

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	14,614,270	0.329%
AESOP 2015-1A A 144A	2.5	7/20/21	1,830,000	1,812,628	0.041%
AGROKOR D.D	9.88	5/1/19	5,875,000	1,450,660	0.033%
AKELIUS RESIDENTIAL AB	1.5	1/23/22	22,000,000	25,290,459	0.569%
ALIBABA GROUP HOLDING	3.13	11/28/21	11,500,000	11,383,554	0.256%
ALTICE FINANCING SA	7.5	5/15/26	12,470,000	11,347,700	0.255%
ARGENTINA	59.44	6/21/20	639,238,000	18,413,266	0.415%
ARION BANKI HF	1.63	12/1/21	10,070,000	11,649,974	0.262%
ARION BANKI HF	1	3/20/23	6,060,000	6,709,263	0.151%
BANK OF AMERICA CORP	3.27	4/1/19	170,000	170,152	0.004%
BARCLAYS PLC	2.75	11/8/19	8,655,000	8,573,305	0.193%
BECTON DICKINSON AND CO	3.68	12/29/20	10,900,000	10,791,807	0.243%
BECTON DICKINSON AND CO	0.37	6/6/19	2,290,000	2,624,714	0.059%
BMWLT 2018-1 A3	3.26	7/20/21	17,170,000	17,251,576	0.388%
BOARDWALK PIPELINES LP	4.45	7/15/27	2,045,000	1,904,768	0.043%
BOMBARDIER INC 144A	8.75	12/1/21	7,140,000	7,354,200	0.166%
BONOS TESORERIA PESOS	4.5	3/1/21	137,250,000,000	201,892,436	4.546%
BOSTON SCIENTIFIC CORP 4/2 144A CP	3.14	1/18/19	14,864,000	14,843,042	0.334%
BRAZIL NTN B INFL INDX	6	8/15/50	77,715,121	23,271,343	0.524%
BRAZIL NTN-F	10	1/1/27	310,660,000	83,786,687	1.886%
CAPITAL ONE NA	2.35	1/31/20	17,000,000	16,776,603	0.378%
CAS 2018-C03 1M1	3.19	10/25/30	6,043,530	6,028,124	0.136%
CHILE	4.5	3/1/26	48,850,000,000	71,658,523	1.613%
CHINA	3.13	4/13/22	2,140,000	313,784	0.007%
CHINA	3.52	5/4/27	15,500,000	2,291,786	0.052%
CITIZENS BANK NA/RI	2.25	10/30/20	7,200,000	7,052,479	0.159%
COMCAST CORP	2.85	10/1/21	9,475,000	9,388,076	0.211%
CYPRUS	4.25	11/4/25	8,432,000	11,154,655	0.251%
CYPRUS	3.88	5/6/22	37,424,000	47,467,022	1.069%
CYPRUS	2.75	6/27/24	30,875,000	37,750,851	0.850%
CYPRUS	3.75	7/26/23	5,630,000	7,212,907	0.162%
CYPRUS	2.38	9/25/28	7,887,000	9,073,769	0.204%
DELTA AIR LINES INC	2.88	3/13/20	1,655,000	1,650,047	0.037%
DELTA AIR LINES INC	3.4	4/19/21	9,720,000	9,660,475	0.218%
DRMT 2018-3A A1 144A	3.79	8/25/58	14,073,966	14,101,273	0.317%
DYNEGY INC	7.63	11/1/24	16,000,000	16,920,000	0.381%
EGYPT T BILL	17.63	1/22/19	23,000,000	1,276,378	0.029%
EGYPT T BILL	16	3/12/19	1,064,150,000	57,227,041	1.288%
ENABLE MIDST PARTNERS LP 4/2 144A CP	3.53	1/17/19	21,225,000	21,195,202	0.477%
ENABLE MIDST PARTNERS LP 4/2 144A CP	3.53	1/7/19	15,433,000	15,424,358	0.347%
ENBRIDGE ENERGY PARTNERS 4/2 144A CP	3.2	1/2/19	12,400,000	12,398,194	0.279%
ENEL-SOCIETA PER AZIONI	6.25	6/20/19	1,500,000	1,951,361	0.044%
ENERGY TRANSFER PARTNERS 4/2 144A CP	3.55	3/4/19	10,000,000	9,943,843	0.224%
ESKOM HOLDINGS LIMITED	5.75	1/26/21	11,750,000	11,106,265	0.250%
EUROPEAN BK RECON & DEV	6.4	3/4/19	1,752,100,000	25,035,091	0.564%
EUROPEAN INVESTMENT BANK	6.6	3/4/19	90,200,000	1,289,803	0.029%
EXPRESS SCRIPTS HOLDING	4.75	11/15/21	2,335,000	2,400,427	0.054%
FCA CAPITAL IRELAND PLC	1.63	9/29/21	3,295,000	4,066,462	0.092%
FINANCIAL & RISK US HOLD 144A	8.25	11/15/26	5,740,000	5,244,925	0.118%
FINANCIAL & RISK US HOLD 144A	6.25	5/15/26	2,965,000	2,842,694	0.064%
FIRSTENERGY CORP	3.9	7/15/27	26,500,000	25,664,482	0.578%
FNMA 15YR	3.5	5/1/33	55,462,472	56,150,487	1.264%
FNMA 30 YR	5	9/1/48	42,089,288	44,152,815	0.994%
GARFUNKELUX HOLDCO 3 SA	8.5	11/1/22	6,770,000	7,296,717	0.164%
GENERAL MOTORS FINL CO	4.15	6/19/23	10,495,000	10,110,432	0.228%
GNMA II 30 YR	5	10/20/48	95,195,409	99,292,955	2.236%
GNMA II 30 YR	4	11/20/48	276,315,321	283,158,615	6.375%
GNMA II 30 YR	5	8/20/48	112,829,696	117,587,188	2.648%
HALFMOON PARENT INC 144A	3.75	7/15/23	19,699,000	19,540,344	0.440%
HALFMOON PARENT INC 144A	3.44	9/17/21	17,960,000	17,712,996	0.399%
HARLEY-DAVIDSON FINL SER 144A	3.55	5/21/21	9,580,000	9,608,730	0.216%
HDFC BANK LTD	8.1	3/22/25	1,320,000,000	18,022,542	0.406%
HUMANA INC 4/2 144A CP	3.19	2/12/19	9,000,000	8,967,503	0.202%
INTELSAT JACKSON HLDG 144A	9.5	9/30/22	560,000	638,400	0.014%
INTL BK RECON & DEVELOP	5.75	10/28/19	828,150,000	11,680,337	0.263%

ISLANDSBANKI	1.13	1/19/24	11,200,000	12,533,416	0.282%
ISLANDSBANKI	1.75	9/7/20	11,320,000	13,186,369	0.297%
ISRAEL	1.25	11/30/22	542,315,000	145,025,391	3.265%
ISRAEL	5.5	1/31/22	586,175,000	177,824,280	4.004%
ISRAEL	5.5	1/31/42	35,900,000	13,215,109	0.298%
ISRAEL	1	4/30/21	3,535,000	948,283	0.021%
ITALY	0.95	3/1/23	243,561,000	271,881,486	6.122%
JPMORGAN CHASE & CO	4.63	5/10/21	13,000,000	13,369,499	0.301%
KFW	3.13	12/15/21	86,600,000	87,785,987	1.977%
KOREA	2.38	3/10/23	130,300,000,000	118,997,952	2.679%
KOREA	2	9/10/22	195,050,000,000	175,525,072	3.952%
LANDSBANKINN HF	1.38	3/14/22	26,401,000	30,108,011	0.678%
LANDSBANKINN HF	1.63	3/15/21	12,741,000	14,770,124	0.333%
LHMC FINCO SARL 144A	7.88	12/20/23	10,680,000	10,599,900	0.239%
LONGFOR HOLDINGS LTD	3.9	4/16/23	5,670,000	5,377,496	0.121%
MALAYSIA	3.66	10/15/20	163,970,000	39,769,143	0.895%
MALAYSIA	3.88	3/10/22	270,260,000	65,769,480	1.481%
MALAYSIA	4.74	3/15/46	156,710,000	37,039,229	0.834%
MALAYSIA	4.92	7/6/48	13,700,000	3,336,306	0.075%
MALAYSIA	4.94	9/30/43	21,240,000	5,170,960	0.116%
MARTIN MARIETTA MATERIAL	3.33	5/22/20	250,000	249,850	0.006%
MCDONALDS CORP	4	2/17/21	100,000	123,787	0.003%
MEXICO	7.5	6/3/27	400,220,000	18,931,062	0.426%
MEXICO	6.5	6/9/22	1,865,431,000	89,179,596	2.008%
MEXICO UDI INFL INDX	4	11/30/28	289,016,877	14,635,732	0.330%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	15,125,000	14,900,061	0.335%
MICROCHIP TECHNOLOGY INC 144A	4.33	6/1/23	6,275,000	6,104,176	0.137%
MITSUBISHI UFJ FIN GRP	3.16	7/26/21	18,044,000	17,933,264	0.404%
NRG ENERGY INC	7.25	5/15/26	13,480,000	14,069,750	0.317%
NRZT 2018-NQM1 A1 144A	3.99	11/25/48	10,076,800	10,225,818	0.230%
NVIDIA CORP	2.2	9/16/21	980,000	955,813	0.022%
PETROLEOS MEXICANOS	6.75	9/21/47	22,820,000	18,926,680	0.426%
PHILIPPINES	3.9	11/26/22	1,162,000,000	20,659,160	0.465%
PHILIPPINES	6.25	1/14/36	99,000,000	1,859,924	0.042%
PHILIPPINES	4.95	1/15/21	197,000,000	3,702,877	0.083%
PNM RESOURCES INC	3.25	3/9/21	8,475,000	8,395,581	0.189%
RCI BANQUE SA	2.25	3/29/21	16,000,000	18,946,138	0.427%
REGIONS BANK	3.12	8/13/21	12,300,000	12,075,845	0.272%
REI - SECURITY LENDING COLLATERAL			2,462,808	24,628,079	0.555%
ROMANIA	5	2/12/29	99,225,000	24,882,220	0.560%
ROMANIA	5.85	4/26/23	15,630,000	4,087,099	0.092%
ROMANIA	4.25	6/28/23	286,100,000	70,179,020	1.580%
ROMANIA	5.8	7/26/27	64,950,000	17,361,733	0.391%
SANTAN CONSUMER FINANCE	1.5	11/12/20	11,000,000	12,883,305	0.290%
SANTAN CONSUMER FINANCE	0.88	1/24/22	10,000,000	11,497,955	0.259%
SEMPRA ENERGY CVT 6.00% A 1/21			128,161	12,323,218	0.277%
SEMPRA ENERGY CVT 6.75% B 7/21			42,858	4,054,873	0.091%
SEMT 2018-CH2 A12 144A	4	6/25/48	11,700,524	11,788,086	0.265%
SERBIA	10	2/5/22	708,250,000	8,209,588	0.185%
SERBIA	5.88	2/8/28	7,334,550,000	76,906,220	1.732%
SERBIA	5.75	7/21/23	1,748,160,000	18,536,083	0.417%
SHIMAO PROPERTY HLDGS	6.38	10/15/21	8,186,000	8,180,761	0.184%
SHIMAO PROPERTY HLDGS	5.2	1/30/25	400,000	360,977	0.008%
SHIRE ACQ INV IRELAND DA	1.9	9/23/19	1,605,000	1,585,011	0.036%
SHIRE ACQ INV IRELAND DA	2.4	9/23/21	4,000,000	3,875,332	0.087%
SOLERA LLC / SOLERA FINA 144A	10.5	3/1/24	13,325,000	14,191,125	0.320%
SOUTH AFRICA	10.5	12/21/26	2,028,200,000	153,491,216	3.456%
SOUTHERN CALIF EDISON CO 4/2 144A CP	3.25	1/22/19	8,000,000	7,986,570	0.180%
SPECTRA ENERGY PARTNERS 4/2 144A CP	3.08	1/15/19	14,666,000	14,648,890	0.330%
TESLA INC 144A	5.3	8/15/25	23,528,000	20,469,360	0.461%
TEVA PHARMACEUTICALS NE	1.7	7/19/19	1,625,000	1,600,625	0.036%
TEVA PHARMACEUTICALS NE	2.2	7/21/21	27,835,000	25,646,139	0.577%
TEVA PHARM FNC NL II	1.13	10/15/24	4,550,000	4,378,695	0.099%
THAILAND	2.13	12/17/26	1,033,340,000	31,064,752	0.699%
THAILAND	4.85	6/17/61	8,029,000	315,377	0.007%
THAILAND	4	6/17/66	162,065,000	5,302,293	0.119%
THAILAND	3.6	6/17/67	845,990,000	25,033,847	0.564%
THAILAND	4.88	6/22/29	740,030,000	27,373,860	0.616%
THAILAND INFL INDX	1.25	3/12/28	1,767,126,002	51,312,921	1.155%
TIPS	1	2/15/48	55,674,395	52,977,666	1.193%
TIPS	0.13	4/15/22	139,209,620	134,707,059	3.033%
TPMT 2017-6 A1 144A	2.75	10/25/57	4,972,364	4,854,815	0.109%

TPMT 2018-1 A1 144A	3	1/25/58	4,609,526	4,524,397	0.102%
TPMT 2018-2 A1 144A	3.25	3/25/58	19,552,456	19,259,308	0.434%
TPMT 2018-3 A1 144A	3.75	5/25/58	5,933,717	5,927,659	0.133%
TRP Government Reserve	2.45		129,111,155	129,111,155	2.907%
UBS AG LONDON 144A	2.45	12/1/20	13,535,000	13,301,278	0.299%
VIRGIN MEDIA SECURED FIN	6.25	3/28/29	15,165,000	19,347,475	0.436%
WELLS FARGO BANK NA	2.98	7/23/21	23,960,000	23,783,990	0.536%
WELLS FARGO & COMPANY	2.5	3/4/21	21,210,000	20,814,943	0.469%
WESTINGHOUSE TL 1L BANKDEBT	6.27	8/1/25	6,500,000	6,282,965	0.141%
YPF SOCIEDAD ANONIMA	8.5	3/23/21	16,400,000	16,256,500	0.366%
ZAYO GROUP LLC/ZAYO CAP	6.38	5/15/25	12,325,000	11,462,250	0.258%

Total Investments in Securities **4,315,498,059**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
STATE STREET BANK & TRUST	USD	654,230	RON	(2,663,829)	01/18/2019	(1,307)	0.000%
BARCLAYS	USD	10,536,434	CLP	(7,040,761,404)	01/11/2019	387,872	0.009%
BARCLAYS	AUD	60,875,000	USD	(43,664,116)	01/25/2019	(764,186)	-0.017%
UBS SECURITIES LLC	USD	10,474,511	CLP	(7,040,760,000)	01/11/2019	325,951	0.007%
UBS SECURITIES LLC	USD	10,474,511	CLP	(7,040,760,000)	01/11/2019	325,951	0.007%
UBS SECURITIES LLC	USD	10,615,958	CLP	(7,040,760,000)	01/11/2019	467,398	0.011%
UBS SECURITIES LLC	USD	10,518,857	CLP	(7,040,760,000)	01/11/2019	370,297	0.008%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	19,082,317	RUB	(1,285,465,000)	01/18/2019	681,178	0.015%
JP MORGAN SECURITIES LLC	PHP	1,407,875,000	USD	(25,768,738)	01/11/2019	1,015,426	0.023%
BNP PARIBAS SECURITIES CORP	USD	10,585,619	CLP	(7,040,760,000)	01/11/2019	437,059	0.010%
BNP PARIBAS SECURITIES CORP	USD	10,585,619	CLP	(7,040,760,000)	01/11/2019	437,059	0.010%
BNP PARIBAS SECURITIES CORP	USD	1,586,951	CLP	(1,055,481,000)	01/11/2019	65,579	0.001%
BNP PARIBAS SECURITIES CORP	USD	657,098	RON	(2,664,000)	01/18/2019	1,518	0.000%
GOLDMAN SACHS & CO	USD	43,274,628	BRL	(178,083,748)	01/03/2019	(2,665,546)	-0.060%
GOLDMAN SACHS & CO	RUB	1,449,261,000	USD	(21,923,290)	01/18/2019	(1,177,448)	-0.027%
GOLDMAN SACHS & CO	RUB	1,449,261,000	USD	(21,923,290)	01/18/2019	(1,177,448)	-0.027%
GOLDMAN SACHS & CO	RUB	1,449,261,000	USD	(21,923,290)	01/18/2019	(1,177,448)	-0.027%
GOLDMAN SACHS & CO	RUB	1,449,261,000	USD	(21,923,290)	01/18/2019	(1,177,448)	-0.027%
GOLDMAN SACHS & CO	RUB	1,449,262,000	USD	(21,923,305)	01/18/2019	(1,177,449)	-0.027%
MORGAN STANLEY & COMPANY LLC	USD	43,066,989	BRL	(178,082,000)	01/03/2019	(2,872,733)	-0.065%
MORGAN STANLEY & COMPANY LLC	USD	43,244,779	BRL	(178,082,000)	01/03/2019	(2,694,944)	-0.061%
MORGAN STANLEY & COMPANY LLC	USD	897,420	RUB	(60,697,000)	01/18/2019	28,556	0.001%
MORGAN STANLEY & COMPANY LLC	USD	2,721,875	AUD	(3,739,000)	01/25/2019	86,921	0.002%
HSBC SECURITIES INC	USD	18,744,782	MYR	(77,684,000)	01/11/2019	(61,114)	-0.001%
HSBC SECURITIES INC	USD	18,744,782	MYR	(77,684,000)	01/11/2019	(61,114)	-0.001%
HSBC SECURITIES INC	USD	18,726,707	MYR	(77,684,000)	01/11/2019	(79,188)	-0.002%
HSBC SECURITIES INC	USD	18,726,707	MYR	(77,684,000)	01/11/2019	(79,188)	-0.002%
HSBC SECURITIES INC	USD	42,237,459	PHP	(2,320,526,000)	01/11/2019	(1,909,463)	-0.043%
HSBC SECURITIES INC	AUD	60,875,000	USD	(43,620,894)	01/25/2019	(720,965)	-0.016%
CITIBANK N A	USD	10,592,706	CLP	(7,040,760,000)	01/11/2019	444,146	0.010%
CITIBANK N A	USD	16,861,090	ILS	(59,926,000)	01/16/2019	813,402	0.018%
CITIBANK N A	USD	16,861,090	ILS	(59,926,000)	01/16/2019	813,402	0.018%
CITIBANK N A	USD	16,861,090	ILS	(59,926,000)	01/16/2019	813,402	0.018%
CITIBANK N A	USD	16,861,090	ILS	(59,926,000)	01/16/2019	813,402	0.018%
CITIBANK N A	USD	16,861,090	ILS	(59,926,000)	01/16/2019	813,402	0.018%
CITIBANK N A	USD	16,860,807	ILS	(59,924,994)	01/16/2019	813,389	0.018%
CITIBANK N A	RUB	1,449,261,000	USD	(21,902,086)	01/18/2019	(1,156,244)	-0.026%
CITIBANK N A	USD	18,718,734	RSD	(1,913,990,586)	01/18/2019	182,187	0.004%
CITIBANK N A	USD	12,982,933	ILS	(46,784,000)	01/24/2019	446,247	0.010%
STATE STREET BANK & TRUST	USD	43,130,616	BRL	(178,082,000)	01/03/2019	(2,809,107)	-0.063%
STATE STREET BANK & TRUST	AUD	60,874,000	USD	(43,795,799)	01/25/2019	(896,574)	-0.020%
BARCLAYS	BRL	75,766,010	USD	(20,214,150)	01/03/2019	(668,831)	-0.015%
BARCLAYS	USD	19,553,528	BRL	(75,766,010)	01/03/2019	8,209	0.000%
BARCLAYS	JPY	29,197,273,899	USD	(262,948,485)	01/25/2019	3,967,318	0.089%
BARCLAYS	INR	206,559,000	USD	(2,863,903)	02/08/2019	94,790	0.002%
BARCLAYS	USD	13,320,371	CLP	(9,129,782,000)	02/08/2019	153,004	0.003%
BARCLAYS	USD	13,320,371	CLP	(9,129,782,000)	02/08/2019	153,004	0.003%
BARCLAYS	USD	13,260,395	CLP	(9,129,782,000)	02/08/2019	93,028	0.002%
BARCLAYS	USD	12,756,152	CLP	(8,637,573,000)	02/08/2019	298,670	0.007%
BARCLAYS	USD	12,788,447	CLP	(8,637,573,000)	02/08/2019	330,965	0.007%
BARCLAYS	USD	9,613,666	INR	(717,266,000)	02/08/2019	(660,249)	-0.015%
BARCLAYS	USD	9,613,666	INR	(717,266,000)	02/08/2019	(660,249)	-0.015%
BARCLAYS	USD	30,331,583	KRW	(34,258,006,000)	02/08/2019	(465,789)	-0.010%
BARCLAYS	USD	30,331,583	KRW	(34,258,006,000)	02/08/2019	(465,789)	-0.010%
BARCLAYS	USD	30,331,583	KRW	(34,258,006,000)	02/08/2019	(465,789)	-0.010%
BARCLAYS	USD	18,965,595	ZAR	(261,344,000)	02/08/2019	887,985	0.020%
BARCLAYS	USD	25,011,041	ZAR	(345,464,000)	02/08/2019	1,114,707	0.025%

BARCLAYS	USD	13,623,886	ZAR	(201,647,000)	02/08/2019	(324,381)	-0.007%
BARCLAYS	ZAR	623,602,000	USD	(44,120,015)	02/08/2019	(984,403)	-0.022%
BARCLAYS	EUR	3,838,372	USD	(4,399,735)	02/22/2019	17,940	0.000%
BARCLAYS	GBP	487,303	USD	(614,619)	02/22/2019	8,142	0.000%
BARCLAYS	MXN	76,000,000	USD	(3,748,028)	02/22/2019	87,149	0.002%
BARCLAYS	USD	10,851,478	EUR	(9,484,662)	02/22/2019	(64,647)	-0.001%
BARCLAYS	USD	10,637,577	EUR	(9,286,000)	02/22/2019	(49,902)	-0.001%
BARCLAYS	USD	39,106,268	GBP	(30,546,283)	02/22/2019	68,843	0.002%
BARCLAYS	USD	33,979,478	KRW	(38,218,418,000)	03/08/2019	(418,940)	-0.009%
BARCLAYS	USD	33,926,692	KRW	(38,218,418,000)	03/08/2019	(471,727)	-0.011%
BARCLAYS	USD	33,926,692	KRW	(38,218,418,000)	03/08/2019	(471,727)	-0.011%
BNP PARIBAS SECURITIES CORP	CLP	10,868,335,000	USD	(15,743,224)	01/11/2019	(77,593)	-0.002%
BNP PARIBAS SECURITIES CORP	MYR	90,638,098	USD	(21,639,751)	01/11/2019	302,098	0.007%
BNP PARIBAS SECURITIES CORP	MYR	14,894,199	USD	(3,552,158)	01/11/2019	53,459	0.001%
BNP PARIBAS SECURITIES CORP	MYR	33,354,761	USD	(8,028,973)	01/11/2019	45,614	0.001%
BNP PARIBAS SECURITIES CORP	MYR	80,087,456	USD	(19,230,989)	01/11/2019	156,739	0.004%
BNP PARIBAS SECURITIES CORP	USD	43,382,413	RUB	(2,881,115,000)	01/18/2019	2,139,907	0.048%
BNP PARIBAS SECURITIES CORP	USD	8,220,564	RUB	(556,265,000)	01/18/2019	257,757	0.006%
BNP PARIBAS SECURITIES CORP	USD	3,083,600	JPY	(341,336,000)	01/25/2019	(36,828)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	13,533,623	CLP	(9,129,782,000)	02/08/2019	366,256	0.008%
BNP PARIBAS SECURITIES CORP	USD	13,533,623	CLP	(9,129,782,000)	02/08/2019	366,256	0.008%
BNP PARIBAS SECURITIES CORP	USD	12,777,097	CLP	(8,637,573,000)	02/08/2019	319,615	0.007%
BNP PARIBAS SECURITIES CORP	USD	12,850,376	CLP	(8,637,573,000)	02/08/2019	392,894	0.009%
BNP PARIBAS SECURITIES CORP	USD	12,888,056	CLP	(8,637,575,453)	02/08/2019	430,571	0.010%
BNP PARIBAS SECURITIES CORP	USD	15,668,049	EUR	(13,629,238)	02/22/2019	(18,167)	0.000%
BNP PARIBAS SECURITIES CORP	USD	118,997,613	EUR	(103,513,000)	02/22/2019	(137,977)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	9,221,435	EUR	(8,055,097)	02/22/2019	(49,369)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	21,674,681	EUR	(18,965,000)	02/22/2019	(152,591)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	33,926,692	KRW	(38,218,418,000)	03/08/2019	(471,727)	-0.011%
BNP PARIBAS SECURITIES CORP	USD	33,926,692	KRW	(38,218,418,000)	03/08/2019	(471,727)	-0.011%
BNP PARIBAS SECURITIES CORP	USD	15,752,352	CLP	(10,868,335,000)	04/05/2019	79,156	0.002%
BANK OF AMERICA	USD	2,272,835	RON	(9,399,718)	01/18/2019	(40,327)	-0.001%
BANK OF AMERICA	USD	13,537,851	ZAR	(201,646,284)	02/08/2019	(410,366)	-0.009%
BANK OF AMERICA	USD	13,537,899	ZAR	(201,647,000)	02/08/2019	(410,368)	-0.009%
BANK OF AMERICA	USD	118,343,618	EUR	(103,513,000)	02/22/2019	(791,972)	-0.018%
JP MORGAN CHASE BANK	CLP	10,868,335,000	USD	(15,637,892)	01/11/2019	27,739	0.001%
JP MORGAN CHASE BANK	CLP	10,868,335,000	USD	(15,644,645)	01/11/2019	20,986	0.000%
JP MORGAN CHASE BANK	CLP	10,868,335,000	USD	(15,843,054)	01/11/2019	(177,423)	-0.004%
JP MORGAN CHASE BANK	PHP	648,220,000	USD	(12,177,719)	01/11/2019	154,363	0.003%
JP MORGAN CHASE BANK	PHP	648,220,000	USD	(12,295,524)	01/11/2019	36,559	0.001%
JP MORGAN CHASE BANK	PHP	103,990,000	USD	(1,972,496)	01/11/2019	5,865	0.000%
JP MORGAN CHASE BANK	RON	11,424,000	USD	(2,835,021)	01/18/2019	(23,706)	-0.001%
JP MORGAN CHASE BANK	USD	6,493,698	RON	(26,351,425)	01/18/2019	8,916	0.000%
JP MORGAN CHASE BANK	USD	7,535,439	RON	(30,371,962)	01/18/2019	61,249	0.001%
JP MORGAN CHASE BANK	USD	1,037,644	RON	(4,232,860)	01/18/2019	(4,014)	0.000%
JP MORGAN CHASE BANK	USD	2,086,095	RON	(8,484,147)	01/18/2019	(1,756)	0.000%
JP MORGAN CHASE BANK	USD	21,987,492	RUB	(1,483,661,000)	01/18/2019	749,222	0.017%
JP MORGAN CHASE BANK	USD	1,553,495	RUB	(103,432,000)	01/18/2019	72,889	0.002%
JP MORGAN CHASE BANK	USD	3,388,389	ILS	(12,447,600)	01/24/2019	52,812	0.001%
JP MORGAN CHASE BANK	CAD	60,659,000	USD	(45,792,681)	01/25/2019	(1,330,684)	-0.030%
JP MORGAN CHASE BANK	CAD	30,304,000	USD	(22,235,935)	01/25/2019	(23,628)	-0.001%
JP MORGAN CHASE BANK	USD	45,254,435	CAD	(60,659,000)	01/25/2019	792,439	0.018%
JP MORGAN CHASE BANK	USD	89,154,744	JPY	(10,027,448,000)	01/25/2019	(2,514,237)	-0.057%
JP MORGAN CHASE BANK	INR	1,534,620,000	USD	(20,831,003)	02/08/2019	1,150,458	0.026%
JP MORGAN CHASE BANK	INR	2,454,899,000	USD	(33,744,316)	02/08/2019	1,418,960	0.032%
JP MORGAN CHASE BANK	KRW	51,433,914,000	USD	(45,878,079)	02/08/2019	360,145	0.008%
JP MORGAN CHASE BANK	USD	71,539,284	KRW	(80,608,176,000)	02/08/2019	(926,111)	-0.021%
JP MORGAN CHASE BANK	USD	18,717,618	THB	(608,229,000)	02/08/2019	24,859	0.001%
JP MORGAN CHASE BANK	USD	18,717,618	THB	(608,229,000)	02/08/2019	24,859	0.001%
JP MORGAN CHASE BANK	USD	18,717,618	THB	(608,229,000)	02/08/2019	24,859	0.001%
JP MORGAN CHASE BANK	USD	18,717,618	THB	(608,229,000)	02/08/2019	24,859	0.001%
JP MORGAN CHASE BANK	USD	6,857,061	THB	(225,944,953)	02/08/2019	(86,927)	-0.002%
JP MORGAN CHASE BANK	USD	2,588,127	THB	(84,732,000)	02/08/2019	(15,949)	0.000%
JP MORGAN CHASE BANK	USD	22,125,909	ZAR	(314,907,000)	02/08/2019	343,255	0.008%
JP MORGAN CHASE BANK	EUR	59,352,000	USD	(67,704,548)	02/22/2019	605,090	0.014%
JP MORGAN CHASE BANK	EUR	11,223,046	USD	(12,801,411)	02/22/2019	115,462	0.003%
JP MORGAN CHASE BANK	EUR	8,074,000	USD	(9,236,220)	02/22/2019	56,340	0.001%
JP MORGAN CHASE BANK	EUR	57,365,000	USD	(65,787,846)	02/22/2019	234,907	0.005%
JP MORGAN CHASE BANK	EUR	39,672,000	USD	(45,562,697)	02/22/2019	96,758	0.002%
JP MORGAN CHASE BANK	EUR	39,672,000	USD	(45,594,196)	02/22/2019	65,258	0.001%
JP MORGAN CHASE BANK	GBP	359,125	USD	(462,442)	02/22/2019	(3,489)	0.000%
JP MORGAN CHASE BANK	JPY	1,453,478,000	USD	(12,882,868)	02/22/2019	433,725	0.010%

JP MORGAN CHASE BANK	MXN	1,835,429,000	USD	(91,421,306)	02/22/2019	1,199,693	0.027%
JP MORGAN CHASE BANK	SEK	187,898,000	USD	(21,073,896)	02/22/2019	218,482	0.005%
JP MORGAN CHASE BANK	USD	11,513,542	EUR	(10,002,000)	02/22/2019	2,001	0.000%
JP MORGAN CHASE BANK	USD	51,194,969	EUR	(44,732,000)	02/22/2019	(288,161)	-0.006%
JP MORGAN CHASE BANK	USD	2,857,632	EUR	(2,486,292)	02/22/2019	(3,901)	0.000%
JP MORGAN CHASE BANK	USD	33,982,185	GBP	(26,788,000)	02/22/2019	(252,243)	-0.006%
JP MORGAN CHASE BANK	USD	1,457,335	MXN	(29,308,658)	02/22/2019	(21,664)	0.000%
JP MORGAN CHASE BANK	KRW	50,909,735,000	USD	(45,249,076)	03/08/2019	572,140	0.013%
JP MORGAN CHASE BANK	USD	33,973,440	KRW	(38,218,420,770)	03/08/2019	(424,981)	-0.010%
JP MORGAN CHASE BANK	USD	15,850,679	CLP	(10,868,335,000)	04/05/2019	177,483	0.004%
JP MORGAN CHASE BANK	USD	15,643,519	CLP	(10,868,335,000)	04/05/2019	(29,677)	-0.001%
JP MORGAN CHASE BANK	USD	15,648,024	CLP	(10,868,335,000)	04/05/2019	(25,172)	-0.001%
JP MORGAN CHASE BANK	USD	12,095,349	PHP	(648,220,000)	04/12/2019	(178,799)	-0.004%
JP MORGAN CHASE BANK	USD	12,204,936	PHP	(648,220,000)	04/12/2019	(69,212)	-0.002%
JP MORGAN CHASE BANK	USD	1,957,964	PHP	(103,990,000)	04/12/2019	(11,103)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	91,235,000	USD	(69,193,957)	01/25/2019	(2,320,282)	-0.052%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	60,766,000	USD	(45,760,804)	01/25/2019	(1,220,378)	-0.027%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	13,811,064	MXN	(285,378,016)	02/22/2019	(589,927)	-0.013%
CITIBANK N A	RSD	456,731,000	USD	(4,385,235)	01/18/2019	38,097	0.001%
CITIBANK N A	USD	3,934,969	RSD	(405,577,282)	01/18/2019	7,049	0.000%
CITIBANK N A	USD	13,006,394	ILS	(46,784,000)	01/24/2019	469,708	0.011%
CITIBANK N A	USD	13,006,394	ILS	(46,784,000)	01/24/2019	469,708	0.011%
CITIBANK N A	USD	43,282,642	JPY	(4,828,525,000)	01/25/2019	(858,795)	-0.019%
CITIBANK N A	USD	9,618,049	INR	(717,266,000)	02/08/2019	(655,866)	-0.015%
CITIBANK N A	USD	9,618,049	INR	(717,266,000)	02/08/2019	(655,866)	-0.015%
CITIBANK N A	USD	30,213,077	KRW	(34,258,003,990)	02/08/2019	(584,292)	-0.013%
CITIBANK N A	USD	30,213,079	KRW	(34,258,006,000)	02/08/2019	(584,292)	-0.013%
CITIBANK N A	USD	19,042,567	ZAR	(261,344,000)	02/08/2019	964,957	0.022%
CITIBANK N A	USD	18,224,924	TWD	(559,086,000)	02/11/2019	(130,041)	-0.003%
CITIBANK N A	USD	18,224,924	TWD	(559,086,000)	02/11/2019	(130,041)	-0.003%
CITIBANK N A	USD	18,224,924	TWD	(559,086,000)	02/11/2019	(130,041)	-0.003%
CITIBANK N A	USD	17,008,285	ILS	(62,320,056)	02/20/2019	272,741	0.006%
CITIBANK N A	USD	17,007,724	ILS	(62,318,000)	02/20/2019	272,732	0.006%
CITIBANK N A	USD	17,007,724	ILS	(62,318,000)	02/20/2019	272,732	0.006%
CITIBANK N A	USD	17,007,724	ILS	(62,318,000)	02/20/2019	272,732	0.006%
CITIBANK N A	EUR	5,888,888	USD	(6,740,541)	02/22/2019	37,121	0.001%
CITIBANK N A	GBP	395,996	USD	(502,230)	02/22/2019	3,844	0.000%
CITIBANK N A	USD	118,404,898	EUR	(103,513,000)	02/22/2019	(730,693)	-0.016%
CITIBANK N A	USD	3,618,200	EUR	(3,176,373)	02/22/2019	(37,564)	-0.001%
CITIBANK N A	USD	18,624,897	MXN	(385,859,447)	02/22/2019	(846,675)	-0.019%
CITIBANK N A	USD	16,588,613	ILS	(61,562,000)	03/13/2019	30,293	0.001%
CITIBANK N A	USD	16,588,613	ILS	(61,562,000)	03/13/2019	30,293	0.001%
CITIBANK N A	USD	16,588,613	ILS	(61,562,000)	03/13/2019	30,293	0.001%
CITIBANK N A	USD	16,589,249	ILS	(61,564,362)	03/13/2019	30,294	0.001%
CITIBANK N A	USD	16,588,613	ILS	(61,562,000)	03/13/2019	30,293	0.001%
CREDIT SUISSE FIRST BOSTON	USD	8,475,486	CLP	(5,813,335,953)	01/11/2019	96,137	0.002%
CREDIT SUISSE FIRST BOSTON	USD	3,058,125	BRL	(11,375,000)	02/04/2019	129,653	0.003%
CREDIT SUISSE FIRST BOSTON	USD	14,065,163	CLP	(9,509,597,232)	02/08/2019	350,010	0.008%
DEUTSCHE BANK	USD	5,665,622	CAD	(7,509,000)	01/25/2019	161,655	0.004%
GOLDMAN SACHS & CO	BRL	178,083,748	USD	(45,959,468)	01/03/2019	(19,295)	0.000%
GOLDMAN SACHS & CO	USD	34,939,842	RUB	(2,324,932,000)	01/18/2019	1,658,969	0.037%
GOLDMAN SACHS & CO	USD	13,017,141	ILS	(46,781,000)	01/24/2019	481,259	0.011%
GOLDMAN SACHS & CO	USD	13,017,975	ILS	(46,784,000)	01/24/2019	481,290	0.011%
GOLDMAN SACHS & CO	USD	13,017,975	ILS	(46,784,000)	01/24/2019	481,290	0.011%
GOLDMAN SACHS & CO	USD	13,584,503	ZAR	(201,647,000)	02/08/2019	(363,764)	-0.008%
GOLDMAN SACHS & CO	USD	13,584,503	ZAR	(201,647,000)	02/08/2019	(363,764)	-0.008%
GOLDMAN SACHS & CO	USD	13,584,503	ZAR	(201,647,000)	02/08/2019	(363,764)	-0.008%
GOLDMAN SACHS & CO	USD	18,217,863	TWD	(559,088,000)	02/11/2019	(137,167)	-0.003%
GOLDMAN SACHS & CO	USD	18,217,798	TWD	(559,086,000)	02/11/2019	(137,167)	-0.003%
GOLDMAN SACHS & CO	USD	18,217,798	TWD	(559,086,000)	02/11/2019	(137,167)	-0.003%
GOLDMAN SACHS & CO	EUR	2,286,257	USD	(2,647,355)	02/22/2019	(16,048)	0.000%
GOLDMAN SACHS & CO	EUR	2,229,012	USD	(2,568,155)	02/22/2019	(2,732)	0.000%
GOLDMAN SACHS & CO	EUR	9,989,982	USD	(11,509,952)	02/22/2019	(12,243)	0.000%
GOLDMAN SACHS & CO	GBP	30,187,158	USD	(38,998,355)	02/22/2019	(419,883)	-0.009%
GOLDMAN SACHS & CO	USD	3,808,761	MXN	(78,633,801)	02/22/2019	(159,325)	-0.004%
HSBC SECURITIES INC	BRL	155,472,758	USD	(40,225,811)	01/03/2019	(118,583)	-0.003%
HSBC SECURITIES INC	USD	40,124,073	BRL	(155,472,758)	01/03/2019	16,845	0.000%
HSBC SECURITIES INC	MYR	5,529,206	USD	(1,328,529)	01/11/2019	9,992	0.000%
HSBC SECURITIES INC	MYR	88,087,219	USD	(21,138,734)	01/11/2019	185,593	0.004%
HSBC SECURITIES INC	MYR	6,182,693	USD	(1,480,140)	01/11/2019	16,578	0.000%
HSBC SECURITIES INC	MYR	39,732,959	USD	(9,533,546)	01/11/2019	85,087	0.002%

HSBC SECURITIES INC	MYR	26,554,861	USD	(6,334,803)	01/11/2019	93,650	0.002%
HSBC SECURITIES INC	MYR	6,193,855	USD	(1,477,225)	01/11/2019	22,196	0.000%
HSBC SECURITIES INC	MYR	9,010,400	USD	(2,149,428)	01/11/2019	31,828	0.001%
HSBC SECURITIES INC	MYR	14,792,340	USD	(3,550,474)	01/11/2019	30,485	0.001%
HSBC SECURITIES INC	MYR	14,818,891	USD	(3,543,578)	01/11/2019	43,808	0.001%
HSBC SECURITIES INC	USD	7,215,435	PHP	(383,789,000)	01/11/2019	(85,971)	-0.002%
HSBC SECURITIES INC	USD	1,957,643	PHP	(103,990,000)	01/11/2019	(20,718)	0.000%
HSBC SECURITIES INC	USD	6,047,785	ILS	(22,159,084)	01/24/2019	109,826	0.002%
HSBC SECURITIES INC	AUD	6,326,000	USD	(4,636,153)	01/25/2019	(178,084)	-0.004%
HSBC SECURITIES INC	CAD	27,126,000	USD	(20,717,150)	01/25/2019	(834,261)	-0.019%
HSBC SECURITIES INC	USD	67,920,761	JPY	(7,651,036,000)	01/25/2019	(2,023,523)	-0.046%
HSBC SECURITIES INC	COP	97,521,221,000	USD	(30,506,365)	02/08/2019	(536,313)	-0.012%
HSBC SECURITIES INC	KRW	24,436,446,000	USD	(21,743,512)	02/08/2019	224,442	0.005%
HSBC SECURITIES INC	KRW	50,573,088,000	USD	(45,199,743)	02/08/2019	264,613	0.006%
HSBC SECURITIES INC	MYR	14,824,830	USD	(3,545,762)	02/08/2019	45,649	0.001%
HSBC SECURITIES INC	MYR	14,830,731	USD	(3,544,037)	02/08/2019	48,803	0.001%
HSBC SECURITIES INC	USD	9,650,400	INR	(717,266,000)	02/08/2019	(623,514)	-0.014%
HSBC SECURITIES INC	USD	9,650,400	INR	(717,266,000)	02/08/2019	(623,514)	-0.014%
HSBC SECURITIES INC	USD	9,650,446	INR	(717,269,400)	02/08/2019	(623,517)	-0.014%
HSBC SECURITIES INC	USD	23,020,160	INR	(1,642,028,000)	02/08/2019	(499,783)	-0.011%
HSBC SECURITIES INC	USD	30,400,218	KRW	(34,258,006,000)	02/08/2019	(397,153)	-0.009%
HSBC SECURITIES INC	USD	30,400,218	KRW	(34,258,006,000)	02/08/2019	(397,153)	-0.009%
HSBC SECURITIES INC	USD	18,077,569	MYR	(75,322,000)	02/08/2019	(169,671)	-0.004%
HSBC SECURITIES INC	USD	18,081,336	MYR	(75,323,231)	02/08/2019	(166,202)	-0.004%
HSBC SECURITIES INC	USD	18,081,041	MYR	(75,322,000)	02/08/2019	(166,199)	-0.004%
HSBC SECURITIES INC	USD	18,077,569	MYR	(75,322,000)	02/08/2019	(169,671)	-0.004%
HSBC SECURITIES INC	USD	18,077,569	MYR	(75,322,000)	02/08/2019	(169,671)	-0.004%
HSBC SECURITIES INC	USD	18,081,041	MYR	(75,322,000)	02/08/2019	(166,199)	-0.004%
HSBC SECURITIES INC	USD	18,081,041	MYR	(75,322,000)	02/08/2019	(166,199)	-0.004%
HSBC SECURITIES INC	USD	18,077,569	MYR	(75,322,000)	02/08/2019	(169,671)	-0.004%
HSBC SECURITIES INC	USD	18,705,009	THB	(608,230,763)	02/08/2019	12,195	0.000%
HSBC SECURITIES INC	USD	18,704,954	THB	(608,229,000)	02/08/2019	12,195	0.000%
HSBC SECURITIES INC	USD	18,704,954	THB	(608,229,000)	02/08/2019	12,195	0.000%
HSBC SECURITIES INC	EUR	5,590,000	USD	(6,403,578)	02/22/2019	30,087	0.001%
HSBC SECURITIES INC	EUR	22,644,336	USD	(26,007,676)	02/22/2019	54,232	0.001%
HSBC SECURITIES INC	EUR	8,499,000	USD	(9,747,520)	02/22/2019	34,183	0.001%
HSBC SECURITIES INC	EUR	2,246,989	USD	(2,590,190)	02/22/2019	(4,076)	0.000%
HSBC SECURITIES INC	EUR	1,796,041	USD	(2,070,283)	02/22/2019	(3,177)	0.000%
HSBC SECURITIES INC	GBP	559,099	USD	(708,483)	02/22/2019	6,032	0.000%
HSBC SECURITIES INC	USD	1,680,182	EUR	(1,470,852)	02/22/2019	(12,657)	0.000%
HSBC SECURITIES INC	USD	13,209,202	EUR	(11,519,660)	02/22/2019	(49,050)	-0.001%
HSBC SECURITIES INC	USD	23,453,481	MXN	(478,383,000)	02/22/2019	(687,094)	-0.015%
HSBC SECURITIES INC	USD	4,639,422	MXN	(95,204,021)	02/22/2019	(164,845)	-0.004%
HSBC SECURITIES INC	USD	18,554,434	MXN	(385,858,000)	02/22/2019	(917,065)	-0.021%
HSBC SECURITIES INC	USD	47,161,759	MXN	(957,063,000)	02/22/2019	(1,134,379)	-0.026%
HSBC SECURITIES INC	USD	33,993,078	KRW	(38,218,418,000)	03/08/2019	(405,340)	-0.009%
HSBC SECURITIES INC	USD	39,973,455	BRL	(155,472,758)	04/02/2019	132,002	0.003%
MORGAN STANLEY & COMPANY LLC	BRL	130,113,000	USD	(34,439,104)	01/03/2019	(873,920)	-0.020%
MORGAN STANLEY & COMPANY LLC	BRL	74,619,000	USD	(19,739,641)	01/03/2019	(490,215)	-0.011%
MORGAN STANLEY & COMPANY LLC	BRL	155,472,000	USD	(40,251,650)	01/03/2019	(144,618)	-0.003%
MORGAN STANLEY & COMPANY LLC	BRL	178,082,000	USD	(45,959,017)	01/03/2019	(19,295)	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	178,082,000	USD	(45,959,017)	01/03/2019	(19,295)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	33,579,282	BRL	(130,113,000)	01/03/2019	14,097	0.000%
MORGAN STANLEY & COMPANY LLC	USD	40,123,877	BRL	(155,472,000)	01/03/2019	16,845	0.000%
MORGAN STANLEY & COMPANY LLC	USD	19,257,510	BRL	(74,619,000)	01/03/2019	8,085	0.000%
MORGAN STANLEY & COMPANY LLC	USD	3,007,720	CLP	(2,015,112,000)	01/11/2019	103,135	0.002%
MORGAN STANLEY & COMPANY LLC	USD	12,116,595	RON	(48,863,804)	01/18/2019	91,776	0.002%
MORGAN STANLEY & COMPANY LLC	AUD	5,438,000	USD	(3,843,413)	01/25/2019	(11,136)	0.000%
MORGAN STANLEY & COMPANY LLC	AUD	5,631,000	USD	(3,999,160)	01/25/2019	(30,872)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	3,212,331	AUD	(4,436,000)	01/25/2019	86,186	0.002%
MORGAN STANLEY & COMPANY LLC	USD	45,466,480	JPY	(5,041,778,000)	01/25/2019	(624,474)	-0.014%
MORGAN STANLEY & COMPANY LLC	USD	3,067,758	BRL	(11,374,634)	02/04/2019	139,381	0.003%
MORGAN STANLEY & COMPANY LLC	USD	4,362,311	BRL	(16,459,000)	02/04/2019	124,973	0.003%
MORGAN STANLEY & COMPANY LLC	COP	13,398,416,000	USD	(4,127,670)	02/08/2019	(10,092)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	34,604,532	COP	(110,919,637,000)	02/08/2019	516,903	0.012%
MORGAN STANLEY & COMPANY LLC	USD	1,638,907	ZAR	(23,584,000)	02/08/2019	7,562	0.000%
MORGAN STANLEY & COMPANY LLC	USD	3,698,359	TWD	(113,780,000)	02/11/2019	(37,074)	-0.001%
MORGAN STANLEY & COMPANY LLC	EUR	2,412,486	USD	(2,783,577)	02/22/2019	(6,989)	0.000%
MORGAN STANLEY & COMPANY LLC	GBP	2,820,000	USD	(3,609,568)	02/22/2019	(5,675)	0.000%
MORGAN STANLEY & COMPANY LLC	JPY	4,571,527,000	USD	(41,218,348)	02/22/2019	665,439	0.015%
MORGAN STANLEY & COMPANY LLC	MXN	970,207,000	USD	(47,372,232)	02/22/2019	1,587,189	0.036%
MORGAN STANLEY & COMPANY LLC	PLN	56,024,000	USD	(14,910,310)	02/22/2019	77,429	0.002%

MORGAN STANLEY & COMPANY LLC	SEK	410,774,000	USD	(46,165,794)	02/22/2019	382,628	0.009%
MORGAN STANLEY & COMPANY LLC	USD	28,361,064	EUR	(24,691,605)	02/22/2019	(57,096)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	39,998,971	BRL	(155,472,000)	04/02/2019	157,711	0.004%
RBC DOMINION SECURITIES INC	USD	5,120,675	BRL	(19,307,505)	02/04/2019	149,995	0.003%
STATE STREET GLOBAL MARKETS LLC	BRL	178,082,000	USD	(45,959,017)	01/03/2019	(19,295)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	43,948,497	CAD	(57,206,000)	01/25/2019	2,017,489	0.045%
STATE STREET GLOBAL MARKETS LLC	USD	43,948,497	CAD	(57,206,000)	01/25/2019	2,017,489	0.045%
STATE STREET GLOBAL MARKETS LLC	USD	44,013,757	CAD	(57,206,000)	01/25/2019	2,082,749	0.047%
STATE STREET GLOBAL MARKETS LLC	USD	13,240,202	CLP	(9,129,781,187)	02/08/2019	72,836	0.002%
STANDARD CHARTERED SECURITIES	BRL	68,074,000	USD	(18,077,815)	01/03/2019	(516,800)	-0.012%
STANDARD CHARTERED SECURITIES	BRL	52,812,980	USD	(14,203,147)	01/03/2019	(579,009)	-0.013%
STANDARD CHARTERED SECURITIES	USD	17,568,391	BRL	(68,074,000)	01/03/2019	7,376	0.000%
STANDARD CHARTERED SECURITIES	USD	13,629,860	BRL	(52,812,980)	01/03/2019	5,722	0.000%
STANDARD CHARTERED SECURITIES	MYR	33,887,378	USD	(8,103,151)	01/11/2019	100,372	0.002%
STANDARD CHARTERED SECURITIES	MYR	46,509,810	USD	(11,131,809)	01/11/2019	127,378	0.003%
STANDARD CHARTERED SECURITIES	MYR	24,739,360	USD	(5,904,382)	01/11/2019	84,571	0.002%
STANDARD CHARTERED SECURITIES	MYR	14,792,340	USD	(3,531,234)	01/11/2019	49,725	0.001%
STANDARD CHARTERED SECURITIES	MYR	14,818,883	USD	(3,541,544)	01/11/2019	45,840	0.001%
STANDARD CHARTERED SECURITIES	MYR	18,948,000	USD	(4,533,818)	01/11/2019	53,151	0.001%
STANDARD CHARTERED SECURITIES	MYR	18,948,000	USD	(4,533,818)	01/11/2019	53,151	0.001%
STANDARD CHARTERED SECURITIES	MYR	18,949,363	USD	(4,534,144)	01/11/2019	53,155	0.001%
STANDARD CHARTERED SECURITIES	USD	3,044,521	BRL	(11,375,000)	02/04/2019	116,049	0.003%
STANDARD CHARTERED SECURITIES	USD	8,123,539	BRL	(30,644,834)	02/04/2019	234,086	0.005%
STANDARD CHARTERED SECURITIES	USD	25,324,081	BRL	(99,044,000)	02/04/2019	(174,605)	-0.004%
STANDARD CHARTERED SECURITIES	KRW	48,837,413,000	USD	(43,426,474)	02/08/2019	477,539	0.011%
STANDARD CHARTERED SECURITIES	USD	12,055,142	KRW	(13,633,160,000)	02/08/2019	(200,840)	-0.005%
STANDARD CHARTERED SECURITIES	USD	4,939,068	KRW	(5,557,538,000)	02/08/2019	(57,065)	-0.001%
STANDARD CHARTERED SECURITIES	USD	22,070,066	KRW	(24,868,992,000)	02/08/2019	(286,739)	-0.006%
STANDARD CHARTERED SECURITIES	USD	19,021,223	ZAR	(261,344,000)	02/08/2019	943,614	0.021%
STANDARD CHARTERED SECURITIES	EUR	4,467,986	USD	(5,111,256)	02/22/2019	31,057	0.001%
STANDARD CHARTERED SECURITIES	EUR	5,383,904	USD	(6,143,304)	02/22/2019	53,160	0.001%
STANDARD CHARTERED SECURITIES	USD	4,529,266	MYR	(18,948,000)	04/12/2019	(59,824)	-0.001%
STANDARD CHARTERED SECURITIES	USD	4,529,266	MYR	(18,948,000)	04/12/2019	(59,824)	-0.001%
STANDARD CHARTERED SECURITIES	USD	4,529,592	MYR	(18,949,363)	04/12/2019	(59,828)	-0.001%
STANDARD CHARTERED SECURITIES	USD	18,730,306	MYR	(77,682,071)	01/11/2019	(75,123)	-0.002%
STANDARD CHARTERED SECURITIES	USD	18,730,771	MYR	(77,684,000)	01/11/2019	(75,124)	-0.002%
STANDARD CHARTERED SECURITIES	USD	18,730,771	MYR	(77,684,000)	01/11/2019	(75,124)	-0.002%
STANDARD CHARTERED SECURITIES	USD	18,730,771	MYR	(77,684,000)	01/11/2019	(75,124)	-0.002%
STANDARD CHARTERED SECURITIES	USD	18,721,292	MYR	(77,684,000)	01/11/2019	(84,604)	-0.002%
STANDARD CHARTERED SECURITIES	USD	18,720,827	MYR	(77,682,071)	01/11/2019	(84,602)	-0.002%
UBS SECURITIES LLC	USD	13,466,395	CLP	(9,129,782,000)	02/08/2019	299,028	0.007%
UBS SECURITIES LLC	USD	12,936,889	CLP	(8,637,573,000)	02/08/2019	479,408	0.011%
UBS SECURITIES LLC	USD	18,855,247	ZAR	(261,345,033)	02/08/2019	777,566	0.018%
UBS SECURITIES LLC	EUR	1,221,271	USD	(1,405,111)	02/22/2019	479	0.000%
UBS SECURITIES LLC	EUR	1,796,822	USD	(2,073,964)	02/22/2019	(5,958)	0.000%
UBS SECURITIES LLC	EUR	5,313,374	USD	(6,127,213)	02/22/2019	(11,924)	0.000%
UBS SECURITIES LLC	EUR	2,230,997	USD	(2,570,655)	02/22/2019	(2,947)	0.000%
UBS SECURITIES LLC	EUR	1,631,743	USD	(1,880,584)	02/22/2019	(2,572)	0.000%
UBS SECURITIES LLC	USD	119,284,654	EUR	(103,512,370)	02/22/2019	149,788	0.003%
UBS SECURITIES LLC	USD	19,056,222	MXN	(385,858,000)	02/22/2019	(415,277)	-0.009%
UBS SECURITIES LLC	USD	18,788,065	MXN	(385,858,000)	02/22/2019	(683,434)	-0.015%

Total Forward Currency Exchange Contracts

(12,298,937)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S31 PAY 102.5 02/20/2019	102.50	2/20/2019	40,580,000	766,933	0.017%
CDX HY S31 PAY 102.5 02/20/2019	102.50	2/20/2019	101,435,000	1,917,048	0.043%
CDX HY S31 PAY 102.5 02/20/2019	102.50	2/20/2019	50,720,000	958,571	0.022%
CDX HY S31 PAY 102.5 02/20/2019	102.50	2/20/2019	100,632,500	1,901,881	0.043%
CDX HY S31 PAY 103 02/20/2019	103.00	2/20/2019	110,867,924	2,410,270	0.054%
CDX HY S31 PAY 103 02/20/2019	103.00	2/20/2019	115,132,076	2,502,972	0.056%
CDX HY S31 PAY 103 02/20/2019	103.00	2/20/2019	105,195,000	2,286,940	0.051%
CDX HY S31 PAY 103 02/20/2019	103.00	2/20/2019	117,805,000	2,561,082	0.058%
CDX HY S31 PAY 103 02/20/2019	103.00	2/20/2019	40,580,000	882,210	0.020%
CDX HY S31 PAY 103 02/20/2019	103.00	2/20/2019	101,435,000	2,205,198	0.050%
CDX HY S31 PAY 103 02/20/2019	103.00	2/20/2019	50,720,000	1,102,653	0.025%
CDX HY S31 PAY 103 02/20/2019	103.00	2/20/2019	16,042,500	348,764	0.008%
FXO EUR CALL/USD PUT 1.148 01/04/2019	1.15	1/4/2019	33,600,000	76,465	0.002%
FXO EUR CALL/USD PUT 1.1552 01/11/2019	1.16	1/11/2019	33,600,000	62,833	0.001%
FXO EUR CALL/USD PUT 1.1579 01/18/2019	1.16	1/18/2019	33,600,000	91,004	0.002%

FXO EUR CALL/USD PUT 1.1629 02/01/2019	1.16	2/1/2019	33,600,000	128,210	0.003%
FXO EUR CALL/USD PUT 1.192 01/04/2019	1.19	1/4/2019	43,400,000	10	0.000%
FXO USD CALL/KRW PUT 1125 01/03/2019	1,125.00	1/3/2019	(41,200,000)	(17,465)	0.000%
FXO USD CALL/KRW PUT 1125 01/03/2019	1,125.00	1/3/2019	177,800,000	75,371	0.002%
FXO USD CALL/KRW PUT 1125 01/03/2019	1,125.00	1/3/2019	(136,600,000)	(57,906)	(0.001%)
SPX 1/19 P2600	2,600.00	1/18/2019	48,000	5,049,600	0.114%
SPX 12/19 P2750	2,750.00	12/20/2019	66,000	20,400,600	0.459%
USG9P 142 PUT OPT FUT FEB 19	142.00	1/25/2019	473,900,000	740,469	0.017%

Total Options **46,393,712**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ARCELORMITTAL CDS 06/20/2023	8,367,816	1,232,033	0.028%
ARCELORMITTAL CDS 06/20/2023	9,832,184	1,447,639	0.033%
HKD IRS 11/17/2022 PAY FIX	345,000,000	600,300	0.014%
HKD IRS 09/06/2022 PAY FIX	(12,000,000)	39,996	0.001%
PLN IRS 02/23/2028 PAY FIX	(15,000,000)	(227,865)	(0.005%)
BAHRAIN CDS 12/20/2023	(6,339,623)	502,041	0.011%
BAHRAIN CDS 12/20/2023	(4,213,158)	333,644	0.008%
BAHRAIN CDS 12/20/2023	(4,213,158)	333,644	0.008%
BAHRAIN CDS 12/20/2023	(5,898,421)	467,102	0.011%
BAHRAIN CDS 12/20/2023	(1,685,263)	133,458	0.003%
BMW FINANCE NV CDS 12/20/2023	(3,700,397)	(39,697)	(0.001%)
BMW FINANCE NV CDS 12/20/2023	(800,000)	(8,582)	0.000%
BMW FINANCE NV CDS 12/20/2023	(9,176,984)	(98,448)	(0.002%)
BMW FINANCE NV CDS 12/20/2023	(4,299,861)	(46,127)	(0.001%)
BMW FINANCE NV CDS 12/20/2023	(5,321,171)	(57,084)	(0.001%)
BMW FINANCE NV CDS 12/20/2023	(3,700,397)	(39,697)	(0.001%)
BMW FINANCE NV CDS 12/20/2023	(1,850,198)	(19,848)	0.000%
BMW FINANCE NV CDS 12/20/2023	(1,850,198)	(19,848)	0.000%
BMW FINANCE NV CDS 12/20/2023	(3,700,397)	(39,697)	(0.001%)
BMW FINANCE NV CDS 12/20/2023	(3,700,397)	(39,697)	(0.001%)
PLN IRS 08/06/2028 PAY FIX	(9,750,000)	(113,519)	(0.003%)
ZCS INFL SWAP USD PAY FIX 5YR 2.323	(127,250,000)	(3,255,564)	(0.073%)
BANK OF CHINA/HK CDS 12/20/2022	(11,000,000)	(149,556)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(7,000,000)	(95,172)	(0.002%)
BANK OF CHINA/HK CDS 12/20/2022	(8,500,000)	(115,566)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(7,000,000)	(95,172)	(0.002%)
BANK OF CHINA/HK CDS 12/20/2022	(7,000,000)	(95,172)	(0.002%)
BANK OF CHINA/HK CDS 12/20/2022	(6,950,000)	(94,492)	(0.002%)
BANK OF CHINA/HK CDS 12/20/2022	7,000,000	(95,172)	(0.002%)
BANK OF CHINA/HK CDS 12/20/2022	(5,850,000)	(79,537)	(0.002%)
BANK OF CHINA/HK CDS 12/20/2022	(6,500,000)	(88,374)	(0.002%)
BANK OF CHINA/HK CDS 12/20/2022	(11,000,000)	(149,556)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(10,000,000)	(135,960)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(8,000,000)	(108,768)	(0.002%)
BANK OF CHINA/HK CDS 12/20/2022	(10,200,000)	(138,679)	(0.003%)
BANK OF CHINA/HK CDS 12/20/2022	(7,100,000)	(96,532)	(0.002%)
BANK OF CHINA/HK CDS 12/20/2022	(6,400,000)	(87,014)	(0.002%)
BANK OF CHINA/HK CDS 06/20/2022	(400,000)	(5,938)	0.000%
BANK OF CHINA/HK CDS 06/20/2022	(7,730,000)	(114,760)	(0.003%)
BANK OF CHINA/HK CDS 06/20/2022	(1,250,000)	(18,558)	0.000%
BANK OF CHINA/HK CDS 06/20/2022	(1,070,000)	(15,885)	0.000%
BANK OF CHINA/HK CDS 06/20/2022	(360,000)	(5,345)	0.000%
PLN IRS 06/08/2028 PAY FIX	(17,812,198)	(205,749)	(0.005%)
PLN IRS 06/11/2028 PAY FIX	(28,187,802)	(370,190)	(0.008%)
ZCS INFL SWAP USD PAY FIX 5YR 2.3125	(7,000,000)	(190,743)	(0.004%)
ZCS INFL SWAP USD PAY FIX 5YR 2.321	(79,531,250)	(2,004,108)	(0.045%)
ZCS INFL SWAP USD PAY FIX 5YR 2.317	(47,718,750)	(1,202,465)	(0.027%)
GBP IRS 10/11/2028 PAY FIX	(29,681,843)	(1,214,433)	(0.027%)
GBP IRS 10/11/2028 PAY FIX	(52,191,130)	(2,145,838)	(0.048%)
HKD IRS 12/14/2022 PAY FIX	(300,000,000)	331,800	0.007%
HKD IRS 03/20/2023 PAY FIX	(68,000,000)	(63,784)	(0.001%)
HKD IRS 01/04/2022 PAY FIX	(59,100,000)	(15,780)	0.000%
PLN IRS 03/19/2028 PAY FIX	(38,257,756)	(381,698)	(0.009%)
PLN IRS 03/19/2028 PAY FIX	(122,042,244)	(1,312,320)	(0.030%)
DAIMLER AG CDS 12/20/2023	(800,000)	(841)	0.000%
DAIMLER AG CDS 12/20/2023	(7,556,210)	(7,948)	0.000%
DAIMLER AG CDS 12/20/2023	(9,250,992)	(9,730)	0.000%
DAIMLER AG CDS 12/20/2023	(11,504,729)	(12,101)	0.000%
DAIMLER AG CDS 12/20/2023	(5,550,595)	(5,838)	0.000%
DAIMLER AG CDS 12/20/2023	(3,437,474)	(3,616)	0.000%
FORD MOTOR COMPANY CDS 12/20/2022	(5,500,000)	(599,110)	(0.013%)
FORD MOTOR COMPANY CDS 12/20/2022	(4,300,000)	(468,395)	(0.011%)
FORD MOTOR COMPANY CDS 12/20/2022	(4,300,000)	(468,395)	(0.011%)
FORD MOTOR COMPANY CDS 12/20/2022	(6,000,000)	(653,574)	(0.015%)
FORD MOTOR COMPANY CDS 12/20/2022	(7,000,000)	(762,503)	(0.017%)
FORD MOTOR COMPANY CDS 06/20/2023	(10,800,000)	(1,145,437)	(0.026%)
FORD MOTOR COMPANY CDS 12/20/2022	(4,440,000)	(483,645)	(0.011%)
FORD MOTOR COMPANY CDS 12/20/2022	(4,500,000)	(490,181)	(0.011%)
FORD MOTOR COMPANY CDS 12/20/2022	(4,500,000)	(490,181)	(0.011%)
FORD MOTOR COMPANY CDS 12/20/2022	(4,400,000)	(479,288)	(0.011%)
FORD MOTOR COMPANY CDS 12/20/2022	(4,300,000)	(468,395)	(0.011%)
FORD MOTOR COMPANY CDS 06/20/2022	(3,630,000)	(379,578)	(0.009%)
FORD MOTOR COMPANY CDS 06/20/2022	(770,000)	(80,517)	(0.002%)
FORD MOTOR COMPANY CDS 06/20/2022	(1,100,000)	(115,024)	(0.003%)
GLENCORE FINANCE EUROPE CDS 06/20/23	(9,886,207)	(1,517,416)	(0.034%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,300,000)	(506,511)	(0.011%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,950,000)	(740,938)	(0.017%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,700,000)	(553,832)	(0.012%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(7,900,000)	(1,182,507)	(0.027%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(10,000,000)	(1,496,844)	(0.034%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(5,000,000)	(748,422)	(0.017%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(6,700,000)	(1,002,886)	(0.023%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,000,000)	(460,465)	(0.010%)

GLENCORE FINANCE EUROPE CDS 06/20/2023	(3,210,000)	(492,697)	(0.011%)
GLENCORE FINANCE EUROPE CDS 06/20/2023	(8,413,793)	(1,291,418)	(0.029%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,550,000)	(531,380)	(0.012%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,150,000)	(621,190)	(0.014%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,550,000)	(531,380)	(0.012%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(4,300,000)	(643,643)	(0.014%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(3,800,000)	(568,801)	(0.013%)
GLENCORE FINANCE EUROPE CDS 12/20/2022	(2,900,000)	(434,085)	(0.010%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(635,000)	(88,921)	(0.002%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(1,900,000)	(266,064)	(0.006%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(1,380,000)	(193,247)	(0.004%)
GLENCORE FINANCE EUROPE CDS 06/20/2022	(1,250,000)	(175,042)	(0.004%)
CAD IRS 07/05/2048 PAY FIX	(20,750,000)	147,470	0.003%
CAD IRS 09/25/2048 PAY FIX	(850,000)	(35,723)	(0.001%)
CAD IRS 11/09/2048 PAY FIX	(2,200,000)	(123,636)	(0.003%)
PLN IRS 02/12/2028 PAY FIX	(29,533,679)	(476,378)	(0.011%)
PLN IRS 02/12/2028 PAY FIX	(45,517,385)	(734,195)	(0.017%)
PLN IRS 02/13/2018 PAY FIX	(119,483,134)	(1,898,109)	(0.043%)
PLN IRS 02/14/2028 PAY FIX	(90,465,802)	(1,455,866)	(0.033%)
PLN IRS 03/07/2028 PAY FIX	(18,561,485)	(231,684)	(0.005%)
PLN IRS 03/08/2028 PAY FIX	(181,438,515)	(2,480,990)	(0.056%)
PLN IRS 06/09/2028 PAY FIX	(5,800,000)	(55,216)	(0.001%)
PLN IRS 11/12/2028 PAY FIX	(188,000,000)	(2,226,484)	(0.050%)
PLN IRS 11/13/2028 PAY FIX	(40,000,000)	(497,360)	(0.011%)
INTESA SANPAOLO SPA CDS 06/20/2023	18,500,000	(668,449)	(0.015%)
HKD IRS 02/28/2023 PAY FIX	(140,000,000)	(24,920)	(0.001%)
HKD IRS 11/12/2023 PAY FIX	(50,000,000)	(189,450)	(0.004%)
ITRX EUR CDSI S30 5Y 12/20/2023	(44,900,000)	(297,913)	(0.007%)
ITRX EUR CDSI S30 5Y 12/20/2023	(7,600,000)	(50,426)	(0.001%)
ITRX EUR CDSI S30 5Y 12/20/2023	(7,800,000)	(51,753)	(0.001%)
ITRX EUR CDSI S30 5Y 12/20/2023	(221,000,000)	(1,466,345)	(0.033%)
CDX IG CDSI S31 5YR 12/20/2023	(5,000,000)	(27,880)	(0.001%)
CDX IG CDSI S31 5YR 12/20/2023	(42,650,000)	(237,816)	(0.005%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(128,500,000)	(2,594,415)	(0.058%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(10,550,000)	(213,005)	(0.005%)
PLN IRS 11/05/2028 PAY FIX	(20,430,000)	(220,521)	(0.005%)
PLN IRS 02/28/2028 PAY FIX	(34,000,000)	(465,902)	(0.010%)
PLN IRS 09/17/2028 PAY FIX	(29,420,000)	(354,746)	(0.008%)
CAD IRS 07/05/2048 PAY FIX	(20,750,000)	167,868	0.004%
CAD IRS 09/12/2048 PAY FIX	(2,280,000)	(47,328)	(0.001%)
CAD IRS 06/11/2048 PAY FIX	(1,500,000)	(83,666)	(0.002%)
GBP IRS 11/09/2028 PAY FIX	(4,700,000)	(147,378)	(0.003%)
GBP IRS 10/11/2028 PAY FIX	(31,027,027)	(1,257,463)	(0.028%)
SOUTH AFRICA CDS 12/20/2023	(11,450,000)	624,025	0.014%
UNICREDIT SPA CDS 06/20/2023	18,500,000	(645,578)	(0.015%)
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(4,310,345)	43,958	0.001%
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(4,525,862)	46,156	0.001%
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(2,155,172)	21,979	0.000%
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(2,155,172)	21,979	0.000%
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(2,155,173)	21,979	0.000%
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(4,310,345)	43,958	0.001%
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(4,310,345)	43,958	0.001%
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(6,250,000)	63,740	0.001%
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(800,000)	8,159	0.000%
VOLKSWAGEN INTL FIN NV CDS 12/20/2023	(7,327,586)	74,729	0.002%
CDX IG CDSI S31 5YR 12/20/2023	(142,700,000)	(795,695)	(0.018%)
CDX IG CDSI S31 5YR 12/20/2023	(200,000,000)	(1,115,200)	(0.025%)
ITRX XOVER CDSI S30 5YR V2 12/20/2023	(81,892,780)	(5,934,855)	(0.134%)
CDX IG CDSI S31 5YR 12/20/2023	(198,800,000)	(1,108,509)	(0.025%)

Total Swap Contracts

(57,533,209)

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	(1,453)	3/29/2019	(166,640,938)	(1,875,489)	(3.752%)
IKH9 EURO BTP FUT MAR 19	993	3/7/2019	145,424,741	2,692,507	3.274%
KEH9 KOREA 3YR BND FUT MAR 19	1,781	3/19/2019	174,317,091	1,927,801	3.925%
OATH9 EURO OAT FUT MAR 19	(3,499)	3/7/2019	(604,554,589)	(6,325,272)	(13.612%)
TYH9 UST 10YR FUT MAR 19	(3,676)	3/20/2019	(448,529,456)	(3,394,051)	(10.099%)
UBH9 EURO BUXL 30Y FUT MAR 19	(732)	3/7/2019	(151,484,137)	(2,388,351)	(3.411%)
WNH9 ULTRA US BOND FUT MAR 19	(1,396)	3/20/2019	(224,276,125)	(11,461,872)	(5.050%)
XMH9 AUST 10Y BOND FUT MAR 19	1,193	3/15/2019	111,485,281	(1,525,890)	2.510%

Total Futures Contracts

(22,350,617)

NET ASSETS

4,441,387,183

NET ASSET VALUE PER SHARE

Dynamic Global Bond Fund Shares

9.49

(\$3,280,003,007 / 345,666,268 Shares Outstanding)

Dynamic Global Bond Fund - Advisor Class Shares

9.47

(\$377,808 / 39,891 Shares Outstanding)

Dynamic Global Bond Fund - I Class Shares

9.49

(\$1,161,006,368 / 122,361,380 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
 IDR 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	EES 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	GYD 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 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 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.