

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	4.88	11/14/48	240,000	263,826	0.466%
ABJA Investment Co Pte	5.45	1/24/28	200,000	195,388	0.345%
Acrisure LLC / Acrisure Finance	8.13	2/15/24	20,000	21,525	0.038%
Ado Properties	1.5	7/26/24	200,000	218,296	0.386%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	65,000	68,738	0.121%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	37,000	41,394	0.073%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	6.63	6/15/24	35,000	36,706	0.065%
Aldevron	6.3	9/20/26	180,000	180,450	0.319%
Aleris International	6.79	2/27/23	104,336	104,336	0.184%
Aleris International	10.75	7/15/23	70,000	73,675	0.130%
Altria	4.8	2/14/29	100,000	109,380	0.193%
Altria	5.95	2/14/49	125,000	146,556	0.259%
Apex Tool	7.54	8/1/24	69,114	67,098	0.119%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	21,000	18,638	0.033%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	250,000	255,715	0.452%
Applied Systems	5.1	9/19/24	88,722	88,555	0.156%
Applied Systems	9.1	9/19/25	145,000	146,148	0.258%
Arbys Funding 2015-1A	4.97	10/30/45	115,500	118,832	0.210%
ArcelorMittal	6.25	2/25/22	55,000	59,400	0.105%
ArcelorMittal	4.55	3/11/26	34,000	35,530	0.063%
Ascend Learning	5.04	7/12/24	124,454	123,870	0.219%
Ashford Hospitality Trust 2018-ASHF	3.43	4/15/35	190,000	189,465	0.335%
Asurion	5.04	8/4/22	57,811	58,018	0.103%
Asurion	8.54	8/4/25	295,000	299,573	0.529%
Atrium Hotel Portfolio Trust 2017-ATRM	3.68	12/15/36	190,000	189,879	0.335%
Avantor	9	10/1/25	235,000	263,788	0.466%
Avantor			935	49,641	0.088%
Avantor Funding	5.04	11/21/24	122,362	123,242	0.218%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	130,000	133,945	0.237%
Avis Budget Rental Car Funding AESOP	4.73	9/20/24	225,000	238,480	0.421%
Axtel SAB de CV	6.38	11/14/24	200,000	206,502	0.365%
Azul Investments LLP	5.88	10/26/24	200,000	200,250	0.354%
Baidu	4.38	3/29/28	200,000	217,185	0.384%
Banco De Bogota	4.38	8/3/27	200,000	213,502	0.377%
BANK 2019-BNK21	2.5	10/17/52	290,000	257,549	0.455%
Barclays Commercial Mortgage Trust 2019-C4	3.47	8/15/52	265,000	270,338	0.478%
Bausch Health	7	3/15/24	75,000	78,844	0.139%
Bausch Health	7.25	5/30/29	48,000	52,320	0.092%
Bausch Health Americas	4.79	11/27/25	48,125	48,197	0.085%
Bausch Health Americas	8.5	1/31/27	65,000	72,881	0.129%
Bausch Health Americas	9.25	4/1/26	40,000	45,400	0.080%
Bausch Health Americas	5.04	6/2/25	56,482	56,688	0.100%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	165,651	168,325	0.297%
BCP Raptor	6.79	6/24/24	63,165	57,891	0.102%
BCP Raptor II	6.79	11/3/25	104,738	93,827	0.166%
Becton Dickinson And	1.9	12/15/26	340,000	397,255	0.702%
Blackstone Cqp Holdco	5.66	9/30/24	129,675	130,161	0.230%
Blackstone Property Partners Europe Holdings Sarl	2.2	7/24/25	200,000	232,535	0.411%
BlueMountain CLO 2012-2	3.19	11/20/28	295,000	295,082	0.521%
Boardwalk Pipelines	5.95	6/1/26	115,000	128,545	0.227%
Braskem Finance	7.38	1/4/68	200,000	203,502	0.360%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	210,000	214,517	0.379%
Brookfield WEC Holdings	5.54	8/1/25	144,362	144,706	0.256%
Capital Automotive	8.04	3/24/25	73,080	73,218	0.129%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	225,000	228,266	0.403%
CCC Information Services	8.79	4/28/25	45,000	45,293	0.080%
CCC Information Services	4.8	4/29/24	89,542	89,078	0.157%
CCO Holdings LLC / CCO Holdings Capital	5	2/1/28	45,000	46,519	0.082%
CCO Holdings LLC / CCO Holdings Capital	5.88	5/1/27	60,000	63,450	0.112%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	50,000	53,250	0.094%
Charter NEX US	5.54	5/16/24	99,750	99,604	0.176%
Cheniere Corpus Christi Holdings	7	6/30/24	100,000	114,875	0.203%
Chobani	5.54	10/10/23	69,642	68,990	0.122%
Chobani Llc / Chobani Finance	7.5	4/15/25	50,000	47,875	0.085%
Chrysler Capital Auto Receivables Trust 2016	3.25	6/15/22	99,000	99,128	0.175%

Citgo Holding	9.25	8/1/24	50,000	52,750	0.093%
Citigroup Commercial Mortgage Trust 2019-SST2	4.03	12/15/36	300,000	299,876	0.530%
Clear Channel Outdoor Holdings			1,384	3,488	0.006%
Clear Channel Worldwide Holdings	9.25	2/15/24	68,000	74,460	0.132%
CNAC HK Finbridge	4.63	3/14/23	200,000	209,943	0.371%
Cno Financial	5.25	5/30/25	115,000	124,631	0.220%
Colfax	6.38	2/15/26	68,000	73,015	0.129%
Cologix Holdings	5.04	3/20/24	98,741	95,878	0.169%
COLT 2018-2 Mortgage Loan Trust	4.19	7/27/48	195,000	197,804	0.349%
COMM 2014-UBS6 Mortgage Trust	4.6	12/10/47	285,000	294,503	0.520%
Concentra	4.79	6/1/22	50,000	50,250	0.089%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.63	5/15/36	235,000	235,294	0.416%
CSAIL 2019-C16 Commercial Mortgage Trust	2.36	6/15/52	231,998	233,575	0.413%
C&W Senior Financing DAC	7.5	10/15/26	200,000	211,500	0.374%
Danaher			64	72,760	0.129%
Danske Bank	5.38	1/12/24	200,000	219,216	0.387%
Dcp Midstream Operating	8.13	8/16/30	87,000	108,533	0.192%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	55,262	55,101	0.097%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	81,244	81,813	0.145%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	200,000	203,864	0.360%
Deephaven Residential Mortgage Trust 2019-1	4.4	1/25/59	210,000	213,732	0.378%
Deephaven Residential Mortgage Trust 2019-3	3.41	7/25/59	250,000	251,754	0.445%
Diamond Sports Group Llc / Diamond Sports Finance	5.38	8/15/26	60,000	62,250	0.110%
DRIVEN BRANDS FUNDING	4.64	4/20/49	184,075	193,925	0.343%
Dynasty Acquisition	6.1	4/6/26	100,000	100,406	0.177%
Eagle Holding Co II	7.75	5/15/22	75,000	75,563	0.134%
Eastern Power	5.79	10/2/23	81,467	81,659	0.144%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	265,000	264,616	0.468%
Emerald TopCo	5.54	7/24/26	140,000	139,534	0.247%
Emirates Airline	4.5	2/6/25	104,760	106,926	0.189%
Encapsys	5.54	11/7/24	128,747	129,069	0.228%
Enel Chile	4.88	6/12/28	200,000	225,650	0.399%
Federal Home Loan Mortgage	3	1/1/48	387,651	396,361	0.700%
Federal Home Loan Mortgage	3.5	3/1/46	272,589	284,464	0.503%
Federal Home Loan Mortgage	3	3/1/48	414,760	423,517	0.748%
Federal National Mortgage Assn.	4	10/1/48	186,941	197,257	0.349%
Federal National Mortgage Assn.	4	11/1/44	154,994	164,071	0.290%
Federal National Mortgage Assn.	2.5	11/1/46	363,362	363,091	0.642%
Federal National Mortgage Assn.	3	11/1/48	42,108	42,972	0.076%
Federal National Mortgage Assn.	4.5	11/1/48	24,526	25,881	0.046%
Federal National Mortgage Assn.	3	1/1/27	555,000	567,292	1.002%
Federal National Mortgage Assn.	4.5	1/1/33	645,000	679,618	1.201%
Federal National Mortgage Assn.	5	1/1/34	510,000	546,696	0.966%
Federal National Mortgage Assn.	4.5	1/1/35	240,000	252,731	0.447%
Federal National Mortgage Assn.	4	1/1/40	1,795,000	1,862,873	3.291%
Federal National Mortgage Assn.	4	1/1/40	565,000	586,651	1.036%
Federal National Mortgage Assn.	3.5	1/1/41	1,350,000	1,385,306	2.448%
Federal National Mortgage Assn.	3	1/1/42	720,000	730,519	1.291%
Federal National Mortgage Assn.	4	1/1/42	220,958	236,087	0.417%
Federal National Mortgage Assn.	3.5	1/1/48	138,801	144,445	0.255%
Federal National Mortgage Assn.	4	12/1/40	32,907	35,157	0.062%
Federal National Mortgage Assn.	4	12/1/40	50,337	53,766	0.095%
Federal National Mortgage Assn.	3	2/1/33	178,913	183,385	0.324%
Federal National Mortgage Assn.	4	2/1/41	30,939	33,055	0.058%
Federal National Mortgage Assn.	3	2/1/47	439,535	452,904	0.800%
Federal National Mortgage Assn.	3.5	3/1/45	319,392	335,554	0.593%
Federal National Mortgage Assn.	4	5/1/47	69,875	73,289	0.129%
Federal National Mortgage Assn.	4.5	6/1/44	196,876	213,292	0.377%
Federal National Mortgage Assn.	3.5	6/1/48	57,092	58,894	0.104%
Federal National Mortgage Assn.	5	7/1/41	180,446	198,874	0.351%
Federal National Mortgage Assn.	3	7/1/46	550,211	563,646	0.996%
Federal National Mortgage Assn.	4	7/1/48	119,291	124,337	0.220%
Federal National Mortgage Assn.	3	9/1/32	37,886	38,841	0.069%
FELIX ENERGY PP	8.68	8/9/22	99,667	98,670	0.174%
Filtration	5.04	3/29/25	118,775	119,007	0.210%
FirstRand Bank	6.25	4/23/28	200,000	212,523	0.375%
Flagstar Mortgage Trust 2017-2	4.13	10/25/47	264,256	282,794	0.500%
Formula One Management	4.54	2/1/24	114,252	112,624	0.199%
Four Seasons Hotels	4.04	11/30/23	72,938	73,252	0.129%
Freddie Mac STACR Trust 2019-DNA3	4.07	7/25/49	250,000	250,841	0.443%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	310,000	300,681	0.531%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	155,000	150,754	0.266%

Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	94,688	95,395	0.169%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	320,000	317,603	0.561%
Freddie Mac Whole Loan Securities Trust	3.59	12/25/46	315,324	316,851	0.560%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	255,000	271,828	0.480%
Fufeng	5.88	8/28/21	200,000	207,911	0.367%
Galaxy XXIX CLO	3.56	11/15/26	375,000	371,557	0.656%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	179,492	183,152	0.324%
GCI	6.63	6/15/24	25,000	27,000	0.048%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	200,000	209,696	0.370%
General Motors Financial	4.35	4/9/25	105,000	109,220	0.193%
Globo Comunicacao E Participacoes	5.13	3/31/27	200,000	205,750	0.364%
GLP Capital LP / GLP Financing II	5.25	6/1/25	160,000	176,570	0.312%
GM Financial Automobile Leasing Trust 2018-1	3.37	10/20/22	195,000	196,230	0.347%
Government National Mortgage Assn.	5	10/20/47	81,397	87,402	0.154%
Government National Mortgage Assn.	5	11/20/40	39,239	43,424	0.077%
Government National Mortgage Assn.	5	11/20/47	79,194	85,028	0.150%
Government National Mortgage Assn.	4.5	1/1/36	815,000	851,038	1.504%
Government National Mortgage Assn.	3	1/1/42	845,000	867,198	1.532%
Government National Mortgage Assn.	3	1/1/42	410,000	420,394	0.743%
Government National Mortgage Assn.	3.5	12/20/45	107,402	112,583	0.199%
Government National Mortgage Assn.	3.5	3/20/46	214,891	224,717	0.397%
Government National Mortgage Assn.	3.5	4/20/46	168,663	176,436	0.312%
Government National Mortgage Assn.	3.5	5/20/46	134,113	140,070	0.247%
Government National Mortgage Assn.	3.5	6/20/46	62,557	65,286	0.115%
Government National Mortgage Assn.	4.5	6/20/48	174,788	183,322	0.324%
Government National Mortgage Assn.	5	6/20/49	168,611	178,930	0.316%
Government National Mortgage Assn.	3.5	7/20/46	26,182	27,314	0.048%
Government National Mortgage Assn.	5	7/20/47	250,791	269,276	0.476%
Government National Mortgage Assn.	3.5	8/20/46	86,086	90,340	0.160%
Government National Mortgage Assn.	3.5	9/20/43	126,799	134,316	0.237%
Government National Mortgage Assn.	3.5	9/20/45	76,245	80,089	0.142%
Government National Mortgage Association	3.5	3/20/43	339,985	34,337	0.061%
GS Mortgage Securities Corp Trust 2016-RENT	4.2	2/10/29	202,000	204,345	0.361%
GS Mortgage Securities Corp Trust 2018-FBLU	4.03	11/15/35	200,000	200,249	0.354%
GS Mortgage Securities Corp Trust 2019-SOHO	3.63	6/15/36	235,000	235,146	0.415%
Halcyon Loan Advisors Funding 2014-3	3.98	10/22/25	315,000	315,158	0.557%
Hardee s Funding	4.25	6/20/48	193,050	195,826	0.346%
Hat Holdings I Llc / Hat Holdings li	5.25	7/15/24	125,000	131,250	0.232%
HCA	7.5	2/15/22	80,000	88,700	0.157%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	147,839	148,104	0.262%
Homeward Opportunities Fund I Trust 2019-2	4.09	9/25/59	250,000	249,451	0.441%
Howard Hughes	5.38	3/15/25	45,000	46,856	0.083%
HUB International	5.27	4/25/25	88,788	87,691	0.155%
HUB International	7	5/1/26	45,000	46,181	0.082%
Hudbay Minerals	7.63	1/15/25	25,000	25,344	0.045%
Hughes Satellite Systems	7.63	6/15/21	50,000	53,875	0.095%
Hyland Software	9.04	7/7/25	80,000	80,150	0.142%
iHeart Communications			50,000	0	0.000%
iHeart Communications			5,000	0	0.000%
iHeartCommunications	8.44	1/30/20	30,000	21,900	0.039%
iHeartCommunications	6.38	5/1/26	18,317	19,782	0.035%
iHeartCommunications	6.1	5/1/26	31,153	31,337	0.055%
iHeartCommunications	8.38	5/1/27	61,012	65,893	0.116%
iHeartMedia			587	8,805	0.016%
Intelsat Jackson Holdings	8.5	10/15/24	37,000	37,278	0.066%
Intelsat Jackson Holdings	6.63	1/2/24	40,000	40,812	0.072%
Intelsat Jackson Holdings	9.75	7/15/25	50,000	52,250	0.092%
Intelsat Jackson Holdings	9.5	9/30/22	90,000	104,625	0.185%
Iridium Communications	10.25	4/15/23	87,000	93,960	0.166%
Israel Government Bond - Fixed	5.5	1/31/42	1,100,000	526,681	0.931%
Jack In the Box Funding	3.98	8/25/49	245,000	249,141	0.440%
Jagged Peak Energy	5.88	5/1/26	50,000	50,125	0.089%
Jaguar Holding Co II	4.54	8/18/22	239,051	239,132	0.422%
Joseph T Ryerson & Son	11	5/15/22	6,000	6,330	0.011%
JP Morgan Chase Commercial Mortgage Securities	3.65	9/15/29	280,000	280,000	0.495%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	195,000	209,286	0.370%
JP Morgan Mortgage Trust	3.5	2/25/50	280,000	283,444	0.501%
Kfc Holding	3.79	4/3/25	57,673	57,720	0.102%
Kissner Holdings LP / Kissner Milling Co Ltd / BSC Holding Inc / Kissner USA	8.38	12/1/22	62,000	64,480	0.114%
Kosmos Energy	7.13	4/4/26	200,000	205,500	0.363%
Kraft Heinz Foods	4.88	10/1/49	105,000	105,244	0.186%
Kronos Inc/MA	5.25	11/1/23	248,294	248,689	0.439%

Kronos Inc/MA	10.5	11/1/24	250,000	253,438	0.448%
Magnetite XVI	3.5	1/18/28	285,000	279,803	0.494%
Micron Technology	4.66	2/15/30	275,000	286,000	0.505%
Micron Technology	4.64	2/6/24	155,000	164,688	0.291%
Midcontinent Communications / Midcontinent Finance	5.38	8/15/27	65,000	68,250	0.121%
Molina Healthcare	5.38	11/15/22	70,000	74,200	0.131%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.56	4/15/48	290,000	303,493	0.536%
MTN Mauritius Investments	6.5	10/13/26	200,000	219,751	0.388%
Navient Private Education Loan Trust 2017	3.91	12/16/58	175,000	183,690	0.325%
Netflix	6.38	5/15/29	45,000	49,725	0.088%
NextEra Energy			500	25,110	0.044%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	40,000	40,200	0.071%
NRG Energy	7.25	5/15/26	32,000	35,120	0.062%
NVA Holdings	4.79	2/2/25	138,603	138,429	0.245%
NVA Holdings	5.54	2/2/25	44,888	44,831	0.079%
NVA Holdings	6.88	4/1/26	2,000	2,120	0.004%
OBX 2019-EXP1 Trust	4	1/25/59	282,228	287,464	0.508%
OBX 2019-EXP2 Trust	4	7/25/59	235,084	238,916	0.422%
Occidental Petroleum	3.2	8/15/26	135,000	136,076	0.240%
Octagon Investment Partners XXIII	3.5	7/15/27	250,000	245,961	0.435%
Pactiv	7.95	12/15/25	40,000	43,200	0.076%
Palmer Square CLO 2015-1	4.4	5/21/29	250,000	249,475	0.441%
Panther BF Aggregator 2 LP / Panther Finance	6.25	5/15/26	45,000	47,194	0.083%
Panther BF Aggregator 2 LP / Panther Finance	8.5	5/15/27	80,000	80,900	0.143%
Park Aerospace Holdings	5.5	2/15/24	280,000	302,900	0.535%
Parsley Energy LLC / Parsley Finance	6.25	6/1/24	35,000	36,138	0.064%
Performance Food	5.5	10/15/27	40,000	42,100	0.074%
Perrigo Finance Unlimited	3.9	12/15/24	200,000	204,862	0.362%
Petrobras Global Finance BV	7.38	1/17/27	100,000	120,981	0.214%
Petrobras Global Finance BV	6	1/27/28	135,000	150,458	0.266%
PG&E	4.32	12/31/20	275,000	276,375	0.488%
Pike	5.3	7/24/26	53,760	53,909	0.095%
Planet Fitness Master Issuer	4.26	9/5/48	198,000	202,429	0.358%
Post Holdings	8	7/15/25	65,000	69,388	0.123%
Prairie Eci Acquiror	6.85	3/11/26	114,425	111,457	0.197%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5.35	7/1/27	500,000	474,500	0.838%
Refinitiv US Holdings	5.79	10/1/25	353,534	355,302	0.628%
Refinitiv US Holdings	8.25	11/15/26	184,000	202,860	0.358%
RegionalCare Hospital Partners Holdings	6.56	11/16/25	74,687	74,699	0.132%
RegionalCare Hospital Partners Holdings	8.25	5/1/23	4,000	4,260	0.008%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	50,000	53,500	0.095%
Reynolds Group Holdings	4.79	2/5/23	97,007	97,128	0.172%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	5.8	7/15/21	70,000	70,088	0.124%
Royal Bank Of Scotland	5.13	5/28/24	100,000	106,365	0.188%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	250,000	251,653	0.445%
Scientific Games International	10	12/1/22	19,000	19,736	0.035%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	130,000	126,482	0.223%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	320,000	321,394	0.568%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	122,857	126,845	0.224%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	127,621	131,733	0.233%
Service Properties Trust	4.35	10/1/24	190,000	192,329	0.340%
Seven Generations Energy	6.75	5/1/23	50,000	50,938	0.090%
Seven Generations Energy	5.38	9/30/25	35,000	34,563	0.061%
Shimao Property Holdings	5.6	7/15/26	200,000	204,583	0.361%
Sierra Timeshare 2015-2 Receivables Funding	3.02	6/20/32	28,911	28,925	0.051%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	151,273	150,774	0.266%
Sirius XM Radio	4.63	7/15/24	50,000	51,750	0.091%
Solera	4.79	3/3/23	74,806	74,405	0.131%
Solera LLC / Solera Finance	10.5	3/1/24	160,000	168,800	0.298%
Sonic Capital	4.03	2/20/48	109,083	111,803	0.198%
Southern			1,021	54,347	0.096%
Southwick Park CLO	3.47	7/20/32	250,000	249,801	0.441%
Sprint	7.88	9/15/23	25,000	27,438	0.048%
Sprint Communications	11.5	11/15/21	35,000	40,600	0.072%
Stars Group Holdings BV / Stars Group US Co-Borrower	7	7/15/26	25,000	26,469	0.047%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	234,277	234,755	0.415%
Sunshine Luxembourg VII Sarl	6.55	10/2/26	130,000	130,542	0.231%
Synchrony Credit Card Master Note Trust	3.36	3/15/24	230,000	231,785	0.410%
Syngenta Finance	3.93	4/23/21	205,000	208,642	0.369%
Tacala Investment	9.04	1/30/26	95,000	94,145	0.166%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	9/15/24	55,000	54,725	0.097%
Targa Resources			50	54,146	0.096%

Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	3,000	3,278	0.006%
Targa Resources Partners LP / Targa Resources Partners Finance	6.75	3/15/24	75,000	77,625	0.137%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	55,000	59,950	0.106%
T-Mobile USA	6.5	1/15/26	50,000	53,688	0.095%
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	53,252	53,197	0.094%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	164,090	170,131	0.301%
TransDigm	6.25	3/15/26	70,000	75,075	0.133%
Trans Union	4.11	6/19/25	84,150	84,360	0.149%
TRP Government Reserve	2		1,953,047	1,953,047	3.451%
Turk Telekomunikasyon	6.88	2/28/25	200,000	210,934	0.373%
UFC Holdings	5.3	4/29/26	372,491	373,165	0.659%
Ultimate Software	5.79	5/4/26	110,000	110,550	0.195%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	60,000	60,116	0.106%
U.S. Treasury Bonds	2.88	11/15/46	1,015,000	1,175,338	2.077%
U.S. Treasury Bonds	3	2/15/49	880,000	1,050,088	1.855%
U.S. Treasury Bonds	2.38	5/15/29	2,975,000	3,160,008	5.583%
U.S. Treasury Notes	2.5	1/31/21	1,250,000	1,261,719	2.229%
U.S. Treasury Notes	2.38	1/31/23	1,035,000	1,061,360	1.875%
U.S. Treasury Notes	2.5	1/31/24	900,000	934,875	1.652%
U.S. Treasury Notes	2.63	2/28/23	555,000	574,165	1.014%
U.S. Treasury Notes	2.13	3/31/24	2,415,000	2,473,866	4.371%
U.S. Treasury Notes	1.75	6/30/24	910,000	917,820	1.622%
Versant Health Holdco	8.8	12/1/25	110,000	108,625	0.192%
Versant Health Holdco	5.04	12/2/24	88,736	87,128	0.154%
Verus Securitization Trust 2018-2	3.83	6/1/58	114,002	114,595	0.202%
Verus Securitization Trust 2018-3	4.6	10/25/58	202,000	207,218	0.366%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	126,135	126,633	0.224%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	170,319	173,585	0.307%
Verus Securitization Trust 2019-2	4.44	4/25/59	225,000	227,344	0.402%
Verus Securitization Trust 2019-INV1	4.99	12/25/59	220,000	222,664	0.393%
VICI Properties 1 LLC / VICI FC	8	10/15/23	22,815	24,954	0.044%
Vistra Energy	8	1/15/25	35,000	36,663	0.065%
Vistra Operations	4.04	8/4/23	71,037	71,244	0.126%
Vistra Operations	5.5	9/1/26	30,000	31,388	0.055%
Vodafone	4.88	6/19/49	125,000	139,329	0.246%
Volkswagen Group of America Finance	3.2	9/26/26	280,000	281,880	0.498%
Wand NewCo 3	5.54	2/5/26	94,763	95,207	0.168%
Welbilt	4.54	10/23/25	93,827	93,944	0.166%
Welbilt	9.5	2/15/24	50,000	53,688	0.095%
WPX Energy	5.25	10/15/27	30,000	30,150	0.053%
Yanlord Land HK	6.75	4/23/23	200,000	207,104	0.366%
Yum Brands	5.35	11/1/43	34,000	32,258	0.057%
Zayo	4.04	1/19/21	39,594	39,652	0.070%
Zayo Group LLC / Zayo Capital	6.38	5/15/25	54,000	55,553	0.098%
Zekelman Industries	4.3	6/14/21	65,000	64,946	0.115%

Total Investments in Securities **66,588,594**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	ZAR	107,000	USD	(6,848)	01/10/2020	125	0.000%
BARCLAYS	INR	6,305,000	USD	(87,469)	01/16/2020	569	0.001%
BARCLAYS	USD	172,340	INR	(12,075,000)	10/04/2019	1,972	0.003%
BARCLAYS	USD	29,686	ILS	(104,000)	11/12/2019	(300)	-0.001%
BARCLAYS	PHP	2,724,000	USD	(51,819)	12/06/2019	621	0.001%
BARCLAYS	PHP	2,724,000	USD	(51,819)	12/06/2019	621	0.001%
BARCLAYS	PHP	5,760,000	USD	(110,733)	12/06/2019	152	0.000%
BNP PARIBAS SECURITIES CORP	USD	134,377	EUR	(120,234)	11/22/2019	2,813	0.005%
BNP PARIBAS SECURITIES CORP	ZAR	107,000	USD	(6,929)	12/13/2019	69	0.000%
BANK OF AMERICA	USD	52,550	ILS	(187,000)	10/10/2019	(1,272)	-0.002%
BANK OF AMERICA	USD	52,217	ILS	(185,701)	10/10/2019	(1,231)	-0.002%
BANK OF AMERICA	USD	29,696	ILS	(104,000)	11/12/2019	(290)	-0.001%
BANK OF AMERICA	ZAR	107,000	USD	(6,976)	12/13/2019	21	0.000%
JP MORGAN CHASE BANK	ZAR	107,000	USD	(6,875)	01/10/2020	98	0.000%
JP MORGAN CHASE BANK	ZAR	107,000	USD	(6,899)	01/10/2020	73	0.000%
JP MORGAN CHASE BANK	ZAR	107,000	USD	(6,919)	01/10/2020	54	0.000%
JP MORGAN CHASE BANK	ZAR	107,000	USD	(6,926)	01/10/2020	47	0.000%
JP MORGAN CHASE BANK	ZAR	575,000	USD	(38,799)	01/10/2020	(1,330)	-0.002%
JP MORGAN CHASE BANK	BRL	148,000	USD	(35,539)	10/02/2019	76	0.000%
JP MORGAN CHASE BANK	BRL	147,000	USD	(35,299)	10/02/2019	75	0.000%
JP MORGAN CHASE BANK	USD	35,215	BRL	(147,000)	10/02/2019	(159)	0.000%

JP MORGAN CHASE BANK	USD	35,487	BRL	(148,000)	10/02/2019	(128)	0.000%
JP MORGAN CHASE BANK	COP	166,970,000	USD	(49,561)	11/08/2019	(1,668)	-0.003%
JP MORGAN CHASE BANK	USD	29,747	ILS	(104,000)	11/12/2019	(239)	0.000%
JP MORGAN CHASE BANK	USD	72,899	ILS	(256,000)	11/12/2019	(913)	-0.002%
JP MORGAN CHASE BANK	MXN	314,000	USD	(15,706)	11/22/2019	67	0.000%
JP MORGAN CHASE BANK	MXN	314,000	USD	(15,715)	11/22/2019	57	0.000%
JP MORGAN CHASE BANK	MXN	314,000	USD	(15,722)	11/22/2019	50	0.000%
JP MORGAN CHASE BANK	MXN	314,000	USD	(15,900)	11/22/2019	(127)	0.000%
JP MORGAN CHASE BANK	MXN	314,000	USD	(15,896)	11/22/2019	(123)	0.000%
JP MORGAN CHASE BANK	MXN	314,000	USD	(15,806)	11/22/2019	(34)	0.000%
JP MORGAN CHASE BANK	MXN	316,000	USD	(15,897)	11/22/2019	(24)	0.000%
JP MORGAN CHASE BANK	MXN	1,090,000	USD	(55,481)	11/22/2019	(729)	-0.001%
JP MORGAN CHASE BANK	USD	59,955	EUR	(54,000)	11/22/2019	866	0.002%
JP MORGAN CHASE BANK	BRL	155,000	USD	(38,037)	12/02/2019	(879)	-0.002%
JP MORGAN CHASE BANK	BRL	147,000	USD	(35,087)	12/03/2019	151	0.000%
JP MORGAN CHASE BANK	BRL	148,000	USD	(35,358)	12/03/2019	120	0.000%
JP MORGAN CHASE BANK	ZAR	107,000	USD	(6,935)	12/13/2019	63	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	52,574	ILS	(187,000)	10/10/2019	(1,249)	-0.002%
CITIBANK N A	USD	53,179	ILS	(185,701)	01/14/2020	(554)	-0.001%
CITIBANK N A	USD	53,551	ILS	(187,000)	01/14/2020	(558)	-0.001%
CITIBANK N A	USD	53,551	ILS	(187,000)	01/14/2020	(558)	-0.001%
CITIBANK N A	USD	53,551	ILS	(187,000)	01/14/2020	(558)	-0.001%
CITIBANK N A	ILS	185,701	USD	(52,908)	10/10/2019	541	0.001%
CITIBANK N A	ILS	187,000	USD	(53,278)	10/10/2019	545	0.001%
CITIBANK N A	ILS	187,000	USD	(53,278)	10/10/2019	545	0.001%
CITIBANK N A	ILS	187,000	USD	(53,278)	10/10/2019	545	0.001%
CITIBANK N A	USD	29,657	ILS	(104,000)	11/12/2019	(329)	-0.001%
CITIBANK N A	PHP	2,724,000	USD	(51,787)	12/06/2019	653	0.001%
CITIBANK N A	PHP	2,723,000	USD	(51,768)	12/06/2019	652	0.001%
CITIBANK N A	ZAR	107,000	USD	(6,864)	12/13/2019	134	0.000%
CITIBANK N A	ZAR	107,000	USD	(6,952)	12/13/2019	46	0.000%
GOLDMAN SACHS & CO	USD	92,173	COP	(308,115,000)	11/08/2019	3,795	0.007%
GOLDMAN SACHS & CO	USD	29,706	ILS	(104,000)	11/12/2019	(280)	0.000%
GOLDMAN SACHS & CO	USD	135,198	EUR	(121,000)	11/22/2019	2,796	0.005%
HSBC SECURITIES INC	USD	52,527	ILS	(187,000)	10/10/2019	(1,296)	-0.002%
HSBC SECURITIES INC	USD	29,770	ILS	(104,000)	11/12/2019	(216)	0.000%
MORGAN STANLEY & COMPANY LLC	INR	12,075,000	USD	(167,545)	01/16/2020	1,060	0.002%
MORGAN STANLEY & COMPANY LLC	BRL	290,000	USD	(69,638)	10/02/2019	148	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	585,000	USD	(154,660)	10/02/2019	(13,885)	-0.025%
MORGAN STANLEY & COMPANY LLC	USD	75,645	BRL	(290,000)	10/02/2019	5,859	0.010%
MORGAN STANLEY & COMPANY LLC	USD	140,476	BRL	(585,000)	10/02/2019	(299)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	169,879	INR	(12,075,000)	10/04/2019	(489)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	30,068	ILS	(105,308)	11/12/2019	(295)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	135,236	EUR	(121,000)	11/22/2019	2,833	0.005%
STATE STREET GLOBAL MARKETS LLC	USD	414,670	EUR	(373,818)	11/22/2019	5,625	0.010%
STANDARD CHARTERED SECURITIES	COP	616,230,000	USD	(191,495)	11/08/2019	(14,739)	-0.026%
UBS SECURITIES LLC	INR	24,150,000	USD	(349,322)	10/04/2019	(8,585)	-0.015%
UBS SECURITIES LLC	USD	29,696	ILS	(104,000)	11/12/2019	(290)	-0.001%

Total Forward Currency Exchange Contracts

(19,091)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN dec19P 127	127.00	11/22/2019	12,400,000	15,500	0.027%

Total Options

15,500

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CARDINAL HEALTH INC CDS 06/20/2024	(140,000)	(2,038)	(0.004%)
USD IRS 07/17/2028 PAY FIX	(475,000)	(53,869)	(0.095%)
USD IRS 04/05/2028 PAY FIX	(800,000)	(82,288)	(0.145%)
USD IRS 04/05/2020 REC FIX	3,500,000	9,923	0.018%
USD IRS 08/11/2027 PAY FIX	(450,000)	(22,384)	(0.040%)
MURPHY OIL CORP CDS 5YR 06/20/2023	(27,940)	239	0.000%
PEMEX PRJ FDG MASTER TR CDS 06/20/2021	(500,000)	(3,889)	(0.007%)
USD IRS 12/18/2048 PAY FIX	(237,000)	(71,784)	(0.127%)
USD IRS 12/10/2028 PAY FIX	(238,000)	(29,006)	(0.051%)
USD IRS 09/20/2021 PAY FIX	(8,000,000)	(10,352)	(0.018%)
FI TRS REC IBOXIG 12/20/2019	8,041	32,667	0.058%
USD IRS 08/29/2049 PAY FIX	(60,000)	1,213	0.002%

Total Swap Contracts

(231,568)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	49	12/31/2019	5,838,274	(32,336)	10.315%
OEZ9 EURO BOBL FUT DEC 19	(4)	12/6/2019	(591,409)	9,370	(1.045%)

RXZ9 EURO BUND FUTURE DEC 19	(2)	12/6/2019	(379,849)	5,627	(0.671%)
TUZ9 2YR US NOTE FUT DEC 19	51	12/31/2019	10,990,500	(1,051)	19.418%
TYZ9 UST 10YR FUT DEC 19	(9)	12/19/2019	(1,172,813)	11,659	(2.072%)
USZ9 UST 30YR FUT DEC 19	15	12/19/2019	2,434,688	(30,021)	4.302%
WNZ9 ULTRA US BOND FUT DEC 19	12	12/19/2019	2,302,875	(54,923)	4.069%

Total Futures Contracts (91,677)

NET ASSETS 56,599,416

NET ASSET VALUE PER SHARE

Total Return Fund Shares 10.38

(\$53,240,910 / 5,130,951 Shares Outstanding)

Total Return Fund - Advisor Class Shares 10.38

(\$279,361 / 26,923 Shares Outstanding)

Total Return Fund - I Class Shares 10.38

(\$3,079,144 / 296,619 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	LTN	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	Nicaraguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling

CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	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.