

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	32,000,000	28,159,750	0.527%
AA Bond	5.5	7/31/22	4,796,000	3,616,554	0.068%
Abertis Infraestructuras	3	3/27/31	7,700,000	8,037,231	0.150%
ABJA Investment Co Pte	5.45	1/24/28	8,731,000	6,510,915	0.122%
Abn Amro Bank	6.38	4/27/21	1,355,000	1,544,568	0.029%
Ado Properties	1.5	7/26/24	8,100,000	7,920,079	0.148%
Aib	2.25	7/3/25	12,300,000	12,933,381	0.242%
Akelius Residential Property	1.75	2/7/25	6,390,000	6,945,487	0.130%
Akelius Residential Property	1.13	3/14/24	4,500,000	4,851,533	0.091%
Albania Government International Bond	3.5	10/9/25	5,310,000	6,163,723	0.115%
Albania Government International Bond	5.75	11/12/20	5,509,000	6,234,521	0.117%
Allianz	3.38	9/18/68	13,400,000	15,074,446	0.282%
Altice France SA/France	3.38	1/15/28	505,000	519,576	0.010%
Altice France SA/France	5.88	2/1/27	1,305,000	1,460,759	0.027%
American International	5	4/26/23	4,000,000	5,361,935	0.100%
Anheuser-Busch InBev SA/NV	2	1/23/35	1,560,000	1,563,527	0.029%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	2,131,000	2,509,912	0.047%
Argentine Republic Government International Bond	3.38	1/15/23	8,782,000	2,518,275	0.047%
Arion Banki HF	1	3/20/23	5,500,000	5,893,013	0.110%
Australia Government Bond	3	3/21/47	111,695,000	88,959,580	1.663%
Axa	5.25	4/16/40	1,800,000	1,983,772	0.037%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	5,800,000	5,873,819	0.110%
Banco Comercial Portugues	4.5	12/7/27	5,100,000	4,204,533	0.079%
Banco Internacional del Peru SAA Interbank	3.25	10/4/26	8,100,000	7,185,733	0.134%
Banco Santander	1.38	2/9/22	2,800,000	3,057,024	0.057%
Bank of America	1.38	2/7/25	5,786,000	6,237,802	0.117%
Bank of America	2.38	6/19/24	5,000,000	5,653,027	0.106%
Bank of America	2.5	7/27/20	100,000	110,751	0.002%
Barclays	1.88	12/8/23	5,786,000	6,188,091	0.116%
Becton Dickinson And	3.02	5/24/25	7,393,000	9,390,264	0.176%
Bermuda Government International Bond	4.75	2/15/29	26,905,000	27,403,886	0.512%
Blackstone Property Partners Europe Holdings Sarl	2	2/15/24	6,271,000	6,840,764	0.128%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	3,670,000	3,628,916	0.068%
Bnp Paribas	5.75	1/24/22	361,000	476,857	0.009%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	28,170,000,000	35,992,979	0.673%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	85,180,000,000	109,114,863	2.040%
Booking Holdings	2.15	11/25/22	2,560,000	2,800,217	0.052%
Booking Holdings	2.38	9/23/24	8,311,000	9,197,097	0.172%
BP Capital Markets	1.57	2/16/27	10,000,000	10,818,021	0.202%
Bpce	1.13	1/18/23	3,000,000	3,246,366	0.061%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	157,671,000	34,205,082	0.640%
Brf	4.88	1/24/30	10,940,000	9,238,830	0.173%
BRF GmbH	4.35	9/29/26	1,560,000	1,340,742	0.025%
Bunge Finance Europe BV	1.85	6/16/23	9,220,000	10,124,001	0.189%
Cabot Financial Luxembourg	7.5	10/1/23	4,945,000	5,693,055	0.106%
Caixabank	2.75	7/14/28	25,900,000	26,708,393	0.499%
Canadian Government Bond	3.5	12/1/45	36,718,000	38,438,186	0.719%
Canadian Government Bond	2	9/1/23	80,650,000	60,041,928	1.123%
Capital One Financial	1.65	6/12/29	11,300,000	10,454,276	0.195%
Celulosa Arauco Y Constitucion	4.2	1/29/30	12,860,000	11,098,823	0.208%
Cemex SAB de CV	6.13	5/5/25	705,000	630,090	0.012%
Centrais Eletricas Brasileiras	4.63	2/4/30	3,830,000	3,406,785	0.064%
China development Bank	3.68	2/26/26	570,000,000	83,518,460	1.562%
China development Bank	4.88	2/9/28	170,000,000	26,811,711	0.501%
China development Bank	3.65	5/21/29	210,000,000	30,861,986	0.577%
China development Bank	4.24	8/24/27	330,000,000	49,895,223	0.933%
China Government Bond	2.94	10/17/24	120,000,000	17,402,320	0.325%
China Government Bond	3.13	11/21/29	160,000,000	23,606,942	0.441%
China Government Bond	3.77	3/8/25	50,000,000	7,534,658	0.141%
China Government Bond	3.19	4/11/24	120,000,000	17,472,506	0.327%
China Government Bond	3.13	4/13/22	120,000,000	17,329,227	0.324%
China Government Bond	4	6/24/69	80,000,000	12,920,240	0.242%
China Government Bond	3.25	6/6/26	380,000,000	55,634,955	1.040%
China Government Bond	3.54	8/16/28	200,000,000	29,982,518	0.561%
China Government Bond	3.6	9/6/25	40,000,000	5,972,146	0.112%

Cirsa Finance International Sarl	6.25	12/20/23	3,690,000	2,722,754	0.051%
Cirsa Finance International Sarl	6.25	12/20/23	1,700,000	1,256,204	0.023%
Citycon	3.75	6/24/20	4,064,000	4,512,129	0.084%
CNAC HK Finbridge	1.75	6/14/22	4,000,000	4,328,696	0.081%
Constellium	4.25	2/15/26	945,000	779,992	0.015%
Constellium	4.25	2/15/26	6,510,000	5,373,281	0.100%
Consus Real Estate	9.63	5/15/24	3,800,000	3,373,270	0.063%
Cooperatieve Rabobank UA	4.88	1/10/23	2,893,000	3,848,230	0.072%
Cooperatieve Rabobank UA	4.63	5/23/29	100,000	130,046	0.002%
Country Garden Holdings	5.13	1/17/25	1,490,000	1,371,256	0.026%
Country Garden Holdings	8	1/27/24	1,655,000	1,700,554	0.032%
Credit Agricole SA/London	1.88	12/20/26	5,200,000	5,668,958	0.106%
Credit Agricole SA/London	1	9/16/24	5,800,000	6,351,406	0.119%
Credit Suisse Group Finance US	7	10/5/20	185,000	235,930	0.004%
Credit Suisse Group Funding Guernsey	1.25	4/14/22	6,195,000	6,681,062	0.125%
Crh Finance UK	4.13	12/2/29	10,000,000	13,579,476	0.254%
Croatia Government International Bond	3.88	5/30/22	14,795,000	17,119,742	0.320%
C&W Senior Financing DAC	6.88	9/15/27	15,300,000	13,302,853	0.249%
Cyprus Government International Bond	4.25	11/4/25	27,419,000	35,716,067	0.668%
Cyprus Government International Bond	1.25	1/21/40	395,000	408,527	0.008%
Cyprus Government International Bond	2.75	2/26/34	2,716,000	3,473,287	0.065%
Cyprus Government International Bond	2.75	5/3/49	2,832,000	3,846,079	0.072%
Cyprus Government International Bond	3.88	5/6/22	39,543,000	46,446,780	0.868%
Cyprus Government International Bond	2.75	6/27/24	1,668,000	1,997,258	0.037%
Cyprus Government International Bond	3.75	7/26/23	39,094,000	47,286,191	0.884%
Cyprus Government International Bond	2.38	9/25/28	40,206,000	48,716,351	0.911%
Danske Bank	1.38	2/12/30	4,700,000	4,665,270	0.087%
Danske Bank	2.75	5/19/26	9,193,000	10,061,909	0.188%
Deutsche Bank	5	6/24/20	5,350,000	5,805,048	0.109%
Dexia Credit Local	0.63	1/21/22	12,850,000	14,387,692	0.269%
Dexia Credit Local	2	1/22/21	2,550,000	2,861,557	0.054%
DH Europe Finance II Sarl	0.45	3/18/28	1,450,000	1,429,570	0.027%
DH Europe Finance II Sarl	0.75	9/18/31	2,005,000	1,920,815	0.036%
Dnb Boligkreditt	1.88	11/21/22	9,135,000	10,626,100	0.199%
Eastern Power Networks	5.75	3/8/24	62,000	87,881	0.002%
Eastern Power Networks	4.75	9/30/21	1,084,000	1,402,283	0.026%
eG Global Finance	4.38	2/7/25	2,230,000	1,809,382	0.034%
Egypt Government International Bond	4.75	4/11/25	10,770,000	10,398,876	0.194%
Electricite De France	6.88	12/12/22	950,000	1,329,344	0.025%
Enel Finance International	5.63	8/14/24	2,663,000	3,744,653	0.070%
E.ON	1.63	5/22/29	8,480,000	9,507,289	0.178%
Eskom Holdings SOC	5.75	1/26/21	15,940,000	13,628,700	0.255%
Eskom Holdings SOC	6.75	8/6/23	29,634,000	22,240,317	0.416%
European Investment Bank	1.25	5/12/25	229,430,000	24,226,108	0.453%
FCA Bank SpA/Ireland	0.5	9/13/24	5,800,000	5,826,739	0.109%
FCE Bank	3.25	11/19/20	5,387,000	6,582,713	0.123%
FCE Bank	1.66	2/11/21	3,541,000	3,646,367	0.068%
FCE Bank	0.87	9/13/21	3,485,000	3,412,932	0.064%
Fidelity National Information Services	2.6	5/21/25	6,950,000	8,620,144	0.161%
Fiserv	0.38	7/1/23	1,090,000	1,166,986	0.022%
Fiserv	3	7/1/31	9,825,000	12,058,504	0.225%
French Republic Government Bond OAT	1.75	11/25/24	123,474,408	149,920,564	2.803%
French Republic Government Bond OAT	3.25	5/25/45	14,672,550	25,856,182	0.483%
French Republic Government Bond OAT	1.75	5/25/66	1,811,936	2,651,058	0.050%
Ge Capital European Funding Unlimited	4.63	2/22/27	5,450,000	6,502,072	0.122%
General Electric	0.88	5/17/25	6,000,000	5,994,441	0.112%
General Electric	2.13	5/17/37	6,560,000	5,514,466	0.103%
General Electric	1.88	5/28/27	9,430,000	9,605,974	0.180%
General Motors Financial	2.2	4/1/24	7,605,000	7,094,701	0.133%
Globo Comunicacao E Participacoes	4.88	1/22/30	2,855,000	2,454,586	0.046%
Golden Eagle Retail	4.63	5/21/23	8,285,000	7,363,252	0.138%
Goldman Sachs	5.5	10/12/21	456,000	586,045	0.011%
Goldman Sachs	1.38	5/15/24	5,700,000	6,160,237	0.115%
Goldman Sachs	1.63	7/27/26	4,137,000	4,420,344	0.083%
HBOS	5.37	6/30/21	1,100,000	1,237,455	0.023%
HDFC Bank	8.1	3/22/25	1,620,000,000	21,681,730	0.405%
Heta Asset Resolution	2.38	12/13/22	39,100,000	45,705,213	0.855%
Honeywell International	0.75	3/10/32	5,465,000	5,493,750	0.103%
Housing development Finance	6.88	4/30/20	2,990,000,000	39,801,111	0.744%
HSBC Bank	4.75	3/24/46	2,368,000	3,007,847	0.056%
HSBC Bank	6.5	7/7/23	18,000	24,503	0.000%
Iceland Bondco	4.63	3/15/25	6,000,000	5,830,007	0.109%

India Government Bond	9.15	11/14/24	1,628,680,000	24,306,897	0.454%
India Government Bond	8.24	2/15/27	2,035,000,000	29,482,130	0.551%
India Government Bond	8.2	9/24/25	293,340,000	4,219,241	0.079%
Indonesia Government International Bond	3.75	6/14/28	40,797,000	47,910,340	0.896%
Indonesia Treasury Bond	8.38	3/15/24	470,684,000,000	30,061,414	0.562%
Indonesia Treasury Bond	8.13	5/15/24	359,987,000,000	22,767,909	0.426%
Indonesia Treasury Bond	7	5/15/27	276,860,000,000	16,188,449	0.303%
Indonesia Treasury Bond	6.13	5/15/28	390,270,000,000	21,088,305	0.394%
Indonesia Treasury Bond	10.25	7/15/27	50,700,000,000	3,484,867	0.065%
Indonesia Treasury Bond	8.38	9/15/26	43,000,000,000	2,721,618	0.051%
Ing Bank	3.63	2/25/26	5,956,000	6,542,207	0.122%
Inmobiliaria Colonial Socimi	2.5	11/28/29	1,000,000	1,109,143	0.021%
Inmobiliaria Colonial Socimi	2.73	6/5/23	8,700,000	10,018,673	0.187%
Inter-American development Bank	4.4	1/26/26	12,207,000	10,209,105	0.191%
Intercontinental Hotels	3.88	11/28/22	3,571,000	4,321,713	0.081%
International Game Technology	2.38	4/15/28	4,550,000	3,678,239	0.069%
International Game Technology	3.5	6/15/26	2,410,000	1,998,942	0.037%
Ireland Government Bond	2	2/18/45	5,630,000	8,042,946	0.150%
Ireland Government Bond	5.4	3/13/25	24,286,300	34,186,175	0.639%
Ireland Government Bond	1.35	3/18/31	36,752,000	45,519,462	0.851%
Ireland Government Bond	4.5	4/18/20	14,028,607	15,507,745	0.290%
Ireland Government Bond	1	5/15/26	66,802,445	78,642,252	1.470%
Ireland Government Bond	1.5	5/15/50	3,700,000	4,787,107	0.090%
Israel Government Bond - Fixed	5.5	1/31/42	89,347,000	40,956,277	0.766%
Israel Government Bond - Fixed	3.75	3/31/47	19,700,000	7,308,704	0.137%
Israel Government Bond - Fixed	1.75	8/31/25	322,674,436	95,817,382	1.792%
Israel Government International Bond	1.5	1/18/27	18,046,000	20,614,475	0.385%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	42,584,000	49,478,409	0.925%
JAB Holdings BV	2	5/18/28	5,900,000	6,501,518	0.122%
Japanese Government CPI Linked Bond	0.1	3/10/24	2,593,209,600	24,067,349	0.450%
Japanese Government CPI Linked Bond	0.1	3/10/25	5,717,191,600	53,128,807	0.993%
Japanese Government CPI Linked Bond	0.1	9/10/24	3,383,997,100	31,409,095	0.587%
Japan Government Thirty Year Bond	2.5	9/20/37	11,023,500,000	140,868,079	2.634%
Japan Government Thirty Year Bond	2.2	9/20/39	618,350,000	7,798,140	0.146%
Japan Government Thirty Year Bond	1.7	9/20/44	7,218,700,000	87,857,672	1.643%
Japan Government Twenty Year Bond	1.2	12/20/34	18,051,700,000	190,556,448	3.563%
Japan Government Twenty Year Bond	0.7	3/20/37	8,878,050,000	87,962,258	1.645%
Japan Government Twenty Year Bond	0.6	6/20/37	4,378,850,000	42,735,784	0.799%
Japan Government Twenty Year Bond	1.4	9/20/34	468,700,000	5,068,629	0.095%
Jasa Marga Persero	7.5	12/11/20	81,540,000,000	4,953,319	0.093%
Kleopatra Holdings 1 SCA	9.25	6/30/23	340,144	113,309	0.002%
Kosmos Energy	7.13	4/4/26	14,115,000	7,622,100	0.143%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	5,202,000	5,008,307	0.094%
Kreditanstalt fuer Wiederaufbau	6	8/20/20	19,163,000	12,019,584	0.225%
Landsbankinn HF	1.63	3/15/21	33,221,000	36,925,616	0.690%
Landsbankinn HF	1	5/30/23	1,000,000	1,067,531	0.020%
Latam Finance	7	3/1/26	11,600,000	5,347,890	0.100%
Latvia Government International Bond	0.38	10/7/26	64,671,000	71,832,170	1.343%
Latvia Government International Bond	1.88	2/19/49	19,939,000	28,666,430	0.536%
Leaseplan	7.38	11/29/68	8,200,000	7,291,552	0.136%
Leeds Building Society	2.63	4/1/21	2,775,000	3,106,151	0.058%
LSF10 Wolverine Investments SCA	5	3/15/24	1,500,000	1,405,487	0.026%
Malaysia Government Bond	4.74	3/15/46	320,565,000	79,232,886	1.481%
Malaysia Government Bond	4.92	7/6/48	119,656,000	31,131,088	0.582%
Marks & Spencer	4.75	6/12/25	4,249,000	5,152,062	0.096%
Mexican Bonos	10	12/5/24	472,440,000	22,523,175	0.421%
Mexican Bonos	7.5	6/3/27	147,251,500	6,315,008	0.118%
Minerva Luxembourg	6.5	9/20/26	10,655,000	9,791,492	0.183%
mo Fisher Scientific	0.88	10/1/31	5,170,000	4,893,624	0.091%
mo Fisher Scientific	0.13	3/1/25	8,810,000	9,123,067	0.171%
mo Fisher Scientific	2.38	4/15/32	842,000	930,518	0.017%
Morgan Stanley	1.38	10/27/26	4,931,000	5,177,033	0.097%
Morgan Stanley	0.64	7/26/24	3,049,000	3,209,806	0.060%
Morgan Stanley	5.38	8/10/20	1,100,000	1,230,018	0.023%
Morocco Government International Bond	4.5	10/5/20	11,970,000	13,332,814	0.249%
MTN Mauritius Investments	6.5	10/13/26	6,500,000	6,253,774	0.117%
MTN Mauritius Investments	4.76	11/11/24	5,300,000	4,770,000	0.089%
Netflix	4.63	5/15/29	8,120,000	9,129,560	0.171%
Netherlands Government Bond	5.5	1/15/28	3,870,000	6,239,719	0.117%
New South Wales Treasury	4	5/20/26	46,975,600	33,959,104	0.635%
Next	4.38	10/2/26	982,000	1,278,506	0.024%
Next	3.63	5/18/28	7,491,000	9,093,150	0.170%

Norway Government Bond	3	3/14/24	104,912,000	11,071,995	0.207%
Orange	0.88	2/3/27	1,000,000	1,083,765	0.020%
Petrobras Global Finance BV	7.38	1/17/27	10,100,000	10,383,305	0.194%
Petroleos Mexicanos	3.13	11/27/20	1,540,000	1,607,837	0.030%
Petroleos Mexicanos	5.13	3/15/23	35,958,000	34,183,181	0.639%
Pinnacle Bidco	6.38	2/15/25	1,090,000	900,104	0.017%
Pinnacle Bidco	6.38	2/15/25	944,000	779,540	0.015%
Portugal Obrigacoes do Tesouro OT	4.1	2/15/45	8,973,000	15,010,749	0.281%
Prologis	2.25	6/30/29	5,048,000	6,152,793	0.115%
ProSiebenSat.1 Media	2.63	4/15/21	3,880,000	4,246,433	0.079%
Province of Ontario Canada	2.6	6/2/25	11,778,000	8,813,623	0.165%
Province of Ontario Canada	3.5	6/2/43	5,239,000	4,312,747	0.081%
Refinitiv US Holdings	4.5	5/15/26	4,960,000	5,392,270	0.101%
REI - SECURITY LENDING COLLATERAL			1,622,607	16,226,070	0.303%
Republic of South Africa Government Bond	10.5	12/21/26	1,233,408,986	70,428,201	1.317%
Republic of South Africa Government Bond	8	1/31/30	167,954,000	7,710,080	0.144%
Romania Government Bond	5	2/12/29	185,970,000	42,935,626	0.803%
Romania Government Bond	4.75	2/24/25	115,765,000	27,100,359	0.507%
Romania Government Bond	4.25	6/28/23	96,145,000	22,195,643	0.415%
Romania Government Bond	5.8	7/26/27	64,860,000	16,117,647	0.301%
Romanian Government International Bond	2.88	10/28/24	2,725,000	3,126,575	0.058%
Romanian Government International Bond	2	1/28/32	3,855,000	3,828,240	0.072%
Romanian Government International Bond	2.88	3/11/29	3,963,000	4,562,188	0.085%
Romanian Government International Bond	2.38	4/19/27	16,845,000	18,849,605	0.352%
Romanian Government International Bond	4.63	9/18/20	15,558,000	17,428,907	0.326%
Rsa Insurance	5.13	10/10/45	4,310,000	5,622,503	0.105%
Russian Federal Bond - ofZ	8.15	2/3/27	1,052,304,000	14,609,862	0.273%
Saudi Arabian Oil	3.5	4/16/29	8,200,000	8,124,214	0.152%
Saudi Arabian Oil	4.38	4/16/49	3,700,000	3,694,424	0.069%
Serbia International Bond	1.5	6/26/29	27,285,000	27,637,084	0.517%
Serbia Treasury Bonds	5.75	7/21/23	26,560,000	275,001	0.005%
Severn Trent Utilities Finance	6.13	2/26/24	206,000	293,257	0.005%
Shimao Property Holdings	4.75	7/3/22	15,700,000	15,503,422	0.290%
Shriram Transport Finance	5.1	7/16/23	640,000	448,189	0.008%
Sigma Alimentos SA de CV	4.13	5/2/26	2,125,000	1,986,987	0.037%
Sigma Finance Netherlands BV	4.88	3/27/28	6,501,000	6,266,688	0.117%
Singapore Government Bond	2.25	6/1/21	259,000	185,470	0.003%
Singapore Government Bond	3.13	9/1/22	45,701,000	33,917,161	0.634%
Sky	1.88	11/24/23	5,244,000	6,002,925	0.112%
Slovenia Government Bond	1.25	3/22/27	28,285,000	33,533,682	0.627%
Slovenia Government Bond	1.5	3/25/35	9,923,000	12,127,642	0.227%
Slovenia Government Bond	5.13	3/30/26	5,426,000	7,780,123	0.145%
Slovenia Government Bond	1	3/6/28	10,580,000	12,282,088	0.230%
Slovenia Government Bond	2.13	7/28/25	34,830,000	42,722,854	0.799%
Slovenia Government Bond	4.63	9/9/24	8,424,000	11,266,122	0.211%
Slovenia Government International Bond	5.25	2/18/24	16,865,000	19,012,775	0.355%
Societe Fonciere Lyonnaise	2.25	11/16/22	2,900,000	3,308,821	0.062%
Societe Generale	2.5	9/16/26	14,000,000	15,052,586	0.281%
Spain Government Bond	0.6	10/31/29	70,715,000	77,857,472	1.456%
Spain Government Bond	1.4	7/30/28	17,400,000	20,522,572	0.384%
Sri Lanka Government International Bond	6.25	10/4/20	9,388,000	6,338,914	0.119%
Sri Lanka Government International Bond	6.25	7/27/21	8,450,000	5,471,291	0.102%
Stadshypotek	2	9/1/28	239,000,000	26,416,101	0.494%
Standard Chartered	4	10/21/25	4,310,000	4,658,432	0.087%
State Grid Overseas Investment 2016	1.38	5/2/25	10,000,000	11,223,415	0.210%
St Marys Cement Inc Canada	5.75	1/28/27	4,468,000	4,287,281	0.080%
Summer BidCo BV	9	11/15/25	6,805,000	6,728,672	0.126%
SYNGENTA WILMINGTON INC 4/2 144A CP	2.1	4/3/20	3,220,000	3,219,682	0.060%
Takeda Pharmaceutical	2.25	11/21/26	12,940,000	14,950,288	0.280%
Telecom Italia SpA/Milano	5.88	5/19/23	1,300,000	1,725,690	0.032%
Telefonica Emisiones	5.29	12/9/22	50,000	66,660	0.001%
Telefonica Emisiones	1.79	3/12/29	2,300,000	2,547,173	0.048%
Telefonica Emisiones	3.96	3/26/21	100,000	113,634	0.002%
Telefonica Emisiones	2.24	5/27/22	2,100,000	2,375,893	0.044%
Telefonica Emisiones	1.96	7/1/39	5,200,000	5,288,607	0.099%
Tesco	6.13	2/24/22	1,490,000	1,959,103	0.037%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	1,245,000	1,331,918	0.025%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	1,705,000	1,711,205	0.032%
Thailand Government Bond	3.65	6/20/31	820,108,000	29,661,497	0.555%
TRANSCANADA PIPELINES 4/2 144A CP	1.8	4/3/20	3,200,000	3,199,313	0.060%
Transcanada Trust	4.65	5/18/77	27,134,000	17,376,904	0.325%
Transurban Finance Co Pty	1.88	9/16/24	7,836,000	8,790,805	0.164%

Trivium Packaging Finance BV	3.75	8/15/26	710,000	711,879	0.013%
TRP Government Reserve	0.95		313,075,368	313,075,368	5.854%
UBS AG/London	1.38	4/16/21	11,143,000	12,493,261	0.234%
UniCredit	2	3/4/23	5,086,000	5,551,801	0.104%
Unicredit Bank Austria	1.38	5/26/21	400,000	449,136	0.008%
Unicredit Bank Czech Republic & Slovakia	0.63	4/30/20	6,500,000	7,172,991	0.134%
United Kingdom Gilt	1.63	10/22/71	12,770,000	22,834,332	0.427%
United Kingdom Gilt	4.25	12/7/46	24,930,797	56,216,533	1.051%
U.S. Treasury Bill	1.04	5/21/20	133,175,000	133,159,277	2.490%
Victoria	5.25	7/15/24	1,755,000	1,421,401	0.027%
Virgin Media Secured Finance	4.25	1/15/30	5,630,000	6,295,315	0.118%
Volkswagen Leasing GmbH	1.63	8/15/25	5,350,000	5,559,350	0.104%
Vonovia Finance BV	1.63	12/15/20	7,100,000	7,884,391	0.147%
Walgreens Boots Alliance	2.13	11/20/26	13,900,000	15,162,452	0.284%
Westlake Chemical	1.63	7/17/29	29,400,000	28,778,407	0.538%
Wm Morrison Supermarkets	2.25	6/19/20	5,325,000	5,890,036	0.110%
XLIT	3.25	6/29/47	5,700,000	6,200,094	0.116%
Ziggo BV	2.88	1/15/30	2,700,000	2,720,994	0.051%
Ziggo BV	2.88	1/15/30	320,000	322,488	0.006%

Total Investments in Securities **5,177,958,879**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
CITIBANK	MXN	931,917,804	USD	(49,286,437)	04/17/2020	(10,104,325)	-0.189%
BARCLAYS	USD	108,465,204	INR	(7,896,266,881)	04/09/2020	4,318,958	0.081%
BARCLAYS	THB	195,840,632	USD	(5,938,163)	06/05/2020	30,995	0.001%
BARCLAYS	USD	28,162,971	CLP	(22,675,416,466)	06/05/2020	1,623,366	0.030%
BARCLAYS	USD	28,374,710	CLP	(23,018,983,382)	06/05/2020	1,432,990	0.027%
BNP PARIBAS SECURITIES CORP	TRY	99,072,000	USD	(16,519,985)	04/07/2020	(1,571,555)	-0.029%
BNP PARIBAS SECURITIES CORP	INR	1,206,878,000	USD	(16,740,107)	04/09/2020	(822,229)	-0.015%
BNP PARIBAS SECURITIES CORP	RON	29,747,612	USD	(6,895,263)	04/16/2020	(117,651)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	18,417,147	RON	(79,791,000)	04/16/2020	237,791	0.004%
BNP PARIBAS SECURITIES CORP	USD	47,388,006	RON	(206,635,402)	04/16/2020	308,780	0.006%
BNP PARIBAS SECURITIES CORP	MXN	53,879,000	USD	(2,231,014)	04/17/2020	34,307	0.001%
BNP PARIBAS SECURITIES CORP	ILS	12,923,000	USD	(3,568,608)	04/23/2020	83,312	0.002%
BNP PARIBAS SECURITIES CORP	ILS	16,462,000	USD	(4,334,615)	04/23/2020	317,394	0.006%
BNP PARIBAS SECURITIES CORP	ILS	5,488,165	USD	(1,597,703)	04/23/2020	(46,798)	-0.001%
BNP PARIBAS SECURITIES CORP	AUD	2,107,000	USD	(1,212,526)	04/24/2020	83,676	0.002%
BNP PARIBAS SECURITIES CORP	AUD	2,747,000	USD	(1,645,426)	04/24/2020	44,497	0.001%
BNP PARIBAS SECURITIES CORP	CAD	2,568,000	USD	(1,771,157)	04/24/2020	54,164	0.001%
BNP PARIBAS SECURITIES CORP	JPY	1,498,197,000	USD	(13,966,598)	04/24/2020	(14,988)	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,947,481	CAD	(2,612,000)	04/24/2020	90,885	0.002%
BNP PARIBAS SECURITIES CORP	USD	64,925,097	JPY	(7,216,955,000)	04/24/2020	(2,281,113)	-0.043%
BNP PARIBAS SECURITIES CORP	EUR	31,290,000	USD	(34,330,953)	04/30/2020	221,488	0.004%
BNP PARIBAS SECURITIES CORP	EUR	14,517,000	USD	(16,274,573)	04/30/2020	(243,963)	-0.005%
BNP PARIBAS SECURITIES CORP	PLN	18,974,000	USD	(4,573,701)	05/15/2020	11,654	0.000%
BNP PARIBAS SECURITIES CORP	PLN	24,350,000	USD	(6,253,114)	05/15/2020	(368,567)	-0.007%
BNP PARIBAS SECURITIES CORP	GBP	12,011,000	USD	(13,896,727)	05/22/2020	1,037,414	0.019%
BNP PARIBAS SECURITIES CORP	GBP	13,910,000	USD	(16,851,478)	05/22/2020	443,827	0.008%
BNP PARIBAS SECURITIES CORP	GBP	12,027,428	USD	(14,536,041)	05/22/2020	418,526	0.008%
BNP PARIBAS SECURITIES CORP	USD	10,463,303	GBP	(8,212,000)	05/22/2020	252,732	0.005%
BNP PARIBAS SECURITIES CORP	USD	860,352	EUR	(793,571)	05/29/2020	(16,876)	0.000%
BNP PARIBAS SECURITIES CORP	BRL	15,739,000	USD	(3,079,738)	06/02/2020	(63,467)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	19,157,371	BRL	(83,210,042)	06/02/2020	3,210,742	0.060%
BNP PARIBAS SECURITIES CORP	USD	8,885,283	BRL	(38,831,353)	06/02/2020	1,443,523	0.027%
BNP PARIBAS SECURITIES CORP	USD	17,508,330	BRL	(76,886,079)	06/02/2020	2,773,644	0.052%
BNP PARIBAS SECURITIES CORP	USD	19,105,413	BRL	(84,423,000)	06/02/2020	2,926,329	0.055%
BNP PARIBAS SECURITIES CORP	CLP	11,962,107,734	USD	(13,938,480)	06/05/2020	62,128	0.001%
BNP PARIBAS SECURITIES CORP	MYR	28,957,000	USD	(6,532,145)	06/05/2020	170,916	0.003%
BNP PARIBAS SECURITIES CORP	USD	29,084,161	CLP	(23,456,375,801)	06/05/2020	1,630,511	0.030%
BNP PARIBAS SECURITIES CORP	USD	28,406,872	CLP	(22,904,461,076)	06/05/2020	1,599,190	0.030%
BNP PARIBAS SECURITIES CORP	USD	28,308,566	CLP	(22,904,461,077)	06/05/2020	1,500,885	0.028%
BNP PARIBAS SECURITIES CORP	USD	9,040,328	CNH	(63,676,000)	06/12/2020	70,108	0.001%
BNP PARIBAS SECURITIES CORP	USD	8,407,276	CNH	(60,223,000)	06/12/2020	(76,509)	-0.001%
BNP PARIBAS SECURITIES CORP	ZAR	61,803,000	USD	(3,514,110)	06/12/2020	(92,039)	-0.002%
BNP PARIBAS SECURITIES CORP	ZAR	87,617,000	USD	(5,224,004)	06/12/2020	(372,597)	-0.007%
BANK OF AMERICA	KRW	4,121,800,000	USD	(3,302,724)	04/09/2020	82,821	0.002%
BANK OF AMERICA	USD	62,644,030	IDR	(877,517,575,093)	04/09/2020	8,893,015	0.166%
BANK OF AMERICA	USD	396,108	KRW	(457,267,111)	04/09/2020	20,520	0.000%
BANK OF AMERICA	USD	8,914,695	CZK	(220,362,336)	04/16/2020	48,367	0.001%
BANK OF AMERICA	USD	8,176,941	CZK	(204,039,200)	04/16/2020	(32,622)	-0.001%
BANK OF AMERICA	USD	12,752,840	RUB	(789,400,820)	04/17/2020	2,689,775	0.050%

BANK OF AMERICA	USD	12,644,189	ILS	(43,627,511)	04/23/2020	315,459	0.006%
BANK OF AMERICA	USD	29,563,006	AUD	(42,775,937)	04/24/2020	3,247,741	0.061%
BANK OF AMERICA	USD	156,565,008	JPY	(17,141,285,094)	04/24/2020	(3,059,211)	-0.057%
BANK OF AMERICA	EUR	628,270	USD	(692,690)	04/30/2020	1,086	0.000%
BANK OF AMERICA	USD	2,521,908	EUR	(2,299,142)	04/30/2020	(16,953)	0.000%
BANK OF AMERICA	MYR	7,590,979	USD	(1,736,669)	06/05/2020	20,516	0.000%
BANK OF AMERICA	MYR	18,719,645	USD	(4,486,111)	06/05/2020	(152,827)	-0.003%
BANK OF AMERICA	THB	144,244,359	USD	(4,439,244)	06/05/2020	(42,723)	-0.001%
BANK OF AMERICA	USD	134,226,163	CNH	(945,341,440)	06/12/2020	1,053,221	0.020%
BANK OF AMERICA	CZK	204,039,200	USD	(8,195,004)	07/17/2020	27,764	0.001%
BANK OF AMERICA	CZK	220,362,336	USD	(8,932,763)	07/17/2020	(52,175)	-0.001%
JP MORGAN CHASE BANK	TWD	141,847,000	USD	(4,714,875)	04/09/2020	(18,133)	0.000%
JP MORGAN CHASE BANK	USD	2,912,391	IDR	(40,167,694,000)	04/09/2020	451,979	0.008%
JP MORGAN CHASE BANK	CZK	57,641,000	USD	(2,539,148)	04/16/2020	(219,950)	-0.004%
JP MORGAN CHASE BANK	RUB	42,763,905	USD	(669,946)	04/17/2020	(124,803)	-0.002%
JP MORGAN CHASE BANK	USD	4,202,137	RUB	(263,133,607)	04/17/2020	847,782	0.016%
JP MORGAN CHASE BANK	USD	2,338,299	RUB	(147,168,000)	04/17/2020	462,241	0.009%
JP MORGAN CHASE BANK	ILS	3,985,000	USD	(1,160,097)	04/23/2020	(33,973)	-0.001%
JP MORGAN CHASE BANK	AUD	26,771,000	USD	(15,749,915)	04/24/2020	719,297	0.013%
JP MORGAN CHASE BANK	JPY	856,015,950	USD	(7,831,617)	04/24/2020	139,832	0.003%
JP MORGAN CHASE BANK	JPY	1,618,899,000	USD	(15,068,398)	04/24/2020	7,221	0.000%
JP MORGAN CHASE BANK	USD	2,812,503	AUD	(4,196,000)	04/24/2020	231,172	0.004%
JP MORGAN CHASE BANK	USD	2,857,681	CAD	(3,780,000)	04/24/2020	170,877	0.003%
JP MORGAN CHASE BANK	USD	3,108,426	JPY	(335,508,000)	04/24/2020	(15,914)	0.000%
JP MORGAN CHASE BANK	EUR	46,908,051	USD	(52,600,104)	04/30/2020	(801,200)	-0.015%
JP MORGAN CHASE BANK	USD	39,484,413	EUR	(35,447,000)	04/30/2020	341,544	0.006%
JP MORGAN CHASE BANK	USD	2,534,499	EUR	(2,355,070)	04/30/2020	(66,122)	-0.001%
JP MORGAN CHASE BANK	GBP	1,474,957	USD	(1,743,593)	05/22/2020	90,328	0.002%
JP MORGAN CHASE BANK	GBP	558,616	USD	(680,707)	05/22/2020	13,861	0.000%
JP MORGAN CHASE BANK	USD	2,841,723	EUR	(2,570,598)	05/29/2020	138	0.000%
JP MORGAN CHASE BANK	USD	77,874,400	EUR	(69,736,000)	05/29/2020	786,970	0.015%
JP MORGAN CHASE BANK	USD	5,891,198	THB	(186,883,521)	06/05/2020	195,049	0.004%
JP MORGAN CHASE BANK	USD	5,899,950	THB	(187,161,162)	06/05/2020	195,339	0.004%
JP MORGAN CHASE BANK	USD	5,616,422	GBP	(4,246,000)	06/19/2020	335,172	0.006%
CANADIAN IMPERIAL BANK OF COMMERCE	AUD	17,819,000	USD	(10,808,025)	04/24/2020	154,019	0.003%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	87,605,000	USD	(66,073,697)	04/24/2020	(3,804,527)	-0.071%
CANADIAN IMPERIAL BANK OF COMMERCE	JPY	1,472,687,000	USD	(13,374,446)	04/24/2020	339,608	0.006%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	68,414,656	CAD	(93,164,000)	04/24/2020	2,194,179	0.041%
CANADIAN IMPERIAL BANK OF COMMERCE	EUR	6,242,897	USD	(6,803,675)	04/30/2020	90,136	0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	CNH	244,446,627	USD	(34,506,864)	06/12/2020	(70,972)	-0.001%
CITIBANK N A	USD	16,305,464	TRY	(99,072,000)	04/07/2020	1,357,035	0.025%
CITIBANK N A	USD	264,786	KRW	(307,192,002)	04/09/2020	12,466	0.000%
CITIBANK N A	USD	356,638	KRW	(417,048,589)	04/09/2020	14,084	0.000%
CITIBANK N A	CZK	1,102,923,500	USD	(48,559,129)	04/16/2020	(4,182,757)	-0.078%
CITIBANK N A	RSD	31,600,638	USD	(291,707)	04/16/2020	4,847	0.000%
CITIBANK N A	RSD	2,004,497,574	USD	(18,971,206)	04/16/2020	(160,136)	-0.003%
CITIBANK N A	USD	3,278,158	RSD	(352,402,000)	04/16/2020	(28,934)	-0.001%
CITIBANK N A	ILS	39,372,000	USD	(10,860,043)	04/23/2020	266,120	0.005%
CITIBANK N A	ILS	471,132,859	USD	(133,238,931)	04/23/2020	(101,146)	-0.002%
CITIBANK N A	ILS	12,748,087	USD	(3,678,746)	04/23/2020	(76,255)	-0.001%
CITIBANK N A	USD	8,433,370	ILS	(29,085,007)	04/23/2020	214,216	0.004%
CITIBANK N A	USD	68,075,880	ILS	(232,869,000)	04/23/2020	2,269,256	0.042%
CITIBANK N A	USD	67,143,255	ILS	(231,612,000)	04/23/2020	1,691,848	0.032%
CITIBANK N A	USD	2,639,990	ILS	(9,343,000)	04/23/2020	(256)	0.000%
CITIBANK N A	AUD	53,195,000	USD	(32,340,964)	04/24/2020	383,989	0.007%
CITIBANK N A	AUD	9,218,000	USD	(5,493,467)	04/24/2020	177,341	0.003%
CITIBANK N A	AUD	47,178,000	USD	(28,342,419)	04/24/2020	680,944	0.013%
CITIBANK N A	AUD	50,857,000	USD	(31,291,498)	04/24/2020	(4,856)	0.000%
CITIBANK N A	JPY	3,538,452,000	USD	(32,278,078)	04/24/2020	672,931	0.013%
CITIBANK N A	JPY	1,763,897,000	USD	(15,961,135)	04/24/2020	464,744	0.009%
CITIBANK N A	JPY	6,978,242,000	USD	(64,463,534)	04/24/2020	519,717	0.010%
CITIBANK N A	USD	23,808,470	AUD	(34,377,980)	04/24/2020	2,659,532	0.050%
CITIBANK N A	USD	6,833,486	AUD	(10,776,160)	04/24/2020	204,117	0.004%
CITIBANK N A	USD	8,400,533	AUD	(14,702,697)	04/24/2020	(644,397)	-0.012%
CITIBANK N A	USD	9,057,279	AUD	(14,790,969)	04/24/2020	(41,955)	-0.001%
CITIBANK N A	USD	98,390,258	CAD	(128,552,086)	04/24/2020	7,016,116	0.131%
CITIBANK N A	USD	55,804,303	CAD	(79,342,000)	04/24/2020	(591,570)	-0.011%
CITIBANK N A	USD	124,898,620	JPY	(13,659,287,831)	04/24/2020	(2,300,311)	-0.043%
CITIBANK N A	USD	62,660,908	JPY	(6,846,005,000)	04/24/2020	(1,090,916)	-0.020%
CITIBANK N A	USD	12,747,313	NOK	(113,987,682)	04/24/2020	1,781,394	0.033%
CITIBANK N A	EUR	36,835,643	USD	(39,717,296)	04/30/2020	959,004	0.018%
CITIBANK N A	EUR	91,947,000	USD	(99,852,603)	04/30/2020	1,681,221	0.031%

CITIBANK N A	EUR	28,978,000	USD	(31,512,648)	04/30/2020	486,734	0.009%
CITIBANK N A	EUR	11,874,000	USD	(13,325,537)	04/30/2020	(213,498)	-0.004%
CITIBANK N A	USD	124,612	EUR	(112,962)	04/30/2020	(128)	0.000%
CITIBANK N A	PLN	13,159,000	USD	(3,341,261)	05/15/2020	(161,189)	-0.003%
CITIBANK N A	GBP	23,458,000	USD	(29,153,919)	05/22/2020	13,102	0.000%
CITIBANK N A	GBP	13,451,000	USD	(16,038,434)	05/22/2020	686,163	0.013%
CITIBANK N A	GBP	12,501,000	USD	(15,586,459)	05/22/2020	(43,066)	-0.001%
CITIBANK N A	SEK	226,572,024	USD	(22,511,776)	05/22/2020	418,069	0.008%
CITIBANK N A	USD	67,909,070	SEK	(652,983,063)	05/22/2020	1,825,003	0.034%
CITIBANK N A	USD	67,909,070	SEK	(652,983,063)	05/22/2020	1,825,003	0.034%
CITIBANK N A	EUR	40,609,613	USD	(44,785,094)	05/29/2020	105,504	0.002%
CITIBANK N A	CNH	544,763,000	USD	(78,510,816)	06/12/2020	(1,768,501)	-0.033%
CITIBANK N A	GBP	24,395,000	USD	(30,023,902)	06/19/2020	319,031	0.006%
CITIBANK N A	USD	182,561,823	EUR	(158,451,000)	06/19/2020	7,273,116	0.136%
CITIBANK N A	USD	164,621,194	JPY	(17,437,500,000)	06/19/2020	1,897,789	0.035%
CITIBANK N A	USD	133,654,712	ILS	(471,132,859)	07/16/2020	(75,281)	-0.001%
CREDIT SUISSE FIRST BOSTON	USD	62,715,664	IDR	(877,517,575,093)	04/09/2020	8,964,649	0.168%
CREDIT SUISSE FIRST BOSTON	USD	13,243,577	EUR	(12,210,000)	04/30/2020	(239,495)	-0.004%
CREDIT SUISSE FIRST BOSTON	CLP	25,037,153,782	USD	(29,293,156)	06/05/2020	10,657	0.000%
CREDIT SUISSE FIRST BOSTON	CLP	10,014,861,513	USD	(11,668,933)	06/05/2020	52,593	0.001%
CREDIT SUISSE FIRST BOSTON	CLP	15,295,158,046	USD	(18,370,356)	06/05/2020	(468,702)	-0.009%
CREDIT SUISSE FIRST BOSTON	CLP	15,022,292,268	USD	(17,773,444)	06/05/2020	(191,156)	-0.004%
CREDIT SUISSE FIRST BOSTON	USD	10,870,270	CLP	(9,329,409,000)	06/05/2020	(48,993)	-0.001%
DEUTSCHE BANK	USD	9,652,087	CZK	(239,004,990)	04/16/2020	35,668	0.001%
DEUTSCHE BANK	USD	9,501,845	CZK	(236,614,940)	04/16/2020	(18,410)	0.000%
DEUTSCHE BANK	USD	9,645,812	CZK	(240,200,015)	04/16/2020	(18,689)	0.000%
DEUTSCHE BANK	EUR	1,669,391	USD	(1,818,465)	04/30/2020	24,985	0.000%
DEUTSCHE BANK	USD	3,896,895	EUR	(3,517,732)	04/30/2020	12,387	0.000%
DEUTSCHE BANK	USD	10,227,534	MYR	(42,475,970)	06/05/2020	395,057	0.007%
DEUTSCHE BANK	CZK	236,614,940	USD	(9,516,367)	07/17/2020	19,201	0.000%
DEUTSCHE BANK	CZK	240,200,015	USD	(9,664,441)	07/17/2020	15,605	0.000%
DEUTSCHE BANK	CZK	239,004,990	USD	(9,673,237)	07/17/2020	(41,351)	-0.001%
GOLDMAN SACHS & CO	IDR	207,194,512,342	USD	(12,672,447)	04/09/2020	18,940	0.000%
GOLDMAN SACHS & CO	IDR	68,581,908,000	USD	(4,128,953)	04/09/2020	71,928	0.001%
GOLDMAN SACHS & CO	IDR	638,159,098,014	USD	(38,817,463)	04/09/2020	272,009	0.005%
GOLDMAN SACHS & CO	KRW	14,954,936,000	USD	(12,202,134)	04/09/2020	81,483	0.002%
GOLDMAN SACHS & CO	KRW	6,600,386,000	USD	(5,384,554)	04/09/2020	36,841	0.001%
GOLDMAN SACHS & CO	USD	4,180,969	TWD	(124,509,250)	04/09/2020	58,303	0.001%
GOLDMAN SACHS & CO	USD	4,180,969	TWD	(124,509,250)	04/09/2020	58,303	0.001%
GOLDMAN SACHS & CO	USD	4,180,969	TWD	(124,509,250)	04/09/2020	58,303	0.001%
GOLDMAN SACHS & CO	USD	4,180,969	TWD	(124,509,250)	04/09/2020	58,303	0.001%
GOLDMAN SACHS & CO	USD	9,573,087	CZK	(223,096,000)	04/16/2020	596,770	0.011%
GOLDMAN SACHS & CO	USD	62,540,126	MXN	(1,271,619,000)	04/17/2020	9,075,413	0.170%
GOLDMAN SACHS & CO	CAD	16,774,148	USD	(11,816,949)	04/24/2020	106,026	0.002%
GOLDMAN SACHS & CO	JPY	251,129,775	USD	(2,327,774)	04/24/2020	10,814	0.000%
GOLDMAN SACHS & CO	JPY	856,015,951	USD	(7,812,190)	04/24/2020	159,259	0.003%
GOLDMAN SACHS & CO	JPY	1,141,510,208	USD	(10,608,269)	04/24/2020	21,779	0.000%
GOLDMAN SACHS & CO	JPY	2,054,718,375	USD	(19,067,525)	04/24/2020	66,561	0.001%
GOLDMAN SACHS & CO	USD	2,804,818	AUD	(4,681,439)	04/24/2020	(75,149)	-0.001%
GOLDMAN SACHS & CO	USD	1,812,944	AUD	(3,071,302)	04/24/2020	(76,486)	-0.001%
GOLDMAN SACHS & CO	USD	13,403,774	AUD	(22,936,900)	04/24/2020	(706,744)	-0.013%
GOLDMAN SACHS & CO	USD	156,562,098	JPY	(17,134,938,821)	04/24/2020	(3,003,023)	-0.056%
GOLDMAN SACHS & CO	EUR	46,068,740	USD	(51,697,925)	04/30/2020	(825,843)	-0.015%
GOLDMAN SACHS & CO	EUR	54,726,060	USD	(61,327,046)	04/30/2020	(894,992)	-0.017%
GOLDMAN SACHS & CO	EUR	48,862,554	USD	(54,752,631)	04/30/2020	(795,440)	-0.015%
GOLDMAN SACHS & CO	EUR	39,090,043	USD	(43,851,105)	04/30/2020	(685,351)	-0.013%
GOLDMAN SACHS & CO	USD	16,804,041	EUR	(14,986,493)	04/30/2020	254,987	0.005%
GOLDMAN SACHS & CO	USD	70,783,854	EUR	(63,920,689)	05/29/2020	124,773	0.002%
GOLDMAN SACHS & CO	THB	101,269,892	USD	(3,108,822)	06/05/2020	(22,149)	0.000%
GOLDMAN SACHS & CO	THB	223,368,327	USD	(6,980,260)	06/05/2020	(172,066)	-0.003%
GOLDMAN SACHS & CO	THB	45,303,137	USD	(1,405,184)	06/05/2020	(24,359)	0.000%
GOLDMAN SACHS & CO	THB	66,547,105	USD	(2,046,973)	06/05/2020	(18,639)	0.000%
GOLDMAN SACHS & CO	USD	11,812,079	THB	(375,446,926)	06/05/2020	368,579	0.007%
GOLDMAN SACHS & CO	USD	23,722,824	THB	(753,371,647)	06/05/2020	760,302	0.014%
GOLDMAN SACHS & CO	USD	13,194,918	THB	(413,858,604)	06/05/2020	580,643	0.011%
GOLDMAN SACHS & CO	USD	12,414,291	IDR	(207,194,512,342)	07/10/2020	(72,539)	-0.001%
GOLDMAN SACHS & CO	USD	38,071,775	IDR	(638,159,098,014)	07/10/2020	(387,661)	-0.007%
HSBC SECURITIES INC	KRW	13,207,166,000	USD	(10,809,597)	04/09/2020	38,445	0.001%
HSBC SECURITIES INC	TWD	854,227,000	USD	(28,248,247)	04/09/2020	36,338	0.001%
HSBC SECURITIES INC	USD	16,732,078	TWD	(498,037,000)	04/09/2020	241,415	0.005%
HSBC SECURITIES INC	MXN	172,849,186	USD	(7,229,245)	04/17/2020	38,130	0.001%
HSBC SECURITIES INC	RUB	427,684,000	USD	(5,413,036)	04/17/2020	38,962	0.001%

HSBC SECURITIES INC	USD	5,124,373	RUB	(397,741,000)	04/17/2020	54,080	0.001%
HSBC SECURITIES INC	AUD	21,754,000	USD	(13,358,044)	04/24/2020	24,767	0.000%
HSBC SECURITIES INC	USD	26,593,786	AUD	(38,456,723)	04/24/2020	2,935,651	0.055%
HSBC SECURITIES INC	USD	1,072,874	AUD	(1,701,219)	04/24/2020	26,303	0.000%
HSBC SECURITIES INC	USD	2,993,762	EUR	(2,703,285)	04/30/2020	8,620	0.000%
HSBC SECURITIES INC	USD	907,708	EUR	(827,686)	04/30/2020	(6,276)	0.000%
HSBC SECURITIES INC	MYR	18,796,673	USD	(4,485,009)	06/05/2020	(133,894)	-0.003%
HSBC SECURITIES INC	THB	220,894,585	USD	(6,767,604)	06/05/2020	(34,809)	-0.001%
HSBC SECURITIES INC	THB	170,565,999	USD	(5,225,674)	06/05/2020	(26,878)	-0.001%
HSBC SECURITIES INC	USD	57,269,601	MYR	(242,468,035)	06/05/2020	1,142,308	0.021%
HSBC SECURITIES INC	USD	3,176,219	MYR	(13,383,000)	06/05/2020	78,279	0.001%
HSBC SECURITIES INC	CNH	105,594,516	USD	(14,894,494)	06/12/2020	(19,094)	0.000%
HSBC SECURITIES INC	CNH	451,367,000	USD	(64,249,152)	06/12/2020	(663,797)	-0.012%
HSBC SECURITIES INC	SGD	716,992	USD	(505,173)	06/12/2020	(167)	0.000%
HSBC SECURITIES INC	USD	10,419,449	CNH	(73,330,000)	06/12/2020	89,243	0.002%
HSBC SECURITIES INC	USD	94,877,415	CNH	(668,411,388)	06/12/2020	716,399	0.013%
HSBC SECURITIES INC	USD	164,568,371	JPY	(17,437,500,000)	06/19/2020	1,844,966	0.034%
HSBC SECURITIES INC	INR	1,879,900,336	USD	(24,188,115)	07/10/2020	174,773	0.003%
HSBC SECURITIES INC	USD	24,153,930	INR	(1,879,900,336)	07/10/2020	(208,959)	-0.004%
HSBC SECURITIES INC	USD	28,644,554	TWD	(854,227,000)	07/10/2020	11,532	0.000%
MORGAN STANLEY & COMPANY LLC	USD	7,386,925	INR	(552,542,000)	04/09/2020	99,282	0.002%
MORGAN STANLEY & COMPANY LLC	ILS	18,709,919	USD	(5,461,474)	04/23/2020	(174,224)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	12,656,845	ILS	(43,627,511)	04/23/2020	328,114	0.006%
MORGAN STANLEY & COMPANY LLC	JPY	837,126,000	USD	(8,083,255)	04/24/2020	(287,715)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	13,364,070	AUD	(22,936,900)	04/24/2020	(746,447)	-0.014%
MORGAN STANLEY & COMPANY LLC	USD	2,719,213	CAD	(3,626,000)	04/24/2020	141,871	0.003%
MORGAN STANLEY & COMPANY LLC	USD	141,989,939	JPY	(15,527,224,629)	04/24/2020	(2,603,718)	-0.049%
MORGAN STANLEY & COMPANY LLC	USD	4,296,316	JPY	(464,675,000)	04/24/2020	(30,862)	-0.001%
MORGAN STANLEY & COMPANY LLC	EUR	2,584,524	USD	(2,891,757)	04/30/2020	(37,758)	-0.001%
MORGAN STANLEY & COMPANY LLC	EUR	4,286,408	USD	(4,795,049)	04/30/2020	(61,719)	-0.001%
MORGAN STANLEY & COMPANY LLC	EUR	54,726,060	USD	(61,256,362)	04/30/2020	(824,307)	-0.015%
MORGAN STANLEY & COMPANY LLC	EUR	22,618,590	USD	(25,355,876)	04/30/2020	(378,966)	-0.007%
MORGAN STANLEY & COMPANY LLC	EUR	4,808,000	USD	(5,371,563)	04/30/2020	(62,258)	-0.001%
MORGAN STANLEY & COMPANY LLC	GBP	403,441	USD	(500,974)	05/22/2020	653	0.000%
MORGAN STANLEY & COMPANY LLC	GBP	5,884,087	USD	(6,936,206)	05/22/2020	379,903	0.007%
MORGAN STANLEY & COMPANY LLC	GBP	11,893,048	USD	(14,403,909)	05/22/2020	383,575	0.007%
MORGAN STANLEY & COMPANY LLC	USD	8,897,906	BRL	(38,831,353)	06/02/2020	1,456,146	0.027%
MORGAN STANLEY & COMPANY LLC	CLP	11,962,107,734	USD	(13,892,466)	06/05/2020	108,142	0.002%
MORGAN STANLEY & COMPANY LLC	USD	12,013,861	THB	(379,734,117)	06/05/2020	439,689	0.008%
MORGAN STANLEY & COMPANY LLC	USD	57,695,418	CNH	(407,935,453)	06/12/2020	228,389	0.004%
MORGAN STANLEY & COMPANY LLC	USD	34,838,225	SGD	(48,354,272)	06/12/2020	780,405	0.015%
RBC DOMINION SECURITIES INC	JPY	2,703,912,247	USD	(25,164,845)	04/24/2020	14,707	0.000%
RBC DOMINION SECURITIES INC	JPY	2,143,251,963	USD	(19,967,950)	04/24/2020	(9,416)	0.000%
RBC DOMINION SECURITIES INC	USD	3,938,401	EUR	(3,601,403)	05/29/2020	(42,655)	-0.001%
STATE STREET GLOBAL MARKETS LLC	RON	9,298,500	USD	(2,112,719)	04/16/2020	5,825	0.000%
STATE STREET GLOBAL MARKETS LLC	RON	6,365,713	USD	(1,446,708)	04/16/2020	3,638	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	29,665,468	MXN	(563,210,779)	04/17/2020	5,985,496	0.112%
STATE STREET GLOBAL MARKETS LLC	JPY	8,218,873,500	USD	(76,426,555)	04/24/2020	109,788	0.002%
STATE STREET GLOBAL MARKETS LLC	JPY	14,000,000,000	USD	(129,934,012)	04/24/2020	437,722	0.008%
STATE STREET GLOBAL MARKETS LLC	EUR	2,256,422	USD	(2,417,448)	04/30/2020	74,240	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	815,135,844	EUR	(735,400,090)	04/30/2020	3,059,507	0.057%
STATE STREET GLOBAL MARKETS LLC	USD	476,277	EUR	(429,401)	04/30/2020	2,104	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	65,341,577	EUR	(58,500,059)	04/30/2020	742,028	0.014%
STATE STREET GLOBAL MARKETS LLC	USD	5,924,646	EUR	(5,442,000)	04/30/2020	(84,763)	-0.002%
STATE STREET GLOBAL MARKETS LLC	GBP	168,799,460	USD	(206,872,178)	05/22/2020	3,008,348	0.056%
STATE STREET GLOBAL MARKETS LLC	GBP	2,484,000	USD	(3,241,091)	05/22/2020	(152,555)	-0.003%
STATE STREET GLOBAL MARKETS LLC	GBP	1,634,904	USD	(2,112,944)	05/22/2020	(80,149)	-0.001%
STATE STREET GLOBAL MARKETS LLC	GBP	7,119,898	USD	(9,114,925)	05/22/2020	(262,242)	-0.005%
STATE STREET GLOBAL MARKETS LLC	USD	189,003,016	GBP	(144,794,614)	05/22/2020	8,969,444	0.168%
STATE STREET GLOBAL MARKETS LLC	USD	16,434,378	GBP	(12,590,836)	05/22/2020	779,284	0.015%
STATE STREET GLOBAL MARKETS LLC	USD	582,305,671	EUR	(535,103,152)	05/29/2020	(9,206,990)	-0.172%
STATE STREET GLOBAL MARKETS LLC	BRL	118,466,807	USD	(26,207,731)	06/02/2020	(3,504,387)	-0.066%
STATE STREET GLOBAL MARKETS LLC	USD	9,022,730	BRL	(39,607,980)	06/02/2020	1,432,135	0.027%
STATE STREET GLOBAL MARKETS LLC	THB	104,169,046	USD	(3,308,361)	06/05/2020	(133,323)	-0.002%
STATE STREET GLOBAL MARKETS LLC	CNH	105,550,060	USD	(15,014,735)	06/12/2020	(145,598)	-0.003%
STATE STREET GLOBAL MARKETS LLC	CNH	172,412,599	USD	(24,815,138)	06/12/2020	(526,884)	-0.010%
STATE STREET GLOBAL MARKETS LLC	USD	29,933,025	CNH	(210,950,000)	06/12/2020	215,898	0.004%
STATE STREET GLOBAL MARKETS LLC	USD	179,999,820	EUR	(156,000,000)	06/19/2020	7,422,567	0.139%
STATE STREET GLOBAL MARKETS LLC	USD	179,668,788	EUR	(156,000,000)	06/19/2020	7,091,535	0.133%
STATE STREET GLOBAL MARKETS LLC	USD	180,028,680	EUR	(156,000,000)	06/19/2020	7,451,427	0.139%
STATE STREET GLOBAL MARKETS LLC	USD	177,089,220	EUR	(154,000,000)	06/19/2020	6,724,496	0.126%
STATE STREET GLOBAL MARKETS LLC	USD	177,399,530	EUR	(154,000,000)	06/19/2020	7,034,806	0.132%

STANDARD CHARTERED SECURITIES	USD	4,120,473	INR	(303,102,000)	04/09/2020	122,769	0.002%
STANDARD CHARTERED SECURITIES	USD	38,794,198	MYR	(161,178,255)	06/05/2020	1,484,129	0.028%
UBS SECURITIES LLC	KRW	6,707,349,000	USD	(5,418,460)	04/09/2020	90,792	0.002%
UBS SECURITIES LLC	KRW	7,169,137,000	USD	(5,876,824)	04/09/2020	11,730	0.000%
UBS SECURITIES LLC	USD	2,298,729	INR	(165,428,000)	04/09/2020	116,849	0.002%
UBS SECURITIES LLC	CZK	1,102,923,500	USD	(48,544,168)	04/16/2020	(4,167,796)	-0.078%
UBS SECURITIES LLC	RON	18,893,600	USD	(4,288,002)	04/16/2020	16,663	0.000%
UBS SECURITIES LLC	USD	8,505,213	CZK	(210,886,756)	04/16/2020	20,137	0.000%
UBS SECURITIES LLC	USD	8,429,112	CZK	(210,078,760)	04/16/2020	(23,454)	0.000%
UBS SECURITIES LLC	USD	9,595,511	CZK	(239,004,990)	04/16/2020	(20,908)	0.000%
UBS SECURITIES LLC	USD	13,177,480	RON	(57,156,000)	04/16/2020	155,218	0.003%
UBS SECURITIES LLC	USD	6,381,301	RON	(28,117,000)	04/16/2020	(24,797)	0.000%
UBS SECURITIES LLC	JPY	3,280,861,000	USD	(30,319,657)	04/24/2020	232,596	0.004%
UBS SECURITIES LLC	JPY	3,365,964,000	USD	(31,235,456)	04/24/2020	109,298	0.002%
UBS SECURITIES LLC	USD	5,781,204	JPY	(641,753,000)	04/24/2020	(194,971)	-0.004%
UBS SECURITIES LLC	EUR	12,307,000	USD	(13,387,432)	04/30/2020	202,754	0.004%
UBS SECURITIES LLC	EUR	2,695,985	USD	(2,972,108)	04/30/2020	4,973	0.000%
UBS SECURITIES LLC	EUR	43,263,875	USD	(47,216,895)	04/30/2020	557,873	0.010%
UBS SECURITIES LLC	EUR	11,869,000	USD	(13,187,409)	04/30/2020	(80,891)	-0.002%
UBS SECURITIES LLC	EUR	6,006,311	USD	(6,744,883)	04/30/2020	(112,326)	-0.002%
UBS SECURITIES LLC	USD	4,450,400	EUR	(4,117,500)	04/30/2020	(96,410)	-0.002%
UBS SECURITIES LLC	USD	8,409,326	EUR	(7,658,000)	04/30/2020	(47,132)	-0.001%
UBS SECURITIES LLC	GBP	13,430,000	USD	(16,018,901)	05/22/2020	679,585	0.013%
UBS SECURITIES LLC	GBP	17,118,000	USD	(20,517,207)	05/22/2020	766,835	0.014%
UBS SECURITIES LLC	GBP	581,919	USD	(756,216)	05/22/2020	(32,674)	-0.001%
UBS SECURITIES LLC	SEK	173,455,911	USD	(16,834,169)	05/22/2020	720,149	0.013%
UBS SECURITIES LLC	SEK	391,438,923	USD	(39,439,690)	05/22/2020	175,237	0.003%
UBS SECURITIES LLC	USD	140,323,793	GBP	(108,747,786)	05/22/2020	5,109,838	0.096%
UBS SECURITIES LLC	USD	4,979,879	GBP	(3,850,000)	05/22/2020	192,896	0.004%
UBS SECURITIES LLC	USD	7,276,999	EUR	(6,588,000)	05/29/2020	(5,494)	0.000%
UBS SECURITIES LLC	BRL	53,771,026	USD	(11,923,944)	06/02/2020	(1,619,099)	-0.030%
UBS SECURITIES LLC	USD	28,396,062	CLP	(23,018,983,383)	06/05/2020	1,454,341	0.027%
UBS SECURITIES LLC	USD	153,566,429	CNH	(1,079,060,617)	06/12/2020	1,556,086	0.029%
UBS SECURITIES LLC	USD	98,869,011	ZAR	(1,577,823,954)	06/12/2020	11,503,924	0.215%
UBS SECURITIES LLC	USD	69,594,090	GBP	(54,670,000)	06/19/2020	1,594,576	0.030%
UBS SECURITIES LLC	USD	69,418,873	GBP	(54,670,000)	06/19/2020	1,419,359	0.027%
UBS SECURITIES LLC	USD	7,821,385	GBP	(5,928,000)	06/19/2020	448,034	0.008%
UBS SECURITIES LLC	CZK	210,078,760	USD	(8,444,359)	07/17/2020	21,802	0.000%
UBS SECURITIES LLC	CZK	239,004,990	USD	(9,616,746)	07/17/2020	15,140	0.000%
UBS SECURITIES LLC	CZK	210,886,756	USD	(8,524,121)	07/17/2020	(25,398)	0.000%
UBS SECURITIES LLC	USD	11,995,472	CZK	(299,347,000)	07/17/2020	(68,194)	-0.001%

Total Forward Currency Exchange Contracts **140,100,747**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO USD PUT/BRL CALL 4.23 05/26/2020	4.23	5/26/2020	98,950,000	462	0.000%
ITRX XOVER S32 PAY 337.5 05/20/2020	337.50	5/20/2020	(119,850,000)	(12,723,142)	(0.238%)
ITRX XOVER S32 REC 300 05/20/2020	300.00	5/20/2020	119,850,000	134,464	0.003%

Total Options **(12,588,216)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/24/2022 PAY FIX	(22,000,000)	(236,123)	(0.004%)
PLN IRS 11/21/2022 PAY FIX	(43,000,000)	(479,621)	(0.009%)
PLN IRS 04/06/2028 PAY FIX	(15,800,000)	(555,871)	(0.010%)
PLN IRS 04/06/2023 PAY FIX	(24,000,000)	(276,143)	(0.005%)
EUR IRS 09/22/2027 PAY FIX	(600,000)	(50,545)	(0.001%)
PLN IRS 03/27/2023 PAY FIX	(68,000,000)	(812,341)	(0.015%)
PLN IRS 03/27/2028 PAY FIX	(16,200,000)	(587,078)	(0.011%)
PLN IRS 05/18/2023 PAY FIX	(42,000,000)	(546,049)	(0.010%)
PLN IRS 05/18/2028 PAY FIX	(10,100,000)	(393,000)	(0.007%)
EUR IRS 09/22/2022 PAY FIX	(370,000)	(5,560)	0.000%
PLN IRS 10/19/2022 PAY FIX	(960,000)	(9,838)	0.000%
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(121,324)	(0.002%)
PLN IRS 11/06/2022 PAY FIX	(10,700,000)	(119,640)	(0.002%)
EUR IRS 11/03/2047 PAY FIX	(2,200,000)	(933,548)	(0.017%)
JPY IRS 11/07/2037 REC FIX	3,000,000,000	3,038,279	0.057%
PLN IRS 01/23/2023 PAY FIX	(39,000,000)	(436,278)	(0.008%)
PLN IRS 02/12/2028 PAY FIX	(3,937,824)	(157,364)	(0.003%)
PLN IRS 02/12/2028 PAY FIX	(6,068,985)	(242,529)	(0.005%)
PLN IRS 02/13/2018 PAY FIX	(15,931,084)	(633,300)	(0.012%)
PLN IRS 02/14/2028 PAY FIX	(12,062,107)	(481,580)	(0.009%)
GREECE CDS 12/20/2024	(8,982,000)	(361,175)	(0.007%)
GREECE CDS 12/20/2024	(4,491,000)	(180,588)	(0.003%)
GREECE CDS 12/20/2024	(4,491,000)	(180,588)	(0.003%)
GREECE CDS 06/20/2025	(4,423,000)	(212,277)	(0.004%)
GREECE CDS 06/20/2025	(2,212,000)	(106,163)	(0.002%)
GREECE CDS 06/20/2025	(2,801,000)	(134,431)	(0.003%)
GREECE CDS 06/20/2024	(2,300,000)	(73,986)	(0.001%)

GREECE CDS 06/20/2024	(2,300,000)	(73,986)	(0.001%)
GREECE CDS 12/20/2024	(4,911,000)	(197,476)	(0.004%)
GREECE CDS 12/20/2024	(16,500,000)	(663,482)	(0.012%)
GREECE CDS 12/20/2029	(6,235,000)	(682,564)	(0.013%)
GREECE CDS 12/20/2029	(6,235,000)	(682,564)	(0.013%)
GREECE CDS 12/20/2021	6,935,000	(28,191)	(0.001%)
GREECE CDS 12/20/2020	6,935,000	15,555	0.000%
GREECE CDS 06/20/2022	10,000,000	(75,460)	(0.001%)
GREECE CDS 06/20/2024	(4,600,000)	(147,973)	(0.003%)
PLN IRS 02/27/2023 PAY FIX	(78,000,000)	(958,579)	(0.018%)
PLN IRS 02/27/2028 PAY FIX	(8,000,000)	(307,806)	(0.006%)
PLN IRS 04/20/2023 PAY FIX	(27,000,000)	(303,755)	(0.006%)
PLN IRS 24/04/2023 PAY FIX	(27,500,000)	(319,093)	(0.006%)
PLN IRS 05/07/2023 PAY FIX	(60,000,000)	(736,933)	(0.014%)
PLN IRS 05/07/2028 PAY FIX	(16,100,000)	(591,195)	(0.011%)
CZK IRS 02/14/2030 PAY FIX	(934,685,000)	(3,378,122)	(0.063%)
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(206,444)	(0.004%)
CZK IRS 02/21/2022 REC FIX	2,680,999,000	2,582,546	0.048%
CZK IRS 02/20/2022 REC FIX	2,536,024,000	2,456,567	0.046%
PLN IRS 10/22/2029 PAY FIX	(32,823,529)	(534,343)	(0.010%)
CZK IRS 02/12/2030 PAY FIX	(1,215,091,000)	(3,856,675)	(0.072%)
CZK IRS 02/19/2022 REC FIX	2,536,024,000	104,491,314	1.954%
FI TRS REC IBOXMJA 06/20/2020	125,565	(3,592,418)	(0.067%)
PLN IRS 12/19/2029 PAY FIX	(87,000,000)	(1,280,051)	(0.024%)
PLN IRS 11/07/2029 PAY FIX	(12,080,034)	(219,818)	(0.004%)
PLN IRS 11/06/2029 PAY FIX	(12,263,993)	(206,409)	(0.004%)
CZK IRS 02/19/2030 PAY FIX	(422,279,000)	(18,561,161)	(0.347%)
CZK IRS 02/14/2022 REC FIX	5,606,360,000	5,361,687	0.100%
CZK IRS 02/20/2030 PAY FIX	(422,279,000)	(1,581,083)	(0.030%)
PLN IRS 11/05/2029 PAY FIX	(12,263,994)	(206,444)	(0.004%)
CZK IRS 02/13/2022 REC FIX	2,803,180,000	2,652,538	0.050%
CZK IRS 02/20/2022 REC FIX	2,536,024,000	2,476,360	0.046%
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(212,024)	(0.004%)
CZK IRS 02/13/2030 PAY FIX	373,874,000	(1,232,439)	(0.023%)
FI TRS REC IBOXMJA 06/20/2020	(7,000,000)	(1,007,563)	(0.019%)
CZK IRS 02/20/2030 PAY FIX	(422,279,000)	(1,546,325)	(0.029%)
CZK IRS 02/21/2030 PAY FIX	(441,113,000)	(1,619,586)	(0.030%)
PLN IRS 10/22/2029 PAY FIX	(22,976,471)	(376,645)	(0.007%)
ITRX EUR CDSI S32 5Y 12/20/2024	(136,935,000)	313,084	0.006%
CZK IRS 02/12/2022 REC FIX	7,101,389,000	6,800,327	0.127%
PLN IRS 11/05/2029 PAY FIX	(12,263,993)	(207,141)	(0.004%)
		(85,036,891)	(1.590%)

Total Swap Contracts

(8,769,321)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNM0 CAN 10YR BOND FUT JUN 20	(525)	6/19/2020	(54,891,281)	165,738	(1.026%)
DUM0 EURO SCHATZ FUT JUN 20	(977)	6/8/2020	(120,888,530)	1,861,269	(2.260%)
G M0 LONG GILT FUT JUN 20	227	6/26/2020	38,399,595	7,503,327	0.718%
IKM0 EURO BTP FUT JUN 20	689	6/8/2020	107,457,252	8,503,426	2.009%
KAAM0 KOREA 10YR BND FUT JUN 20	1,489	6/16/2020	160,966,361	(904,533)	3.010%
KEM0 KOREA 3YR BND FUT JUN 20	4,763	6/16/2020	435,706,806	2,827,103	8.147%
OATM0 EURO OAT FUT JUN 20	1,337	6/8/2020	246,564,211	(8,201,641)	4.610%
OEM0 EURO BOBL FUT JUN 20	(1,585)	6/8/2020	(236,360,262)	4,826,256	(4.419%)
UBM0 EURO BUXL 30Y FUT JUN 20	(102)	6/8/2020	(23,612,882)	1,185,541	(0.442%)
XMM0 AUST 10Y BOND FUT JUN 20	1,690	6/15/2020	156,562,941	(3,728,425)	2.927%

Total Futures Contracts

14,038,063

NET ASSETS

5,348,292,765

NET ASSET VALUE PER SHARE

International Bond Fund (USD Hedged) Shares
(\$3,928,044,832 / 406,272,086 Shares Outstanding)

9.67

International Bond Fund (USD Hedged) Advisor Class Shares
(\$241,570 / 25,000 Shares Outstanding)

9.66

International Bond Fund (USD Hedged) - I Class Shares
(\$1,419,906,948 / 146,826,405 Shares Outstanding)

9.67

International Bond Fund (USD Hedged) - Z Class Shares
(\$99,415 / 10,277 Shares Outstanding)

9.67

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	EK	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	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan 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	Nicarguan 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.