

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABJA INVESTMENT CO	5.45	1/24/28	200,000	181,634	0.456%
AESOP 2013-2A B 144A	3.66	2/20/20	125,000	125,128	0.314%
AFIN 2018-1 D 144A	3.7	6/20/25	225,000	223,298	0.560%
AHPT 2017-ATRM C 144A	3.81	12/15/36	190,000	190,356	0.478%
AHT1 2018-ASHF C 144A	3.56	4/15/35	190,000	189,916	0.476%
ALERIS INTL INC TL 1L BANKDEBT	6.99	2/27/23	39,900	40,586	0.102%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	135,000	129,780	0.326%
ALTICE US FINANCE I CRP TL B 1L BANKDEBT	4.49	7/28/25	98,503	98,380	0.247%
AMCAR 2016-3 D	2.71	9/8/22	125,000	122,871	0.308%
APPLIED SYSTEMS INC TL 2L BANKDEBT	9.39	9/19/25	30,000	30,469	0.076%
APPLIED SYSTEMS INC TL B 1L BANKDEBT	5.39	9/19/24	54,450	54,722	0.137%
ARBYS 2015-1A A2 144A	4.97	10/30/45	116,700	117,515	0.295%
ARCELORMITTAL	6.25	2/25/22	55,000	58,850	0.148%
ASURION LLC TL B2 2L BANKDEBT	8.74	8/4/25	295,000	302,930	0.760%
ASURION LLC TL B4 1L BANKDEBT	5.24	8/4/22	70,214	70,766	0.178%
AUTODATA INC TL 1L BANKDEBT	5.49	12/13/24	29,850	29,962	0.075%
AVANTOR INC 144A	6	10/1/24	40,000	40,550	0.102%
AVANTOR INC 144A	9	10/1/25	80,000	82,300	0.206%
AXTEL SAB DE CV	6.38	11/14/24	200,000	197,750	0.496%
BAIDU INC	3.88	9/29/23	200,000	198,300	0.497%
BANK 2017-BNK5 A5	3.39	6/15/60	395,000	383,290	0.961%
BANK OF EAST ASIA LTD	5.5	6/2/67	150,000	148,635	0.373%
BARCLAYS BANK PLC	5.14	10/14/20	185,000	189,466	0.475%
BLUE CUBE SPINCO INC	10	10/15/25	45,000	51,750	0.130%
BOARDWALK PIPELINES LP	5.95	6/1/26	115,000	121,697	0.305%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	212,285	210,862	0.529%
BOMFT 2017-SPL5 B1 144A	4	6/28/57	300,000	300,210	0.753%
BORAL FINANCE PTY LTD 144A	3	11/1/22	15,000	14,431	0.036%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	25,000	23,361	0.059%
BRIXMOR OPERATING PART	4.13	6/15/26	120,000	116,303	0.292%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	210,000	204,163	0.512%
BWAY CORP TL B 1L BANKDEBT	5.58	4/3/24	103,688	103,558	0.260%
BWAY HOLDING CO 144A	7.25	4/15/25	60,000	58,425	0.147%
BX 2017-IMC D 144A	4.41	10/15/32	190,000	190,475	0.478%
CAESARS ENTERTAIN CORP CB 5% 10/24	5	10/1/24	12,055	19,682	0.049%
Caesars Entertainment			2,500	25,625	0.064%
CAPITAL AUTOMOTIVE LP TL 2L BANKDEBT	8.25	3/24/25	70,140	71,543	0.179%
CARRIZO OIL & GAS INC	8.25	7/15/25	30,000	32,325	0.081%
CAS 2018-C02 2M2	4.42	8/25/30	310,000	313,999	0.788%
CCART 2016-AA C 144A	3.25	6/15/22	99,000	99,111	0.249%
CCC INFORMATION SRVCS INC TL 2L BANKDEBT	8.99	4/28/25	40,000	40,225	0.101%
CCO HLDGS LLC/CAP CORP 144A	5	2/1/28	60,000	56,325	0.141%
CCO HLDGS LLC/CAP CORP 144A	5.88	5/1/27	75,000	74,063	0.186%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	205,000	202,438	0.508%
CHANGE HEALTHCARE HLDGS TL B 1L BANKDEBT	4.99	3/1/24	117,000	117,347	0.294%
CHENIERE CORP CHRISTI HD	7	6/30/24	100,000	109,500	0.275%
CH HOLD CORP TL 2L BANKDEBT	9.49	2/3/25	95,000	95,950	0.241%
CHOBANI LLC/FINANCE CORP 144A	7.5	4/15/25	25,000	22,656	0.057%
CLEAR CHANNEL COMMUNICAT	9	12/15/19	20,000	15,050	0.038%
CLEAR CHANNEL WORLDWIDE	6.5	11/15/22	20,000	20,400	0.051%
CLEAR CHANNEL WORLDWIDE	7.63	3/15/20	20,000	20,100	0.050%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	200,000	201,858	0.506%
COLOGIX INC TL 1L BANKDEBT	5.24	3/20/24	49,499	49,344	0.124%
COLOGIX INC TL 2L BANKDEBT	9.24	3/20/25	105,000	105,689	0.265%
COLOMBIA	10	7/24/24	500,000,000	199,063	0.499%
COLT 2017-1 A3 144A	3.07	5/27/47	40,253	39,908	0.100%
COLT 2017-2 A3A 144A	2.77	10/25/47	54,050	53,708	0.135%
COLT 2018-2 M1 144A	4.19	7/27/48	195,000	195,000	0.489%
COMM 2014-UBS6 C	4.61	12/10/47	285,000	275,478	0.691%
CREDIT SUISSE GROUP AG	2.13	9/12/25	150,000	186,347	0.467%
CSAIL 2015-C2 B	4.21	6/15/57	150,000	149,597	0.375%
CTRIIP.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	140,000	137,296	0.344%
DAE AVIATION HOLDINGS TL 1L BANKDEBT	5.99	7/7/22	73,485	73,818	0.185%
DCP MIDSTREAM LLC	8.13	8/16/30	87,000	103,639	0.260%
DRMT 2017-3A A3 144A	2.81	10/25/47	106,343	105,249	0.264%

DRMT 2018-2A A3 144A	3.68	4/25/58	137,454	136,777	0.343%
DRMT 2018-3A M1 144A	4.36	8/25/58	200,000	200,000	0.502%
DYNEGY INC 144A	8	1/15/25	35,000	37,888	0.095%
EAGLECLAW MIDSTREAM VENT TL 1L BANKDEBT	6.49	6/24/24	88,875	87,431	0.219%
ELANCO ANIMAL HEALTH INC 144A	4.9	8/28/28	40,000	40,488	0.102%
EMIRATES AIRLINES	4.5	2/6/25	123,808	122,248	0.307%
EMIRATES NBD TIER 1	5.75	11/30/66	200,000	200,263	0.502%
ENBRIDGE ENERGY PARTNERS	7.38	10/15/45	95,000	125,783	0.316%
ENBRIDGE INC	6	1/15/77	175,000	169,041	0.424%
ENCAPSYS LLC TL 2L BANKDEBT	9.74	11/7/25	100,000	100,125	0.251%
ENCAPSYS LLC TL B 1L BANKDEBT	5.49	11/7/24	29,850	29,987	0.075%
EQUINIX INC	5.88	1/15/26	60,000	61,650	0.155%
ESKOM HOLDINGS SOC LTD 144A	8.45	8/10/28	200,000	200,525	0.503%
EXGEN RENEWABLES IV LLC TL B 1L BANKDEBT	5.32	11/28/24	93,166	93,865	0.235%
FELIX ENERGY PP	8.84	8/9/22	66,667	66,000	0.166%
FHLMC GOLD	3.5	3/1/46	313,867	311,349	0.781%
FHLM GOLD 30 YR TBA OCT	3	1/1/43	855,000	817,911	2.052%
FILTRATION GROUP INC TL B 1L BANKDEBT	5.24	3/29/25	99,500	100,140	0.251%
FINANCIAL & RISK US HOLD 144A	8.25	11/15/26	57,000	56,644	0.142%
FINANCIAL & RISK US HOLD 144A	6.25	5/15/26	20,000	20,025	0.050%
FIRST DATA CORPORATION TL 1L BANKDEBT	4.21	7/8/22	107,565	107,724	0.270%
FNMA 15 YR TBA OCT	2.5	1/1/27	1,400,000	1,350,809	3.389%
FNMA 30 YR	4	11/1/44	184,221	186,540	0.468%
FNMA 30 YR	4	1/1/42	255,069	259,504	0.651%
FNMA 30 YR	4	12/1/40	38,250	38,912	0.098%
FNMA 30 YR	4	12/1/40	57,696	58,698	0.147%
FNMA 30 YR	4	2/1/41	34,545	35,145	0.088%
FNMA 30 YR	3.5	3/1/45	367,325	364,378	0.914%
FNMA 30 YR	4	5/1/47	82,841	83,705	0.210%
FNMA 30 YR	4.5	6/1/44	226,759	235,983	0.592%
FNMA 30 YR	5	7/1/41	201,476	214,391	0.538%
FNMA 30 YR TBA OCT	5	1/1/33	495,000	519,634	1.304%
FNMA 30 YR TBA OCT	4.5	1/1/35	725,000	747,911	1.876%
FNMA 30 YR TBA OCT	4	1/1/40	1,955,000	1,974,042	4.952%
FNMA 30 YR TBA OCT	3.5	1/1/41	365,000	359,187	0.901%
FNMA 30 YR TBA OCT	3	1/1/42	340,000	325,355	0.816%
FNMA 30 YR TBA OCT	2.5	1/1/44	240,000	222,028	0.557%
FORMULA ONE TL B 1L BANKDEBT	4.74	2/1/24	114,252	113,300	0.284%
FOUR SEASONS HOLDINGS INC TL 1L BANKDEBT	4.24	11/30/23	73,688	73,699	0.185%
FSMT 2017-2 B1 144A	4.14	10/25/47	270,016	265,649	0.666%
FWLS 2017-SC01 M1 144A	3.6	12/25/46	361,805	357,076	0.896%
GALXY 2018-29A B 144A	3.71	11/15/26	375,000	372,170	0.934%
GFMT 2017-1 B2 144A	3.95	7/25/56	183,848	177,372	0.445%
GLP CAPITAL LP / FIN II	5.25	6/1/25	160,000	162,400	0.407%
GMALT 2018-1 D	3.37	10/20/22	195,000	193,273	0.485%
GNMA II TBA OCT	5	1/1/33	145,000	151,412	0.380%
GNMA II TBA OCT	4.5	1/1/35	240,000	248,063	0.622%
GNMA II TBA OCT	3.5	1/1/42	(285,000)	(283,391)	(0.711%)
GNMA II 30 YR	5	10/20/47	109,635	114,613	0.288%
GNMA II 30 YR	5	11/20/40	46,488	49,693	0.125%
GNMA II 30 YR	5	11/20/47	106,058	110,874	0.278%
GNMA II 30 YR	5	7/20/47	334,882	350,088	0.878%
GNMA II 30 YR	3.5	8/20/46	92,880	92,397	0.232%
GNMA II 30 YR	3.5	9/20/43	149,069	149,078	0.374%
GNMA II 30 YR	3.5	9/20/45	87,375	87,015	0.218%
GNR 2016-118 DI	3.5	3/20/43	405,935	56,737	0.142%
GOLDMAN SACHS GROUP INC	3.44	4/26/22	200,000	202,534	0.508%
HCA INC	7.5	2/15/22	60,000	65,700	0.165%
HESS CORP	4.3	4/1/27	105,000	101,487	0.255%
HGVT 2017-AA B 144A	2.96	12/26/28	205,334	200,102	0.502%
HLA 2014-3A B1R 144A	4.05	10/22/25	315,000	314,970	0.790%
HNGRY 2018-1A AI 144A	4.25	6/20/48	195,000	194,760	0.489%
HONK 2018-1A A2 144A	4.74	4/20/48	184,538	183,399	0.460%
HOWARD HUGHES CORP 144A	5.38	3/15/25	60,000	59,475	0.149%
HUB INTERNATIONAL LTD 144A	7	5/1/26	60,000	59,700	0.150%
HUB INTL HOLDINGS TL B 1L BANKDEBT	5.34	4/25/25	124,688	124,906	0.313%
HUBBAY MINERALS INC 144A	7.63	1/15/25	25,000	25,813	0.065%
HUGHES SATELLITE SYSTEMS	7.63	6/15/21	50,000	53,875	0.135%
IHEARTCOMMUNICATIONS INC	9	9/15/22	5,000	3,750	0.009%
IMS HEALTH INC TL B 1L BANKDEBT	4.39	3/7/24	40,183	40,293	0.101%
INTELSAT JACKSON HLDG 144A	8.5	10/15/24	17,000	17,170	0.043%
INTELSAT JACKSON HLDG 144A	9.75	7/15/25	20,000	21,175	0.053%

INTELSAT JACKSON HLDG 144A	9.5	9/30/22	90,000	104,850	0.263%
INTELSAT JACKSON HLDG TL B5 1L BANKDEBT	6.63	1/2/24	40,000	41,630	0.104%
IRIDIUM COMMUNICATIONS I 144A	10.25	4/15/23	77,000	83,930	0.211%
JOSEPH T RYERSON & SON I 144A	11	5/15/22	50,000	54,500	0.137%
JPMCC 2018-WPT CFX 144A	4.95	7/5/33	195,000	199,982	0.502%
KISSNER GR HLDG 144A	8.38	12/1/22	2,000	2,050	0.005%
KKR 12 B1R 144A	3.89	7/15/27	250,000	249,988	0.627%
KOPPERS INC 144A	6	2/15/25	10,000	10,000	0.025%
KRONOS INC/MA TL 2L BANKDEBT	10.59	11/1/24	95,000	96,934	0.243%
KRONOS INC/MA TL B 1L BANKDEBT	5.34	11/1/23	84,575	84,967	0.213%
LEVEL 3 FINANCING INC TL B 1L BANKDEBT	4.43	2/22/24	75,000	75,198	0.189%
LONGFOR HOLDINGS LTD	4.5	1/16/28	200,000	180,534	0.453%
LTI HOLDINGS INC TL 1L BANKDEBT	5.81	9/6/25	60,000	60,225	0.151%
LUCID ENERGY GROUP II TL 1L BANKDEBT	5.16	2/17/25	64,675	63,705	0.160%
MAGNE 2015-16A BR 144A	3.53	1/18/28	285,000	281,746	0.707%
MANITOWOC FOODSERVC INC TL B 1L BANKDEBT	4.99	3/3/23	93,765	94,116	0.236%
MDPK 2014-14A A2R 144A	3.47	7/20/26	295,000	294,993	0.740%
MORGAN STANLEY	2.63	3/9/27	130,000	165,619	0.415%
MPH ACQUISITION HOLDINGS 144A	7.13	6/1/24	55,000	57,063	0.143%
MSBAM 2015-C22 AS	3.56	4/15/48	290,000	283,559	0.711%
MTN MAURITIUS INVSTMENTS	6.5	10/13/26	200,000	196,550	0.493%
MULTIPLAN INC TL B 1L BANKDEBT	5.14	6/7/23	84,639	84,793	0.213%
MVCOT 2012-1A A 144A	2.51	5/20/30	67,363	66,860	0.168%
NAVSL 2017-A SUB 144A	3.91	12/16/58	175,000	167,461	0.420%
NRG ENERGY INC	7.25	5/15/26	32,000	34,720	0.087%
NVA HOLDINGS INC TL B3 1L BANKDEBT	4.99	2/2/25	89,625	89,289	0.224%
OCT23 2015-1A BR 144A	3.54	7/15/27	250,000	249,327	0.625%
OZLM 2014-8A A1AR 144A	3.47	10/17/26	285,000	285,003	0.715%
PACTIV LLC	7.95	12/15/25	40,000	42,700	0.107%
PARSLEY ENERGY LLC/FINAN 144A	6.25	6/1/24	35,000	36,488	0.092%
PETROBRAS GLOBAL FINANCE	7.38	1/17/27	100,000	101,430	0.254%
PHARMERICA CORP TL B 1L BANKDEBT	5.65	12/6/24	94,525	95,116	0.239%
PHOENIX SERVICES MERGER TL 1L BANKDEBT	5.87	3/1/25	39,800	40,148	0.101%
PIKE CORP TL B 1L BANKDEBT	5.75	3/23/25	45,936	46,269	0.116%
PLNT 2018-1A A2I 144A	4.26	9/5/48	200,000	199,590	0.501%
POLARIS INTERMEDIATE 144A	8.5	12/1/22	40,000	41,350	0.104%
POST HOLDINGS INC 144A	8	7/15/25	65,000	71,500	0.179%
PQ CORP TL 1L BANKDEBT	4.74	2/8/25	57,563	57,600	0.144%
QATAR 144A	3.88	4/23/23	200,000	201,771	0.506%
REYNOLDS GROUP TL B 1L BANKDEBT	4.99	2/5/23	98,004	98,416	0.247%
REYNOLDS GRP ISS/REYNOLD 144A	5.84	7/15/21	55,000	55,756	0.140%
SABINE PASS LIQUEFACTION	4.2	3/15/28	185,000	179,450	0.450%
SCIENTIFIC GAMES INTERNA	10	12/1/22	34,000	35,998	0.090%
SCRT 2016-1 M1 144A	3	9/25/55	130,000	125,062	0.314%
SCRT 2017-2 M1 144A	4	8/25/56	320,000	313,200	0.786%
SDART 2015-3 E 144A	4.5	6/17/23	625,000	631,702	1.585%
SDART 2018-1 C	2.96	3/15/24	285,000	281,528	0.706%
SEMPRA ENERGY	3.8	2/1/38	125,000	112,604	0.282%
SEMPRA ENERGY CVT 6.00% A 1/21			1,953	196,458	0.493%
SEMT 2018-CH3 A19 144A	4.5	8/25/48	192,139	194,264	0.487%
SEMT 2018-CH4 A19 144A	4.5	10/25/48	200,000	201,734	0.506%
SEVEN GENERATIONS ENERGY 144A	6.75	5/1/23	50,000	51,688	0.130%
SEVEN GENERATIONS ENERGY 144A	5.38	9/30/25	35,000	33,688	0.085%
SHIMAO PPTY HLDNG LTD	8.38	2/10/22	200,000	210,250	0.527%
SIRIUS XM RADIO INC 144A	6	7/15/24	75,000	77,719	0.195%
SLIDE 2018-FUN E 144A	4.37	6/15/31	125,000	125,560	0.315%
SOLERA LLC / SOLERA FINA 144A	10.5	3/1/24	70,000	76,475	0.192%
SONIC 2018-1A A2I 144A	4.03	2/20/48	110,000	108,138	0.271%
SPRINT COMMUNICATIONS TL B 1L BANKDEBT	4.75	2/2/24	64,025	64,185	0.161%
SPRINT CORP	7.25	9/15/21	20,000	21,150	0.053%
SRFC 2015-2A B 144A	3.02	6/20/32	43,482	43,210	0.108%
SS&C TECH INC TL B3/B4 STRIP BANKDEBT	4.49	4/16/25	104,375	104,441	0.262%
STACR 2017-SPI1 M2 144A	3.99	9/25/47	320,000	302,053	0.758%
STACR 2018-HQA1 M2	4.52	9/25/30	195,000	197,420	0.495%
STACR 2018-SPI1 M2 144A	3.75	2/25/48	310,000	282,285	0.708%
STACR 2018-SPI2 M2 144A	3.82	5/25/48	155,000	144,151	0.362%
STACR 2018-SPI3 M1 144A	4.17	8/25/48	145,000	145,499	0.365%
STANDARDAERO AVIATION 144A	10	7/15/23	25,000	26,938	0.068%
STANDARD CHARTERED PLC	4	10/21/25	100,000	122,788	0.308%
STARS GRP HLDS/STARS GRP 144A	7	7/15/26	20,000	20,650	0.052%
STEVENS HOLDING CO INC 144A	6.13	10/1/26	20,000	20,275	0.051%
SYNCT 2018-1 C	3.36	3/15/24	230,000	228,173	0.572%

SYNGENTA FINANCE NV 144A	3.93	4/23/21	205,000	204,453	0.513%
TARGA RESOURCES A PERP CVT PFD 9.5% PP			50	54,431	0.137%
TARGA RESOURCES PARTNERS	6.75	3/15/24	75,000	79,125	0.198%
TERRAFORM POWER OPER TL B 1L BANKDEBT	4.24	11/8/22	34,738	34,824	0.087%
TESLA INC 144A	5.3	8/15/25	90,000	75,600	0.190%
TIPS	0.13	4/15/22	455,941	443,047	1.111%
TIPS	0.38	7/15/27	360,570	344,682	0.865%
T-MOBILE USA INC	6.5	1/15/26	50,000	52,313	0.131%
TPF II POWER LLC TL B 1L BANKDEBT	5.99	10/2/23	100,000	99,750	0.250%
TPMT 2016-4 M1 144A	3.25	7/25/56	305,000	292,934	0.735%
TPMT 2016-5 A1 144A	2.5	10/25/56	68,313	66,388	0.167%
TPMT 2018-3 A1 144A	3.75	5/25/58	193,991	194,062	0.487%
TRANS UNION LLC TL B4 1L BANKDEBT	4.24	6/19/25	84,788	85,017	0.213%
TRP Government Reserve	2.09		675,196	675,196	1.694%
TRP Inst Floating Rate - Inst			0	0	0.000%
TRUCK HERO INC TL 2L BANKDEBT	10.46	4/21/25	50,000	49,500	0.124%
UBER TECHNOLOGIES INC TL B 1L BANKDEBT	5.65	7/13/23	98,000	98,270	0.247%
US TREASURY N/B	1.75	11/15/20	1,550,000	1,515,367	3.801%
US TREASURY N/B	2.25	11/15/27	1,290,000	1,207,561	3.029%
US TREASURY N/B	2.88	11/15/46	1,295,000	1,217,502	3.054%
US TREASURY N/B	2.38	1/31/23	635,000	620,514	1.557%
US TREASURY N/B	2.25	2/15/27	355,000	334,255	0.838%
US TREASURY N/B	2.63	2/28/23	1,475,000	1,456,332	3.653%
US TREASURY N/B	2.38	4/15/21	800,000	790,500	1.983%
US TREASURY N/B	2.38	5/15/27	360,000	341,888	0.858%
US TREASURY N/B	3	8/15/48	125,000	120,254	0.302%
US TREASURY N/B	1.25	8/31/19	990,000	977,780	2.453%
US TREASURY N/B	2.63	8/31/20	990,000	986,597	2.475%
VALEANT PHARMACEUTICALS 144A	7	3/15/24	75,000	79,219	0.199%
VALEANT PHARMA TL B 1L BANKDEBT	5.1	6/2/25	63,937	64,240	0.161%
VEREIT OPERATING PARTNER	3.95	8/15/27	65,000	61,117	0.153%
VERUS 2018-2 A3 144A	3.83	6/1/58	177,980	177,964	0.446%
VERUS 2018-INV1 A2 144A	3.85	3/25/58	175,825	175,606	0.441%
VGD MERGER SUB LLC TL 2L BANKDEBT	9.74	8/18/24	60,000	60,563	0.152%
VICI PROP 1/VICI FC	8	10/15/23	22,815	25,182	0.063%
VISTRA OPERATIONS CO LLC 144A	5.5	9/1/26	30,000	30,338	0.076%
VISTRA TL B-EXIT 1L BANKDEBT	4.24	8/4/23	104,877	104,972	0.263%
VODAFONE GROUP PLC	3.75	1/16/24	200,000	197,748	0.496%
WASTE INDUSTRIES TL B 1L BANKDEBT	4.99	9/27/24	94,399	94,891	0.238%
WELBILT INC	9.5	2/15/24	50,000	54,625	0.137%
WESTINGHOUSE TL 1L BANKDEBT	5.99	8/1/25	35,000	35,420	0.089%
WESTINGHOUSE TL 2L BANKDEBT	8.99	8/3/26	55,000	55,894	0.140%
WINDR 2016-1A CR	4.45	7/15/28	250,000	249,469	0.626%
WINK HOLDCO INC TL 1L BANKDEBT	5.24	12/2/24	64,513	64,251	0.161%
WINK HOLDCO INC TL 2L BANKDEBT	9	12/1/25	55,000	54,828	0.138%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	108,000	101,296	0.254%
YUM! BRANDS INC	5.35	11/1/43	34,000	29,283	0.073%
YUM BRANDS INC TL B 1L BANKDEBT	3.91	4/3/25	98,505	98,567	0.247%
ZAYO GROUP LLC/ZAYO CAP	6.38	5/15/25	54,000	56,025	0.141%

Total Investments in Securities **46,103,829**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	33,712	AUD	(47,000)	01/25/2019	(301)	-0.001%
BARCLAYS	USD	35,259	JPY	(3,895,000)	10/19/2018	924	0.002%
UBS SECURITIES LLC	USD	107,574	NOK	(895,000)	11/16/2018	(2,612)	-0.007%
UBS SECURITIES LLC	USD	112,203	CHF	(110,000)	11/23/2018	(453)	-0.001%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	25,254	EUR	(22,000)	11/16/2018	(389)	-0.001%
JP MORGAN SECURITIES LLC	AUD	60,000	USD	(43,731)	01/25/2019	(310)	-0.001%
JP MORGAN SECURITIES LLC	BRL	115,000	USD	(28,722)	10/02/2018	(255)	-0.001%
JP MORGAN SECURITIES LLC	BRL	115,000	USD	(28,722)	10/02/2018	(255)	-0.001%
JP MORGAN SECURITIES LLC	BRL	44,000	USD	(10,989)	10/02/2018	(98)	0.000%
JP MORGAN SECURITIES LLC	USD	30,052	BRL	(115,000)	10/02/2018	1,585	0.004%
JP MORGAN SECURITIES LLC	USD	30,114	BRL	(115,000)	10/02/2018	1,648	0.004%
JP MORGAN SECURITIES LLC	USD	11,510	BRL	(44,000)	10/02/2018	618	0.002%
JP MORGAN SECURITIES LLC	CAD	65,000	USD	(50,426)	10/19/2018	(79)	0.000%
JP MORGAN SECURITIES LLC	GBP	40,000	USD	(53,165)	10/19/2018	(979)	-0.002%
JP MORGAN SECURITIES LLC	JPY	5,370,000	USD	(47,975)	10/19/2018	(639)	-0.002%
JP MORGAN SECURITIES LLC	COP	309,285,000	USD	(101,343)	11/02/2018	3,053	0.008%
JP MORGAN SECURITIES LLC	EUR	60,000	USD	(70,904)	11/16/2018	(969)	-0.002%
JP MORGAN SECURITIES LLC	NOK	455,000	USD	(56,019)	11/16/2018	(3)	0.000%
JP MORGAN SECURITIES LLC	NZD	70,000	USD	(46,717)	11/16/2018	(304)	-0.001%

JP MORGAN SECURITIES LLC	SEK	460,000	USD	(52,632)	11/16/2018	(663)	-0.002%
JP MORGAN SECURITIES LLC	USD	15,785	EUR	(13,364)	11/16/2018	207	0.001%
JP MORGAN SECURITIES LLC	USD	25,611	EUR	(22,000)	11/16/2018	(32)	0.000%
JP MORGAN SECURITIES LLC	USD	25,607	EUR	(22,000)	11/16/2018	(36)	0.000%
JP MORGAN SECURITIES LLC	USD	25,319	EUR	(22,000)	11/16/2018	(324)	-0.001%
JP MORGAN SECURITIES LLC	USD	25,331	EUR	(22,000)	11/16/2018	(312)	-0.001%
JP MORGAN SECURITIES LLC	USD	102,178	NZD	(155,000)	11/16/2018	(594)	-0.001%
JP MORGAN SECURITIES LLC	USD	26,600	SEK	(237,000)	11/16/2018	(175)	0.000%
JP MORGAN SECURITIES LLC	USD	26,519	SEK	(236,000)	11/16/2018	(143)	0.000%
JP MORGAN SECURITIES LLC	USD	26,126	SEK	(236,000)	11/16/2018	(536)	-0.001%
JP MORGAN SECURITIES LLC	CHF	60,000	USD	(62,717)	11/23/2018	(1,268)	-0.003%
RBC DOMINION SECURITIES INC	USD	35,274	JPY	(3,895,000)	10/19/2018	940	0.002%
CREDIT SUISSE FIRST BOSTON	BRL	274,000	USD	(67,000)	10/02/2018	825	0.002%
CREDIT SUISSE FIRST BOSTON	USD	68,433	BRL	(274,000)	10/02/2018	608	0.002%
CREDIT SUISSE FIRST BOSTON	BRL	673,085	USD	(164,181)	11/05/2018	1,982	0.005%
BNP PARIBAS SECURITIES CORP	USD	29,313	EUR	(25,713)	11/16/2018	(658)	-0.002%
GOLDMAN SACHS & CO	USD	35,281	JPY	(3,895,000)	10/19/2018	947	0.002%
MORGAN STANLEY & COMPANY LLC	USD	86,670	BRL	(326,000)	11/05/2018	6,191	0.016%
DEUTSCHE BANK	BRL	303,915	USD	(73,954)	11/05/2018	1,073	0.003%
DEUTSCHE BANK	USD	86,681	BRL	(326,000)	11/05/2018	6,202	0.016%
HSBC SECURITIES INC	USD	33,679	AUD	(47,000)	01/25/2019	(334)	-0.001%
HSBC SECURITIES INC	USD	86,590	BRL	(325,000)	11/05/2018	6,358	0.016%
CITIBANK N A	USD	496,467	GBP	(376,000)	10/19/2018	5,916	0.015%
CITIBANK N A	USD	25,326	EUR	(22,000)	11/16/2018	(317)	-0.001%
CITIBANK N A	USD	25,232	EUR	(22,000)	11/16/2018	(411)	-0.001%
CITIBANK N A	USD	26,501	SEK	(236,000)	11/16/2018	(161)	0.000%
STATE STREET BANK & TRUST	USD	33,095	AUD	(46,000)	01/25/2019	(194)	0.000%
STATE STREET BANK & TRUST	USD	107,579	CAD	(140,000)	10/19/2018	(861)	-0.002%
STATE STREET BANK & TRUST	USD	25,271	EUR	(22,000)	11/16/2018	(373)	-0.001%
STANDARD CHARTERED SECURITIES	USD	201,080	COP	(594,934,500)	11/02/2018	266	0.001%

Total Forward Currency Exchange Contracts

24,305

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S30 PAY 102 11/21/2018	102.00	11/21/2018	(3,000,000)	(1,988)	(0.005%)
CDX HY S30 PAY 105 11/21/2018	105.00	11/21/2018	3,000,000	4,448	0.011%
TYZ8C 121 CALL OPT 10YR FUT DEC 18	121.00	11/23/2018	12,000	1,125	0.003%
TYZ8P 118.5 PUT OPT 10YR FUT DEC 18	118.50	11/23/2018	(12,000)	(5,813)	(0.015%)

Total Options

(2,228)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD IRS 07/17/2028 PAY FIX	(475,000)	7,116	0.018%
USD IRS 04/05/2028 PAY FIX	(800,000)	17,774	0.045%
USD IRS 06/11/2028 PAY FIX	(720,000)	2,483	0.006%
USD IRS 04/05/2020 REC FIX	3,500,000	(16,489)	(0.041%)
CMBX.NA.AAA.10 11/17/2059	(720,000)	(3,059)	(0.008%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(775,000)	(56,369)	(0.141%)
USD IRS 08/11/2027 PAY FIX	(450,000)	30,969	0.078%
MURPHY OIL CORP CDS 5YR 06/20/2023	(50,000)	816	0.002%

Total Swap Contracts

(16,759)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	38	12/31/2018	4,274,109	(39,648)	10.722%
G Z8 LONG GILT FUT DEC 18	(3)	12/27/2018	(472,902)	(2,101)	(1.186%)
TUZ8 2YR US NOTE FUT DEC 18	27	12/31/2018	5,689,828	(17,984)	14.273%
TYZ8 UST 10YR FUT DEC 18	(6)	12/19/2018	(712,688)	(85)	(1.788%)
USZ8 UST 30YR FUT DEC 18	15	12/19/2018	2,107,500	(58,263)	5.287%
UXYZ8 UST 10YR ULTRA FUT DEC 18	2	12/19/2018	252,000	(4,675)	0.632%
WNZ8 ULTRA US BOND FUT DEC 18	12	12/19/2018	1,851,375	(69,160)	4.644%

Total Futures Contracts

(191,916)

NET ASSETS

39,864,231

NET ASSET VALUE PER SHARE

Total Return Fund Shares

9.75

(\$37,714,757 / 3,863,147 Shares Outstanding)

Total Return Fund - Advisor Class Shares

9.75

(\$262,551 / 26,918 Shares Outstanding)

Total Return Fund - I Class Shares

9.76

(\$1,886,923 / 192,894 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	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	EEL	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	GYP	Guyanese Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	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.