

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	15,495,113	0.361%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	3,050,000	3,271,125	0.076%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	4,310,000	4,530,888	0.106%
Argentina POM Politica Monetaria	68.47	6/21/20	1,334,453,000	30,706,646	0.716%
Argentine Republic Government International Bond	5.88	1/11/28	73,050,000	55,746,281	1.300%
Arion Banki HF	1.63	12/1/21	10,070,000	11,653,732	0.272%
Arion Banki HF	1	3/20/23	15,960,000	18,084,600	0.422%
Australia Government Bond	2.75	4/21/24	73,485,000	55,728,705	1.300%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	1,830,000	1,831,576	0.043%
Avolon Holdings Funding	4.38	5/1/26	9,605,000	9,883,507	0.230%
Avolon Holdings Funding	5.25	5/15/24	12,994,000	13,854,853	0.323%
Baidu	3.88	9/29/23	2,643,000	2,742,631	0.064%
Barclays	2.75	11/8/19	8,655,000	8,661,041	0.202%
Becton Dickinson And	3.19	12/29/20	8,175,000	8,178,777	0.191%
BMW Vehicle Lease Trust 2018-1	3.26	7/20/21	17,170,000	17,393,243	0.406%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/21	116,590,000,000	177,568,536	4.141%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	53,500,000,000	85,535,783	1.995%
Bonos de la Tesoreria de la Republica en pesos	4.7	9/1/30	32,785,000,000	54,332,693	1.267%
Brazil Notas do Tesouro Nacional Serie	6	8/15/50	86,059,106	31,123,467	0.726%
Brookfield WEC Holdings	5.9	8/1/25	6,467,500	6,451,331	0.150%
Canadian Government Bond	1	6/1/27	78,100,000	57,612,877	1.344%
Capital One NA	2.35	1/31/20	18,625,000	18,619,543	0.434%
Celulosa Arauco Y Constitucion	4.25	4/30/29	5,583,000	5,887,274	0.137%
Celulosa Arauco Y Constitucion	5.5	4/30/49	8,370,000	8,840,813	0.206%
CenturyLink	5.15	1/31/25	10,972,152	10,703,993	0.250%
Charter Communications Operating	4.33	4/30/25	10,573,165	10,557,305	0.246%
China development Bank	4.24	8/24/27	244,600,000	36,746,206	0.857%
China Government Bond	3.25	11/22/28	867,100,000	126,396,706	2.948%
China Government Bond	3.13	4/13/22	2,140,000	313,592	0.007%
China Government Bond	3.52	5/4/27	15,500,000	2,287,663	0.053%
Cigna	3.75	7/15/23	19,699,000	20,476,500	0.478%
Cigna	3.06	9/17/21	17,960,000	17,963,376	0.419%
Citizens Bank NA/Providence RI	2.25	10/30/20	7,200,000	7,185,420	0.168%
Clear Channel Worldwide Holdings	9.25	2/15/24	11,555,000	12,537,175	0.292%
Comcast	3.03	10/1/21	9,475,000	9,507,698	0.222%
Cyprus Government International Bond	4.25	11/4/25	8,432,000	11,942,753	0.279%
Cyprus Government International Bond	2.75	2/26/34	5,735,000	7,984,708	0.186%
Cyprus Government International Bond	2.75	5/3/49	1,326,000	1,862,323	0.043%
Cyprus Government International Bond	3.88	5/6/22	32,584,000	41,037,618	0.957%
Cyprus Government International Bond	2.75	6/27/24	30,875,000	39,590,202	0.923%
Cyprus Government International Bond	3.75	7/26/23	5,630,000	7,335,907	0.171%
Cyprus Government International Bond	2.38	9/25/28	7,887,000	10,347,456	0.241%
DB Master Finance	4.02	5/20/49	13,740,000	14,142,582	0.330%
Deephaven Residential Mortgage Trust 2018-3	3.79	8/25/58	10,645,013	10,780,865	0.251%
Dell International LLC / EMC	8.35	7/15/46	8,880,000	11,194,812	0.261%
Delta Air Lines	3.4	4/19/21	6,575,000	6,675,078	0.156%
Diamondback Energy	4.75	11/1/24	22,950,000	23,523,750	0.549%
Egypt Treasury Bills	15.77	11/12/19	249,600,000	14,031,615	0.327%
Egypt Treasury Bills	16.07	7/9/19	216,325,000	12,901,006	0.301%
Egypt Treasury Bills	16.45	8/20/19	121,175,000	7,154,657	0.167%
ENABLE MIDST PARTNERS LP 4/2 144A CP	3.1	9/10/19	6,850,000	6,809,265	0.159%
Fannie Mae Connecticut Avenue Securities	3.08	10/25/30	5,767,922	5,769,273	0.135%
FCA Bank SpA/Ireland	1.63	9/29/21	3,295,000	4,156,505	0.097%
FirstEnergy	3.9	7/15/27	26,500,000	27,702,438	0.646%
Fortenova Group STAK Stichting, ADR			597,196	278,419	0.006%
Fortenova Group TopCo B.V.	2.5	4/1/24	2,388,784	1,113,678	0.026%
General Motors Financial	4.15	6/19/23	4,821,000	4,962,868	0.116%
Harley-Davidson Financial Services	3.55	5/21/21	9,580,000	9,701,474	0.226%
HDFC Bank	8.1	3/22/25	1,170,000,000	16,941,783	0.395%
International Business Machines	3	5/15/24	31,800,000	32,661,176	0.762%
Islandsbanki HF	1.13	1/19/24	14,525,000	16,415,630	0.383%
Israel Government Bond - Fixed	5.5	1/31/22	234,435,000	74,078,600	1.728%
Israel Government Bond - Fixed	5.5	1/31/42	71,710,000	30,178,506	0.704%
Israel Government Bond - Fixed	3.75	3/31/47	75,650,000	24,677,202	0.576%
Jack In the Box Funding	3.98	8/25/49	21,425,000	21,425,000	0.500%

JPMorgan Chase	4.63	5/10/21	13,000,000	13,521,248	0.315%
Kfc Holding	4.13	4/3/25	10,573,232	10,531,891	0.246%
Korea Treasury Bond	1.88	3/10/24	273,650,000,000	240,933,905	5.619%
Kreditanstalt fuer Wiederaufbau	3.13	12/15/21	86,600,000	89,271,264	2.082%
Landsbankinn HF	1.38	3/14/22	26,401,000	30,411,149	0.709%
Landsbankinn HF	1.63	3/15/21	7,941,000	9,213,106	0.215%
Level 3 Parent	4.65	2/22/24	10,600,000	10,509,900	0.245%
Malaysia Government Bond	3.88	3/10/22	270,260,000	66,344,182	1.547%
Malaysia Government Bond	4.74	3/15/46	80,010,000	20,501,902	0.478%
Malaysia Government Bond	4.92	7/6/48	18,820,000	4,988,377	0.116%
Malaysia Government Bond	4.94	9/30/43	21,240,000	5,638,534	0.131%
McDonald s	4	2/17/21	100,000	121,318	0.003%
Mexican Bonos	7.5	6/3/27	1,436,514,000	74,771,700	1.744%
Mexican Udibonos	4	11/30/28	370,165,805	20,179,738	0.471%
Microchip Technology	4.41	5/29/25	9,871,688	9,806,930	0.229%
Mitsubishi Ufj Financial	3.24	7/26/21	18,044,000	18,087,288	0.422%
Netflix	3.88	11/15/29	4,520,000	5,552,153	0.129%
Netflix	3.88	11/15/29	3,730,000	4,579,464	0.107%
Netflix	5.38	11/15/29	9,555,000	10,152,188	0.237%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	8,878,624	9,049,023	0.211%
NRG Energy	7.25	5/15/26	19,130,000	21,066,913	0.491%
NVIDIA	2.2	9/16/21	980,000	975,882	0.023%
Perrigo Finance Unlimited	3.9	12/15/24	7,440,000	7,397,689	0.173%
PG&E	3.8	12/31/20	20,500,000	20,551,250	0.479%
Philippine Government International Bond	3.9	11/26/22	1,425,000,000	27,300,671	0.637%
Philippine Government International Bond	6.25	1/14/36	678,000,000	15,085,781	0.352%
Philippine Government International Bond	4.95	1/15/21	197,000,000	3,875,788	0.090%
PNM Resources	3.25	3/9/21	8,475,000	8,540,724	0.199%
Rci Banque	2.25	3/29/21	16,000,000	18,882,958	0.440%
Refinitiv US Holdings	8.25	11/15/26	5,740,000	5,912,200	0.138%
Regions Bank/Birmingham AL	3.04	8/13/21	12,300,000	12,287,626	0.287%
REI - SECURITY LENDING COLLATERAL			1,479,955	14,799,550	0.345%
Republic of South Africa Government Bond	10.5	12/21/26	2,074,400,000	166,585,292	3.885%
Republic of South Africa Government Bond	8.75	2/28/48	413,815,000	26,494,737	0.618%
Romania Government Bond	5	2/12/29	161,365,000	39,818,760	0.929%
Romania Government Bond	5.85	4/26/23	15,630,000	4,000,620	0.093%
Romania Government Bond	4.25	6/28/23	286,100,000	69,260,281	1.615%
Romania Government Bond	5.8	7/26/27	64,950,000	16,949,001	0.395%
Santander Consumer Finance	1.5	11/12/20	11,000,000	12,789,159	0.298%
Santander Consumer Finance	0.88	1/24/22	10,000,000	11,626,508	0.271%
Sempra Energy			128,161	14,521,231	0.339%
Sempra Energy			42,858	4,787,464	0.112%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	9,919,092	10,057,659	0.235%
Serbia Treasury Bonds	10	2/5/22	462,130,000	5,222,307	0.122%
Serbia Treasury Bonds	5.88	2/8/28	7,760,860,000	86,533,937	2.018%
Serbia Treasury Bonds	5.75	7/21/23	1,748,160,000	18,553,120	0.433%
Shire Acquisitions Investments Ireland DAC	1.9	9/23/19	1,605,000	1,602,557	0.037%
Solera LLC / Solera Finance	10.5	3/1/24	13,325,000	14,440,969	0.337%
Tesla	5.3	8/15/25	4,671,000	4,098,803	0.096%
Teva Pharmaceutical Finance Netherlands II BV	4.5	3/1/25	2,980,000	3,243,847	0.076%
Teva Pharmaceutical Finance Netherlands III BV	1.7	7/19/19	1,625,000	1,622,969	0.038%
Thailand Government Bond	2.13	12/17/26	958,340,000	31,557,943	0.736%
Thailand Government Bond	1.25	3/12/28	1,686,578,767	52,631,260	1.227%
Thailand Government Bond	4.85	6/17/61	8,029,000	364,089	0.008%
Thailand Government Bond	4	6/17/66	90,965,000	3,475,531	0.081%
Thailand Government Bond	3.6	6/17/67	845,990,000	29,919,610	0.698%
Thailand Government Bond	4.88	6/22/29	660,030,000	26,855,785	0.626%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	4,601,523	4,635,708	0.108%
Towd Point Mortgage Trust 2018-1	3	1/25/58	4,120,581	4,163,395	0.097%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	17,914,117	18,210,814	0.425%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	5,531,504	5,736,220	0.134%
TRP Government Reserve	2.46		405,193,533	405,193,533	9.450%
UBS AG/London	2.45	12/1/20	13,535,000	13,559,986	0.316%
United Airlines	4.15	4/1/24	613,431	609,787	0.014%
U.S. Treasury Bill	2.24	7/2/19	43,000,000	42,997,689	1.003%
U.S. Treasury Bonds	2.25	11/15/27	194,660,000	199,161,513	4.645%
U.S. Treasury Bonds	2.25	8/15/27	278,600,000	285,129,688	6.650%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	23,013,379	24,336,648	0.568%
U.S. Treasury Notes	2.13	3/31/24	167,381,000	170,100,941	3.967%
Virgin Media Secured Finance	6.25	3/28/29	15,165,000	20,319,055	0.474%
Vistra Energy	7.63	11/1/24	16,000,000	16,880,000	0.394%
Vistra Operations	5	7/31/27	10,725,000	11,113,781	0.259%

Vistra Operations	4.4	8/4/23	7,216,485	7,202,990	0.168%
Wells Fargo	2.5	3/4/21	21,210,000	21,234,858	0.495%
Wells Fargo Bank NA	3.09	7/23/21	23,960,000	23,993,999	0.560%
Wendy s Funding	3.78	6/15/49	3,845,000	3,845,000	0.090%

Total Investments in Securities **4,202,069,145**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	TWD	62,866,000	USD	(2,037,664)	07/12/2019	(9,514)	0.000%
BARCLAYS	USD	7,541,390	RON	(31,977,000)	07/19/2019	(153,926)	-0.004%
BARCLAYS	USD	7,542,279	RON	(31,977,000)	07/19/2019	(153,037)	-0.004%
BARCLAYS	USD	30,408,644	CLP	(20,639,867,000)	08/09/2019	(64,578)	-0.002%
BARCLAYS	USD	30,169,951	CLP	(20,639,867,000)	08/09/2019	(303,271)	-0.007%
BARCLAYS	USD	3,685,398	MXN	(71,070,692)	08/23/2019	17,738	0.000%
BARCLAYS	USD	23,387,247	ZAR	(342,192,843)	09/13/2019	(673,722)	-0.016%
BARCLAYS	USD	12,072,689	ZAR	(176,642,761)	09/13/2019	(347,781)	-0.008%
BARCLAYS	USD	8,535,170	ZAR	(125,212,735)	09/13/2019	(269,046)	-0.006%
BARCLAYS	USD	19,510,767	ZAR	(292,482,000)	09/13/2019	(1,054,831)	-0.025%
BARCLAYS	ZAR	296,346,000	USD	(20,290,167)	09/13/2019	547,124	0.013%
BNP PARIBAS SECURITIES CORP	TWD	2,560,653,000	USD	(83,354,590)	07/12/2019	(744,175)	-0.017%
BNP PARIBAS SECURITIES CORP	USD	40,867,838	KRW	(47,439,386,000)	07/12/2019	(191,123)	-0.004%
BNP PARIBAS SECURITIES CORP	USD	42,680,669	KRW	(49,722,979,000)	07/12/2019	(354,750)	-0.008%
BNP PARIBAS SECURITIES CORP	USD	45,798,863	KRW	(54,248,753,000)	07/12/2019	(1,153,629)	-0.027%
BNP PARIBAS SECURITIES CORP	USD	1,409,730	RON	(5,956,465)	07/19/2019	(23,702)	-0.001%
BNP PARIBAS SECURITIES CORP	AUD	26,746,309	USD	(18,867,068)	07/26/2019	(70,609)	-0.002%
BNP PARIBAS SECURITIES CORP	CAD	54,368,000	USD	(40,555,983)	07/26/2019	988,994	0.023%
BNP PARIBAS SECURITIES CORP	JPY	9,404,887,000	USD	(86,443,827)	07/26/2019	983,300	0.023%
BNP PARIBAS SECURITIES CORP	JPY	6,915,199,000	USD	(63,596,060)	07/26/2019	687,114	0.016%
BNP PARIBAS SECURITIES CORP	USD	42,574,450	JPY	(4,649,694,899)	07/26/2019	(648,767)	-0.015%
BNP PARIBAS SECURITIES CORP	USD	43,717,534	JPY	(4,718,151,000)	07/26/2019	(142,046)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	30,370,611	CLP	(20,639,867,000)	08/09/2019	(102,611)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	30,148,798	CLP	(20,639,867,000)	08/09/2019	(324,424)	-0.008%
BNP PARIBAS SECURITIES CORP	USD	13,406,593	ILS	(47,702,000)	08/15/2019	(173)	0.000%
BNP PARIBAS SECURITIES CORP	SEK	406,822,000	USD	(43,364,958)	08/16/2019	605,970	0.014%
BNP PARIBAS SECURITIES CORP	CHF	78,094,000	USD	(78,020,661)	08/23/2019	2,395,712	0.056%
BNP PARIBAS SECURITIES CORP	EUR	116,906,000	USD	(131,541,801)	08/23/2019	2,002,432	0.047%
BNP PARIBAS SECURITIES CORP	EUR	69,052,000	USD	(78,536,437)	08/23/2019	343,144	0.008%
BNP PARIBAS SECURITIES CORP	EUR	3,098,000	USD	(3,516,974)	08/23/2019	21,938	0.001%
BNP PARIBAS SECURITIES CORP	MXN	858,321,000	USD	(42,940,741)	08/23/2019	1,353,606	0.032%
BNP PARIBAS SECURITIES CORP	USD	112,106,856	EUR	(99,167,000)	08/23/2019	(1,173,737)	-0.027%
BNP PARIBAS SECURITIES CORP	USD	21,591,575	MXN	(419,995,000)	08/23/2019	(82,606)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	22,740,970	MXN	(441,520,000)	08/23/2019	(44,026)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	8,129,312	BRL	(32,300,877)	09/04/2019	(228,269)	-0.005%
BNP PARIBAS SECURITIES CORP	MYR	10,769,165	USD	(2,586,876)	09/06/2019	17,781	0.000%
BNP PARIBAS SECURITIES CORP	USD	24,443,753	CLP	(17,126,027,000)	09/06/2019	(840,860)	-0.020%
BNP PARIBAS SECURITIES CORP	USD	24,462,955	CLP	(17,126,025,357)	09/06/2019	(821,656)	-0.019%
BNP PARIBAS SECURITIES CORP	USD	9,639,878	CLP	(6,677,061,807)	09/06/2019	(218,037)	-0.005%
BNP PARIBAS SECURITIES CORP	USD	7,596,303	CLP	(5,280,832,000)	09/06/2019	(200,239)	-0.005%
BNP PARIBAS SECURITIES CORP	USD	16,028,673	CNH	(110,820,000)	09/06/2019	(94,678)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	16,028,673	CNH	(110,820,000)	09/06/2019	(94,678)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	16,028,890	CNH	(110,821,500)	09/06/2019	(94,679)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	16,028,673	CNH	(110,820,000)	09/06/2019	(94,678)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	11,830,132	ZAR	(175,486,151)	09/13/2019	(509,012)	-0.012%
BNP PARIBAS SECURITIES CORP	USD	22,030,690	ZAR	(321,368,278)	09/13/2019	(566,019)	-0.013%
BNP PARIBAS SECURITIES CORP	USD	21,635,316	ZAR	(324,685,000)	09/13/2019	(1,194,605)	-0.028%
BNP PARIBAS SECURITIES CORP	USD	2,963,781	ZAR	(42,668,069)	09/13/2019	(36,385)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	6,862,506	ZAR	(102,093,440)	09/13/2019	(316,098)	-0.007%
BNP PARIBAS SECURITIES CORP	BRL	82,918,000	USD	(21,295,645)	10/02/2019	99,779	0.002%
BANK OF AMERICA	USD	2,552,579	ILS	(9,139,000)	07/17/2019	(11,310)	0.000%
BANK OF AMERICA	CZK	236,820,000	USD	(10,417,455)	07/19/2019	177,891	0.004%
BANK OF AMERICA	CZK	453,378,000	USD	(19,928,265)	07/19/2019	355,903	0.008%
BANK OF AMERICA	USD	40,306,926	CZK	(927,019,000)	07/19/2019	(1,167,979)	-0.027%
BANK OF AMERICA	JPY	4,683,360,000	USD	(43,488,427)	07/26/2019	47,738	0.001%
BANK OF AMERICA	USD	111,509,496	AUD	(155,407,000)	07/26/2019	2,294,375	0.054%
BANK OF AMERICA	USD	2,300,983	AUD	(3,328,000)	07/26/2019	(37,831)	-0.001%
BANK OF AMERICA	USD	2,300,983	AUD	(3,328,000)	07/26/2019	(37,831)	-0.001%
BANK OF AMERICA	USD	13,393,795	ILS	(47,702,000)	08/15/2019	(12,971)	0.000%
BANK OF AMERICA	USD	13,374,268	ILS	(47,702,000)	08/15/2019	(32,498)	-0.001%
BANK OF AMERICA	PLN	25,526,000	USD	(6,677,829)	08/16/2019	167,428	0.004%
BANK OF AMERICA	PLN	15,071,000	USD	(4,001,987)	08/16/2019	39,572	0.001%
BANK OF AMERICA	EUR	120,473,147	USD	(135,632,885)	08/23/2019	1,986,176	0.046%
BANK OF AMERICA	EUR	6,719,000	USD	(7,610,074)	08/23/2019	65,184	0.002%

BANK OF AMERICA	EUR	9,405,090	USD	(10,743,923)	08/23/2019	(287)	0.000%
BANK OF AMERICA	USD	392,487	EUR	(344,064)	08/23/2019	(544)	0.000%
BANK OF AMERICA	USD	166,615	EUR	(146,059)	08/23/2019	(231)	0.000%
BANK OF AMERICA	USD	25,889,393	GBP	(20,301,664)	08/23/2019	38,798	0.001%
BANK OF AMERICA	USD	34,187,762	THB	(1,085,017,000)	09/06/2019	(1,251,966)	-0.029%
BANK OF AMERICA	USD	34,187,762	THB	(1,085,017,000)	09/06/2019	(1,251,966)	-0.029%
BANK OF AMERICA	USD	15,098,865	ZAR	(227,126,956)	09/13/2019	(871,354)	-0.020%
BANK OF AMERICA	USD	3,313,805	ZAR	(49,048,642)	09/13/2019	(135,004)	-0.003%
BANK OF AMERICA	USD	22,052,308	ZAR	(321,368,278)	09/13/2019	(544,401)	-0.013%
BANK OF AMERICA	USD	14,419,291	ZAR	(213,112,435)	09/13/2019	(565,510)	-0.013%
JP MORGAN CHASE BANK	TWD	1,282,565,000	USD	(40,833,015)	07/12/2019	544,410	0.013%
JP MORGAN CHASE BANK	USD	2,554,220	ILS	(9,139,000)	07/17/2019	(9,669)	0.000%
JP MORGAN CHASE BANK	AUD	92,501,000	USD	(64,692,609)	07/19/2019	297,540	0.007%
JP MORGAN CHASE BANK	CZK	236,821,000	USD	(10,417,682)	07/19/2019	177,709	0.004%
JP MORGAN CHASE BANK	RSD	33,179,457	USD	(318,207)	07/19/2019	1,766	0.000%
JP MORGAN CHASE BANK	RSD	25,075,754	USD	(239,799)	07/19/2019	2,025	0.000%
JP MORGAN CHASE BANK	USD	449,458	RON	(1,908,308)	07/19/2019	(9,780)	0.000%
JP MORGAN CHASE BANK	USD	7,531,293	RON	(31,976,365)	07/19/2019	(163,870)	-0.004%
JP MORGAN CHASE BANK	USD	298,532	RON	(1,267,554)	07/19/2019	(6,507)	0.000%
JP MORGAN CHASE BANK	USD	21,512,889	TRY	(127,261,000)	07/19/2019	(203,190)	-0.005%
JP MORGAN CHASE BANK	JPY	11,525,331,000	USD	(105,852,526)	07/26/2019	1,286,091	0.030%
JP MORGAN CHASE BANK	USD	43,380,102	JPY	(4,630,956,000)	07/26/2019	331,080	0.008%
JP MORGAN CHASE BANK	USD	127,137,018	JPY	(13,839,284,000)	07/26/2019	(1,511,933)	-0.035%
JP MORGAN CHASE BANK	USD	30,455,310	CLP	(20,639,867,872)	08/09/2019	(17,913)	0.000%
JP MORGAN CHASE BANK	USD	13,359,285	ILS	(47,702,000)	08/15/2019	(47,481)	-0.001%
JP MORGAN CHASE BANK	MXN	414,092,000	USD	(21,638,924)	08/23/2019	(269,373)	-0.006%
JP MORGAN CHASE BANK	USD	451,669	EUR	(402,759)	08/23/2019	(8,411)	0.000%
JP MORGAN CHASE BANK	USD	105,667,084	EUR	(93,553,000)	08/23/2019	(1,200,515)	-0.028%
JP MORGAN CHASE BANK	USD	469,952	EUR	(417,594)	08/23/2019	(7,075)	0.000%
JP MORGAN CHASE BANK	USD	43,947,853	MXN	(857,507,000)	08/23/2019	(304,487)	-0.007%
JP MORGAN CHASE BANK	CNH	296,442,000	USD	(43,219,313)	09/06/2019	(89,569)	-0.002%
JP MORGAN CHASE BANK	USD	15,989,035	CNH	(110,820,000)	09/06/2019	(134,316)	-0.003%
JP MORGAN CHASE BANK	USD	15,989,035	CNH	(110,820,000)	09/06/2019	(134,316)	-0.003%
JP MORGAN CHASE BANK	USD	55,745,207	CNH	(386,779,757)	09/06/2019	(527,898)	-0.012%
JP MORGAN CHASE BANK	USD	25,439,970	MYR	(106,942,000)	09/06/2019	(425,290)	-0.010%
JP MORGAN CHASE BANK	USD	25,439,970	MYR	(106,942,000)	09/06/2019	(425,290)	-0.010%
JP MORGAN CHASE BANK	USD	2,951,605	PHP	(154,000,000)	09/06/2019	(43,611)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	87,758,788	CAD	(116,380,000)	07/26/2019	(1,172,282)	-0.027%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	40,524,734	CAD	(54,879,000)	07/26/2019	(1,410,720)	-0.033%
CITIBANK N A	INR	3,088,528,000	USD	(44,267,278)	07/12/2019	410,168	0.010%
CITIBANK N A	USD	41,756,047	INR	(2,938,206,000)	07/12/2019	(746,899)	-0.017%
CITIBANK N A	USD	83,575,667	KRW	(94,741,376,000)	07/12/2019	1,576,663	0.037%
CITIBANK N A	USD	21,152,848	KRW	(23,549,466,000)	07/12/2019	770,700	0.018%
CITIBANK N A	USD	21,130,073	KRW	(23,549,466,000)	07/12/2019	747,925	0.017%
CITIBANK N A	USD	64,289,728	KRW	(76,659,072,000)	07/12/2019	(2,058,976)	-0.048%
CITIBANK N A	USD	2,551,564	ILS	(9,139,192)	07/17/2019	(12,379)	0.000%
CITIBANK N A	USD	6,644,671	RSD	(694,633,869)	07/19/2019	(54,187)	-0.001%
CITIBANK N A	USD	2,465,813	RSD	(260,924,966)	07/19/2019	(50,475)	-0.001%
CITIBANK N A	USD	6,619,966	RSD	(694,633,000)	07/19/2019	(78,884)	-0.002%
CITIBANK N A	USD	6,618,704	RSD	(694,633,000)	07/19/2019	(80,145)	-0.002%
CITIBANK N A	USD	3,096,130	RSD	(323,832,000)	07/19/2019	(26,816)	-0.001%
CITIBANK N A	JPY	4,649,694,899	USD	(41,902,922)	07/26/2019	1,320,295	0.031%
CITIBANK N A	USD	112,146,730	AUD	(155,407,091)	07/26/2019	2,931,546	0.068%
CITIBANK N A	USD	55,569,115	CAD	(74,731,290)	07/26/2019	(1,536,347)	-0.036%
CITIBANK N A	USD	43,375,971	JPY	(4,681,395,000)	07/26/2019	(141,928)	-0.003%
CITIBANK N A	USD	13,343,403	ILS	(47,702,000)	08/15/2019	(63,363)	-0.001%
CITIBANK N A	PLN	25,526,000	USD	(6,686,102)	08/16/2019	159,154	0.004%
CITIBANK N A	EUR	931,299	USD	(1,063,027)	08/23/2019	816	0.000%
CITIBANK N A	EUR	884,844	USD	(1,010,223)	08/23/2019	552	0.000%
CITIBANK N A	MXN	815,254,000	USD	(42,111,097)	08/23/2019	(39,257)	-0.001%
CITIBANK N A	MXN	54,467,823	USD	(2,815,631)	08/23/2019	(4,775)	0.000%
CITIBANK N A	USD	123,764,547	EUR	(109,659,000)	08/23/2019	(1,501,282)	-0.035%
CITIBANK N A	USD	3,169,527	EUR	(2,816,894)	08/23/2019	(48,271)	-0.001%
CITIBANK N A	USD	881,842	EUR	(784,325)	08/23/2019	(14,110)	0.000%
CITIBANK N A	USD	3,349,913	EUR	(2,954,562)	08/23/2019	(25,147)	-0.001%
CITIBANK N A	USD	1,352,769	EUR	(1,199,738)	08/23/2019	(17,717)	0.000%
CITIBANK N A	USD	21,678,336	MXN	(419,998,245)	08/23/2019	3,988	0.000%
CITIBANK N A	USD	21,582,144	MXN	(419,995,000)	08/23/2019	(92,036)	-0.002%
CITIBANK N A	PHP	28,550,000	USD	(547,932)	09/06/2019	7,350	0.000%
CITIBANK N A	USD	43,167,887	PHP	(2,257,810,000)	09/06/2019	(745,287)	-0.017%
CITIBANK N A	USD	34,155,476	THB	(1,085,017,000)	09/06/2019	(1,284,252)	-0.030%
CITIBANK N A	USD	34,155,436	THB	(1,085,015,749)	09/06/2019	(1,284,251)	-0.030%

CITIBANK N A	USD	3,720,386	ILS	(13,348,000)	09/12/2019	(37,347)	-0.001%
CITIBANK N A	USD	2,109,255	ILS	(7,537,000)	09/12/2019	(12,564)	0.000%
CITIBANK N A	USD	4,205,501	ZAR	(61,761,570)	09/13/2019	(137,206)	-0.003%
CITIBANK N A	USD	5,847,331	ZAR	(87,693,590)	09/13/2019	(318,762)	-0.007%
CITIBANK N A	USD	17,554,913	ZAR	(263,274,539)	09/13/2019	(956,989)	-0.022%
CITIBANK N A	ZAR	608,509,000	USD	(41,817,613)	09/13/2019	969,126	0.023%
CITIBANK N A	USD	19,441,736	BRL	(79,283,398)	10/02/2019	(1,015,848)	-0.024%
CREDIT SUISSE FIRST BOSTON	INR	758,912,000	USD	(10,839,277)	07/12/2019	138,849	0.003%
CREDIT SUISSE FIRST BOSTON	INR	758,911,600	USD	(10,839,272)	07/12/2019	138,849	0.003%
CREDIT SUISSE FIRST BOSTON	CLP	2,361,429,798	USD	(3,472,129)	08/09/2019	14,345	0.000%
CREDIT SUISSE FIRST BOSTON	CLP	6,010,761,957	USD	(8,874,606)	08/09/2019	(165)	0.000%
CREDIT SUISSE FIRST BOSTON	USD	7,167,063	CLP	(4,855,327,076)	08/09/2019	(1,464)	0.000%
CREDIT SUISSE FIRST BOSTON	USD	4,462,498	CLP	(3,036,238,950)	09/06/2019	(20,160)	0.000%
DEUTSCHE BANK	GBP	1,574,000	USD	(2,001,909)	08/23/2019	2,303	0.000%
DEUTSCHE BANK	USD	1,073,424	EUR	(952,604)	08/23/2019	(14,756)	0.000%
DEUTSCHE BANK	USD	1,093,185	EUR	(972,316)	08/23/2019	(17,513)	0.000%
GOLDMAN SACHS & CO	KRW	70,648,398,540	USD	(62,820,913)	07/12/2019	(1,674,468)	-0.039%
GOLDMAN SACHS & CO	USD	19,699,009	KRW	(22,797,663,000)	07/12/2019	(32,451)	-0.001%
GOLDMAN SACHS & CO	USD	21,186,276	TWD	(651,014,000)	07/12/2019	183,611	0.004%
GOLDMAN SACHS & CO	USD	21,186,276	TWD	(651,014,000)	07/12/2019	183,611	0.004%
GOLDMAN SACHS & CO	USD	21,171,187	TWD	(651,014,000)	07/12/2019	168,522	0.004%
GOLDMAN SACHS & CO	USD	21,171,187	TWD	(651,014,000)	07/12/2019	168,522	0.004%
GOLDMAN SACHS & CO	CHF	78,093,000	USD	(78,033,694)	08/23/2019	2,381,649	0.056%
HSBC SECURITIES INC	USD	21,137,660	KRW	(23,549,466,540)	07/12/2019	755,511	0.018%
HSBC SECURITIES INC	USD	69,096,452	KRW	(80,666,652,401)	07/12/2019	(720,828)	-0.017%
HSBC SECURITIES INC	USD	2,554,220	ILS	(9,139,000)	07/17/2019	(9,669)	0.000%
HSBC SECURITIES INC	USD	7,540,145	RON	(31,977,000)	07/19/2019	(155,171)	-0.004%
HSBC SECURITIES INC	USD	7,557,609	RON	(31,977,000)	07/19/2019	(137,707)	-0.003%
HSBC SECURITIES INC	AUD	64,349,958	USD	(45,219,616)	07/26/2019	3,497	0.000%
HSBC SECURITIES INC	AUD	60,623,679	USD	(41,941,220)	07/26/2019	663,183	0.015%
HSBC SECURITIES INC	USD	1,991,754	EUR	(1,754,085)	08/23/2019	(11,975)	0.000%
HSBC SECURITIES INC	USD	15,956,250	CNH	(110,820,000)	09/06/2019	(167,101)	-0.004%
HSBC SECURITIES INC	USD	25,542,048	MYR	(106,942,000)	09/06/2019	(323,211)	-0.008%
HSBC SECURITIES INC	USD	25,541,574	MYR	(106,940,014)	09/06/2019	(323,205)	-0.008%
MORGAN STANLEY & COMPANY LLC	INR	146,651,000	USD	(2,070,464)	07/12/2019	50,932	0.001%
MORGAN STANLEY & COMPANY LLC	USD	7,554,395	RON	(31,977,000)	07/19/2019	(140,921)	-0.003%
MORGAN STANLEY & COMPANY LLC	MXN	755,347,000	USD	(38,903,327)	08/23/2019	76,964	0.002%
MORGAN STANLEY & COMPANY LLC	MXN	858,458,000	USD	(42,871,882)	08/23/2019	1,429,535	0.033%
MORGAN STANLEY & COMPANY LLC	USD	3,360,523	EUR	(2,969,823)	08/23/2019	(31,969)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	21,572,721	MXN	(419,995,000)	08/23/2019	(101,459)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	21,514,484	MXN	(419,995,000)	08/23/2019	(159,697)	-0.004%
MORGAN STANLEY & COMPANY LLC	USD	21,590,687	MXN	(419,995,000)	08/23/2019	(83,493)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	43,265,117	MXN	(864,887,000)	08/23/2019	(1,368,074)	-0.032%
MORGAN STANLEY & COMPANY LLC	BRL	80,350,000	USD	(19,935,492)	09/04/2019	854,396	0.020%
MORGAN STANLEY & COMPANY LLC	USD	24,664,833	CLP	(17,126,027,000)	09/06/2019	(619,780)	-0.014%
MORGAN STANLEY & COMPANY LLC	USD	24,587,990	CLP	(17,126,027,000)	09/06/2019	(696,623)	-0.016%
MORGAN STANLEY & COMPANY LLC	BRL	167,766,000	USD	(43,401,977)	10/02/2019	(113,129)	-0.003%
MORGAN STANLEY & COMPANY LLC	BRL	243,278,000	USD	(62,823,572)	10/02/2019	(50,279)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	19,386,967	BRL	(79,283,000)	10/02/2019	(1,070,514)	-0.025%
RBC DOMINION SECURITIES INC	USD	999,609	EUR	(890,325)	08/23/2019	(17,428)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,215,903	KRW	(2,565,573,000)	07/12/2019	(4,609)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	46,627,858	KRW	(53,985,734,000)	07/12/2019	(96,990)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	35,305,581	KRW	(42,133,680,000)	07/12/2019	(1,161,272)	-0.027%
STATE STREET GLOBAL MARKETS LLC	USD	21,171,187	TWD	(651,014,000)	07/12/2019	168,522	0.004%
STATE STREET GLOBAL MARKETS LLC	USD	21,171,187	TWD	(651,014,000)	07/12/2019	168,522	0.004%
STATE STREET GLOBAL MARKETS LLC	AUD	20,520,781	USD	(14,339,306)	07/26/2019	82,049	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	40,654,291	CAD	(54,368,000)	07/26/2019	(890,686)	-0.021%
STATE STREET GLOBAL MARKETS LLC	USD	13,388,532	ILS	(47,702,000)	08/15/2019	(18,234)	0.000%
STATE STREET GLOBAL MARKETS LLC	CHF	78,094,000	USD	(77,997,283)	08/23/2019	2,419,090	0.056%
STATE STREET GLOBAL MARKETS LLC	EUR	2,009,388	USD	(2,295,279)	08/23/2019	87	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	123,940,988	EUR	(109,659,000)	08/23/2019	(1,324,841)	-0.031%
STATE STREET GLOBAL MARKETS LLC	USD	123,809,397	EUR	(109,659,000)	08/23/2019	(1,456,432)	-0.034%
STATE STREET GLOBAL MARKETS LLC	USD	124,079,121	EUR	(109,660,906)	08/23/2019	(1,188,885)	-0.028%
STATE STREET GLOBAL MARKETS LLC	USD	1,734,015	EUR	(1,534,436)	08/23/2019	(18,804)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	838,283	EUR	(746,682)	08/23/2019	(14,668)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	21,576,933	MXN	(419,995,000)	08/23/2019	(97,248)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	3,717,899	ILS	(13,348,000)	09/12/2019	(39,834)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	3,715,681	ILS	(13,347,099)	09/12/2019	(41,798)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	6,055,282	ZAR	(90,528,894)	09/13/2019	(310,172)	-0.007%
STATE STREET GLOBAL MARKETS LLC	USD	12,128,251	ZAR	(181,322,201)	09/13/2019	(621,250)	-0.014%
STANDARD CHARTERED SECURITIES	KRW	42,441,272,000	USD	(35,734,000)	07/12/2019	999,074	0.023%
UBS SECURITIES LLC	AUD	62,673,978	USD	(43,161,062)	07/26/2019	884,226	0.021%

UBS SECURITIES LLC	USD	30,649,778	CLP	(20,639,867,000)	08/09/2019	176,556	0.004%
UBS SECURITIES LLC	USD	13,436,286	ILS	(47,705,534)	08/15/2019	28,527	0.001%
UBS SECURITIES LLC	USD	13,381,396	ILS	(47,702,000)	08/15/2019	(25,370)	-0.001%
UBS SECURITIES LLC	EUR	196,287,022	USD	(222,707,256)	08/23/2019	1,515,623	0.035%
UBS SECURITIES LLC	USD	21,678,056	MXN	(419,995,000)	08/23/2019	3,876	0.000%
UBS SECURITIES LLC	USD	20,288,769	CLP	(14,168,864,938)	09/06/2019	(629,933)	-0.015%

Total Forward Currency Exchange Contracts (15,393,855)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S32 PAY 103.5 08/21/2019	103.50	8/21/2019	162,580,000	284,373	0.007%
CDX HY S32 PAY 104 07/17/2019	104.00	7/17/2019	110,465,000	56,423	0.001%
CDX HY S32 PAY 104.5 07/17/2019	104.50	7/17/2019	71,755,000	43,117	0.001%
CDX HY S32 PAY 104.5 07/17/2019	104.50	7/17/2019	132,300,000	79,498	0.002%
CDX IG S32 PAY 70 07/17/2019	70.00	7/17/2019	824,800,000	113,438	0.003%
CDX IG S32 PAY 75 07/17/2019	75.00	7/17/2019	824,800,000	86,113	0.002%
FXO EUR CALL/USD PUT 1.125 07/16/2019	1.13	7/16/2019	261,000,000	3,509,606	0.082%
FXO EUR CALL/USD PUT 1.131 07/18/2019	1.13	7/18/2019	260,100,000	2,542,942	0.059%
FXO USD CALL/CAD PUT 1.34 07/24/2019	1.34	7/24/2019	63,000,000	39,641	0.001%
FXO USD CALL/KRW PUT 1195 08/07/2019	1,195.00	8/7/2019	126,500,000	209,832	0.005%
FXO USD CALL/KRW PUT 1195 08/07/2019	1,195.00	8/7/2019	(126,500,000)	(209,832)	(0.005%)
FXO USD PUT/CAD CALL 1.32 08/05/2019	1.32	8/5/2019	(130,800,000)	(1,645,476)	(0.038%)
FXO USD PUT/JPY CALL 108.00 07/24/2019	108.00	7/24/2019	40,400,000	367,077	0.009%
FXO USD PUT/JPY CALL 108.00 07/24/2019	108.00	7/24/2019	127,300,000	1,156,657	0.027%
SPX 7/19 P2700	2,700.00	7/19/2019	94,600	333,465	0.008%
SPX 7/19 P2750	2,750.00	7/19/2019	134,500	753,200	0.018%
SPX 7/19 P2850	2,850.00	7/19/2019	59,300	839,095	0.020%
SPX 8/19 P2750	2,750.00	8/16/2019	78,000	1,248,000	0.029%
SPX 8/19 P2775	2,775.00	8/16/2019	78,000	1,470,300	0.034%
US 5YR FUTR OPTN Aug19P 117.5	117.50	7/26/2019	908,300,000	1,348,262	0.031%

Total Options 12,625,731

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ARCELORMITTAL CDS 12/20/2023	1,979,166	355,753	0.008%
ARCELORMITTAL CDS 12/20/2023	1,979,167	355,753	0.008%
ARCELORMITTAL CDS 06/20/2024	2,872,414	536,730	0.013%
ARCELORMITTAL CDS 06/20/2024	3,379,311	631,447	0.015%
ARCELORMITTAL CDS 06/20/2024	5,068,965	947,171	0.022%
ARCELORMITTAL CDS 06/20/2024	1,715,390	320,532	0.007%
ARCELORMITTAL CDS 06/20/2024	1,663,929	310,917	0.007%
ARCELORMITTAL CDS 06/20/2023	8,367,816	1,442,761	0.034%
ARCELORMITTAL CDS 06/20/2023	9,832,184	1,695,244	0.040%
PLN IRS 02/23/2028 PAY FIX	(15,000,000)	(340,794)	(0.008%)
BAHRAIN CDS 12/20/2023	(2,811,111)	169,861	0.004%
BAHRAIN CDS 12/20/2023	(6,339,623)	383,072	0.009%
BAHRAIN CDS 12/20/2023	(4,213,158)	254,580	0.006%
BAHRAIN CDS 12/20/2023	(4,213,158)	254,580	0.006%
BAHRAIN CDS 12/20/2023	(5,898,421)	356,412	0.008%
BAHRAIN CDS 12/20/2023	(1,685,263)	101,832	0.002%
BAHRAIN CDS 12/20/2023	(2,129,630)	128,683	0.003%
BAHRAIN CDS 12/20/2023	(4,259,259)	257,366	0.006%
BMW FINANCE NV CDS 12/20/2023	(3,700,397)	(106,005)	(0.002%)
BMW AG CDS 12/20/2023	(19,050,000)	(545,722)	(0.013%)
BMW FINANCE NV CDS 12/20/2023	(3,700,397)	(106,005)	(0.002%)
BMW FINANCE NV CDS 12/20/2023	(3,700,397)	(106,005)	(0.002%)
PLN IRS 08/06/2028 PAY FIX	(9,750,000)	(193,250)	(0.005%)
ZCS INFL SWAP USD PAY FIX 5YR 1.904	72,869,565	(316,108)	(0.007%)
ZCS INFL SWAP USD PAY FIX 5YR 1.907	41,900,000	(186,413)	(0.004%)
ZCS INFL SWAP USD PAY FIX 5YR 2.323	(127,250,000)	(3,494,921)	(0.082%)
BANK OF CHINA/HK CDS 12/20/2022	(11,000,000)	(233,761)	(0.005%)
BANK OF CHINA/HK CDS 12/20/2022	(7,000,000)	(148,757)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(8,500,000)	(180,634)	(0.004%)
BANK OF CHINA/HK CDS 12/20/2022	(7,000,000)	(148,757)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(7,000,000)	(148,757)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(6,950,000)	(147,694)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	7,000,000	(148,757)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(5,850,000)	(124,318)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(6,500,000)	(138,132)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(11,000,000)	(233,761)	(0.005%)
BANK OF CHINA/HK CDS 12/20/2022	(10,000,000)	(212,510)	(0.005%)
BANK OF CHINA/HK CDS 12/20/2022	(8,000,000)	(170,008)	(0.004%)
BANK OF CHINA/HK CDS 12/20/2022	(10,200,000)	(216,760)	(0.005%)
BANK OF CHINA/HK CDS 12/20/2022	(7,100,000)	(150,882)	(0.004%)
BANK OF CHINA/HK CDS 12/20/2022	(6,400,000)	(136,006)	(0.003%)
BANK OF CHINA/HK CDS 06/20/2022	(400,000)	(8,260)	0.000%
BANK OF CHINA/HK CDS 06/20/2022	(7,730,000)	(159,617)	(0.004%)
BANK OF CHINA/HK CDS 06/20/2022	(1,250,000)	(25,811)	(0.001%)
BANK OF CHINA/HK CDS 06/20/2022	(1,070,000)	(22,094)	(0.001%)
BANK OF CHINA/HK CDS 06/20/2022	(360,000)	(7,434)	0.000%
PLN IRS 06/08/2028 PAY FIX	(17,812,198)	(347,967)	(0.008%)
PLN IRS 06/11/2028 PAY FIX	(28,187,802)	(594,808)	(0.014%)
ZCS INFL SWAP USD PAY FIX 5YR 2.3125	(7,000,000)	(203,371)	(0.005%)
ZCS INFL SWAP USD PAY FIX 5YR 2.321	(79,531,250)	(2,152,195)	(0.050%)
ZCS INFL SWAP USD PAY FIX 5YR 2.317	(47,718,750)	(1,291,317)	(0.030%)

CAMPBELL SOUP CO CDS 06/20/2024	(10,345,000)	(72,591)	(0.002%)
PLN IRS 03/19/2028 PAY FIX	(38,257,756)	(677,832)	(0.016%)
PLN IRS 03/19/2028 PAY FIX	(122,042,244)	(2,254,888)	(0.053%)
DAIMLER AG CDS 12/20/2023	(6,678,099)	(176,528)	(0.004%)
DAIMLER AG CDS 12/20/2023	(8,187,905)	(216,438)	(0.005%)
DAIMLER AG CDS 12/20/2023	(8,187,905)	(216,438)	(0.005%)
DAIMLER AG CDS 12/20/2023	(4,093,952)	(108,219)	(0.003%)
DAIMLER AG CDS 12/20/2023	(4,011,211)	(106,032)	(0.002%)
DAIMLER AG CDS 12/20/2023	(6,140,928)	(162,328)	(0.004%)
FIAT CHRYSLER AUTOMOBILE CDS 06/20/2024	(3,797,245)	(807,711)	(0.019%)
FIAT CHRYSLER AUTOMOBILE CDS 06/20/2024	(3,797,245)	(807,711)	(0.019%)
GLENCORE FINANCE EUROPE CDS 06/20/23	(9,886,207)	(1,787,306)	(0.042%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,300,000)	(596,600)	(0.014%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,950,000)	(819,442)	(0.019%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,700,000)	(612,512)	(0.014%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(2,900,000)	(480,077)	(0.011%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(7,900,000)	(1,307,796)	(0.030%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(10,000,000)	(1,655,438)	(0.039%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(5,000,000)	(827,719)	(0.019%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(6,700,000)	(1,109,144)	(0.026%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,000,000)	(542,364)	(0.013%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,210,000)	(580,329)	(0.014%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(8,413,793)	(1,521,111)	(0.035%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,550,000)	(587,681)	(0.014%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,150,000)	(687,007)	(0.016%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,550,000)	(587,681)	(0.014%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,300,000)	(711,838)	(0.017%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,800,000)	(629,067)	(0.015%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(635,000)	(95,210)	(0.002%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(1,900,000)	(284,880)	(0.007%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(1,380,000)	(206,913)	(0.005%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(1,250,000)	(187,421)	(0.004%)
CAD IRS 07/05/2048 PAY FIX	(13,880,000)	(1,300,558)	(0.030%)
CAD IRS 09/25/2048 PAY FIX	(850,000)	(126,332)	(0.003%)
CAD IRS 11/09/2048 PAY FIX	(2,200,000)	(362,053)	(0.008%)
PLN IRS 02/12/2028 PAY FIX	(29,533,679)	(696,978)	(0.016%)
PLN IRS 02/12/2028 PAY FIX	(45,517,385)	(1,074,184)	(0.025%)
PLN IRS 02/13/2018 PAY FIX	(119,483,134)	(2,791,380)	(0.065%)
PLN IRS 02/14/2028 PAY FIX	(90,465,802)	(2,131,743)	(0.050%)
PLN IRS 03/07/2028 PAY FIX	(18,561,485)	(373,442)	(0.009%)
PLN IRS 03/08/2028 PAY FIX	(141,438,515)	(3,010,832)	(0.070%)
PLN IRS 06/09/2028 PAY FIX	(5,800,000)	(103,440)	(0.002%)
PLN IRS 11/13/2028 PAY FIX	(40,000,000)	(836,929)	(0.020%)
HESS CORP CDS 06/20/2024	(7,000,000)	58,464	0.001%
HESS CORP CDS 06/20/2024	(2,500,000)	20,880	0.000%
HESS CORP CDS 06/20/2024	(1,610,000)	13,447	0.000%
HESS CORP CDS 06/20/2024	(6,970,000)	58,213	0.001%
HESS CORP CDS 06/20/2024	(7,975,000)	66,607	0.002%
HESS CORP CDS 06/20/2024	(6,385,000)	53,328	0.001%
CMBX BBB- CDSI S10 PRC 11/17/2059	(43,000,000)	1,378,537	0.032%
CMBX BBB- CDSI S10 PRC 11/17/2059	(2,484,108)	79,638	0.002%
CMBX BBB- CDSI S10 PRC 11/17/2059	(2,484,109)	79,638	0.002%
CMBX BBB- CDSI S10 PRC 11/17/2059	(9,936,434)	318,552	0.007%
CMBX BBB- CDSI S10 PRC 11/17/2059	(9,936,433)	318,552	0.007%
CMBX BBB- CDSI S10 PRC 11/17/2059	(2,861,876)	91,749	0.002%
CMBX BBB- CDSI S10 PRC 11/17/2059	(2,276,498)	72,982	0.002%
CMBX BBB- CDSI S10 PRC 11/17/2059	(6,210,271)	199,095	0.005%
CMBX BBB- CDSI S10 PRC 11/17/2059	(3,726,163)	119,457	0.003%
CMBX BBB- CDSI S10 PRC 11/17/2059	(2,484,108)	79,638	0.002%
PLN IRS 11/05/2028 PAY FIX	(20,430,000)	(393,985)	(0.009%)
PLN IRS 02/28/2028 PAY FIX	(34,000,000)	(723,638)	(0.017%)
PLN IRS 09/17/2028 PAY FIX	(29,420,000)	(599,132)	(0.014%)
CAD IRS 07/05/2048 PAY FIX	(20,750,000)	(1,921,793)	(0.045%)
ZCS INFL SWAP USD PAY FIX 5YR 1.8934	52,830,435	(201,178)	(0.005%)
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(4,329,545)	(55,829)	(0.001%)
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(6,061,364)	(78,160)	(0.002%)
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(4,310,345)	(55,581)	(0.001%)
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(4,525,862)	(58,360)	(0.001%)
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(2,155,173)	(27,791)	(0.001%)
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(6,250,000)	(80,593)	(0.002%)
FI TRS REC IBXLLTR 12/20/2019	21,961	(16,141)	0.000%
FI TRS REC IBXLLTR 12/20/2019	136,827	137,511	0.003%
FI TRS PAY IBOXHY 09/20/2019	(131,000,000)	(1,345,760)	(0.031%)
ITRX EUR CDSI S31 V2 5Y 06/20/2024	(221,200,000)	(6,003,552)	(0.140%)
CDX HY CDSI S32 5Y PRC 06/20/2024	(42,300,000)	(3,185,571)	(0.074%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(14,537)	0.000%
CAD IRS 05/28/2024 REC FIX	112,231,986	467,680	0.011%
CDX HY CDSI S32 5Y PRC 06/20/2024	(75,750,000)	(5,704,657)	(0.133%)
ITRX EUR CDSI S31 V2 5Y 06/20/2024	(379,100,000)	(10,289,090)	(0.240%)
CAD IRS 06/21/2024 REC FIX	103,291,971	(33,917)	(0.001%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(15,957)	0.000%
CAD IRS 06/21/2024 REC FIX	110,255,474	(76,616)	(0.002%)
ITRX EUR CDSI S31 V2 5Y 06/20/2024	(193,200,000)	(5,243,609)	(0.122%)
FI TRS PAY IBOXXMJA 09/20/2019	(39,000,000)	(148,452)	(0.003%)
CAD IRS 05/28/2024 REC FIX	94,836,028	436,396	0.010%
CDX IG CDSI S32 5YR 06/20/2024	(417,000,000)	(8,918,796)	(0.208%)
CZK IRS 04/01/2024 PAY FIX	(67,411,035)	(17,374)	0.000%
CZK IRS 03/29/2024 PAY FIX	(1,260,220,687)	(474,706)	(0.011%)
CDX HY CDSI S32 5Y PRC 06/20/2024	(89,730,000)	(6,757,477)	(0.158%)
FI TRS REC IBXLLTR 12/20/2019	25,309	(7,719)	0.000%
GBP IRS 03/08/2069 PAY FIX	(9,200,000)	(1,046,148)	(0.024%)
PLN IRS 05/02/2029 PAY FIX	(19,600,000)	(164,458)	(0.004%)
ITRX EUR CDSI S31 V2 5Y 06/20/2024	(186,800,000)	(5,069,908)	(0.118%)
PLN IRS 03/25/2029 PAY FIX	(48,910,000)	(253,022)	(0.006%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(21,980)	(0.001%)
CAD IRS 04/16/2049 PAY FIX	(1,600,000)	(126,063)	(0.003%)
CZK IRS 03/28/2024 PAY FIX	(353,560,451)	(142,620)	(0.003%)
CDX IG CDSI S32 5YR 06/20/2024	(151,000,000)	(3,229,588)	(0.075%)
GBP IRS 05/07/2049 PAY FIX	(20,350,000)	(1,814,709)	(0.042%)
FI TRS REC IBXLLTR 12/20/2019	13,151	(13,085)	0.000%

CZK IRS 04/02/2024 PAY FIX	(143,810,207)	(43,276)	(0.001%)
CDX HY CDSI S32 5Y PRC 06/20/2024	(166,006,018)	(12,501,747)	(0.292%)
CZK IRS 04/01/2024 PAY FIX	(67,411,034)	(21,627)	(0.001%)
CZK IRS 03/27/2024 PAY FIX	(117,853,484)	(47,366)	(0.001%)
CAD IRS 05/28/2024 REC FIX	112,231,986	457,567	0.011%
FI TRS REC IBXXLLTR 12/20/2019	54,808	(56,726)	(0.001%)
ITRX XOVER CDSI S31 5Y 06/20/2024	(95,900,000)	(12,355,548)	(0.288%)
CAD IRS 06/21/2024 REC FIX	104,452,555	(34,298)	(0.001%)

Total Swap Contracts (123,361,230)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	5,667	9/30/2019	669,591,469	(38,089)	15.616%
IKU9 EURO BTP FUT SEPT 19	(1,562)	9/6/2019	(238,537,007)	(12,887,023)	(5.563%)
OATU9 EURO OAT FUT SEPT 19	(3,412)	9/6/2019	(639,660,280)	(21,795,135)	(14.918%)
TYU9 UST 10YR NOTE FUT SEPT19	958	9/19/2019	122,594,063	2,634,337	2.859%
UBU9 EURO BUXL 30Y FUT SEPT 19	(242)	9/6/2019	(55,833,665)	(2,644,902)	(1.302%)
WNU9 ULTRA US BOND FUT SEP 19	(1,176)	9/19/2019	(208,813,500)	(5,115,505)	(4.870%)

Total Futures Contracts (39,846,316)

NET ASSETS 4,287,876,088

NET ASSET VALUE PER SHARE

Dynamic Global Bond Fund Shares (\$3,045,546,066 / 323,722,869 Shares Outstanding)	9.41
Dynamic Global Bond Fund - Advisor Class Shares (\$277,873 / 29,589 Shares Outstanding)	9.39
Dynamic Global Bond Fund - I Class Shares (\$1,242,052,150 / 132,030,499 Shares Outstanding)	9.41

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

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

AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	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	Guyanana Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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