

**Portfolio of Investments**

| Investments in Securities                                 | Coupon % | Maturity | Shares/Par      | Value (\$)  | % of Net Assets |
|---|----------|----------|-----------------|-------------|-----------------|
| 1MDB Global Investments                                   | 4.4      | 3/9/23   | 16,300,000      | 15,297,925  | 0.366%          |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.88     | 1/16/24  | 3,050,000       | 3,160,563   | 0.076%          |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.45     | 4/3/26   | 4,310,000       | 4,320,775   | 0.103%          |
| Agrokord  | 9.88     | 5/1/19   | 5,875,000       | 1,258,750   | 0.030%          |
| Altria  | 5.95     | 2/14/49  | 20,700,000      | 22,143,411  | 0.529%          |
| Argentina POM Politica Monetaria                          | 63.87    | 6/21/20  | 882,238,000     | 22,712,491  | 0.543%          |
| Argentine Republic Government International Bond          | 5.88     | 1/11/28  | 13,350,000      | 10,281,169  | 0.246%          |
| Arion Banki HF  | 1.63     | 12/1/21  | 10,070,000      | 11,454,334  | 0.274%          |
| Arion Banki HF  | 1        | 3/20/23  | 6,060,000       | 6,710,009   | 0.160%          |
| Australia Government Bond                                 | 2.75     | 4/21/24  | 294,060,000     | 222,024,852 | 5.306%          |
| Avis Budget Rental Car Funding AESOP                      | 2.5      | 7/20/21  | 1,830,000       | 1,821,431   | 0.044%          |
| Bank of America   | 3.67     | 4/1/19   | 170,000         | 170,006     | 0.004%          |
| Barclays  | 2.75     | 11/8/19  | 8,655,000       | 8,642,623   | 0.207%          |
| Becton Dickinson And                                      | 3.48     | 12/29/20 | 8,175,000       | 8,165,901   | 0.195%          |
| Becton Dickinson And                                      | 0.37     | 6/6/19   | 2,290,000       | 2,567,741   | 0.061%          |
| BMW Vehicle Lease Trust 2018-1                            | 3.26     | 7/20/21  | 17,170,000      | 17,316,924  | 0.414%          |
| Bombardier  | 8.75     | 12/1/21  | 7,140,000       | 7,889,700   | 0.189%          |
| Bonos de la Tesoreria de la Republica en pesos            | 4.5      | 3/1/21   | 137,250,000,000 | 205,839,503 | 4.919%          |
| Bonos de la Tesoreria de la Republica en pesos            | 4.5      | 3/1/26   | 48,850,000,000  | 74,261,995  | 1.775%          |
| Brazil Notas do Tesouro Nacional Serie                    | 6        | 8/15/50  | 79,155,682      | 25,090,245  | 0.600%          |
| Brookfield WEC Holdings                                   | 6.25     | 8/1/25   | 6,483,750       | 6,463,067   | 0.154%          |
| Capital One NA  | 2.35     | 1/31/20  | 18,625,000      | 18,542,063  | 0.443%          |
| China Government Bond                                     | 3.25     | 11/22/28 | 492,350,000     | 74,509,313  | 1.781%          |
| China Government Bond                                     | 3.13     | 4/13/22  | 2,140,000       | 321,914     | 0.008%          |
| China Government Bond                                     | 3.52     | 5/4/27   | 15,500,000      | 2,364,367   | 0.056%          |
| Cigna   | 3.75     | 7/15/23  | 19,699,000      | 20,207,510  | 0.483%          |
| Cigna   | 3.26     | 9/17/21  | 17,960,000      | 17,916,770  | 0.428%          |
| Cirsa Finance International Sarl                          | 7.88     | 12/20/23 | 10,680,000      | 11,107,200  | 0.265%          |
| Citizens Bank NA/Providence RI                            | 2.25     | 10/30/20 | 7,200,000       | 7,140,665   | 0.171%          |
| Clear Channel Worldwide Holdings                          | 9.25     | 2/15/24  | 15,735,000      | 16,679,100  | 0.399%          |
| CNH INDUSTRIAL CAP LLC 4/2 144A CP                        | 2.9      | 4/3/19   | 11,590,000      | 11,585,195  | 0.277%          |
| Comcast   | 3.24     | 10/1/21  | 9,475,000       | 9,488,123   | 0.227%          |
| Cyprus Government International Bond                      | 4.25     | 11/4/25  | 8,432,000       | 11,382,434  | 0.272%          |
| Cyprus Government International Bond                      | 2.75     | 2/26/34  | 5,735,000       | 6,855,611   | 0.164%          |
| Cyprus Government International Bond                      | 3.88     | 5/6/22   | 32,584,000      | 40,658,908  | 0.972%          |
| Cyprus Government International Bond                      | 2.75     | 6/27/24  | 30,875,000      | 38,177,620  | 0.912%          |
| Cyprus Government International Bond                      | 3.75     | 7/26/23  | 5,630,000       | 7,181,904   | 0.172%          |
| Cyprus Government International Bond                      | 2.38     | 9/25/28  | 7,887,000       | 9,492,782   | 0.227%          |
| DB Master Finance   | 4.02     | 5/20/49  | 13,740,000      | 13,740,000  | 0.328%          |
| Deephaven Residential Mortgage Trust 2018-3               | 3.79     | 8/25/58  | 12,768,844      | 12,873,515  | 0.308%          |
| Delta Air Lines   | 2.88     | 3/13/20  | 1,655,000       | 1,656,197   | 0.040%          |
| Delta Air Lines   | 3.4      | 4/19/21  | 7,255,000       | 7,288,300   | 0.174%          |
| Diamondback Energy  | 4.75     | 11/1/24  | 13,605,000      | 13,843,088  | 0.331%          |
| Egypt Treasury Bills                                      | 16.43    | 5/7/19   | 255,625,000     | 14,583,871  | 0.349%          |
| Egypt Treasury Bills                                      | 16.18    | 6/18/19  | 332,375,000     | 18,621,477  | 0.445%          |
| Egypt Treasury Bills                                      | 16.07    | 7/9/19   | 216,325,000     | 11,922,028  | 0.285%          |
| Egypt Treasury Bills                                      | 15.73    | 8/20/19  | 166,175,000     | 9,075,293   | 0.217%          |
| Enel  | 6.25     | 6/20/19  | 1,500,000       | 1,973,026   | 0.047%          |
| Fannie Mae Connecticut Avenue Securities                  | 3.17     | 10/25/30 | 5,906,732       | 5,904,212   | 0.141%          |
| FCA Bank SpA/Ireland                                      | 1.63     | 9/29/21  | 3,295,000       | 4,192,158   | 0.100%          |
| Federal National Mortgage Assn.                           | 3        | 9/1/33   | 57,709,958      | 58,242,465  | 1.392%          |
| FirstEnergy   | 3.9      | 7/15/27  | 26,500,000      | 26,871,265  | 0.642%          |
| Garfunkelux Holdco 3                                      | 8.5      | 11/1/22  | 5,140,000       | 6,075,373   | 0.145%          |
| General Motors Financial                                  | 4.15     | 6/19/23  | 14,770,000      | 14,931,525  | 0.357%          |
| Government National Mortgage Assn.                        | 4.5      | 12/20/48 | 312,919,435     | 326,435,217 | 7.801%          |
| Harley-Davidson Financial Services                        | 3.55     | 5/21/21  | 9,580,000       | 9,574,990   | 0.229%          |
| HDFC Bank   | 8.1      | 3/22/25  | 1,320,000,000   | 18,843,712  | 0.450%          |
| Islandsbanki HF   | 1.13     | 1/19/24  | 11,200,000      | 12,356,485  | 0.295%          |
| Islandsbanki HF   | 1.75     | 9/7/20   | 11,320,000      | 12,994,013  | 0.311%          |
| Israel Government Bond - Fixed                            | 1.25     | 11/30/22 | 135,275,000     | 37,803,567  | 0.903%          |
| Israel Government Bond - Fixed                            | 5.5      | 1/31/22  | 514,175,000     | 160,796,050 | 3.842%          |
| Israel Government Bond - Fixed                            | 5.5      | 1/31/42  | 43,710,000      | 17,575,075  | 0.420%          |
| Israel Government Bond - Fixed                            | 3.75     | 3/31/47  | 75,650,000      | 23,451,373  | 0.560%          |
| Israel Government Bond - Fixed                            | 1        | 4/30/21  | 3,535,000       | 983,177     | 0.023%          |
| Italy Buoni Poliennali del Tesoro                         | 0.95     | 3/1/23   | 239,861,000     | 265,533,978 | 6.345%          |

|  |      |          |               |             |        |
|--|------|----------|---------------|-------------|--------|
| JPMorgan Chase                                 | 4.63 | 5/10/21  | 13,000,000    | 13,488,371  | 0.322% |
| Kreditanstalt fuer Wiederaufbau                | 3.13 | 12/15/21 | 86,600,000    | 88,194,999  | 2.108% |
| Landsbankinn HF                                | 1.38 | 3/14/22  | 26,401,000    | 29,785,159  | 0.712% |
| Landsbankinn HF                                | 1.63 | 3/15/21  | 7,941,000     | 9,074,881   | 0.217% |
| Malaysia Government Bond                       | 3.66 | 10/15/20 | 52,000,000    | 12,796,649  | 0.306% |
| Malaysia Government Bond                       | 3.88 | 3/10/22  | 270,260,000   | 67,102,596  | 1.604% |
| Malaysia Government Bond                       | 4.74 | 3/15/46  | 156,710,000   | 38,901,468  | 0.930% |
| Malaysia Government Bond                       | 4.92 | 7/6/48   | 13,700,000    | 3,530,650   | 0.084% |
| Malaysia Government Bond                       | 4.94 | 9/30/43  | 21,240,000    | 5,490,513   | 0.131% |
| McDonald s                                     | 4    | 2/17/21  | 100,000       | 120,645     | 0.003% |
| Mexican Bonos                                  | 7.5  | 6/3/27   | 2,055,514,000 | 102,644,121 | 2.453% |
| Mexican Bonos                                  | 6.5  | 6/9/22   | 1,785,111,000 | 88,658,451  | 2.119% |
| Mexican Udibonos                               | 4    | 11/30/28 | 389,304,446   | 20,265,312  | 0.484% |
| Microchip Technology                           | 3.92 | 6/1/21   | 15,125,000    | 15,257,571  | 0.365% |
| Microchip Technology                           | 4.33 | 6/1/23   | 6,275,000     | 6,377,904   | 0.152% |
| Micron Technology                              | 4.64 | 2/6/24   | 5,955,000     | 6,111,319   | 0.146% |
| Mitsubishi Ufj Financial                       | 3.41 | 7/26/21  | 18,044,000    | 18,066,122  | 0.432% |
| New Residential Mortgage Loan Trust 2018-NQM1  | 3.99 | 11/25/48 | 9,564,143     | 9,761,758   | 0.233% |
| NRG Energy                                     | 7.25 | 5/15/26  | 17,180,000    | 18,898,000  | 0.452% |
| NVIDIA   | 2.2  | 9/16/21  | 980,000       | 966,718     | 0.023% |
| PG&E   | 3.84 | 12/31/20 | 20,500,000    | 20,500,000  | 0.490% |
| Philippine Government International Bond       | 3.9  | 11/26/22 | 1,425,000,000 | 26,320,572  | 0.629% |
| Philippine Government International Bond       | 6.25 | 1/14/36  | 99,000,000    | 2,048,438   | 0.049% |
| Philippine Government International Bond       | 4.95 | 1/15/21  | 197,000,000   | 3,759,170   | 0.090% |
| PNM Resources                                  | 3.25 | 3/9/21   | 8,475,000     | 8,464,457   | 0.202% |
| Rci Banque                                     | 2.25 | 3/29/21  | 16,000,000    | 18,687,726  | 0.447% |
| Refinitiv US Holdings                          | 8.25 | 11/15/26 | 5,740,000     | 5,639,550   | 0.135% |
| Refinitiv US Holdings                          | 6.25 | 5/15/26  | 2,965,000     | 3,005,769   | 0.072% |
| Regions Bank/Birmingham AL                     | 3.19 | 8/13/21  | 12,300,000    | 12,224,810  | 0.292% |
| REI - SECURITY LENDING COLLATERAL              |      |          | 3,111,524     | 31,115,238  | 0.744% |
| Romania Government Bond                        | 5    | 2/12/29  | 152,355,000   | 36,165,810  | 0.864% |
| Romania Government Bond                        | 5.85 | 4/26/23  | 15,630,000    | 3,912,687   | 0.093% |
| Romania Government Bond                        | 4.25 | 6/28/23  | 286,100,000   | 67,571,845  | 1.615% |
| Romania Government Bond                        | 5.8  | 7/26/27  | 64,950,000    | 16,564,497  | 0.396% |
| Santander Consumer Finance                     | 1.5  | 11/12/20 | 11,000,000    | 12,635,699  | 0.302% |
| Santander Consumer Finance                     | 0.88 | 1/24/22  | 10,000,000    | 11,401,970  | 0.272% |
| Sempra Energy                                  |      |          | 128,161       | 13,569,366  | 0.324% |
| Sempra Energy                                  |      |          | 42,858        | 4,556,202   | 0.109% |
| Sequoia Mortgage Trust 2018-CH2                | 4    | 6/25/48  | 10,999,133    | 11,139,408  | 0.266% |
| Serbia Treasury Bonds                          | 10   | 2/5/22   | 708,250,000   | 7,889,491   | 0.189% |
| Serbia Treasury Bonds                          | 5.88 | 2/8/28   | 7,451,660,000 | 76,353,412  | 1.825% |
| Serbia Treasury Bonds                          | 5.75 | 7/21/23  | 1,748,160,000 | 17,912,017  | 0.428% |
| Shire Acquisitions Investments Ireland DAC     | 1.9  | 9/23/19  | 1,605,000     | 1,596,426   | 0.038% |
| Shire Acquisitions Investments Ireland DAC     | 2.4  | 9/23/21  | 4,000,000     | 3,952,812   | 0.094% |
| Solera LLC / Solera Finance                    | 10.5 | 3/1/24   | 13,325,000    | 14,440,969  | 0.345% |
| Tesla  | 5.3  | 8/15/25  | 25,228,000    | 21,822,220  | 0.521% |
| Teva Pharmaceutical Finance Netherlands II BV  | 1.13 | 10/15/24 | 9,960,000     | 9,751,406   | 0.233% |
| Teva Pharmaceutical Finance Netherlands III BV | 6    | 4/15/24  | 19,857,000    | 19,814,089  | 0.473% |
| Teva Pharmaceutical Finance Netherlands III BV | 1.7  | 7/19/19  | 1,625,000     | 1,610,781   | 0.038% |
| Thailand Government Bond                       | 2.13 | 12/17/26 | 1,033,340,000 | 32,113,055  | 0.767% |
| Thailand Government Bond                       | 1.25 | 3/12/28  | 1,751,291,358 | 51,805,831  | 1.238% |
| Thailand Government Bond                       | 4.85 | 6/17/61  | 8,029,000     | 328,305     | 0.008% |
| Thailand Government Bond                       | 4    | 6/17/66  | 90,965,000    | 3,166,803   | 0.076% |
| Thailand Government Bond                       | 3.6  | 6/17/67  | 845,990,000   | 27,306,643  | 0.653% |
| Thailand Government Bond                       | 4.88 | 6/22/29  | 740,030,000   | 28,138,606  | 0.672% |
| Towd Point Mortgage Trust 2017-6               | 2.75 | 10/25/57 | 4,805,258     | 4,718,116   | 0.113% |
| Towd Point Mortgage Trust 2018-1               | 3    | 1/25/58  | 4,346,694     | 4,301,972   | 0.103% |
| Towd Point Mortgage Trust 2018-2               | 3.25 | 3/25/58  | 18,840,986    | 18,793,402  | 0.449% |
| Towd Point Mortgage Trust 2018-3               | 3.75 | 5/25/58  | 5,751,371     | 5,817,862   | 0.139% |
| TRP Government Reserve                         | 2.49 |          | 119,304,988   | 119,304,988 | 2.851% |
| UBS AG/London                                  | 2.45 | 12/1/20  | 13,535,000    | 13,470,005  | 0.322% |
| U.S. Treasury Bill                             | 2.44 | 5/23/19  | 405,000       | 403,625     | 0.010% |
| U.S. Treasury Bonds                            | 2.25 | 11/15/27 | 210,960,000   | 208,916,325 | 4.992% |
| U.S. Treasury Bonds                            | 2.25 | 8/15/27  | 278,600,000   | 276,162,250 | 6.599% |
| U.S. Treasury Inflation Indexed Bonds          | 1    | 2/15/48  | 51,720,896    | 52,884,616  | 1.264% |
| U.S. Treasury Inflation Indexed Bonds          | 1    | 2/15/49  | 33,154,944    | 34,056,344  | 0.814% |
| Virgin Media Secured Finance                   | 6.25 | 3/28/29  | 15,165,000    | 20,874,836  | 0.499% |
| Vistra Energy                                  | 7.63 | 11/1/24  | 16,000,000    | 16,940,000  | 0.405% |
| Wells Fargo                                    | 2.5  | 3/4/21   | 21,210,000    | 21,113,304  | 0.505% |
| Wells Fargo Bank NA                            | 3.27 | 7/23/21  | 23,960,000    | 24,015,084  | 0.574% |
| Zayo Group LLC / Zayo Capital                  | 6.38 | 5/15/25  | 13,388,000    | 13,454,940  | 0.322% |

| Forwards Contracts          | Currency Bought | Receive       | Currency Sold | Deliver          | Settlement | Unrealized G/L | % of Net Assets |
|-----------------------------|-----------------|---------------|---------------|------------------|------------|----------------|-----------------|
| BARCLAYS                    | CLP             | 9,786,301,000 | USD           | (14,408,570)     | 04/05/2019 | (27,488)       | -0.001%         |
| BARCLAYS                    | USD             | 17,755,375    | THB           | (561,567,000)    | 04/05/2019 | 56,843         | 0.001%          |
| BARCLAYS                    | USD             | 17,755,313    | THB           | (561,565,047)    | 04/05/2019 | 56,843         | 0.001%          |
| BARCLAYS                    | USD             | 16,008,238    | ZAR           | (219,585,000)    | 04/05/2019 | 802,003        | 0.019%          |
| BARCLAYS                    | USD             | 16,351,066    | ZAR           | (219,585,000)    | 04/05/2019 | 1,144,830      | 0.027%          |
| BARCLAYS                    | USD             | 21,753,594    | ZAR           | (294,781,000)    | 04/05/2019 | 1,340,045      | 0.032%          |
| BARCLAYS                    | ZAR             | 306,901,386   | USD           | (21,252,823)     | 04/05/2019 | 62             | 0.000%          |
| BARCLAYS                    | ZAR             | 455,742,000   | USD           | (31,457,384)     | 04/05/2019 | 102,695        | 0.002%          |
| BARCLAYS                    | ZAR             | 279,684,140   | USD           | (19,531,561)     | 04/05/2019 | (163,468)      | -0.004%         |
| BARCLAYS                    | USD             | 21,245,113    | TWD           | (651,014,000)    | 04/10/2019 | 125,670        | 0.003%          |
| BARCLAYS                    | USD             | 21,227,794    | TWD           | (651,014,000)    | 04/10/2019 | 108,351        | 0.003%          |
| BARCLAYS                    | CZK             | 473,641,000   | USD           | (20,898,016)     | 04/12/2019 | (307,098)      | -0.007%         |
| BARCLAYS                    | USD             | 5,149,474     | PHP           | (274,055,000)    | 04/12/2019 | (54,410)       | -0.001%         |
| BARCLAYS                    | USD             | 9,525,641     | TRY           | (52,504,000)     | 04/12/2019 | 256,366        | 0.006%          |
| BARCLAYS                    | USD             | 20,132,621    | TRY           | (116,071,000)    | 04/12/2019 | (359,037)      | -0.009%         |
| BARCLAYS                    | USD             | 19,181,937    | ILS           | (70,555,000)     | 04/16/2019 | (263,169)      | -0.006%         |
| BARCLAYS                    | USD             | 19,182,506    | ILS           | (70,557,093)     | 04/16/2019 | (263,177)      | -0.006%         |
| BARCLAYS                    | USD             | 7,477,127     | RON           | (30,402,000)     | 04/18/2019 | 338,775        | 0.008%          |
| BARCLAYS                    | USD             | 26,849,843    | CLP           | (17,891,930,000) | 05/10/2019 | 556,548        | 0.013%          |
| BARCLAYS                    | USD             | 26,628,858    | CLP           | (17,891,930,000) | 05/10/2019 | 335,563        | 0.008%          |
| BARCLAYS                    | USD             | 14,484,042    | ILS           | (52,551,000)     | 05/15/2019 | (28,479)       | -0.001%         |
| BARCLAYS                    | EUR             | 4,767,000     | USD           | (5,440,744)      | 05/24/2019 | (67,872)       | -0.002%         |
| BARCLAYS                    | USD             | 2,491,884     | GBP           | (1,914,000)      | 05/24/2019 | (8,023)        | 0.000%          |
| BARCLAYS                    | USD             | 14,405,813    | CLP           | (9,786,301,000)  | 06/07/2019 | 24,761         | 0.001%          |
| BNP PARIBAS SECURITIES CORP | BRL             | 17,017,422    | USD           | (4,388,535)      | 04/02/2019 | (43,274)       | -0.001%         |
| BNP PARIBAS SECURITIES CORP | USD             | 4,367,137     | BRL           | (17,017,422)     | 04/02/2019 | 21,876         | 0.001%          |
| BNP PARIBAS SECURITIES CORP | CLP             | 9,786,301,000 | USD           | (14,320,019)     | 04/05/2019 | 61,063         | 0.001%          |
| BNP PARIBAS SECURITIES CORP | INR             | 338,851,000   | USD           | (4,746,344)      | 04/05/2019 | 138,040        | 0.003%          |
| BNP PARIBAS SECURITIES CORP | USD             | 15,752,352    | CLP           | (10,868,335,000) | 04/05/2019 | (218,792)      | -0.005%         |
| BNP PARIBAS SECURITIES CORP | USD             | 16,034,188    | ZAR           | (219,585,000)    | 04/05/2019 | 827,953        | 0.020%          |
| BNP PARIBAS SECURITIES CORP | USD             | 3,458,600     | ZAR           | (49,832,000)     | 04/05/2019 | 7,740          | 0.000%          |
| BNP PARIBAS SECURITIES CORP | USD             | 16,347,901    | ZAR           | (219,585,000)    | 04/05/2019 | 1,141,665      | 0.027%          |
| BNP PARIBAS SECURITIES CORP | ZAR             | 349,639,939   | USD           | (24,478,247)     | 04/05/2019 | (265,723)      | -0.006%         |
| BNP PARIBAS SECURITIES CORP | USD             | 21,191,172    | TWD           | (651,014,000)    | 04/10/2019 | 71,729         | 0.002%          |
| BNP PARIBAS SECURITIES CORP | USD             | 21,191,172    | TWD           | (651,014,000)    | 04/10/2019 | 71,729         | 0.002%          |
| BNP PARIBAS SECURITIES CORP | USD             | 21,191,172    | TWD           | (651,014,000)    | 04/10/2019 | 71,729         | 0.002%          |
| BNP PARIBAS SECURITIES CORP | USD             | 21,191,172    | TWD           | (651,014,000)    | 04/10/2019 | 71,729         | 0.002%          |
| BNP PARIBAS SECURITIES CORP | TRY             | 176,515,000   | USD           | (31,626,637)     | 04/12/2019 | (463,945)      | -0.011%         |
| BNP PARIBAS SECURITIES CORP | ILS             | 101,880,454   | USD           | (28,332,906)     | 04/16/2019 | (254,438)      | -0.006%         |
| BNP PARIBAS SECURITIES CORP | USD             | 19,187,847    | ILS           | (70,555,000)     | 04/16/2019 | (257,259)      | -0.006%         |
| BNP PARIBAS SECURITIES CORP | RON             | 19,339,000    | USD           | (4,588,573)      | 04/18/2019 | (47,800)       | -0.001%         |
| BNP PARIBAS SECURITIES CORP | USD             | 7,477,771     | RON           | (30,402,000)     | 04/18/2019 | 339,419        | 0.008%          |
| BNP PARIBAS SECURITIES CORP | USD             | 48,112,744    | AUD           | (67,672,166)     | 04/26/2019 | 36,480         | 0.001%          |
| BNP PARIBAS SECURITIES CORP | USD             | 40,505,434    | AUD           | (57,547,000)     | 04/26/2019 | (377,620)      | -0.009%         |
| BNP PARIBAS SECURITIES CORP | USD             | 26,602,331    | CLP           | (17,891,930,000) | 05/10/2019 | 309,036        | 0.007%          |
| BNP PARIBAS SECURITIES CORP | USD             | 26,602,331    | CLP           | (17,891,930,000) | 05/10/2019 | 309,036        | 0.007%          |
| BNP PARIBAS SECURITIES CORP | USD             | 26,734,300    | CLP           | (17,891,930,000) | 05/10/2019 | 441,004        | 0.011%          |
| BNP PARIBAS SECURITIES CORP | USD             | 27,291,342    | CLP           | (17,891,930,872) | 05/10/2019 | 998,046        | 0.024%          |
| BNP PARIBAS SECURITIES CORP | MXN             | 9,859,420     | USD           | (517,722)        | 05/24/2019 | (14,379)       | 0.000%          |
| BNP PARIBAS SECURITIES CORP | USD             | 102,692,495   | EUR           | (90,351,000)     | 05/24/2019 | 858,144        | 0.021%          |
| BNP PARIBAS SECURITIES CORP | USD             | 43,731,678    | MXN           | (843,228,000)    | 05/24/2019 | 683,210        | 0.016%          |
| BNP PARIBAS SECURITIES CORP | USD             | 23,373,097    | MXN           | (459,606,239)    | 05/24/2019 | (90,716)       | -0.002%         |
| BNP PARIBAS SECURITIES CORP | USD             | 14,318,971    | CLP           | (9,786,301,000)  | 06/07/2019 | (62,080)       | -0.001%         |
| BANK OF AMERICA             | INR             | 178,289,000   | USD           | (2,504,059)      | 04/05/2019 | 65,896         | 0.002%          |
| BANK OF AMERICA             | THB             | 898,507,000   | USD           | (28,317,271)     | 04/05/2019 | 374            | 0.000%          |
| BANK OF AMERICA             | THB             | 898,507,000   | USD           | (28,317,271)     | 04/05/2019 | 374            | 0.000%          |
| BANK OF AMERICA             | USD             | 17,732,948    | THB           | (561,567,000)    | 04/05/2019 | 34,416         | 0.001%          |
| BANK OF AMERICA             | USD             | 17,732,948    | THB           | (561,567,000)    | 04/05/2019 | 34,416         | 0.001%          |
| BANK OF AMERICA             | USD             | 17,732,948    | THB           | (561,567,000)    | 04/05/2019 | 34,416         | 0.001%          |
| BANK OF AMERICA             | ZAR             | 326,293,389   | USD           | (22,852,558)     | 04/05/2019 | (256,779)      | -0.006%         |
| BANK OF AMERICA             | USD             | 20,701,551    | TRY           | (114,138,000)    | 04/12/2019 | 551,153        | 0.013%          |
| BANK OF AMERICA             | ILS             | 107,511,075   | USD           | (29,883,280)     | 04/16/2019 | (253,001)      | -0.006%         |
| BANK OF AMERICA             | USD             | 3,120,849     | ILS           | (11,287,630)     | 04/16/2019 | 9,954          | 0.000%          |
| BANK OF AMERICA             | USD             | 7,475,962     | RON           | (30,401,746)     | 04/18/2019 | 337,669        | 0.008%          |
| BANK OF AMERICA             | SEK             | 383,330,000   | USD           | (41,685,788)     | 05/17/2019 | (304,260)      | -0.007%         |
| BANK OF AMERICA             | CHF             | 34,968,000    | USD           | (35,083,072)     | 05/24/2019 | 222,745        | 0.005%          |
| BANK OF AMERICA             | EUR             | 2,341,558     | USD           | (2,667,207)      | 05/24/2019 | (28,045)       | -0.001%         |
| BANK OF AMERICA             | EUR             | 73,973,000    | USD           | (84,521,550)     | 05/24/2019 | (1,146,796)    | -0.027%         |
| BANK OF AMERICA             | MXN             | 54,302,888    | USD           | (2,859,728)      | 05/24/2019 | (87,457)       | -0.002%         |

|                                    |     |               |     |                  |            |           |         |
|------------------------------------|-----|---------------|-----|------------------|------------|-----------|---------|
| BANK OF AMERICA                    | USD | 11,400,774    | EUR | (10,119,000)     | 05/24/2019 | (4,322)   | 0.000%  |
| BANK OF AMERICA                    | USD | 23,340,917    | MXN | (459,606,000)    | 05/24/2019 | (122,884) | -0.003% |
| BANK OF AMERICA                    | USD | 28,330,664    | THB | (898,507,000)    | 06/14/2019 | (38,377)  | -0.001% |
| BANK OF AMERICA                    | USD | 28,330,664    | THB | (898,507,000)    | 06/14/2019 | (38,377)  | -0.001% |
| JP MORGAN CHASE BANK               | USD | 25,950,718    | CNH | (175,717,500)    | 04/04/2019 | (185,199) | -0.004% |
| JP MORGAN CHASE BANK               | CLP | 9,786,301,000 | USD | (14,423,436)     | 04/05/2019 | (42,353)  | -0.001% |
| JP MORGAN CHASE BANK               | THB | 898,506,047   | USD | (28,219,411)     | 04/05/2019 | 98,204    | 0.002%  |
| JP MORGAN CHASE BANK               | THB | 898,507,000   | USD | (28,469,804)     | 04/05/2019 | (152,159) | -0.004% |
| JP MORGAN CHASE BANK               | USD | 15,850,679    | CLP | (10,868,335,000) | 04/05/2019 | (120,465) | -0.003% |
| JP MORGAN CHASE BANK               | USD | 15,643,519    | CLP | (10,868,335,000) | 04/05/2019 | (327,625) | -0.008% |
| JP MORGAN CHASE BANK               | USD | 15,648,024    | CLP | (10,868,335,000) | 04/05/2019 | (323,120) | -0.008% |
| JP MORGAN CHASE BANK               | USD | 22,353,327    | MYR | (91,937,000)     | 04/05/2019 | (168,321) | -0.004% |
| JP MORGAN CHASE BANK               | USD | 22,353,327    | MYR | (91,937,000)     | 04/05/2019 | (168,321) | -0.004% |
| JP MORGAN CHASE BANK               | USD | 16,406,610    | ZAR | (219,586,062)    | 04/05/2019 | 1,200,301 | 0.029%  |
| JP MORGAN CHASE BANK               | TRY | 106,198,000   | USD | (19,667,549)     | 04/12/2019 | (918,912) | -0.022% |
| JP MORGAN CHASE BANK               | USD | 12,095,349    | PHP | (648,220,000)    | 04/12/2019 | (213,354) | -0.005% |
| JP MORGAN CHASE BANK               | USD | 12,204,936    | PHP | (648,220,000)    | 04/12/2019 | (103,768) | -0.002% |
| JP MORGAN CHASE BANK               | USD | 1,957,964     | PHP | (103,990,000)    | 04/12/2019 | (16,647)  | 0.000%  |
| JP MORGAN CHASE BANK               | USD | 1,468,588     | ILS | (5,298,958)      | 04/16/2019 | 8,184     | 0.000%  |
| JP MORGAN CHASE BANK               | USD | 12,844,604    | RON | (54,097,619)     | 04/18/2019 | 142,550   | 0.003%  |
| JP MORGAN CHASE BANK               | USD | 42,026,803    | CAD | (56,000,000)     | 04/26/2019 | 92,703    | 0.002%  |
| JP MORGAN CHASE BANK               | USD | 82,965,570    | JPY | (9,146,083,000)  | 04/26/2019 | 239,918   | 0.006%  |
| JP MORGAN CHASE BANK               | USD | 5,441,295     | ILS | (19,617,125)     | 05/15/2019 | 23,816    | 0.001%  |
| JP MORGAN CHASE BANK               | USD | 3,555,770     | ILS | (12,764,982)     | 05/15/2019 | 30,583    | 0.001%  |
| JP MORGAN CHASE BANK               | SEK | 592,001,000   | USD | (64,065,864)     | 05/17/2019 | (157,728) | -0.004% |
| JP MORGAN CHASE BANK               | USD | 776,483       | EUR | (681,774)        | 05/24/2019 | 8,057     | 0.000%  |
| JP MORGAN CHASE BANK               | USD | 4,221,477     | EUR | (3,687,208)      | 05/24/2019 | 65,635    | 0.002%  |
| JP MORGAN CHASE BANK               | USD | 2,119,865     | MXN | (41,802,000)     | 05/24/2019 | (14,211)  | 0.000%  |
| JP MORGAN CHASE BANK               | USD | 14,421,948    | CLP | (9,786,301,000)  | 06/07/2019 | 40,896    | 0.001%  |
| JP MORGAN CHASE BANK               | USD | 28,486,953    | THB | (898,507,000)    | 06/14/2019 | 117,913   | 0.003%  |
| JP MORGAN CHASE BANK               | USD | 28,228,277    | THB | (898,506,047)    | 06/14/2019 | (140,734) | -0.003% |
| CANADIAN IMPERIAL BANK OF COMMERCE | USD | 41,571,605    | CAD | (55,903,000)     | 04/26/2019 | (289,858) | -0.007% |
| CITIBANK N A                       | CNY | 357,624,000   | USD | (53,183,383)     | 04/04/2019 | 33,120    | 0.001%  |
| CITIBANK N A                       | USD | 17,717,842    | THB | (561,567,000)    | 04/05/2019 | 19,310    | 0.000%  |
| CITIBANK N A                       | USD | 17,717,842    | THB | (561,567,000)    | 04/05/2019 | 19,310    | 0.000%  |
| CITIBANK N A                       | USD | 17,717,842    | THB | (561,567,000)    | 04/05/2019 | 19,310    | 0.000%  |
| CITIBANK N A                       | ILS | 102,261,605   | USD | (28,413,105)     | 04/16/2019 | (229,591) | -0.005% |
| CITIBANK N A                       | ILS | 101,885,355   | USD | (28,275,568)     | 04/16/2019 | (195,750) | -0.005% |
| CITIBANK N A                       | RSD | 394,817,000   | USD | (3,763,746)      | 04/18/2019 | (7,780)   | 0.000%  |
| CITIBANK N A                       | USD | 5,900,911     | RON | (24,110,000)     | 04/18/2019 | 239,912   | 0.006%  |
| CITIBANK N A                       | USD | 4,524,082     | RSD | (465,709,000)    | 04/18/2019 | 93,707    | 0.002%  |
| CITIBANK N A                       | USD | 4,524,090     | RSD | (465,709,869)    | 04/18/2019 | 93,707    | 0.002%  |
| CITIBANK N A                       | USD | 4,524,082     | RSD | (465,709,000)    | 04/18/2019 | 93,707    | 0.002%  |
| CITIBANK N A                       | USD | 4,524,082     | RSD | (465,709,000)    | 04/18/2019 | 93,707    | 0.002%  |
| CITIBANK N A                       | USD | 5,925,912     | RSD | (615,880,000)    | 04/18/2019 | 66,933    | 0.002%  |
| CITIBANK N A                       | JPY | 1,307,150,899 | USD | (12,047,085)     | 04/26/2019 | (224,001) | -0.005% |
| CITIBANK N A                       | USD | 56,045,158    | AUD | (79,030,232)     | 04/26/2019 | (100,205) | -0.002% |
| CITIBANK N A                       | USD | 14,471,677    | ILS | (52,551,000)     | 05/15/2019 | (40,844)  | -0.001% |
| CITIBANK N A                       | PLN | 34,225,000    | USD | (8,980,583)      | 05/17/2019 | (52,491)  | -0.001% |
| CITIBANK N A                       | USD | 103,014,596   | EUR | (90,351,000)     | 05/24/2019 | 1,180,246 | 0.028%  |
| CITIBANK N A                       | USD | 53,089,794    | CNH | (357,624,000)    | 06/06/2019 | (95,359)  | -0.002% |
| CITIBANK N A                       | USD | 14,711,778    | ILS | (52,734,000)     | 06/12/2019 | 119,838   | 0.003%  |
| CITIBANK N A                       | USD | 14,679,834    | ILS | (52,734,000)     | 06/12/2019 | 87,894    | 0.002%  |
| CITIBANK N A                       | USD | 14,679,834    | ILS | (52,734,000)     | 06/12/2019 | 87,894    | 0.002%  |
| CITIBANK N A                       | USD | 21,152,848    | KRW | (23,549,466,000) | 07/12/2019 | 390,541   | 0.009%  |
| CITIBANK N A                       | USD | 21,130,073    | KRW | (23,549,466,000) | 07/12/2019 | 367,766   | 0.009%  |
| CREDIT SUISSE FIRST BOSTON         | USD | 10,981,218    | INR | (758,912,000)    | 04/05/2019 | 41,845    | 0.001%  |
| CREDIT SUISSE FIRST BOSTON         | USD | 10,981,213    | INR | (758,911,600)    | 04/05/2019 | 41,845    | 0.001%  |
| CREDIT SUISSE FIRST BOSTON         | USD | 5,301,521     | EUR | (4,665,000)      | 05/24/2019 | 43,613    | 0.001%  |
| CREDIT SUISSE FIRST BOSTON         | INR | 758,912,000   | USD | (10,839,277)     | 07/12/2019 | (51,774)  | -0.001% |
| CREDIT SUISSE FIRST BOSTON         | INR | 758,911,600   | USD | (10,839,272)     | 07/12/2019 | (51,774)  | -0.001% |
| DEUTSCHE BANK                      | USD | 6,083,892     | INR | (435,850,000)    | 04/05/2019 | (198,689) | -0.005% |
| DEUTSCHE BANK                      | USD | 6,083,892     | INR | (435,850,000)    | 04/05/2019 | (198,689) | -0.005% |
| DEUTSCHE BANK                      | USD | 6,083,467     | INR | (435,850,000)    | 04/05/2019 | (199,114) | -0.005% |
| GOLDMAN SACHS & CO                 | CNH | 175,717,500   | USD | (26,084,391)     | 04/04/2019 | 51,526    | 0.001%  |
| GOLDMAN SACHS & CO                 | TWD | 651,014,000   | USD | (21,099,141)     | 04/10/2019 | 20,302    | 0.000%  |
| GOLDMAN SACHS & CO                 | TWD | 651,014,000   | USD | (21,099,141)     | 04/10/2019 | 20,302    | 0.000%  |
| GOLDMAN SACHS & CO                 | TWD | 651,014,000   | USD | (21,095,723)     | 04/10/2019 | 23,721    | 0.001%  |
| GOLDMAN SACHS & CO                 | TWD | 651,014,000   | USD | (21,095,723)     | 04/10/2019 | 23,721    | 0.001%  |
| GOLDMAN SACHS & CO                 | USD | 26,570,726    | CLP | (17,891,930,000) | 05/10/2019 | 277,431   | 0.007%  |
| GOLDMAN SACHS & CO                 | USD | 14,507,297    | ILS | (52,552,684)     | 05/15/2019 | (5,689)   | 0.000%  |
| GOLDMAN SACHS & CO                 | USD | 17,959,768    | ILS | (65,059,261)     | 05/15/2019 | (7,043)   | 0.000%  |

|                                 |     |                |     |                  |            |             |         |
|---------------------------------|-----|----------------|-----|------------------|------------|-------------|---------|
| GOLDMAN SACHS & CO              | USD | 1,810,867      | MXN | (35,380,000)     | 05/24/2019 | 4,648       | 0.000%  |
| GOLDMAN SACHS & CO              | USD | 26,081,294     | CNH | (175,717,500)    | 06/06/2019 | (51,075)    | -0.001% |
| GOLDMAN SACHS & CO              | KRW | 70,648,398,540 | USD | (62,820,913)     | 07/12/2019 | (533,992)   | -0.013% |
| GOLDMAN SACHS & CO              | USD | 21,186,276     | TWD | (651,014,000)    | 07/12/2019 | (1,036)     | 0.000%  |
| GOLDMAN SACHS & CO              | USD | 21,186,276     | TWD | (651,014,000)    | 07/12/2019 | (1,036)     | 0.000%  |
| GOLDMAN SACHS & CO              | USD | 21,171,187     | TWD | (651,014,000)    | 07/12/2019 | (16,125)    | 0.000%  |
| GOLDMAN SACHS & CO              | USD | 21,171,187     | TWD | (651,014,000)    | 07/12/2019 | (16,125)    | 0.000%  |
| HSBC SECURITIES INC             | BRL | 155,472,758    | USD | (39,898,570)     | 04/02/2019 | (199,861)   | -0.005% |
| HSBC SECURITIES INC             | USD | 39,973,455     | BRL | (155,472,758)    | 04/02/2019 | 274,747     | 0.007%  |
| HSBC SECURITIES INC             | INR | 3,020,000,000  | USD | (42,169,112)     | 04/05/2019 | 1,362,824   | 0.033%  |
| HSBC SECURITIES INC             | INR | 136,647,000    | USD | (1,903,109)      | 04/05/2019 | 66,596      | 0.002%  |
| HSBC SECURITIES INC             | INR | 1,559,854,000  | USD | (21,926,539)     | 04/05/2019 | 558,052     | 0.013%  |
| HSBC SECURITIES INC             | USD | 1,667,919      | CLP | (1,099,826,000)  | 04/05/2019 | 51,712      | 0.001%  |
| HSBC SECURITIES INC             | USD | 22,248,686     | INR | (1,536,569,000)  | 04/05/2019 | 99,738      | 0.002%  |
| HSBC SECURITIES INC             | USD | 2,576,271      | MYR | (10,488,000)     | 04/05/2019 | 7,044       | 0.000%  |
| HSBC SECURITIES INC             | USD | 22,349,524     | MYR | (91,937,000)     | 04/05/2019 | (172,125)   | -0.004% |
| HSBC SECURITIES INC             | USD | 22,349,524     | MYR | (91,937,000)     | 04/05/2019 | (172,125)   | -0.004% |
| HSBC SECURITIES INC             | ZAR | 105,192,825    | USD | (7,361,775)      | 04/05/2019 | (77,184)    | -0.002% |
| HSBC SECURITIES INC             | ZAR | 58,255,384     | USD | (4,077,653)      | 04/05/2019 | (43,474)    | -0.001% |
| HSBC SECURITIES INC             | USD | 19,191,851     | ILS | (70,555,000)     | 04/16/2019 | (253,256)   | -0.006% |
| HSBC SECURITIES INC             | AUD | 58,752,000     | USD | (42,118,721)     | 04/26/2019 | (379,600)   | -0.009% |
| HSBC SECURITIES INC             | USD | 85,805,971     | AUD | (121,727,000)    | 04/26/2019 | (672,412)   | -0.016% |
| HSBC SECURITIES INC             | USD | 1,721,067      | AUD | (2,424,000)      | 04/26/2019 | (1,013)     | 0.000%  |
| HSBC SECURITIES INC             | USD | 19,739,833     | JPY | (2,198,514,000)  | 04/26/2019 | (145,566)   | -0.003% |
| HSBC SECURITIES INC             | CHF | 34,969,000     | USD | (35,060,332)     | 05/24/2019 | 246,495     | 0.006%  |
| HSBC SECURITIES INC             | EUR | 1,376,215      | USD | (1,560,303)      | 05/24/2019 | (9,175)     | 0.000%  |
| HSBC SECURITIES INC             | EUR | 2,728,617      | USD | (3,107,593)      | 05/24/2019 | (32,177)    | -0.001% |
| HSBC SECURITIES INC             | GBP | 12,992,000     | USD | (17,247,919)     | 05/24/2019 | (278,850)   | -0.007% |
| HSBC SECURITIES INC             | MXN | 403,107,000    | USD | (20,739,691)     | 05/24/2019 | (160,276)   | -0.004% |
| HSBC SECURITIES INC             | MXN | 401,092,000    | USD | (20,687,492)     | 05/24/2019 | (210,948)   | -0.005% |
| HSBC SECURITIES INC             | USD | 3,179,164      | EUR | (2,764,415)      | 05/24/2019 | 63,399      | 0.002%  |
| HSBC SECURITIES INC             | USD | 1,489,236      | EUR | (1,314,029)      | 05/24/2019 | 8,198       | 0.000%  |
| HSBC SECURITIES INC             | USD | 36,379,542     | MXN | (707,978,623)    | 05/24/2019 | 235,824     | 0.006%  |
| HSBC SECURITIES INC             | USD | 35,177,464     | MXN | (683,807,693)    | 05/24/2019 | 267,721     | 0.006%  |
| HSBC SECURITIES INC             | USD | 21,137,660     | KRW | (23,549,466,540) | 07/12/2019 | 375,352     | 0.009%  |
| MORGAN STANLEY & COMPANY LLC    | BRL | 155,472,000    | USD | (39,898,376)     | 04/02/2019 | (199,860)   | -0.005% |
| MORGAN STANLEY & COMPANY LLC    | USD | 39,998,971     | BRL | (155,472,000)    | 04/02/2019 | 300,456     | 0.007%  |
| MORGAN STANLEY & COMPANY LLC    | CLP | 9,786,300,357  | USD | (14,387,387)     | 04/05/2019 | (6,305)     | 0.000%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 3,287,296      | CLP | (2,194,270,000)  | 04/05/2019 | 62,791      | 0.002%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 16,032,081     | ZAR | (219,585,000)    | 04/05/2019 | 825,846     | 0.020%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 16,342,790     | ZAR | (219,585,000)    | 04/05/2019 | 1,136,555   | 0.027%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 19,218,250     | ILS | (70,555,000)     | 04/16/2019 | (226,856)   | -0.005% |
| MORGAN STANLEY & COMPANY LLC    | USD | 4,317,545      | ILS | (15,671,000)     | 04/16/2019 | (1,416)     | 0.000%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 17,920,579     | ILS | (65,060,000)     | 04/16/2019 | (10,093)    | 0.000%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 2,704,103      | RON | (11,385,000)     | 04/18/2019 | 30,919      | 0.001%  |
| MORGAN STANLEY & COMPANY LLC    | AUD | 117,899,000    | USD | (84,902,489)     | 04/26/2019 | (1,143,628) | -0.027% |
| MORGAN STANLEY & COMPANY LLC    | CAD | 3,097,000      | USD | (2,319,651)      | 04/26/2019 | (546)       | 0.000%  |
| MORGAN STANLEY & COMPANY LLC    | JPY | 19,397,786,000 | USD | (176,310,651)    | 04/26/2019 | (859,095)   | -0.021% |
| MORGAN STANLEY & COMPANY LLC    | USD | 71,964,417     | AUD | (101,662,606)    | 04/26/2019 | (259,640)   | -0.006% |
| MORGAN STANLEY & COMPANY LLC    | USD | 14,463,313     | ILS | (52,551,000)     | 05/15/2019 | (49,209)    | -0.001% |
| MORGAN STANLEY & COMPANY LLC    | CHF | 34,968,000     | USD | (35,054,363)     | 05/24/2019 | 251,454     | 0.006%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 3,423,699      | EUR | (3,008,000)      | 05/24/2019 | 33,391      | 0.001%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 6,894,185      | EUR | (6,037,640)      | 05/24/2019 | 89,178      | 0.002%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 27,396,890     | GBP | (21,124,417)     | 05/24/2019 | (194,065)   | -0.005% |
| MORGAN STANLEY & COMPANY LLC    | USD | 24,007,243     | MXN | (464,480,131)    | 05/24/2019 | 294,608     | 0.007%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 1,584,049      | MXN | (30,967,000)     | 05/24/2019 | 3,123       | 0.000%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 14,385,906     | CLP | (9,786,300,357)  | 06/07/2019 | 4,855       | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | TWD | 651,014,000    | USD | (21,092,305)     | 04/10/2019 | 27,138      | 0.001%  |
| STATE STREET GLOBAL MARKETS LLC | TWD | 651,014,000    | USD | (21,092,305)     | 04/10/2019 | 27,138      | 0.001%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 44,543,602     | AUD | (62,688,023)     | 04/26/2019 | 8,216       | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 14,475,663     | ILS | (52,551,000)     | 05/15/2019 | (36,858)    | -0.001% |
| STATE STREET GLOBAL MARKETS LLC | USD | 102,578,020    | EUR | (90,351,000)     | 05/24/2019 | 743,670     | 0.018%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 102,950,705    | EUR | (90,351,781)     | 05/24/2019 | 1,115,474   | 0.027%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 14,694,048     | ILS | (52,734,000)     | 06/12/2019 | 102,108     | 0.002%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 14,694,048     | ILS | (52,734,000)     | 06/12/2019 | 102,108     | 0.002%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 21,171,187     | TWD | (651,014,000)    | 07/12/2019 | (16,125)    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 21,171,187     | TWD | (651,014,000)    | 07/12/2019 | (16,125)    | 0.000%  |
| STANDARD CHARTERED SECURITIES   | BRL | 149,344,398    | USD | (38,570,351)     | 04/02/2019 | (436,469)   | -0.010% |
| STANDARD CHARTERED SECURITIES   | BRL | 43,199,391     | USD | (11,597,152)     | 04/02/2019 | (566,538)   | -0.014% |
| STANDARD CHARTERED SECURITIES   | BRL | 29,763,194     | USD | (7,951,907)      | 04/02/2019 | (352,117)   | -0.008% |
| STANDARD CHARTERED SECURITIES   | BRL | 71,620,352     | USD | (18,642,492)     | 04/02/2019 | (354,815)   | -0.008% |
| STANDARD CHARTERED SECURITIES   | USD | 11,086,148     | BRL | (43,199,391)     | 04/02/2019 | 55,533      | 0.001%  |

|                               |     |               |     |                  |            |           |         |
|-------------------------------|-----|---------------|-----|------------------|------------|-----------|---------|
| STANDARD CHARTERED SECURITIES | USD | 7,638,051     | BRL | (29,763,194)     | 04/02/2019 | 38,261    | 0.001%  |
| STANDARD CHARTERED SECURITIES | USD | 18,379,745    | BRL | (71,620,352)     | 04/02/2019 | 92,068    | 0.002%  |
| STANDARD CHARTERED SECURITIES | USD | 38,325,865    | BRL | (149,344,398)    | 04/02/2019 | 191,983   | 0.005%  |
| STANDARD CHARTERED SECURITIES | USD | 52,628,140    | CNY | (357,624,000)    | 04/04/2019 | (588,363) | -0.014% |
| STANDARD CHARTERED SECURITIES | MYR | 94,035,000    | USD | (23,099,882)     | 04/05/2019 | (64,291)  | -0.002% |
| STANDARD CHARTERED SECURITIES | MYR | 94,035,000    | USD | (23,099,882)     | 04/05/2019 | (64,291)  | -0.002% |
| STANDARD CHARTERED SECURITIES | MYR | 94,035,000    | USD | (23,099,882)     | 04/05/2019 | (64,291)  | -0.002% |
| STANDARD CHARTERED SECURITIES | MYR | 94,034,104    | USD | (23,116,130)     | 04/05/2019 | (80,758)  | -0.002% |
| STANDARD CHARTERED SECURITIES | MYR | 94,035,000    | USD | (23,116,350)     | 04/05/2019 | (80,758)  | -0.002% |
| STANDARD CHARTERED SECURITIES | USD | 6,080,177     | INR | (435,848,400)    | 04/05/2019 | (202,380) | -0.005% |
| STANDARD CHARTERED SECURITIES | USD | 6,080,200     | INR | (435,850,000)    | 04/05/2019 | (202,381) | -0.005% |
| STANDARD CHARTERED SECURITIES | USD | 22,443,908    | MYR | (91,938,104)     | 04/05/2019 | (78,010)  | -0.002% |
| STANDARD CHARTERED SECURITIES | USD | 4,529,266     | MYR | (18,948,000)     | 04/12/2019 | (112,778) | -0.003% |
| STANDARD CHARTERED SECURITIES | USD | 4,529,266     | MYR | (18,948,000)     | 04/12/2019 | (112,778) | -0.003% |
| STANDARD CHARTERED SECURITIES | USD | 4,529,592     | MYR | (18,949,363)     | 04/12/2019 | (112,786) | -0.003% |
| STANDARD CHARTERED SECURITIES | USD | 8,502,692     | BRL | (32,300,877)     | 05/03/2019 | 271,429   | 0.006%  |
| STANDARD CHARTERED SECURITIES | PLN | 34,225,000    | USD | (8,968,110)      | 05/17/2019 | (40,019)  | -0.001% |
| STANDARD CHARTERED SECURITIES | USD | 23,424,427    | MXN | (459,606,000)    | 05/24/2019 | (39,374)  | -0.001% |
| STANDARD CHARTERED SECURITIES | USD | 38,404,711    | BRL | (149,344,398)    | 06/04/2019 | 446,790   | 0.011%  |
| STANDARD CHARTERED SECURITIES | USD | 23,062,491    | MYR | (94,035,000)     | 06/14/2019 | 16,063    | 0.000%  |
| STANDARD CHARTERED SECURITIES | USD | 23,062,491    | MYR | (94,035,000)     | 06/14/2019 | 16,063    | 0.000%  |
| STANDARD CHARTERED SECURITIES | USD | 23,062,491    | MYR | (94,035,000)     | 06/14/2019 | 16,063    | 0.000%  |
| STANDARD CHARTERED SECURITIES | USD | 23,077,553    | MYR | (94,034,104)     | 06/14/2019 | 31,345    | 0.001%  |
| STANDARD CHARTERED SECURITIES | USD | 23,077,773    | MYR | (94,035,000)     | 06/14/2019 | 31,345    | 0.001%  |
| UBS SECURITIES LLC            | CLP | 9,786,301,000 | USD | (14,503,595)     | 04/05/2019 | (122,513) | -0.003% |
| UBS SECURITIES LLC            | CLP | 9,786,301,000 | USD | (14,755,071)     | 04/05/2019 | (373,989) | -0.009% |
| UBS SECURITIES LLC            | CLP | 9,786,301,000 | USD | (14,755,071)     | 04/05/2019 | (373,989) | -0.009% |
| UBS SECURITIES LLC            | THB | 898,507,000   | USD | (28,470,706)     | 04/05/2019 | (153,061) | -0.004% |
| UBS SECURITIES LLC            | USD | 15,624,830    | CLP | (10,868,335,000) | 04/05/2019 | (346,314) | -0.008% |
| UBS SECURITIES LLC            | USD | 15,624,831    | CLP | (10,868,335,357) | 04/05/2019 | (346,314) | -0.008% |
| UBS SECURITIES LLC            | USD | 7,480,273     | RON | (30,402,000)     | 04/18/2019 | 341,921   | 0.008%  |
| UBS SECURITIES LLC            | CLP | 4,019,760,000 | USD | (6,034,135)      | 05/10/2019 | (126,850) | -0.003% |
| UBS SECURITIES LLC            | USD | 14,472,872    | ILS | (52,551,000)     | 05/15/2019 | (39,649)  | -0.001% |
| UBS SECURITIES LLC            | USD | 103,098,080   | EUR | (90,351,000)     | 05/24/2019 | 1,263,730 | 0.030%  |
| UBS SECURITIES LLC            | USD | 1,279,718     | EUR | (1,116,483)      | 05/24/2019 | 21,334    | 0.001%  |
| UBS SECURITIES LLC            | USD | 23,541,771    | MXN | (459,606,000)    | 05/24/2019 | 77,970    | 0.002%  |
| UBS SECURITIES LLC            | USD | 23,541,771    | MXN | (459,606,000)    | 05/24/2019 | 77,970    | 0.002%  |
| UBS SECURITIES LLC            | USD | 14,500,802    | CLP | (9,786,301,000)  | 06/07/2019 | 119,750   | 0.003%  |
| UBS SECURITIES LLC            | USD | 14,752,847    | CLP | (9,786,301,000)  | 06/07/2019 | 371,795   | 0.009%  |
| UBS SECURITIES LLC            | USD | 14,752,847    | CLP | (9,786,301,000)  | 06/07/2019 | 371,795   | 0.009%  |
| UBS SECURITIES LLC            | USD | 14,699,783    | ILS | (52,734,000)     | 06/12/2019 | 107,843   | 0.003%  |
| UBS SECURITIES LLC            | USD | 14,699,249    | ILS | (52,732,084)     | 06/12/2019 | 107,839   | 0.003%  |
| UBS SECURITIES LLC            | USD | 14,739,019    | ILS | (52,734,000)     | 06/12/2019 | 147,079   | 0.004%  |
| UBS SECURITIES LLC            | USD | 28,486,502    | THB | (898,507,000)    | 06/14/2019 | 117,461   | 0.003%  |

Total Forward Currency Exchange Contracts

8,931,941

| Options                                | Strike Price(\$) | Exercise Date | Shares/Par    | Value (\$) | % of Net Assets |
|--|------------------|---------------|---------------|------------|-----------------|
| CDX HY S31 V3 PAY 101 05/15/2019       | 101.00           | 5/15/2019     | (127,000,000) | (115,715)  | (0.003%)        |
| CDX HY S31 V3 PAY 103 04/17/2019       | 103.00           | 4/17/2019     | 222,920,000   | 102,149    | 0.002%          |
| CDX HY S31 V3 PAY 103 04/17/2019       | 103.00           | 4/17/2019     | 112,480,000   | 51,542     | 0.001%          |
| CDX HY S31 V3 PAY 103.5 04/17/2019     | 103.50           | 4/17/2019     | 235,190,000   | 126,449    | 0.003%          |
| CDX HY S31 V3 PAY 103.5 04/17/2019     | 103.50           | 4/17/2019     | 100,210,000   | 53,877     | 0.001%          |
| CDX IG S32 REC 65 05/15/2019           | 65.00            | 5/15/2019     | (417,000,000) | (854,364)  | (0.020%)        |
| FXO EUR CALL/USD PUT 1.1425 04/10/2019 | 1.14             | 4/10/2019     | 166,700,000   | 39,313     | 0.001%          |
| FXO GBP PUT/USD CALL 1.30 04/02/2019   | 1.30             | 4/2/2019      | 83,550,000    | 447,623    | 0.011%          |
| FXO USD CALL/CAD PUT 1.34 04/26/2019   | 1.34             | 4/26/2019     | 63,200,000    | 279,628    | 0.007%          |
| FXO USD CALL/KRW PUT 1130 05/07/2019   | 1,130.00         | 5/7/2019      | 167,410,000   | 1,778,322  | 0.042%          |
| FXO USD PUT/JPY CALL 107.00 04/23/2019 | 107.00           | 4/23/2019     | (210,860,000) | (151,432)  | (0.004%)        |
| FXO USD PUT/JPY CALL 107.00 04/23/2019 | 107.00           | 4/23/2019     | 210,860,000   | 151,432    | 0.004%          |
| FXO USD PUT/JPY CALL 108.00 07/24/2019 | 108.00           | 7/24/2019     | 208,100,000   | 1,859,175  | 0.044%          |
| FXO USD PUT/JPY CALL 108.00 07/24/2019 | 108.00           | 7/24/2019     | 127,300,000   | 1,137,304  | 0.027%          |
| FXO USD PUT/JPY CALL 109.00 04/23/2019 | 109.00           | 4/23/2019     | (126,650,000) | (288,011)  | (0.007%)        |
| FXO USD PUT/JPY CALL 109 04/23/2019    | 109.00           | 4/23/2019     | 126,650,000   | 288,011    | 0.007%          |
| NDX 5/19 P7000                         | 7,000.00         | 5/17/2019     | 17,100        | 1,121,760  | 0.027%          |
| SPX 4/19 P2800                         | 2,800.00         | 4/18/2019     | 95,900        | 1,774,150  | 0.042%          |
| SPX 5/19 P2800                         | 2,800.00         | 5/17/2019     | 74,500        | 2,868,250  | 0.069%          |
| US 10YR FUT OPTN May19C 124.5          | 124.50           | 4/26/2019     | 1,353,900,000 | 5,500,219  | 0.131%          |

Total Options

16,169,683



| Swap Contracts                         | Notional Amount | Market Value | % of Net Assets |
|--|-----------------|--------------|-----------------|
| ARCELORMITTAL CDS 06/20/2023           | 9,832,184       | 1,682,303    | 0.040%          |
| ARCELORMITTAL CDS 06/20/2023           | 8,367,816       | 1,431,747    | 0.034%          |
| ARCELORMITTAL CDS 12/20/2023           | 1,979,166       | 347,353      | 0.008%          |
| ARCELORMITTAL CDS 12/20/2023           | 1,979,167       | 347,353      | 0.008%          |
| BAHRAIN CDS 12/20/2023                 | (2,811,111)     | 179,439      | 0.004%          |
| BAHRAIN CDS 12/20/2023                 | (2,129,630)     | 135,939      | 0.003%          |
| BAHRAIN CDS 12/20/2023                 | (1,685,263)     | 107,574      | 0.003%          |
| BAHRAIN CDS 12/20/2023                 | (4,213,158)     | 268,934      | 0.006%          |
| BAHRAIN CDS 12/20/2023                 | (5,898,421)     | 376,508      | 0.009%          |
| BAHRAIN CDS 12/20/2023                 | (4,259,259)     | 271,877      | 0.006%          |
| BAHRAIN CDS 12/20/2023                 | (4,213,158)     | 268,934      | 0.006%          |
| BAHRAIN CDS 12/20/2023                 | (6,339,623)     | 404,671      | 0.010%          |
| BANK OF CHINA/HK CDS 06/20/2022        | (400,000)       | (8,522)      | (0.000%)        |
| BANK OF CHINA/HK CDS 06/20/2022        | (1,070,000)     | (22,795)     | (0.001%)        |
| BANK OF CHINA/HK CDS 06/20/2022        | (7,730,000)     | (164,680)    | (0.004%)        |
| BANK OF CHINA/HK CDS 06/20/2022        | (1,250,000)     | (26,630)     | (0.001%)        |
| BANK OF CHINA/HK CDS 06/20/2022        | (360,000)       | (7,669)      | (0.000%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | 7,000,000       | (151,242)    | (0.004%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (10,200,000)    | (220,381)    | (0.005%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (11,000,000)    | (237,666)    | (0.006%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (11,000,000)    | (237,666)    | (0.006%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (10,000,000)    | (216,060)    | (0.005%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (7,100,000)     | (153,403)    | (0.004%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (5,850,000)     | (126,395)    | (0.003%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (6,400,000)     | (138,278)    | (0.003%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (7,000,000)     | (151,242)    | (0.004%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (7,000,000)     | (151,242)    | (0.004%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (8,500,000)     | (183,651)    | (0.004%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (7,000,000)     | (151,242)    | (0.004%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (8,000,000)     | (172,848)    | (0.004%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (6,500,000)     | (140,439)    | (0.003%)        |
| BANK OF CHINA/HK CDS 12/20/2022        | (6,950,000)     | (150,162)    | (0.004%)        |
| BMW AG CDS 12/20/2023                  | (19,050,000)    | (387,490)    | (0.009%)        |
| BMW FINANCE NV CDS 12/20/2023          | (1,850,198)     | (37,634)     | (0.001%)        |
| BMW FINANCE NV CDS 12/20/2023          | (5,321,171)     | (108,236)    | (0.003%)        |
| BMW FINANCE NV CDS 12/20/2023          | (3,700,397)     | (75,269)     | (0.002%)        |
| BMW FINANCE NV CDS 12/20/2023          | (800,000)       | (16,273)     | (0.000%)        |
| BMW FINANCE NV CDS 12/20/2023          | (9,176,984)     | (186,666)    | (0.004%)        |
| BMW FINANCE NV CDS 12/20/2023          | (3,700,397)     | (75,269)     | (0.002%)        |
| BMW FINANCE NV CDS 12/20/2023          | (3,700,397)     | (75,269)     | (0.002%)        |
| BMW FINANCE NV CDS 12/20/2023          | (4,299,861)     | (87,462)     | (0.002%)        |
| BMW FINANCE NV CDS 12/20/2023          | (3,700,397)     | (75,269)     | (0.002%)        |
| BMW FINANCE NV CDS 12/20/2023          | (1,850,198)     | (37,634)     | (0.001%)        |
| CAD IRS 06/11/2048 PAY FIX             | (1,500,000)     | (174,809)    | (0.004%)        |
| CAD IRS 07/05/2048 PAY FIX             | (20,750,000)    | (1,030,319)  | (0.025%)        |
| CAD IRS 07/05/2048 PAY FIX             | (13,880,000)    | (703,675)    | (0.017%)        |
| CAD IRS 09/12/2048 PAY FIX             | (2,280,000)     | (183,944)    | (0.004%)        |
| CAD IRS 09/25/2048 PAY FIX             | (850,000)       | (86,600)     | (0.002%)        |
| CAD IRS 11/09/2048 PAY FIX             | (2,200,000)     | (257,375)    | (0.006%)        |
| CDX HY CDSI S32 5Y PRC 06/20/2024      | (294,600,000)   | (19,567,332) | (0.468%)        |
| CDX IG CDSI S32 5YR 06/20/2024         | (734,250,000)   | (13,155,557) | (0.314%)        |
| CMBX BBB- CDSI S10 PRC 11/17/2059      | (2,484,108)     | 132,537      | 0.003%          |
| CMBX BBB- CDSI S10 PRC 11/17/2059      | (2,484,108)     | 132,537      | 0.003%          |
| CMBX BBB- CDSI S10 PRC 11/17/2059      | (2,861,876)     | 152,693      | 0.004%          |
| CMBX BBB- CDSI S10 PRC 11/17/2059      | (6,210,271)     | 331,343      | 0.008%          |
| CMBX BBB- CDSI S10 PRC 11/17/2059      | (9,936,433)     | 530,148      | 0.013%          |
| CMBX BBB- CDSI S10 PRC 11/17/2059      | (2,276,498)     | 121,460      | 0.003%          |
| CMBX BBB- CDSI S10 PRC 11/17/2059      | (9,936,434)     | 530,149      | 0.013%          |
| CMBX BBB- CDSI S10 PRC 11/17/2059      | (3,726,163)     | 198,806      | 0.005%          |
| CMBX BBB- CDSI S10 PRC 11/17/2059      | (2,484,109)     | 132,537      | 0.003%          |
| CZK IRS 03/27/2024 PAY FIX             | (117,853,484)   | (14,141)     | (0.000%)        |
| CZK IRS 03/28/2024 PAY FIX             | (353,560,451)   | (42,652)     | (0.001%)        |
| CZK IRS 03/29/2024 PAY FIX             | (1,348,220,687) | (126,025)    | (0.003%)        |
| CZK IRS 04/01/2024 PAY FIX             | (67,411,034)    | 3,293        | 0.000%          |
| CZK IRS 04/01/2024 PAY FIX             | (67,411,034)    | (2,836)      | (0.000%)        |
| CZK IRS 04/01/2024 PAY FIX             | (67,411,035)    | 1,851        | 0.000%          |
| CZK IRS 04/01/2024 PAY FIX             | (67,411,034)    | 4,734        | 0.000%          |
| CZK IRS 04/01/2024 PAY FIX             | (67,411,034)    | (2,475)      | (0.000%)        |
| CZK IRS 04/02/2024 PAY FIX             | (143,810,207)   | (2,350)      | (0.000%)        |
| DAIMLER AG CDS 12/20/2023              | (8,187,905)     | (121,039)    | (0.003%)        |
| DAIMLER AG CDS 12/20/2023              | (6,140,928)     | (90,779)     | (0.002%)        |
| DAIMLER AG CDS 12/20/2023              | (3,437,474)     | (50,815)     | (0.001%)        |
| DAIMLER AG CDS 12/20/2023              | (7,556,210)     | (111,701)    | (0.003%)        |
| DAIMLER AG CDS 12/20/2023              | (800,000)       | (11,826)     | (0.000%)        |
| DAIMLER AG CDS 12/20/2023              | (4,011,211)     | (59,296)     | (0.001%)        |
| DAIMLER AG CDS 12/20/2023              | (4,093,952)     | (60,520)     | (0.001%)        |
| DAIMLER AG CDS 12/20/2023              | (11,504,729)    | (170,071)    | (0.004%)        |
| DAIMLER AG CDS 12/20/2023              | (5,550,595)     | (82,053)     | (0.002%)        |
| DAIMLER AG CDS 12/20/2023              | (8,187,905)     | (121,039)    | (0.003%)        |
| DAIMLER AG CDS 12/20/2023              | (9,250,992)     | (136,754)    | (0.003%)        |
| DAIMLER AG CDS 12/20/2023              | (6,678,099)     | (98,720)     | (0.002%)        |
| FI TRS PAY IBOXHY 06/20/2019           | (125,500,000)   | (1,208,349)  | (0.029%)        |
| FI TRS PAY IBOXIG 06/20/2019           | (61,500,000)    | (1,464,785)  | (0.035%)        |
| FI TRS PAY IBOXMJA 06/20/2019          | (36,800,000)    | 88,419       | 0.002%          |
| FORD MOTOR COMPANY CDS 12/20/2020      | (20,160,000)    | (1,419,204)  | (0.034%)        |
| GBP IRS 03/08/2069 PAY FIX             | (9,200,000)     | (631,878)    | (0.015%)        |
| GLENCORE FINANCE EUROPE CDS 06/20/2022 | (1,250,000)     | (194,302)    | (0.005%)        |
| GLENCORE FINANCE EUROPE CDS 06/20/2022 | (1,900,000)     | (295,339)    | (0.007%)        |
| GLENCORE FINANCE EUROPE CDS 06/20/2022 | (1,380,000)     | (214,510)    | (0.005%)        |
| GLENCORE FINANCE EUROPE CDS 06/20/2022 | (635,000)       | (98,705)     | (0.002%)        |
| GLENCORE FINANCE EUROPE CDS 06/20/2023 | (3,210,000)     | (581,619)    | (0.014%)        |
| GLENCORE FINANCE EUROPE CDS 06/20/2023 | (3,300,000)     | (597,926)    | (0.014%)        |
| GLENCORE FINANCE EUROPE CDS 06/20/2023 | (8,413,793)     | (1,524,492)  | (0.036%)        |
| GLENCORE FINANCE EUROPE CDS 06/20/2023 | (3,000,000)     | (543,569)    | (0.013%)        |
| GLENCORE FINANCE EUROPE CDS 06/20/23   | (9,886,207)     | (1,791,279)  | (0.043%)        |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (4,300,000)     | (724,544)    | (0.017%)        |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (3,550,000)     | (598,170)    | (0.014%)        |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (3,700,000)     | (623,445)    | (0.015%)        |

|  |               |             |          |
|--|---------------|-------------|----------|
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (5,000,000)   | (842,493)   | (0.020%) |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (4,950,000)   | (834,068)   | (0.020%) |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (6,700,000)   | (1,128,941) | (0.027%) |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (3,800,000)   | (640,295)   | (0.015%) |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (10,000,000)  | (1,684,987) | (0.040%) |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (2,900,000)   | (488,646)   | (0.012%) |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (3,550,000)   | (598,170)   | (0.014%) |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (4,150,000)   | (699,270)   | (0.017%) |
| GLENCORE FINANCE EUROPE CDS 12/20/2022 | (7,900,000)   | (1,331,140) | (0.032%) |
| HKD IRS 01/04/2022 PAY FIX             | (59,100,000)  | (87,198)    | (0.002%) |
| HKD IRS 09/06/2022 PAY FIX             | (12,000,000)  | 19,061      | 0.000%   |
| HKD IRS 11/12/2023 PAY FIX             | (50,000,000)  | (282,460)   | (0.007%) |
| ITRX EUR CDSI S31 5Y 06/20/24          | (374,000,000) | (7,588,713) | (0.181%) |
| PLN IRS 02/12/2028 PAY FIX             | (45,517,385)  | (928,712)   | (0.022%) |
| PLN IRS 02/12/2028 PAY FIX             | (29,533,679)  | (602,589)   | (0.014%) |
| PLN IRS 02/13/2018 PAY FIX             | (119,483,134) | (2,409,829) | (0.058%) |
| PLN IRS 02/14/2028 PAY FIX             | (90,465,802)  | (1,842,822) | (0.044%) |
| PLN IRS 02/23/2028 PAY FIX             | (15,000,000)  | (292,866)   | (0.007%) |
| PLN IRS 02/28/2028 PAY FIX             | (34,000,000)  | (615,301)   | (0.015%) |
| PLN IRS 03/07/2028 PAY FIX             | (18,561,485)  | (314,342)   | (0.008%) |
| PLN IRS 03/08/2028 PAY FIX             | (141,438,515) | (2,558,595) | (0.061%) |
| PLN IRS 03/19/2028 PAY FIX             | (38,257,756)  | (556,139)   | (0.013%) |
| PLN IRS 03/19/2028 PAY FIX             | (122,042,244) | (1,865,726) | (0.045%) |
| PLN IRS 03/25/2029 PAY FIX             | (56,410,000)  | (85,407)    | (0.002%) |
| PLN IRS 06/08/2028 PAY FIX             | (17,812,198)  | (286,742)   | (0.007%) |
| PLN IRS 06/09/2028 PAY FIX             | (5,800,000)   | (83,065)    | (0.002%) |
| PLN IRS 06/11/2028 PAY FIX             | (28,187,802)  | (497,137)   | (0.012%) |
| PLN IRS 08/06/2028 PAY FIX             | (9,750,000)   | (159,003)   | (0.004%) |
| PLN IRS 09/17/2028 PAY FIX             | (29,420,000)  | (494,333)   | (0.012%) |
| PLN IRS 11/05/2028 PAY FIX             | (20,430,000)  | (318,843)   | (0.008%) |
| PLN IRS 11/12/2028 PAY FIX             | (110,500,000) | (1,837,321) | (0.044%) |
| PLN IRS 11/13/2028 PAY FIX             | (40,000,000)  | (688,055)   | (0.016%) |
| SOUTH AFRICA CDS 12/20/2023            | (11,450,000)  | 427,635     | 0.010%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (7,327,586)   | 19,391      | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (2,155,172)   | 5,703       | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (6,250,000)   | 16,540      | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (2,164,773)   | 5,729       | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (4,310,345)   | 11,407      | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (4,310,345)   | 11,407      | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (4,310,345)   | 11,407      | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (6,494,318)   | 17,186      | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (4,525,862)   | 11,977      | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (4,329,545)   | 11,457      | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (2,155,172)   | 5,703       | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (6,061,364)   | 16,040      | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (800,000)     | 2,117       | 0.000%   |
| VOLKSWAGEN INTL FIN NV CDS 12/20/2023  | (2,155,173)   | 5,703       | 0.000%   |
| ZCS INFL SWAP USD PAY FIX 5YR 2.3125   | (7,000,000)   | (172,319)   | (0.004%) |
| ZCS INFL SWAP USD PAY FIX 5YR 2.317    | (47,718,750)  | (1,087,653) | (0.026%) |
| ZCS INFL SWAP USD PAY FIX 5YR 2.321    | (79,531,250)  | (1,812,756) | (0.043%) |
| ZCS INFL SWAP USD PAY FIX 5YR 2.323    | (127,250,000) | (2,950,419) | (0.071%) |

Total Swap Contracts

(82,836,259)

| Futures Contracts            | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|------------------------------|-----------|------------|----------------|----------------|-----------------|
| FVM9 5YR US NOTE FUT JUN 19  | 1,709     | 6/28/2019  | 197,950,274    | 1,733,285      | 4.730%          |
| IKM9 EURO BTP FUT JUN 19     | 362       | 6/6/2019   | 52,574,586     | (1,145,037)    | 1.256%          |
| OATM9 EURO OAT FUT JUN 19    | (1,781)   | 6/6/2019   | (324,989,646)  | (5,559,430)    | (7.766%)        |
| TYM9 UST 10YR FUT JUN 19     | 7,225     | 6/19/2019  | 897,480,469    | 3,761,082      | 21.447%         |
| WNM9 ULTRA US BOND FUT JUN19 | (1,239)   | 6/19/2019  | (208,152,000)  | (9,907,746)    | (4.974%)        |

Total Futures Contracts

(11,117,845)

NET ASSETS

4,184,721,348

NET ASSET VALUE PER SHARE

Dynamic Global Bond Fund Shares

9.35

(\$3,021,321,204 / 323,132,616 Shares Outstanding)

Dynamic Global Bond Fund - Advisor Class Shares

9.33

(\$372,977 / 39,966 Shares Outstanding)

Dynamic Global Bond Fund - I Class Shares

9.35

(\$1,163,027,167 / 124,393,388 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  
T DFA Trade & Deposit Facility Agreement  
TECP Tax-Exempt Commercial Paper  
TRAN Tax Revenue Anticipation Note  
VR Variable Rate; rate shown is effective rate at period end  
VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

|   |                            |                            |                                |
|---|----------------------------|----------------------------|--------------------------------|
| ADP Andorran Peseta                         | DOP Dominican Peso         | LBP Lebanese Pound         | QAR Qatari Rial                |
| AED United Arab Emirates Dirham             | DZD Algerian Dinar         | LKR Sri Lanka Rupee        | RON Romanian Leu               |
| AFA Afghanistan Afghani                     | ECS Ecuador Sucre          | LRD Liberian Dollar        | RSD Serbian Dinar              |
| ALL Albania Lek                             | EEK Estonian Kroon         | LTL Lithuanian Litas       | RUB Russian Rouble             |
| AMD Armenian Dram                           | EGP Egyptian Pound         | LVL Latvian Lats           | RWF Rwandan Franc              |
| ANG Netherlands Antillian Guilder           | ETB Ethiopian Birr         | LYD Libyan Dinar           | SAR Saudi Riyal                |
| AOA Angolan Kwanza                          | EUR Euro                   | MAD Moroccan Dirham        | SDD Sudanese Dinar             |
| ARS Argentine Peso                          | FJD Fiji Dollar            | MDL Moldovan Leu           | SEK Swedish Krona              |
| AUD Australian Dollar                       | FKP Falkland Islands Pound | MGA Malagasy Franc         | SGD Singapore Dollar           |
| AZM Azerbaijan Manat                        | GBP British Pound          | MOP Macau Pataca           | SIT Slovenian Tolar            |
| BAM Bosnia and Herzegovina Convertible Mark | GHC Ghanaian Cedi          | MRO Mauritanian Ouguiya    | SKK Slovak Koruna              |
| BBD Barbados Dollar                         | GIP Gibraltar Pound        | MTL Maltese Lira           | SLL Sierra Leonean Leone       |
| BDT Bangladesh Taka                         | GTQ Guatemalan Quetzal     | MUR Mauritius Rupee        | SOS Somali Shilling            |
| BGN Bulgarian Lev                           | GYP Guyanese 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 Hryvnia          |
| CAD Canadian Dollar                         | IQD Iraqi Dinar            | NZD New Zealand Dollar     | UGX Uganda Shilling            |
| CHF Swiss Franc                             | IRR Iranian Rial           | OMR Omani Rial             | USD U.S. Dollar                |
| CLP Chilean Peso                            | ISK Iceland Krona          | PAB Panamanian Balboa      | UYU Uruguayan Peso             |
| CNY China Yuan Renminbi                     | JMD Jamaican Dollar        | PEN Peruvian Nuevo Sol     | VEB Venezuelan Bolivar         |
| COP Colombian Peso                          | JOD Jordanian Dinar        | PGK Papua New Guinea Kina  | VND Vietnamese Dong            |
| CRC Costa Rican Colon                       | JPY Japanese Yen           | PHP Philippine Peso        | XAF CFA Franc BEAC             |
| CUP Cuban Peso                              | KES Kenyan Shilling        | PKR Pakistan Rupee         | XCD East Caribbean Dollar      |
| CYP Cyprus Pound                            | KHR Cambodian Riel         | PLN Polish Zloty           | XOF CFA Franc BCEAO            |
| CZK Czech Koruna                            | KPW North Korean Won       | PYG Guarani                | YER Yemeni Rial                |

#### Important Information

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