.5	3/1/21	21,250,000,000	31,258,392	1.812%
BONOS TESORERIA PESOS 144A	4.7	9/1/30	660,000,000	973,721	0.056%
BP CAPITAL MARKETS PLC	1.57	2/16/27	4,000,000	4,606,194	0.267%
BPCE SA	1.13	1/18/23	1,400,000	1,609,040	0.093%
BRAZIL NTN-F	10	1/1/21	138,550,000	37,337,444	2.164%
BRAZIL NTN-F	10	1/1/23	3,730,000	1,006,805	0.058%
BRITISH SKY BROADCASTING	1.88	11/24/23	2,891,000	3,445,987	0.200%
CABOT FINANCIAL LUXEMBOU	7.5	10/1/23	1,605,000	1,856,502	0.108%
CAIXABANK SA	2.75	7/14/28	12,600,000	14,156,395	0.821%
CANADA	3.5	12/1/45	11,214,000	10,372,046	0.601%
CANADA	2	9/1/23	22,960,000	16,899,953	0.980%
CARNIVAL CORP	1.13	11/6/19	142,000	163,774	0.009%
CHILE	4.5	3/1/26	16,125,000,000	23,653,914	1.371%
CHINA	3.77	3/8/25	6,000,000	904,053	0.052%
CHINA	3.13	4/13/22	55,860,000	8,190,641	0.475%
CITIGROUP INC	6.25	9/2/19	622,000	817,283	0.047%
CITYCON OYJ	3.75	6/24/20	1,936,000	2,324,380	0.135%
CLOVERIE (ZURICH)	7.5	7/24/39	1,150,000	1,367,032	0.079%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	3,908,000	3,946,674	0.229%
CODERE FINANCE 2 LUXEMBO	6.75	11/1/21	2,486,000	2,470,989	0.143%
CODERE FINANCE 2 LUXEMBO 144A	6.75	11/1/21	302,000	300,176	0.017%
CONSTELLIUM NV	4.25	2/15/26	840,000	865,100	0.050%
CONSTELLIUM NV 144A	4.25	2/15/26	545,000	561,285	0.033%
COOPERATIEVE RABOBANK UA	2.5	5/26/26	2,914,000	3,454,939	0.200%
CREDIT AGRICOLE LONDON	1.88	12/20/26	1,100,000	1,266,691	0.073%
CREDIT AGRICOLE LONDON	1	9/16/24	2,800,000	3,224,207	0.187%
CRED SUIS GP FUN LTD	1.25	4/14/22	3,005,000	3,469,871	0.201%

CRED SUISSE GP FIN (US)	7	10/5/20	115,000	159,802	0.009%
CYPRUS	4.25	11/4/25	10,001,000	13,230,278	0.767%
CYPRUS	3.88	5/6/22	12,271,000	15,564,019	0.902%
CYPRUS	2.75	6/27/24	852,000	1,041,740	0.060%
CYPRUS	3.75	7/26/23	10,586,000	13,562,316	0.786%
CYPRUS	2.38	9/25/28	9,699,000	11,158,423	0.647%
CZECH REPUBLIC	3.63	4/14/21	7,293,000	9,080,875	0.526%
CZECH REPUBLIC	3.88	5/24/22	2,038,000	2,642,432	0.153%
DANSKE BANK A/S	2.75	5/19/26	1,407,000	1,654,711	0.096%
DEXIA CREDIT LOCAL	0.63	1/21/22	4,150,000	4,850,392	0.281%
DEXIA CREDIT LOCAL	2	1/22/21	850,000	1,018,307	0.059%
DNB BOLIGKREDIT AS	1.88	11/21/22	3,245,000	3,966,694	0.230%
EASTERN POWER NETWORKS	5.75	3/8/24	38,000	56,339	0.003%
EASTERN POWER NETWORKS	4.75	9/30/21	516,000	711,263	0.041%
EGYPT T BILL	11.07	2/19/19	12,000,000	657,322	0.038%
EGYPT T BILL	13.25	2/5/19	103,400,000	5,705,273	0.331%
ELECTRICITE DE FRANCE	6.88	12/12/22	450,000	684,756	0.040%
EMIRATES NBD TIER 1	5.75	11/30/67	200,000	200,299	0.012%
ENEL CHILE SA	4.88	6/12/28	3,725,000	3,725,000	0.216%
ENEL FINANCE INTL NV	5.63	8/14/24	1,287,000	1,857,617	0.108%
E.ON SE	1.63	5/22/29	3,000,000	3,385,350	0.196%
ESKOM HOLDINGS SOC LTD	7.13	2/11/25	7,226,000	6,613,300	0.383%
EUROPEAN INVESTMENT BANK	1.25	5/12/25	145,550,000	16,925,641	0.981%
EXPEDIA INC	2.5	6/3/22	2,329,000	2,750,963	0.159%
FCE BANK PLC	3.25	11/19/20	2,613,000	3,348,714	0.194%
FINANCIAL & RISK US HOLD 144A	4.5	5/15/26	1,470,000	1,650,569	0.096%
FIRST ABU DHABI BK PJSC	5.25	12/17/67	2,831,000	2,838,202	0.165%
FRANCE	5.75	10/25/32	2,898,050	5,366,501	0.311%
FRANCE	1.75	11/25/24	9,282,992	11,652,799	0.675%
FRANCE	3.25	5/25/45	32,066,450	50,444,249	2.924%
FRANCE 144A	1.75	5/25/66	538,064	592,814	0.034%
GARFUNKELUX HOLDCO 3 SA	8.5	11/1/22	1,017,000	1,096,124	0.064%
GE CAPITAL EURO FUNDING	4.63	2/22/27	1,600,000	2,034,414	0.118%
GENERAL ELECTRIC CO	0.88	5/17/25	1,800,000	1,851,126	0.107%
GENERAL ELECTRIC CO	2.13	5/17/37	1,950,000	1,733,326	0.100%
GENERAL ELECTRIC CO	1.88	5/28/27	2,975,000	3,131,387	0.182%
GKN HOLDINGS PLC	6.75	10/28/19	12,000	15,799	0.001%
GOLDMAN SACHS GROUP INC	5.5	10/12/21	234,000	323,572	0.019%
GOLDMAN SACHS GROUP INC	1.63	7/27/26	2,514,000	2,788,763	0.162%
HBOS PLC	5.37	6/30/21	600,000	760,052	0.044%
HORIZON PARENT HOLDINGS	8.25	2/15/22	1,891,000	2,186,873	0.127%
HOUSING DEV FINANCE CORP	6.88	4/30/20	680,000,000	9,506,617	0.551%
HSBC BANK PLC	4.75	3/24/46	1,152,000	1,576,526	0.091%
HSBC HOLDING PLC	6.5	7/7/23	12,000	17,935	0.001%
HSBC HOLDINGS PLC	3.38	1/10/24	645,000	739,460	0.043%
HUTCH WHAMPOA INT 14 LTD	3.63	10/31/24	200,000	197,674	0.011%
HYPO ALPE-ADRIA INTL AG	2.38	12/13/22	14,800,000	18,269,595	1.059%
IADB	4.4	1/26/26	3,760,000	3,057,134	0.177%
ICELAND	2.5	7/15/20	774,000	921,388	0.053%
ICTSI TREASURY B.V	5.88	9/17/25	2,556,000	2,602,647	0.151%
IMPERIAL TOBACCO FINANCE	7.75	6/24/19	388,000	507,947	0.029%
INDIA	7.8	4/11/21	290,000,000	4,216,558	0.244%
INDIA	7.16	5/20/23	925,880,000	13,212,174	0.766%
INDIA	8.4	7/28/24	1,170,530,000	17,617,889	1.021%
INDIA	8.2	9/24/25	1,198,000,000	17,899,217	1.038%
INDIA	6.97	9/6/26	690,000,000	9,644,375	0.559%
INDONESIA	8.38	3/15/24	143,076,000,000	10,108,847	0.586%
INDONESIA	7	5/15/27	97,710,000,000	6,366,778	0.369%
INDONESIA	6.13	5/15/28	100,290,000,000	6,154,793	0.357%
INDONESIA	8.75	5/15/31	54,938,000,000	3,965,515	0.230%
INDONESIA	3.75	6/14/28	11,342,000	14,126,488	0.819%
ING BANK NV	3.63	2/25/26	2,894,000	3,502,151	0.203%
INMOBILIARIA COLONIAL SA	2.73	6/5/23	4,200,000	5,050,404	0.293%
INTERCONTINENTAL HOTELS	3.88	11/28/22	1,729,000	2,335,393	0.135%
INTER MEDIA COMMUNICATIO 144A	4.88	12/31/22	508,000	579,713	0.034%
INTESA SANPAOLO SPA	3.93	9/15/26	886,000	1,017,622	0.059%
INTRALOT CAPITAL LUX	5.25	9/15/24	150,000	110,035	0.006%
INTRALOT CAPITAL LUX 144A	5.25	9/15/24	1,414,000	1,037,264	0.060%
IRELAND	5.4	3/13/25	11,122,700	16,633,266	0.964%
IRELAND	1	5/15/26	15,928,555	18,777,587	1.088%
ISLANDSBANKI	1.75	9/7/20	1,107,000	1,289,515	0.075%
ISRAEL	1.5	1/18/27	5,194,000	6,126,050	0.355%

ISRAEL	5.5	1/31/42	13,100,000	4,822,226	0.280%
ISRAEL	4.63	3/18/20	6,451,000	7,797,610	0.452%
ISRAEL	1.75	8/31/25	118,466,389	31,414,530	1.821%
ITALY	2	12/1/25	13,824,000	15,571,017	0.903%
ITALY	5	3/1/22	6,423,000	8,214,187	0.476%
ITALY	4.5	3/1/24	13,083,000	16,844,852	0.976%
ITALY	4.75	9/1/21	16,027,000	20,157,289	1.168%
ITALY	5.5	9/1/22	28,483,000	37,359,221	2.166%
JAB HOLDINGS BV	2.13	9/16/22	3,300,000	3,986,890	0.231%
JAPAN	1.2	12/20/34	5,616,300,000	58,286,951	3.379%
JAPAN	0.7	3/20/37	3,586,150,000	34,210,834	1.983%
JAPAN	1.4	3/20/55	659,600,000	7,142,131	0.414%
JAPAN	0.6	6/20/37	970,000,000	9,089,707	0.527%
JAPAN	1.4	9/20/34	2,806,150,000	29,890,023	1.733%
JAPAN	2.5	9/20/37	2,479,250,000	30,873,624	1.790%
JAPAN	2.2	9/20/39	395,600,000	4,791,198	0.278%
JAPAN	1.7	9/20/44	2,407,200,000	27,504,739	1.594%
JAPAN 19 INFL INDX	0.1	9/10/24	1,234,543,100	11,555,067	0.670%
JAPAN 20 INFL INDEX	0.1	3/10/25	1,961,183,000	18,406,903	1.067%
JAPAN GOVT 18 INFL INDX	0.1	3/10/24	926,594,100	8,654,129	0.502%
JASA MARGA (PERSERO) 144A	7.5	12/11/20	62,940,000,000	4,200,302	0.243%
KFW	4.7	6/2/37	2,574,000	2,314,865	0.134%
KFW	6	8/20/20	8,576,000	6,402,991	0.371%
KLEOPATRA HOLDINGS 1 SCA	8.5	6/30/23	278,000	133,778	0.008%
KME AG 144A	6.75	2/1/23	1,323,000	1,299,035	0.075%
KOREA	3	9/10/24	41,623,660,000	39,412,025	2.285%
KRATON POLYMERS LLC/CAP 144A	5.25	5/15/26	685,000	702,463	0.041%
LANDSBANKINN HF	1.63	3/15/21	10,439,000	12,101,509	0.701%
LEEDS BUILDING SOCIETY	2.63	4/1/21	1,375,000	1,621,110	0.094%
LHMC FINCO SARL 144A	6.25	12/20/23	1,180,000	1,370,022	0.079%
LINCOLN FINANCE LTD	6.88	4/15/21	948,000	1,107,939	0.064%
LINCOLN FINANCE LTD 144A	6.88	4/15/21	115,000	134,397	0.008%
LISTRINDO CAPITAL BV	4.95	9/14/26	1,423,000	1,268,605	0.074%
LOXAM SAS	6	4/15/25	100,000	115,094	0.007%
LOXAM SAS	7	7/23/22	1,651,500	1,938,567	0.112%
MALAYSIA	4.74	3/15/46	149,435,000	35,319,744	2.047%
MALAYSIA	4.39	4/15/26	21,375,000	5,273,979	0.306%
MARKS & SPENCER PLC	6.13	12/2/19	50,000	65,826	0.004%
MARKS & SPENCER PLC	4.75	6/12/25	2,051,000	2,734,484	0.159%
MAXEDA DIY HOLDING BV	6.13	7/15/22	420,000	441,275	0.026%
MAXEDA DIY HOLDING BV 144A	6.13	7/15/22	596,000	626,190	0.036%
MET LIFE GLOB FUNDING I	3.5	9/30/26	2,330,000	3,229,825	0.187%
METLIFE INC	5.25	6/29/20	448,000	599,840	0.035%
MEXICO	7.75	11/13/42	51,076,700	2,297,545	0.133%
MEXICO	10	12/5/24	36,228,900	1,959,892	0.114%
MEXICO	8	12/7/23	816,000,000	40,557,609	2.351%
MEXICO	7.5	6/3/27	39,184,800	1,853,505	0.107%
MORGAN STANLEY	1.38	10/27/26	2,814,000	3,127,258	0.181%
MOROCCO	4.5	10/5/20	733,000	897,700	0.052%
MORRISON(WM)SUPERMARKETS	2.25	6/19/20	2,575,000	3,038,316	0.176%
MTN MAURITIUS INVSTMENTS	6.5	10/13/26	2,700,000	2,644,307	0.153%
NETFLIX INC 144A	4.63	5/15/29	2,455,000	2,756,562	0.160%
NEW S WALES TREASURY CRP	4	5/20/26	12,764,400	9,857,560	0.571%
NEXT PLC	3.63	5/18/28	452,000	564,389	0.033%
NORDEA HYPOTEK AB	1	4/8/22	60,100,000	6,918,679	0.401%
NUMERICABLE GROUP SA 144A	6.25	5/15/24	1,000,000	932,500	0.054%
OMAN GRID	3.96	5/7/25	1,714,000	1,401,195	0.081%
ONTARIO	2.6	6/2/25	3,673,000	2,687,247	0.156%
ONTARIO	3.5	6/2/43	1,596,000	1,225,899	0.071%
PERKINELMER INC	1.88	7/19/26	198,000	224,263	0.013%
PETROBRAS GLOBAL FINANCE	7.38	1/17/27	5,000,000	5,147,500	0.298%
PETROLEOS MEXICANOS	3.13	11/27/20	760,000	886,513	0.051%
PETROLEOS MEXICANOS	4.88	2/21/28	7,630,000	8,317,215	0.482%
PETROLEOS MEXICANOS	3.75	3/15/19	3,634,000	4,193,179	0.243%
PETROLEOS MEXICANOS	5.13	3/15/23	10,034,000	11,917,949	0.691%
PETROLEOS MEXICANOS	8	5/3/19	7,600,000	7,702,600	0.446%
PINEWOOD FINANCE LTD 144A	3.75	12/1/23	248,000	308,751	0.018%
PINNACLE BIDCO PLC 144A	6.38	2/15/25	561,000	708,794	0.041%
PRICELINE GROUP INC	2.38	9/23/24	4,139,000	5,012,762	0.291%
PRICELINE GROUP INC/THE	2.15	11/25/22	1,220,000	1,477,520	0.086%
PROLOGIS LP	2.25	6/30/29	2,452,000	2,922,798	0.169%
PROMONTORIA HOLDING 144A	6.75	8/15/23	1,000,000	1,099,921	0.064%

PROSIEBEN MEDIA AG	2.63	4/15/21	1,495,000	1,742,120	0.101%
QUEBEC	5	12/1/38	5,992,000	5,589,915	0.324%
RABOBANK NEDERLAND	4.88	1/10/23	1,407,000	2,007,705	0.116%
REI - SECURITY LENDING COLLATERAL			2,580,252	25,802,518	1.496%
RESIDOMO SRO 144A	3.38	10/15/24	862,000	962,591	0.056%
ROMANIA	4.88	11/7/19	4,273,000	5,104,766	0.296%
ROMANIA	5	2/12/29	9,220,000	2,312,059	0.134%
ROMANIA	4.75	2/24/25	29,950,000	7,533,472	0.437%
ROMANIA	5.85	4/26/23	39,650,000	10,368,104	0.601%
ROMANIA	4.25	6/28/23	37,060,000	9,090,648	0.527%
ROMANIA	5.8	7/26/27	39,530,000	10,566,733	0.613%
ROMANIA	4.63	9/18/20	6,350,000	7,861,496	0.456%
RSA INSURANCE GROUP PLC	5.13	10/10/45	2,190,000	2,869,309	0.166%
RUSSIA	8.15	2/3/27	230,707,000	3,246,454	0.188%
SAFARI HOLDING VERWALTUN 144A	5.38	11/30/22	991,000	1,021,895	0.059%
SANTANDER ISSUANCES	3.13	1/19/27	3,000,000	3,449,043	0.200%
SBERBANK (SB CAP SA)	3.08	3/7/19	1,374,000	1,582,130	0.092%
SERBIA	5.75	7/21/23	802,000,000	8,503,763	0.493%
SEVERN TRENT WATER UTIL	6.13	2/26/24	104,000	156,760	0.009%
SIGMA HOLDCO BV 144A	5.75	5/15/26	2,095,000	2,093,512	0.121%
SINGAPORE	2.25	6/1/21	186,000	137,615	0.008%
SINGAPORE	3.13	9/1/22	12,416,000	9,501,458	0.551%
SLOVENIA	5.25	2/18/24	5,338,000	5,750,852	0.333%
SLOVENIA	1.25	3/22/27	9,803,000	11,582,487	0.671%
SLOVENIA	1.5	3/25/35	3,212,000	3,616,294	0.210%
SLOVENIA	5.13	3/30/26	2,688,000	4,086,256	0.237%
SLOVENIA	2.13	7/28/25	7,995,000	10,151,943	0.588%
SLOVENIA	4.63	9/9/24	2,876,000	4,099,372	0.238%
SOCIETE FONCIERE LYONNAI	2.25	11/16/22	1,500,000	1,805,211	0.105%
SOUTH AFRICA	10.5	12/21/26	331,755,014	25,106,735	1.455%
SRI LANKA 144A	6.2	5/11/27	1,026,000	908,161	0.053%
SRI LANKA T-BILL	7.95	1/11/19	95,000,000	518,258	0.030%
SRI LANKA T-BILL	8.55	1/25/19	500,000,000	2,718,696	0.158%
SRI LANKA T-BILL	8.56	2/15/19	250,000,000	1,351,619	0.078%
STANDARD CHARTERED PLC	4	10/21/25	2,090,000	2,499,025	0.145%
STATE GRID OVERSEAS INV 144A	1.38	5/2/25	5,000,000	5,662,044	0.328%
TAKEDA PHARMACEUTICAL 144A	2.25	11/21/26	3,780,000	4,394,214	0.255%
TDF INFRASTRUCTURE SAS	2.5	4/7/26	2,200,000	2,535,096	0.147%
TELECOM ITALIA SPA	2.38	10/12/27	4,685,000	4,782,319	0.277%
TELECOM ITALIA SPA	5.88	5/19/23	700,000	928,274	0.054%
TELEFONICA EMISIONES SAU	2.24	5/27/22	1,100,000	1,332,644	0.077%
TELEFONICA EUROPE BV	4.2	12/4/67	2,300,000	2,691,937	0.156%
TELEFONICA EUROPE BV	5.88	3/31/67	1,000,000	1,218,277	0.071%
TELEFONICA SA	5.6	3/12/20	700,000	930,639	0.054%
TENCENT HOLDINGS LTD 144A	3.05	1/19/23	2,836,000	2,812,451	0.163%
TESCO PLC	6.13	2/24/22	780,000	1,097,404	0.064%
THAILAND	3.65	6/20/31	301,000,000	10,111,723	0.586%
THAILAND	4.88	6/22/29	223,361,000	8,262,169	0.479%
TRANSCANADA TRUST	4.65	5/18/77	10,281,000	6,937,039	0.402%
TRANSURBAN FINANCE CO	1.88	9/16/24	5,004,000	5,921,105	0.343%
TRP Government Reserve	2.45		18,579,831	18,579,831	1.077%
TURKEY	7	3/11/19	3,530,000	3,547,844	0.206%
TURKIYE GARANTI BANKASI	6.25	4/20/21	1,890,000	1,881,901	0.109%
UBS AG LONDON	1.38	4/16/21	4,065,000	4,816,111	0.279%
UNICREDIT BANK CZECH RE	0.63	4/30/20	3,300,000	3,809,162	0.221%
UNICREDIT BK AUSTRIA AG	1.38	5/26/21	400,000	474,208	0.027%
UNICREDIT SPA	2	3/4/23	1,414,000	1,624,936	0.094%
UNITED KINGDOM	1.63	10/22/71	3,971,000	4,884,285	0.283%
UNITED KINGDOM	3.5	1/22/45	10,392,955	17,744,166	1.029%
UNITED KINGDOM	4.25	12/7/46	20,192,792	39,275,773	2.277%
UNITYMEDIA HESSEN / NRW	4	1/15/25	1,069,000	1,260,144	0.073%
UNITYMEDIA HESSEN / NRW 144A	3.5	1/15/27	246,000	289,586	0.017%
U S TREASURY BILL	2.33	2/28/19	11,521,000	11,477,859	0.665%
VERITAS US INC/BERMUDA L	7.5	2/1/23	770,000	838,117	0.049%
VIETNAM	6.75	1/29/20	7,126,000	7,358,379	0.427%
VIRGIN MEDIA FINANCE PLC	6.38	10/15/24	645,000	825,266	0.048%
VONOVIA FINANCE BV	1.63	12/15/20	100,000	117,257	0.007%
WEPA HYGIENEPRODUKTE GMB	3.75	5/15/24	904,000	981,174	0.057%
XLIT LTD	3.25	6/29/47	3,900,000	4,321,998	0.251%
ZIGGO SECURED FINANCE BV 144A	3.75	1/15/25	762,000	865,449	0.050%
ZURICH INSURANCE	4.25	10/2/43	1,069,000	1,337,000	0.078%

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
STATE STREET BANK & TRUST	USD	8,518,130	RON	(34,683,272)	01/18/2019	(17,023)	-0.001%
BARCLAYS	USD	1,342,718	CLP	(897,244,184)	01/11/2019	49,429	0.003%
BARCLAYS	AUD	6,730,000	USD	(4,827,261)	01/25/2019	(84,484)	-0.005%
UBS SECURITIES LLC	USD	1,334,828	CLP	(897,245,000)	01/11/2019	41,538	0.002%
UBS SECURITIES LLC	USD	1,334,828	CLP	(897,245,000)	01/11/2019	41,538	0.002%
UBS SECURITIES LLC	USD	1,352,853	CLP	(897,245,000)	01/11/2019	59,563	0.003%
UBS SECURITIES LLC	USD	1,340,479	CLP	(897,245,000)	01/11/2019	47,189	0.003%
JP MORGAN SECURITIES LLC	ILS	1,658,000	USD	(459,945)	01/16/2019	(15,946)	-0.001%
JP MORGAN SECURITIES LLC	AUD	1,055,000	USD	(764,332)	01/25/2019	(20,850)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	1,348,987	CLP	(897,245,000)	01/11/2019	55,697	0.003%
BNP PARIBAS SECURITIES CORP	USD	1,348,987	CLP	(897,245,000)	01/11/2019	55,697	0.003%
BNP PARIBAS SECURITIES CORP	USD	8,555,096	RON	(34,684,000)	01/18/2019	19,763	0.001%
GOLDMAN SACHS & CO	USD	5,569,710	BRL	(22,920,472)	01/03/2019	(343,072)	-0.020%
GOLDMAN SACHS & CO	RUB	3,824,000	USD	(57,846)	01/18/2019	(3,107)	0.000%
GOLDMAN SACHS & CO	RUB	3,824,000	USD	(57,846)	01/18/2019	(3,107)	0.000%
GOLDMAN SACHS & CO	RUB	3,824,000	USD	(57,846)	01/18/2019	(3,107)	0.000%
GOLDMAN SACHS & CO	RUB	3,824,000	USD	(57,846)	01/18/2019	(3,107)	0.000%
GOLDMAN SACHS & CO	RUB	3,825,967	USD	(57,876)	01/18/2019	(3,108)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	5,542,684	BRL	(22,919,000)	01/03/2019	(369,718)	-0.021%
MORGAN STANLEY & COMPANY LLC	USD	5,565,566	BRL	(22,919,000)	01/03/2019	(346,837)	-0.020%
HSBC SECURITIES INC	MYR	3,567,000	USD	(860,306)	01/11/2019	3,201	0.000%
HSBC SECURITIES INC	USD	1,945,564	MYR	(8,063,000)	01/11/2019	(6,343)	0.000%
HSBC SECURITIES INC	USD	1,945,564	MYR	(8,063,000)	01/11/2019	(6,343)	0.000%
HSBC SECURITIES INC	USD	1,943,688	MYR	(8,063,000)	01/11/2019	(8,219)	0.000%
HSBC SECURITIES INC	USD	1,943,688	MYR	(8,063,000)	01/11/2019	(8,219)	0.000%
HSBC SECURITIES INC	AUD	6,730,000	USD	(4,822,482)	01/25/2019	(79,706)	-0.005%
CITIBANK N A	USD	1,349,890	CLP	(897,245,000)	01/11/2019	56,600	0.003%
CITIBANK N A	USD	2,557,891	ILS	(9,091,000)	01/16/2019	123,396	0.007%
CITIBANK N A	USD	2,557,891	ILS	(9,091,000)	01/16/2019	123,396	0.007%
CITIBANK N A	USD	2,557,891	ILS	(9,091,000)	01/16/2019	123,396	0.007%
CITIBANK N A	USD	2,557,891	ILS	(9,091,000)	01/16/2019	123,396	0.007%
CITIBANK N A	USD	2,557,891	ILS	(9,091,000)	01/16/2019	123,396	0.007%
CITIBANK N A	USD	2,557,538	ILS	(9,089,745)	01/16/2019	123,379	0.007%
CITIBANK N A	RUB	3,824,000	USD	(57,791)	01/18/2019	(3,051)	0.000%
CITIBANK N A	USD	809,491	ILS	(2,917,000)	01/24/2019	27,824	0.002%
STATE STREET BANK & TRUST	USD	5,550,873	BRL	(22,919,000)	01/03/2019	(361,530)	-0.021%
STATE STREET BANK & TRUST	AUD	6,729,189	USD	(4,841,315)	01/25/2019	(99,110)	-0.006%
BARCLAYS	USD	12,810,763	AUD	(17,515,135)	01/25/2019	467,468	0.027%
BARCLAYS	KRW	12,665,000	USD	(11,213)	02/08/2019	172	0.000%
BARCLAYS	KRW	12,665,000	USD	(11,213)	02/08/2019	172	0.000%
BARCLAYS	KRW	12,665,000	USD	(11,213)	02/08/2019	172	0.000%
BARCLAYS	SGD	24,173,000	USD	(17,567,651)	02/08/2019	183,381	0.011%
BARCLAYS	USD	4,772,797	CLP	(3,271,275,000)	02/08/2019	54,822	0.003%
BARCLAYS	USD	4,772,797	CLP	(3,271,275,000)	02/08/2019	54,822	0.003%
BARCLAYS	USD	4,751,307	CLP	(3,271,275,000)	02/08/2019	33,333	0.002%
BARCLAYS	USD	2,013,396	CLP	(1,363,331,000)	02/08/2019	47,141	0.003%
BARCLAYS	USD	2,018,494	CLP	(1,363,331,000)	02/08/2019	52,239	0.003%
BARCLAYS	USD	7,342,935	INR	(547,849,000)	02/08/2019	(504,299)	-0.029%
BARCLAYS	USD	7,342,935	INR	(547,849,000)	02/08/2019	(504,299)	-0.029%
BARCLAYS	USD	1,450,308	ZAR	(21,466,000)	02/08/2019	(34,531)	-0.002%
BARCLAYS	ZAR	10,753,934	USD	(759,295)	02/08/2019	(15,427)	-0.001%
BARCLAYS	ZAR	20,589,084	USD	(1,425,032)	02/08/2019	(850)	0.000%
BARCLAYS	GBP	98,315	USD	(124,002)	02/22/2019	1,643	0.000%
BARCLAYS	MXN	38,321,209	USD	(1,889,855)	02/22/2019	43,943	0.003%
BARCLAYS	USD	4,378,798	AUD	(5,984,000)	02/22/2019	159,807	0.009%
BARCLAYS	KRW	260,374,000	USD	(231,495)	03/08/2019	2,854	0.000%
BARCLAYS	KRW	260,374,000	USD	(231,135)	03/08/2019	3,214	0.000%
BARCLAYS	KRW	260,374,000	USD	(231,135)	03/08/2019	3,214	0.000%
BNP PARIBAS SECURITIES CORP	CLP	1,196,327,000	USD	(1,732,928)	01/11/2019	(8,541)	0.000%
BNP PARIBAS SECURITIES CORP	MYR	4,322,111	USD	(1,034,740)	01/11/2019	11,565	0.001%
BNP PARIBAS SECURITIES CORP	RON	3,558,697	USD	(865,155)	01/18/2019	10,599	0.001%
BNP PARIBAS SECURITIES CORP	JPY	4,294,613	USD	(38,290)	01/25/2019	971	0.000%
BNP PARIBAS SECURITIES CORP	USD	4,849,207	CLP	(3,271,275,000)	02/08/2019	131,232	0.008%
BNP PARIBAS SECURITIES CORP	USD	4,849,207	CLP	(3,271,275,000)	02/08/2019	131,232	0.008%
BNP PARIBAS SECURITIES CORP	USD	2,016,702	CLP	(1,363,331,000)	02/08/2019	50,447	0.003%
BNP PARIBAS SECURITIES CORP	USD	2,028,268	CLP	(1,363,331,000)	02/08/2019	62,013	0.004%
BNP PARIBAS SECURITIES CORP	USD	2,034,215	CLP	(1,363,330,672)	02/08/2019	67,960	0.004%
BNP PARIBAS SECURITIES CORP	USD	490,351	GBP	(386,000)	02/22/2019	(2,948)	0.000%
BNP PARIBAS SECURITIES CORP	KRW	260,374,000	USD	(231,135)	03/08/2019	3,214	0.000%

BNP PARIBAS SECURITIES CORP	KRW	260,374,000	USD	(231,135)	03/08/2019	3,214	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,733,933	CLP	(1,196,327,000)	04/05/2019	8,713	0.001%
BANK OF AMERICA	RON	7,816,000	USD	(1,938,815)	01/18/2019	(15,387)	-0.001%
BANK OF AMERICA	USD	1,441,302	ZAR	(21,468,196)	02/08/2019	(43,690)	-0.003%
BANK OF AMERICA	USD	1,441,155	ZAR	(21,466,000)	02/08/2019	(43,685)	-0.003%
BANK OF AMERICA	CHF	18,613,000	USD	(18,654,974)	02/22/2019	375,306	0.022%
BANK OF AMERICA	GBP	857,059	USD	(1,107,283)	02/22/2019	(11,981)	-0.001%
BANK OF AMERICA	NZD	5,665,000	USD	(3,843,476)	02/22/2019	(37,459)	-0.002%
BANK OF AMERICA	CZK	204,987,000	USD	(9,082,881)	04/18/2019	72,690	0.004%
BANK OF AMERICA	CZK	204,987,000	USD	(9,082,881)	04/18/2019	72,690	0.004%
BANK OF AMERICA	CZK	204,987,000	USD	(9,082,881)	04/18/2019	72,690	0.004%
JP MORGAN CHASE BANK	CLP	1,196,327,000	USD	(1,721,334)	01/11/2019	3,053	0.000%
JP MORGAN CHASE BANK	CLP	1,196,327,000	USD	(1,722,077)	01/11/2019	2,310	0.000%
JP MORGAN CHASE BANK	CLP	1,196,327,000	USD	(1,743,917)	01/11/2019	(19,530)	-0.001%
JP MORGAN CHASE BANK	CZK	40,949,000	USD	(1,836,358)	01/18/2019	(12,267)	-0.001%
JP MORGAN CHASE BANK	USD	781,776	DKK	(5,130,000)	01/18/2019	(6,750)	0.000%
JP MORGAN CHASE BANK	USD	1,003,691	RON	(4,072,979)	01/18/2019	1,378	0.000%
JP MORGAN CHASE BANK	USD	735,230	RON	(2,963,380)	01/18/2019	5,976	0.000%
JP MORGAN CHASE BANK	USD	420,807	RON	(1,716,599)	01/18/2019	(1,628)	0.000%
JP MORGAN CHASE BANK	USD	846,013	RON	(3,440,734)	01/18/2019	(712)	0.000%
JP MORGAN CHASE BANK	AUD	481,370	USD	(349,761)	01/25/2019	(10,529)	-0.001%
JP MORGAN CHASE BANK	AUD	377,439	USD	(274,201)	01/25/2019	(8,212)	0.000%
JP MORGAN CHASE BANK	AUD	261,138	USD	(189,085)	01/25/2019	(5,055)	0.000%
JP MORGAN CHASE BANK	CAD	513,212	USD	(382,811)	01/25/2019	(6,636)	0.000%
JP MORGAN CHASE BANK	JPY	96,680,320	USD	(866,818)	01/25/2019	17,015	0.001%
JP MORGAN CHASE BANK	JPY	172,525,212	USD	(1,531,002)	01/25/2019	46,190	0.003%
JP MORGAN CHASE BANK	JPY	166,023,000	USD	(1,469,152)	01/25/2019	48,598	0.003%
JP MORGAN CHASE BANK	USD	624,964	AUD	(860,000)	01/25/2019	18,903	0.001%
JP MORGAN CHASE BANK	USD	1,099,946	CAD	(1,451,000)	01/25/2019	36,388	0.002%
JP MORGAN CHASE BANK	USD	1,132,445	CAD	(1,502,000)	01/25/2019	31,505	0.002%
JP MORGAN CHASE BANK	USD	885,881	CAD	(1,176,000)	01/25/2019	23,893	0.001%
JP MORGAN CHASE BANK	USD	933,766	CAD	(1,238,000)	01/25/2019	26,333	0.002%
JP MORGAN CHASE BANK	USD	3,136,760	JPY	(350,038,000)	01/25/2019	(63,219)	-0.004%
JP MORGAN CHASE BANK	USD	2,816,315	JPY	(318,888,000)	01/25/2019	(98,897)	-0.006%
JP MORGAN CHASE BANK	USD	1,203,573	JPY	(135,628,000)	01/25/2019	(36,311)	-0.002%
JP MORGAN CHASE BANK	USD	3,634,472	JPY	(407,807,000)	01/25/2019	(93,621)	-0.005%
JP MORGAN CHASE BANK	USD	2,760,770	JPY	(311,340,000)	01/25/2019	(85,440)	-0.005%
JP MORGAN CHASE BANK	USD	2,029,124	JPY	(229,279,000)	01/25/2019	(66,900)	-0.004%
JP MORGAN CHASE BANK	THB	4,777,000	USD	(147,007)	02/08/2019	(195)	0.000%
JP MORGAN CHASE BANK	THB	4,777,000	USD	(147,007)	02/08/2019	(195)	0.000%
JP MORGAN CHASE BANK	THB	4,777,000	USD	(147,007)	02/08/2019	(195)	0.000%
JP MORGAN CHASE BANK	THB	4,777,000	USD	(147,007)	02/08/2019	(195)	0.000%
JP MORGAN CHASE BANK	USD	1,095,723	INR	(76,980,000)	02/08/2019	(6,917)	0.000%
JP MORGAN CHASE BANK	USD	636,241	THB	(20,862,000)	02/08/2019	(4,913)	0.000%
JP MORGAN CHASE BANK	PLN	2,424,000	USD	(646,142)	02/22/2019	2,336	0.000%
JP MORGAN CHASE BANK	USD	555,086	AUD	(788,000)	02/22/2019	(490)	0.000%
JP MORGAN CHASE BANK	USD	454,887	CHF	(451,000)	02/22/2019	(6,223)	0.000%
JP MORGAN CHASE BANK	USD	1,949,467	GBP	(1,515,000)	02/22/2019	13,333	0.001%
JP MORGAN CHASE BANK	USD	911,220	GBP	(711,000)	02/22/2019	2,579	0.000%
JP MORGAN CHASE BANK	USD	592,075	SEK	(5,319,000)	02/22/2019	(10,668)	-0.001%
JP MORGAN CHASE BANK	KRW	260,373,420	USD	(231,453)	03/08/2019	2,895	0.000%
JP MORGAN CHASE BANK	USD	1,513,685	KRW	(1,685,594,000)	03/08/2019	(3,431)	0.000%
JP MORGAN CHASE BANK	USD	8,836,119	TWD	(269,590,000)	03/08/2019	(32,806)	-0.002%
JP MORGAN CHASE BANK	EUR	56,109	USD	(64,759)	03/29/2019	12	0.000%
JP MORGAN CHASE BANK	USD	660,735	EUR	(573,203)	03/29/2019	(964)	0.000%
JP MORGAN CHASE BANK	USD	3,491,427	EUR	(3,030,000)	03/29/2019	(6,370)	0.000%
JP MORGAN CHASE BANK	USD	1,744,756	CLP	(1,196,327,000)	04/05/2019	19,536	0.001%
JP MORGAN CHASE BANK	USD	1,721,953	CLP	(1,196,327,000)	04/05/2019	(3,267)	0.000%
JP MORGAN CHASE BANK	USD	1,722,449	CLP	(1,196,327,000)	04/05/2019	(2,771)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	22,745,000	USD	(16,930,417)	01/25/2019	(258,726)	-0.015%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	28,176,090	USD	(20,770,097)	01/25/2019	(117,511)	-0.007%
CITIBANK N A	DKK	53,833,000	USD	(8,357,603)	01/18/2019	(83,000)	-0.005%
CITIBANK N A	HUF	790,825,169	USD	(2,812,536)	01/18/2019	13,314	0.001%
CITIBANK N A	USD	810,954	ILS	(2,917,000)	01/24/2019	29,286	0.002%
CITIBANK N A	USD	810,954	ILS	(2,917,000)	01/24/2019	29,286	0.002%
CITIBANK N A	USD	2,062,359	AUD	(2,909,000)	01/25/2019	12,324	0.001%
CITIBANK N A	USD	790,940	AUD	(1,080,000)	01/25/2019	29,840	0.002%
CITIBANK N A	USD	511,273	CAD	(698,000)	01/25/2019	(349)	0.000%
CITIBANK N A	USD	626,248	JPY	(70,110,924)	01/25/2019	(14,693)	-0.001%
CITIBANK N A	USD	4,308,849	JPY	(472,158,000)	01/25/2019	(7,528)	0.000%
CITIBANK N A	INR	48,487,000	USD	(673,150)	02/08/2019	21,364	0.001%
CITIBANK N A	KRW	12,663,000	USD	(11,168)	02/08/2019	216	0.000%

CITIBANK N A	KRW	12,665,000	USD	(11,170)	02/08/2019	216	0.000%
CITIBANK N A	USD	7,346,282	INR	(547,849,000)	02/08/2019	(500,951)	-0.029%
CITIBANK N A	USD	7,346,282	INR	(547,849,000)	02/08/2019	(500,951)	-0.029%
CITIBANK N A	USD	2,250,567	INR	(168,725,000)	02/08/2019	(166,202)	-0.010%
CITIBANK N A	USD	5,298,940	SGD	(7,277,289)	02/08/2019	(45,013)	-0.003%
CITIBANK N A	USD	5,298,855	SGD	(7,279,000)	02/08/2019	(46,355)	-0.003%
CITIBANK N A	USD	5,273,698	SGD	(7,279,000)	02/08/2019	(71,512)	-0.004%
CITIBANK N A	USD	2,500,286	ZAR	(34,925,000)	02/08/2019	84,465	0.005%
CITIBANK N A	USD	821,828	ZAR	(12,304,000)	02/08/2019	(29,261)	-0.002%
CITIBANK N A	TWD	409,000	USD	(13,332)	02/11/2019	95	0.000%
CITIBANK N A	TWD	409,000	USD	(13,332)	02/11/2019	95	0.000%
CITIBANK N A	TWD	409,000	USD	(13,332)	02/11/2019	95	0.000%
CITIBANK N A	AUD	28,590,404	USD	(20,396,823)	02/22/2019	(239,293)	-0.014%
CITIBANK N A	GBP	117,024	USD	(148,417)	02/22/2019	1,136	0.000%
CITIBANK N A	GBP	839,546	USD	(1,076,063)	02/22/2019	(3,143)	0.000%
CITIBANK N A	PLN	29,645,417	USD	(7,789,205)	02/22/2019	141,643	0.008%
CITIBANK N A	SEK	35,087,702	USD	(3,933,824)	02/22/2019	42,273	0.002%
CITIBANK N A	SEK	4,847,288	USD	(536,745)	02/22/2019	12,544	0.001%
CITIBANK N A	USD	7,172,079	MXN	(148,586,835)	02/22/2019	(326,038)	-0.019%
CITIBANK N A	USD	1,027,770	MXN	(20,407,000)	02/22/2019	(2,025)	0.000%
CITIBANK N A	USD	2,815,338	ILS	(10,448,000)	03/13/2019	5,141	0.000%
CITIBANK N A	USD	2,815,338	ILS	(10,448,000)	03/13/2019	5,141	0.000%
CITIBANK N A	USD	2,815,068	ILS	(10,447,000)	03/13/2019	5,141	0.000%
CITIBANK N A	USD	2,815,338	ILS	(10,448,000)	03/13/2019	5,141	0.000%
CITIBANK N A	USD	2,815,338	ILS	(10,448,000)	03/13/2019	5,141	0.000%
CITIBANK N A	EUR	1,091,490	USD	(1,255,450)	03/29/2019	4,554	0.000%
CITIBANK N A	EUR	206,823	USD	(237,198)	03/29/2019	1,555	0.000%
CITIBANK N A	EUR	2,649,813	USD	(3,022,859)	03/29/2019	36,055	0.002%
CITIBANK N A	EUR	386,920	USD	(443,782)	03/29/2019	2,874	0.000%
CITIBANK N A	EUR	2,418,844	USD	(2,802,593)	03/29/2019	(10,308)	-0.001%
CITIBANK N A	USD	4,354,515	EUR	(3,774,784)	03/29/2019	(3,051)	0.000%
CREDIT SUISSE FIRST BOSTON	USD	5,345,467	BRL	(19,883,000)	02/04/2019	226,627	0.013%
DEUTSCHE BANK	USD	1,197,176	EUR	(1,044,000)	03/29/2019	(8,006)	0.000%
GOLDMAN SACHS & CO	BRL	22,920,472	USD	(5,915,266)	01/03/2019	(2,483)	0.000%
GOLDMAN SACHS & CO	USD	1,671,587	RON	(6,846,000)	01/18/2019	(13,135)	-0.001%
GOLDMAN SACHS & CO	USD	812,252	ILS	(2,919,073)	01/24/2019	30,030	0.002%
GOLDMAN SACHS & CO	USD	811,676	ILS	(2,917,000)	01/24/2019	30,009	0.002%
GOLDMAN SACHS & CO	USD	811,676	ILS	(2,917,000)	01/24/2019	30,009	0.002%
GOLDMAN SACHS & CO	CAD	946,298	USD	(706,475)	01/25/2019	(12,855)	-0.001%
GOLDMAN SACHS & CO	JPY	33,852,984,333	USD	(304,855,230)	01/25/2019	4,622,173	0.268%
GOLDMAN SACHS & CO	JPY	113,273,509	USD	(998,920)	01/25/2019	36,605	0.002%
GOLDMAN SACHS & CO	IDR	80,358,921,447	USD	(5,191,480)	02/08/2019	359,155	0.021%
GOLDMAN SACHS & CO	INR	145,918,663	USD	(2,016,565)	02/08/2019	73,532	0.004%
GOLDMAN SACHS & CO	USD	1,204,622	INR	(85,233,000)	02/08/2019	(16,232)	-0.001%
GOLDMAN SACHS & CO	USD	1,446,116	ZAR	(21,466,000)	02/08/2019	(38,724)	-0.002%
GOLDMAN SACHS & CO	USD	1,446,116	ZAR	(21,466,000)	02/08/2019	(38,724)	-0.002%
GOLDMAN SACHS & CO	USD	1,446,116	ZAR	(21,466,000)	02/08/2019	(38,724)	-0.002%
GOLDMAN SACHS & CO	TWD	409,000	USD	(13,327)	02/11/2019	100	0.000%
GOLDMAN SACHS & CO	TWD	409,000	USD	(13,327)	02/11/2019	100	0.000%
GOLDMAN SACHS & CO	TWD	409,000	USD	(13,327)	02/11/2019	100	0.000%
GOLDMAN SACHS & CO	GBP	31,960,173	USD	(41,288,887)	02/22/2019	(444,545)	-0.026%
GOLDMAN SACHS & CO	NOK	28,856,063	USD	(3,413,595)	02/22/2019	(68,082)	-0.004%
GOLDMAN SACHS & CO	EUR	17,657,515	USD	(20,270,670)	03/29/2019	112,958	0.007%
HSBC SECURITIES INC	BRL	45,838,472	USD	(11,859,889)	01/03/2019	(34,962)	-0.002%
HSBC SECURITIES INC	USD	11,829,894	BRL	(45,838,472)	01/03/2019	4,966	0.000%
HSBC SECURITIES INC	LKR	580,416,000	USD	(3,247,628)	01/11/2019	(79,753)	-0.005%
HSBC SECURITIES INC	LKR	95,000,000	USD	(526,316)	01/11/2019	(7,812)	0.000%
HSBC SECURITIES INC	LKR	122,350,000	USD	(677,839)	01/11/2019	(10,061)	-0.001%
HSBC SECURITIES INC	MYR	542,412	USD	(130,328)	01/11/2019	980	0.000%
HSBC SECURITIES INC	MYR	3,952,000	USD	(945,070)	01/11/2019	11,638	0.001%
HSBC SECURITIES INC	MYR	3,403,114	USD	(814,376)	01/11/2019	9,457	0.001%
HSBC SECURITIES INC	USD	315,788	LKR	(55,844,000)	01/11/2019	10,995	0.001%
HSBC SECURITIES INC	USD	724,392	LKR	(128,000,000)	01/11/2019	25,775	0.001%
HSBC SECURITIES INC	USD	724,515	LKR	(128,000,000)	01/11/2019	25,898	0.002%
HSBC SECURITIES INC	USD	722,552	LKR	(128,000,000)	01/11/2019	23,935	0.001%
HSBC SECURITIES INC	USD	722,960	LKR	(128,000,000)	01/11/2019	24,343	0.001%
HSBC SECURITIES INC	USD	722,837	LKR	(128,000,000)	01/11/2019	24,221	0.001%
HSBC SECURITIES INC	USD	575,310	LKR	(101,922,000)	01/11/2019	19,026	0.001%
HSBC SECURITIES INC	USD	1,485,731	MYR	(6,190,000)	01/11/2019	(12,757)	-0.001%
HSBC SECURITIES INC	KRW	12,665,000	USD	(11,239)	02/08/2019	147	0.000%
HSBC SECURITIES INC	KRW	12,665,000	USD	(11,239)	02/08/2019	147	0.000%
HSBC SECURITIES INC	THB	4,777,000	USD	(146,908)	02/08/2019	(96)	0.000%

HSBC SECURITIES INC	THB	4,777,093	USD	(146,911)	02/08/2019	(96)	0.000%
HSBC SECURITIES INC	THB	4,777,000	USD	(146,908)	02/08/2019	(96)	0.000%
HSBC SECURITIES INC	USD	7,370,992	INR	(547,849,000)	02/08/2019	(476,241)	-0.028%
HSBC SECURITIES INC	USD	7,370,956	INR	(547,846,270)	02/08/2019	(476,239)	-0.028%
HSBC SECURITIES INC	USD	7,370,992	INR	(547,849,000)	02/08/2019	(476,241)	-0.028%
HSBC SECURITIES INC	GBP	1,478,251	USD	(1,873,220)	02/22/2019	15,949	0.001%
HSBC SECURITIES INC	USD	7,144,980	MXN	(148,587,000)	02/22/2019	(353,145)	-0.020%
HSBC SECURITIES INC	KRW	260,374,000	USD	(231,588)	03/08/2019	2,762	0.000%
HSBC SECURITIES INC	EUR	6,331,000	USD	(7,320,504)	03/29/2019	(12,072)	-0.001%
HSBC SECURITIES INC	USD	11,785,487	BRL	(45,838,472)	04/02/2019	38,918	0.002%
MORGAN STANLEY & COMPANY LLC	BRL	45,839,000	USD	(11,867,702)	01/03/2019	(42,639)	-0.002%
MORGAN STANLEY & COMPANY LLC	BRL	22,919,000	USD	(5,914,886)	01/03/2019	(2,483)	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	22,919,000	USD	(5,914,886)	01/03/2019	(2,483)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	11,830,030	BRL	(45,839,000)	01/03/2019	4,967	0.000%
MORGAN STANLEY & COMPANY LLC	USD	5,362,180	BRL	(19,881,891)	02/04/2019	243,626	0.014%
MORGAN STANLEY & COMPANY LLC	USD	11,793,203	BRL	(45,839,000)	04/02/2019	46,499	0.003%
RBC DOMINION SECURITIES INC	USD	38,227,811	CAD	(50,055,496)	01/25/2019	1,537,999	0.089%
RBC DOMINION SECURITIES INC	USD	1,381,868	JPY	(155,842,000)	01/25/2019	(42,809)	-0.002%
RBC DOMINION SECURITIES INC	USD	1,263,941	GBP	(997,000)	02/22/2019	(10,202)	-0.001%
RBC DOMINION SECURITIES INC	EUR	3,803,595	USD	(4,357,018)	03/29/2019	33,807	0.002%
STATE STREET GLOBAL MARKETS LLC	BRL	22,919,000	USD	(5,914,886)	01/03/2019	(2,483)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	691,880	RON	(2,852,000)	01/18/2019	(9,964)	-0.001%
STATE STREET GLOBAL MARKETS LLC	CAD	23,278,000	USD	(17,883,318)	01/25/2019	(820,947)	-0.048%
STATE STREET GLOBAL MARKETS LLC	CAD	23,278,305	USD	(17,883,552)	01/25/2019	(820,958)	-0.048%
STATE STREET GLOBAL MARKETS LLC	CAD	23,278,000	USD	(17,909,874)	01/25/2019	(847,503)	-0.049%
STATE STREET GLOBAL MARKETS LLC	CAD	637,907	USD	(482,843)	01/25/2019	(15,269)	-0.001%
STATE STREET GLOBAL MARKETS LLC	CAD	890,422	USD	(668,238)	01/25/2019	(15,575)	-0.001%
STATE STREET GLOBAL MARKETS LLC	JPY	229,312,246	USD	(2,034,691)	01/25/2019	61,637	0.004%
STATE STREET GLOBAL MARKETS LLC	JPY	109,948,824	USD	(971,482)	01/25/2019	33,649	0.002%
STATE STREET GLOBAL MARKETS LLC	JPY	1,024,622,041	USD	(9,084,741)	01/25/2019	282,155	0.016%
STATE STREET GLOBAL MARKETS LLC	USD	2,825,443	JPY	(317,286,000)	01/25/2019	(75,123)	-0.004%
STATE STREET GLOBAL MARKETS LLC	USD	4,744,067	CLP	(3,271,271,717)	02/08/2019	26,098	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	5,281,447	SGD	(7,279,000)	02/08/2019	(63,763)	-0.004%
STATE STREET GLOBAL MARKETS LLC	ZAR	10,898,000	USD	(751,790)	02/08/2019	2,044	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	447,434	USD	(564,187)	02/22/2019	7,624	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	395,736	USD	(509,576)	02/22/2019	(3,835)	0.000%
STATE STREET GLOBAL MARKETS LLC	SEK	35,087,000	USD	(3,936,874)	02/22/2019	39,143	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	706,939	GBP	(561,000)	02/22/2019	(10,006)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	543,036	SEK	(4,897,000)	02/22/2019	(11,886)	-0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	2,995,558	USD	(3,436,587)	03/29/2019	21,450	0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	2,088,668	USD	(2,404,067)	03/29/2019	7,067	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	6,330,007	USD	(7,330,592)	03/29/2019	(23,305)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,718,239	EUR	(2,385,000)	03/29/2019	(34,977)	-0.002%
STANDARD CHARTERED SECURITIES	MYR	20,144,000	USD	(4,819,993)	01/11/2019	56,506	0.003%
STANDARD CHARTERED SECURITIES	MYR	20,144,000	USD	(4,819,993)	01/11/2019	56,506	0.003%
STANDARD CHARTERED SECURITIES	MYR	20,143,634	USD	(4,819,906)	01/11/2019	56,505	0.003%
STANDARD CHARTERED SECURITIES	USD	1,319,647	MYR	(5,528,000)	01/11/2019	(18,582)	-0.001%
STANDARD CHARTERED SECURITIES	USD	5,321,689	BRL	(19,883,000)	02/04/2019	202,849	0.012%
STANDARD CHARTERED SECURITIES	USD	2,373,679	EUR	(2,059,000)	03/29/2019	(3,206)	0.000%
STANDARD CHARTERED SECURITIES	USD	4,815,154	MYR	(20,144,000)	04/12/2019	(63,600)	-0.004%
STANDARD CHARTERED SECURITIES	USD	4,815,154	MYR	(20,144,000)	04/12/2019	(63,600)	-0.004%
STANDARD CHARTERED SECURITIES	USD	4,815,067	MYR	(20,143,634)	04/12/2019	(63,599)	-0.004%
STANDARD CHARTERED SECURITIES	USD	1,943,210	MYR	(8,059,271)	01/11/2019	(7,794)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,944,110	MYR	(8,063,000)	01/11/2019	(7,797)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,944,110	MYR	(8,063,000)	01/11/2019	(7,797)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,943,126	MYR	(8,063,000)	01/11/2019	(8,781)	-0.001%
STANDARD CHARTERED SECURITIES	USD	1,942,227	MYR	(8,059,271)	01/11/2019	(8,777)	-0.001%
SOCIETE GENERALE	JPY	540,249,335	USD	(4,837,391)	01/25/2019	101,464	0.006%
SOCIETE GENERALE	GBP	491,353	USD	(633,444)	02/22/2019	(5,507)	0.000%
SOCIETE GENERALE	EUR	2,904,471	USD	(3,374,595)	03/29/2019	(21,707)	-0.001%
SOCIETE GENERALE	USD	3,218,507	EUR	(2,799,000)	03/29/2019	(12,626)	-0.001%
UBS SECURITIES LLC	USD	549,177	CZK	(12,461,000)	01/18/2019	(5,904)	0.000%
UBS SECURITIES LLC	CAD	235,034	USD	(176,924)	01/25/2019	(4,648)	0.000%
UBS SECURITIES LLC	JPY	92,551,473	USD	(819,314)	01/25/2019	26,773	0.002%
UBS SECURITIES LLC	USD	936,442	CAD	(1,255,000)	01/25/2019	16,549	0.001%
UBS SECURITIES LLC	USD	1,093,727	JPY	(122,761,000)	01/25/2019	(28,530)	-0.002%
UBS SECURITIES LLC	USD	630,816	JPY	(70,570,000)	01/25/2019	(14,321)	-0.001%
UBS SECURITIES LLC	USD	4,825,119	CLP	(3,271,275,000)	02/08/2019	107,144	0.006%
UBS SECURITIES LLC	USD	2,041,923	CLP	(1,363,331,000)	02/08/2019	75,668	0.004%
UBS SECURITIES LLC	USD	7,338,209	MXN	(148,587,000)	02/22/2019	(159,916)	-0.009%
UBS SECURITIES LLC	USD	7,234,947	MXN	(148,587,000)	02/22/2019	(263,178)	-0.015%

Total Forward Currency Exchange Contracts

703,325

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO EUR CALL/USD PUT 1.148 01/04/2019	1.15	1/4/2019	17,150,000	39,029	0.002%
FXO EUR CALL/USD PUT 1.1552 01/11/2019	1.16	1/11/2019	17,150,000	32,071	0.002%
FXO EUR CALL/USD PUT 1.1579 01/18/2019	1.16	1/18/2019	17,150,000	46,450	0.003%
FXO EUR CALL/USD PUT 1.1629 02/01/2019	1.16	2/1/2019	17,150,000	65,441	0.004%
FXO EUR CALL/USD PUT 1.192 01/04/2019	1.19	1/4/2019	27,000,000	6	0.000%

Total Options

182,997

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 04/10/2028 PAY FIX	(4,000,000)	(36,920)	(0.002%)
PLN IRS 04/10/2023 PAY FIX	(8,000,000)	(27,224)	(0.002%)
PLN IRS 10/19/2022 PAY FIX	(135,000,000)	(563,220)	(0.033%)
PLN IRS 11/06/2022 PAY FIX	(5,650,000)	(32,171)	(0.002%)
PLN IRS 02/13/2018 PAY FIX	(13,023,691)	(206,894)	(0.012%)
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	(238,005)	(0.014%)
PLN IRS 05/07/2023 PAY FIX	(13,000,000)	(54,158)	(0.003%)
PLN IRS 05/07/2028 PAY FIX	(1,700,000)	(18,314)	(0.001%)
ITRX XOVER CDSI S30 5YR V2 12/20/2023	15,194,564	1,101,166	0.064%
ITRX XOVER CDSI S30 5YR V2 12/20/2023	14,799,900	1,072,564	0.062%

Total Swap Contracts

996,823

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNH9 CAN 10YR BOND FUT MAR 19	385	3/20/2019	38,570,502	(112,707)	2.236%
DUH9 EURO SCHATZ FUT MAR 19	(259)	3/7/2019	(33,218,140)	(410,550)	(1.926%)
G H9 LONG GILT FUT MAR 19	(237)	3/27/2019	(37,207,212)	(188,211)	(2.157%)
KEH9 KOREA 3YR BND FUT MAR 19	397	3/19/2019	38,856,757	429,934	2.252%
OATH9 EURO OAT FUT MAR 19	137	3/7/2019	23,670,757	287,974	1.372%
OEH9 EURO BOBL FUT MAR 19	(489)	3/7/2019	(74,247,276)	(643,209)	(4.304%)
RXH9 EURO BUND FUTURE MAR19	372	3/7/2019	69,703,915	1,351,278	4.040%
XMH9 AUST 10Y BOND FUT MAR19	317	3/15/2019	29,623,499	(405,454)	1.717%

Total Futures Contracts

309,055

NET ASSETS

1,725,132,301

NET ASSET VALUE PER SHARE

International Bond Fund Shares

8.62

(\$1,162,176,250 / 134,872,511 Shares Outstanding)

International Bond Fund - Advisor Class Shares

8.63

(\$6,737,319 / 780,886 Shares Outstanding)

International Bond Fund - I Class Shares

8.64

(\$556,218,731 / 64,401,462 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 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 Hryvnia
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 Icelandic 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.