

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	191,925	0.389%
Acrisure LLC / Acrisure Finance	8.13	2/15/24	20,000	20,650	0.042%
Ado Properties	1.5	7/26/24	200,000	223,270	0.453%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	200,000	209,750	0.426%
Albertsons Cos Llc / Safeway Inc / New Albertsons Lp / Albertson S	7.5	3/15/26	37,000	39,498	0.080%
Albertsons Cos Llc / Safeway Inc / New Albertsons Lp / Albertson S	6.63	6/15/24	35,000	36,225	0.074%
Aleris International	7.15	2/27/23	39,600	39,612	0.080%
Aleris International	10.75	7/15/23	35,000	36,575	0.074%
Alexandria Real Estate Equities	3.95	1/15/27	135,000	141,760	0.288%
Altria	4.8	2/14/29	100,000	107,704	0.219%
Altria	5.95	2/14/49	25,000	28,281	0.057%
Altria	6.2	2/14/59	40,000	45,177	0.092%
Anheuser-Busch InBev Worldwide	4.75	1/23/29	185,000	208,963	0.424%
Apex Tool	6.15	2/1/22	69,548	66,709	0.135%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	21,000	18,716	0.038%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	250,000	251,817	0.511%
Applied Systems	5.33	9/19/24	88,949	88,097	0.179%
Applied Systems	9.33	9/19/25	145,000	146,269	0.297%
Arbys Funding 2015-1A	4.97	10/30/45	115,800	120,457	0.244%
ArcelorMittal	6.25	2/25/22	55,000	59,400	0.121%
ArcelorMittal	4.55	3/11/26	53,000	55,783	0.113%
Ascend Learning	5.4	7/12/24	89,772	88,341	0.179%
Ashford Hospitality Trust 2018-ASHF	3.79	4/15/35	190,000	189,999	0.386%
Asurion	5.4	8/4/22	63,628	63,446	0.129%
Asurion	8.9	8/4/25	295,000	298,873	0.606%
Atrium Hotel Portfolio Trust 2017-ATRM	4.04	12/15/36	190,000	190,354	0.386%
Avantor	9	10/1/25	235,000	261,438	0.531%
Avantor			935	61,242	0.124%
Avantor Funding	5.4	11/21/24	122,696	123,156	0.250%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	130,000	133,656	0.271%
Avis Budget Rental Car Funding AESOP	4.73	9/20/24	225,000	236,163	0.479%
Axtel SAB de CV	6.38	11/14/24	200,000	204,502	0.415%
Azul Investments LLP	5.88	10/26/24	200,000	197,750	0.401%
Baidu	3.88	9/29/23	200,000	207,539	0.421%
Bausch Health	7	3/15/24	75,000	79,500	0.161%
Bausch Health	7.25	5/30/29	48,000	49,800	0.101%
Bausch Health Americas	5.16	11/27/25	51,563	51,227	0.104%
Bausch Health Americas	8.5	1/31/27	65,000	71,338	0.145%
Bausch Health Americas	9.25	4/1/26	40,000	44,700	0.091%
Bausch Health Americas	5.41	6/2/25	59,491	59,455	0.121%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	176,171	179,272	0.364%
BCP Raptor	6.65	6/24/24	63,327	60,002	0.122%
BCP Raptor II	7.15	11/3/25	105,000	99,663	0.202%
Blackstone Cqp Holdco	5.95	6/20/24	130,000	130,130	0.264%
Blackstone Property Partners Europe Holdings Sarl	2.2	7/24/25	200,000	240,008	0.487%
BlueMountain CLO 2012-2	3.57	11/20/28	295,000	293,761	0.596%
Boardwalk Pipelines	5.95	6/1/26	115,000	127,714	0.259%
Braskem Finance	7.38	1/4/68	200,000	203,252	0.412%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	210,000	211,924	0.430%
Brookfield WEC Holdings	5.9	8/1/25	54,725	54,588	0.111%
Brookfield WEC Holdings	5.83	8/1/25	90,000	89,888	0.182%
Brookfield WEC Holdings	9.15	8/3/26	125,000	126,368	0.256%
Bway Holding	7.25	4/15/25	60,000	57,900	0.117%
Bway Holding	5.85	4/3/24	102,900	99,255	0.201%
BX Commercial Mortgage Trust 2019-IMC	4.54	4/15/34	165,000	165,619	0.336%
Capital Automotive	8.41	3/24/25	95,140	95,200	0.193%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	225,000	228,138	0.463%
CCC Information Services	9.15	4/28/25	45,000	45,169	0.092%
CCC Information Services	5.16	4/29/24	89,771	88,447	0.179%
CCO Holdings LLC / CCO Holdings Capital	5	2/1/28	45,000	45,956	0.093%
CCO Holdings LLC / CCO Holdings Capital	5.88	5/1/27	60,000	63,300	0.128%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	50,000	51,563	0.105%
Change Healthcare Holdings	5.15	3/1/24	114,900	113,938	0.231%
Charter NEX US	5.9	5/16/24	70,000	69,685	0.141%
Cheniere Corpus Christi Holdings	7	6/30/24	100,000	115,000	0.233%

Chobani	5.9	10/10/23	69,821	68,578	0.139%
Chobani Llc / Chobani Finance	7.5	4/15/25	50,000	46,625	0.095%
Chrysler Capital Auto Receivables Trust 2016	3.25	6/15/22	99,000	99,297	0.201%
Citigroup Commercial Mortgage Trust 2019-SST2	4.39	12/15/36	300,000	300,000	0.609%
Citigroup Mortgage Loan Trust 2007-AR4	4.63	3/25/37	179,214	177,883	0.361%
Clear Channel Outdoor Holdings			1,384	6,532	0.013%
Clear Channel Worldwide Holdings	9.25	2/15/24	80,000	86,800	0.176%
CNAC HK Finbridge	4.63	3/14/23	200,000	209,208	0.425%
Cno Financial	5.25	5/30/25	115,000	123,913	0.251%
Colfax	6.38	2/15/26	68,000	72,845	0.148%
Cologix Holdings	5.4	3/20/24	99,016	94,560	0.192%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	29,593	29,581	0.060%
COLT 2018-2 Mortgage Loan Trust	4.19	7/27/48	195,000	198,137	0.402%
COMM 2014-UBS6 Mortgage Trust	4.6	12/10/47	285,000	290,854	0.590%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.99	5/15/36	235,000	235,662	0.478%
CSAIL 2019-C16 Commercial Mortgage Trust	2.36	6/15/52	240,000	240,000	0.487%
Ctrip.com International	1.25	9/15/22	140,000	139,799	0.284%
CVS Health	4.1	3/25/25	200,000	210,891	0.428%
C&W Senior Financing DAC	7.5	10/15/26	200,000	209,000	0.424%
Danaher			64	70,470	0.143%
Danske Bank	5.38	1/12/24	200,000	215,432	0.437%
Dcp Midstream Operating	8.13	8/16/30	87,000	106,140	0.215%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	65,280	65,134	0.132%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	96,258	97,286	0.197%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	200,000	203,257	0.412%
Deephaven Residential Mortgage Trust 2019-1	4.4	1/25/59	210,000	214,453	0.435%
DRIVEN BRANDS FUNDING	4.74	4/20/48	183,150	192,110	0.390%
DRIVEN BRANDS FUNDING	4.64	4/20/49	259,350	270,414	0.549%
Dynasty Acquisition	6.33	4/6/26	100,000	100,357	0.204%
Eagle Holding Co II	7.75	5/15/22	75,000	75,938	0.154%
Eastern Power	6.15	10/2/23	83,139	82,931	0.168%
Emirates Airline	4.5	2/6/25	114,284	116,096	0.236%
Encapsys	5.9	11/7/24	129,079	128,379	0.261%
Enel Chile	4.88	6/12/28	200,000	219,000	0.444%
Federal Home Loan Mortgage	3	1/1/48	400,812	404,526	0.821%
Federal Home Loan Mortgage	3.5	3/1/46	286,145	295,563	0.600%
Federal Home Loan Mortgage	3	3/1/48	426,520	430,472	0.874%
Federal National Mortgage Assn.	4	10/1/48	195,789	204,963	0.416%
Federal National Mortgage Assn.	4	11/1/44	163,061	170,791	0.347%
Federal National Mortgage Assn.	2.5	11/1/46	366,623	363,871	0.738%
Federal National Mortgage Assn.	3	11/1/48	43,307	43,758	0.089%
Federal National Mortgage Assn.	4.5	11/1/48	27,044	28,249	0.057%
Federal National Mortgage Assn.	5	1/1/34	510,000	538,973	1.094%
Federal National Mortgage Assn.	4.5	1/1/35	480,000	501,534	1.018%
Federal National Mortgage Assn.	3.5	1/1/41	1,350,000	1,379,742	2.800%
Federal National Mortgage Assn.	4	1/1/41	4,115,000	4,252,033	8.628%
Federal National Mortgage Assn.	4	1/1/42	232,730	245,396	0.498%
Federal National Mortgage Assn.	3	1/1/43	720,000	725,813	1.473%
Federal National Mortgage Assn.	3.5	1/1/48	143,397	147,890	0.300%
Federal National Mortgage Assn.	4	12/1/40	34,138	35,992	0.073%
Federal National Mortgage Assn.	4	12/1/40	52,444	55,291	0.112%
Federal National Mortgage Assn.	3	2/1/33	187,568	191,648	0.389%
Federal National Mortgage Assn.	4	2/1/41	31,935	33,672	0.068%
Federal National Mortgage Assn.	3	2/1/47	455,359	462,883	0.939%
Federal National Mortgage Assn.	3.5	3/1/45	335,612	348,724	0.708%
Federal National Mortgage Assn.	4	5/1/47	74,891	78,186	0.159%
Federal National Mortgage Assn.	4.5	6/1/44	205,311	220,469	0.447%
Federal National Mortgage Assn.	3.5	6/1/48	60,498	62,098	0.126%
Federal National Mortgage Assn.	5	7/1/41	186,364	202,484	0.411%
Federal National Mortgage Assn.	4	7/1/48	131,158	135,804	0.276%
Federal National Mortgage Assn.	3	9/1/32	40,041	40,922	0.083%
FELIX ENERGY PP	9.06	8/9/22	99,667	98,670	0.200%
Filtration	5.4	3/29/25	98,750	98,450	0.200%
First Abu Dhabi Bank PJSC	5.25	12/17/67	200,000	202,138	0.410%
First Data	4.4	4/26/24	75,000	74,907	0.152%
First Data	4.4	7/8/22	110,794	110,656	0.225%
FirstRand Bank	6.25	4/23/28	200,000	209,480	0.425%
Flagstar Mortgage Trust 2017-2	4.13	10/25/47	265,730	279,434	0.567%
Ford Motor Credit	3.34	3/18/21	200,000	200,855	0.408%
Formula One Management	4.9	2/1/24	114,252	111,453	0.226%
Four Seasons Hotels	4.4	11/30/23	73,125	72,932	0.148%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	310,000	292,313	0.593%

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Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	120,057	121,306	0.246%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	320,000	310,548	0.630%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	340,588	342,669	0.695%
Fufeng	5.88	8/28/21	200,000	208,526	0.423%
Galaxy XXIX CLO	3.92	11/15/26	375,000	372,826	0.757%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	180,621	184,247	0.374%
GCI	6.63	6/15/24	25,000	26,156	0.053%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	200,000	197,846	0.401%
General Motors Financial	4.35	4/9/25	105,000	108,301	0.220%
Globo Comunicacao E Participacoes	5.13	3/31/27	200,000	202,002	0.410%
GLP Capital LP / GLP Financing II	5.25	6/1/25	160,000	171,200	0.347%
GM Financial Automobile Leasing Trust 2018-1	3.37	10/20/22	195,000	196,026	0.398%
Government National Mortgage Assn.	5	10/20/47	89,798	95,663	0.194%
Government National Mortgage Assn.	5	11/20/40	40,892	44,986	0.091%
Government National Mortgage Assn.	5	11/20/47	86,575	92,217	0.187%
Government National Mortgage Assn.	3.5	1/1/42	(285,000)	(294,307)	(0.597%)
Government National Mortgage Assn.	4.5	6/20/48	202,227	211,496	0.429%
Government National Mortgage Assn.	5	6/20/49	170,000	178,592	0.362%
Government National Mortgage Assn.	5	7/20/47	278,551	296,722	0.602%
Government National Mortgage Assn.	3.5	8/20/46	89,392	92,339	0.187%
Government National Mortgage Assn.	3.5	9/20/43	133,492	139,037	0.282%
Government National Mortgage Assn.	3.5	9/20/45	79,124	81,810	0.166%
Government National Mortgage Association	3.5	3/20/43	356,441	38,565	0.078%
GS Mortgage Securities Corp Trust 2016-RENT	4.2	2/10/29	202,000	204,396	0.415%
GS Mortgage Securities Corp Trust 2018-FBLU	4.39	11/15/35	200,000	199,558	0.405%
GS Mortgage Securities Corp Trust 2019-SOHO	4.05	6/15/36	235,000	235,169	0.477%
Halcyon Loan Advisors Funding 2014-3	4.29	10/22/25	315,000	315,310	0.640%
Hardees Funding	4.25	6/20/48	193,538	197,464	0.401%
Hat Holdings I Llc / Hat Holdings li	5.25	7/15/24	125,000	127,500	0.259%
HCA	7.5	2/15/22	80,000	88,200	0.179%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	161,200	161,908	0.329%
Howard Hughes	5.38	3/15/25	45,000	46,350	0.094%
HUB International	5.59	4/25/25	89,013	86,717	0.176%
HUB International	7	5/1/26	45,000	45,619	0.093%
Hughes Satellite Systems	7.63	6/15/21	50,000	53,625	0.109%
iHeartCommunications	8.44	1/30/20	30,000	22,013	0.045%
iHeartCommunications	6.38	5/1/26	18,317	19,439	0.039%
iHeartCommunications	6.58	5/1/26	39,512	39,549	0.080%
iHeartCommunications	8.38	5/1/27	61,012	63,910	0.130%
iHeartMedia			587	8,834	0.018%
Intelsat Jackson Holdings	8.5	10/15/24	37,000	36,630	0.074%
Intelsat Jackson Holdings	6.63	1/2/24	40,000	40,133	0.081%
Intelsat Jackson Holdings	9.75	7/15/25	20,000	20,450	0.041%
Intelsat Jackson Holdings	9.5	9/30/22	90,000	104,625	0.212%
Iridium Communications	10.25	4/15/23	87,000	94,613	0.192%
Israel Government Bond - Fixed	5.5	1/31/42	1,100,000	462,925	0.939%
Jack In the Box Funding	3.98	8/25/49	245,000	245,000	0.497%
Jaguar Holding Co II	4.9	8/18/22	124,675	123,882	0.251%
Joseph T Ryerson & Son	11	5/15/22	6,000	6,360	0.013%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	195,000	207,220	0.420%
Kfc Holding	4.13	4/3/25	57,819	57,593	0.117%
Kissner Holdings LP / Kissner Milling Co Ltd / BSC Holding Inc / Kissner USA	8.38	12/1/22	62,000	64,403	0.131%
Kronos Inc/MA	5.58	11/1/23	128,294	127,958	0.260%
Kronos Inc/MA	10.83	11/1/24	250,000	257,970	0.523%
Longfor Group Holdings	4.5	1/16/28	200,000	203,989	0.414%
Magnetite XVI	3.8	1/18/28	285,000	279,580	0.567%
Marriott Vacation Club Owner Trust 2012-1	2.51	5/20/30	45,279	45,386	0.092%
Micron Technology	4.64	2/6/24	155,000	161,394	0.327%
Molina Healthcare	5.38	11/15/22	70,000	72,975	0.148%
Morgan Stanley	1.75	1/30/25	170,000	206,668	0.419%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.56	4/15/48	290,000	300,739	0.610%
MTN Mauritius Investments	6.5	10/13/26	200,000	216,933	0.440%
Navient Private Education Loan Trust 2017	3.91	12/16/58	175,000	180,333	0.366%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	40,000	41,600	0.084%
NRG Energy	7.25	5/15/26	32,000	35,240	0.072%
NVA Holdings Inc/U.S.	5.15	2/2/25	88,953	88,804	0.180%
NVA Holdings Inc/U.S.	5.94	2/2/25	45,000	44,909	0.091%
NVA Holdings Inc/U.S.	6.88	4/1/26	2,000	2,100	0.004%
Octagon Investment Partners XXIII	3.8	7/15/27	250,000	246,915	0.501%
Pactiv	7.95	12/15/25	40,000	43,600	0.088%
Palmer Square CLO 2015-1	4.77	5/21/29	250,000	250,000	0.507%

Panther BF Aggregator 2 LP / Panther Finance	6.25	5/15/26	45,000	46,800	0.095%
Panther BF Aggregator 2 LP / Panther Finance	8.5	5/15/27	65,000	66,950	0.136%
Park Aerospace Holdings	5.5	2/15/24	280,000	301,623	0.612%
Parsley Energy LLC / Parsley Finance	6.25	6/1/24	35,000	36,400	0.074%
Perrigo Finance Unlimited	3.9	12/15/24	200,000	198,863	0.404%
Petrobras Global Finance BV	7.38	1/17/27	100,000	115,050	0.233%
Petrobras Global Finance BV	6	1/27/28	135,000	143,708	0.292%
PG&E	3.8	12/31/20	275,000	275,688	0.559%
Planet Fitness Master Issuer	4.26	9/5/48	198,500	204,493	0.415%
Post Holdings	8	7/15/25	65,000	69,713	0.141%
Prairie Eci Acquiror	7.08	3/11/26	114,713	115,085	0.234%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5.35	7/1/27	250,000	238,438	0.484%
Refinitiv US Holdings	6.15	10/1/25	164,424	159,337	0.323%
Refinitiv US Holdings	8.25	11/15/26	79,000	81,370	0.165%
RegionalCare Hospital Partners Holdings	6.9	11/16/25	49,875	49,545	0.101%
RegionalCare Hospital Partners Holdings	8.25	5/1/23	4,000	4,250	0.009%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	50,000	52,375	0.106%
Reynolds Group Holdings	5.15	2/5/23	97,256	96,449	0.196%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	6.1	7/15/21	70,000	70,088	0.142%
Scientific Games International	10	12/1/22	19,000	19,950	0.040%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	130,000	126,284	0.256%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	320,000	321,002	0.651%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	144,828	149,887	0.304%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	149,779	157,015	0.319%
Seven Generations Energy	6.75	5/1/23	50,000	50,875	0.103%
Seven Generations Energy	5.38	9/30/25	35,000	33,688	0.068%
Sierra Timeshare 2015-2 Receivables Funding	3.02	6/20/32	31,727	31,613	0.064%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	167,643	167,043	0.339%
Sirius XM Radio	6	7/15/24	75,000	77,325	0.157%
Sirius XM Radio	4.63	7/15/24	50,000	51,125	0.104%
SLIde 2018-FUN	4.69	6/15/31	122,483	123,479	0.251%
Solera LLC / Solera Finance	10.5	3/1/24	110,000	119,213	0.242%
Sonic Capital	4.03	2/20/48	109,358	112,389	0.228%
Sprint	7.88	9/15/23	25,000	27,156	0.055%
Sprint Communications	11.5	11/15/21	35,000	40,513	0.082%
SS&C European Holdings Sarl	4.65	4/16/25	62,678	62,396	0.127%
Synchrony Credit Card Master Note Trust	3.36	3/15/24	230,000	231,733	0.470%
Syngenta Finance	3.93	4/23/21	205,000	208,619	0.423%
Tacala Investment	9.4	1/30/26	95,000	95,356	0.193%
Targa Resources			50	54,335	0.110%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	3,000	3,323	0.007%
Targa Resources Partners LP / Targa Resources Partners Finance	6.75	3/15/24	75,000	78,000	0.158%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	30,000	32,700	0.066%
T-Mobile USA	6.5	1/15/26	50,000	53,750	0.109%
T-Mobile USA Inc			50,000	648	0.001%
T-Mobile USA Inc			23,000	67	0.000%
Towd Point Mortgage Trust 2016-5	2.5	10/25/56	57,453	57,337	0.116%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	171,254	177,592	0.360%
Trans Union	4.4	6/19/25	84,150	83,877	0.170%
TRP Government Reserve	2.46		2,126,189	2,126,189	4.314%
Turk Telekomunikasyon	6.88	2/28/25	200,000	201,871	0.410%
UFC Holdings	5.66	4/29/26	453,451	452,236	0.918%
Ultimate Software	6.08	5/4/26	110,000	110,138	0.223%
U.S. Treasury Bonds	2.88	11/15/46	1,015,000	1,084,940	2.202%
U.S. Treasury Bonds	2.25	2/15/27	355,000	363,598	0.738%
U.S. Treasury Bonds	3	2/15/49	100,000	109,672	0.223%
U.S. Treasury Bonds	2.88	5/15/49	600,000	642,563	1.304%
U.S. Treasury Inflation Indexed Bonds	0.88	1/15/29	794,467	836,549	1.698%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	177,721	187,940	0.381%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	1,226,750	1,278,504	2.594%
U.S. Treasury Notes	2.5	1/31/21	1,250,000	1,262,891	2.563%
U.S. Treasury Notes	2.38	1/31/23	1,035,000	1,057,802	2.146%
U.S. Treasury Notes	2.5	1/31/24	900,000	929,250	1.886%
U.S. Treasury Notes	2.63	2/28/23	555,000	572,344	1.161%
U.S. Treasury Notes	2.13	3/31/24	2,415,000	2,454,244	4.980%
U.S. Treasury Notes	1.75	6/30/24	550,000	549,570	1.115%
Verus Securitization Trust 2018-2	3.83	6/1/58	128,170	129,507	0.263%
Verus Securitization Trust 2018-3	4.6	10/25/58	202,000	209,988	0.426%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	141,763	143,964	0.292%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	183,852	188,608	0.383%
Verus Securitization Trust 2019-2	4.44	4/25/59	225,000	227,885	0.462%
Verus Securitization Trust 2019-INV1	4.99	12/25/59	220,000	223,276	0.453%

VICI Properties 1 LLC / VICI FC	8	10/15/23	22,815	25,068	0.051%
Vistra Energy	8	1/15/25	35,000	37,013	0.075%
Vistra Operations	4.4	8/4/23	71,037	70,904	0.144%
Vistra Operations	5.5	9/1/26	30,000	31,688	0.064%
Vodafone	4.88	6/19/49	125,000	131,084	0.266%
Wand NewCo 3	5.92	2/5/26	95,000	95,000	0.193%
Welbilt	4.9	10/23/25	93,827	91,950	0.187%
Welbilt	9.5	2/15/24	50,000	54,000	0.110%
Wink Holdco	9.16	12/1/25	70,000	70,263	0.143%
Wink Holdco	5.4	12/2/24	88,962	86,827	0.176%
Woodside Finance	3.7	3/15/28	108,000	107,782	0.219%
Yanlord Land HK	6.75	4/23/23	200,000	204,425	0.415%
Yum Brands	5.35	11/1/43	34,000	30,430	0.062%
Zayo	4.4	1/19/21	39,695	39,652	0.080%
Zayo Group LLC / Zayo Capital	6.38	5/15/25	54,000	55,013	0.112%
Zekelman Industries	4.65	6/14/21	65,000	64,810	0.132%

Total Investments in Securities **57,523,371**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	USD	52,230	ILS	(187,000)	07/17/2019	(231)	0.000%
BANK OF AMERICA	USD	29,201	ILS	(104,000)	08/15/2019	(28)	0.000%
BANK OF AMERICA	USD	29,159	ILS	(104,000)	08/15/2019	(71)	0.000%
JP MORGAN CHASE BANK	USD	52,264	ILS	(187,000)	07/17/2019	(198)	0.000%
JP MORGAN CHASE BANK	USD	16,147	GBP	(12,356)	07/26/2019	432	0.001%
JP MORGAN CHASE BANK	USD	29,222	ILS	(104,000)	08/15/2019	(8)	0.000%
JP MORGAN CHASE BANK	USD	29,126	ILS	(104,000)	08/15/2019	(104)	0.000%
CITIBANK N A	USD	51,846	ILS	(185,701)	07/17/2019	(252)	-0.001%
CITIBANK N A	USD	29,091	ILS	(104,000)	08/15/2019	(138)	0.000%
CITIBANK N A	USD	159,137	EUR	(141,000)	08/23/2019	(1,930)	-0.004%
HSBC SECURITIES INC	USD	52,264	ILS	(187,000)	07/17/2019	(198)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	29,190	ILS	(104,000)	08/15/2019	(40)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	159,364	EUR	(141,000)	08/23/2019	(1,703)	-0.003%
STATE STREET GLOBAL MARKETS LLC	USD	159,195	EUR	(141,000)	08/23/2019	(1,873)	-0.004%
STATE STREET GLOBAL MARKETS LLC	USD	158,091	EUR	(139,720)	08/23/2019	(1,515)	-0.003%
UBS SECURITIES LLC	USD	29,660	ILS	(105,308)	08/15/2019	63	0.000%
UBS SECURITIES LLC	USD	29,174	ILS	(104,000)	08/15/2019	(55)	0.000%

Total Forward Currency Exchange Contracts **(7,848)**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
ITRX EUR SNRFIN S31 V2 PAY 115 8/21/2019	115.00	8/21/2019	(2,500,000)	(704)	(0.001%)

Total Options **(704)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD IRS 07/17/2028 PAY FIX	(475,000)	(39,785)	(0.081%)
USD IRS 04/05/2028 PAY FIX	(800,000)	(59,662)	(0.121%)
USD IRS 04/05/2020 REC FIX	3,500,000	12,999	0.026%
USD IRS 08/11/2027 PAY FIX	(450,000)	(10,669)	(0.022%)
MURPHY OIL CORP CDS 5YR 06/20/2023	(27,940)	126	0.000%
USD IRS 12/18/2048 PAY FIX	(237,000)	(42,082)	(0.085%)
USD IRS 12/18/2028 PAY FIX	(237,000)	(20,564)	(0.042%)
USD IRS 12/10/2028 PAY FIX	(238,000)	(21,405)	(0.043%)

Total Swap Contracts **(181,041)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	54	9/30/2019	6,380,438	59,126	12.947%
OEU9 EURO BOBL FUT SEPT 19	(21)	9/6/2019	(3,210,307)	(70,874)	(6.514%)
TUU9 US 2YR NOTE CBT SEPT 19	61	9/30/2019	13,125,961	53,281	26.635%
TYU9 UST 10YR NOTE FUT SEPT19	(9)	9/19/2019	(1,151,719)	(24,833)	(2.337%)
USU9 US LONG BOND FUT SEPT 19	15	9/19/2019	2,333,906	105,447	4.736%
UXYU9 UST 10YR ULTRA FUT SEP 19	(5)	9/19/2019	(690,625)	(18,467)	(1.401%)
WNU9 ULTRA US BOND FUT SEP 19	10	9/19/2019	1,775,625	89,517	3.603%

Total Futures Contracts **193,199**

NET ASSETS 49,280,763

NET ASSET VALUE PER SHARE

Total Return Fund Shares 10.22

(\$46,507,877 / 4,550,552 Shares Outstanding)

Total Return Fund - Advisor Class Shares
(\$275,158 / 26,923 Shares Outstanding)

10.22

Total Return Fund - I Class Shares
(\$2,497,728 / 244,293 Shares Outstanding)

10.22

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	EER	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan 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.