

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABJA Investment Co Pte	5.45	1/24/28	200,000	189,385	0.427%
Acrisure LLC / Acrisure Finance	8.13	2/15/24	20,000	20,600	0.046%
Ado Properties	1.5	7/26/24	100,000	110,780	0.250%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	200,000	206,500	0.466%
Agile Group Holdings	9	5/21/20	200,000	206,812	0.467%
Albertsons Cos Llc / Safeway Inc / New Albertsons Lp / Albertson S	7.5	3/15/26	37,000	37,971	0.086%
Aleris International	7.25	2/27/23	39,700	39,621	0.089%
Alexandria Real Estate Equities	3.95	1/15/27	135,000	136,425	0.308%
Altria	4.4	2/14/26	90,000	92,734	0.209%
Altria	6.2	2/14/59	40,000	43,057	0.097%
AmeriCredit Automobile Receivables Trust 2016-3	2.71	9/8/22	125,000	124,544	0.281%
Angel Oak Mortgage Trust I LLC 2019-1	4.5	11/25/48	155,000	158,719	0.358%
Angel Oak Mortgage Trust I LLC 2019-1	5.4	11/25/48	210,000	215,677	0.487%
Anheuser-Busch InBev Worldwide	4.75	1/23/29	85,000	90,470	0.204%
Applied Systems	5.5	9/19/24	54,175	53,582	0.121%
Applied Systems	9.5	9/19/25	30,000	30,169	0.068%
Arbys Funding 2015-1A	4.97	10/30/45	116,100	118,927	0.268%
ArcelorMittal	6.25	2/25/22	55,000	59,125	0.133%
ArcelorMittal	4.55	3/11/26	65,000	66,300	0.150%
Ashford Hospitality Trust 2018-ASHF	3.88	4/15/35	190,000	189,285	0.427%
Asurion	5.5	8/4/22	63,811	63,424	0.143%
Asurion	9	8/4/25	295,000	298,564	0.674%
Atrium Hotel Portfolio Trust 2017-ATRM	4.13	12/15/36	190,000	189,640	0.428%
Avantor	9	10/1/25	200,000	216,500	0.489%
Avantor	6.25	11/21/24	75,689	75,752	0.171%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	130,000	131,612	0.297%
Axtel SAB de CV	6.38	11/14/24	200,000	201,000	0.454%
Baidu	3.88	9/29/23	200,000	204,408	0.461%
Barclays Bank	5.14	10/14/20	185,000	189,305	0.427%
Bausch Health	7	3/15/24	75,000	79,125	0.179%
Bausch Health Americas	5.23	11/27/25	52,250	51,605	0.116%
Bausch Health Americas	8.5	1/31/27	65,000	68,900	0.156%
Bausch Health Americas	9.25	4/1/26	40,000	43,600	0.098%
Bausch Health Americas	5.48	6/2/25	60,659	60,225	0.136%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	186,740	187,304	0.423%
BCP Raptor	6.88	6/24/24	63,488	59,481	0.134%
BCP Raptor II	7.37	11/3/25	105,000	99,015	0.223%
Blackstone Cqp Holdco	6.5	3/20/21	80,000	79,900	0.180%
Blackstone Property Partners Europe Holdings Sarl	2.2	7/24/25	200,000	228,520	0.516%
BlueMountain CLO 2012-2	3.69	11/20/28	295,000	293,599	0.663%
Boardwalk Pipelines	5.95	6/1/26	115,000	121,917	0.275%
Braskem Finance	7.38	1/4/68	200,000	203,250	0.459%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	210,000	209,568	0.473%
Brookfield WEC Holdings	6.25	8/1/25	54,863	54,687	0.123%
Brookfield WEC Holdings	9.25	8/3/26	75,000	74,925	0.169%
Bway Holding	7.25	4/15/25	60,000	57,675	0.130%
Bway Holding	6.03	4/3/24	103,163	100,506	0.227%
BX Trust 2017-IMC	4.73	10/15/32	190,000	189,163	0.427%
Capital Automotive	8.5	3/24/25	70,140	70,009	0.158%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	225,000	225,850	0.510%
Carrizo Oil & Gas	8.25	7/15/25	40,000	41,400	0.093%
CCO Holdings LLC / CCO Holdings Capital	5	2/1/28	45,000	44,325	0.100%
CCO Holdings LLC / CCO Holdings Capital	5.88	5/1/27	60,000	62,100	0.140%
Change Healthcare Holdings	5.25	3/1/24	115,200	113,580	0.256%
Cheniere Corpus Christi Holdings	7	6/30/24	100,000	112,750	0.254%
Cheniere Corpus Christi Holdings	5.13	6/30/27	20,000	20,975	0.047%
Chobani Llc / Chobani Finance	7.5	4/15/25	50,000	44,750	0.101%
Chrysler Capital Auto Receivables Trust 2016	3.25	6/15/22	99,000	99,214	0.224%
Citigroup Commercial Mortgage Trust 2019-SST2	4.48	12/15/36	300,000	300,000	0.677%
Citigroup Mortgage Loan Trust 2007-AR4	4.65	3/25/37	195,839	191,165	0.431%
Clear Channel Worldwide Holdings	9.25	2/15/24	80,000	84,800	0.191%
CNAC HK Finbridge	4.63	3/14/23	200,000	207,797	0.469%
Colfax	6.38	2/15/26	68,000	72,165	0.163%
Cologix Holdings	5.5	3/20/24	49,247	47,185	0.106%
Cologix Holdings	9.5	3/20/25	105,000	100,643	0.227%

COLT 2017-1 Mortgage Loan Trust	3.07	5/27/47	27,901	27,809	0.063%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	34,566	34,511	0.078%
COLT 2018-2 Mortgage Loan Trust	4.19	7/27/48	195,000	195,000	0.440%
COMM 2014-UBS6 Mortgage Trust	4.46	12/10/47	285,000	284,300	0.642%
CommScope	4.5	12/29/22	34,923	34,825	0.079%
Credit Suisse	2.13	9/12/25	150,000	190,176	0.429%
Ctrip.com International	1.25	9/15/22	140,000	141,963	0.320%
Danaher			64	66,731	0.151%
Danske Bank	5.38	1/12/24	200,000	208,471	0.471%
Dcp Midstream Operating	8.13	8/16/30	87,000	101,681	0.229%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	76,400	76,024	0.172%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	110,167	110,395	0.249%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	200,000	200,324	0.452%
Deephaven Residential Mortgage Trust 2019-1	4.4	1/25/59	210,000	212,247	0.479%
Discover Financial Services	3.85	11/21/22	200,000	205,175	0.463%
DRIVEN BRANDS FUNDING	4.74	4/20/48	183,613	187,147	0.422%
DRIVEN BRANDS FUNDING	4.64	4/20/49	260,000	260,000	0.587%
Dynasty Acquisition	6.77	1/24/26	100,000	99,972	0.226%
Eastern Power	6.25	10/2/23	58,139	57,877	0.131%
Emirates Airline	4.5	2/6/25	114,284	114,427	0.258%
Emirates NBD Tier 1	5.75	11/30/67	200,000	200,100	0.452%
Enbridge	6	1/15/77	175,000	173,688	0.392%
Encapsys	5.75	11/7/24	29,700	29,032	0.066%
Encapsys	10	11/7/25	60,000	57,000	0.129%
Enel Chile	4.88	6/12/28	200,000	211,420	0.477%
Federal Home Loan Mortgage	3	1/1/48	409,210	407,705	0.920%
Federal Home Loan Mortgage	3.5	3/1/46	296,193	301,419	0.680%
Federal Home Loan Mortgage	3	3/1/48	435,740	434,060	0.980%
Federal National Mortgage Assn.	4	10/1/48	199,910	207,592	0.469%
Federal National Mortgage Assn.	4	11/1/44	169,482	175,302	0.396%
Federal National Mortgage Assn.	2.5	11/1/46	370,000	359,716	0.812%
Federal National Mortgage Assn.	3	11/1/48	44,183	44,007	0.099%
Federal National Mortgage Assn.	4.5	11/1/48	29,118	30,447	0.069%
Federal National Mortgage Assn.	5	1/1/34	510,000	539,235	1.217%
Federal National Mortgage Assn.	4	1/1/39	5,355,000	5,508,538	12.433%
Federal National Mortgage Assn.	3.5	1/1/42	2,235,000	2,265,993	5.114%
Federal National Mortgage Assn.	4	1/1/42	243,995	253,094	0.571%
Federal National Mortgage Assn.	3	1/1/43	490,000	487,416	1.100%
Federal National Mortgage Assn.	3.5	1/1/48	148,455	151,075	0.341%
Federal National Mortgage Assn.	4	12/1/40	35,862	37,196	0.084%
Federal National Mortgage Assn.	4	12/1/40	54,588	56,619	0.128%
Federal National Mortgage Assn.	4	2/1/41	32,788	34,008	0.077%
Federal National Mortgage Assn.	3.5	3/1/45	343,489	351,299	0.793%
Federal National Mortgage Assn.	4	5/1/47	78,704	81,346	0.184%
Federal National Mortgage Assn.	4.5	6/1/44	212,174	224,317	0.506%
Federal National Mortgage Assn.	3.5	6/1/48	62,510	63,493	0.143%
Federal National Mortgage Assn.	5	7/1/41	191,572	206,660	0.466%
Federal National Mortgage Assn.	4	7/1/48	137,664	141,936	0.320%
FELIX ENERGY PP	8.84	8/9/22	99,667	98,670	0.223%
Filtration	5.5	3/29/25	99,000	98,278	0.222%
First Abu Dhabi Bank PJSC	5.25	12/17/67	200,000	201,370	0.454%
First Data	4.49	4/26/24	75,000	74,765	0.169%
First Data	4.49	7/8/22	132,755	132,420	0.299%
FirstRand Bank	6.25	4/23/28	200,000	204,258	0.461%
Flagstar Mortgage Trust 2017-2	4.13	10/25/47	267,178	275,324	0.621%
FNMA 30 YR TBA APR	4.5	1/1/35	700,000	729,350	1.646%
Ford Motor Credit	3.34	3/18/21	200,000	196,759	0.444%
Formula One Management	5	2/1/24	114,252	109,882	0.248%
Four Seasons Hotels	4.5	11/30/23	73,313	72,656	0.164%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	158,000	151,307	0.342%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	310,000	284,260	0.642%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	155,000	145,687	0.329%
Freddie Mac Structured Agency Credit Risk debt Notes	4.17	8/25/48	134,299	135,234	0.305%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	320,000	302,231	0.682%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	349,117	349,069	0.788%
Fufeng	5.88	8/28/21	200,000	204,531	0.462%
Galaxy XXIX CLO	4.08	11/15/26	375,000	369,310	0.834%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	181,719	182,042	0.411%
General Electric	4.63	1/7/21	180,000	184,821	0.417%
General Motors Financial	4.35	4/9/25	105,000	104,588	0.236%
GLP Capital LP / GLP Financing II	5.25	6/1/25	160,000	167,400	0.378%
GM Financial Automobile Leasing Trust 2018-1	3.37	10/20/22	195,000	194,665	0.439%

Government National Mortgage Assn.	5	10/20/47	97,067	103,039	0.233%
Government National Mortgage Assn.	5	11/20/40	42,787	45,842	0.103%
Government National Mortgage Assn.	5	11/20/47	93,882	99,286	0.224%
Government National Mortgage Assn.	5	1/1/34	170,000	177,594	0.401%
Government National Mortgage Assn.	3.5	1/20/42	(285,000)	(291,279)	(0.657%)
Government National Mortgage Assn.	4.5	6/20/48	225,932	234,716	0.530%
Government National Mortgage Assn.	5	7/20/47	301,959	317,678	0.717%
Government National Mortgage Assn.	3.5	8/20/46	90,894	92,877	0.210%
Government National Mortgage Assn.	3.5	9/20/43	138,834	142,367	0.321%
Government National Mortgage Assn.	3.5	9/20/45	82,188	84,062	0.190%
Government National Mortgage Association	3.5	3/20/43	373,970	41,204	0.093%
GS Mortgage Securities Corp Trust 2016-RENT	4.07	2/10/29	202,000	202,753	0.458%
GS Mortgage Securities Corp Trust 2018-FBLU	4.48	11/15/35	200,000	199,259	0.450%
Halcyon Loan Advisors Funding 2014-3	4.46	10/22/25	315,000	314,574	0.710%
Hardee s Funding	4.25	6/20/48	194,025	196,272	0.443%
HCA	5.88	2/1/29	20,000	21,500	0.049%
HCA	7.5	2/15/22	80,000	88,200	0.199%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	174,133	171,645	0.387%
Howard Hughes	5.38	3/15/25	45,000	44,719	0.101%
HUB International	5.51	4/25/25	89,238	86,189	0.195%
HUB International	7	5/1/26	45,000	44,438	0.100%
Hughes Satellite Systems	7.63	6/15/21	50,000	53,625	0.121%
iHeartCommunications	9	12/15/19	50,000	35,250	0.080%
iHeartCommunications	8.44	1/30/20	30,000	21,330	0.048%
iHeartCommunications	9	9/15/22	5,000	3,525	0.008%
Intelsat Jackson Holdings	8.5	10/15/24	37,000	35,983	0.081%
Intelsat Jackson Holdings	6.63	1/2/24	40,000	39,930	0.090%
Intelsat Jackson Holdings	9.75	7/15/25	20,000	20,300	0.046%
Intelsat Jackson Holdings	9.5	9/30/22	90,000	103,838	0.234%
Iridium Communications	10.25	4/15/23	87,000	95,700	0.216%
Israel Government Bond - Fixed	5.5	1/31/42	1,100,000	442,292	0.998%
Joseph T Ryerson & Son	11	5/15/22	6,000	6,330	0.014%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	195,000	204,516	0.462%
Kfc Holding	4.23	4/3/25	57,965	57,506	0.130%
Kissner Holdings LP / Kissner Milling Co Ltd / BSC Holding Inc / Kissner USA	8.38	12/1/22	62,000	64,635	0.146%
Koppers	6	2/15/25	10,000	9,763	0.022%
Kronos Inc/MA	5.74	11/1/23	128,294	126,975	0.287%
Kronos Inc/MA	10.99	11/1/24	250,000	253,283	0.572%
Longfor Group Holdings	4.5	1/16/28	200,000	198,691	0.448%
LTI Holdings	6	9/6/25	59,700	57,362	0.129%
Magnetite XVI	3.98	1/18/28	285,000	278,461	0.628%
Marriott Vacation Club Owner Trust 2012-1	2.51	5/20/30	52,378	52,148	0.118%
Morgan Stanley	1.75	1/30/25	170,000	200,170	0.452%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.56	4/15/48	290,000	293,547	0.663%
MPH Acquisition Holdings	7.13	6/1/24	100,000	99,750	0.225%
MPH Acquisition Holdings	5.35	6/7/23	81,627	78,898	0.178%
MTN Mauritius Investments	6.5	10/13/26	200,000	203,944	0.460%
Navient Private Education Loan Trust 2017	3.91	12/16/58	175,000	174,334	0.393%
NRG Energy	7.25	5/15/26	32,000	35,200	0.079%
NVA Holdings Inc/U.S.	5.25	2/2/25	89,177	86,000	0.194%
Octagon Investment Partners XXIII	3.99	7/15/27	250,000	243,499	0.550%
OZLM VIII	4.26	10/17/29	295,000	293,385	0.662%
Pactiv	7.95	12/15/25	40,000	40,200	0.091%
Panther BF Aggregator 2 LP / Panther Finance	6.25	5/15/26	45,000	46,013	0.104%
Panther BF Aggregator 2 LP / Panther Finance	8.5	5/15/27	65,000	65,244	0.147%
Park Aerospace Holdings	5.25	8/15/22	65,000	66,625	0.150%
Parsley Energy LLC / Parsley Finance	6.25	6/1/24	35,000	36,138	0.082%
Petrobras Global Finance BV	7.38	1/17/27	100,000	110,575	0.250%
PG&E	3.84	12/31/20	275,000	275,000	0.621%
Planet Fitness Master Issuer	4.26	9/5/48	199,000	202,212	0.456%
Post Holdings	8	7/15/25	65,000	69,306	0.156%
Prairie Eci Acquiror	7.34	3/11/26	45,000	45,056	0.102%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5.35	7/1/27	250,000	231,250	0.522%
Refinitiv US Holdings	6.25	10/1/25	64,838	62,904	0.142%
Refinitiv US Holdings	8.25	11/15/26	79,000	77,618	0.175%
Reynolds Group Holdings	5.25	2/5/23	97,506	96,287	0.217%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	6.29	7/15/21	70,000	70,263	0.159%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	625,000	629,098	1.420%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	285,000	285,201	0.644%
Scientific Games International	10	12/1/22	34,000	35,785	0.081%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	130,000	124,856	0.282%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	320,000	314,296	0.709%

Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	162,786	166,926	0.377%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	172,515	177,996	0.402%
Seven Generations Energy	6.75	5/1/23	50,000	51,313	0.116%
Seven Generations Energy	5.38	9/30/25	35,000	34,169	0.077%
Sierra Timeshare 2015-2 Receivables Funding	3.02	6/20/32	35,096	34,674	0.078%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	186,614	183,897	0.415%
Sirius XM Radio	6	7/15/24	75,000	77,719	0.175%
SLIde 2018-FUN	4.78	6/15/31	123,322	123,552	0.279%
Solera LLC / Solera Finance	10.5	3/1/24	90,000	97,538	0.220%
Sonic Capital	4.03	2/20/48	109,633	109,085	0.246%
Southern California Edison	5.95	2/1/38	30,000	34,244	0.077%
Southern California Edison	4.13	3/1/48	195,000	186,278	0.420%
Southern California Edison	4.88	3/1/49	55,000	58,375	0.132%
Sprint	7.25	9/15/21	20,000	20,950	0.047%
Sprint Communications	11.5	11/15/21	35,000	40,425	0.091%
SS&C European Holdings Sarl	4.75	4/16/25	64,076	63,484	0.143%
StandardAero Aviation Holdings	10	7/15/23	25,000	26,875	0.061%
StandardAero Aviation Holdings	6.24	7/7/22	73,106	73,152	0.165%
Stevens Holding	6.13	10/1/26	22,000	22,660	0.051%
Synchrony Credit Card Master Note Trust	3.36	3/15/24	230,000	229,679	0.518%
Syngenta Finance	3.93	4/23/21	205,000	206,402	0.466%
Targa Resources			50	53,542	0.121%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	3,000	3,266	0.007%
Targa Resources Partners LP / Targa Resources Partners Finance	6.75	3/15/24	75,000	78,465	0.177%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	30,000	32,363	0.073%
Tesla	5.3	8/15/25	3,000	2,595	0.006%
T-Mobile USA	6.5	1/15/26	50,000	53,375	0.120%
Towd Point Mortgage Trust 2016-5	2.5	10/25/56	61,093	60,032	0.135%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	178,061	180,120	0.407%
Trans Union	4.5	6/19/25	84,363	83,132	0.188%
TRP Government Reserve	2.49		867,212	867,212	1.957%
Turkiye Sise Ve Cam Fabrikalari	6.95	3/14/26	200,000	193,746	0.437%
UFC Holdings	5.75	8/18/23	109,617	108,710	0.245%
UFC Holdings	10	8/18/24	145,000	145,302	0.328%
U.S. Treasury Bonds	2.88	11/15/46	1,015,000	1,030,066	2.325%
U.S. Treasury Bonds	2.25	2/15/27	355,000	352,559	0.796%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	505,734	501,388	1.132%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	2,330,751	2,348,232	5.300%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	1,208,338	1,235,903	2.789%
U.S. Treasury Notes	2.5	1/31/21	1,250,000	1,254,492	2.831%
U.S. Treasury Notes	2.38	1/31/23	1,035,000	1,040,822	2.349%
U.S. Treasury Notes	2.5	1/31/24	900,000	910,969	2.056%
U.S. Treasury Notes	2.63	2/28/23	555,000	563,325	1.271%
U.S. Treasury Notes	2.63	8/31/20	715,000	717,458	1.619%
Vail Holdco	12.5	2/21/68	21,000	20,700	0.047%
Vereit Operating Partnership	3.95	8/15/27	65,000	63,899	0.144%
Verus Securitization Trust 2018-2	3.83	6/1/58	148,606	149,226	0.337%
Verus Securitization Trust 2018-3	4.6	10/25/58	202,000	212,395	0.479%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	151,911	153,127	0.346%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	195,859	198,806	0.449%
Verus Securitization Trust 2019-INV1	4.99	12/25/59	220,000	220,000	0.497%
VICI Properties 1 LLC / VICI FC	8	10/15/23	22,815	25,011	0.056%
Vistra Energy	8	1/15/25	35,000	37,188	0.084%
Vistra Operations	4.5	8/4/23	104,343	103,053	0.233%
Vistra Operations	5.5	9/1/26	30,000	31,200	0.070%
Vodafone	6.25	10/3/78	220,000	217,525	0.491%
Wand NewCo 3	5.98	2/5/26	95,000	95,024	0.214%
Welbilt	5	10/23/25	93,827	92,419	0.209%
Welbilt	9.5	2/15/24	50,000	54,000	0.122%
Wink Holdco	9.25	12/1/25	55,000	53,488	0.121%
Wink Holdco	5.5	12/2/24	64,188	62,048	0.140%
Woodside Finance	3.7	3/15/28	108,000	104,226	0.235%
WPP Finance 2010	5.63	11/15/43	80,000	78,792	0.178%
Yanlord Land HK	6.75	4/23/23	200,000	204,150	0.461%
Yum Brands	5.35	11/1/43	34,000	29,410	0.066%
Zayo	4.5	1/19/21	39,797	39,541	0.089%
Zayo Group LLC / Zayo Capital	6.38	5/15/25	54,000	54,270	0.122%
Zekelman Industries	4.74	6/14/21	65,000	64,318	0.145%

Total Investments in Securities **54,045,515**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
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BNP PARIBAS SECURITIES CORP	USD	81,835	EUR	(72,000)	05/24/2019	684	0.002%
JP MORGAN CHASE BANK	USD	159,278	ILS	(574,706)	04/16/2019	888	0.002%
JP MORGAN CHASE BANK	USD	11,889	ILS	(42,945)	04/16/2019	53	0.000%
JP MORGAN CHASE BANK	USD	11,945	ILS	(43,083)	04/16/2019	72	0.000%
JP MORGAN CHASE BANK	USD	61,735	ILS	(222,874)	05/15/2019	186	0.000%
JP MORGAN CHASE BANK	USD	67,941	ILS	(244,391)	05/15/2019	450	0.001%
JP MORGAN CHASE BANK	USD	57,793	ILS	(208,161)	05/15/2019	308	0.001%
CITIBANK N A	USD	23,859	ILS	(85,967)	04/16/2019	166	0.000%
CITIBANK N A	USD	43,903	ILS	(157,883)	05/15/2019	302	0.001%
CITIBANK N A	USD	82,092	EUR	(72,000)	05/24/2019	941	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	208,857	GBP	(160,887)	04/26/2019	(978)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	81,744	EUR	(72,000)	05/24/2019	593	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	84,843	EUR	(74,460)	05/24/2019	919	0.002%
UBS SECURITIES LLC	USD	112,860	EUR	(100,054)	05/24/2019	89	0.000%
UBS SECURITIES LLC	USD	82,158	EUR	(72,000)	05/24/2019	1,007	0.002%

Total Forward Currency Exchange Contracts **5,679**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S31 V3 REC 106.25 04/17/2019	106.25	4/17/2019	(2,850,000)	(14,351)	(0.032%)

Total Options **(14,351)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX EM CDSI S31 5Y 06/20/2024	1,690,000	(63,558)	(0.143%)
CDX HY CDSI S32 5Y PRC 06/20/2024	(775,000)	(51,476)	(0.116%)
CDX IG CDSI S32 5YR 06/20/2024	(1,075,000)	(19,261)	(0.043%)
MURPHY OIL CORP CDS 5YR 06/20/2023	(27,940)	98	0.000%
USD IRS 03/01/2021 PAY FIX	(975,000)	(3,352)	(0.008%)
USD IRS 03/01/2024 PAY FIX	(470,000)	(5,541)	(0.013%)
USD IRS 03/01/2029 PAY FIX	(336,000)	(8,741)	(0.020%)
USD IRS 03/01/2049 PAY FIX	(65,000)	(3,946)	(0.009%)
USD IRS 04/05/2020 REC FIX	3,500,000	1,246	0.003%
USD IRS 04/05/2028 PAY FIX	(800,000)	(29,936)	(0.068%)
USD IRS 07/17/2028 PAY FIX	(475,000)	(21,660)	(0.049%)
USD IRS 08/11/2027 PAY FIX	(450,000)	5,111	0.012%
USD IRS 12/10/2028 PAY FIX	(238,000)	(11,817)	(0.027%)
USD IRS 12/18/2028 PAY FIX	(237,000)	(10,973)	(0.025%)
USD IRS 12/18/2048 PAY FIX	(237,000)	(21,789)	(0.049%)

Total Swap Contracts **(245,595)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM9 5YR US NOTE FUT JUN 19	75	6/28/2019	8,687,110	68,644	19.607%
G M9 LONG GILT FUT JUN 19	(1)	6/26/2019	(168,499)	(2,858)	(0.380%)
OEM9 EURO BOBL FUT JUN19	(33)	6/6/2019	(4,928,567)	20,338	(11.124%)
TUM9 2YR US NOTE FUT JUN 19	64	6/28/2019	13,638,000	39,213	30.781%
TYM9 UST 10YR FUT JUN 19	(9)	6/19/2019	(1,117,969)	(15,763)	(2.523%)
USM9 US LONG BOND FUT JUN 19	17	6/19/2019	2,544,156	76,609	5.742%
UXYM9 UST 10YR ULTRA FUT JUN19	(18)	6/19/2019	(2,390,063)	(13,744)	(5.394%)
WNM9 ULTRA US BOND FUT JUN19	10	6/19/2019	1,680,000	68,795	3.792%

Total Futures Contracts **241,234**

**NET ASSETS 44,306,433**

**NET ASSET VALUE PER SHARE**

Total Return Fund Shares **10.02**

(\$41,697,503 / 4,163,189 Shares Outstanding)

Total Return Fund - Advisor Class Shares **10.02**

(\$269,651 / 26,923 Shares Outstanding)

Total Return Fund - I Class Shares **10.02**

(\$2,339,279 / 233,475 Shares Outstanding)

ADR American Depository Receipts  
ADS American Depository Shares  
AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end  
ARM Adjustable Rate Mortgage  
BAN Bond Anticipation Note  
CDA Community Development Administration  
CLN Credit Linked Note  
CMO Collateralized Mortgage Obligation  
COP Certificate of Participation  
DOT Department of Transportation  
EFA Educational Facility Authority

ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end
ADP	Andorran Peseta
AED	United Arab Emirates Dirham
AFA	Afghanistan Afghani
ALL	Albania Lek
AMD	Armenian Dram
ANG	Netherlands Antillian Guilder
AOA	Angolan Kwanza
ARS	Argentine Peso
AUD	Australian Dollar
AZM	Azerbaijan Manat
BAM	Bosnia and Herzegovina Convertible Mark
BBD	Bardados Dollar
BDT	Bandladesh Taka
BGN	Bulgarian Lev
BHD	Bahraini Dinar
BMD	Bermudian Dollar
BOB	Bolivian Boliviano
BRL	Brazilian Real
BSD	Bahamian Dollar
BWP	Botswana Pula
BYR	Belarusian Ruble
BZD	Belize Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
CNY	China Yuan Renminbi
COP	Columbian Peso
CRC	Costa Rican Colon
CUP	Cuban Peso
CYP	Cyprus Pound
CZK	Czech Koruna
DOP	Dominican Peso
DZD	Algerian Dinar
ECS	Ecuador Sucre
EEK	Estonian Kroon
EGP	Egyptian Pound
ETB	Ethiopian Birr
EUR	Euro
FJD	Fiji Dollar
FKP	Falkland Islands Pound
GBP	British Pound
GHC	Ghanaian Cedi
GIP	Gibraltar Pound
GTQ	Guatemalan Quetzal
GYD	Guyan Dollar
HKD	Hong Kong Dollar
HNL	Honduran Lempira
HRK	Croatian Kuna
HTG	Haitian Gourde
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli New Shekel
INR	Indian Rupee
IQD	Iraqi Dinar
IRR	Iranian Rial
ISK	Iceland Krona
JMD	Jamaican Dollar
JOD	Jordanian Dinar
JPY	Japanese Yen
KES	Kenyan Shilling
KHR	Cambodian Riel
KPW	North Korean Won
LBP	Lebanese Pound
LKR	Sri Lanka Rupee
LRD	Liberian Dollar
LTN	Lithuanian Litas
LVL	Latvian Lats
LYD	Libyan Dinar
MAD	Moroccan Dirham
MDL	Moldovan Leu
MGA	Malagasy Franc
MOP	Macau Pataca
MRO	Mauritanian Ouguiya
MTL	Maltese Lira
MUR	Mauritius Rupee
MWK	Malawi Kwacha
MXN	Mexican Peso
MYR	Malaysian Ringgit
MZM	Mozambican Metical
NAD	Namibian Dollar
NGN	Nigerian Naira
NIO	Nicarguan Cordoba Oro
NOK	Norwegian Kroner
NPR	Nepalese Rupee
NZD	New Zealand Dollar
OMR	Omani Rial
PAB	Panamanian Balboa
PEN	Peruvian Nuevo Sol
PGK	Papua New Guinea Kina
PHP	Philippine Peso
PKR	Pakistan Rupee
PLN	Polish Zloty
PYG	Guarani
QAR	Qatari Rial
RON	Romanian Leu
RSD	Serbian Dinar
RUB	Russian Rouble
RWF	Rwandan Franc
SAR	Saudi Riyal
SDD	Sudanese Dinar
SEK	Swedish Krona
SGD	Singapore Dollar
SIT	Slovenian Tolar
SKK	Slovak Koruna
SLL	Sierra Leonean Leone
SOS	Somali Shilling
SVC	El Salvador Colon
SZL	Swazi Lilangeni
THB	Thai Baht
TND	Tunisian Dinar
TRY	Turkish Lira
TTD	Trinidad and Tobago Dollar
TWD	Taiwan Dollar
TZS	Tanzanian Shilling
UAG	Ukrainian Hryvni
UGX	Uganda Shilling
USD	U.S. Dollar
UYU	Uruguayan Peso
VEB	Venezuelan Bolivar
VND	Vietnamese Dong
XAF	CFA Franc BEAC
XCD	East Caribbean Dollar
XOF	CFA Franc BCEAO
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.