

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	5,500,000	5,268,936	0.437%
AA Bond	5.5	7/31/22	1,354,000	1,431,780	0.119%
ABJA Investment Co Pte	5.45	1/24/28	1,369,000	1,337,429	0.111%
Abn Amro Bank	6.38	4/27/21	745,000	889,937	0.074%
Akelius Residential Property	1.75	2/7/25	2,210,000	2,539,114	0.211%
Albania Government International Bond	3.5	10/9/25	1,160,000	1,360,305	0.113%
Albania Government International Bond	5.75	11/12/20	1,326,000	1,541,176	0.128%
Altice Financing	5.25	2/15/23	1,212,000	1,357,564	0.113%
Altice France SA/France	5.88	2/1/27	375,000	452,263	0.038%
Altice France SA/France	6.25	5/15/24	592,000	611,240	0.051%
Altice Luxembourg	6.25	2/15/25	1,373,000	1,567,860	0.130%
Altria	2.2	6/15/27	2,600,000	3,020,406	0.250%
American International	5	4/26/23	250,000	346,578	0.029%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	1,069,000	1,334,295	0.111%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	6.75	5/15/24	282,000	323,000	0.027%
Argentine Republic Government International Bond	3.38	1/15/23	2,343,000	992,622	0.082%
Australia Government Bond	3	3/21/47	6,346,000	5,591,851	0.464%
Axa	5.25	4/16/40	850,000	951,762	0.079%
Azul Investments LLP	5.88	10/26/24	745,000	745,931	0.062%
Banco Comercial Portugues	4.5	12/7/27	1,600,000	1,805,801	0.150%
Banco Santander	1.38	2/9/22	1,500,000	1,686,775	0.140%
Bank of America	1.38	2/7/25	2,914,000	3,340,967	0.277%
Barclays	1.88	12/8/23	2,814,000	3,237,969	0.268%
BAT International Finance	4	9/4/26	1,914,000	2,629,464	0.218%
Becton Dickinson And	3.02	5/24/25	1,518,000	1,986,982	0.165%
Becton Dickinson Euro Finance Sarl	1.21	6/4/26	3,090,000	3,474,553	0.288%
Bermuda Government International Bond	4.75	2/15/29	5,475,000	6,227,813	0.516%
Blackstone Property Partners Europe Holdings Sarl	2	2/15/24	2,000,000	2,298,844	0.191%
Bnp Paribas	5.75	1/24/22	174,000	234,582	0.019%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/21	8,345,000,000	11,881,814	0.985%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	6,470,000,000	9,922,065	0.823%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	6,795,000,000	10,991,186	0.911%
Booking Holdings	2.38	9/23/24	4,139,000	5,011,173	0.416%
BP Capital Markets	1.57	2/16/27	2,000,000	2,385,081	0.198%
Bpce	1.13	1/18/23	1,400,000	1,576,764	0.131%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/23	57,230,000	15,313,031	1.270%
Bunge Finance Europe BV	1.85	6/16/23	2,870,000	3,247,820	0.269%
Cabot Financial Luxembourg	7.5	10/1/23	1,605,000	2,042,941	0.169%
Caixabank	2.75	7/14/28	11,100,000	12,734,748	1.056%
Canadian Government Bond	3.5	12/1/45	9,054,000	9,702,066	0.805%
Canadian Government Bond	2	9/1/23	6,360,000	4,900,443	0.406%
Capital One Financial	1.65	6/12/29	2,100,000	2,391,423	0.198%
Carnival	1.13	11/6/19	142,000	154,948	0.013%
China development Bank	4.88	2/9/28	40,000,000	6,040,990	0.501%
China development Bank	4.24	8/24/27	150,000,000	21,664,082	1.796%
China Government Bond	3.77	3/8/25	10,000,000	1,447,710	0.120%
China Government Bond	3.13	4/13/22	50,000,000	7,075,929	0.587%
China Government Bond	4	6/24/69	10,000,000	1,428,382	0.118%
China Government Bond	3.25	6/6/26	100,000,000	14,080,746	1.168%
Cirsa Finance International Sarl	6.25	12/20/23	1,180,000	1,366,208	0.113%
Constellium	4.25	2/15/26	840,000	943,230	0.078%
Consus Real Estate	9.63	5/15/24	1,000,000	1,092,384	0.091%
Country Garden Holdings	7.13	4/25/22	2,300,000	2,447,144	0.203%
Credit Agricole SA/London	1.88	12/20/26	1,100,000	1,322,993	0.110%
Credit Agricole SA/London	1	9/16/24	2,800,000	3,203,946	0.266%
Credit Suisse Group Funding Guernsey	1.25	4/14/22	3,005,000	3,375,176	0.280%
Croatia Government International Bond	3.88	5/30/22	2,645,000	3,181,816	0.264%
C&W Senior Financing DAC	7.5	10/15/26	1,300,000	1,374,750	0.114%
C&W Senior Financing DAC	6.88	9/15/27	1,450,000	1,508,000	0.125%
Cyprus Government International Bond	4.25	11/4/25	5,901,000	7,985,038	0.662%
Cyprus Government International Bond	2.75	2/26/34	547,000	743,324	0.062%
Cyprus Government International Bond	2.75	5/3/49	550,000	787,734	0.065%
Cyprus Government International Bond	3.88	5/6/22	7,471,000	8,982,594	0.745%
Cyprus Government International Bond	3.75	7/26/23	7,786,000	9,691,787	0.804%
Cyprus Government International Bond	2.38	9/25/28	7,099,000	9,048,407	0.750%

Czech Republic International	3.63	4/14/21	3,593,000	4,170,249	0.346%
Czech Republic International	3.88	5/24/22	2,038,000	2,476,745	0.205%
Deutsche Bank	5	6/24/20	1,150,000	1,286,112	0.107%
Dexia Credit Local	0.63	1/21/22	2,850,000	3,181,139	0.264%
DH Europe Finance II Sarl	0.45	3/18/28	275,000	299,152	0.025%
DH Europe Finance II Sarl	0.75	9/18/31	385,000	419,695	0.035%
Dnb Boligkreditt	1.88	11/21/22	3,245,000	3,795,094	0.315%
Eastern Power Networks	5.75	3/8/24	38,000	55,644	0.005%
Eastern Power Networks	4.75	9/30/21	516,000	680,511	0.056%
eG Global Finance	4.38	2/7/25	670,000	708,288	0.059%
Egypt Government International Bond	4.75	4/11/25	2,145,000	2,431,247	0.202%
Egypt Treasury Bills	15.21	11/26/19	16,000,000	958,894	0.080%
Egypt Treasury Bills	15	1/14/20	15,100,000	886,821	0.074%
Egypt Treasury Bills	14.91	1/28/20	13,200,000	770,812	0.064%
Egypt Treasury Bills	15.46	1/7/20	30,200,000	1,783,803	0.148%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	1,195,000	1,265,885	0.105%
Enel Chile	4.88	6/12/28	2,425,000	2,736,006	0.227%
E.ON	1.63	5/22/29	3,000,000	3,648,021	0.303%
Eskom Holdings SOC	5.75	1/26/21	3,000,000	3,028,752	0.251%
Eskom Holdings SOC	7.13	2/11/25	5,726,000	5,909,387	0.490%
European Investment Bank	1.25	5/12/25	101,550,000	11,040,051	0.915%
Expedia	2.5	6/3/22	2,329,000	2,672,764	0.222%
FCE Bank	3.25	11/19/20	1,313,000	1,639,397	0.136%
FCE Bank	1.66	2/11/21	886,000	981,199	0.081%
FCE Bank	0.87	9/13/21	850,000	925,423	0.077%
Fidelity National Information Services	2.6	5/21/25	2,000,000	2,592,935	0.215%
Fiserv	0.38	7/1/23	580,000	638,040	0.053%
Fiserv	3	7/1/31	2,300,000	3,030,375	0.251%
French Republic Government Bond OAT	5.75	10/25/32	2,178,050	4,212,142	0.349%
French Republic Government Bond OAT	1.75	11/25/24	5,202,992	6,366,289	0.528%
French Republic Government Bond OAT	3.25	5/25/45	21,728,450	40,265,851	3.339%
French Republic Government Bond OAT	1.75	5/25/66	350,064	532,267	0.044%
G4S International Finance	1.5	6/2/24	1,745,000	1,956,404	0.162%
General Electric	0.88	5/17/25	1,800,000	1,973,080	0.164%
General Electric	2.13	5/17/37	1,450,000	1,620,987	0.134%
General Electric	1.88	5/28/27	2,975,000	3,410,353	0.283%
GKN Holdings	6.75	10/28/19	12,000	14,799	0.001%
Goldman Sachs	5.5	10/12/21	234,000	311,757	0.026%
Goldman Sachs	1.63	7/27/26	2,514,000	2,933,105	0.243%
HBOS	5.37	6/30/21	600,000	711,201	0.059%
Heta Asset Resolution	2.38	12/13/22	14,800,000	17,376,333	1.441%
Housing development Finance	6.88	4/30/20	600,000,000	8,531,104	0.707%
HSBC Bank	4.75	3/24/46	1,152,000	1,826,761	0.151%
HSBC Bank	6.5	7/7/23	12,000	17,286	0.001%
ICTSI Treasury BV	5.88	9/17/25	2,556,000	2,815,125	0.233%
India Government Bond	7.16	5/20/23	625,880,000	9,077,593	0.753%
India Government Bond	8.4	7/28/24	980,530,000	14,923,090	1.237%
India Government Bond	8.2	9/24/25	303,100,000	4,607,383	0.382%
Indonesia Government International Bond	3.75	6/14/28	7,742,000	10,456,548	0.867%
Indonesia Treasury Bond	8.38	3/15/24	58,076,000,000	4,355,148	0.361%
Indonesia Treasury Bond	7	5/15/27	62,710,000,000	4,396,724	0.365%
Indonesia Treasury Bond	6.13	5/15/28	100,290,000,000	6,559,298	0.544%
Indonesia Treasury Bond	8.75	5/15/31	38,938,000,000	3,003,040	0.249%
Inmobiliaria Colonial Socimi	2.73	6/5/23	1,600,000	1,913,488	0.159%
Inter-American development Bank	4.4	1/26/26	2,760,000	2,392,222	0.198%
Intercontinental Hotels	3.88	11/28/22	1,729,000	2,297,524	0.191%
Ireland Government Bond	2	2/18/45	1,100,000	1,592,085	0.132%
Ireland Government Bond	5.4	3/13/25	7,422,700	10,656,676	0.884%
Ireland Government Bond	1	5/15/26	13,028,555	15,416,089	1.278%
Ireland Government Bond	1.5	5/15/50	700,000	913,730	0.076%
Israel Government Bond - Fixed	5.5	1/31/42	20,700,000	9,911,186	0.822%
Israel Government Bond - Fixed	1.75	8/31/25	69,566,389	21,380,035	1.773%
Israel Government International Bond	1.5	1/18/27	3,494,000	4,193,394	0.348%
Israel Government International Bond	4.63	3/18/20	3,851,000	4,283,711	0.355%
Italy Buoni Poliennali del Tesoro	2	12/1/25	9,224,000	11,035,776	0.915%
Italy Buoni Poliennali del Tesoro	5	3/1/22	2,223,000	2,726,234	0.226%
Italy Buoni Poliennali del Tesoro	4.5	3/1/24	10,933,000	14,186,592	1.176%
Italy Buoni Poliennali del Tesoro	3.45	3/1/48	865,000	1,280,196	0.106%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	8,600,000	11,116,415	0.922%
Italy Buoni Poliennali del Tesoro	4.75	9/1/21	5,513,000	6,582,556	0.546%
Italy Buoni Poliennali del Tesoro	5.5	9/1/22	18,283,000	23,177,799	1.922%
Japanese Government CPI Linked Bond	0.1	3/10/24	557,574,200	5,287,892	0.438%

Japanese Government CPI Linked Bond	0.1	3/10/25	1,224,902,000	11,679,306	0.968%
Japanese Government CPI Linked Bond	0.1	9/10/24	481,884,100	4,583,570	0.380%
Japan Government Thirty Year Bond	2.5	9/20/37	2,069,250,000	27,116,600	2.249%
Japan Government Thirty Year Bond	2.2	9/20/39	215,600,000	2,768,852	0.230%
Japan Government Thirty Year Bond	1.7	9/20/44	1,526,600,000	18,914,733	1.568%
Japan Government Twenty Year Bond	1.2	12/20/34	3,336,300,000	36,296,167	3.010%
Japan Government Twenty Year Bond	0.7	3/20/37	2,261,150,000	22,986,250	1.906%
Japan Government Twenty Year Bond	0.6	6/20/37	770,000,000	7,703,062	0.639%
Japan Government Twenty Year Bond	1.4	9/20/34	1,756,150,000	19,568,343	1.623%
Jasa Marga Persero	7.5	12/11/20	20,200,000,000	1,395,469	0.116%
Kingdom of Belgium Government Bond	5	3/28/35	1,620,099	3,116,855	0.258%
Kingdom of Belgium Government Bond	4.25	3/28/41	2,877,377	5,714,171	0.474%
Kleopatra Holdings 1 SCA	9.25	6/30/23	304,309	181,145	0.015%
Korea Treasury Bond	1.88	3/10/24	11,200,000,000	9,564,148	0.793%
Korea Treasury Bond	3	9/10/24	29,323,660,000	26,386,405	2.188%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	1,124,000	1,104,521	0.092%
Kreditanstalt fuer Wiederaufbau	6	8/20/20	4,576,000	3,220,919	0.267%
Landsbankinn HF	1.63	3/15/21	9,439,000	10,491,779	0.870%
Latvia Government International Bond	1.88	2/19/49	4,435,000	6,220,079	0.516%
Leeds Building Society	2.63	4/1/21	1,375,000	1,558,499	0.129%
Malaysia Government Bond	4.74	3/15/46	104,635,000	28,661,763	2.377%
Malaysia Government Bond	4.39	4/15/26	11,975,000	3,026,031	0.251%
Marks & Spencer	6.13	12/2/19	50,000	61,957	0.005%
Marks & Spencer	4.75	6/12/25	1,051,000	1,419,395	0.118%
Mexican Bonos	10	12/5/24	17,228,900	999,248	0.083%
Mexican Bonos	8	12/7/23	297,000,000	15,768,813	1.308%
Mexican Bonos	7.5	6/3/27	29,184,800	1,536,883	0.127%
Mexican Bonos	6.5	6/9/22	406,000,000	20,485,368	1.699%
Minerva Luxembourg	6.5	9/20/26	435,000	454,118	0.038%
mo Fisher Scientific	0.88	10/1/31	955,000	1,050,326	0.087%
mo Fisher Scientific	0.13	3/1/25	1,640,000	1,784,825	0.148%
Morgan Stanley	1.38	10/27/26	2,814,000	3,269,960	0.271%
Morgan Stanley	0.64	7/26/24	374,000	413,505	0.034%
Morocco Government International Bond	4.5	10/5/20	4,083,000	4,649,733	0.386%
MTN Mauritius Investments	6.5	10/13/26	2,700,000	2,966,641	0.246%
Netflix	4.63	5/15/29	2,455,000	2,973,417	0.247%
New South Wales Treasury	4	5/20/26	8,864,400	7,050,943	0.585%
Next	4.38	10/2/26	540,000	746,695	0.062%
Next	3.63	5/18/28	1,787,000	2,334,892	0.194%
Nordea Hypotek	1	4/8/22	60,100,000	6,265,717	0.520%
PerkinElmer	1.88	7/19/26	198,000	226,202	0.019%
Perusahaan Listrik Negara PT	4.13	5/15/27	200,000	211,614	0.018%
Perusahaan Listrik Negara PT	3.88	7/17/29	200,000	207,368	0.017%
Petrobras Global Finance BV	7.38	1/17/27	2,800,000	3,387,468	0.281%
Petroleos Mexicanos	5.13	3/15/23	8,434,000	10,118,428	0.839%
Pinnacle Bidco	6.38	2/15/25	561,000	733,230	0.061%
Prologis	2.25	6/30/29	1,252,000	1,618,590	0.134%
ProSiebenSat.1 Media	2.63	4/15/21	1,495,000	1,679,115	0.139%
Province of Ontario Canada	2.6	6/2/25	2,673,000	2,096,273	0.174%
Province of Ontario Canada	3.5	6/2/43	996,000	902,839	0.075%
Refinitiv US Holdings	4.5	5/15/26	1,470,000	1,723,297	0.143%
REI - SECURITY LENDING COLLATERAL			552,581	5,525,806	0.458%
Republic of Austria Government Bond	3.8	1/26/62	2,606,000	6,550,860	0.543%
Republic of Lithuania	1.63	6/19/49	976,000	1,336,392	0.111%
Republic of South Africa Government Bond	10.5	12/21/26	221,755,014	16,352,327	1.356%
Residomo SRO	3.38	10/15/24	862,000	973,505	0.081%
Romania Government Bond	4.75	2/24/25	24,950,000	5,966,431	0.495%
Romania Government Bond	4.25	6/28/23	16,040,000	3,764,156	0.312%
Romania Government Bond	5.8	7/26/27	10,670,000	2,735,062	0.227%
Romanian Government International Bond	2.88	10/28/24	305,000	375,401	0.031%
Romanian Government International Bond	4.88	11/7/19	1,773,000	1,943,134	0.161%
Romanian Government International Bond	2.88	3/11/29	943,000	1,162,883	0.096%
Romanian Government International Bond	4.63	9/18/20	4,850,000	5,532,881	0.459%
Rsa Insurance	5.13	10/10/45	1,190,000	1,628,918	0.135%
Russian Federal Bond - ofZ	8.15	2/3/27	208,707,000	3,465,814	0.287%
Saudi Arabian Oil	3.5	4/16/29	2,500,000	2,611,472	0.217%
Saudi Arabian Oil	4.38	4/16/49	700,000	766,411	0.064%
Serbia International Bond	1.5	6/26/29	5,600,000	6,368,766	0.528%
Serbia Treasury Bonds	5.75	7/21/23	585,000,000	6,108,508	0.507%
Severn Trent Utilities Finance	6.13	2/26/24	104,000	153,753	0.013%
Singapore Government Bond	2.25	6/1/21	186,000	135,912	0.011%
Singapore Government Bond	3.13	9/1/22	12,416,000	9,358,780	0.776%

Sky	1.88	11/24/23	2,891,000	3,396,398	0.282%
Slovenia Government Bond	1.25	3/22/27	7,853,000	9,514,604	0.789%
Slovenia Government Bond	1.5	3/25/35	2,712,000	3,454,533	0.286%
Slovenia Government Bond	5.13	3/30/26	1,188,000	1,757,784	0.146%
Slovenia Government Bond	2.13	7/28/25	6,195,000	7,747,021	0.642%
Slovenia Government Bond	4.63	9/9/24	1,876,000	2,559,357	0.212%
Slovenia Government International Bond	5.25	2/18/24	3,138,000	3,565,920	0.296%
Societe Fonciere Lyonnaise	2.25	11/16/22	1,500,000	1,740,531	0.144%
Spain Government Bond	1.4	7/30/28	3,220,000	3,921,414	0.325%
Sri Lanka Treasury Bills	9.57	10/25/19	340,000,000	1,857,770	0.154%
Sri Lanka Treasury Bills	9.55	11/29/19	205,000,000	1,111,974	0.092%
Sri Lanka Treasury Bills	9.43	1/24/20	334,000,000	1,790,687	0.148%
Sri Lanka Treasury Bills	9.54	12/6/19	102,000,000	552,696	0.046%
Sri Lanka Treasury Bills	9.41	2/28/20	149,000,000	794,333	0.066%
State Grid Overseas Investment 2016	1.38	5/2/25	3,500,000	4,027,344	0.334%
Takeda Pharmaceutical	2.25	11/21/26	2,280,000	2,777,988	0.230%
Telefonica Emisiones	2.24	5/27/22	1,100,000	1,270,754	0.105%
Tesco	6.13	2/24/22	780,000	1,064,366	0.088%
Thailand Government Bond	3.65	6/20/31	301,000,000	12,120,941	1.005%
Thailand Government Bond	4.88	6/22/29	43,763,000	1,872,155	0.155%
Transcanada Trust	4.65	5/18/77	5,081,000	3,699,809	0.307%
Trivium Packaging Finance BV	3.75	8/15/26	175,000	201,691	0.017%
TRP Government Reserve	2		5,862,933	5,862,933	0.486%
UBS AG/London	1.38	4/16/21	4,065,000	4,554,677	0.378%
UniCredit	2	3/4/23	1,414,000	1,632,665	0.135%
Unicredit Bank Austria	1.38	5/26/21	400,000	448,738	0.037%
Unicredit Bank Czech Republic & Slovakia	0.63	4/30/20	3,300,000	3,611,048	0.299%
United Kingdom Gilt	1.63	10/22/71	2,511,000	4,093,871	0.339%
United Kingdom Gilt	4.25	12/7/46	14,705,792	32,255,428	2.675%
U.S. Treasury Bill	1.84	2/13/20	3,009,000	2,988,915	0.248%
Victoria	5.25	7/15/24	440,000	493,147	0.041%
Vietnam Government International Bond	6.75	1/29/20	5,126,000	5,204,161	0.432%
Virgin Media Secured Finance	5.25	5/15/29	660,000	868,417	0.072%
Vonovia Finance BV	1.63	12/15/20	100,000	111,369	0.009%
XLIT	3.25	6/29/47	1,600,000	1,936,927	0.161%

Total Investments in Securities **1,193,320,445**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	2,928,064	ZAR	(45,753,640)	01/10/2020	(53,359)	-0.004%
BARCLAYS	USD	2,584,476	IDR	(37,224,202,000)	01/16/2020	(3,831)	0.000%
BARCLAYS	USD	2,584,117	IDR	(37,224,202,913)	01/16/2020	(4,189)	0.000%
BARCLAYS	USD	2,590,335	KRW	(3,079,955,000)	01/16/2020	13,707	0.001%
BARCLAYS	USD	2,587,154	KRW	(3,079,955,000)	01/16/2020	10,526	0.001%
BARCLAYS	IDR	37,224,202,000	USD	(2,624,195)	10/04/2019	(2,564)	0.000%
BARCLAYS	IDR	37,224,202,913	USD	(2,624,195)	10/04/2019	(2,564)	0.000%
BARCLAYS	USD	665,511	IDR	(9,522,791,000)	10/04/2019	(5,162)	0.000%
BARCLAYS	KRW	3,079,955,000	USD	(2,582,988)	10/11/2019	(9,510)	-0.001%
BARCLAYS	KRW	3,079,955,000	USD	(2,579,527)	10/11/2019	(6,049)	-0.001%
BARCLAYS	JPY	289,853,000	USD	(2,679,133)	10/25/2019	6,382	0.001%
BARCLAYS	USD	1,958,153	EUR	(1,746,000)	10/31/2019	50,373	0.004%
BARCLAYS	USD	2,346,049	EUR	(2,134,945)	10/31/2019	13,285	0.001%
BARCLAYS	USD	4,970,471	CLP	(3,462,430,000)	11/08/2019	218,148	0.018%
BARCLAYS	USD	4,946,329	CLP	(3,462,430,000)	11/08/2019	194,006	0.016%
BARCLAYS	USD	4,986,003	CLP	(3,462,430,000)	11/08/2019	233,680	0.019%
BARCLAYS	USD	4,976,686	CLP	(3,462,430,000)	11/08/2019	224,363	0.019%
BARCLAYS	USD	2,598,143	SGD	(3,582,289)	12/13/2019	4,087	0.000%
BNP PARIBAS SECURITIES CORP	BRL	19,605,991	USD	(4,698,071)	10/02/2019	19,932	0.002%
BNP PARIBAS SECURITIES CORP	BRL	2,042,000	USD	(537,015)	10/02/2019	(45,626)	-0.004%
BNP PARIBAS SECURITIES CORP	BRL	25,067,000	USD	(6,162,666)	10/02/2019	(130,520)	-0.011%
BNP PARIBAS SECURITIES CORP	USD	4,707,999	BRL	(19,605,991)	10/02/2019	(10,005)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	6,019,355	BRL	(25,067,000)	10/02/2019	(12,791)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	490,347	BRL	(2,042,000)	10/02/2019	(1,042)	0.000%
BNP PARIBAS SECURITIES CORP	CZK	127,293,000	USD	(5,603,644)	10/18/2019	(223,589)	-0.019%
BNP PARIBAS SECURITIES CORP	RON	15,035,460	USD	(3,565,186)	10/18/2019	(111,981)	-0.009%
BNP PARIBAS SECURITIES CORP	RON	8,333,046	USD	(1,942,000)	10/18/2019	(28,143)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	1,309,332	CZK	(29,975,000)	10/18/2019	42,435	0.004%
BNP PARIBAS SECURITIES CORP	USD	492,649	DKK	(3,279,000)	10/18/2019	13,234	0.001%
BNP PARIBAS SECURITIES CORP	USD	248,625	HUF	(72,428,000)	10/18/2019	12,610	0.001%
BNP PARIBAS SECURITIES CORP	USD	2,698,935	RON	(11,403,000)	10/18/2019	79,999	0.007%
BNP PARIBAS SECURITIES CORP	USD	1,499,143	RON	(6,361,000)	10/18/2019	38,208	0.003%
BNP PARIBAS SECURITIES CORP	USD	4,515,076	CAD	(5,935,000)	10/25/2019	33,523	0.003%

BNP PARIBAS SECURITIES CORP	USD	25,479,059	JPY	(2,752,541,000)	10/25/2019	(23,485)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	32,079,275	EUR	(28,576,000)	10/31/2019	855,499	0.071%
BNP PARIBAS SECURITIES CORP	USD	4,917,735	CLP	(3,462,430,000)	11/08/2019	165,413	0.014%
BNP PARIBAS SECURITIES CORP	USD	536,028	ILS	(1,883,000)	11/12/2019	(6,894)	-0.001%
BNP PARIBAS SECURITIES CORP	PLN	11,827,417	USD	(3,070,521)	11/15/2019	(119,307)	-0.010%
BNP PARIBAS SECURITIES CORP	USD	370,323	CHF	(365,000)	11/22/2019	2,976	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,877,458	MXN	(57,199,552)	11/22/2019	4,244	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,861,259	MXN	(57,198,000)	11/22/2019	(11,877)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	4,681,133	BRL	(19,605,991)	12/03/2019	(18,742)	-0.002%
BNP PARIBAS SECURITIES CORP	CLP	152,787,000	USD	(213,166)	12/06/2019	(3,341)	0.000%
BNP PARIBAS SECURITIES CORP	CLP	152,787,000	USD	(212,855)	12/06/2019	(3,029)	0.000%
BNP PARIBAS SECURITIES CORP	CLP	152,787,000	USD	(211,254)	12/06/2019	(1,428)	0.000%
BNP PARIBAS SECURITIES CORP	MYR	2,475,000	USD	(589,496)	12/06/2019	368	0.000%
BNP PARIBAS SECURITIES CORP	MYR	2,477,757	USD	(592,198)	12/06/2019	(1,677)	0.000%
BNP PARIBAS SECURITIES CORP	THB	2,589,346	USD	(84,404)	12/06/2019	363	0.000%
BNP PARIBAS SECURITIES CORP	USD	4,208,378	MYR	(17,758,516)	12/06/2019	(23,987)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	728,038	ZAR	(11,261,000)	12/13/2019	(8,428)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	2,963,121	ZAR	(45,758,000)	12/13/2019	(29,440)	-0.002%
BNP PARIBAS SECURITIES CORP	ZAR	192,300,000	USD	(12,759,026)	12/13/2019	(182,656)	-0.015%
BANK OF AMERICA	USD	2,961,261	ZAR	(45,758,000)	01/10/2020	(20,446)	-0.002%
BANK OF AMERICA	USD	2,960,399	ZAR	(45,758,000)	01/10/2020	(21,309)	-0.002%
BANK OF AMERICA	USD	970,514	INR	(67,276,000)	10/04/2019	21,304	0.002%
BANK OF AMERICA	CZK	127,293,000	USD	(5,606,880)	10/18/2019	(226,824)	-0.019%
BANK OF AMERICA	CZK	127,293,000	USD	(5,603,918)	10/18/2019	(223,862)	-0.019%
BANK OF AMERICA	HUF	534,707,169	USD	(1,850,313)	10/18/2019	(107,910)	-0.009%
BANK OF AMERICA	AUD	16,195,289	USD	(10,980,341)	10/25/2019	(39,138)	-0.003%
BANK OF AMERICA	USD	9,585,473	EUR	(8,662,000)	10/31/2019	120,875	0.010%
BANK OF AMERICA	USD	714,904	CNH	(5,046,510)	12/06/2019	9,342	0.001%
BANK OF AMERICA	USD	715,257	CNH	(5,049,000)	12/06/2019	9,347	0.001%
BANK OF AMERICA	USD	710,516	CNH	(5,049,000)	12/06/2019	4,606	0.000%
BANK OF AMERICA	USD	2,983,407	ZAR	(45,758,000)	12/13/2019	(9,154)	-0.001%
BANK OF AMERICA	USD	2,966,675	ZAR	(45,758,000)	12/13/2019	(25,886)	-0.002%
JP MORGAN CHASE BANK	USD	2,582,230	KRW	(3,079,955,000)	01/16/2020	5,602	0.000%
JP MORGAN CHASE BANK	BRL	19,605,000	USD	(4,700,875)	10/02/2019	16,890	0.001%
JP MORGAN CHASE BANK	BRL	1,876,000	USD	(485,482)	10/02/2019	(34,040)	-0.003%
JP MORGAN CHASE BANK	USD	450,485	BRL	(1,876,000)	10/02/2019	(957)	0.000%
JP MORGAN CHASE BANK	USD	4,707,761	BRL	(19,605,000)	10/02/2019	(10,004)	-0.001%
JP MORGAN CHASE BANK	KRW	1,605,974,690	USD	(1,373,497)	10/11/2019	(31,613)	-0.003%
JP MORGAN CHASE BANK	KRW	3,079,955,000	USD	(2,574,783)	10/11/2019	(1,305)	0.000%
JP MORGAN CHASE BANK	DKK	38,111,000	USD	(5,773,100)	10/18/2019	(200,979)	-0.017%
JP MORGAN CHASE BANK	RON	10,274,003	USD	(2,430,192)	10/18/2019	(70,554)	-0.006%
JP MORGAN CHASE BANK	JPY	1,252,754,752	USD	(11,598,786)	10/25/2019	8,101	0.001%
JP MORGAN CHASE BANK	USD	468,199	AUD	(694,000)	10/25/2019	(653)	0.000%
JP MORGAN CHASE BANK	USD	618,708	CAD	(819,000)	10/25/2019	276	0.000%
JP MORGAN CHASE BANK	USD	2,593,885	JPY	(274,355,000)	10/25/2019	51,961	0.004%
JP MORGAN CHASE BANK	USD	6,788,723	JPY	(732,715,000)	10/25/2019	51	0.000%
JP MORGAN CHASE BANK	USD	2,445,236	EUR	(2,185,712)	10/31/2019	57,002	0.005%
JP MORGAN CHASE BANK	USD	1,487,556	EUR	(1,325,000)	10/31/2019	39,785	0.003%
JP MORGAN CHASE BANK	USD	5,468,138	EUR	(4,944,000)	10/31/2019	66,040	0.005%
JP MORGAN CHASE BANK	USD	2,179,466	EUR	(1,995,000)	10/31/2019	(386)	0.000%
JP MORGAN CHASE BANK	PLN	1,401,000	USD	(353,296)	11/15/2019	(3,714)	0.000%
JP MORGAN CHASE BANK	CHF	4,170,000	USD	(4,285,852)	11/22/2019	(89,031)	-0.007%
JP MORGAN CHASE BANK	USD	362,277	CHF	(356,000)	11/22/2019	3,987	0.000%
JP MORGAN CHASE BANK	USD	832,055	GBP	(674,000)	11/22/2019	1,608	0.000%
JP MORGAN CHASE BANK	USD	1,531,671	GBP	(1,254,000)	11/22/2019	(13,404)	-0.001%
JP MORGAN CHASE BANK	USD	2,896,351	MXN	(57,198,000)	11/22/2019	23,214	0.002%
JP MORGAN CHASE BANK	USD	556,911	MXN	(10,976,000)	11/22/2019	5,571	0.000%
JP MORGAN CHASE BANK	USD	2,862,763	MXN	(57,198,000)	11/22/2019	(10,374)	-0.001%
JP MORGAN CHASE BANK	USD	587,252	MXN	(11,943,000)	11/22/2019	(12,662)	-0.001%
JP MORGAN CHASE BANK	USD	4,297,168	SEK	(40,787,000)	11/22/2019	139,614	0.012%
JP MORGAN CHASE BANK	USD	4,683,692	BRL	(19,605,000)	12/03/2019	(15,945)	-0.001%
JP MORGAN CHASE BANK	CLP	152,787,000	USD	(212,366)	12/06/2019	(2,541)	0.000%
JP MORGAN CHASE BANK	CLP	152,788,068	USD	(213,010)	12/06/2019	(3,183)	0.000%
JP MORGAN CHASE BANK	CNH	42,483,000	USD	(5,920,588)	12/06/2019	19,043	0.002%
JP MORGAN CHASE BANK	CNH	47,775,000	USD	(6,681,865)	12/06/2019	(2,349)	0.000%
JP MORGAN CHASE BANK	USD	8,420,698	CNH	(60,000,000)	12/06/2019	31,981	0.003%
JP MORGAN CHASE BANK	USD	4,186,442	CNH	(30,000,000)	12/06/2019	(7,917)	-0.001%
JP MORGAN CHASE BANK	USD	2,596,223	SGD	(3,583,000)	12/13/2019	1,652	0.000%
CITIBANK N A	USD	9,273,518	ILS	(32,423,000)	01/14/2020	(108,190)	-0.009%
CITIBANK N A	USD	9,298,853	ILS	(32,423,242)	01/14/2020	(82,924)	-0.007%
CITIBANK N A	USD	2,592,937	IDR	(37,224,202,000)	01/16/2020	4,631	0.000%
CITIBANK N A	BRL	45,838,472	USD	(11,007,221)	10/02/2019	23,391	0.002%

CITIBANK N A	USD	11,240,430	BRL	(45,838,472)	10/02/2019	209,818	0.017%
CITIBANK N A	IDR	37,224,202,000	USD	(2,633,477)	10/04/2019	(11,846)	-0.001%
CITIBANK N A	USD	14,883,059	INR	(1,030,093,734)	10/04/2019	349,272	0.029%
CITIBANK N A	USD	6,807,866	TWD	(211,003,000)	10/04/2019	5,151	0.000%
CITIBANK N A	USD	2,583,260	KRW	(3,041,970,000)	10/11/2019	41,521	0.003%
CITIBANK N A	CZK	7,273,000	USD	(314,926)	10/18/2019	(7,531)	-0.001%
CITIBANK N A	RON	5,293,926	USD	(1,247,802)	10/18/2019	(31,942)	-0.003%
CITIBANK N A	RON	15,221,363	USD	(3,608,241)	10/18/2019	(112,339)	-0.009%
CITIBANK N A	RON	17,507,343	USD	(4,152,399)	10/18/2019	(131,474)	-0.011%
CITIBANK N A	RON	995,860	USD	(235,190)	10/18/2019	(6,470)	-0.001%
CITIBANK N A	RON	3,464,018	USD	(807,755)	10/18/2019	(12,172)	-0.001%
CITIBANK N A	RON	1,064,762	USD	(246,591)	10/18/2019	(2,046)	0.000%
CITIBANK N A	RON	8,242,359	USD	(1,911,671)	10/18/2019	(18,642)	-0.002%
CITIBANK N A	USD	2,696,829	RON	(11,403,000)	10/18/2019	77,893	0.006%
CITIBANK N A	USD	2,708,615	RON	(11,403,000)	10/18/2019	89,680	0.007%
CITIBANK N A	CAD	32,850,000	USD	(25,246,994)	10/25/2019	(441,769)	-0.037%
CITIBANK N A	CAD	1,034,986	USD	(787,541)	10/25/2019	(6,016)	0.000%
CITIBANK N A	JPY	24,963,800,402	USD	(232,437,296)	10/25/2019	(1,145,402)	-0.095%
CITIBANK N A	USD	12,669,795	JPY	(1,345,778,000)	10/25/2019	201,039	0.017%
CITIBANK N A	EUR	387,046	USD	(434,433)	10/31/2019	(11,525)	-0.001%
CITIBANK N A	EUR	421,755	USD	(470,469)	10/31/2019	(9,635)	-0.001%
CITIBANK N A	USD	732,389	EUR	(659,007)	10/31/2019	12,320	0.001%
CITIBANK N A	ILS	43,675,000	USD	(12,484,350)	11/12/2019	108,384	0.009%
CITIBANK N A	USD	868,423	ILS	(3,009,000)	11/12/2019	844	0.000%
CITIBANK N A	PLN	11,828,000	USD	(3,065,996)	11/15/2019	(114,637)	-0.010%
CITIBANK N A	CHF	4,169,000	USD	(4,283,586)	11/22/2019	(87,772)	-0.007%
CITIBANK N A	GBP	27,990,722	USD	(33,906,841)	11/22/2019	580,999	0.048%
CITIBANK N A	USD	2,897,363	MXN	(57,198,000)	11/22/2019	24,226	0.002%
CITIBANK N A	USD	399,650	MXN	(7,888,000)	11/22/2019	3,425	0.000%
CITIBANK N A	THB	2,587,000	USD	(84,487)	12/06/2019	203	0.000%
CITIBANK N A	THB	2,587,000	USD	(84,513)	12/06/2019	177	0.000%
CITIBANK N A	USD	709,977	CNH	(5,049,000)	12/06/2019	4,066	0.000%
CITIBANK N A	USD	496,701	THB	(15,224,000)	12/06/2019	(1,684)	0.000%
CITIBANK N A	USD	2,935,313	ZAR	(45,758,000)	12/13/2019	(57,249)	-0.005%
CITIBANK N A	USD	2,973,075	ZAR	(45,758,000)	12/13/2019	(19,486)	-0.002%
CREDIT SUISSE FIRST BOSTON	USD	2,603,273	IDR	(37,224,202,000)	01/16/2020	14,967	0.001%
CREDIT SUISSE FIRST BOSTON	USD	2,584,503	IDR	(37,224,202,000)	01/16/2020	(3,804)	0.000%
CREDIT SUISSE FIRST BOSTON	IDR	37,224,202,000	USD	(2,642,451)	10/04/2019	(20,820)	-0.002%
CREDIT SUISSE FIRST BOSTON	IDR	37,224,202,000	USD	(2,625,120)	10/04/2019	(3,489)	0.000%
CREDIT SUISSE FIRST BOSTON	INR	211,524,863	USD	(3,051,206)	10/04/2019	(66,762)	-0.006%
CREDIT SUISSE FIRST BOSTON	USD	1,905,057	IDR	(26,828,918,000)	10/04/2019	15,546	0.001%
CREDIT SUISSE FIRST BOSTON	CLP	473,299,200	USD	(672,128)	11/08/2019	(22,506)	-0.002%
DEUTSCHE BANK	ILS	1,204,928	USD	(342,511)	01/14/2020	6,139	0.001%
DEUTSCHE BANK	BRL	9,476,072	USD	(2,493,900)	10/02/2019	(213,569)	-0.018%
DEUTSCHE BANK	USD	2,275,495	BRL	(9,476,072)	10/02/2019	(4,835)	0.000%
GOLDMAN SACHS & CO	USD	2,576,311	KRW	(3,079,954,213)	01/16/2020	(316)	0.000%
GOLDMAN SACHS & CO	USD	6,182,557	TWD	(190,126,000)	01/16/2020	5,569	0.000%
GOLDMAN SACHS & CO	NOK	19,984,063	USD	(2,219,731)	01/24/2020	(19,613)	-0.002%
GOLDMAN SACHS & CO	TWD	190,126,000	USD	(6,128,747)	10/04/2019	896	0.000%
GOLDMAN SACHS & CO	TWD	20,877,000	USD	(674,758)	10/04/2019	(1,685)	0.000%
GOLDMAN SACHS & CO	KRW	3,079,954,213	USD	(2,569,005)	10/11/2019	4,472	0.000%
GOLDMAN SACHS & CO	USD	2,433,963	KRW	(2,867,208,000)	10/11/2019	38,247	0.003%
GOLDMAN SACHS & CO	RUB	2,142,899	USD	(33,676)	10/18/2019	(711)	0.000%
GOLDMAN SACHS & CO	USD	337,430	CZK	(7,681,000)	10/18/2019	12,791	0.001%
GOLDMAN SACHS & CO	USD	738,827	CAD	(966,000)	10/25/2019	9,395	0.001%
GOLDMAN SACHS & CO	USD	1,494,594	CAD	(1,969,000)	10/25/2019	7,791	0.001%
GOLDMAN SACHS & CO	USD	2,984,793	JPY	(319,677,000)	10/25/2019	22,956	0.002%
GOLDMAN SACHS & CO	EUR	362,886	USD	(402,018)	10/31/2019	(5,508)	0.000%
GOLDMAN SACHS & CO	USD	2,863,049	MXN	(57,198,000)	11/22/2019	(10,087)	-0.001%
GOLDMAN SACHS & CO	USD	709,483	CNH	(5,049,000)	12/06/2019	3,572	0.000%
GOLDMAN SACHS & CO	USD	709,483	CNH	(5,049,000)	12/06/2019	3,572	0.000%
HSBC SECURITIES INC	USD	2,936,857	ZAR	(45,758,000)	01/10/2020	(44,850)	-0.004%
HSBC SECURITIES INC	NZD	3,441,000	USD	(2,179,565)	01/24/2020	(19,335)	-0.002%
HSBC SECURITIES INC	IDR	23,976,941,000	USD	(1,697,963)	10/04/2019	(9,312)	-0.001%
HSBC SECURITIES INC	USD	5,109,330	IDR	(73,560,563,750)	10/04/2019	(71,403)	-0.006%
HSBC SECURITIES INC	USD	10,312,494	IDR	(147,121,127,500)	10/04/2019	(48,973)	-0.004%
HSBC SECURITIES INC	USD	5,136,104	IDR	(73,560,563,750)	10/04/2019	(44,629)	-0.004%
HSBC SECURITIES INC	KRW	4,346,017,890	USD	(3,680,571)	10/11/2019	(49,225)	-0.004%
HSBC SECURITIES INC	USD	2,633,740	KRW	(3,041,970,000)	10/11/2019	92,001	0.008%
HSBC SECURITIES INC	USD	2,613,107	KRW	(3,041,970,000)	10/11/2019	71,368	0.006%
HSBC SECURITIES INC	EUR	790,889	USD	(878,391)	10/31/2019	(14,220)	-0.001%
HSBC SECURITIES INC	USD	5,456,889	EUR	(4,859,921)	10/31/2019	146,661	0.012%

HSBC SECURITIES INC	USD	1,239,302	EUR	(1,101,000)	10/31/2019	36,286	0.003%
HSBC SECURITIES INC	CHF	4,169,000	USD	(4,285,700)	11/22/2019	(89,886)	-0.007%
HSBC SECURITIES INC	USD	2,879,770	MXN	(57,198,000)	11/22/2019	6,634	0.001%
HSBC SECURITIES INC	CLP	152,787,000	USD	(213,077)	12/06/2019	(3,252)	0.000%
HSBC SECURITIES INC	THB	2,587,000	USD	(84,537)	12/06/2019	153	0.000%
HSBC SECURITIES INC	THB	2,587,000	USD	(84,722)	12/06/2019	(32)	0.000%
HSBC SECURITIES INC	USD	714,144	CNH	(5,049,000)	12/06/2019	8,234	0.001%
HSBC SECURITIES INC	USD	714,144	CNH	(5,049,000)	12/06/2019	8,234	0.001%
HSBC SECURITIES INC	USD	709,289	CNH	(5,049,000)	12/06/2019	3,378	0.000%
HSBC SECURITIES INC	USD	709,289	CNH	(5,049,000)	12/06/2019	3,378	0.000%
HSBC SECURITIES INC	USD	709,289	CNH	(5,049,000)	12/06/2019	3,378	0.000%
HSBC SECURITIES INC	USD	4,211,413	MYR	(17,757,000)	12/06/2019	(20,592)	-0.002%
HSBC SECURITIES INC	USD	4,211,413	MYR	(17,757,000)	12/06/2019	(20,592)	-0.002%
HSBC SECURITIES INC	USD	4,210,514	MYR	(17,757,000)	12/06/2019	(21,491)	-0.002%
HSBC SECURITIES INC	USD	4,210,514	MYR	(17,757,000)	12/06/2019	(21,491)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	26,584,416	INR	(1,915,938,871)	01/16/2020	(168,225)	-0.014%
MORGAN STANLEY & COMPANY LLC	BRL	1,839,000	USD	(441,600)	10/02/2019	938	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	45,839,000	USD	(11,007,348)	10/02/2019	23,391	0.002%
MORGAN STANLEY & COMPANY LLC	BRL	8,966,108	USD	(2,242,929)	10/02/2019	(85,316)	-0.007%
MORGAN STANLEY & COMPANY LLC	USD	11,208,950	BRL	(45,839,000)	10/02/2019	178,211	0.015%
MORGAN STANLEY & COMPANY LLC	USD	468,702	BRL	(1,839,000)	10/02/2019	26,164	0.002%
MORGAN STANLEY & COMPANY LLC	USD	2,153,037	BRL	(8,966,108)	10/02/2019	(4,575)	0.000%
MORGAN STANLEY & COMPANY LLC	INR	1,915,938,871	USD	(26,954,683)	10/04/2019	77,662	0.006%
MORGAN STANLEY & COMPANY LLC	USD	2,585,390	KRW	(3,041,969,793)	10/11/2019	43,651	0.004%
MORGAN STANLEY & COMPANY LLC	USD	2,604,426	KRW	(3,041,970,000)	10/11/2019	62,687	0.005%
MORGAN STANLEY & COMPANY LLC	USD	2,700,597	RON	(11,404,892)	10/18/2019	81,227	0.007%
MORGAN STANLEY & COMPANY LLC	CAD	32,850,829	USD	(25,205,110)	10/25/2019	(399,259)	-0.033%
MORGAN STANLEY & COMPANY LLC	USD	3,354,400	JPY	(362,037,000)	10/25/2019	94	0.000%
MORGAN STANLEY & COMPANY LLC	USD	4,137,302	EUR	(3,690,000)	10/31/2019	105,396	0.009%
MORGAN STANLEY & COMPANY LLC	USD	4,908,602	CLP	(3,462,430,000)	11/08/2019	156,280	0.013%
RBC DOMINION SECURITIES INC	USD	14,809,776	INR	(1,030,094,000)	10/04/2019	275,985	0.023%
RBC DOMINION SECURITIES INC	USD	822,735	JPY	(87,050,000)	10/25/2019	16,208	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	2,951,272	ZAR	(45,758,000)	01/10/2020	(30,435)	-0.003%
STATE STREET GLOBAL MARKETS LLC	USD	9,275,905	ILS	(32,423,000)	01/14/2020	(105,802)	-0.009%
STATE STREET GLOBAL MARKETS LLC	USD	2,696,829	RON	(11,403,000)	10/18/2019	77,893	0.006%
STATE STREET GLOBAL MARKETS LLC	USD	2,707,008	RON	(11,403,000)	10/18/2019	88,072	0.007%
STATE STREET GLOBAL MARKETS LLC	CAD	701,000	USD	(528,911)	10/25/2019	418	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	686,870	USD	(522,789)	10/25/2019	(4,130)	0.000%
STATE STREET GLOBAL MARKETS LLC	JPY	253,189,500	USD	(2,346,715)	10/25/2019	(891)	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	3,686,224	USD	(4,139,802)	10/31/2019	(112,023)	-0.009%
STATE STREET GLOBAL MARKETS LLC	EUR	22,290,473	USD	(25,035,362)	10/31/2019	(679,513)	-0.056%
STATE STREET GLOBAL MARKETS LLC	EUR	727,960	USD	(819,728)	10/31/2019	(24,317)	-0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	822,051	USD	(912,088)	10/31/2019	(13,868)	-0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	2,776,510	USD	(3,059,838)	10/31/2019	(26,063)	-0.002%
STATE STREET GLOBAL MARKETS LLC	GBP	188,106	USD	(235,700)	11/22/2019	(3,932)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	944,860	GBP	(764,000)	11/22/2019	3,522	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	4,302,844	SEK	(40,786,013)	11/22/2019	145,391	0.012%
STATE STREET GLOBAL MARKETS LLC	USD	715,511	CNH	(5,049,000)	12/06/2019	9,600	0.001%
STANDARD CHARTERED SECURITIES	KRW	465,378,367	USD	(390,762)	01/16/2020	(1,436)	0.000%
STANDARD CHARTERED SECURITIES	BRL	6,878,301	USD	(1,765,931)	10/02/2019	(110,730)	-0.009%
STANDARD CHARTERED SECURITIES	USD	1,651,691	BRL	(6,878,301)	10/02/2019	(3,510)	0.000%
STANDARD CHARTERED SECURITIES	IDR	220,701,970,606	USD	(15,638,204)	10/04/2019	(94,576)	-0.008%
STANDARD CHARTERED SECURITIES	USD	6,998,112	IDR	(100,205,958,519)	10/04/2019	(59,207)	-0.005%
STANDARD CHARTERED SECURITIES	KRW	553,549,000	USD	(469,742)	10/11/2019	(7,221)	-0.001%
STANDARD CHARTERED SECURITIES	USD	1,563,812	JPY	(168,220,000)	10/25/2019	5,238	0.000%
STANDARD CHARTERED SECURITIES	USD	421,369	PLN	(1,656,000)	11/15/2019	8,159	0.001%
UBS SECURITIES LLC	USD	632,814	KRW	(748,303,000)	10/11/2019	7,565	0.001%
UBS SECURITIES LLC	CZK	127,293,000	USD	(5,611,626)	10/18/2019	(231,570)	-0.019%
UBS SECURITIES LLC	USD	825,656	EUR	(739,688)	10/31/2019	17,431	0.001%
UBS SECURITIES LLC	USD	1,706,735	EUR	(1,541,000)	10/31/2019	22,950	0.002%
UBS SECURITIES LLC	USD	4,879,063	CLP	(3,462,427,030)	11/08/2019	126,744	0.011%
UBS SECURITIES LLC	ZAR	17,306,100	USD	(1,170,745)	12/13/2019	(38,931)	-0.003%

Total Forward Currency Exchange Contracts

(1,051,880)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO AUD CALL/USD PUT 0.695 11/04/2019	0.70	11/4/2019	24,500,000	25,235	0.002%
FXO USD PUT/BRL CALL 4.00 12/02/2019	4.00	12/2/2019	24,500,000	147,088	0.012%

Total Options

172,323

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/19/2022 PAY FIX	(105,000,000)	(588,404)	(0.049%)
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	(440,432)	(0.037%)
GREECE CDS 06/20/2024	(95,000)	(4,057)	0.000%
GREECE CDS 06/20/2024	(95,000)	(4,057)	0.000%
GREECE CDS 12/20/2021	2,160,000	(2,741)	0.000%
GREECE CDS 12/20/2020	2,160,000	8,657	0.001%
GREECE CDS 06/20/2022	1,450,000	(11,078)	(0.001%)
GREECE CDS 06/20/2024	(190,000)	(8,114)	(0.001%)
ITRX XOVER CDSI S31 5Y 06/20/2024	(11,100,000)	1,207,193	0.100%
MXN IRS 07/18/2024 REC FIX	103,500,000	129,425	0.011%

Total Swap Contracts **286,391**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNZ9 CAN 10YR BOND FUT DEC 19	709	12/18/2019	76,313,092	(986,407)	6.328%
DUZ9 EURO SCHATZ FUT DEC 19	(252)	12/6/2019	(30,853,499)	349,899	(2.558%)
G Z9 LONG GILT FUT DEC 19	(167)	12/27/2019	(27,564,004)	94,736	(2.286%)
KAAZ9 KOREA 10YR BND FUT DEC 19	287	12/17/2019	31,870,760	(270,432)	2.643%
KEZ9 KOREA 3YR BND FUT DEC 19	286	12/17/2019	26,499,503	(103,764)	2.197%
OATZ9 EURO OAT FUT DEC 19	79	12/6/2019	14,664,774	(276,092)	1.216%
OEZ9 EURO BOBL FUT DEC 19	(435)	12/6/2019	(64,315,727)	1,018,932	(5.333%)
RXZ9 EURO BUND FUTURE DEC 19	25	12/6/2019	4,748,112	(98,985)	0.394%
UBZ9 EURO BUXL 30Y FUT DEC 19	(21)	12/6/2019	(4,978,364)	187,834	(0.413%)
XMZ9 AUST 10Y BOND FUT DEC 19	159	12/16/2019	15,813,105	(103,083)	1.311%

Total Futures Contracts **(187,360)**

NET ASSETS **1,205,953,819**

NET ASSET VALUE PER SHARE

International Bond Fund Shares **8.93**

(\$673,425,506 / 75,411,446 Shares Outstanding)

International Bond Fund - Advisor Class Shares **8.95**

(\$5,344,147 / 596,901 Shares Outstanding)

International Bond Fund - I Class Shares **8.95**

(\$527,184,165 / 58,903,812 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC Revenue Anticipation Certificate
- RAN Revenue Anticipation Note
- RAW Revenue Anticipation Warrant
- REIT Real Estate Investment Trust
- RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
- STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
- TAN Tax Anticipation Note
- TAW Tax Anticipation Warrant
- TBA To Be Announced purchase commitment
- TDFA Trade & Deposit Facility Agreement
- TECP Tax-Exempt Commercial Paper
- TRAN Tax Revenue Anticipation Note
- VR Variable Rate; rate shown is effective rate at period end
- VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavian 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	GYP	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.