

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABJA INVESTMENT CO	5.45	1/24/28	200,000	170,824	0.418%
AESOP 2013-2A B 144A	3.66	2/20/20	41,667	41,664	0.102%
AFIN 2018-1 D 144A	3.7	6/20/25	225,000	225,683	0.552%
AGILE GROUP HOLDINGS LTD	9	5/21/20	200,000	205,673	0.503%
AHPT 2017-ATRM C 144A	4.11	12/15/36	190,000	188,056	0.460%
AHT1 2018-ASHF C 144A	3.86	4/15/35	190,000	187,520	0.459%
ALERIS INTL INC TL 1L BANKDEBT	7.25	2/27/23	39,800	39,377	0.096%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	135,000	130,782	0.320%
AMCAR 2016-3 D	2.71	9/8/22	125,000	123,459	0.302%
APPLIED SYSTEMS INC TL 2L BANKDEBT	9.52	9/19/25	30,000	29,175	0.071%
APPLIED SYSTEMS INC TL B 1L BANKDEBT	5.52	9/19/24	54,313	51,642	0.126%
ARBYS 2015-1A A2 144A	4.97	10/30/45	116,400	118,730	0.290%
ARCELORMITTAL	6.25	2/25/22	55,000	58,163	0.142%
ASURION LLC TL B2 2L BANKDEBT	9.02	8/4/25	295,000	291,130	0.712%
ASURION LLC TL B4 1L BANKDEBT	5.52	8/4/22	64,397	61,729	0.151%
AVANTOR INC 144A	6	10/1/24	40,000	39,300	0.096%
AVANTOR INC 144A	9	10/1/25	80,000	80,000	0.196%
AVANTOR INC TL 1L BANKDEBT	6.07	11/21/24	75,889	73,360	0.179%
AXTEL SAB DE CV	6.38	11/14/24	200,000	191,000	0.467%
BAIDU INC	3.88	9/29/23	200,000	199,394	0.488%
BARCLAYS BANK PLC	5.14	10/14/20	185,000	187,308	0.458%
BAUSCH HEALTH COS INC TL B 1L BANKDEBT	5.38	11/27/25	54,313	51,427	0.126%
BLACKSTONE PP EUR HOLD	2.2	7/24/25	200,000	221,751	0.543%
BLUEM 2012-2A AR2 144A	3.69	11/20/28	295,000	293,161	0.717%
BOARDWALK PIPELINES LP	5.95	6/1/26	115,000	117,435	0.287%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	195,579	193,829	0.474%
BORAL FINANCE PTY LTD 144A	3	11/1/22	15,000	14,483	0.035%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	25,000	23,265	0.057%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	210,000	197,753	0.484%
BWAY CORP TL B 1L BANKDEBT	5.66	4/3/24	103,425	97,047	0.237%
BWAY HOLDING CO 144A	7.25	4/15/25	60,000	53,850	0.132%
BX 2017-IMC D 144A	4.71	10/15/32	190,000	187,163	0.458%
CAESARS ENTERTAIN CORP CB 5% 10/24	5	10/1/24	32,055	40,014	0.098%
CAPITAL AUTOMOTIVE LP TL 2L BANKDEBT	8.52	3/24/25	70,140	69,045	0.169%
CAPROCK MIDSTREAM TL B 1L BANKDEBT	7.23	11/3/25	105,000	96,994	0.237%
CARRIZO OIL & GAS INC	8.25	7/15/25	38,000	37,240	0.091%
CAS 2018-C02 2M2	4.71	8/25/30	310,000	301,613	0.738%
CCART 2016-AA C 144A	3.25	6/15/22	99,000	99,123	0.243%
CCO HLDGS LLC/CAP CORP 144A	5	2/1/28	60,000	55,200	0.135%
CCO HLDGS LLC/CAP CORP 144A	5.88	5/1/27	75,000	73,125	0.179%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	205,000	193,471	0.473%
CHANGE HEALTHCARE HLDGS TL B 1L BANKDEBT	5.27	3/1/24	115,500	109,292	0.267%
CHENIERE CORP CHRISTI HD	7	6/30/24	100,000	105,500	0.258%
CHENIERE CORP CHRISTI HD	5.13	6/30/27	6,000	5,640	0.014%
CH HOLD CORP B/DD BANKDEBT	5.52	2/1/24	60,000	59,200	0.145%
CH HOLD CORP TL 2L BANKDEBT	9.77	2/3/25	95,000	94,288	0.231%
CHOBANI LLC/FINANCE CORP 144A	7.5	4/15/25	25,000	19,688	0.048%
CLEAR CHANNEL COMMUNICAT	9	12/15/19	20,000	13,400	0.033%
CLEAR CHANNEL WORLDWIDE	6.5	11/15/22	20,000	20,000	0.049%
CLEAR CHANNEL WORLDWIDE	7.63	3/15/20	20,000	19,600	0.048%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	200,000	201,979	0.494%
COLOGIX INC TL 1L BANKDEBT	5.34	3/20/24	49,373	46,781	0.114%
COLOGIX INC TL 2L BANKDEBT	9.52	3/20/25	105,000	101,150	0.247%
COLOMBIA	10	7/24/24	500,000,000	181,509	0.444%
COLT 2017-1 A3 144A	3.07	5/27/47	34,755	34,498	0.084%
COLT 2017-2 A3A 144A	2.77	10/25/47	44,303	44,036	0.108%
COLT 2018-2 M1 144A	4.19	7/27/48	195,000	195,000	0.477%
COMM 2014-UBS6 C	4.47	12/10/47	285,000	277,726	0.679%
CREDIT SUISSE GROUP AG	2.13	9/12/25	150,000	181,367	0.444%
CSAIL 2015-C2 B	4.21	6/15/57	150,000	151,173	0.370%
CTRIIP.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	140,000	135,495	0.331%
DAE AVIATION HOLDINGS TL 1L BANKDEBT	6.27	7/7/22	73,295	72,288	0.177%
DCP MIDSTREAM LLC	8.13	8/16/30	87,000	98,745	0.242%
DRMT 2017-3A A3 144A	2.81	10/25/47	86,087	85,234	0.209%
DRMT 2018-2A A3 144A	3.68	4/25/58	121,726	121,679	0.298%

DRMT 2018-3A M1 144A	4.36	8/25/58	200,000	199,247	0.487%
DYNEGY INC 144A	8	1/15/25	35,000	37,100	0.091%
EAGLECLAW MIDSTREAM VENT TL 1L BANKDEBT	6.87	6/24/24	88,650	82,555	0.202%
EMIRATES AIRLINES	4.5	2/6/25	123,808	121,615	0.298%
EMIRATES NBD TIER 1	5.75	11/30/67	200,000	200,299	0.490%
ENBRIDGE INC	6	1/15/77	175,000	155,313	0.380%
ENCAPSYS LLC TL 2L BANKDEBT	10.02	11/7/25	60,000	57,000	0.139%
ENCAPSYS LLC TL B 1L BANKDEBT	5.77	11/7/24	29,775	28,906	0.071%
ENEL CHILE SA	4.88	6/12/28	200,000	200,000	0.489%
EQUINIX INC	5.88	1/15/26	60,000	60,450	0.148%
ESKOM HOLDINGS SOC LTD 144A	8.45	8/10/28	200,000	189,005	0.462%
EXGEN RENEWABLES IV LLC TL B 1L BANKDEBT	5.71	11/28/24	63,166	59,692	0.146%
FELIX ENERGY PP	8.84	8/9/22	66,667	66,000	0.161%
FHLMC GOLD	3	1/1/48	415,000	404,664	0.990%
FHLMC GOLD	3.5	3/1/46	303,786	304,707	0.745%
FHLM GOLD 30 YR TBA JAN	3	1/1/42	440,000	428,856	1.049%
FILTRATION GROUP INC TL B 1L BANKDEBT	5.52	3/29/25	99,250	95,446	0.234%
FINANCIAL & RISK US HOLD 144A	8.25	11/15/26	59,000	53,911	0.132%
FINANCIAL & RISK US HOLD 144A	6.25	5/15/26	20,000	19,175	0.047%
FIRST ABU DHABI BK PJSC	5.25	12/17/67	200,000	200,509	0.491%
FIRST DATA CORPORATION TL 1L BANKDEBT	4.5	7/8/22	107,250	102,826	0.252%
FNMA 30 YR	4	11/1/44	176,512	180,343	0.441%
FNMA 30 YR	4	1/1/42	249,419	256,547	0.628%
FNMA 30 YR	4	12/1/40	36,962	38,018	0.093%
FNMA 30 YR	4	12/1/40	55,627	57,217	0.140%
FNMA 30 YR	4	2/1/41	34,146	35,122	0.086%
FNMA 30 YR	3.5	3/1/45	352,713	355,570	0.870%
FNMA 30 YR	4	5/1/47	80,689	82,312	0.201%
FNMA 30 YR	4.5	6/1/44	219,852	230,379	0.564%
FNMA 30 YR	5	7/1/41	196,818	209,005	0.511%
FNMA 30 YR TBA JAN	5	1/1/34	495,000	518,654	1.269%
FNMA 30 YR TBA JAN	4.5	1/1/35	700,000	725,194	1.774%
FNMA 30 YR TBA JAN	4	1/1/40	4,115,000	4,196,099	10.266%
FNMA 30 YR TBA JAN	3.5	1/1/41	1,350,000	1,350,188	3.303%
FNMA 30 YR TBA JAN	3	1/1/42	490,000	478,149	1.170%
FNMA 30 YR TBA JAN	2.5	1/1/44	370,000	349,202	0.854%
FORD MOTOR CREDIT CO LLC	3.34	3/18/21	200,000	193,694	0.474%
FORMULA ONE TL B 1L BANKDEBT	5.02	2/1/24	114,252	107,777	0.264%
FOUR SEASONS HOLDINGS INC TL 1L BANKDEBT	4.52	11/30/23	73,500	70,363	0.172%
FSMT 2017-2 B1 144A	4.14	10/25/47	268,607	271,229	0.664%
FUFENG GROUP LTD	5.88	8/28/21	200,000	201,402	0.493%
FWLS 2017-SC01 M1 144A	3.6	12/25/46	355,530	353,326	0.864%
GALXY 2018-29A B 144A	4.02	11/15/26	375,000	366,625	0.897%
GENERAL ELEC CAP CORP	4.63	1/7/21	180,000	180,499	0.442%
GENERAL MOTORS FINL CO	4.35	4/9/25	105,000	99,873	0.244%
GFMT 2017-1 B2 144A	3.95	7/25/56	182,794	180,651	0.442%
GLP CAPITAL LP / FIN II	5.25	6/1/25	160,000	158,800	0.388%
GMALT 2018-1 D	3.37	10/20/22	195,000	194,506	0.476%
GNMA II TBA JAN	5	1/1/36	145,000	150,848	0.369%
GNMA II TBA JAN	4.5	1/1/39	240,000	248,346	0.608%
GNMA II TBA JAN	3.5	1/1/41	(285,000)	(286,944)	(0.702%)
GNMA II 30 YR	5	10/20/47	104,472	108,781	0.266%
GNMA II 30 YR	5	11/20/40	44,455	47,328	0.116%
GNMA II 30 YR	5	11/20/47	99,928	104,049	0.255%
GNMA II 30 YR	5	7/20/47	316,983	330,058	0.807%
GNMA II 30 YR	3.5	8/20/46	91,381	92,005	0.225%
GNMA II 30 YR	3.5	9/20/43	143,168	144,889	0.354%
GNMA II 30 YR	3.5	9/20/45	84,784	85,451	0.209%
GNR 2016-118 DI	3.5	3/20/43	389,982	52,261	0.128%
GOLDMAN SACHS GROUP INC	3.62	4/26/22	200,000	197,124	0.482%
GSMS 2018-FBLU D 144A	4.46	11/15/35	200,000	197,507	0.483%
HCA INC	7.5	2/15/22	80,000	84,800	0.207%
HESS CORP	4.3	4/1/27	105,000	96,103	0.235%
HGVT 2017-AA B 144A	2.96	12/26/28	188,341	185,169	0.453%
HLA 2014-3A B1R 144A	4.17	10/22/25	315,000	312,954	0.766%
HNGRY 2018-1A AI 144A	4.25	6/20/48	194,513	196,687	0.481%
HONK 2018-1A A2 144A	4.74	4/20/48	184,075	187,385	0.458%
HOWARD HUGHES CORP 144A	5.38	3/15/25	60,000	56,250	0.138%
HUB INTERNATIONAL LTD 144A	7	5/1/26	60,000	53,850	0.132%
HUB INTL HOLDINGS TL B 1L BANKDEBT	5.24	4/25/25	89,463	84,291	0.206%
HUGHES SATELLITE SYSTEMS	7.63	6/15/21	50,000	52,125	0.128%
IHEARTCOMMUNICATIONS INC	9	9/15/22	5,000	3,325	0.008%

INTELSAT JACKSON HLDG 144A	8.5	10/15/24	37,000	35,890	0.088%
INTELSAT JACKSON HLDG 144A	9.75	7/15/25	20,000	20,050	0.049%
INTELSAT JACKSON HLDG 144A	9.5	9/30/22	90,000	102,600	0.251%
INTELSAT JACKSON HLDG TL B5 1L BANKDEBT	6.63	1/2/24	40,000	39,300	0.096%
IRIDIUM COMMUNICATIONS I 144A	10.25	4/15/23	87,000	92,003	0.225%
JOSEPH T RYERSON & SON I 144A	11	5/15/22	6,000	6,030	0.015%
JPMCC 2018-WPT CFX 144A	4.95	7/5/33	195,000	201,413	0.493%
KISSNER GR HLDG 144A	8.38	12/1/22	17,000	17,000	0.042%
KOPPERS INC 144A	6	2/15/25	10,000	8,800	0.022%
KRONOS INC/MA TL 2L BANKDEBT	10.79	11/1/24	120,000	118,276	0.289%
KRONOS INC/MA TL B 1L BANKDEBT	5.54	11/1/23	104,363	98,970	0.242%
LONGFOR HOLDINGS LTD	4.5	1/16/28	200,000	175,204	0.429%
LTI HOLDINGS INC TL 1L BANKDEBT	6.02	9/6/25	59,850	56,209	0.138%
LUCID ENERGY GROUP II TL 1L BANKDEBT	5.5	2/17/25	64,513	59,190	0.145%
MAGNE 2015-16A BR 144A	3.64	1/18/28	285,000	276,926	0.677%
MORGAN STANLEY	1.75	1/30/25	170,000	197,298	0.483%
MPH ACQUISITION HOLDINGS 144A	7.13	6/1/24	55,000	51,288	0.125%
MSBAM 2015-C22 AS	3.56	4/15/48	290,000	289,203	0.708%
MTN MAURITIUS INVSTMENTS	6.5	10/13/26	200,000	195,875	0.479%
MULTIPLAN INC TL B 1L BANKDEBT	5.55	6/7/23	84,639	79,983	0.196%
MVCOT 2012-1A A 144A	2.51	5/20/30	60,150	59,790	0.146%
NAVSL 2017-A SUB 144A	3.91	12/16/58	175,000	173,194	0.424%
NRG ENERGY INC	7.25	5/15/26	32,000	33,400	0.082%
NVA HOLDINGS INC TL B3 1L BANKDEBT	5.27	2/2/25	89,401	84,037	0.206%
OCT23 2015-1A BR 144A	3.64	7/15/27	250,000	240,528	0.588%
OZLM 2014-8A A2RR 144A	4.26	10/17/29	295,000	290,150	0.710%
PACTIV LLC	7.95	12/15/25	40,000	39,450	0.097%
PARSLEY ENERGY LLC/FINAN 144A	6.25	6/1/24	35,000	34,300	0.084%
PETROBRAS GLOBAL FINANCE	7.38	1/17/27	100,000	102,950	0.252%
PETROLEOS MEXICANOS	6.5	1/23/29	45,000	42,041	0.103%
PETROLEOS MEXICANOS	5.13	3/15/23	120,000	142,531	0.349%
PLNT 2018-1A A2I 144A	4.26	9/5/48	199,500	200,330	0.490%
POLARIS INTERMEDIATE 144A	8.5	12/1/22	12,000	10,950	0.027%
POST HOLDINGS INC 144A	8	7/15/25	65,000	68,900	0.169%
REYNOLDS GROUP TL B 1L BANKDEBT	5.27	2/5/23	97,755	92,867	0.227%
REYNOLDS GRP ISS/REYNOLD 144A	5.94	7/15/21	55,000	54,794	0.134%
SABINE PASS LIQUEFACTION	4.2	3/15/28	185,000	175,519	0.429%
SCIENTIFIC GAMES INTERNA	10	12/1/22	34,000	34,468	0.084%
SCRT 2016-1 M1 144A	3	9/25/55	130,000	125,192	0.306%
SCRT 2017-2 M1 144A	4	8/25/56	320,000	305,740	0.748%
SDART 2015-3 E 144A	4.5	6/17/23	625,000	630,391	1.542%
SDART 2018-1 C	2.96	3/15/24	285,000	283,708	0.694%
SEMT 2018-CH3 A19 144A	4.5	8/25/48	176,689	179,503	0.439%
SEMT 2018-CH4 A19 144A	4.5	10/25/48	187,798	192,024	0.470%
SEVEN GENERATIONS ENERGY 144A	6.75	5/1/23	50,000	49,438	0.121%
SEVEN GENERATIONS ENERGY 144A	5.38	9/30/25	35,000	31,763	0.078%
SHIMAO PPTY HLDNG LTD	8.38	2/10/22	200,000	208,187	0.509%
SIRIUS XM RADIO INC 144A	6	7/15/24	75,000	75,188	0.184%
SLIDE 2018-FUN E 144A	4.76	6/15/31	124,161	122,797	0.300%
SOLERA LLC / SOLERA FINA 144A	10.5	3/1/24	70,000	74,550	0.182%
SONIC 2018-1A A2I 144A	4.03	2/20/48	109,908	108,552	0.266%
SPRINT CORP	7.25	9/15/21	20,000	20,475	0.050%
SPRINT NEXTEL CORP	11.5	11/15/21	35,000	39,638	0.097%
SRFC 2015-2A B 144A	3.02	6/20/32	39,305	38,694	0.095%
SS&C TECHNOLOGIES TL B3 1L BANKDEBT		4/16/25	100,436	94,554	0.231%
STACR 2017-SPI1 M2 144A	3.98	9/25/47	320,000	297,758	0.728%
STACR 2018-SPI1 M2 144A	3.74	2/25/48	310,000	279,309	0.683%
STACR 2018-SPI2 M2 144A	3.82	5/25/48	155,000	139,353	0.341%
STACR 2018-SPI3 M1 144A	4.17	8/25/48	138,786	139,139	0.340%
STACR 2018-SPI4 M2 144A	4.46	11/25/48	158,000	145,686	0.356%
STANDARDAERO AVIATION 144A	10	7/15/23	25,000	26,625	0.065%
STANDARD CHARTERED PLC	4	10/21/25	100,000	119,571	0.293%
STEVENS HOLDING CO INC 144A	6.13	10/1/26	20,000	19,700	0.048%
SYNCT 2018-1 C	3.36	3/15/24	230,000	230,016	0.563%
SYNGENTA FINANCE NV 144A	3.93	4/23/21	205,000	202,166	0.495%
TARGA RESOURCES A PERP CVT PFD 9.5% PP			50	53,757	0.132%
TARGA RESOURCES PARTNERS	6.75	3/15/24	75,000	76,500	0.187%
TESLA INC 144A	5.3	8/15/25	90,000	78,300	0.192%
TIPS	0.13	4/15/22	457,530	442,731	1.083%
TIPS	0.38	7/15/27	361,827	343,905	0.841%
T-MOBILE USA INC	6.5	1/15/26	50,000	51,063	0.125%
TPF II POWER LLC TL B 1L BANKDEBT	6.27	10/2/23	59,468	58,031	0.142%

TPMT 2016-5 A1 144A	2.5	10/25/56	64,498	62,522	0.153%
TPMT 2018-3 A1 144A	3.75	5/25/58	183,706	183,519	0.449%
TRANS UNION LLC TL B4 1L BANKDEBT	4.52	6/19/25	84,575	81,403	0.199%
TRAVELPORT CORP FIN 144A	6	3/15/26	30,000	30,225	0.074%
TRP Government Reserve	2.45		1,800,279	1,800,279	4.404%
TRP Inst Floating Rate - Inst			0	0	0.000%
TRUCK HERO INC TL 2L BANKDEBT	10.76	4/21/25	50,000	48,750	0.119%
UBER TECHNOLOGIES INC TL B 1L BANKDEBT	5.96	7/13/23	97,750	93,535	0.229%
UFC HOLDINGS LLC TL B 1L BANKDEBT	5.78	8/18/23	40,000	38,880	0.095%
US TREASURY N/B	1.75	11/15/20	1,550,000	1,528,445	3.739%
US TREASURY N/B	2.25	11/15/27	920,000	888,950	2.175%
US TREASURY N/B	2.88	11/15/46	1,295,000	1,262,625	3.089%
US TREASURY N/B	2.38	1/31/23	635,000	632,123	1.546%
US TREASURY N/B	2.25	2/15/27	355,000	344,794	0.844%
US TREASURY N/B	2.63	2/28/23	2,515,000	2,527,968	6.185%
US TREASURY N/B	2.38	4/15/21	800,000	798,000	1.952%
US TREASURY N/B	2.38	5/15/27	760,000	744,563	1.822%
US TREASURY N/B	3	8/15/48	175,000	174,809	0.428%
US TREASURY N/B	2.63	8/31/20	990,000	991,238	2.425%
VAIL HOLDCO CORP 144A	12.5	2/21/67	5,000	4,928	0.012%
VALEANT PHARMACEUTICALS 144A	7	3/15/24	75,000	75,938	0.186%
VALEANT PHARMA TL B 1L BANKDEBT	5.38	6/2/25	63,118	60,155	0.147%
VEREIT OPERATING PARTNER	3.95	8/15/27	65,000	60,284	0.147%
VERUS 2018-2 A3 144A	3.83	6/1/58	160,530	160,672	0.393%
VERUS 2018-3 M1 144A	4.6	10/25/58	202,000	202,000	0.494%
VERUS 2018-INV1 A2 144A	3.85	3/25/58	163,736	163,725	0.401%
VERUS 2018-INV2 A1FX 144A	4.14	10/25/58	200,000	200,000	0.489%
VGD MERGER SUB LLC TL 2L BANKDEBT	10.02	8/18/24	60,000	59,130	0.145%
VICI PROP 1/VICI FC	8	10/15/23	22,815	24,441	0.060%
VISTRA OPERATIONS CO LLC 144A	5.5	9/1/26	30,000	28,800	0.070%
VISTRA TL B-EXIT 1L BANKDEBT	4.52	8/4/23	104,610	100,629	0.246%
VODAFONE GROUP PLC	3.75	1/16/24	200,000	197,128	0.482%
WELBILT INC	9.5	2/15/24	50,000	53,625	0.131%
WELBILT INC TL B 1L BANKDEBT	5.02	10/23/25	93,827	89,213	0.218%
WESTINGHOUSE TL 1L BANKDEBT	6.27	8/1/25	35,000	33,831	0.083%
WESTINGHOUSE TL 2L BANKDEBT	9.27	8/3/26	55,000	53,625	0.131%
WINDR 2016-1A CR	4.54	7/15/28	250,000	244,190	0.597%
WINK HOLDCO INC TL 1L BANKDEBT	5.52	12/2/24	64,350	60,843	0.149%
WINK HOLDCO INC TL 2L BANKDEBT	9.28	12/1/25	55,000	51,792	0.127%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	108,000	98,593	0.241%
YANLORD LAND HK CO LTD	6.75	4/23/23	200,000	196,590	0.481%
YUM! BRANDS INC	5.35	11/1/43	34,000	28,220	0.069%
YUM BRANDS INC TL B 1L BANKDEBT	4.22	4/3/25	58,112	56,623	0.139%
ZAYO GROUP LLC TL B1 1L BANKDEBT	4.48	1/19/21	39,898	38,777	0.095%
ZAYO GROUP LLC/ZAYO CAP	6.38	5/15/25	54,000	50,220	0.123%

Total Investments in Securities **48,691,194**

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	590	0.001%
JP MORGAN SECURITIES LLC	AUD	60,000	USD	(43,731)	01/25/2019	(1,447)	-0.004%
HSBC SECURITIES INC	USD	33,679	AUD	(47,000)	01/25/2019	557	0.001%
STATE STREET BANK & TRUST	USD	33,095	AUD	(46,000)	01/25/2019	678	0.002%
BNP PARIBAS SECURITIES CORP	USD	141,400	EUR	(123,000)	02/22/2019	(164)	0.000%
BANK OF AMERICA	USD	50,113	CHF	(50,000)	02/22/2019	(1,008)	-0.002%
BANK OF AMERICA	USD	140,623	EUR	(123,000)	02/22/2019	(941)	-0.002%
BANK OF AMERICA	USD	57,669	NZD	(85,000)	02/22/2019	562	0.001%
JP MORGAN CHASE BANK	AUD	80,000	USD	(58,174)	01/25/2019	(1,796)	-0.004%
JP MORGAN CHASE BANK	CAD	75,000	USD	(56,616)	01/25/2019	(1,642)	-0.004%
JP MORGAN CHASE BANK	GBP	45,000	USD	(57,707)	01/25/2019	(277)	-0.001%
JP MORGAN CHASE BANK	JPY	6,315,000	USD	(56,195)	01/25/2019	1,536	0.004%
JP MORGAN CHASE BANK	USD	19,230	CAD	(25,000)	01/25/2019	905	0.002%
JP MORGAN CHASE BANK	USD	19,206	CAD	(25,000)	01/25/2019	882	0.002%
JP MORGAN CHASE BANK	USD	19,206	CAD	(25,000)	01/25/2019	882	0.002%
JP MORGAN CHASE BANK	CHF	50,000	USD	(50,771)	02/22/2019	350	0.001%
JP MORGAN CHASE BANK	EUR	60,000	USD	(68,961)	02/22/2019	95	0.000%
JP MORGAN CHASE BANK	NOK	440,000	USD	(51,867)	02/22/2019	(854)	-0.002%
JP MORGAN CHASE BANK	NZD	85,000	USD	(58,181)	02/22/2019	(1,074)	-0.003%
JP MORGAN CHASE BANK	SEK	485,000	USD	(54,186)	02/22/2019	774	0.002%
JP MORGAN CHASE BANK	USD	27,258	SEK	(243,000)	02/22/2019	(278)	-0.001%
JP MORGAN CHASE BANK	USD	27,152	SEK	(242,000)	02/22/2019	(271)	-0.001%
CITIBANK N A	USD	56,915	JPY	(6,315,000)	01/25/2019	(815)	-0.002%

CITIBANK N A	USD	140,695	EUR	(123,000)	02/22/2019	(868)	-0.002%
GOLDMAN SACHS & CO	USD	52,051	NOK	(440,000)	02/22/2019	1,038	0.003%
HSBC SECURITIES INC	USD	89,356	COP	(285,649,500)	02/08/2019	1,571	0.004%
STATE STREET GLOBAL MARKETS LLC	GBP	130,113	USD	(167,288)	01/25/2019	(1,235)	-0.003%
STATE STREET GLOBAL MARKETS LLC	USD	446,385	GBP	(336,000)	01/25/2019	17,573	0.043%
STATE STREET GLOBAL MARKETS LLC	USD	193,865	EUR	(169,750)	02/22/2019	(1,505)	-0.004%
UBS SECURITIES LLC	USD	140,484	EUR	(121,909)	02/22/2019	176	0.000%

Total Forward Currency Exchange Contracts **13,991**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD IRS 07/17/2028 PAY FIX	(475,000)	(9,284)	(0.023%)
USD IRS 04/05/2028 PAY FIX	(800,000)	(9,539)	(0.023%)
USD IRS 04/05/2020 REC FIX	3,500,000	(6,384)	(0.016%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(775,000)	(15,647)	(0.038%)
USD IRS 08/11/2027 PAY FIX	(450,000)	15,884	0.039%
MURPHY OIL CORP CDS 5YR 06/20/2023	(27,940)	1,446	0.004%
USD IRS 12/18/2048 PAY FIX	(237,000)	(9,055)	(0.022%)
USD IRS 12/18/2028 PAY FIX	(237,000)	(4,730)	(0.012%)
USD IRS 12/10/2048 PAY FIX	(238,000)	(11,411)	(0.028%)
USD IRS 12/10/2028 PAY FIX	(238,000)	(5,572)	(0.014%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(1,000,000)	(20,190)	(0.049%)

Total Swap Contracts **(74,482)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	40	3/29/2019	4,587,500	77,318	11.223%
G H9 LONG GILT FUT MAR 19	(1)	3/27/2019	(156,992)	(794)	(0.384%)
OEH9 EURO BOBL FUT MAR 19	(5)	3/7/2019	(759,175)	(11,254)	(1.857%)
TUH9 2YR US NOTE FUT MAR 19	26	3/29/2019	5,520,125	33,244	13.505%
TYH9 UST 10YR FUT MAR19	(9)	3/20/2019	(1,098,141)	(26,169)	(2.687%)
USH9 UST 30YR FUT MAR 19	15	3/20/2019	2,190,000	102,401	5.358%
UXYH9 UST 10YR ULTRA FUT MAR 19	7	3/20/2019	910,547	27,818	2.228%
WNH9 ULTRA US BOND FUT MAR 19	12	3/20/2019	1,927,875	98,420	4.716%

Total Futures Contracts **300,984**

NET ASSETS 40,875,181

NET ASSET VALUE PER SHARE

Total Return Fund Shares **9.76**

(\$38,529,849 / 3,946,947 Shares Outstanding)

Total Return Fund - Advisor Class Shares **9.76**

(\$262,814 / 26,923 Shares Outstanding)

Total Return Fund - I Class Shares **9.77**

(\$2,082,517 / 213,257 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	EEK 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 Hryvna
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 Icelandic 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.