

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	25,731,875	0.469%
AA BOND CO LTD	5.5	7/31/22	4,796,000	4,865,016	0.089%
ABJA INVESTMENT CO	5.45	1/24/28	8,731,000	7,457,330	0.136%
ABN AMRO BANK NV	6.38	4/27/21	1,355,000	1,755,403	0.032%
ADECCO INT FINANCIAL SVS	2.75	11/15/19	1,016,000	1,182,848	0.022%
ADO PROPERTIES SA	1.5	7/26/24	8,100,000	8,677,345	0.158%
AKBANK TAS	4	1/24/20	1,340,000	1,319,852	0.024%
AKELIUS RESIDENTIAL AB	1.75	2/7/25	6,390,000	7,007,116	0.128%
AKELIUS RESIDENTIAL AB	1.13	3/14/24	4,500,000	4,872,151	0.089%
ALBANIA	5.75	11/12/20	5,509,000	6,803,756	0.124%
ALBANIA 144A	3.5	10/9/25	5,310,000	6,064,159	0.111%
ALLIANCE DATA SYSTEMS CO	5.25	11/15/23	6,186,000	7,184,078	0.131%
ALLIANCE DATA SYSTEMS CO 144A	5.25	11/15/23	185,000	214,811	0.004%
ALTICE FINANCING SA	5.25	2/15/23	1,938,000	2,232,434	0.041%
ALTICE FRANCE SA 144A	5.88	2/1/27	1,305,000	1,472,717	0.027%
ALTICE LUXEMBOURG SA	6.25	2/15/25	4,682,000	4,258,480	0.078%
AMERICAN INTL GROUP	5	4/26/23	4,000,000	5,631,080	0.103%
ARDAGH PKG FIN/HLDGS USA 144A	6.75	5/15/24	593,000	709,468	0.013%
ARD FINANCE SA	6.63	9/15/23	5,054,767	5,516,929	0.101%
ARGENTINA	3.38	1/15/23	22,482,000	20,390,001	0.372%
AUSTRALIAN GOVERNMENT	3	3/21/47	35,456,000	25,839,738	0.471%
AUSTRIA	3.8	1/26/62	11,779,000	23,664,887	0.431%
AUTOSTRADE PER LITALIA	6.25	6/9/22	1,711,000	2,288,748	0.042%
AUTOSTRADE PER LITALIA	4.38	9/16/25	3,835,000	4,502,398	0.082%
AXA SA	5.25	4/16/40	1,800,000	2,174,069	0.040%
BANCO COMERC PORTUGUES	4.5	12/7/27	5,100,000	5,380,714	0.098%
BANCO DO BRASIL (CAYMAN)	9	12/18/67	5,469,000	5,579,091	0.102%
BANCO SANTANDER CHILE	3.88	9/20/22	308,000	307,691	0.006%
BANCO SANTANDER SA	1.38	2/9/22	2,800,000	3,246,279	0.059%
BANK OF AMERICA CORP	1.38	2/7/25	5,786,000	6,659,081	0.121%
BANK OF AMERICA CORP	2.38	6/19/24	5,000,000	6,094,192	0.111%
BANK OF AMERICA CORP	2.5	7/27/20	100,000	118,671	0.002%
BANK OF EAST ASIA LTD	5.5	6/2/67	11,319,000	11,049,834	0.201%
BARCLAYS PLC	1.88	12/8/23	5,786,000	6,550,890	0.119%
BAT INTL FINANCE PLC	4	9/4/26	5,786,000	7,793,725	0.142%
BBVA SUB CAPITAL UNIPERS	3.5	4/11/24	6,100,000	7,032,204	0.128%
BECTON DICKINSON AND CO	1.9	12/15/26	11,000,000	12,552,974	0.229%
BECTON DICKINSON AND CO	3.02	5/24/25	7,393,000	9,419,441	0.172%
BELGIUM 144A	5	3/28/35	8,495,589	14,969,948	0.273%
BELGIUM 144A	4.25	3/28/41	29,147,827	50,057,491	0.913%
BERMUDA 144A	4.75	2/15/29	7,855,000	8,012,100	0.146%
BNP PARIBAS	5.75	1/24/22	361,000	505,780	0.009%
BONOS TESORERIA PESOS	4.5	3/1/21	60,990,000,000	89,715,262	1.636%
BONOS TESORERIA PESOS 144A	4.7	9/1/30	10,200,000,000	15,048,423	0.274%
BP CAPITAL MARKETS PLC	1.57	2/16/27	10,000,000	11,515,485	0.210%
BPCE SA	1.13	1/18/23	3,000,000	3,447,943	0.063%
BPCE SA	2.88	4/22/26	8,000,000	9,518,441	0.174%
BRAZIL NTN-F	10	1/1/21	461,070,000	124,252,438	2.266%
BRAZIL NTN-F	10	1/1/23	10,225,000	2,759,941	0.050%
BRITISH SKY BROADCASTING	1.88	11/24/23	5,909,000	7,043,354	0.128%
CABOT FINANCIAL LUXEMBOU	7.5	10/1/23	2,945,000	3,406,479	0.062%
CAIXABANK SA	2.75	7/14/28	25,900,000	29,099,256	0.531%
CANADA	3.5	12/1/45	35,948,000	33,249,004	0.606%
CANADA	2	9/1/23	82,000,000	60,356,973	1.101%
CARNIVAL CORP	1.13	11/6/19	228,000	262,961	0.005%
CHILE	4.5	3/1/26	44,970,000,000	65,966,915	1.203%
CHINA	3.77	3/8/25	37,000,000	5,574,995	0.102%
CHINA	3.13	4/13/22	120,000,000	17,595,362	0.321%
CHINA	3.6	9/6/25	32,200,000	4,821,403	0.088%
CITIGROUP INC	6.25	9/2/19	1,296,000	1,702,891	0.031%
CITYCON OYJ	3.75	6/24/20	4,064,000	4,879,277	0.089%
CLOVERIE (ZURICH)	7.5	7/24/39	2,250,000	2,674,628	0.049%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	7,792,000	7,869,110	0.143%
CNAC HK FINBRIDGE CO LTD	1.75	6/14/22	4,000,000	4,525,716	0.083%
CODERE FINANCE 2 LUXEMBO	6.75	11/1/21	5,214,000	5,182,517	0.094%

CODERE FINANCE 2 LUXEMBO 144A	6.75	11/1/21	223,000	221,654	0.004%
CONSTELLIUM NV	4.25	2/15/26	6,510,000	6,704,527	0.122%
CONSTELLIUM NV 144A	4.25	2/15/26	945,000	973,238	0.018%
COOPERATIEVE RABOBANK UA	4.63	5/23/29	100,000	136,789	0.002%
COOPERATIEVE RABOBANK UA	2.5	5/26/26	5,686,000	6,741,518	0.123%
CREDIT AGRICOLE LONDON	1.88	12/20/26	5,200,000	5,987,993	0.109%
CREDIT AGRICOLE LONDON	1	9/16/24	5,800,000	6,678,715	0.122%
CRED SUIS GP FUN LTD	1.25	4/14/22	6,195,000	7,153,362	0.130%
CRED SUISSE GP FIN (US)	7	10/5/20	185,000	257,073	0.005%
CRH FIN UK PLC	4.13	12/2/29	10,000,000	13,926,787	0.254%
CYPRUS	4.25	11/4/25	27,419,000	36,272,473	0.661%
CYPRUS	3.88	5/6/22	39,543,000	50,154,672	0.915%
CYPRUS	2.75	6/27/24	1,668,000	2,039,463	0.037%
CYPRUS	3.75	7/26/23	39,094,000	50,085,506	0.913%
CYPRUS	2.38	9/25/28	30,886,000	35,533,462	0.648%
CZECH REPUBLIC	3.63	4/14/21	18,175,000	22,630,591	0.413%
CZECH REPUBLIC	3.88	5/24/22	4,116,000	5,336,728	0.097%
DANSKE BANK A/S	2.75	5/19/26	2,893,000	3,402,330	0.062%
DEXIA CREDIT LOCAL	0.63	1/21/22	12,850,000	15,018,683	0.274%
DEXIA CREDIT LOCAL	2	1/22/21	2,550,000	3,054,922	0.056%
DNB BOLIGKREDDIT AS	1.88	11/21/22	9,135,000	11,166,640	0.204%
EASTERN POWER NETWORKS	5.75	3/8/24	62,000	91,921	0.002%
EASTERN POWER NETWORKS	4.75	9/30/21	1,084,000	1,494,203	0.027%
EGYPT T BILL	11.07	2/19/19	189,000,000	10,352,821	0.189%
EGYPT T BILL	13.25	2/5/19	220,000,000	12,138,878	0.221%
ELECTRICITE DE FRANCE	6.88	12/12/22	950,000	1,445,597	0.026%
EMIRATES NBD TIER 1	5.75	11/30/67	5,397,000	5,405,079	0.099%
ENEL CHILE SA	4.88	6/12/28	11,515,000	11,515,000	0.210%
ENEL FINANCE INTL NV	5.63	8/14/24	2,663,000	3,843,693	0.070%
E.ON SE	1.63	5/22/29	10,500,000	11,848,727	0.216%
ESKOM HOLDINGS SOC LTD	7.13	2/11/25	22,034,000	20,165,715	0.368%
EUROPEAN INVESTMENT BANK	1.5	2/1/19	212,000	270,356	0.005%
EUROPEAN INVESTMENT BANK	1.25	5/12/25	327,290,000	38,059,725	0.694%
EXPEDIA INC	2.5	6/3/22	4,771,000	5,635,398	0.103%
FCE BANK PLC	3.25	11/19/20	5,387,000	6,903,759	0.126%
FINANCIAL & RISK US HOLD 144A	4.5	5/15/26	4,960,000	5,569,266	0.102%
FIRST ABU DHABI BK PJSC	5.25	12/17/67	8,169,000	8,189,782	0.149%
FRANCE	5.75	10/25/32	9,577,103	17,734,522	0.323%
FRANCE	1.75	11/25/24	31,606,408	39,675,043	0.723%
FRANCE	3.25	5/25/45	102,519,550	161,275,155	2.941%
FRANCE 144A	1.75	5/25/66	1,391,936	1,533,571	0.028%
GARFUNKELUX HOLDCO 3 SA	8.5	11/1/22	3,473,000	3,743,205	0.068%
GAS NATURAL FENOSA	3.5	4/15/21	100,000	123,591	0.002%
GE CAPITAL EURO FUNDING	4.63	2/22/27	5,450,000	6,929,722	0.126%
GENERAL ELECTRIC CO	0.88	5/17/25	6,000,000	6,170,419	0.113%
GENERAL ELECTRIC CO	2.13	5/17/37	6,560,000	5,831,086	0.106%
GENERAL ELECTRIC CO	1.88	5/28/27	9,430,000	9,925,707	0.181%
GENERAL MOTORS FINANCIAL	1.88	10/15/19	8,126,000	9,443,604	0.172%
GKN HOLDINGS PLC	6.75	10/28/19	18,000	23,699	0.000%
GOLDMAN SACHS GROUP INC	5.5	10/12/21	456,000	630,551	0.011%
GOLDMAN SACHS GROUP INC	1.38	5/15/24	5,700,000	6,490,094	0.118%
GOLDMAN SACHS GROUP INC	1.63	7/27/26	4,986,000	5,530,936	0.101%
HBOS PLC	5.37	6/30/21	1,100,000	1,393,429	0.025%
HDFC BANK LTD	8.1	3/22/25	1,620,000,000	22,118,575	0.403%
HORIZON PARENT HOLDINGS	8.25	2/15/22	4,809,000	5,561,434	0.101%
HOUSING DEV FINANCE CORP	6.88	4/30/20	2,990,000,000	41,801,155	0.762%
HSBC BANK PLC	4.75	3/24/46	3,848,000	5,266,035	0.096%
HSBC HOLDING PLC	6.5	7/7/23	18,000	26,902	0.000%
HSBC HOLDINGS PLC	3.38	1/10/24	1,505,000	1,725,407	0.031%
HUTCH WHAMPOA INT 14 LTD	3.63	10/31/24	300,000	296,511	0.005%
HYPO ALPE-ADRIA INTL AG	2.38	12/13/22	30,100,000	37,156,406	0.677%
IADB	4.4	1/26/26	8,957,000	7,282,647	0.133%
ICELAND	2.5	7/15/20	1,726,000	2,054,672	0.037%
ICTSI TREASURY B.V	5.88	9/17/25	5,244,000	5,339,703	0.097%
IMPERIAL TOBACCO FINANCE	7.75	6/24/19	812,000	1,063,023	0.019%
INDONESIA	8.38	3/15/24	470,684,000,000	33,255,559	0.606%
INDONESIA	7	5/15/27	276,860,000,000	18,040,182	0.329%
INDONESIA	6.13	5/15/28	366,740,000,000	22,506,819	0.410%
INDONESIA	8.75	5/15/31	164,542,000,000	11,876,912	0.217%
INDONESIA	3.75	6/14/28	33,797,000	42,094,243	0.768%
ING BANK NV	3.63	2/25/26	5,956,000	7,207,607	0.131%
INMOBILIARIA COLONIAL SA	2.73	6/5/23	8,700,000	10,461,551	0.191%

INTERCONTINENTAL HOTELS	3.88	11/28/22	3,571,000	4,823,417	0.088%
INTER MEDIA COMMUNICATIO	4.88	12/31/22	1,900,000	2,168,219	0.040%
INTESA SANPAOLO SPA	3.93	9/15/26	4,164,000	4,782,596	0.087%
INTRALOT CAPITAL LUX	5.25	9/15/24	6,900,000	5,061,613	0.092%
INTRALOT CAPITAL LUX 144A	5.25	9/15/24	2,896,000	2,124,410	0.039%
IRELAND	5.4	3/13/25	35,887,300	53,667,095	0.979%
IRELAND	4.5	4/18/20	14,028,607	17,108,410	0.312%
IRELAND	1	5/15/26	48,002,445	56,588,315	1.032%
ISLANDSBANKI	1.75	9/7/20	1,923,000	2,240,052	0.041%
ISRAEL	1.5	1/18/27	15,546,000	18,335,691	0.334%
ISRAEL	5.5	1/31/42	51,400,000	18,920,797	0.345%
ISRAEL	4.63	3/18/20	20,087,000	24,280,048	0.443%
ISRAEL	1.75	8/31/25	354,344,436	93,963,900	1.713%
ITALY	2	12/1/25	46,829,000	52,747,045	0.962%
ITALY	5	3/1/22	25,246,000	32,286,371	0.589%
ITALY	4.5	3/1/24	41,458,000	53,378,727	0.973%
ITALY	4.75	9/1/21	52,986,000	66,640,924	1.215%
ITALY	5.5	9/1/22	93,510,000	122,650,730	2.236%
JAB HOLDINGS BV	2	5/18/28	4,400,000	4,958,224	0.090%
JAB HOLDINGS BV	2.13	9/16/22	6,500,000	7,852,966	0.143%
JAPAN	1.2	12/20/34	17,679,700,000	183,483,041	3.346%
JAPAN	0.7	3/20/37	9,528,050,000	90,894,841	1.657%
JAPAN	1.4	3/20/55	2,118,700,000	22,941,227	0.418%
JAPAN	0.1	6/20/21	8,368,050,000	76,813,820	1.401%
JAPAN	0.6	6/20/37	3,011,850,000	28,223,539	0.515%
JAPAN	1.4	9/20/34	9,208,200,000	98,082,179	1.788%
JAPAN	2.5	9/20/37	6,978,200,000	86,898,183	1.584%
JAPAN	2.2	9/20/39	1,190,900,000	14,423,249	0.263%
JAPAN	1.7	9/20/44	7,514,550,000	85,861,473	1.566%
JAPAN 19 INFL INDX	0.1	9/10/24	3,563,936,600	33,357,705	0.608%
JAPAN 20 INFL INDEX	0.1	3/10/25	5,683,594,000	53,344,008	0.973%
JAPAN GOVT 18 INFL INDX	0.1	3/10/24	2,578,348,800	24,081,056	0.439%
JASA MARGA (PERSERO) 144A	7.5	12/11/20	81,540,000,000	5,441,573	0.099%
KFW	4.7	6/2/37	5,202,000	4,678,294	0.085%
KFW	6	8/20/20	19,163,000	14,307,429	0.261%
KLEOPATRA HOLDINGS 1 SCA	8.5	6/30/23	572,000	275,255	0.005%
KME AG	6.75	2/1/23	2,500,000	2,454,714	0.045%
KME AG 144A	6.75	2/1/23	1,882,000	1,847,909	0.034%
KOREA	3	9/10/24	140,765,000,000	133,285,582	2.430%
KRATON POLYMERS LLC/CAP 144A	5.25	5/15/26	1,965,000	2,015,094	0.037%
LANDSBANKINN HF	1.63	3/15/21	33,221,000	38,511,756	0.702%
LEEDS BUILDING SOCIETY	2.63	4/1/21	2,775,000	3,271,695	0.060%
LHMC FINCO SARL	6.25	12/20/23	1,700,000	1,973,604	0.036%
LHMC FINCO SARL 144A	6.25	12/20/23	3,690,000	4,284,220	0.078%
LINCOLN FINANCE LTD	6.88	4/15/21	1,987,000	2,322,230	0.042%
LINCOLN FINANCE LTD 144A	6.88	4/15/21	185,000	216,203	0.004%
LISTRINDO CAPITAL BV	4.95	9/14/26	2,837,000	2,529,186	0.046%
LKQ ITALIA BONDCO SPA 144A	3.88	4/1/24	100,000	116,972	0.002%
LOXAM SAS	7	7/23/22	3,366,000	3,951,084	0.072%
LOXAM SAS 144A	7	7/23/22	90,000	105,644	0.002%
MALAYSIA	4.74	3/15/46	337,065,000	79,667,077	1.453%
MALAYSIA	4.39	4/15/26	66,490,000	16,405,468	0.299%
MALAYSIA	4.92	7/6/48	129,560,000	31,551,222	0.575%
MARKS & SPENCER PLC	4.75	6/12/25	4,249,000	5,664,954	0.103%
MAXEDA DIY HOLDING BV	6.13	7/15/22	1,080,000	1,134,706	0.021%
MAXEDA DIY HOLDING BV 144A	6.13	7/15/22	1,039,000	1,091,629	0.020%
MET LIFE GLOB FUNDING I	3.5	9/30/26	4,820,000	6,681,441	0.122%
METLIFE INC	5.25	6/29/20	812,000	1,087,210	0.020%
MEXICO	7.75	11/13/42	164,836,800	7,414,731	0.135%
MEXICO	10	12/5/24	90,381,000	4,889,384	0.089%
MEXICO	8	12/7/23	2,711,200,000	134,754,645	2.457%
MEXICO	7.5	6/3/27	147,251,500	6,965,237	0.127%
MORGAN STANLEY	1.38	10/27/26	5,786,000	6,430,104	0.117%
MORGAN STANLEY	5.38	8/10/20	1,100,000	1,364,883	0.025%
MOROCCO	4.5	10/5/20	11,970,000	14,659,578	0.267%
MORRISON(WM)SUPERMARKETS	2.25	6/19/20	5,325,000	6,283,121	0.115%
MTN MAURITIUS INVSTMENTS	6.5	10/13/26	6,500,000	6,365,925	0.116%
MTN MAURITIUS INVSTMENTS	4.76	11/11/24	1,000,000	912,609	0.017%
NETFLIX INC 144A	4.63	5/15/29	8,120,000	9,117,428	0.166%
NETHERLANDS	5.5	1/15/28	3,870,000	6,509,638	0.119%
NEW S WALES TREASURY CRP	4	5/20/26	44,675,600	34,501,615	0.629%
NEXT PLC	3.63	5/18/28	5,048,000	6,303,180	0.115%

NORDEA HYPOTEK AB	1	4/8/22	423,200,000	48,718,555	0.888%
NORWAY	3	3/14/24	34,912,000	4,335,282	0.079%
NUMERICABLE GROUP SA 144A	6.25	5/15/24	3,500,000	3,263,750	0.060%
N&W GLOBAL VENDING SPA	7	10/15/23	8,400,000	9,913,230	0.181%
OMAN GRID	3.96	5/7/25	8,006,000	6,544,905	0.119%
ONTARIO	2.6	6/2/25	10,978,000	8,031,743	0.146%
ONTARIO	3.5	6/2/43	3,739,000	2,871,953	0.052%
PERKINELMER INC	1.88	7/19/26	202,000	228,794	0.004%
PETROBRAS GLOBAL FINANCE	7.38	1/17/27	18,200,000	18,736,900	0.342%
PETROLEOS MEXICANOS	3.13	11/27/20	1,540,000	1,796,356	0.033%
PETROLEOS MEXICANOS	4.88	2/21/28	22,750,000	24,799,035	0.452%
PETROLEOS MEXICANOS	3.75	3/15/19	7,386,000	8,522,516	0.155%
PETROLEOS MEXICANOS	5.13	3/15/23	31,258,000	37,126,893	0.677%
PETROLEOS MEXICANOS	8	5/3/19	25,000,000	25,337,500	0.462%
PINEWOOD FINANCE LTD 144A	3.75	12/1/23	377,000	469,352	0.009%
PINNACLE BIDCO PLC	6.38	2/15/25	4,200,000	5,306,478	0.097%
PINNACLE BIDCO PLC 144A	6.38	2/15/25	1,374,000	1,735,976	0.032%
PRICELINE GROUP INC	2.38	9/23/24	8,311,000	10,065,490	0.184%
PRICELINE GROUP INC/THE	2.15	11/25/22	2,560,000	3,100,369	0.057%
PROLOGIS LP	2.25	6/30/29	5,048,000	6,017,245	0.110%
PROMONTORIA HOLDING 144A	6.75	8/15/23	3,340,000	3,673,736	0.067%
PROSIEBEN MEDIA AG	2.63	4/15/21	3,880,000	4,521,354	0.082%
QUEBEC	5	12/1/38	22,537,000	21,024,683	0.383%
RABOBANK NEDERLAND	4.88	1/10/23	2,893,000	4,128,137	0.075%
REI - SECURITY LENDING COLLATERAL			4,949,331	49,493,313	0.902%
REPUBLIC OF SRI LANKA	5.13	4/11/19	1,800,000	1,787,400	0.033%
RESIDOMO SRO 144A	3.38	10/15/24	2,098,000	2,342,826	0.043%
ROMANIA	4.88	11/7/19	8,615,000	10,291,963	0.188%
ROMANIA	5	2/12/29	27,250,000	6,833,363	0.125%
ROMANIA	4.75	2/24/25	90,915,000	22,868,301	0.417%
ROMANIA	5.85	4/26/23	128,100,000	33,496,952	0.611%
ROMANIA	4.25	6/28/23	117,800,000	28,895,801	0.527%
ROMANIA	5.8	7/26/27	141,140,000	37,728,022	0.688%
ROMANIA	4.63	9/18/20	15,558,000	19,261,285	0.351%
RSA INSURANCE GROUP PLC	5.13	10/10/45	4,310,000	5,646,904	0.103%
RUSSIA	8.15	2/3/27	727,304,000	10,234,449	0.187%
SAFARI HOLDING VERWALTUN	5.38	11/30/22	1,900,000	1,959,234	0.036%
SAFARI HOLDING VERWALTUN 144A	5.38	11/30/22	1,949,000	2,009,762	0.037%
SANTAN CONSUMER FINANCE	0.9	2/18/20	6,000,000	6,934,245	0.126%
SANTANDER ISSUANCES	3.13	1/19/27	12,700,000	14,600,948	0.266%
SBERBANK (SB CAP SA)	3.08	3/7/19	3,216,000	3,703,151	0.068%
SERBIA	5.75	7/21/23	54,150,000	574,163	0.010%
SEVERN TRENT WATER UTIL	6.13	2/26/24	206,000	310,505	0.006%
SIGMA HOLDCO BV 144A	5.75	5/15/26	5,200,000	5,196,306	0.095%
SINGAPORE	2.25	6/1/21	259,000	191,625	0.003%
SINGAPORE	3.13	9/1/22	43,301,000	33,136,488	0.604%
SLOVENIA	5.25	2/18/24	15,865,000	17,092,031	0.312%
SLOVENIA	1.25	3/22/27	33,285,000	39,327,052	0.717%
SLOVENIA	1.5	3/25/35	9,524,000	10,722,785	0.196%
SLOVENIA	5.13	3/30/26	5,426,000	8,248,522	0.150%
SLOVENIA	1	3/6/28	7,280,000	8,350,593	0.152%
SLOVENIA	2.13	7/28/25	17,610,000	22,360,941	0.408%
SLOVENIA	4.63	9/9/24	8,424,000	12,007,339	0.219%
SOCIETE FONCIERE LYONNAI	2.25	11/16/22	2,900,000	3,490,074	0.064%
SOUTH AFRICA	10.5	12/21/26	1,142,708,986	86,478,548	1.577%
SRI LANKA	6.25	10/4/20	100,000	97,505	0.002%
SRI LANKA	6	1/14/19	23,240,000	23,181,900	0.423%
SRI LANKA 144A	6.2	5/11/27	2,834,000	2,508,507	0.046%
SRI LANKA T-BILL	7.95	1/11/19	575,000,000	3,136,823	0.057%
SRI LANKA T-BILL	8.17	1/18/19	687,000,000	3,741,222	0.068%
SRI LANKA T-BILL	8.56	1/25/19	250,000,000	1,358,997	0.025%
SRI LANKA T-BILL	8.55	1/25/19	158,000,000	859,108	0.016%
SRI LANKA T-BILL	8.56	2/15/19	250,000,000	1,351,619	0.025%
SRI LANKA T-BILL	8.47	2/22/19	1,000,000,000	5,396,627	0.098%
SRI LANKA T-BILL	8.62	4/19/19	1,240,000,000	6,590,818	0.120%
SRI LANKA T-BILL	8.7	4/5/19	1,036,000,000	5,527,400	0.101%
STANDARD CHARTERED PLC	4	10/21/25	4,310,000	5,153,492	0.094%
STATE GRID OVERSEAS INV	4.13	5/7/24	7,000,000	7,139,958	0.130%
STATE GRID OVERSEAS INV 144A	1.38	5/2/25	10,000,000	11,324,087	0.206%
TAKEDA PHARMACEUTICAL 144A	2.25	11/21/26	12,940,000	15,042,626	0.274%
TDF INFRASTRUCTURE SAS	2.5	4/7/26	7,200,000	8,296,676	0.151%
TELECOM ITALIA SPA	2.38	10/12/27	9,315,000	9,508,496	0.173%

TELECOM ITALIA SPA	5.88	5/19/23	1,300,000	1,723,938	0.031%
TELEFONICA EMISIONES SAU	5.29	12/9/22	50,000	70,967	0.001%
TELEFONICA EMISIONES SAU	3.96	3/26/21	100,000	124,182	0.002%
TELEFONICA EMISIONES SAU	2.24	5/27/22	2,100,000	2,544,138	0.046%
TELEFONICA EUROPE BV	4.2	12/4/67	4,400,000	5,149,793	0.094%
TELEFONICA EUROPE BV	5.88	3/31/67	1,800,000	2,192,899	0.040%
TELEFONICA SA	5.6	3/12/20	1,200,000	1,595,381	0.029%
TENCENT HOLDINGS LTD 144A	3.05	1/19/23	7,009,000	6,950,801	0.127%
TESCO PLC	6.13	2/24/22	1,490,000	2,096,324	0.038%
THAILAND	3.65	6/20/31	1,219,000,000	40,950,800	0.747%
THAILAND	4.88	6/22/29	430,039,000	15,907,230	0.290%
TRANSCANADA TRUST	4.65	5/18/77	32,134,000	21,682,212	0.395%
TRANSURBAN FINANCE CO	1.88	9/16/24	10,096,000	11,946,338	0.218%
TRP Government Reserve	2.45		229,119,993	229,119,993	4.178%
TURKEY	7	3/11/19	11,520,000	11,578,234	0.211%
TURKIYE GARANTI BANKASI	6.25	4/20/21	6,160,000	6,133,604	0.112%
UBS AG LONDON	1.38	4/16/21	11,143,000	13,201,951	0.241%
UNICREDIT BANK CZECH RE	0.63	4/30/20	6,500,000	7,502,894	0.137%
UNICREDIT BK AUSTRIA AG	1.38	5/26/21	400,000	474,208	0.009%
UNICREDIT SPA	2	3/4/23	5,086,000	5,844,713	0.107%
UNITED KINGDOM	1.63	10/22/71	12,320,000	15,153,462	0.276%
UNITED KINGDOM	3.5	1/22/45	29,774,045	50,834,013	0.927%
UNITED KINGDOM	4.25	12/7/46	63,487,797	123,486,258	2.252%
UNITED KINGDOM	4.25	6/7/32	4,303,476	7,308,493	0.133%
UNITYMEDIA HESSEN / NRW	4	1/15/25	2,031,000	2,394,155	0.044%
UNITYMEDIA HESSEN / NRW 144A	4	1/15/25	100,000	117,881	0.002%
UNITYMEDIA HESSEN / NRW 144A	3.5	1/15/27	454,000	534,439	0.010%
U S TREASURY BILL	2.33	2/28/19	26,484,000	26,384,829	0.481%
VERISURE MIDHOLDING AB	5.75	12/1/23	3,650,000	4,020,106	0.073%
VERITAS US INC/BERMUDA L	7.5	2/1/23	1,405,000	1,529,291	0.028%
VIETNAM	6.75	1/29/20	21,847,000	22,559,431	0.411%
VIRGIN MEDIA FINANCE PLC	6.38	10/15/24	2,155,000	2,757,283	0.050%
VOLKSWAGEN LEASING GMBH	1.13	4/4/24	10,500,000	11,609,923	0.212%
VONOVIA FINANCE BV	1.63	12/15/20	7,100,000	8,325,268	0.152%
WEPA HYGIENEPRODUKTE GMB	3.75	5/15/24	1,896,000	2,057,861	0.038%
XLIT LTD	3.25	6/29/47	12,400,000	13,741,739	0.251%
ZIGGO SECURED FINANCE BV 144A	3.75	1/15/25	1,338,000	1,519,647	0.028%
ZURICH INSURANCE	4.25	10/2/43	2,131,000	2,665,245	0.049%

Total Investments in Securities **5,439,791,300**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
STATE STREET BANK & TRUST	USD	25,030,411	RON	(101,916,323)	01/18/2019	(50,021)	-0.001%
BARCLAYS	USD	6,648,393	CLP	(4,442,655,657)	01/11/2019	244,744	0.004%
BARCLAYS	GBP	1,491,000	USD	(1,968,262)	01/15/2019	(66,379)	-0.001%
BARCLAYS	USD	196,049,120	GBP	(150,943,677)	01/15/2019	3,509,096	0.064%
BARCLAYS	AUD	16,992,000	USD	(12,187,937)	01/25/2019	(213,307)	-0.004%
UBS SECURITIES LLC	USD	6,609,320	CLP	(4,442,655,000)	01/11/2019	205,672	0.004%
UBS SECURITIES LLC	USD	6,609,320	CLP	(4,442,655,000)	01/11/2019	205,672	0.004%
UBS SECURITIES LLC	USD	6,698,572	CLP	(4,442,655,000)	01/11/2019	294,924	0.005%
UBS SECURITIES LLC	USD	6,637,302	CLP	(4,442,655,000)	01/11/2019	233,654	0.004%
UBS SECURITIES LLC	USD	283,393,043	EUR	(238,623,062)	01/31/2019	9,261,756	0.169%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	283,097,561	EUR	(238,622,000)	01/31/2019	8,967,494	0.164%
RBC DOMINION SECURITIES INC	USD	57,869,868	AUD	(80,430,000)	01/25/2019	1,189,106	0.022%
CREDIT SUISSE FIRST BOSTON	USD	207,218,726	JPY	(22,773,338,000)	01/15/2019	(805,315)	-0.015%
BNP PARIBAS SECURITIES CORP	USD	6,679,429	CLP	(4,442,655,000)	01/11/2019	275,780	0.005%
BNP PARIBAS SECURITIES CORP	USD	6,679,429	CLP	(4,442,655,000)	01/11/2019	275,780	0.005%
BNP PARIBAS SECURITIES CORP	USD	25,138,671	RON	(101,917,000)	01/18/2019	58,073	0.001%
BNP PARIBAS SECURITIES CORP	AUD	3,026,000	USD	(2,202,549)	01/25/2019	(70,062)	-0.001%
GOLDMAN SACHS & CO	USD	11,113,301	BRL	(45,733,455)	01/03/2019	(684,535)	-0.012%
GOLDMAN SACHS & CO	USD	1,823,197	RUB	(120,524,267)	01/18/2019	97,920	0.002%
GOLDMAN SACHS & CO	USD	1,823,193	RUB	(120,524,000)	01/18/2019	97,919	0.002%
GOLDMAN SACHS & CO	USD	1,823,193	RUB	(120,524,000)	01/18/2019	97,919	0.002%
GOLDMAN SACHS & CO	USD	1,823,193	RUB	(120,524,000)	01/18/2019	97,919	0.002%
GOLDMAN SACHS & CO	USD	1,823,193	RUB	(120,524,000)	01/18/2019	97,919	0.002%
GOLDMAN SACHS & CO	USD	283,330,218	EUR	(238,622,000)	01/31/2019	9,200,150	0.168%
MORGAN STANLEY & COMPANY LLC	USD	11,060,218	BRL	(45,734,000)	01/03/2019	(737,759)	-0.013%
MORGAN STANLEY & COMPANY LLC	USD	11,105,877	BRL	(45,734,000)	01/03/2019	(692,100)	-0.013%
HSBC SECURITIES INC	USD	9,894,795	MYR	(41,007,000)	01/11/2019	(32,260)	-0.001%
HSBC SECURITIES INC	USD	9,894,795	MYR	(41,007,000)	01/11/2019	(32,260)	-0.001%
HSBC SECURITIES INC	USD	9,885,254	MYR	(41,007,000)	01/11/2019	(41,801)	-0.001%
HSBC SECURITIES INC	USD	9,885,254	MYR	(41,007,000)	01/11/2019	(41,801)	-0.001%

HSBC SECURITIES INC	AUD	16,992,000	USD	(12,175,872)	01/25/2019	(201,242)	-0.004%
CITIBANK N A	USD	6,683,901	CLP	(4,442,655,000)	01/11/2019	280,252	0.005%
CITIBANK N A	USD	6,371,796	ILS	(22,646,000)	01/16/2019	307,384	0.006%
CITIBANK N A	USD	6,371,796	ILS	(22,646,000)	01/16/2019	307,384	0.006%
CITIBANK N A	USD	6,371,796	ILS	(22,646,000)	01/16/2019	307,384	0.006%
CITIBANK N A	USD	6,372,110	ILS	(22,647,116)	01/16/2019	307,399	0.006%
CITIBANK N A	USD	6,371,796	ILS	(22,646,000)	01/16/2019	307,384	0.006%
CITIBANK N A	USD	6,371,796	ILS	(22,646,000)	01/16/2019	307,384	0.006%
CITIBANK N A	RSD	1,552,645,505	USD	(15,184,797)	01/18/2019	(147,791)	-0.003%
CITIBANK N A	USD	1,821,430	RUB	(120,524,000)	01/18/2019	96,156	0.002%
CITIBANK N A	USD	7,479,395	ILS	(26,952,000)	01/24/2019	257,081	0.005%
STATE STREET BANK & TRUST	USD	11,076,558	BRL	(45,734,000)	01/03/2019	(721,419)	-0.013%
STATE STREET BANK & TRUST	USD	207,377,232	JPY	(22,773,338,138)	01/15/2019	(646,811)	-0.012%
STATE STREET BANK & TRUST	AUD	16,992,209	USD	(12,225,044)	01/25/2019	(250,267)	-0.005%
STATE STREET BANK & TRUST	AUD	1,136,740	USD	(820,936)	01/25/2019	(19,851)	0.000%
BARCLAYS	USD	56,066,310	AUD	(76,655,000)	01/25/2019	2,045,873	0.037%
BARCLAYS	EUR	4,415,913	USD	(5,068,703)	01/31/2019	4,318	0.000%
BARCLAYS	SGD	79,671,000	USD	(57,900,646)	02/08/2019	604,398	0.011%
BARCLAYS	USD	8,146,048	CLP	(5,583,301,000)	02/08/2019	93,569	0.002%
BARCLAYS	USD	8,146,048	CLP	(5,583,301,000)	02/08/2019	93,569	0.002%
BARCLAYS	USD	8,109,370	CLP	(5,583,301,000)	02/08/2019	56,891	0.001%
BARCLAYS	USD	10,536,822	CLP	(7,134,798,000)	02/08/2019	246,707	0.004%
BARCLAYS	USD	10,563,498	CLP	(7,134,798,000)	02/08/2019	273,384	0.005%
BARCLAYS	USD	955,180	INR	(71,265,000)	02/08/2019	(65,600)	-0.001%
BARCLAYS	USD	955,180	INR	(71,265,000)	02/08/2019	(65,600)	-0.001%
BARCLAYS	USD	8,144,152	KRW	(9,198,413,000)	02/08/2019	(125,066)	-0.002%
BARCLAYS	USD	8,144,152	KRW	(9,198,413,000)	02/08/2019	(125,066)	-0.002%
BARCLAYS	USD	8,144,152	KRW	(9,198,413,000)	02/08/2019	(125,066)	-0.002%
BARCLAYS	USD	4,479,430	ZAR	(66,300,000)	02/08/2019	(106,654)	-0.002%
BARCLAYS	MXN	126,264,923	USD	(6,226,901)	02/22/2019	144,788	0.003%
BARCLAYS	USD	10,004,047	KRW	(11,252,052,000)	03/08/2019	(123,342)	-0.002%
BARCLAYS	USD	9,988,506	KRW	(11,252,052,000)	03/08/2019	(138,883)	-0.003%
BARCLAYS	USD	9,988,506	KRW	(11,252,052,000)	03/08/2019	(138,883)	-0.003%
BNP PARIBAS SECURITIES CORP	CLP	5,923,540,000	USD	(8,580,488)	01/11/2019	(42,290)	-0.001%
BNP PARIBAS SECURITIES CORP	MYR	18,383,418	USD	(4,425,154)	01/11/2019	25,140	0.000%
BNP PARIBAS SECURITIES CORP	JPY	702,026,473	USD	(6,254,273)	01/15/2019	158,419	0.003%
BNP PARIBAS SECURITIES CORP	USD	8,276,462	CLP	(5,583,301,000)	02/08/2019	223,983	0.004%
BNP PARIBAS SECURITIES CORP	USD	8,276,462	CLP	(5,583,301,000)	02/08/2019	223,983	0.004%
BNP PARIBAS SECURITIES CORP	USD	10,554,123	CLP	(7,134,798,000)	02/08/2019	264,008	0.005%
BNP PARIBAS SECURITIES CORP	USD	10,614,653	CLP	(7,134,798,000)	02/08/2019	324,538	0.006%
BNP PARIBAS SECURITIES CORP	USD	10,645,773	CLP	(7,134,797,173)	02/08/2019	355,660	0.006%
BNP PARIBAS SECURITIES CORP	USD	9,988,506	KRW	(11,252,052,000)	03/08/2019	(138,883)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	9,988,506	KRW	(11,252,052,000)	03/08/2019	(138,883)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	8,585,463	CLP	(5,923,540,000)	04/05/2019	43,142	0.001%
BNP PARIBAS SECURITIES CORP	USD	3,654,844	MYR	(15,282,000)	04/12/2019	(46,363)	-0.001%
BANK OF AMERICA	RON	26,121,000	USD	(6,479,501)	01/18/2019	(51,424)	-0.001%
BANK OF AMERICA	USD	4,451,272	ZAR	(66,301,691)	02/08/2019	(134,929)	-0.002%
BANK OF AMERICA	USD	4,451,158	ZAR	(66,300,000)	02/08/2019	(134,926)	-0.002%
BANK OF AMERICA	CZK	638,135,000	USD	(28,275,472)	04/18/2019	226,286	0.004%
BANK OF AMERICA	CZK	638,134,000	USD	(28,275,428)	04/18/2019	226,286	0.004%
BANK OF AMERICA	CZK	638,135,000	USD	(28,275,472)	04/18/2019	226,286	0.004%
JP MORGAN CHASE BANK	CLP	5,923,540,000	USD	(8,523,079)	01/11/2019	15,119	0.000%
JP MORGAN CHASE BANK	CLP	5,923,540,000	USD	(8,526,760)	01/11/2019	11,438	0.000%
JP MORGAN CHASE BANK	CLP	5,923,540,000	USD	(8,634,898)	01/11/2019	(96,700)	-0.002%
JP MORGAN CHASE BANK	GBP	1,215,232	USD	(1,562,024)	01/15/2019	(11,904)	0.000%
JP MORGAN CHASE BANK	JPY	6,002,966,000	USD	(53,650,699)	01/15/2019	1,183,654	0.022%
JP MORGAN CHASE BANK	USD	5,289,795	RON	(21,465,988)	01/18/2019	7,263	0.000%
JP MORGAN CHASE BANK	USD	4,878,528	RON	(19,663,151)	01/18/2019	39,653	0.001%
JP MORGAN CHASE BANK	USD	1,380,038	RON	(5,629,591)	01/18/2019	(5,339)	0.000%
JP MORGAN CHASE BANK	USD	2,771,820	RON	(11,272,991)	01/18/2019	(2,333)	0.000%
JP MORGAN CHASE BANK	USD	2,991,447	RON	(12,195,000)	01/18/2019	(9,601)	0.000%
JP MORGAN CHASE BANK	USD	1,925,741	AUD	(2,735,000)	01/25/2019	(1,673)	0.000%
JP MORGAN CHASE BANK	USD	4,349,779	CAD	(5,767,000)	01/25/2019	122,667	0.002%
JP MORGAN CHASE BANK	USD	10,269,901	JPY	(1,138,132,000)	01/25/2019	(134,680)	-0.002%
JP MORGAN CHASE BANK	USD	3,304,977	EUR	(2,882,000)	01/31/2019	(5,878)	0.000%
JP MORGAN CHASE BANK	THB	42,277,097	USD	(1,300,230)	02/08/2019	(924)	0.000%
JP MORGAN CHASE BANK	USD	3,797,169	THB	(123,389,000)	02/08/2019	5,043	0.000%
JP MORGAN CHASE BANK	USD	3,797,169	THB	(123,389,000)	02/08/2019	5,043	0.000%
JP MORGAN CHASE BANK	USD	3,797,169	THB	(123,389,000)	02/08/2019	5,043	0.000%
JP MORGAN CHASE BANK	USD	3,797,169	THB	(123,389,000)	02/08/2019	5,043	0.000%
JP MORGAN CHASE BANK	USD	2,783,118	THB	(91,257,000)	02/08/2019	(21,492)	0.000%
JP MORGAN CHASE BANK	USD	1,489,164	THB	(48,481,000)	02/08/2019	(807)	0.000%

JP MORGAN CHASE BANK	USD	2,889,415	GBP	(2,278,000)	02/22/2019	(21,815)	0.000%
JP MORGAN CHASE BANK	USD	1,079,370	SEK	(9,688,000)	02/22/2019	(18,462)	0.000%
JP MORGAN CHASE BANK	USD	10,002,272	KRW	(11,252,055,500)	03/08/2019	(125,121)	-0.002%
JP MORGAN CHASE BANK	USD	11,619,895	TWD	(354,523,000)	03/08/2019	(43,141)	-0.001%
JP MORGAN CHASE BANK	USD	8,639,054	CLP	(5,923,540,000)	04/05/2019	96,733	0.002%
JP MORGAN CHASE BANK	USD	8,526,146	CLP	(5,923,540,000)	04/05/2019	(16,175)	0.000%
JP MORGAN CHASE BANK	USD	8,528,601	CLP	(5,923,540,000)	04/05/2019	(13,720)	0.000%
JP MORGAN CHASE BANK	USD	2,222,885	CZK	(50,086,000)	04/18/2019	(14,164)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	GBP	294,946	USD	(371,417)	01/15/2019	4,809	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	72,374,000	USD	(53,872,149)	01/25/2019	(823,260)	-0.015%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	87,262,148	USD	(64,325,577)	01/25/2019	(363,934)	-0.007%
CITIBANK N A	USD	4,546,047	JPY	(509,756,000)	01/15/2019	(110,341)	-0.002%
CITIBANK N A	RSD	81,556,068	USD	(775,705)	01/18/2019	14,146	0.000%
CITIBANK N A	RSD	81,556,000	USD	(775,704)	01/18/2019	14,146	0.000%
CITIBANK N A	USD	7,492,911	ILS	(26,952,000)	01/24/2019	270,596	0.005%
CITIBANK N A	USD	7,492,911	ILS	(26,952,000)	01/24/2019	270,596	0.005%
CITIBANK N A	USD	2,062,298	JPY	(230,882,528)	01/25/2019	(48,385)	-0.001%
CITIBANK N A	USD	955,615	INR	(71,265,000)	02/08/2019	(65,164)	-0.001%
CITIBANK N A	USD	955,615	INR	(71,265,000)	02/08/2019	(65,164)	-0.001%
CITIBANK N A	USD	8,112,334	KRW	(9,198,413,000)	02/08/2019	(156,885)	-0.003%
CITIBANK N A	USD	8,112,336	KRW	(9,198,415,000)	02/08/2019	(156,885)	-0.003%
CITIBANK N A	USD	22,723,750	SGD	(31,207,616)	02/08/2019	(193,033)	-0.004%
CITIBANK N A	USD	22,717,594	SGD	(31,207,000)	02/08/2019	(198,736)	-0.004%
CITIBANK N A	USD	22,609,738	SGD	(31,207,000)	02/08/2019	(306,592)	-0.006%
CITIBANK N A	USD	8,037,213	ZAR	(112,267,000)	02/08/2019	271,513	0.005%
CITIBANK N A	USD	2,731,558	TWD	(83,796,000)	02/11/2019	(19,491)	0.000%
CITIBANK N A	USD	2,731,558	TWD	(83,796,000)	02/11/2019	(19,491)	0.000%
CITIBANK N A	USD	2,731,558	TWD	(83,796,000)	02/11/2019	(19,491)	0.000%
CITIBANK N A	USD	30,820,295	MXN	(638,516,379)	02/22/2019	(1,401,069)	-0.026%
CITIBANK N A	USD	13,482,190	SEK	(120,254,261)	02/22/2019	(144,880)	-0.003%
CITIBANK N A	USD	14,869,251	EUR	(12,922,143)	02/28/2019	(10,639)	0.000%
CITIBANK N A	USD	10,762,669	EUR	(9,373,000)	02/28/2019	(30,371)	-0.001%
CITIBANK N A	USD	6,780,469	ILS	(25,163,000)	03/13/2019	12,382	0.000%
CITIBANK N A	USD	6,780,469	ILS	(25,163,000)	03/13/2019	12,382	0.000%
CITIBANK N A	USD	6,780,469	ILS	(25,163,000)	03/13/2019	12,382	0.000%
CITIBANK N A	USD	6,780,328	ILS	(25,162,474)	03/13/2019	12,382	0.000%
CITIBANK N A	USD	6,780,469	ILS	(25,163,000)	03/13/2019	12,382	0.000%
CREDIT SUISSE FIRST BOSTON	USD	28,468,384	BRL	(105,891,000)	02/04/2019	1,206,951	0.022%
DEUTSCHE BANK	EUR	840,311	USD	(959,140)	01/31/2019	6,214	0.000%
GOLDMAN SACHS & CO	BRL	45,733,455	USD	(11,802,791)	01/03/2019	(4,955)	0.000%
GOLDMAN SACHS & CO	USD	7,499,583	ILS	(26,952,000)	01/24/2019	277,268	0.005%
GOLDMAN SACHS & CO	USD	7,499,583	ILS	(26,952,000)	01/24/2019	277,268	0.005%
GOLDMAN SACHS & CO	USD	7,499,982	ILS	(26,953,437)	01/24/2019	277,283	0.005%
GOLDMAN SACHS & CO	USD	1,905,825	JPY	(212,487,885)	01/25/2019	(36,698)	-0.001%
GOLDMAN SACHS & CO	USD	1,835,913	INR	(129,900,000)	02/08/2019	(24,738)	0.000%
GOLDMAN SACHS & CO	USD	4,466,481	ZAR	(66,300,000)	02/08/2019	(119,603)	-0.002%
GOLDMAN SACHS & CO	USD	4,466,481	ZAR	(66,300,000)	02/08/2019	(119,603)	-0.002%
GOLDMAN SACHS & CO	USD	4,466,481	ZAR	(66,300,000)	02/08/2019	(119,603)	-0.002%
GOLDMAN SACHS & CO	USD	2,730,490	TWD	(83,796,000)	02/11/2019	(20,559)	0.000%
GOLDMAN SACHS & CO	USD	2,730,490	TWD	(83,796,000)	02/11/2019	(20,559)	0.000%
GOLDMAN SACHS & CO	USD	2,730,490	TWD	(83,796,000)	02/11/2019	(20,559)	0.000%
GOLDMAN SACHS & CO	USD	159,601,736	GBP	(123,541,694)	02/22/2019	1,718,382	0.031%
GOLDMAN SACHS & CO	USD	4,464,863	NOK	(37,742,723)	02/22/2019	89,049	0.002%
HSBC SECURITIES INC	BRL	91,467,455	USD	(23,665,577)	01/03/2019	(69,764)	-0.001%
HSBC SECURITIES INC	USD	23,605,723	BRL	(91,467,455)	01/03/2019	9,910	0.000%
HSBC SECURITIES INC	LKR	1,057,464,000	USD	(5,916,876)	01/11/2019	(145,302)	-0.003%
HSBC SECURITIES INC	LKR	687,000,000	USD	(3,806,094)	01/11/2019	(56,490)	-0.001%
HSBC SECURITIES INC	MYR	1,724,753	USD	(414,415)	01/11/2019	3,117	0.000%
HSBC SECURITIES INC	USD	1,625,797	LKR	(287,506,000)	01/11/2019	56,607	0.001%
HSBC SECURITIES INC	USD	3,718,166	LKR	(657,000,000)	01/11/2019	132,301	0.002%
HSBC SECURITIES INC	USD	3,718,798	LKR	(657,000,000)	01/11/2019	132,932	0.002%
HSBC SECURITIES INC	USD	3,710,816	LKR	(657,000,000)	01/11/2019	124,950	0.002%
HSBC SECURITIES INC	USD	3,708,721	LKR	(657,000,000)	01/11/2019	122,856	0.002%
HSBC SECURITIES INC	USD	3,710,187	LKR	(657,000,000)	01/11/2019	124,322	0.002%
HSBC SECURITIES INC	USD	3,018,300	LKR	(534,722,000)	01/11/2019	99,820	0.002%
HSBC SECURITIES INC	USD	958,829	INR	(71,265,000)	02/08/2019	(61,950)	-0.001%
HSBC SECURITIES INC	USD	958,829	INR	(71,265,000)	02/08/2019	(61,950)	-0.001%
HSBC SECURITIES INC	USD	958,808	INR	(71,263,400)	02/08/2019	(61,949)	-0.001%
HSBC SECURITIES INC	USD	8,162,581	KRW	(9,198,413,000)	02/08/2019	(106,637)	-0.002%
HSBC SECURITIES INC	USD	8,162,581	KRW	(9,198,413,000)	02/08/2019	(106,637)	-0.002%
HSBC SECURITIES INC	USD	3,794,662	THB	(123,391,021)	02/08/2019	2,474	0.000%
HSBC SECURITIES INC	USD	3,794,600	THB	(123,389,000)	02/08/2019	2,474	0.000%

HSBC SECURITIES INC	USD	3,794,600	THB	(123,389,000)	02/08/2019	2,474	0.000%
HSBC SECURITIES INC	USD	30,703,837	MXN	(638,517,000)	02/22/2019	(1,517,558)	-0.028%
HSBC SECURITIES INC	USD	10,008,051	KRW	(11,252,052,000)	03/08/2019	(119,338)	-0.002%
HSBC SECURITIES INC	USD	379,307,543	EUR	(328,037,000)	03/29/2019	625,482	0.011%
HSBC SECURITIES INC	USD	23,517,112	BRL	(91,467,455)	04/02/2019	77,659	0.001%
MORGAN STANLEY & COMPANY LLC	BRL	91,468,000	USD	(23,681,036)	01/03/2019	(85,082)	-0.002%
MORGAN STANLEY & COMPANY LLC	BRL	45,734,000	USD	(11,802,932)	01/03/2019	(4,955)	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	45,734,000	USD	(11,802,932)	01/03/2019	(4,955)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	23,605,864	BRL	(91,468,000)	01/03/2019	9,910	0.000%
MORGAN STANLEY & COMPANY LLC	AUD	2,074,126	USD	(1,460,713)	01/25/2019	968	0.000%
MORGAN STANLEY & COMPANY LLC	USD	28,559,270	BRL	(105,892,063)	02/04/2019	1,297,564	0.024%
MORGAN STANLEY & COMPANY LLC	PLN	16,878,000	USD	(4,491,936)	02/22/2019	23,327	0.000%
MORGAN STANLEY & COMPANY LLC	USD	6,891,459	GBP	(5,384,000)	02/22/2019	10,834	0.000%
MORGAN STANLEY & COMPANY LLC	USD	250,189,723	EUR	(217,666,060)	02/28/2019	(453,461)	-0.008%
MORGAN STANLEY & COMPANY LLC	USD	23,532,378	BRL	(91,468,000)	04/02/2019	92,785	0.002%
RBC DOMINION SECURITIES INC	CAD	1,533,692	USD	(1,126,762)	01/25/2019	(2,592)	0.000%
RBC DOMINION SECURITIES INC	USD	127,049,037	CAD	(166,358,009)	01/25/2019	5,111,497	0.093%
STATE STREET GLOBAL MARKETS LLC	BRL	45,734,000	USD	(11,802,932)	01/03/2019	(4,955)	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	306,354	USD	(387,875)	01/15/2019	2,902	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	2,557,809	USD	(3,235,119)	01/15/2019	27,559	0.001%
STATE STREET GLOBAL MARKETS LLC	GBP	7,956,271	USD	(10,065,444)	01/15/2019	83,379	0.002%
STATE STREET GLOBAL MARKETS LLC	GBP	7,576,000	USD	(9,692,318)	01/15/2019	(28,559)	-0.001%
STATE STREET GLOBAL MARKETS LLC	JPY	4,886,181,951	USD	(44,137,078)	01/15/2019	495,963	0.009%
STATE STREET GLOBAL MARKETS LLC	USD	3,736,614	RON	(15,353,000)	01/18/2019	(41,582)	-0.001%
STATE STREET GLOBAL MARKETS LLC	AUD	893,553	USD	(641,725)	01/25/2019	(12,020)	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	810,291	USD	(610,303)	01/25/2019	(16,374)	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	2,302,644	USD	(1,722,274)	01/25/2019	(34,476)	-0.001%
STATE STREET GLOBAL MARKETS LLC	JPY	4,886,131	USD	(43,783)	01/25/2019	885	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,433,045	AUD	(4,698,000)	01/25/2019	122,262	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	35,108,061	CAD	(45,631,000)	01/25/2019	1,661,328	0.030%
STATE STREET GLOBAL MARKETS LLC	USD	35,056,909	CAD	(45,632,176)	01/25/2019	1,609,314	0.029%
STATE STREET GLOBAL MARKETS LLC	USD	35,056,005	CAD	(45,631,000)	01/25/2019	1,609,273	0.029%
STATE STREET GLOBAL MARKETS LLC	USD	15,730,441	JPY	(1,777,727,000)	01/25/2019	(521,194)	-0.010%
STATE STREET GLOBAL MARKETS LLC	USD	8,097,018	CLP	(5,583,298,810)	02/08/2019	44,543	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	22,642,959	SGD	(31,207,000)	02/08/2019	(273,371)	-0.005%
STATE STREET GLOBAL MARKETS LLC	USD	1,656,668	ZAR	(23,163,000)	02/08/2019	54,444	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	13,492,999	SEK	(120,255,000)	02/22/2019	(134,155)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	2,618,802	SEK	(23,665,000)	02/22/2019	(62,888)	-0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	840,000	USD	(955,647)	02/28/2019	11,616	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	9,179,532	EUR	(7,949,981)	02/28/2019	25,103	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	250,638,046	EUR	(217,666,000)	02/28/2019	(5,069)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,801,582	EUR	(2,438,403)	02/28/2019	(6,247)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,176,827	EUR	(1,022,588)	02/28/2019	(686)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,953,849	EUR	(1,700,778)	02/28/2019	(4,602)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	56,710,782	EUR	(49,516,764)	02/28/2019	(307,934)	-0.006%
STATE STREET GLOBAL MARKETS LLC	USD	379,888,881	EUR	(328,036,199)	03/29/2019	1,207,745	0.022%
STANDARD CHARTERED SECURITIES	MYR	102,650,000	USD	(24,561,770)	01/11/2019	287,944	0.005%
STANDARD CHARTERED SECURITIES	MYR	102,648,698	USD	(24,561,459)	01/11/2019	287,940	0.005%
STANDARD CHARTERED SECURITIES	MYR	102,650,000	USD	(24,561,770)	01/11/2019	287,944	0.005%
STANDARD CHARTERED SECURITIES	JPY	3,769,469,394	USD	(33,343,559)	01/15/2019	1,088,822	0.020%
STANDARD CHARTERED SECURITIES	USD	28,341,746	BRL	(105,891,000)	02/04/2019	1,080,313	0.020%
STANDARD CHARTERED SECURITIES	USD	4,176,819	IDR	(60,000,000,000)	02/08/2019	32,436	0.001%
STANDARD CHARTERED SECURITIES	USD	3,267,452	KRW	(3,688,300,000)	02/08/2019	(48,268)	-0.001%
STANDARD CHARTERED SECURITIES	MYR	18,592,918	USD	(4,468,592)	04/12/2019	34,499	0.001%
STANDARD CHARTERED SECURITIES	USD	24,536,800	MYR	(102,648,698)	04/12/2019	(324,089)	-0.006%
STANDARD CHARTERED SECURITIES	USD	24,537,112	MYR	(102,650,000)	04/12/2019	(324,093)	-0.006%
STANDARD CHARTERED SECURITIES	USD	24,537,112	MYR	(102,650,000)	04/12/2019	(324,093)	-0.006%
STANDARD CHARTERED SECURITIES	USD	9,887,609	MYR	(41,007,869)	01/11/2019	(39,657)	-0.001%
STANDARD CHARTERED SECURITIES	USD	9,887,399	MYR	(41,007,000)	01/11/2019	(39,656)	-0.001%
STANDARD CHARTERED SECURITIES	USD	9,887,399	MYR	(41,007,000)	01/11/2019	(39,656)	-0.001%
STANDARD CHARTERED SECURITIES	USD	9,882,395	MYR	(41,007,000)	01/11/2019	(44,660)	-0.001%
STANDARD CHARTERED SECURITIES	USD	9,882,605	MYR	(41,007,869)	01/11/2019	(44,661)	-0.001%
SOCIETE GENERALE	USD	259,730,518	JPY	(28,859,099,420)	01/25/2019	(4,093,759)	-0.075%
UBS SECURITIES LLC	USD	3,115,784	JPY	(349,982,000)	01/15/2019	(81,142)	-0.001%
UBS SECURITIES LLC	USD	8,235,348	CLP	(5,583,301,000)	02/08/2019	182,870	0.003%
UBS SECURITIES LLC	USD	10,686,114	CLP	(7,134,798,000)	02/08/2019	396,000	0.007%
UBS SECURITIES LLC	USD	2,413,200	KRW	(2,701,095,000)	02/08/2019	(15,039)	0.000%
UBS SECURITIES LLC	USD	31,534,195	MXN	(638,517,000)	02/22/2019	(687,200)	-0.013%
UBS SECURITIES LLC	USD	31,090,450	MXN	(638,517,000)	02/22/2019	(1,130,945)	-0.021%
UBS SECURITIES LLC	USD	2,840,097	EUR	(2,477,928)	02/28/2019	(13,245)	0.000%

Total Forward Currency Exchange Contracts

43,822,364

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	82,245,000	187,169	0.003%
FXO EUR CALL/USD PUT 1.1552 01/11/2019	1.16	1/11/2019	82,245,000	153,801	0.003%
FXO EUR CALL/USD PUT 1.1579 01/18/2019	1.16	1/18/2019	82,245,000	222,758	0.004%
FXO EUR CALL/USD PUT 1.1629 02/01/2019	1.16	2/1/2019	82,245,000	313,829	0.006%
FXO EUR CALL/USD PUT 1.192 01/04/2019	1.19	1/4/2019	175,300,000	40	0.000%

Total Options **877,596**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/24/2022 PAY FIX	(22,000,000)	(107,558)	(0.002%)
PLN IRS 11/21/2022 PAY FIX	(43,000,000)	(226,567)	(0.004%)
PLN IRS 04/06/2028 PAY FIX	(15,800,000)	(145,945)	(0.003%)
PLN IRS 04/06/2023 PAY FIX	(24,000,000)	(79,176)	(0.001%)
EUR IRS 09/22/2027 PAY FIX	(600,000)	(10,762)	0.000%
PLN IRS 03/27/2023 PAY FIX	(68,000,000)	(278,120)	(0.005%)
PLN IRS 03/27/2028 PAY FIX	0	(171,412)	(0.003%)
PLN IRS 05/18/2023 PAY FIX	(42,000,000)	(216,216)	(0.004%)
PLN IRS 05/18/2028 PAY FIX	(10,100,000)	(133,825)	(0.002%)
EUR IRS 09/22/2022 PAY FIX	(370,000)	(3,158)	0.000%
PLN IRS 10/19/2022 PAY FIX	(960,000)	(4,005)	0.000%
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(60,926)	(0.001%)
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(58,283)	(0.001%)
EUR IRS 11/03/2047 PAY FIX	(2,200,000)	(97,513)	(0.002%)
JPY IRS 11/07/2037 REC FIX	3,000,000,000	1,098,000	0.020%
PLN IRS 01/23/2023 PAY FIX	(39,000,000)	(181,662)	(0.003%)
PLN IRS 02/12/2028 PAY FIX	(3,937,824)	(63,517)	(0.001%)
PLN IRS 02/12/2028 PAY FIX	(6,068,985)	(97,893)	(0.002%)
PLN IRS 02/13/2018 PAY FIX	(15,931,084)	(253,081)	(0.005%)
PLN IRS 02/14/2028 PAY FIX	(12,062,107)	(194,115)	(0.004%)
PLN IRS 02/27/2023 PAY FIX	(78,000,000)	(463,086)	(0.008%)
PLN IRS 02/27/2028 PAY FIX	(8,000,000)	(114,008)	(0.002%)
PLN IRS 04/20/2023 PAY FIX	(27,000,000)	(75,519)	(0.001%)
PLN IRS 24/04/2023 PAY FIX	(27,500,000)	(90,393)	(0.002%)
PLN IRS 05/07/2023 PAY FIX	(60,000,000)	(249,960)	(0.005%)
PLN IRS 05/07/2028 PAY FIX	(16,100,000)	(173,445)	(0.003%)
ITRX XOVER CDSI S30 5YR V2 12/20/2023	47,734,611	3,459,377	0.063%
ITRX XOVER CDSI S30 5YR V2 12/20/2023	48,504,206	3,515,150	0.064%

Total Swap Contracts **4,522,382**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNH9 CAN 10YR BOND FUT MAR 19	1,254	3/20/2019	125,629,637	(368,979)	2.291%
DUH9 EURO SCHATZ FUT MAR 19	(854)	3/7/2019	(109,530,082)	(1,133,256)	(1.997%)
G H9 LONG GILT FUT MAR 19	(699)	3/27/2019	(109,737,726)	(511,818)	(2.001%)
KEH9 KOREA 3YR BND FUT MAR 19	1,219	3/19/2019	119,310,799	1,318,887	2.175%
OATH9 EURO OAT FUT MAR 19	449	3/7/2019	77,577,882	943,798	1.415%
OEH9 EURO BOBL FUT MAR 19	(1,209)	3/7/2019	(183,568,419)	(1,499,892)	(3.347%)
RXH9 EURO BUND FUTURE MAR19	979	3/7/2019	183,441,217	3,556,187	3.345%
UBH9 EURO BUXL 30Y FUT MAR 19	28	3/7/2019	5,794,475	195,120	0.106%
XMH9 AUST 10Y BOND FUT MAR19	1,041	3/15/2019	97,280,953	(1,331,477)	1.774%

Total Futures Contracts **1,168,569**

NET ASSETS **5,484,359,693**

NET ASSET VALUE PER SHARE

International Bond Fund (USD Hedged) Shares **9.45**
(\$4,164,408,535 / 440,612,183 Shares Outstanding)

International Bond Fund (USD Hedged) Advisor Class Shares **9.45**
(\$236,147 / 25,000 Shares Outstanding)

International Bond Fund (USD Hedged) - I Class Shares **9.45**
(\$1,319,715,011 / 139,613,854 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	LTN 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 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.