

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	28,700,000	26,935,610	0.500%
AA Bond	5.5	7/31/22	4,796,000	5,513,045	0.102%
ABJA Investment Co Pte	5.45	1/24/28	8,731,000	8,267,585	0.153%
Abn Amro Bank	6.38	4/27/21	1,355,000	1,711,101	0.032%
Adecco International Financial Services BV	2.75	11/15/19	1,016,000	1,151,750	0.021%
Ado Properties	1.5	7/26/24	8,100,000	8,973,186	0.167%
Akelius Residential Property	1.75	2/7/25	6,390,000	7,249,804	0.135%
Akelius Residential Property	1.13	3/14/24	4,500,000	4,999,692	0.093%
Albania Government International Bond	3.5	10/9/25	5,310,000	6,217,827	0.115%
Albania Government International Bond	5.75	11/12/20	5,509,000	6,631,576	0.123%
Alliance Data Systems	5.25	11/15/23	6,186,000	7,211,541	0.134%
Alliance Data Systems	5.25	11/15/23	185,000	215,689	0.004%
Altice Financing	5.25	2/15/23	1,938,000	2,229,637	0.041%
Altice France SA/France	5.88	2/1/27	1,305,000	1,511,950	0.028%
Altice France SA/France	6.25	5/15/24	3,500,000	3,508,750	0.065%
Altice Luxembourg	6.25	2/15/25	4,682,000	4,802,325	0.089%
Altria	2.2	6/15/27	11,800,000	13,412,496	0.249%
American International	5	4/26/23	4,000,000	5,804,163	0.108%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	2,131,000	2,690,774	0.050%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	6.75	5/15/24	593,000	704,501	0.013%
Ard Finance	6.63	9/15/23	5,054,767	5,738,424	0.106%
Argentine Republic Government International Bond	3.38	1/15/23	22,482,000	20,310,870	0.377%
Australia Government Bond	3	3/21/47	30,154,000	23,991,523	0.445%
Axa	5.25	4/16/40	1,800,000	2,122,399	0.039%
Banco Bilbao Vizcaya Argentaria	3.5	4/11/24	6,100,000	6,848,455	0.127%
Banco Comercial Portugues	4.5	12/7/27	5,100,000	5,489,082	0.102%
Banco do Brasil SA/Cayman	9	12/18/67	5,469,000	5,796,867	0.108%
Banco Santander	3.13	1/19/27	12,700,000	15,216,608	0.282%
Banco Santander	1.38	2/9/22	2,800,000	3,234,985	0.060%
Bank of America	1.38	2/7/25	5,786,000	6,714,722	0.125%
Bank of America	2.38	6/19/24	5,000,000	6,127,813	0.114%
Bank of America	2.5	7/27/20	100,000	115,982	0.002%
Bank of East Asia	5.5	6/2/67	11,319,000	11,312,435	0.210%
Barclays	1.88	12/8/23	5,786,000	6,658,320	0.124%
BAT International Finance	4	9/4/26	5,786,000	8,080,716	0.150%
Becton Dickinson And	1.9	12/15/26	11,000,000	12,917,652	0.240%
Becton Dickinson And	3.02	5/24/25	7,393,000	9,880,475	0.183%
Bermuda Government International Bond	4.75	2/15/29	7,855,000	8,316,481	0.154%
Blackstone Property Partners Europe Holdings Sarl	2	2/15/24	6,271,000	7,181,268	0.133%
Bnp Paribas	5.75	1/24/22	361,000	518,527	0.010%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/21	60,990,000,000	91,469,226	1.698%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	28,170,000,000	42,824,164	0.795%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	10,200,000,000	15,778,792	0.293%
Booking Holdings	2.15	11/25/22	2,560,000	3,068,003	0.057%
Booking Holdings	2.38	9/23/24	8,311,000	10,221,544	0.190%
BP Capital Markets	1.57	2/16/27	10,000,000	11,882,866	0.221%
Bpce	1.13	1/18/23	3,000,000	3,426,918	0.064%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/21	461,070,000	122,809,707	2.279%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/23	10,225,000	2,758,560	0.051%
Bunge Finance Europe BV	1.85	6/16/23	9,220,000	10,516,029	0.195%
Cabot Financial Luxembourg	7.5	10/1/23	2,945,000	3,751,923	0.070%
Caixabank	2.75	7/14/28	25,900,000	29,395,713	0.546%
Canadian Government Bond	3.5	12/1/45	36,423,000	36,344,776	0.675%
Canadian Government Bond	2	9/1/23	78,650,000	60,052,616	1.115%
Carnival	1.13	11/6/19	228,000	257,630	0.005%
China Government Bond	3.77	3/8/25	37,000,000	5,708,060	0.106%
China Government Bond	3.13	4/13/22	120,000,000	18,051,231	0.335%
China Government Bond	3.6	9/6/25	32,200,000	4,938,705	0.092%
Cirsa Finance International Sarl	6.25	12/20/23	3,690,000	4,366,979	0.081%
Cirsa Finance International Sarl	6.25	12/20/23	1,700,000	2,011,906	0.037%
Citigroup	6.25	9/2/19	1,296,000	1,723,009	0.032%
Citycon	3.75	6/24/20	4,064,000	4,740,756	0.088%
Cloverie PLC for Zurich Insurance	7.5	7/24/39	2,250,000	2,581,268	0.048%
CNAC HK Finbridge	4.63	3/14/23	7,792,000	8,095,771	0.150%
CNAC HK Finbridge	1.75	6/14/22	4,000,000	4,561,605	0.085%

Codere Finance 2 Luxembourg	6.75	11/1/21	5,214,000	5,747,618	0.107%
Codere Finance 2 Luxembourg	6.75	11/1/21	223,000	245,823	0.005%
Constellium	4.25	2/15/26	945,000	1,077,454	0.020%
Constellium	4.25	2/15/26	6,510,000	7,422,463	0.138%
Cooperatieve Rabobank UA	4.88	1/10/23	2,893,000	4,252,082	0.079%
Cooperatieve Rabobank UA	4.63	5/23/29	100,000	147,019	0.003%
Credit Agricole SA/London	1.88	12/20/26	5,200,000	6,153,250	0.114%
Credit Agricole SA/London	1	9/16/24	5,800,000	6,730,904	0.125%
Credit Suisse Group Finance US	7	10/5/20	185,000	260,763	0.005%
Credit Suisse Group Funding Guernsey	1.25	4/14/22	6,195,000	7,126,689	0.132%
Crh Finance UK	4.13	12/2/29	10,000,000	14,762,692	0.274%
Cyprus Government International Bond	4.25	11/4/25	27,419,000	37,013,159	0.687%
Cyprus Government International Bond	2.75	2/26/34	2,716,000	3,246,702	0.060%
Cyprus Government International Bond	3.88	5/6/22	39,543,000	49,342,475	0.916%
Cyprus Government International Bond	2.75	6/27/24	1,668,000	2,062,519	0.038%
Cyprus Government International Bond	3.75	7/26/23	39,094,000	49,870,219	0.926%
Cyprus Government International Bond	2.38	9/25/28	30,886,000	37,174,346	0.690%
Czech Republic International	3.63	4/14/21	18,175,000	21,956,507	0.407%
Czech Republic International	3.88	5/24/22	4,116,000	5,199,492	0.096%
Danske Bank	2.75	5/19/26	9,193,000	10,551,851	0.196%
Dexia Credit Local	0.63	1/21/22	12,850,000	14,693,189	0.273%
Dexia Credit Local	2	1/22/21	2,550,000	2,978,957	0.055%
Dnb Boligkreditt	1.88	11/21/22	9,135,000	10,971,714	0.204%
Eastern Power Networks	5.75	3/8/24	62,000	94,966	0.002%
Eastern Power Networks	4.75	9/30/21	1,084,000	1,527,876	0.028%
Egypt Treasury Bills	16.62	8/13/19	150,000,000	8,217,144	0.153%
Egypt Treasury Bills	15.92	9/3/19	186,000,000	10,002,954	0.186%
Electricite De France	6.88	12/12/22	950,000	1,482,177	0.028%
Emirates NBD Tier 1	5.75	11/30/67	5,397,000	5,399,699	0.100%
Enel Chile	4.88	6/12/28	11,515,000	12,172,507	0.226%
Enel Finance International	5.63	8/14/24	2,663,000	4,030,190	0.075%
E.ON	1.63	5/22/29	10,500,000	12,315,763	0.229%
Eskom Holdings SOC	7.13	2/11/25	22,034,000	21,841,797	0.405%
European Investment Bank	1.25	5/12/25	327,290,000	36,787,871	0.683%
EVOCA	7	10/15/23	8,400,000	9,949,288	0.185%
Expedia	2.5	6/3/22	4,771,000	5,600,758	0.104%
FCE Bank	3.25	11/19/20	5,387,000	7,064,465	0.131%
FCE Bank	1.66	2/11/21	3,541,000	3,994,340	0.074%
FCE Bank	0.87	9/13/21	3,485,000	3,847,472	0.071%
First Abu Dhabi Bank PJSC	5.25	12/17/67	8,169,000	8,224,958	0.153%
French Republic Government Bond OAT	5.75	10/25/32	9,577,103	18,059,262	0.335%
French Republic Government Bond OAT	1.75	11/25/24	27,329,408	34,105,811	0.633%
French Republic Government Bond OAT	3.25	5/25/45	98,320,550	161,764,690	3.002%
French Republic Government Bond OAT	1.75	5/25/66	1,691,936	2,021,494	0.038%
Garfunkelux Holdco 3	8.5	11/1/22	2,488,000	2,940,764	0.055%
Ge Capital European Funding Unlimited	4.63	2/22/27	5,450,000	7,406,341	0.137%
General Electric	0.88	5/17/25	6,000,000	6,528,751	0.121%
General Electric	2.13	5/17/37	6,560,000	6,655,663	0.124%
General Electric	1.88	5/28/27	9,430,000	10,678,328	0.198%
GKN Holdings	6.75	10/28/19	18,000	24,062	0.000%
Goldman Sachs	5.5	10/12/21	456,000	647,498	0.012%
Goldman Sachs	1.38	5/15/24	5,700,000	6,529,111	0.121%
Goldman Sachs	1.63	7/27/26	4,986,000	5,738,939	0.107%
HBOS	5.37	6/30/21	1,100,000	1,360,359	0.025%
HDFC Bank	8.1	3/22/25	1,620,000,000	23,126,374	0.429%
Heta Asset Resolution	2.38	12/13/22	30,100,000	36,509,916	0.678%
Horizon Parent Holdings Sarl	8.25	2/15/22	4,809,000	5,527,550	0.103%
Housing development Finance	6.88	4/30/20	2,990,000,000	43,105,765	0.800%
HSBC Bank	4.75	3/24/46	3,848,000	6,056,172	0.112%
HSBC Bank	6.5	7/7/23	18,000	27,587	0.001%
Iceland Government International Bond	2.5	7/15/20	1,726,000	1,999,733	0.037%
Imperial Brands Finance	7.75	6/24/19	812,000	1,072,475	0.020%
India Government Bond	8.2	9/24/25	1,500,000,000	22,780,946	0.423%
Indonesia Government International Bond	3.75	6/14/28	33,797,000	43,984,248	0.816%
Indonesia Treasury Bond	8.38	3/15/24	470,684,000,000	34,694,435	0.644%
Indonesia Treasury Bond	8.13	5/15/24	632,987,000,000	46,407,637	0.861%
Indonesia Treasury Bond	7	5/15/27	276,860,000,000	18,762,903	0.348%
Indonesia Treasury Bond	6.13	5/15/28	366,740,000,000	23,377,100	0.434%
Indonesia Treasury Bond	8.75	5/15/31	164,542,000,000	12,363,979	0.229%
Ing Bank	3.63	2/25/26	5,956,000	7,046,100	0.131%
Inmobiliaria Colonial Socimi	2.73	6/5/23	8,700,000	10,514,737	0.195%
Inter-American development Bank	4.4	1/26/26	12,207,000	10,475,905	0.194%

Intercontinental Hotels	3.88	11/28/22	3,571,000	4,976,693	0.092%
Inter Media & Communication	4.88	12/31/22	1,880,367	2,137,788	0.040%
Intralot Capital Luxembourg	5.25	9/15/24	2,896,000	1,879,226	0.035%
Intralot Capital Luxembourg	5.25	9/15/24	6,900,000	4,477,438	0.083%
Ireland Government Bond	5.4	3/13/25	35,887,300	53,086,602	0.985%
Ireland Government Bond	4.5	4/18/20	14,028,607	16,561,266	0.307%
Ireland Government Bond	1	5/15/26	45,002,445	53,465,203	0.992%
Islandsbanki HF	1.75	9/7/20	1,923,000	2,207,375	0.041%
Israel Government Bond - Fixed	5.5	1/31/42	51,400,000	20,667,099	0.384%
Israel Government Bond - Fixed	1.75	8/31/25	334,444,436	94,234,357	1.749%
Israel Government International Bond	1.5	1/18/27	15,546,000	18,367,425	0.341%
Israel Government International Bond	4.63	3/18/20	20,087,000	23,541,939	0.437%
Italy Buoni Poliennali del Tesoro	2	12/1/25	38,349,000	43,030,317	0.799%
Italy Buoni Poliennali del Tesoro	5	3/1/22	9,846,000	12,299,490	0.228%
Italy Buoni Poliennali del Tesoro	4.5	3/1/24	41,458,000	52,683,251	0.978%
Italy Buoni Poliennali del Tesoro	4.75	9/1/21	44,286,000	54,381,048	1.009%
Italy Buoni Poliennali del Tesoro	5.5	9/1/22	92,110,000	118,225,168	2.194%
JAB Holdings BV	2	5/18/28	4,400,000	5,018,742	0.093%
JAB Holdings BV	2.13	9/16/22	6,500,000	7,678,073	0.142%
Japanese Government CPI Linked Bond	0.1	3/10/24	2,573,395,200	23,923,775	0.444%
Japanese Government CPI Linked Bond	0.1	3/10/25	5,672,394,800	52,849,031	0.981%
Japanese Government CPI Linked Bond	0.1	9/10/24	2,983,359,900	27,793,458	0.516%
Japan Government Five Year Bond	0.1	6/20/21	6,776,400,000	61,536,658	1.142%
Japan Government Forty Year Bond	1.4	3/20/55	2,011,200,000	23,158,833	0.430%
Japan Government Thirty Year Bond	2.5	9/20/37	6,156,500,000	77,666,444	1.441%
Japan Government Thirty Year Bond	2.2	9/20/39	1,190,900,000	14,649,370	0.272%
Japan Government Thirty Year Bond	1.7	9/20/44	7,009,250,000	82,346,513	1.528%
Japan Government Twenty Year Bond	1.2	12/20/34	16,686,700,000	174,536,589	3.239%
Japan Government Twenty Year Bond	0.7	3/20/37	8,878,050,000	86,196,309	1.600%
Japan Government Twenty Year Bond	0.6	6/20/37	3,653,850,000	34,878,229	0.647%
Japan Government Twenty Year Bond	1.4	9/20/34	8,348,000,000	89,532,921	1.662%
Jasa Marga Persero	7.5	12/11/20	81,540,000,000	5,508,395	0.102%
Kingdom of Belgium Government Bond	5	3/28/35	8,495,589	15,377,944	0.285%
Kingdom of Belgium Government Bond	4.25	3/28/41	11,593,827	20,780,087	0.386%
Kleopatra Holdings 1 SCA	8.5	6/30/23	598,455	335,660	0.006%
Kme	6.75	2/1/23	2,500,000	2,613,129	0.048%
Korea Treasury Bond	3	9/10/24	140,765,000,000	131,801,106	2.446%
Kraton Polymers LLC / Kraton Polymers Capital	5.25	5/15/26	1,965,000	2,231,406	0.041%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	5,202,000	4,965,791	0.092%
Kreditanstalt fuer Wiederaufbau	6	8/20/20	19,163,000	14,389,769	0.267%
Landsbankinn HF	1.63	3/15/21	33,221,000	37,964,568	0.705%
Latvia Government International Bond	1.88	2/19/49	17,431,000	19,920,372	0.370%
Leeds Building Society	2.63	4/1/21	2,775,000	3,234,086	0.060%
Lincoln Finance	6.88	4/15/21	185,000	211,484	0.004%
Lincoln Finance	6.88	4/15/21	1,987,000	2,271,166	0.042%
Lincoln Financing SARL	3.63	4/1/24	1,305,000	1,476,597	0.027%
LKQ Italia Bondco	3.88	4/1/24	100,000	119,559	0.002%
Loxam SAS	7	7/23/22	3,366,000	3,916,742	0.073%
Loxam SAS	7	7/23/22	90,000	104,726	0.002%
Malaysia Government Bond	4.74	3/15/46	324,065,000	80,445,435	1.493%
Malaysia Government Bond	4.39	4/15/26	66,490,000	16,927,743	0.314%
Malaysia Government Bond	4.92	7/6/48	129,560,000	33,389,127	0.620%
Marks & Spencer	4.75	6/12/25	4,249,000	5,972,828	0.111%
Maxeda DIY Holding BV	6.13	7/15/22	1,039,000	1,138,825	0.021%
Maxeda DIY Holding BV	6.13	7/15/22	1,080,000	1,183,765	0.022%
MetLife	5.25	6/29/20	812,000	1,107,598	0.021%
Mexican Bonos	7.75	11/13/42	164,836,800	7,895,250	0.147%
Mexican Bonos	10	12/5/24	90,381,000	5,116,262	0.095%
Mexican Bonos	8	12/7/23	2,360,200,000	122,502,652	2.274%
Mexican Bonos	7.5	6/3/27	147,251,500	7,353,149	0.136%
Morgan Stanley	1.38	10/27/26	5,786,000	6,622,298	0.123%
Morgan Stanley	5.38	8/10/20	1,100,000	1,325,155	0.025%
Morocco Government International Bond	4.5	10/5/20	11,970,000	14,301,724	0.265%
MTN Mauritius Investments	6.5	10/13/26	6,500,000	6,628,180	0.123%
MTN Mauritius Investments	4.76	11/11/24	1,000,000	952,236	0.018%
Nasdaq	1.75	3/28/29	3,493,000	3,925,971	0.073%
Naturgy Finance BV	3.5	4/15/21	100,000	120,413	0.002%
Netflix	4.63	5/15/29	8,120,000	9,711,828	0.180%
Netherlands Government Bond	5.5	1/15/28	3,870,000	6,471,851	0.120%
New South Wales Treasury	4	5/20/26	44,675,600	35,972,050	0.668%
Next	3.63	5/18/28	5,048,000	6,711,622	0.125%
Nordea Hypotek	1	4/8/22	381,500,000	41,983,711	0.779%

Norway Government Bond	3	3/14/24	34,912,000	4,363,519	0.081%
Opel Finance International BV	1.88	10/15/19	8,126,000	9,206,264	0.171%
PerkinElmer	1.88	7/19/26	202,000	230,560	0.004%
Petrobras Global Finance BV	7.38	1/17/27	18,200,000	20,124,650	0.373%
Petroleos Mexicanos	3.13	11/27/20	1,540,000	1,784,692	0.033%
Petroleos Mexicanos	4.88	2/21/28	22,750,000	26,013,489	0.483%
Petroleos Mexicanos	5.13	3/15/23	31,258,000	38,356,321	0.712%
Petroleos Mexicanos	8	5/3/19	25,000,000	25,137,500	0.467%
Pinewood Finance	3.75	12/1/23	377,000	491,566	0.009%
Pinnacle Bidco	6.38	2/15/25	4,200,000	5,614,077	0.104%
Pinnacle Bidco	6.38	2/15/25	1,374,000	1,836,605	0.034%
Prologis	2.25	6/30/29	5,048,000	6,513,983	0.121%
Promontoria Holding 264 BV	6.75	8/15/23	3,340,000	3,788,663	0.070%
ProSiebenSat.1 Media	2.63	4/15/21	3,880,000	4,491,383	0.083%
Province of Ontario Canada	2.6	6/2/25	11,778,000	9,035,661	0.168%
Province of Ontario Canada	3.5	6/2/43	3,739,000	3,150,625	0.058%
Refinitiv US Holdings	4.5	5/15/26	4,960,000	5,612,591	0.104%
REI - SECURITY LENDING COLLATERAL			3,402,847	34,028,465	0.632%
Republic of Austria Government Bond	3.8	1/26/62	11,779,000	24,748,241	0.459%
Republic of South Africa Government Bond	10.5	12/21/26	1,082,708,986	82,834,788	1.537%
Residomo SRO	3.38	10/15/24	2,098,000	2,394,663	0.044%
Romania Government Bond	5	2/12/29	55,080,000	13,074,811	0.243%
Romania Government Bond	4.75	2/24/25	80,915,000	19,388,858	0.360%
Romania Government Bond	5.85	4/26/23	120,600,000	30,190,025	0.560%
Romania Government Bond	4.25	6/28/23	117,800,000	27,822,312	0.516%
Romania Government Bond	5.8	7/26/27	126,140,000	32,170,064	0.597%
Romanian Government International Bond	4.88	11/7/19	8,615,000	9,957,377	0.185%
Romanian Government International Bond	4.63	9/18/20	15,558,000	18,648,535	0.346%
Rsa Insurance	5.13	10/10/45	4,310,000	6,081,367	0.113%
Russian Federal Bond - ofZ	8.15	2/3/27	727,304,000	11,149,261	0.207%
Santander Consumer Finance	0.9	2/18/20	6,000,000	6,789,289	0.126%
SASOL Financing USA	5.88	3/27/24	5,050,000	5,361,244	0.099%
Serbia Treasury Bonds	5.75	7/21/23	54,150,000	554,832	0.010%
Severn Trent Utilities Finance	6.13	2/26/24	206,000	320,054	0.006%
Sigma Holdco BV	5.75	5/15/26	5,200,000	5,456,833	0.101%
Singapore Government Bond	2.25	6/1/21	259,000	192,414	0.004%
Singapore Government Bond	3.13	9/1/22	43,301,000	33,214,527	0.616%
Sky	1.88	11/24/23	5,909,000	7,102,652	0.132%
Slovenia Government Bond	1.25	3/22/27	28,285,000	33,998,033	0.631%
Slovenia Government Bond	1.5	3/25/35	9,524,000	11,110,429	0.206%
Slovenia Government Bond	5.13	3/30/26	5,426,000	8,164,393	0.152%
Slovenia Government Bond	1	3/6/28	7,280,000	8,500,163	0.158%
Slovenia Government Bond	2.13	7/28/25	17,610,000	22,188,312	0.412%
Slovenia Government Bond	4.63	9/9/24	8,424,000	11,826,589	0.219%
Slovenia Government International Bond	5.25	2/18/24	15,865,000	17,646,084	0.327%
Societe Fonciere Lyonnaise	2.25	11/16/22	2,900,000	3,445,446	0.064%
Spain Government Bond	1.4	7/30/28	15,100,000	17,541,120	0.326%
Sri Lanka Government International Bond	6.25	10/4/20	100,000	101,734	0.002%
Sri Lanka Government International Bond	5.13	4/11/19	1,800,000	1,797,289	0.033%
Sri Lanka Treasury Bills	9.55	11/29/19	446,000,000	2,383,423	0.044%
Sri Lanka Treasury Bills	9.43	1/24/20	1,191,000,000	6,264,156	0.116%
Sri Lanka Treasury Bills	9.54	12/6/19	224,000,000	1,195,368	0.022%
Sri Lanka Treasury Bills	9.41	2/28/20	804,000,000	4,197,134	0.078%
Sri Lanka Treasury Bills	8.62	4/19/19	1,240,000,000	7,035,397	0.131%
Sri Lanka Treasury Bills	8.7	4/5/19	1,036,000,000	5,898,807	0.109%
Standard Chartered	4	10/21/25	4,310,000	5,066,109	0.094%
State Grid Overseas Investment 2014	4.13	5/7/24	7,000,000	7,333,004	0.136%
State Grid Overseas Investment 2016	1.38	5/2/25	10,000,000	11,503,881	0.214%
Takeda Pharmaceutical	2.25	11/21/26	12,940,000	15,640,902	0.290%
TDF Infrastructure SAS	2.5	4/7/26	7,200,000	8,226,541	0.153%
Telecom Italia SpA/Milano	2.38	10/12/27	9,315,000	9,693,050	0.180%
Telecom Italia SpA/Milano	5.88	5/19/23	1,300,000	1,806,400	0.034%
Telefonica Emisiones	5.29	12/9/22	50,000	73,180	0.001%
Telefonica Emisiones	5.6	3/12/20	1,200,000	1,624,059	0.030%
Telefonica Emisiones	3.96	3/26/21	100,000	121,153	0.002%
Telefonica Emisiones	2.24	5/27/22	2,100,000	2,503,553	0.046%
Tencent Holdings	3.37	1/19/23	7,009,000	6,956,890	0.129%
Tesco	6.13	2/24/22	1,490,000	2,153,434	0.040%
Thailand Government Bond	3.65	6/20/31	1,219,000,000	42,524,912	0.789%
Thailand Government Bond	4.88	6/22/29	265,431,000	10,092,643	0.187%
Transcanada Trust	4.65	5/18/77	32,134,000	22,688,934	0.421%
Transurban Finance Co Pty	1.88	9/16/24	10,096,000	11,998,188	0.223%

TRP Government Reserve	2.49		268,325,786	268,325,786	4.980%
Tullow Oil	7	3/1/25	7,800,000	7,873,710	0.146%
Turkiye Garanti Bankasi	6.25	4/20/21	6,160,000	6,015,412	0.112%
UBS AG/London	1.38	4/16/21	11,143,000	12,902,586	0.239%
UniCredit	2	3/4/23	5,086,000	5,901,223	0.110%
Unicredit Bank Austria	1.38	5/26/21	400,000	463,577	0.009%
Unicredit Bank Czech Republic & Slovakia	0.63	4/30/20	6,500,000	7,334,465	0.136%
United Kingdom Gilt	1.63	10/22/71	12,320,000	17,236,896	0.320%
United Kingdom Gilt	4.25	12/7/46	59,575,797	124,407,871	2.309%
Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH	4	1/15/25	2,031,000	2,374,862	0.044%
Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH	4	1/15/25	100,000	116,931	0.002%
Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH	3.5	1/15/27	454,000	535,352	0.010%
U.S. Treasury Bill	2.44	5/23/19	28,180,000	28,084,345	0.521%
Vietnam Government International Bond	6.75	1/29/20	21,847,000	22,488,646	0.417%
Virgin Media Finance	6.38	10/15/24	2,155,000	2,923,697	0.054%
Volkswagen Leasing GmbH	1.63	8/15/25	10,500,000	11,713,178	0.217%
Vonovia Finance BV	1.63	12/15/20	7,100,000	8,187,149	0.152%
WEPA Hygieneprodukte GmbH	3.75	5/15/24	1,896,000	2,148,138	0.040%
Wm Morrison Supermarkets	2.25	6/19/20	5,325,000	6,123,756	0.114%
XLIT	3.25	6/29/47	12,400,000	14,408,431	0.267%
Ziggo BV	3.75	1/15/25	1,338,000	1,534,049	0.028%

Total Investments in Securities **5,286,093,534**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	CLP	5,077,320,000	USD	(7,475,442)	04/05/2019	(14,261)	0.000%
BARCLAYS	USD	3,017,009	THB	(95,421,951)	04/05/2019	9,659	0.000%
BARCLAYS	USD	3,016,947	THB	(95,420,000)	04/05/2019	9,659	0.000%
BARCLAYS	USD	4,608,296	ZAR	(63,212,000)	04/05/2019	230,873	0.004%
BARCLAYS	USD	4,706,986	ZAR	(63,212,000)	04/05/2019	329,563	0.006%
BARCLAYS	USD	2,383,383	TWD	(73,034,000)	04/10/2019	14,098	0.000%
BARCLAYS	USD	2,381,440	TWD	(73,034,000)	04/10/2019	12,155	0.000%
BARCLAYS	USD	7,388,700	ILS	(27,177,116)	04/16/2019	(101,370)	-0.002%
BARCLAYS	USD	7,388,125	ILS	(27,175,000)	04/16/2019	(101,362)	-0.002%
BARCLAYS	USD	15,152,730	RON	(61,611,000)	04/18/2019	686,543	0.013%
BARCLAYS	USD	239,217,739	EUR	(209,506,933)	04/30/2019	3,586,620	0.067%
BARCLAYS	USD	17,556,075	CLP	(11,698,842,000)	05/10/2019	363,905	0.007%
BARCLAYS	USD	17,411,582	CLP	(11,698,842,000)	05/10/2019	219,412	0.004%
BARCLAYS	USD	7,428,477	ILS	(26,952,000)	05/15/2019	(14,606)	0.000%
BARCLAYS	USD	7,474,011	CLP	(5,077,320,000)	06/07/2019	12,847	0.000%
BARCLAYS	USD	24,565,102	TRY	(150,899,000)	07/23/2019	(51,346)	-0.001%
BNP PARIBAS SECURITIES CORP	CLP	5,077,320,000	USD	(7,429,500)	04/05/2019	31,681	0.001%
BNP PARIBAS SECURITIES CORP	USD	8,585,463	CLP	(5,923,540,000)	04/05/2019	(119,248)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	4,615,767	ZAR	(63,212,000)	04/05/2019	238,343	0.004%
BNP PARIBAS SECURITIES CORP	USD	4,706,075	ZAR	(63,212,000)	04/05/2019	328,652	0.006%
BNP PARIBAS SECURITIES CORP	USD	2,377,331	TWD	(73,034,000)	04/10/2019	8,047	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,377,331	TWD	(73,034,000)	04/10/2019	8,047	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,377,364	TWD	(73,035,000)	04/10/2019	8,047	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,377,331	TWD	(73,034,000)	04/10/2019	8,047	0.000%
BNP PARIBAS SECURITIES CORP	MYR	7,497,571	USD	(1,820,992)	04/12/2019	15,827	0.000%
BNP PARIBAS SECURITIES CORP	USD	3,654,844	MYR	(15,282,000)	04/12/2019	(89,072)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	7,390,401	ILS	(27,175,000)	04/16/2019	(99,086)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	15,154,034	RON	(61,611,000)	04/18/2019	687,848	0.013%
BNP PARIBAS SECURITIES CORP	CAD	26,514,425	USD	(20,180,058)	04/26/2019	(325,442)	-0.006%
BNP PARIBAS SECURITIES CORP	USD	1,908,599	AUD	(2,692,575)	04/26/2019	(4,284)	0.000%
BNP PARIBAS SECURITIES CORP	CLP	17,319,182,598	USD	(25,490,003)	05/10/2019	(38,396)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	17,394,237	CLP	(11,698,842,000)	05/10/2019	202,067	0.004%
BNP PARIBAS SECURITIES CORP	USD	17,394,237	CLP	(11,698,842,000)	05/10/2019	202,067	0.004%
BNP PARIBAS SECURITIES CORP	USD	17,480,526	CLP	(11,698,842,000)	05/10/2019	288,356	0.005%
BNP PARIBAS SECURITIES CORP	USD	17,844,751	CLP	(11,698,839,983)	05/10/2019	652,583	0.012%
BNP PARIBAS SECURITIES CORP	SEK	21,222,000	USD	(2,297,258)	05/17/2019	(6,285)	0.000%
BNP PARIBAS SECURITIES CORP	USD	21,740,232	MXN	(427,497,757)	05/24/2019	(84,379)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	58,178,833	GBP	(43,899,187)	05/31/2019	821,146	0.015%
BNP PARIBAS SECURITIES CORP	USD	7,428,956	CLP	(5,077,320,000)	06/07/2019	(32,208)	-0.001%
BANK OF AMERICA	KRW	35,389,144,000	USD	(31,103,132)	04/05/2019	65,241	0.001%
BANK OF AMERICA	KRW	35,389,144,000	USD	(31,103,132)	04/05/2019	65,241	0.001%
BANK OF AMERICA	THB	167,432,000	USD	(5,276,773)	04/05/2019	70	0.000%
BANK OF AMERICA	THB	167,432,000	USD	(5,276,773)	04/05/2019	70	0.000%
BANK OF AMERICA	USD	62,984,016	KRW	(70,778,288,000)	04/05/2019	647,270	0.012%
BANK OF AMERICA	USD	3,013,136	THB	(95,420,000)	04/05/2019	5,848	0.000%
BANK OF AMERICA	USD	3,013,136	THB	(95,420,000)	04/05/2019	5,848	0.000%
BANK OF AMERICA	USD	3,013,136	THB	(95,420,000)	04/05/2019	5,848	0.000%

BANK OF AMERICA	CZK	638,135,000	USD	(28,275,472)	04/18/2019	(528,752)	-0.010%
BANK OF AMERICA	CZK	638,134,000	USD	(28,275,428)	04/18/2019	(528,752)	-0.010%
BANK OF AMERICA	CZK	638,135,000	USD	(28,275,472)	04/18/2019	(528,752)	-0.010%
BANK OF AMERICA	CZK	75,218,000	USD	(3,353,590)	04/18/2019	(83,039)	-0.002%
BANK OF AMERICA	RON	11,720,000	USD	(2,802,152)	04/18/2019	(50,310)	-0.001%
BANK OF AMERICA	USD	7,303,486	CZK	(162,607,000)	04/18/2019	233,178	0.004%
BANK OF AMERICA	USD	5,781,269	RON	(23,698,000)	04/18/2019	217,008	0.004%
BANK OF AMERICA	USD	15,142,766	RON	(61,609,857)	04/18/2019	676,847	0.013%
BANK OF AMERICA	USD	1,898,728	RON	(7,982,000)	04/18/2019	24,565	0.000%
BANK OF AMERICA	PLN	7,304,000	USD	(1,913,960)	05/17/2019	(8,605)	0.000%
BANK OF AMERICA	USD	28,173,015	SEK	(259,070,597)	05/17/2019	205,632	0.004%
BANK OF AMERICA	USD	21,710,223	MXN	(427,496,000)	05/24/2019	(114,299)	-0.002%
BANK OF AMERICA	USD	5,279,268	THB	(167,432,000)	06/14/2019	(7,151)	0.000%
BANK OF AMERICA	USD	5,279,268	THB	(167,432,000)	06/14/2019	(7,151)	0.000%
BANK OF AMERICA	USD	31,188,106	KRW	(35,389,144,000)	07/12/2019	(12,613)	0.000%
BANK OF AMERICA	USD	31,188,106	KRW	(35,389,144,000)	07/12/2019	(12,613)	0.000%
JP MORGAN CHASE BANK	CLP	5,077,320,000	USD	(7,483,154)	04/05/2019	(21,974)	0.000%
JP MORGAN CHASE BANK	THB	167,432,951	USD	(5,258,573)	04/05/2019	18,300	0.000%
JP MORGAN CHASE BANK	THB	167,432,000	USD	(5,305,196)	04/05/2019	(28,354)	-0.001%
JP MORGAN CHASE BANK	USD	8,639,054	CLP	(5,923,540,000)	04/05/2019	(65,657)	-0.001%
JP MORGAN CHASE BANK	USD	8,526,146	CLP	(5,923,540,000)	04/05/2019	(178,564)	-0.003%
JP MORGAN CHASE BANK	USD	8,528,601	CLP	(5,923,540,000)	04/05/2019	(176,109)	-0.003%
JP MORGAN CHASE BANK	USD	7,180,782	IDR	(101,500,347,355)	04/05/2019	61,359	0.001%
JP MORGAN CHASE BANK	USD	4,723,170	ZAR	(63,214,903)	04/05/2019	345,545	0.006%
JP MORGAN CHASE BANK	USD	10,706,507	RUB	(723,144,267)	04/12/2019	(289,840)	-0.005%
JP MORGAN CHASE BANK	USD	2,222,885	CZK	(50,086,000)	04/18/2019	45,098	0.001%
JP MORGAN CHASE BANK	USD	239,948,367	EUR	(209,507,000)	04/30/2019	4,317,172	0.080%
JP MORGAN CHASE BANK	USD	2,834,219	MXN	(53,971,000)	05/24/2019	78,892	0.001%
JP MORGAN CHASE BANK	USD	13,501,998	EUR	(11,853,247)	05/31/2019	134,148	0.002%
JP MORGAN CHASE BANK	USD	2,275,841	EUR	(1,990,919)	05/31/2019	30,523	0.001%
JP MORGAN CHASE BANK	USD	7,482,382	CLP	(5,077,320,000)	06/07/2019	21,218	0.000%
JP MORGAN CHASE BANK	USD	5,308,392	THB	(167,432,000)	06/14/2019	21,972	0.000%
JP MORGAN CHASE BANK	USD	5,260,225	THB	(167,432,951)	06/14/2019	(26,225)	0.000%
CITIBANK N A	IDR	385,996,008,000	USD	(27,135,045)	04/05/2019	(60,568)	-0.001%
CITIBANK N A	IDR	385,996,007,606	USD	(27,135,044)	04/05/2019	(60,568)	-0.001%
CITIBANK N A	USD	9,028,079	IDR	(126,851,730,000)	04/05/2019	130,463	0.002%
CITIBANK N A	USD	3,010,569	THB	(95,420,000)	04/05/2019	3,281	0.000%
CITIBANK N A	USD	3,010,569	THB	(95,420,000)	04/05/2019	3,281	0.000%
CITIBANK N A	USD	3,010,569	THB	(95,420,000)	04/05/2019	3,281	0.000%
CITIBANK N A	ZAR	221,243,000	USD	(15,096,244)	04/05/2019	224,808	0.004%
CITIBANK N A	CZK	51,359,000	USD	(2,234,452)	04/18/2019	(1,314)	0.000%
CITIBANK N A	CZK	30,242,000	USD	(1,338,794)	04/18/2019	(23,843)	0.000%
CITIBANK N A	RON	13,280,000	USD	(3,196,611)	04/18/2019	(78,483)	-0.001%
CITIBANK N A	RON	9,308,000	USD	(2,191,589)	04/18/2019	(6,082)	0.000%
CITIBANK N A	RSD	428,940,574	USD	(4,166,899)	04/18/2019	(86,309)	-0.002%
CITIBANK N A	RSD	428,939,000	USD	(4,166,884)	04/18/2019	(86,309)	-0.002%
CITIBANK N A	RSD	428,939,000	USD	(4,166,884)	04/18/2019	(86,309)	-0.002%
CITIBANK N A	RSD	428,939,000	USD	(4,166,884)	04/18/2019	(86,309)	-0.002%
CITIBANK N A	USD	3,854,713	CAD	(5,151,767)	04/26/2019	(3,049)	0.000%
CITIBANK N A	USD	2,181,249	CAD	(2,913,000)	04/26/2019	(73)	0.000%
CITIBANK N A	USD	257,584,390	JPY	(27,948,807,892)	04/26/2019	4,789,466	0.089%
CITIBANK N A	USD	6,595,662	JPY	(732,226,937)	04/26/2019	(27,277)	-0.001%
CITIBANK N A	USD	107,814,482	JPY	(11,955,370,000)	04/26/2019	(320,966)	-0.006%
CITIBANK N A	USD	7,123,756	EUR	(6,269,809)	04/30/2019	72,143	0.001%
CITIBANK N A	USD	1,497,153	ILS	(5,384,000)	05/15/2019	10,303	0.000%
CITIBANK N A	USD	7,422,135	ILS	(26,952,000)	05/15/2019	(20,948)	0.000%
CITIBANK N A	PLN	8,439,000	USD	(2,214,379)	05/17/2019	(12,943)	0.000%
CITIBANK N A	USD	9,878,264	GBP	(7,567,000)	05/24/2019	(5,121)	0.000%
CITIBANK N A	USD	21,081,246	EUR	(18,379,000)	05/31/2019	353,784	0.007%
CITIBANK N A	USD	3,870,302	ILS	(13,873,000)	06/12/2019	31,526	0.001%
CITIBANK N A	USD	3,861,898	ILS	(13,873,000)	06/12/2019	23,123	0.000%
CITIBANK N A	USD	3,861,898	ILS	(13,873,000)	06/12/2019	23,123	0.000%
CITIBANK N A	USD	14,966,650	ZAR	(221,243,000)	06/14/2019	(226,323)	-0.004%
CITIBANK N A	USD	4,443,171	NOK	(37,742,723)	06/28/2019	52,018	0.001%
CITIBANK N A	USD	26,738,019	IDR	(385,996,008,000)	07/12/2019	58,977	0.001%
CITIBANK N A	USD	26,738,019	IDR	(385,996,007,606)	07/12/2019	58,977	0.001%
CITIBANK N A	USD	23,557,460	KRW	(26,254,789,000)	07/12/2019	410,014	0.008%
CITIBANK N A	USD	23,582,852	KRW	(26,254,789,000)	07/12/2019	435,406	0.008%
CITIBANK N A	TRY	150,899,000	USD	(25,892,961)	07/23/2019	(1,276,513)	-0.024%
CREDIT SUISSE FIRST BOSTON	INR	1,424,199,000	USD	(20,607,712)	04/05/2019	(78,527)	-0.001%
CREDIT SUISSE FIRST BOSTON	INR	1,424,199,067	USD	(20,607,713)	04/05/2019	(78,527)	-0.001%
CREDIT SUISSE FIRST BOSTON	USD	20,341,342	INR	(1,424,199,067)	07/12/2019	97,161	0.002%

CREDIT SUISSE FIRST BOSTON	USD	20,341,341	INR	(1,424,199,000)	07/12/2019	97,161	0.002%
CREDIT SUISSE FIRST BOSTON	USD	11,559,276	TWD	(354,523,000)	07/12/2019	21,292	0.000%
DEUTSCHE BANK	USD	2,764,615	INR	(198,057,000)	04/05/2019	(90,287)	-0.002%
DEUTSCHE BANK	USD	2,764,615	INR	(198,057,000)	04/05/2019	(90,287)	-0.002%
DEUTSCHE BANK	USD	2,764,422	INR	(198,057,000)	04/05/2019	(90,480)	-0.002%
DEUTSCHE BANK	USD	2,961,795	EUR	(2,595,092)	05/31/2019	35,102	0.001%
GOLDMAN SACHS & CO	USD	33,445,899	SGD	(45,157,616)	04/05/2019	121,062	0.002%
GOLDMAN SACHS & CO	USD	2,360,964	THB	(73,799,000)	04/05/2019	35,090	0.001%
GOLDMAN SACHS & CO	TWD	73,034,000	USD	(2,367,007)	04/10/2019	2,278	0.000%
GOLDMAN SACHS & CO	TWD	73,034,000	USD	(2,367,007)	04/10/2019	2,278	0.000%
GOLDMAN SACHS & CO	TWD	73,034,000	USD	(2,366,623)	04/10/2019	2,661	0.000%
GOLDMAN SACHS & CO	TWD	73,034,000	USD	(2,366,623)	04/10/2019	2,661	0.000%
GOLDMAN SACHS & CO	USD	17,373,572	CLP	(11,698,842,000)	05/10/2019	181,402	0.003%
GOLDMAN SACHS & CO	USD	7,440,562	ILS	(26,953,437)	05/15/2019	(2,918)	0.000%
GOLDMAN SACHS & CO	USD	309,385,417	EUR	(270,702,088)	05/31/2019	4,093,120	0.076%
GOLDMAN SACHS & CO	USD	25,949,767	CNH	(175,000,000)	06/06/2019	(75,896)	-0.001%
GOLDMAN SACHS & CO	USD	2,376,782	TWD	(73,034,000)	07/12/2019	(116)	0.000%
GOLDMAN SACHS & CO	USD	2,376,782	TWD	(73,034,000)	07/12/2019	(116)	0.000%
GOLDMAN SACHS & CO	USD	2,375,089	TWD	(73,034,000)	07/12/2019	(1,809)	0.000%
GOLDMAN SACHS & CO	USD	2,375,089	TWD	(73,034,000)	07/12/2019	(1,809)	0.000%
HSBC SECURITIES INC	BRL	91,467,455	USD	(23,473,055)	04/02/2019	(117,582)	-0.002%
HSBC SECURITIES INC	USD	23,517,112	BRL	(91,467,455)	04/02/2019	161,638	0.003%
HSBC SECURITIES INC	IDR	27,250,527,000	USD	(1,907,365)	04/05/2019	4,037	0.000%
HSBC SECURITIES INC	USD	9,251,122	IDR	(131,735,984,100)	04/05/2019	10,916	0.000%
HSBC SECURITIES INC	USD	4,010,693	IDR	(57,140,349,021)	04/05/2019	2,763	0.000%
HSBC SECURITIES INC	USD	12,639,463	IDR	(180,276,663,736)	04/05/2019	(5,477)	0.000%
HSBC SECURITIES INC	USD	3,225,067	INR	(225,000,000)	04/05/2019	(18,207)	0.000%
HSBC SECURITIES INC	MYR	4,738,000	USD	(1,151,006)	04/12/2019	9,750	0.000%
HSBC SECURITIES INC	USD	3,298,295	MYR	(13,524,000)	04/12/2019	(14,931)	0.000%
HSBC SECURITIES INC	USD	7,391,943	ILS	(27,175,000)	04/16/2019	(97,544)	-0.002%
HSBC SECURITIES INC	USD	19,570,906	EUR	(17,218,167)	04/30/2019	205,742	0.004%
HSBC SECURITIES INC	USD	23,565,918	KRW	(26,254,789,500)	07/12/2019	418,472	0.008%
MORGAN STANLEY & COMPANY LLC	BRL	91,468,000	USD	(23,473,195)	04/02/2019	(117,583)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	23,532,378	BRL	(91,468,000)	04/02/2019	176,765	0.003%
MORGAN STANLEY & COMPANY LLC	CLP	5,077,320,657	USD	(7,464,453)	04/05/2019	(3,271)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	4,615,160	ZAR	(63,212,000)	04/05/2019	237,737	0.004%
MORGAN STANLEY & COMPANY LLC	USD	4,704,604	ZAR	(63,212,000)	04/05/2019	327,181	0.006%
MORGAN STANLEY & COMPANY LLC	USD	7,402,111	ILS	(27,175,000)	04/16/2019	(87,376)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	69,677,799	AUD	(96,757,386)	04/26/2019	938,553	0.017%
MORGAN STANLEY & COMPANY LLC	CLP	1,486,934,000	USD	(2,189,888)	05/10/2019	(4,747)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	7,417,846	ILS	(26,952,000)	05/15/2019	(25,238)	0.000%
MORGAN STANLEY & COMPANY LLC	GBP	1,275,000	USD	(1,677,935)	05/24/2019	(12,636)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	149,726,656	GBP	(115,446,983)	05/24/2019	(1,060,584)	-0.020%
MORGAN STANLEY & COMPANY LLC	USD	7,463,685	CLP	(5,077,320,657)	06/07/2019	2,519	0.000%
RBC DOMINION SECURITIES INC	USD	267,471,815	JPY	(29,618,892,629)	05/31/2019	(1,088,988)	-0.020%
STATE STREET GLOBAL MARKETS LLC	TWD	73,035,000	USD	(2,366,272)	04/10/2019	3,045	0.000%
STATE STREET GLOBAL MARKETS LLC	TWD	73,034,000	USD	(2,366,240)	04/10/2019	3,045	0.000%
STATE STREET GLOBAL MARKETS LLC	RON	18,904,984	USD	(4,627,677)	04/18/2019	(188,810)	-0.004%
STATE STREET GLOBAL MARKETS LLC	USD	6,724,613	RON	(28,336,848)	04/18/2019	71,156	0.001%
STATE STREET GLOBAL MARKETS LLC	JPY	630,374,613	USD	(5,667,384)	04/26/2019	34,308	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,149,913	AUD	(1,601,385)	04/26/2019	12,243	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,438,920	CAD	(1,899,002)	04/26/2019	16,903	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	10,392,113	JPY	(1,132,583,699)	04/26/2019	147,976	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	2,143,569	EUR	(1,884,726)	04/30/2019	23,829	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	7,424,180	ILS	(26,952,000)	05/15/2019	(18,903)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	309,802,197	EUR	(270,702,000)	05/31/2019	4,510,000	0.084%
STATE STREET GLOBAL MARKETS LLC	USD	16,370,648	EUR	(14,276,670)	05/31/2019	269,710	0.005%
STATE STREET GLOBAL MARKETS LLC	USD	1,302,079	EUR	(1,137,232)	05/31/2019	19,532	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	58,202,681	GBP	(43,900,000)	05/31/2019	843,932	0.016%
STATE STREET GLOBAL MARKETS LLC	USD	3,865,638	ILS	(13,873,000)	06/12/2019	26,862	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,865,638	ILS	(13,873,000)	06/12/2019	26,862	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	351,453,287	EUR	(308,466,343)	06/28/2019	2,790,267	0.052%
STATE STREET GLOBAL MARKETS LLC	USD	351,454,036	EUR	(308,467,000)	06/28/2019	2,790,273	0.052%
STATE STREET GLOBAL MARKETS LLC	USD	2,375,089	TWD	(73,034,000)	07/12/2019	(1,809)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,375,122	TWD	(73,035,000)	07/12/2019	(1,809)	0.000%
STANDARD CHARTERED SECURITIES	BRL	182,935,455	USD	(47,245,727)	04/02/2019	(534,641)	-0.010%
STANDARD CHARTERED SECURITIES	USD	46,946,251	BRL	(182,935,455)	04/02/2019	235,165	0.004%
STANDARD CHARTERED SECURITIES	USD	23,562,425	INR	(1,633,111,667)	04/05/2019	21,858	0.000%
STANDARD CHARTERED SECURITIES	USD	2,762,937	INR	(198,057,000)	04/05/2019	(91,965)	-0.002%
STANDARD CHARTERED SECURITIES	USD	2,762,957	INR	(198,058,400)	04/05/2019	(91,966)	-0.002%
STANDARD CHARTERED SECURITIES	MYR	18,592,918	USD	(4,468,592)	04/12/2019	86,461	0.002%
STANDARD CHARTERED SECURITIES	USD	24,536,800	MYR	(102,648,698)	04/12/2019	(610,961)	-0.011%

STANDARD CHARTERED SECURITIES	USD	24,537,112	MYR	(102,650,000)	04/12/2019	(610,968)	-0.011%
STANDARD CHARTERED SECURITIES	USD	24,537,112	MYR	(102,650,000)	04/12/2019	(610,968)	-0.011%
STANDARD CHARTERED SECURITIES	USD	83,622,644	BRL	(317,674,063)	05/03/2019	2,669,458	0.050%
STANDARD CHARTERED SECURITIES	PLN	8,439,000	USD	(2,211,304)	05/17/2019	(9,868)	0.000%
STANDARD CHARTERED SECURITIES	USD	21,787,899	MXN	(427,496,000)	05/24/2019	(36,623)	-0.001%
STANDARD CHARTERED SECURITIES	USD	47,042,830	BRL	(182,935,455)	06/04/2019	547,283	0.010%
UBS SECURITIES LLC	CLP	5,077,320,000	USD	(7,524,743)	04/05/2019	(63,562)	-0.001%
UBS SECURITIES LLC	CLP	5,077,320,000	USD	(7,655,213)	04/05/2019	(194,033)	-0.004%
UBS SECURITIES LLC	CLP	5,077,320,000	USD	(7,655,213)	04/05/2019	(194,033)	-0.004%
UBS SECURITIES LLC	THB	167,432,000	USD	(5,305,365)	04/05/2019	(28,522)	-0.001%
UBS SECURITIES LLC	USD	8,515,960	CLP	(5,923,540,000)	04/05/2019	(188,750)	-0.004%
UBS SECURITIES LLC	USD	8,515,961	CLP	(5,923,540,657)	04/05/2019	(188,750)	-0.004%
UBS SECURITIES LLC	USD	14,120,352	IDR	(201,737,468,394)	04/05/2019	(29,889)	-0.001%
UBS SECURITIES LLC	ZAR	221,243,903	USD	(15,095,275)	04/05/2019	225,839	0.004%
UBS SECURITIES LLC	USD	15,159,105	RON	(61,611,000)	04/18/2019	692,918	0.013%
UBS SECURITIES LLC	USD	1,834,766	AUD	(2,590,000)	04/26/2019	(5,245)	0.000%
UBS SECURITIES LLC	USD	107,244,120	CAD	(141,831,636)	04/26/2019	1,037,301	0.019%
UBS SECURITIES LLC	USD	398,667	CAD	(526,000)	04/26/2019	4,786	0.000%
UBS SECURITIES LLC	USD	3,894,679	JPY	(430,785,000)	04/26/2019	(1,740)	0.000%
UBS SECURITIES LLC	USD	238,511,568	EUR	(209,507,000)	04/30/2019	2,880,373	0.053%
UBS SECURITIES LLC	USD	32,828,696	EUR	(29,180,000)	04/30/2019	10,135	0.000%
UBS SECURITIES LLC	USD	6,002,677	CLP	(3,914,946,000)	05/10/2019	249,422	0.005%
UBS SECURITIES LLC	USD	7,422,749	ILS	(26,952,000)	05/15/2019	(20,335)	0.000%
UBS SECURITIES LLC	USD	21,897,045	MXN	(427,496,000)	05/24/2019	72,523	0.001%
UBS SECURITIES LLC	USD	21,897,045	MXN	(427,496,000)	05/24/2019	72,523	0.001%
UBS SECURITIES LLC	USD	7,523,293	CLP	(5,077,320,000)	06/07/2019	62,129	0.001%
UBS SECURITIES LLC	USD	7,654,059	CLP	(5,077,320,000)	06/07/2019	192,894	0.004%
UBS SECURITIES LLC	USD	7,654,059	CLP	(5,077,320,000)	06/07/2019	192,894	0.004%
UBS SECURITIES LLC	USD	3,866,958	ILS	(13,872,324)	06/12/2019	28,369	0.001%
UBS SECURITIES LLC	USD	3,877,468	ILS	(13,873,000)	06/12/2019	38,693	0.001%
UBS SECURITIES LLC	USD	3,867,146	ILS	(13,873,000)	06/12/2019	28,371	0.001%
UBS SECURITIES LLC	USD	5,308,308	THB	(167,432,000)	06/14/2019	21,888	0.000%
UBS SECURITIES LLC	USD	14,968,128	ZAR	(221,243,903)	06/14/2019	(224,906)	-0.004%

Total Forward Currency Exchange Contracts

37,702,122

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
CZK IRS 03/27/2024 PAY FIX	(74,129,098)	(8,894)	(0.000%)
CZK IRS 03/28/2024 PAY FIX	(222,387,295)	(26,828)	(0.000%)
CZK IRS 03/29/2024 PAY FIX	(848,022,315)	(79,269)	(0.001%)
CZK IRS 04/01/2024 PAY FIX	(42,401,116)	1,165	0.000%
CZK IRS 04/01/2024 PAY FIX	(42,401,116)	2,978	0.000%
CZK IRS 04/01/2024 PAY FIX	(42,401,116)	2,071	0.000%
CZK IRS 04/01/2024 PAY FIX	(42,401,116)	(1,784)	(0.000%)
CZK IRS 04/01/2024 PAY FIX	(42,401,115)	(1,557)	(0.000%)
CZK IRS 04/02/2024 PAY FIX	(90,455,713)	(1,478)	(0.000%)
EUR IRS 09/22/2022 PAY FIX	(370,000)	(4,701)	(0.000%)
EUR IRS 09/22/2027 PAY FIX	(600,000)	(30,302)	(0.001%)
EUR IRS 11/03/2047 PAY FIX	(2,200,000)	(310,425)	(0.006%)
GREECE CDS 12/20/2020	6,935,000	(113,727)	(0.002%)
GREECE CDS 12/20/2021	6,935,000	(278,808)	(0.005%)
ITRX XOVER CDSI S30 V2 5Y 12/20/2023	48,504,206	5,311,389	0.099%
ITRX XOVER CDSI S30 V2 5Y 12/20/2023	47,734,611	5,227,115	0.097%
JPY IRS 11/07/2037 REC FIX	3,000,000,000	1,864,369	0.035%
PLN IRS 01/23/2023 PAY FIX	(39,000,000)	(227,840)	(0.004%)
PLN IRS 02/12/2028 PAY FIX	(3,937,824)	(80,345)	(0.001%)
PLN IRS 02/12/2028 PAY FIX	(6,068,985)	(123,828)	(0.002%)
PLN IRS 02/13/2018 PAY FIX	(15,931,084)	(321,310)	(0.006%)
PLN IRS 02/14/2028 PAY FIX	(12,062,107)	(245,710)	(0.005%)
PLN IRS 02/27/2023 PAY FIX	(78,000,000)	(557,523)	(0.010%)
PLN IRS 02/27/2028 PAY FIX	(8,000,000)	(149,019)	(0.003%)
PLN IRS 03/27/2023 PAY FIX	(68,000,000)	(374,767)	(0.007%)
PLN IRS 03/27/2028 PAY FIX	(16,200,000)	(245,148)	(0.005%)
PLN IRS 04/06/2023 PAY FIX	(24,000,000)	(114,974)	(0.002%)
PLN IRS 04/06/2028 PAY FIX	(15,800,000)	(218,679)	(0.004%)
PLN IRS 04/20/2023 PAY FIX	(27,000,000)	(116,948)	(0.002%)
PLN IRS 05/07/2023 PAY FIX	(60,000,000)	(337,100)	(0.006%)
PLN IRS 05/07/2028 PAY FIX	(16,100,000)	(246,788)	(0.005%)
PLN IRS 05/18/2023 PAY FIX	(42,000,000)	(274,618)	(0.005%)
PLN IRS 05/18/2028 PAY FIX	(10,100,000)	(179,045)	(0.003%)
PLN IRS 10/19/2022 PAY FIX	(960,000)	(5,013)	(0.000%)
PLN IRS 10/24/2022 PAY FIX	(22,000,000)	(129,471)	(0.002%)
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(71,041)	(0.001%)
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(68,605)	(0.001%)
PLN IRS 11/21/2022 PAY FIX	(43,000,000)	(269,318)	(0.005%)
PLN IRS 24/04/2023 PAY FIX	(27,500,000)	(131,791)	(0.002%)

Total Swap Contracts

7,062,433

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
DUM9 EURO SCHATZ FUT JUN19	(1,036)	6/6/2019	(130,130,460)	1,102,976	(2.415%)
G M9 LONG GILT FUT JUN 19	(490)	6/26/2019	(82,564,406)	(1,473,168)	(1.532%)

KEM9 KOREA 3YR BND FUT JUN19	1,131	6/18/2019	109,293,798	326,755	2.028%
OATM9 EURO OAT FUT JUN 19	345	6/6/2019	62,954,199	1,094,576	1.168%
OEM9 EURO BOBL FUT JUN19	(1,470)	6/6/2019	(219,545,240)	531,258	(4.075%)
RXM9 EURO BUND FUTURE JUN 19	114	6/6/2019	21,271,577	168,337	0.395%
UBM9 EURO BUXL 30Y FUT JUN 19	5	6/6/2019	1,074,978	42,465	0.020%
XMM9 AUST 10Y BOND FUT JUN19	1,017	6/17/2019	100,054,675	2,651,286	1.857%

Total Futures Contracts **4,444,486**

NET ASSETS 5,388,204,709

NET ASSET VALUE PER SHARE

International Bond Fund (USD Hedged) Shares **9.75**
(\$4,047,675,524 / 415,533,488 Shares Outstanding)

International Bond Fund (USD Hedged) Advisor Class Shares **9.74**
(\$243,383 / 25,000 Shares Outstanding)

International Bond Fund (USD Hedged) - I Class Shares **9.74**
(\$1,340,285,802 / 137,572,699 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 Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO 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	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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