

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1MDB Global Investments	4.4	3/9/23	6,600,000	5,807,949	0.576%
AA Bond	5.5	7/31/22	1,354,000	1,021,021	0.101%
Abertis Infraestructuras	3	3/27/31	1,300,000	1,356,935	0.134%
ABJA Investment Co Pte	5.45	1/24/28	1,369,000	1,020,896	0.101%
Abn Amro Bank	6.38	4/27/21	745,000	849,228	0.084%
Akelius Residential Property	1.75	2/7/25	2,210,000	2,402,117	0.238%
Albania Government International Bond	3.5	10/9/25	860,000	998,268	0.099%
Albania Government International Bond	5.75	11/12/20	1,326,000	1,500,631	0.149%
Allianz	3.38	9/18/68	2,300,000	2,587,405	0.256%
Altice France SA/France	5.88	2/1/27	375,000	419,758	0.042%
American International	5	4/26/23	250,000	335,121	0.033%
Anheuser-Busch InBev SA/NV	2	1/23/35	290,000	290,656	0.029%
Aquarius & Investments PLC for Zurich Insurance	4.25	10/2/43	1,069,000	1,259,079	0.125%
Argentine Republic Government International Bond	3.38	1/15/23	1,443,000	413,786	0.041%
Arion Banki HF	1	3/20/23	1,500,000	1,607,185	0.159%
Australia Government Bond	3	3/21/47	21,510,000	17,131,658	1.698%
Axa	5.25	4/16/40	850,000	936,781	0.093%
Banco Bilbao Vizcaya Argentaria	0.38	10/2/24	1,000,000	1,012,727	0.100%
Banco Comercial Portugues	4.5	12/7/27	1,600,000	1,319,069	0.131%
Banco Santander	1.38	2/9/22	1,500,000	1,637,692	0.162%
Bank of America	1.38	2/7/25	1,414,000	1,524,413	0.151%
Barclays	1.88	12/8/23	2,814,000	3,009,555	0.298%
Bausch Health	4.5	5/15/23	470,000	494,783	0.049%
BBVA Bancomer SA/Texas	5.88	9/13/34	1,900,000	1,596,095	0.158%
Becton Dickinson And	3.02	5/24/25	1,018,000	1,293,019	0.128%
Bermuda Government International Bond	4.75	2/15/29	4,775,000	4,863,540	0.482%
Blackstone Property Partners Europe Holdings Sarl	2	2/15/24	2,000,000	2,181,714	0.216%
Blackstone Property Partners Europe Holdings Sarl	1.75	3/12/29	800,000	791,044	0.078%
Bnp Paribas	5.75	1/24/22	174,000	229,842	0.023%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	5,170,000,000	6,605,740	0.655%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	15,855,000,000	20,310,122	2.013%
BP Capital Markets	1.57	2/16/27	1,000,000	1,081,802	0.107%
Bpce	1.13	1/18/23	1,400,000	1,514,971	0.150%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/25	26,983,000	5,853,681	0.580%
Brf	4.88	1/24/30	2,050,000	1,731,225	0.172%
Bunge Finance Europe BV	1.85	6/16/23	2,070,000	2,272,959	0.225%
Cabot Financial Luxembourg	7.5	10/1/23	1,605,000	1,847,796	0.183%
Caixabank	2.75	7/14/28	4,600,000	4,743,576	0.470%
Canadian Government Bond	3.5	12/1/45	7,054,000	7,384,470	0.732%
Canadian Government Bond	2	9/1/23	6,360,000	4,734,863	0.469%
Capital One Financial	1.65	6/12/29	2,100,000	1,942,830	0.193%
Celulosa Arauco Y Constitucion	4.2	1/29/30	1,635,000	1,411,087	0.140%
Cemex SAB de CV	6.13	5/5/25	200,000	178,749	0.018%
Centrais Eletricas Brasileiras	4.63	2/4/30	620,000	551,490	0.055%
China development Bank	4.88	2/9/28	40,000,000	6,308,638	0.625%
China development Bank	3.65	5/21/29	40,000,000	5,878,473	0.583%
China development Bank	4.24	8/24/27	150,000,000	22,679,647	2.248%
China Government Bond	2.94	10/17/24	10,000,000	1,450,193	0.144%
China Government Bond	3.13	11/21/29	30,000,000	4,426,302	0.439%
China Government Bond	3.77	3/8/25	10,000,000	1,506,932	0.149%
China Government Bond	3.13	4/13/22	50,000,000	7,220,511	0.716%
China Government Bond	4	6/24/69	10,000,000	1,615,030	0.160%
China Government Bond	3.25	6/6/26	130,000,000	19,033,011	1.886%
China Government Bond	3.54	8/16/28	10,000,000	1,499,126	0.149%
CIFI Holdings	6.55	3/28/24	2,600,000	2,385,427	0.236%
Cirsa Finance International Sarl	6.25	12/20/23	1,180,000	870,691	0.086%
Constellium	4.25	2/15/26	1,260,000	1,039,990	0.103%
Consus Real Estate	9.63	5/15/24	1,000,000	887,703	0.088%
Country Garden Holdings	5.13	1/17/25	400,000	368,122	0.036%
Country Garden Holdings	8	1/27/24	400,000	411,010	0.041%
Credit Agricole SA/London	1.88	12/20/26	1,100,000	1,199,203	0.119%
Credit Agricole SA/London	1	9/16/24	2,800,000	3,066,196	0.304%
Croatia Government International Bond	3.88	5/30/22	2,645,000	3,060,610	0.303%
C&W Senior Financing DAC	7.5	10/15/26	1,300,000	1,199,942	0.119%
C&W Senior Financing DAC	6.88	9/15/27	1,450,000	1,260,728	0.125%

Cyprus Government International Bond	4.25	11/4/25	4,701,000	6,123,536	0.607%
Cyprus Government International Bond	1.25	1/21/40	50,000	51,712	0.005%
Cyprus Government International Bond	2.75	2/26/34	547,000	699,517	0.069%
Cyprus Government International Bond	2.75	5/3/49	550,000	746,943	0.074%
Cyprus Government International Bond	3.88	5/6/22	6,371,000	7,483,308	0.742%
Cyprus Government International Bond	3.75	7/26/23	6,786,000	8,208,014	0.814%
Cyprus Government International Bond	2.38	9/25/28	6,649,000	8,056,385	0.798%
Czech Republic International	3.63	4/14/21	3,093,000	3,540,436	0.351%
Czech Republic International	3.88	5/24/22	2,038,000	2,436,160	0.241%
Danske Bank	1.38	2/12/30	2,475,000	2,456,711	0.243%
Deutsche Bank	5	6/24/20	1,150,000	1,247,814	0.124%
Dexia Credit Local	0.63	1/21/22	2,150,000	2,407,279	0.239%
DH Europe Finance II Sarl	0.45	3/18/28	275,000	271,125	0.027%
DH Europe Finance II Sarl	0.75	9/18/31	385,000	368,835	0.037%
Dnb Boligkreditt	1.88	11/21/22	3,245,000	3,774,679	0.374%
Eastern Power Networks	5.75	3/8/24	38,000	53,862	0.005%
eG Global Finance	4.38	2/7/25	670,000	543,626	0.054%
Egypt Government International Bond	4.75	4/11/25	1,845,000	1,781,423	0.177%
Enel Chile	4.88	6/12/28	2,425,000	2,411,766	0.239%
E.ON	1.63	5/22/29	2,520,000	2,825,279	0.280%
Eskom Holdings SOC	5.75	1/26/21	3,000,000	2,565,000	0.254%
Eskom Holdings SOC	6.75	8/6/23	4,976,000	3,734,488	0.370%
European Investment Bank	1.25	5/12/25	61,450,000	6,488,665	0.643%
FCA Bank SpA/Ireland	0.5	9/13/24	1,000,000	1,004,610	0.100%
FCE Bank	3.25	11/19/20	1,313,000	1,604,437	0.159%
FCE Bank	1.66	2/11/21	886,000	912,364	0.090%
FCE Bank	0.87	9/13/21	850,000	832,423	0.083%
Fidelity National Information Services	2.6	5/21/25	1,200,000	1,488,370	0.148%
Fiserv	0.38	7/1/23	270,000	289,070	0.029%
Fiserv	3	7/1/31	1,800,000	2,209,192	0.219%
French Republic Government Bond OAT	1.75	11/25/24	23,496,992	28,529,655	2.828%
French Republic Government Bond OAT	3.25	5/25/45	2,663,450	4,693,571	0.465%
French Republic Government Bond OAT	1.75	5/25/66	350,064	512,181	0.051%
General Electric	0.88	5/17/25	1,800,000	1,798,332	0.178%
General Electric	2.13	5/17/37	1,450,000	1,218,899	0.121%
General Electric	1.88	5/28/27	2,975,000	3,030,517	0.300%
General Motors Financial	2.2	4/1/24	1,430,000	1,334,046	0.132%
Globo Comunicacao E Participacoes	4.88	1/22/30	485,000	416,979	0.041%
Goldman Sachs	5.5	10/12/21	234,000	300,733	0.030%
Goldman Sachs	1.63	7/27/26	2,204,000	2,354,952	0.233%
HBOS	5.37	6/30/21	600,000	674,975	0.067%
Heta Asset Resolution	2.38	12/13/22	14,800,000	17,300,183	1.715%
Honeywell International	0.75	3/10/32	1,095,000	1,100,761	0.109%
Housing development Finance	6.88	4/30/20	600,000,000	7,986,845	0.792%
HSBC Bank	4.75	3/24/46	707,000	898,036	0.089%
HSBC Bank	6.5	7/7/23	12,000	16,335	0.002%
ICTSI Treasury BV	5.88	9/17/25	2,556,000	2,740,894	0.272%
India Government Bond	8.4	7/28/24	674,470,000	9,787,937	0.970%
India Government Bond	8.2	9/24/25	303,100,000	4,359,623	0.432%
Indonesia Government International Bond	3.75	6/14/28	6,942,000	8,152,403	0.808%
Indonesia Treasury Bond	8.38	3/15/24	58,076,000,000	3,709,169	0.368%
Indonesia Treasury Bond	7	5/15/27	62,710,000,000	3,666,754	0.363%
Indonesia Treasury Bond	6.13	5/15/28	100,290,000,000	5,419,187	0.537%
Indonesia Treasury Bond	8.75	5/15/31	18,938,000,000	1,186,322	0.118%
Inmobiliaria Colonial Socimi	2.73	6/5/23	1,600,000	1,842,515	0.183%
Inter-American development Bank	4.4	1/26/26	2,260,000	1,890,110	0.187%
Intercontinental Hotels	3.88	11/28/22	1,729,000	2,092,479	0.207%
Ireland Government Bond	2	2/18/45	1,100,000	1,571,446	0.156%
Ireland Government Bond	5.4	3/13/25	6,322,700	8,900,035	0.882%
Ireland Government Bond	1.35	3/18/31	6,177,000	7,650,569	0.758%
Ireland Government Bond	1	5/15/26	11,128,555	13,100,937	1.298%
Ireland Government Bond	1.5	5/15/50	700,000	905,669	0.090%
Israel Government Bond - Fixed	5.5	1/31/42	20,700,000	9,488,790	0.940%
Israel Government Bond - Fixed	1.75	8/31/25	56,066,389	16,648,777	1.650%
Israel Government International Bond	1.5	1/18/27	3,044,000	3,477,250	0.345%
Italy Buoni Poliennali del Tesoro	2.8	3/1/67	7,827,000	9,094,202	0.901%
Japanese Government CPI Linked Bond	0.1	3/10/24	560,249,700	5,199,628	0.515%
Japanese Government CPI Linked Bond	0.1	3/10/25	976,892,800	9,078,085	0.900%
Japanese Government CPI Linked Bond	0.1	9/10/24	484,738,300	4,499,174	0.446%
Japan Government Thirty Year Bond	2.5	9/20/37	2,069,250,000	26,442,715	2.621%
Japan Government Thirty Year Bond	2.2	9/20/39	215,600,000	2,718,976	0.269%
Japan Government Thirty Year Bond	1.7	9/20/44	1,124,550,000	13,686,723	1.357%

Japan Government Twenty Year Bond	1.2	12/20/34	3,076,300,000	32,473,883	3.219%
Japan Government Twenty Year Bond	0.7	3/20/37	1,681,150,000	16,656,557	1.651%
Japan Government Twenty Year Bond	0.6	6/20/37	770,000,000	7,514,885	0.745%
Japan Government Twenty Year Bond	1.4	9/20/34	1,059,550,000	11,458,217	1.136%
Jasa Marga Persero	7.5	12/11/20	20,200,000,000	1,227,092	0.122%
Jerrold Finco	4.88	1/15/26	580,000	615,704	0.061%
Kleopatra Holdings 1 SCA	9.25	6/30/23	169,499	56,464	0.006%
Kosmos Energy	7.13	4/4/26	2,535,000	1,368,900	0.136%
Kreditanstalt fuer Wiederaufbau	4.7	6/2/37	924,000	889,595	0.088%
Kreditanstalt fuer Wiederaufbau	6	8/20/20	4,576,000	2,870,199	0.284%
Landsbankinn HF	1.63	3/15/21	5,939,000	6,601,283	0.654%
Latvia Government International Bond	0.38	10/7/26	12,000,000	13,328,788	1.321%
Latvia Government International Bond	1.88	2/19/49	4,035,000	5,801,146	0.575%
Leaseplan	7.38	11/29/68	1,500,000	1,333,820	0.132%
Leeds Building Society	2.63	4/1/21	1,375,000	1,539,084	0.153%
Malaysia Government Bond	4.74	3/15/46	84,760,000	20,949,821	2.076%
Marks & Spencer	4.75	6/12/25	1,051,000	1,274,375	0.126%
Mexican Bonos	10	12/5/24	115,873,900	5,524,190	0.548%
Mexican Bonos	7.5	6/3/27	19,184,800	822,757	0.082%
Minerva Luxembourg	6.5	9/20/26	1,735,000	1,594,391	0.158%
mo Fisher Scientific	0.88	10/1/31	955,000	903,948	0.090%
mo Fisher Scientific	0.13	3/1/25	1,640,000	1,698,278	0.168%
mo Fisher Scientific	2.38	4/15/32	156,000	172,400	0.017%
Morgan Stanley	1.38	10/27/26	2,269,000	2,382,212	0.236%
Morocco Government International Bond	4.5	10/5/20	2,083,000	2,320,155	0.230%
MTN Mauritius Investments	6.5	10/13/26	2,700,000	2,597,721	0.257%
Netflix	4.63	5/15/29	2,455,000	2,760,230	0.274%
New South Wales Treasury	4	5/20/26	8,064,400	5,829,831	0.578%
Next	4.38	10/2/26	540,000	703,048	0.070%
Next	3.63	5/18/28	1,787,000	2,169,198	0.215%
Orange	0.88	2/3/27	200,000	216,753	0.021%
Petrobras Global Finance BV	7.38	1/17/27	1,800,000	1,850,490	0.183%
Petroleos Mexicanos	5.13	3/15/23	6,134,000	5,831,237	0.578%
Pinnacle Bidco	6.38	2/15/25	145,000	119,739	0.012%
Pinnacle Bidco	6.38	2/15/25	396,000	327,010	0.032%
Portugal Obrigacoes do Tesouro OT	4.1	2/15/45	1,655,000	2,768,616	0.274%
Prologis	2.25	6/30/29	1,252,000	1,526,010	0.151%
ProSiebenSat.1 Media	2.63	4/15/21	1,495,000	1,636,190	0.162%
Province of Ontario Canada	2.6	6/2/25	2,073,000	1,551,252	0.154%
Province of Ontario Canada	3.5	6/2/43	996,000	819,908	0.081%
Refinitiv US Holdings	4.5	5/15/26	1,470,000	1,598,112	0.158%
REI - SECURITY LENDING COLLATERAL			1,291,017	12,910,175	1.280%
Republic of South Africa Government Bond	10.5	12/21/26	211,755,014	12,091,305	1.198%
Republic of South Africa Government Bond	8	1/31/30	27,550,000	1,264,708	0.125%
Romania Government Bond	5	2/12/29	33,545,000	7,744,666	0.768%
Romania Government Bond	4.75	2/24/25	17,535,000	4,104,909	0.407%
Romania Government Bond	4.25	6/28/23	16,040,000	3,702,929	0.367%
Romania Government Bond	5.8	7/26/27	10,670,000	2,651,485	0.263%
Romanian Government International Bond	2.88	10/28/24	305,000	349,947	0.035%
Romanian Government International Bond	2	1/28/32	655,000	650,453	0.064%
Romanian Government International Bond	2.88	3/11/29	943,000	1,085,577	0.108%
Romanian Government International Bond	2.38	4/19/27	2,805,000	3,138,803	0.311%
Romanian Government International Bond	4.63	9/18/20	2,850,000	3,192,723	0.316%
Rsa Insurance	5.13	10/10/45	1,190,000	1,552,385	0.154%
Russian Federal Bond - ofZ	8.15	2/3/27	168,707,000	2,342,276	0.232%
Saudi Arabian Oil	3.5	4/16/29	2,500,000	2,476,895	0.245%
Serbia International Bond	1.5	6/26/29	4,800,000	4,861,939	0.482%
Serbia Treasury Bonds	5.75	7/21/23	250,180,000	2,590,356	0.257%
Severn Trent Utilities Finance	6.13	2/26/24	104,000	148,052	0.015%
Shimao Property Holdings	5.6	7/15/26	2,000,000	1,915,937	0.190%
Sigma Alimentos SA de CV	4.13	5/2/26	200,000	187,011	0.019%
Singapore Government Bond	3.13	9/1/22	7,416,000	5,503,811	0.545%
Sky	1.88	11/24/23	1,681,000	1,924,279	0.191%
Slovenia Government Bond	1.25	3/22/27	6,853,000	8,124,671	0.805%
Slovenia Government Bond	1.5	3/25/35	2,462,000	3,008,995	0.298%
Slovenia Government Bond	5.13	3/30/26	1,188,000	1,703,425	0.169%
Slovenia Government Bond	2.13	7/28/25	5,595,000	6,862,887	0.680%
Slovenia Government Bond	4.63	9/9/24	1,526,000	2,040,848	0.202%
Slovenia Government International Bond	5.25	2/18/24	3,138,000	3,537,627	0.351%
Societe Fonciere Lyonnaise	2.25	11/16/22	1,500,000	1,711,459	0.170%
Societe Generale	2.5	9/16/26	2,400,000	2,580,443	0.256%
Spain Government Bond	0.6	10/31/29	13,904,000	15,308,355	1.517%

Spain Government Bond	1.4	7/30/28	2,970,000	3,502,991	0.347%
Sri Lanka Government International Bond	6.25	10/4/20	3,100,000	2,093,165	0.207%
Stadshypotek	2	9/1/28	42,000,000	4,642,160	0.460%
State Grid Overseas Investment 2016	1.38	5/2/25	2,000,000	2,244,683	0.222%
Summer BidCo BV	9	11/15/25	1,245,000	1,231,035	0.122%
Takeda Pharmaceutical	2.25	11/21/26	2,280,000	2,634,208	0.261%
Telefonica Emisiones	1.79	3/12/29	500,000	553,733	0.055%
Telefonica Emisiones	1.96	7/1/39	950,000	966,188	0.096%
Tesco	6.13	2/24/22	780,000	1,025,571	0.102%
Teva Pharmaceutical Finance Netherlands II BV	6	1/31/25	210,000	224,661	0.022%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	285,000	286,037	0.028%
Thailand Government Bond	3.65	6/20/31	165,440,000	5,983,600	0.593%
Transcanada Trust	4.65	5/18/77	4,481,000	2,869,680	0.284%
Trivium Packaging Finance BV	3.75	8/15/26	175,000	175,463	0.017%
TRP Government Reserve	0.95		49,896,748	49,896,748	4.945%
UBS AG/London	1.38	4/16/21	4,065,000	4,557,579	0.452%
UniCredit	2	3/4/23	1,414,000	1,543,501	0.153%
Unicredit Bank Austria	1.38	5/26/21	400,000	449,136	0.045%
Unicredit Bank Czech Republic & Slovakia	0.63	4/30/20	1,300,000	1,434,598	0.142%
United Kingdom Gilt	1.63	10/22/71	2,161,000	3,864,134	0.383%
United Kingdom Gilt	4.25	12/7/46	5,383,792	12,139,930	1.203%
United Kingdom Gilt	1.25	7/22/27	28,711,000	38,425,645	3.808%
U.S. Treasury Bill	1.04	5/21/20	17,147,000	17,144,976	1.699%
Victoria	5.25	7/15/24	440,000	356,363	0.035%
Virgin Media Secured Finance	4.25	1/15/30	750,000	838,630	0.083%
Walgreens Boots Alliance	2.13	11/20/26	2,350,000	2,563,436	0.254%
Westlake Chemical	1.63	7/17/29	5,000,000	4,894,287	0.485%
XLIT	3.25	6/29/47	1,600,000	1,740,377	0.172%
Ziggo BV	2.88	1/15/30	510,000	513,965	0.051%
Ziggo BV	2.88	1/15/30	100,000	100,778	0.010%

Total Investments in Securities **999,369,288**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
CITIBANK	MXN	153,249,476	USD	(8,104,921)	04/17/2020	(1,661,608)	-0.165%
BARCLAYS	USD	26,703,364	INR	(1,944,004,871)	04/09/2020	1,063,297	0.105%
BARCLAYS	THB	39,508,221	USD	(1,197,945)	06/05/2020	6,253	0.001%
BARCLAYS	USD	4,349,689	CLP	(3,502,151,913)	06/05/2020	250,724	0.025%
BARCLAYS	USD	4,382,391	CLP	(3,555,214,821)	06/05/2020	221,321	0.022%
BNP PARIBAS SECURITIES CORP	TRY	16,803,000	USD	(2,801,854)	04/07/2020	(266,542)	-0.026%
BNP PARIBAS SECURITIES CORP	INR	208,150,000	USD	(2,887,163)	04/09/2020	(141,810)	-0.014%
BNP PARIBAS SECURITIES CORP	KRW	531,578,000	USD	(451,370)	04/09/2020	(14,744)	-0.001%
BNP PARIBAS SECURITIES CORP	RON	8,308,449	USD	(1,925,833)	04/16/2020	(32,860)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	3,374,319	RON	(14,619,000)	04/16/2020	43,567	0.004%
BNP PARIBAS SECURITIES CORP	USD	8,547,780	RON	(37,272,595)	04/16/2020	55,697	0.006%
BNP PARIBAS SECURITIES CORP	ILS	1,146,469	USD	(333,758)	04/23/2020	(9,776)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	557,660	AUD	(931,000)	04/24/2020	(15,081)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	515,203	CAD	(691,000)	04/24/2020	24,043	0.002%
BNP PARIBAS SECURITIES CORP	USD	1,540,153	CAD	(2,192,000)	04/24/2020	(17,909)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	3,147,077	JPY	(337,587,000)	04/24/2020	3,377	0.000%
BNP PARIBAS SECURITIES CORP	USD	16,459,186	JPY	(1,829,573,000)	04/24/2020	(578,286)	-0.057%
BNP PARIBAS SECURITIES CORP	EUR	2,831,000	USD	(3,148,610)	04/30/2020	(22,437)	-0.002%
BNP PARIBAS SECURITIES CORP	EUR	10,132,000	USD	(11,358,681)	04/30/2020	(170,272)	-0.017%
BNP PARIBAS SECURITIES CORP	USD	508,103	EUR	(457,402)	04/30/2020	3,011	0.000%
BNP PARIBAS SECURITIES CORP	USD	2,298,204	EUR	(2,084,000)	04/30/2020	(3,084)	0.000%
BNP PARIBAS SECURITIES CORP	USD	124,697	EUR	(113,146)	04/30/2020	(247)	0.000%
BNP PARIBAS SECURITIES CORP	PLN	3,185,000	USD	(767,747)	05/15/2020	1,956	0.000%
BNP PARIBAS SECURITIES CORP	PLN	19,006,417	USD	(4,880,874)	05/15/2020	(287,685)	-0.029%
BNP PARIBAS SECURITIES CORP	GBP	906,928	USD	(1,096,090)	05/22/2020	31,559	0.003%
BNP PARIBAS SECURITIES CORP	USD	981,094	GBP	(770,000)	05/22/2020	23,698	0.002%
BNP PARIBAS SECURITIES CORP	USD	1,183,914	GBP	(926,000)	05/22/2020	32,552	0.003%
BNP PARIBAS SECURITIES CORP	USD	1,052,763	GBP	(869,000)	05/22/2020	(27,727)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	3,274,202	BRL	(14,221,497)	06/02/2020	548,751	0.054%
BNP PARIBAS SECURITIES CORP	USD	1,518,591	BRL	(6,636,699)	06/02/2020	246,714	0.024%
BNP PARIBAS SECURITIES CORP	USD	2,992,363	BRL	(13,140,664)	06/02/2020	474,046	0.047%
BNP PARIBAS SECURITIES CORP	USD	3,204,943	BRL	(14,162,000)	06/02/2020	490,893	0.049%
BNP PARIBAS SECURITIES CORP	CLP	2,252,473,272	USD	(2,624,625)	06/05/2020	11,699	0.001%
BNP PARIBAS SECURITIES CORP	MYR	5,589,000	USD	(1,260,771)	06/05/2020	32,988	0.003%
BNP PARIBAS SECURITIES CORP	USD	4,491,964	CLP	(3,622,768,803)	06/05/2020	251,828	0.025%
BNP PARIBAS SECURITIES CORP	USD	4,387,359	CLP	(3,537,527,185)	06/05/2020	246,990	0.024%
BNP PARIBAS SECURITIES CORP	USD	4,372,175	CLP	(3,537,527,185)	06/05/2020	231,807	0.023%
BNP PARIBAS SECURITIES CORP	USD	1,171,284	CNH	(8,250,000)	06/12/2020	9,083	0.001%

BNP PARIBAS SECURITIES CORP	ZAR	13,894,000	USD	(828,404)	06/12/2020	(59,085)	-0.006%
BANK OF AMERICA	KRW	10,550,911,540	USD	(9,139,736)	04/09/2020	(473,476)	-0.047%
BANK OF AMERICA	USD	6,135,418	IDR	(85,944,940,193)	04/09/2020	870,991	0.086%
BANK OF AMERICA	USD	1,470,019	KRW	(1,884,564,000)	04/09/2020	(77,916)	-0.008%
BANK OF AMERICA	USD	1,866,828	CZK	(46,146,132)	04/16/2020	10,129	0.001%
BANK OF AMERICA	USD	1,712,335	CZK	(42,727,900)	04/16/2020	(6,831)	-0.001%
BANK OF AMERICA	DKK	28,813,000	USD	(4,316,242)	04/17/2020	(56,866)	-0.006%
BANK OF AMERICA	RUB	35,295,974	USD	(570,210)	04/17/2020	(120,266)	-0.012%
BANK OF AMERICA	USD	5,354,375	ILS	(18,474,736)	04/23/2020	133,586	0.013%
BANK OF AMERICA	AUD	4,919,993	USD	(3,400,271)	04/24/2020	(373,548)	-0.037%
BANK OF AMERICA	JPY	4,621,491,991	USD	(42,211,767)	04/24/2020	824,799	0.082%
BANK OF AMERICA	USD	4,423,284	EUR	(4,071,000)	04/30/2020	(72,177)	-0.007%
BANK OF AMERICA	USD	157,642	EUR	(145,566)	04/30/2020	(3,102)	0.000%
BANK OF AMERICA	USD	144,519	EUR	(131,079)	04/30/2020	(227)	0.000%
BANK OF AMERICA	USD	400,968	EUR	(365,549)	04/30/2020	(2,695)	0.000%
BANK OF AMERICA	MYR	2,007,117	USD	(459,189)	06/05/2020	5,425	0.001%
BANK OF AMERICA	THB	29,091,646	USD	(895,320)	06/05/2020	(8,617)	-0.001%
BANK OF AMERICA	USD	1,916,915	CNH	(13,500,639)	06/12/2020	15,041	0.001%
BANK OF AMERICA	CZK	42,727,900	USD	(1,716,118)	07/17/2020	5,814	0.001%
BANK OF AMERICA	CZK	46,146,132	USD	(1,870,612)	07/17/2020	(10,926)	-0.001%
JP MORGAN CHASE BANK	KRW	887,271,000	USD	(750,475)	04/09/2020	(21,692)	-0.002%
JP MORGAN CHASE BANK	USD	270,687	IDR	(3,733,314,000)	04/09/2020	42,008	0.004%
JP MORGAN CHASE BANK	USD	741,078	INR	(53,136,000)	04/09/2020	40,251	0.004%
JP MORGAN CHASE BANK	CZK	4,556,000	USD	(200,697)	04/16/2020	(17,385)	-0.002%
JP MORGAN CHASE BANK	RON	1,677,250	USD	(381,148)	04/16/2020	992	0.000%
JP MORGAN CHASE BANK	RON	995,125	USD	(226,123)	04/16/2020	604	0.000%
JP MORGAN CHASE BANK	USD	284,046	RON	(1,254,000)	04/16/2020	(1,662)	0.000%
JP MORGAN CHASE BANK	RUB	11,765,325	USD	(187,887)	04/17/2020	(37,906)	-0.004%
JP MORGAN CHASE BANK	RUB	6,856,252	USD	(107,411)	04/17/2020	(20,009)	-0.002%
JP MORGAN CHASE BANK	USD	635,071	MXN	(14,943,000)	04/17/2020	6,798	0.001%
JP MORGAN CHASE BANK	AUD	4,960,000	USD	(2,918,067)	04/24/2020	133,268	0.013%
JP MORGAN CHASE BANK	AUD	137,280	USD	(90,860)	04/24/2020	(6,407)	-0.001%
JP MORGAN CHASE BANK	CAD	49,720	USD	(37,438)	04/24/2020	(2,098)	0.000%
JP MORGAN CHASE BANK	CAD	63,600	USD	(47,338)	04/24/2020	(2,131)	0.000%
JP MORGAN CHASE BANK	JPY	137,717,149	USD	(1,259,962)	04/24/2020	22,496	0.002%
JP MORGAN CHASE BANK	JPY	48,310,000	USD	(441,275)	04/24/2020	8,601	0.001%
JP MORGAN CHASE BANK	NZD	3,441,000	USD	(2,276,777)	04/24/2020	(223,920)	-0.022%
JP MORGAN CHASE BANK	USD	818,249	AUD	(1,337,000)	04/24/2020	(4,258)	0.000%
JP MORGAN CHASE BANK	USD	392,319	CHF	(379,000)	04/24/2020	(1,958)	0.000%
JP MORGAN CHASE BANK	USD	3,675,198	JPY	(396,416,000)	04/24/2020	(16,334)	-0.002%
JP MORGAN CHASE BANK	USD	900,607	JPY	(97,207,000)	04/24/2020	(4,611)	0.000%
JP MORGAN CHASE BANK	EUR	565,000	USD	(615,110)	04/30/2020	8,799	0.001%
JP MORGAN CHASE BANK	EUR	7,953,881	USD	(8,919,044)	04/30/2020	(135,854)	-0.013%
JP MORGAN CHASE BANK	USD	1,731,001	EUR	(1,554,000)	04/30/2020	14,973	0.001%
JP MORGAN CHASE BANK	USD	288,310	EUR	(267,900)	04/30/2020	(7,522)	-0.001%
JP MORGAN CHASE BANK	GBP	307,369	USD	(363,351)	05/22/2020	18,824	0.002%
JP MORGAN CHASE BANK	GBP	71,969	USD	(87,693)	05/22/2020	1,791	0.000%
JP MORGAN CHASE BANK	GBP	277,000	USD	(361,449)	05/22/2020	(17,035)	-0.002%
JP MORGAN CHASE BANK	GBP	489,781	USD	(632,759)	05/22/2020	(23,778)	-0.002%
JP MORGAN CHASE BANK	USD	1,297,116	GBP	(1,045,000)	05/22/2020	(2,208)	0.000%
JP MORGAN CHASE BANK	USD	379,444	THB	(12,036,910)	06/05/2020	12,563	0.001%
JP MORGAN CHASE BANK	USD	380,008	THB	(12,054,793)	06/05/2020	12,582	0.001%
JP MORGAN CHASE BANK	CNH	30,086,000	USD	(4,244,824)	06/12/2020	(6,524)	-0.001%
JP MORGAN CHASE BANK	USD	4,568,640	CNH	(32,200,000)	06/12/2020	32,534	0.003%
CANADIAN IMPERIAL BANK OF COMMERCE	AUD	3,290,000	USD	(1,995,533)	04/24/2020	28,437	0.003%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1,206,000	USD	(913,577)	04/24/2020	(56,358)	-0.006%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	7,716,000	USD	(5,819,584)	04/24/2020	(335,092)	-0.033%
CANADIAN IMPERIAL BANK OF COMMERCE	CHF	309,000	USD	(320,945)	04/24/2020	511	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	JPY	273,598,000	USD	(2,484,725)	04/24/2020	63,093	0.006%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	7,713,576	CAD	(10,504,000)	04/24/2020	247,388	0.025%
CANADIAN IMPERIAL BANK OF COMMERCE	EUR	1,347,712	USD	(1,468,773)	04/30/2020	19,459	0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	EUR	2,830,000	USD	(3,136,104)	04/30/2020	(11,035)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	671,226	EUR	(618,000)	04/30/2020	(11,209)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CNH	32,826,510	USD	(4,633,895)	06/12/2020	(9,531)	-0.001%
CITIBANK N A	USD	2,765,471	TRY	(16,803,000)	04/07/2020	230,158	0.023%
CITIBANK N A	KRW	7,088,101,391	USD	(6,109,642)	04/09/2020	(287,650)	-0.029%
CITIBANK N A	KRW	9,622,915,498	USD	(8,229,004)	04/09/2020	(324,978)	-0.032%
CITIBANK N A	CZK	211,361,500	USD	(9,305,750)	04/16/2020	(801,573)	-0.079%
CITIBANK N A	RSD	297,588,905	USD	(2,747,059)	04/16/2020	45,644	0.005%
CITIBANK N A	USD	435,619	RSD	(46,829,000)	04/16/2020	(3,845)	0.000%
CITIBANK N A	ILS	7,315,000	USD	(2,017,708)	04/23/2020	49,443	0.005%
CITIBANK N A	ILS	79,620,495	USD	(22,517,108)	04/23/2020	(17,093)	-0.002%

CITIBANK N A	USD	3,571,240	ILS	(12,316,491)	04/23/2020	90,713	0.009%
CITIBANK N A	USD	6,097,534	ILS	(20,858,000)	04/23/2020	203,257	0.020%
CITIBANK N A	USD	5,848,350	ILS	(20,174,000)	04/23/2020	147,364	0.015%
CITIBANK N A	AUD	10,488,000	USD	(6,376,389)	04/24/2020	75,708	0.008%
CITIBANK N A	AUD	1,712,000	USD	(1,020,266)	04/24/2020	32,936	0.003%
CITIBANK N A	AUD	8,751,000	USD	(5,257,207)	04/24/2020	126,308	0.013%
CITIBANK N A	AUD	3,954,079	USD	(2,738,397)	04/24/2020	(305,893)	-0.030%
CITIBANK N A	AUD	329,000	USD	(225,805)	04/24/2020	(23,408)	-0.002%
CITIBANK N A	AUD	9,247,000	USD	(5,689,531)	04/24/2020	(883)	0.000%
CITIBANK N A	CAD	52,810,905	USD	(40,420,025)	04/24/2020	(2,882,314)	-0.286%
CITIBANK N A	CHF	10,509,000	USD	(10,933,220)	04/24/2020	(603)	0.000%
CITIBANK N A	JPY	3,682,704,591	USD	(33,674,137)	04/24/2020	620,191	0.061%
CITIBANK N A	JPY	765,710,000	USD	(6,984,876)	04/24/2020	145,620	0.014%
CITIBANK N A	JPY	326,796,000	USD	(2,957,109)	04/24/2020	86,103	0.009%
CITIBANK N A	JPY	4,000,000,000	USD	(36,951,160)	04/24/2020	297,907	0.030%
CITIBANK N A	NOK	19,984,063	USD	(2,234,830)	04/24/2020	(312,310)	-0.031%
CITIBANK N A	USD	1,025,023	AUD	(1,616,424)	04/24/2020	30,617	0.003%
CITIBANK N A	USD	2,043,747	AUD	(3,576,987)	04/24/2020	(156,774)	-0.016%
CITIBANK N A	USD	698,133	AUD	(1,140,084)	04/24/2020	(3,234)	0.000%
CITIBANK N A	USD	7,825,347	CAD	(11,126,000)	04/24/2020	(82,955)	-0.008%
CITIBANK N A	USD	10,296,198	JPY	(1,124,909,000)	04/24/2020	(179,255)	-0.018%
CITIBANK N A	EUR	4,534,332	USD	(4,889,052)	04/30/2020	118,050	0.012%
CITIBANK N A	EUR	23,724,000	USD	(25,799,091)	04/30/2020	398,484	0.039%
CITIBANK N A	EUR	1,828,000	USD	(2,051,464)	04/30/2020	(32,868)	-0.003%
CITIBANK N A	USD	559,917	EUR	(504,964)	04/30/2020	2,303	0.000%
CITIBANK N A	USD	160,742	EUR	(145,291)	04/30/2020	302	0.000%
CITIBANK N A	USD	1,618,162	EUR	(1,458,242)	04/30/2020	7,877	0.001%
CITIBANK N A	USD	3,463,190	EUR	(3,189,000)	04/30/2020	(58,310)	-0.006%
CITIBANK N A	USD	124,612	EUR	(112,962)	04/30/2020	(128)	0.000%
CITIBANK N A	PLN	2,894,000	USD	(734,829)	05/15/2020	(35,450)	-0.004%
CITIBANK N A	GBP	5,471,000	USD	(6,730,807)	05/22/2020	71,681	0.007%
CITIBANK N A	GBP	4,172,000	USD	(5,185,018)	05/22/2020	2,330	0.000%
CITIBANK N A	GBP	2,492,000	USD	(2,971,361)	05/22/2020	127,122	0.013%
CITIBANK N A	SEK	41,743,905	USD	(4,147,597)	05/22/2020	77,026	0.008%
CITIBANK N A	USD	7,188,578	SEK	(69,122,133)	05/22/2020	193,187	0.019%
CITIBANK N A	USD	7,188,578	SEK	(69,122,133)	05/22/2020	193,187	0.019%
CITIBANK N A	USD	22,587,374	ILS	(79,620,495)	07/16/2020	(12,722)	-0.001%
CREDIT SUISSE FIRST BOSTON	USD	6,142,434	IDR	(85,944,940,194)	04/09/2020	878,007	0.087%
CREDIT SUISSE FIRST BOSTON	USD	2,444,801	EUR	(2,254,000)	04/30/2020	(44,211)	-0.004%
CREDIT SUISSE FIRST BOSTON	BRL	19,978,182	USD	(4,417,118)	06/02/2020	(588,437)	-0.058%
CREDIT SUISSE FIRST BOSTON	CLP	3,516,194,453	USD	(4,113,903)	06/05/2020	1,497	0.000%
CREDIT SUISSE FIRST BOSTON	CLP	1,406,477,782	USD	(1,638,774)	06/05/2020	7,386	0.001%
CREDIT SUISSE FIRST BOSTON	CLP	680,380,060	USD	(817,175)	06/05/2020	(20,849)	-0.002%
CREDIT SUISSE FIRST BOSTON	CLP	2,109,716,671	USD	(2,496,086)	06/05/2020	(26,846)	-0.003%
DEUTSCHE BANK	USD	356,690	CZK	(8,832,370)	04/16/2020	1,318	0.000%
DEUTSCHE BANK	USD	351,138	CZK	(8,744,046)	04/16/2020	(680)	0.000%
DEUTSCHE BANK	USD	356,459	CZK	(8,876,532)	04/16/2020	(691)	0.000%
DEUTSCHE BANK	JPY	363,392,328	USD	(3,325,107)	04/24/2020	58,899	0.006%
DEUTSCHE BANK	EUR	3,514,579	USD	(3,828,424)	04/30/2020	52,602	0.005%
DEUTSCHE BANK	EUR	215,030	USD	(237,901)	04/30/2020	(451)	0.000%
DEUTSCHE BANK	USD	700,224	EUR	(632,094)	04/30/2020	2,226	0.000%
DEUTSCHE BANK	USD	1,703,136	MYR	(7,073,296)	06/05/2020	65,787	0.007%
DEUTSCHE BANK	CZK	8,744,046	USD	(351,675)	07/17/2020	710	0.000%
DEUTSCHE BANK	CZK	8,876,532	USD	(357,147)	07/17/2020	577	0.000%
DEUTSCHE BANK	CZK	8,832,370	USD	(357,472)	07/17/2020	(1,528)	0.000%
GOLDMAN SACHS & CO	IDR	21,074,783,326	USD	(1,288,978)	04/09/2020	1,926	0.000%
GOLDMAN SACHS & CO	IDR	64,910,332,645	USD	(3,948,317)	04/09/2020	27,667	0.003%
GOLDMAN SACHS & CO	KRW	2,693,985,000	USD	(2,198,095)	04/09/2020	14,678	0.001%
GOLDMAN SACHS & CO	KRW	1,222,851,000	USD	(997,594)	04/09/2020	6,826	0.001%
GOLDMAN SACHS & CO	USD	709,998	TWD	(21,143,750)	04/09/2020	9,901	0.001%
GOLDMAN SACHS & CO	USD	709,998	TWD	(21,143,750)	04/09/2020	9,901	0.001%
GOLDMAN SACHS & CO	USD	709,998	TWD	(21,143,750)	04/09/2020	9,901	0.001%
GOLDMAN SACHS & CO	USD	709,998	TWD	(21,143,750)	04/09/2020	9,901	0.001%
GOLDMAN SACHS & CO	USD	10,450,134	MXN	(212,481,000)	04/17/2020	1,516,455	0.150%
GOLDMAN SACHS & CO	CAD	1,569,074	USD	(1,105,372)	04/24/2020	9,918	0.001%
GOLDMAN SACHS & CO	JPY	4,619,780,960	USD	(42,210,982)	04/24/2020	809,650	0.080%
GOLDMAN SACHS & CO	JPY	55,725,733	USD	(516,533)	04/24/2020	2,400	0.000%
GOLDMAN SACHS & CO	JPY	137,717,148	USD	(1,256,837)	04/24/2020	25,622	0.003%
GOLDMAN SACHS & CO	JPY	30,362,130	USD	(282,161)	04/24/2020	579	0.000%
GOLDMAN SACHS & CO	JPY	54,651,835	USD	(507,162)	04/24/2020	1,770	0.000%
GOLDMAN SACHS & CO	USD	707,723	AUD	(1,181,240)	04/24/2020	(18,962)	-0.002%
GOLDMAN SACHS & CO	USD	488,100	AUD	(826,889)	04/24/2020	(20,592)	-0.002%

GOLDMAN SACHS & CO	USD	3,149,381	AUD	(5,389,306)	04/24/2020	(166,058)	-0.016%
GOLDMAN SACHS & CO	USD	1,337,216	CAD	(1,918,000)	04/24/2020	(26,089)	-0.003%
GOLDMAN SACHS & CO	USD	7,019,978	JPY	(782,130,000)	04/24/2020	(263,425)	-0.026%
GOLDMAN SACHS & CO	EUR	6,628,235	USD	(7,435,536)	04/30/2020	(116,210)	-0.012%
GOLDMAN SACHS & CO	EUR	8,285,293	USD	(9,284,034)	04/30/2020	(134,877)	-0.013%
GOLDMAN SACHS & CO	EUR	9,279,528	USD	(10,398,813)	04/30/2020	(151,758)	-0.015%
GOLDMAN SACHS & CO	USD	34,488,877	EUR	(31,155,545)	04/30/2020	84,909	0.008%
GOLDMAN SACHS & CO	USD	13,146,879	EUR	(11,896,879)	04/30/2020	9,575	0.001%
GOLDMAN SACHS & CO	USD	202,928	EUR	(180,979)	04/30/2020	3,079	0.000%
GOLDMAN SACHS & CO	USD	1,761,054	EUR	(1,580,000)	04/30/2020	16,316	0.002%
GOLDMAN SACHS & CO	BRL	9,066,134	USD	(2,012,594)	06/02/2020	(275,133)	-0.027%
GOLDMAN SACHS & CO	THB	20,421,863	USD	(626,918)	06/05/2020	(4,467)	0.000%
GOLDMAN SACHS & CO	THB	27,925,339	USD	(872,667)	06/05/2020	(21,512)	-0.002%
GOLDMAN SACHS & CO	THB	13,420,554	USD	(412,813)	06/05/2020	(3,759)	0.000%
GOLDMAN SACHS & CO	USD	760,800	THB	(24,182,020)	06/05/2020	23,740	0.002%
GOLDMAN SACHS & CO	USD	1,527,954	THB	(48,523,631)	06/05/2020	48,970	0.005%
GOLDMAN SACHS & CO	USD	849,867	THB	(26,656,063)	06/05/2020	37,398	0.004%
GOLDMAN SACHS & CO	USD	1,262,719	IDR	(21,074,783,326)	07/10/2020	(7,378)	-0.001%
GOLDMAN SACHS & CO	USD	3,872,469	IDR	(64,910,332,645)	07/10/2020	(39,431)	-0.004%
HSBC SECURITIES INC	KRW	2,869,644,000	USD	(2,348,702)	04/09/2020	8,353	0.001%
HSBC SECURITIES INC	TWD	169,150,000	USD	(5,593,585)	04/09/2020	7,195	0.001%
HSBC SECURITIES INC	USD	497,163	KRW	(580,139,000)	04/09/2020	20,651	0.002%
HSBC SECURITIES INC	USD	2,841,386	TWD	(84,575,000)	04/09/2020	40,996	0.004%
HSBC SECURITIES INC	RUB	79,456,000	USD	(1,005,645)	04/17/2020	7,238	0.001%
HSBC SECURITIES INC	USD	1,323,683	RUB	(102,741,000)	04/17/2020	13,969	0.001%
HSBC SECURITIES INC	USD	686,868	ILS	(2,501,000)	04/23/2020	(19,891)	-0.002%
HSBC SECURITIES INC	AUD	4,423,207	USD	(3,058,758)	04/24/2020	(337,652)	-0.033%
HSBC SECURITIES INC	EUR	1,019,560	USD	(1,124,614)	04/30/2020	1,250	0.000%
HSBC SECURITIES INC	USD	490,503	EUR	(442,911)	04/30/2020	1,412	0.000%
HSBC SECURITIES INC	USD	775,102	EUR	(702,023)	04/30/2020	(117)	0.000%
HSBC SECURITIES INC	USD	60,407	EUR	(55,081)	04/30/2020	(418)	0.000%
HSBC SECURITIES INC	THB	34,398,044	USD	(1,053,862)	06/05/2020	(5,420)	-0.001%
HSBC SECURITIES INC	USD	4,699,877	MYR	(19,898,340)	06/05/2020	93,744	0.009%
HSBC SECURITIES INC	USD	902,091	MYR	(3,796,000)	06/05/2020	23,381	0.002%
HSBC SECURITIES INC	CNH	21,257,547	USD	(2,998,455)	06/12/2020	(3,844)	0.000%
HSBC SECURITIES INC	CNH	39,227,000	USD	(5,583,708)	06/12/2020	(57,689)	-0.006%
HSBC SECURITIES INC	CNH	32,905,000	USD	(4,695,040)	06/12/2020	(59,619)	-0.006%
HSBC SECURITIES INC	USD	1,452,585	CNH	(10,223,000)	06/12/2020	12,441	0.001%
HSBC SECURITIES INC	USD	1,354,966	CNH	(9,545,737)	06/12/2020	10,231	0.001%
HSBC SECURITIES INC	USD	5,672,059	TWD	(169,150,000)	07/10/2020	2,283	0.000%
MORGAN STANLEY & COMPANY LLC	USD	5,359,734	ILS	(18,474,736)	04/23/2020	138,945	0.014%
MORGAN STANLEY & COMPANY LLC	JPY	4,186,322,313	USD	(38,282,157)	04/24/2020	701,993	0.070%
MORGAN STANLEY & COMPANY LLC	USD	3,140,052	AUD	(5,389,306)	04/24/2020	(175,387)	-0.017%
MORGAN STANLEY & COMPANY LLC	USD	3,526,946	JPY	(365,261,000)	04/24/2020	125,538	0.012%
MORGAN STANLEY & COMPANY LLC	USD	427,849	JPY	(45,995,000)	04/24/2020	(469)	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	399,765	USD	(447,286)	04/30/2020	(5,840)	-0.001%
MORGAN STANLEY & COMPANY LLC	EUR	1,540,312	USD	(1,723,090)	04/30/2020	(22,179)	-0.002%
MORGAN STANLEY & COMPANY LLC	EUR	9,279,528	USD	(10,386,828)	04/30/2020	(139,772)	-0.014%
MORGAN STANLEY & COMPANY LLC	GBP	71,940	USD	(89,331)	05/22/2020	116	0.000%
MORGAN STANLEY & COMPANY LLC	GBP	580,923	USD	(684,797)	05/22/2020	37,507	0.004%
MORGAN STANLEY & COMPANY LLC	GBP	2,241,888	USD	(2,715,195)	05/22/2020	72,305	0.007%
MORGAN STANLEY & COMPANY LLC	USD	1,520,749	BRL	(6,636,699)	06/02/2020	248,871	0.025%
MORGAN STANLEY & COMPANY LLC	CLP	2,252,473,271	USD	(2,615,961)	06/05/2020	20,363	0.002%
MORGAN STANLEY & COMPANY LLC	USD	773,796	THB	(24,458,152)	06/05/2020	28,320	0.003%
MORGAN STANLEY & COMPANY LLC	USD	823,962	CNH	(5,825,820)	06/12/2020	3,262	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,748,932	SGD	(2,427,458)	06/12/2020	39,178	0.004%
NATWEST BANK PLC	USD	729,014	JPY	(79,926,000)	04/24/2020	(15,278)	-0.002%
RBC DOMINION SECURITIES INC	JPY	328,000,000	USD	(3,028,739)	04/24/2020	25,685	0.003%
RBC DOMINION SECURITIES INC	USD	861,462	CAD	(1,191,000)	04/24/2020	14,906	0.001%
RBC DOMINION SECURITIES INC	EUR	262,972	USD	(292,937)	04/30/2020	(2,546)	0.000%
RBC DOMINION SECURITIES INC	USD	860,097	EUR	(787,807)	04/30/2020	(9,850)	-0.001%
STATE STREET GLOBAL MARKETS LLC	JPY	218,607,341	USD	(2,032,810)	04/24/2020	2,920	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	117,104	USD	(130,227)	04/30/2020	(912)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	113,399	EUR	(102,238)	04/30/2020	501	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	11,251,908	EUR	(10,073,789)	04/30/2020	127,778	0.013%
STATE STREET GLOBAL MARKETS LLC	GBP	1,902,444	USD	(2,483,194)	05/22/2020	(117,748)	-0.012%
STATE STREET GLOBAL MARKETS LLC	GBP	21,878,108	USD	(28,557,888)	05/22/2020	(1,355,261)	-0.134%
STATE STREET GLOBAL MARKETS LLC	USD	1,542,082	BRL	(6,769,433)	06/02/2020	244,767	0.024%
STANDARD CHARTERED SECURITIES	USD	5,252,384	JPY	(566,246,000)	04/24/2020	(20,650)	-0.002%
STANDARD CHARTERED SECURITIES	EUR	960,210	USD	(1,072,050)	04/30/2020	(11,724)	-0.001%
STANDARD CHARTERED SECURITIES	USD	6,458,913	MYR	(26,834,844)	06/05/2020	247,095	0.024%
UBS SECURITIES LLC	KRW	1,246,102,000	USD	(1,006,650)	04/09/2020	16,867	0.002%

UBS SECURITIES LLC	KRW	1,087,975,000	USD	(891,856)	04/09/2020	1,780	0.000%
UBS SECURITIES LLC	CZK	211,361,500	USD	(9,302,883)	04/16/2020	(798,706)	-0.079%
UBS SECURITIES LLC	RON	5,583,000	USD	(1,246,959)	04/16/2020	25,056	0.002%
UBS SECURITIES LLC	RON	3,535,433	USD	(802,385)	04/16/2020	3,118	0.000%
UBS SECURITIES LLC	RON	892,000	USD	(205,095)	04/16/2020	(1,864)	0.000%
UBS SECURITIES LLC	USD	10,092,780	CZK	(250,250,474)	04/16/2020	23,896	0.002%
UBS SECURITIES LLC	USD	1,765,142	CZK	(43,992,646)	04/16/2020	(4,911)	0.000%
UBS SECURITIES LLC	USD	354,600	CZK	(8,832,370)	04/16/2020	(773)	0.000%
UBS SECURITIES LLC	USD	2,247,890	RON	(9,750,000)	04/16/2020	26,478	0.003%
UBS SECURITIES LLC	USD	1,411,435	RON	(6,219,000)	04/16/2020	(5,485)	-0.001%
UBS SECURITIES LLC	HUF	462,279,169	USD	(1,548,874)	04/17/2020	(134,951)	-0.013%
UBS SECURITIES LLC	MXN	23,363,955	USD	(1,230,660)	04/17/2020	(248,332)	-0.025%
UBS SECURITIES LLC	ILS	4,717,000	USD	(1,285,111)	04/23/2020	47,870	0.005%
UBS SECURITIES LLC	CAD	506,000	USD	(387,699)	04/24/2020	(28,037)	-0.003%
UBS SECURITIES LLC	JPY	792,916,000	USD	(7,327,632)	04/24/2020	56,214	0.006%
UBS SECURITIES LLC	JPY	382,528,000	USD	(3,549,781)	04/24/2020	12,421	0.001%
UBS SECURITIES LLC	USD	447,649	AUD	(769,000)	04/24/2020	(25,431)	-0.003%
UBS SECURITIES LLC	USD	1,541,121	CAD	(2,227,000)	04/24/2020	(41,819)	-0.004%
UBS SECURITIES LLC	USD	1,015,667	CHF	(987,000)	04/24/2020	(11,119)	-0.001%
UBS SECURITIES LLC	USD	2,335,927	JPY	(254,997,000)	04/24/2020	(38,673)	-0.004%
UBS SECURITIES LLC	USD	775,871	JPY	(86,127,000)	04/24/2020	(26,166)	-0.003%
UBS SECURITIES LLC	EUR	2,287,000	USD	(2,487,776)	04/30/2020	37,678	0.004%
UBS SECURITIES LLC	EUR	421,537	USD	(464,711)	04/30/2020	778	0.000%
UBS SECURITIES LLC	EUR	2,160,121	USD	(2,381,360)	04/30/2020	3,985	0.000%
UBS SECURITIES LLC	EUR	7,900,181	USD	(8,622,021)	04/30/2020	101,870	0.010%
UBS SECURITIES LLC	EUR	105,297	USD	(116,920)	04/30/2020	(645)	0.000%
UBS SECURITIES LLC	EUR	2,025,000	USD	(2,249,937)	04/30/2020	(13,801)	-0.001%
UBS SECURITIES LLC	USD	2,362,751	EUR	(2,104,027)	04/30/2020	39,348	0.004%
UBS SECURITIES LLC	USD	547,741	EUR	(506,769)	04/30/2020	(11,866)	-0.001%
UBS SECURITIES LLC	USD	640,697	EUR	(600,981)	04/30/2020	(22,946)	-0.002%
UBS SECURITIES LLC	USD	2,844,105	EUR	(2,590,000)	04/30/2020	(15,941)	-0.002%
UBS SECURITIES LLC	USD	3,444,316	EUR	(3,123,000)	04/30/2020	(4,302)	0.000%
UBS SECURITIES LLC	GBP	2,588,000	USD	(3,086,889)	05/22/2020	130,958	0.013%
UBS SECURITIES LLC	GBP	4,763,000	USD	(5,708,813)	05/22/2020	213,368	0.021%
UBS SECURITIES LLC	GBP	161,309	USD	(209,625)	05/22/2020	(9,057)	-0.001%
UBS SECURITIES LLC	SEK	61,665,739	USD	(6,213,173)	05/22/2020	27,606	0.003%
UBS SECURITIES LLC	USD	25,737,094	GBP	(19,945,670)	05/22/2020	937,207	0.093%
UBS SECURITIES LLC	USD	2,336,131	GBP	(2,004,000)	05/22/2020	(155,587)	-0.015%
UBS SECURITIES LLC	USD	4,385,689	CLP	(3,555,214,821)	06/05/2020	224,619	0.022%
UBS SECURITIES LLC	USD	2,193,118	CNH	(15,410,313)	06/12/2020	22,223	0.002%
UBS SECURITIES LLC	USD	1,400,678	CNH	(10,003,000)	06/12/2020	(8,473)	-0.001%
UBS SECURITIES LLC	USD	16,831,360	ZAR	(268,607,145)	06/12/2020	1,958,416	0.194%
UBS SECURITIES LLC	ZAR	10,545,000	USD	(606,034)	06/12/2020	(22,151)	-0.002%
UBS SECURITIES LLC	CZK	43,992,646	USD	(1,768,335)	07/17/2020	4,566	0.000%
UBS SECURITIES LLC	CZK	8,832,370	USD	(355,384)	07/17/2020	560	0.000%
UBS SECURITIES LLC	CZK	250,250,474	USD	(10,115,217)	07/17/2020	(30,139)	-0.003%
UBS SECURITIES LLC	USD	2,319,816	CZK	(57,891,000)	07/17/2020	(13,188)	-0.001%

Total Forward Currency Exchange Contracts **3,266,757**

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	16,600,000	78	0.000%
ITRX XOVER S32 PAY 337.5 05/20/2020	337.50	5/20/2020	(20,300,000)	(2,155,025)	(0.214%)
ITRX XOVER S32 REC 300 05/20/2020	300.00	5/20/2020	20,300,000	22,775	0.002%

Total Options **(2,132,172)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
PLN IRS 10/19/2022 PAY FIX	(105,000,000)	(1,076,082)	(0.107%)
PLN IRS 02/14/2028 PAY FIX	(14,789,366)	(590,466)	(0.059%)
GREECE CDS 12/20/2024	(1,836,000)	(73,827)	(0.007%)
GREECE CDS 12/20/2024	(918,000)	(36,914)	(0.004%)
GREECE CDS 12/20/2024	(918,000)	(36,914)	(0.004%)
GREECE CDS 06/20/2025	(904,000)	(43,387)	(0.004%)
GREECE CDS 06/20/2025	(452,000)	(21,693)	(0.002%)
GREECE CDS 06/20/2025	(572,000)	(27,453)	(0.003%)
GREECE CDS 06/20/2024	(95,000)	(3,056)	0.000%
GREECE CDS 06/20/2024	(95,000)	(3,056)	0.000%
GREECE CDS 12/20/2024	(833,000)	(33,496)	(0.003%)
GREECE CDS 12/20/2024	(2,800,000)	(112,591)	(0.011%)
GREECE CDS 12/20/2029	(850,000)	(93,052)	(0.009%)
GREECE CDS 12/20/2029	(850,000)	(93,052)	(0.009%)
GREECE CDS 12/20/2021	2,160,000	(8,780)	(0.001%)
GREECE CDS 12/20/2020	2,160,000	4,845	0.000%
GREECE CDS 06/20/2022	1,450,000	(10,942)	(0.001%)
GREECE CDS 06/20/2024	(190,000)	(6,112)	(0.001%)

CZK IRS 02/14/2030 PAY FIX	(158,704,000)	(573,585)	(0.057%)
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(35,157)	(0.003%)
CZK IRS 02/21/2022 REC FIX	457,225,000	440,435	0.044%
CZK IRS 02/20/2022 REC FIX	432,501,000	418,950	0.042%
PLN IRS 10/22/2029 PAY FIX	(5,882,353)	(95,760)	(0.009%)
CZK IRS 02/12/2030 PAY FIX	(206,315,000)	(654,840)	(0.065%)
CZK IRS 02/19/2022 REC FIX	432,500,000	17,820,215	1.766%
PLN IRS 12/19/2029 PAY FIX	(12,500,000)	(183,915)	(0.018%)
PLN IRS 11/07/2029 PAY FIX	(2,057,226)	(37,435)	(0.004%)
PLN IRS 11/06/2029 PAY FIX	(2,088,555)	(35,151)	(0.003%)
CZK IRS 02/19/2030 PAY FIX	(71,700,000)	(3,151,554)	(0.312%)
CZK IRS 02/14/2022 REC FIX	956,123,000	914,396	0.091%
CZK IRS 02/20/2030 PAY FIX	(71,700,000)	(268,457)	(0.027%)
PLN IRS 11/05/2029 PAY FIX	(2,088,554)	(35,157)	(0.003%)
CZK IRS 02/13/2022 REC FIX	478,062,000	452,371	0.045%
CZK IRS 02/20/2022 REC FIX	432,500,000	422,325	0.042%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(36,108)	(0.004%)
CZK IRS 02/13/2030 PAY FIX	63,482,000	(209,262)	(0.021%)
FI TRS REC IBOXXMJA 06/20/2020	(1,500,000)	(215,906)	(0.021%)
CZK IRS 02/20/2030 PAY FIX	(71,700,000)	(262,555)	(0.026%)
CZK IRS 02/21/2030 PAY FIX	(74,899,000)	(274,998)	(0.027%)
PLN IRS 10/22/2029 PAY FIX	(4,117,647)	(67,499)	(0.007%)
ITRX EUR CDSI S32 5Y 12/20/2024	(25,250,000)	57,731	0.006%
CZK IRS 02/12/2022 REC FIX	1,211,089,000	1,159,745	0.115%
PLN IRS 11/05/2029 PAY FIX	(2,088,555)	(35,276)	(0.003%)
		(14,515,143)	(1.439%)

Total Swap Contracts

(1,267,620)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNM0 CAN 10YR BOND FUT JUN 20	(69)	6/19/2020	(7,214,283)	(377)	(0.715%)
DUM0 EURO SCHATZ FUT JUN 20	(276)	6/8/2020	(34,150,700)	525,804	(3.385%)
G M0 LONG GILT FUT JUN 20	(131)	6/26/2020	(22,160,119)	616,914	(2.196%)
IKM0 EURO BTP FUT JUN 20	116	6/8/2020	18,091,497	1,431,636	1.793%
KAAM0 KOREA 10YR BND FUT JUN 20	309	6/16/2020	33,404,033	(200,802)	3.311%
KEM0 KOREA 3YR BND FUT JUN 20	775	6/16/2020	70,894,977	460,005	7.027%
OATM0 EURO OAT FUT JUN 20	245	6/8/2020	45,181,923	(1,502,050)	4.478%
OEM0 EURO BOBL FUT JUN 20	(238)	6/8/2020	(35,491,320)	724,700	(3.518%)
RXM0 EURO BUND FUTURE JUN 20	(17)	6/8/2020	(3,234,444)	93,660	(0.321%)
UBM0 EURO BUXL 30Y FUT JUN 20	(26)	6/8/2020	(6,018,970)	302,197	(0.597%)
XMM0 AUST 10Y BOND FUT JUN 20	288	6/15/2020	26,680,549	(635,377)	2.644%

Total Futures Contracts

1,816,309

NET ASSETS

1,008,957,353

NET ASSET VALUE PER SHARE

International Bond Fund Shares

8.50

(\$602,098,655 / 70,822,596 Shares Outstanding)

International Bond Fund - Advisor Class Shares

8.53

(\$4,789,712 / 561,937 Shares Outstanding)

International Bond Fund - I Class Shares

8.52

(\$401,970,699 / 47,174,810 Shares Outstanding)

International Bond Fund - Z Class Shares

8.52

(\$98,287 / 11,561 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)

PCR Pollution Control Revenue
 PFA Public Finance Authority
 PIK Payment-in-kind
 PTC Pass-Through Certificate
 RAC Revenue Anticipation Certificate
 RAN Revenue Anticipation Note
 RAW Revenue Anticipation Warrant
 REIT Real Estate Investment Trust
 RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
 STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
 TAN Tax Anticipation Note
 TAW Tax Anticipation Warrant
 TBA To Be Announced purchase commitment
 TDFA Trade & Deposit Facility Agreement
 TECP Tax-Exempt Commercial Paper
 TRAN Tax Revenue Anticipation Note
 VR Variable Rate; rate shown is effective rate at period end
 VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEK Estonian Kroon	LTL Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldovan Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD 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 Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvnai
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.