Limited Duration Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* December 31, 2019

	Shares		Value
MUTUAL FUNDS† - 1.0%			
Guggenheim Strategy Fund II[1]	516,747	$	12,784,325
Guggenheim Strategy Fund III[1]	443,613		10,966,124
Guggenheim Ultra Short Duration Fund — Institutional Class[1]	875,759		8,713,805
Total Mutual Funds			
(Cost $32,697,704)			32,464,254
MONEY MARKET FUND† - 1.8%			
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares 1.44%[2]	59,429,753		59,429,753
Total Money Market Fund			
(Cost $59,429,753)			59,429,753
	Face Amount~		
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 26.4%			
Residential Mortgage Backed Securities - 17.7%			
CIM Trust			
2018-R2, 3.69% (WAC) due 08/25/57[3,4]	27,108,089		27,212,735
2018-R4, 4.07% (WAC) due 12/26/57[3,4]	26,819,337		27,071,267
New Residential Advance Receivables Trust Advance Receivables Backed			
2019-T4, 2.33% due 10/15/51[3]	23,000,000		22,967,499
2019-T3, 2.51% due 09/15/52[3]	19,350,000		19,338,885
2019-T5, 2.43% due 10/15/51[3]	11,000,000		11,002,840
Towd Point Mortgage Trust			
2017-6, 2.75% (WAC) due 10/25/57[3,4]	24,854,436		25,004,683
2017-5, 2.39% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57[3,4]	12,723,779		12,692,344
2018-2, 3.25% (WAC) due 03/25/58[3,4]	12,073,080		12,280,812
2018-1, 3.00% (WAC) due 01/25/58[3,4]	1,868,682		1,888,437
Structured Asset Securities Corporation Mortgage Loan Trust			
2007-WF1, 2.00% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37[4]	17,225,853		16,902,205
2008-BC4, 2.42% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37[4]	13,204,099		13,146,813
2006-BC3, 1.95% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36[4]	1,722,578		1,592,103
2006-BC4, 1.96% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36[4]	1,629,277		1,578,768
2007-BC1, 1.92% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 02/25/37[4]	258,389		251,447
New Residential Mortgage Loan Trust			
2018-2A, 3.50% (WAC) due 02/25/58[3,4]	15,575,885		15,895,717
2019-RPL1, 4.34% due 02/26/24[3,5]	6,457,969		6,480,654
2018-1A, 4.00% (WAC) due 12/25/57[3,4]	4,048,926		4,196,775
2019-6A, 3.50% (WAC) due 09/25/59[3,4]	2,942,197		3,003,007
2017-5A, 3.29% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57[3,4]	1,681,166		1,702,032
Soundview Home Loan Trust			
2006-OPT5, 1.93% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36[4]	20,767,584		20,230,252
2006-1, 2.09% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 02/25/36[4]	6,443,815		6,436,397
2005-OPT3, 2.26% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35[4]	4,000,000		3,946,960
Home Equity Loan Trust			
2007-FRE1, 1.98% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37[4]	19,755,017		18,639,149
Verus Securitization Trust			
2019-4, 2.64% due 11/25/59[3,5]	16,885,585		16,877,424

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 26.4% (continued)			
Residential Mortgage Backed Securities - 17.7% (continued)			
Cascade Funding Mortgage Trust			
2018-RM2, 4.00% (WAC) due 10/25/68[3,4]	12,694,883	$	13,024,553
2019-RM3, 2.80% (WAC) due 06/25/69[3,4]	3,785,874		3,791,063
CSMC Trust			
2018-RPL9, 3.85% (WAC) due 09/25/57[3,4]	14,464,486		15,019,614
NovaStar Mortgage Funding Trust Series			
2007-2, 1.99% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37[4]	13,860,261		13,489,273
Homeward Opportunities Fund I Trust			
2019-3, 2.68% (WAC) due 11/25/59[3,4]	7,322,779		7,302,653
2019-2, 2.70% (WAC) due 09/25/59[3,4]	5,933,048		5,910,064
BRAVO Residential Funding Trust			
2019-NQM1, 2.67% (WAC) due 07/25/59[3,4]	10,175,085		10,171,054
2019-NQM2, 2.75% (WAC) due 11/25/59[3,4]	2,887,256		2,883,260
Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Ctfs Series			
2005-R10, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36[4]	12,500,000		12,485,695
Banc of America Funding Trust			
2015-R2, 2.05% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37[3,4]	10,278,000		10,086,520
2015-R4, 1.88% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35[3,4]	2,202,213		2,182,103
Bear Stearns Asset Backed Securities I Trust			
2006-HE9, 1.93% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36[4]	8,537,806		8,318,513
2006-HE3, 2.15% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36[4]	3,686,538		3,667,079
CIT Mortgage Loan Trust			
2007-1, 3.14% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37[3,4]	10,674,016		10,763,802
2007-1, 3.24% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37[3,4]	690,914		692,852
Alternative Loan Trust			
2007-OA7, 1.93% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 05/25/47[4]	8,397,836		7,954,150
2007-OH3, 2.08% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47[4]	3,386,376		3,256,808
Freddie Mac STACR Trust			
2019-DNA4, 2.41% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/25/49[3,4]	8,484,355		8,484,350
2019-DNA3, 2.52% (1 Month USD LIBOR + 0.73%, Rate Floor: 0.00%) due 07/25/49[3,4]	2,370,606		2,370,605
Ocwen Master Advance Receivables Trust			
2019-T2, 2.42% due 08/15/51[3]	9,000,000		9,045,464
American Home Mortgage Investment Trust			
2006-3, 2.15% (1 Month USD LIBOR + 0.36%, Rate Cap/Floor: 10.50%/0.18%) due 12/25/46[4]	9,176,097		8,781,097

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 26.4% (continued)			
Residential Mortgage Backed Securities - 17.7% (continued)			
NRPL Trust			
2019-3A, 3.00% due 07/25/59[3]	8,603,775	$	8,571,397
Starwood Mortgage Residential Trust			
2019-1, 2.94% (WAC) due 06/25/49[3,4]	7,673,833		7,671,934
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series			
2005-W2, 2.28% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35[4]	7,250,000		7,206,141
Morgan Stanley Home Equity Loan Trust			
2006-2, 2.07% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 02/25/36[4]	7,236,446		7,185,319
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser			
2005-WHQ3, 2.74% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.63%) due 06/25/35[4]	7,025,000		7,021,543
HarborView Mortgage Loan Trust			
2006-14, 1.91% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47[4]	3,363,405		3,335,357
2006-12, 1.95% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38[4]	2,951,084		2,792,686
First NLC Trust			
2005-4, 2.18% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36[4]	5,955,025		5,966,558
Deephaven Residential Mortgage Trust			
2019-3A, 2.96% (WAC) due 07/25/59[3,4]	3,790,825		3,802,129
2017-3A, 2.58% (WAC) due 10/25/47[3,4]	2,044,444		2,043,189
Countrywide Asset-Backed Certificates			
2006-6, 1.96% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36[4]	4,303,837		4,246,370
2006-5, 2.08% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 08/25/36[4]	1,491,088		1,489,309
Nationstar HECM Loan Trust			
2019-2A, 2.27% (WAC) due 11/25/29[3,4]	5,635,496		5,634,261
Nationstar Home Equity Loan Trust			
2007-B, 2.01% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37[4]	5,596,187		5,530,560
FBR Securitization Trust			
2005-2, 2.54% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.50%) due 09/25/35[4]	5,233,725		5,239,715
Structured Asset Investment Loan Trust			
2006-3, 1.94% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36[4]	4,554,579		4,442,427
2005-2, 2.53% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 03/25/35[4]	488,389		488,547
2005-1, 2.51% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 02/25/35[3,4]	193,987		194,072
JP Morgan Mortgage Acquisition Trust			
2006-HE2, 1.93% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36[4]	4,888,788		4,870,526
Legacy Mortgage Asset Trust			
2018-GS3, 4.00% due 06/25/58[3,5]	4,560,718		4,601,339
Citigroup Mortgage Loan Trust			
2019-IMC1, 2.72% (WAC) due 07/25/49[3,4]	4,401,707		4,407,136

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 26.4% (continued)			
Residential Mortgage Backed Securities - 17.7% (continued)			
COLT Mortgage Loan Trust			
2018-3, 3.69% (WAC) due 10/26/48[3,4]	4,359,468	$	4,382,348
Credit-Based Asset Servicing & Securitization LLC			
2006-CB2, 1.98% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36[4]	3,838,088		3,756,988
CWABS Incorporated Asset-Backed Certificates Trust			
2004-4, 2.51% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 07/25/34[4]	3,566,486		3,575,772
CSMC Series			
2015-12R, 2.32% (WAC) due 11/30/37[3,4]	3,292,352		3,279,104
2014-2R, 2.02% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46[3,4]	208,081		202,406
Connecticut Avenue Securities Trust			
2019-R07, 2.56% (1 Month USD LIBOR + 0.77%, Rate Floor: 0.00%) due 10/25/39[3,4]	3,460,383		3,461,403
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG			
2006-HE1, 2.19% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36[4]	3,350,000		3,258,326
LSTAR Securities Investment Trust			
2019-1, 3.41% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24[3,4]	3,107,006		3,107,037
ACE Securities Corporation Home Equity Loan Trust Series			
2005-HE2, 2.81% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35[4]	2,000,000		2,001,812
Morgan Stanley ABS Capital I Incorporated Trust			
2006-NC1, 2.17% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35[4]	1,500,000		1,487,496
Morgan Stanley Capital I Incorporated Trust			
2006-HE1, 2.08% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36[4]	1,466,095		1,450,817
First Franklin Mortgage Loan Trust			
2004-FF10, 3.07% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34[4]	1,149,362		1,152,754
Deutsche Alt-A Securities Mortgage Loan Trust Series			
2006-AF1, 2.09% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36[4]	1,172,562		1,132,500
Nomura Resecuritization Trust			
2015-4R, 3.03% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36[3,4]	980,987		961,838
GE-WMC Asset-Backed Pass-Through Certificates Series			
2005-2, 2.04% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35[4]	917,803		912,157
Encore Credit Receivables Trust			
2005-4, 2.45% (1 Month USD LIBOR + 0.66%, Rate Floor: 0.44%) due 01/25/36[4]	545,267		545,219
GSMSC Resecuritization Trust			
2015-5R, 1.96% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37[3,4]	471,225		470,030

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 26.4% (continued)			
Residential Mortgage Backed Securities - 17.7% (continued)			
UCFC Manufactured Housing Contract			
1997-2, 7.38% due 10/15/28	300,230	$	316,570
GSAMP Trust			
2005-HE6, 2.23% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35[4]	150,602		150,862
Morgan Stanley Re-REMIC Trust			
2010-R5, 5.58% due 06/26/36[3]	99,288		91,935
Total Residential Mortgage Backed Securities			582,457,666
Government Agency - 6.2%			
Fannie Mae			
2.50% due 11/01/49	34,250,000		33,872,667
2.34% due 11/01/22	28,700,000		28,897,524
3.59% due 02/01/29	10,200,000		10,724,114
2.63% due 09/01/21	7,150,000		7,196,729
3.01% due 12/01/27	4,600,000		4,813,816
2.24% due 11/01/22	4,561,215		4,583,589
1.95% due 11/01/20	4,550,000		4,538,065
2.99% due 03/01/30	4,000,000		4,194,124
3.71% due 03/01/31	3,000,000		3,272,114
3.13% due 01/01/30	3,050,000		3,201,673
3.23% due 01/01/30	2,912,947		3,086,585
3.12% due 01/01/30	2,905,439		3,071,260
3.21% due 08/01/27	2,144,188		2,248,532
3.17% due 01/01/30	1,700,000		1,796,926
3.22% due 01/01/30	1,300,000		1,379,773
2.25% due 07/01/21	966,929		967,499
Freddie Mac Seasoned Credit Risk Transfer Trust			
2018-1, 2.75% due 05/25/57[5]	24,746,571		25,205,942
2017-4, 3.25% due 06/25/57	15,864,035		16,348,888
2017-4, 3.50% due 06/25/57	8,130,357		8,443,902
2017-3, 3.00% due 07/25/56	857,418		873,763
Freddie Mac Multifamily Structured Pass Through Certificates			
2018-K074, 3.60% due 02/25/28	14,000,000		15,127,172
2017-KGX1, 3.00% due 10/25/27	14,000,000		14,569,505
2018-K078, 3.92% due 06/25/28	3,350,000		3,693,906
2013-K035, 0.52% (WAC) due 08/25/23[4,6]	105,033,160		1,261,490
Total Government Agency			203,369,558
Commercial Mortgage Backed Securities - 2.5%			
CGBAM Mezzanine Securities Trust			
2015-SMMZ, 8.21% due 04/10/28[3]	15,800,000		15,793,362
Americold LLC Trust			
2010-ARTA, 6.81% due 01/14/29[3]	8,995,000		9,213,555
2010-ARTA, 7.44% due 01/14/29[3]	3,500,000		3,594,938
Wells Fargo Commercial Mortgage Trust			
2017-C38, 1.06% (WAC) due 07/15/50[4,6]	25,526,608		1,548,939
2016-C37, 0.99% (WAC) due 12/15/49[4,6]	37,375,262		1,531,646
2017-C42, 0.89% (WAC) due 12/15/50[4,6]	14,868,442		875,833
2015-LC22, 0.78% (WAC) due 09/15/58[4,6]	22,602,952		807,203
2017-RB1, 1.27% (WAC) due 03/15/50[4,6]	9,891,487		742,790
2016-NXS5, 1.50% (WAC) due 01/15/59[4,6]	6,708,433		399,508
JP Morgan Chase Commercial Mortgage Securities Trust			
2016-JP2, 1.83% (WAC) due 08/15/49[4,6]	37,365,974		3,610,084
COMM Mortgage Trust			
2015-CR24, 0.77% (WAC) due 08/10/48[4,6]	64,229,780		2,342,807
2018-COR3, 0.45% (WAC) due 05/10/51[4,6]	35,585,985		1,191,209

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 26.4% (continued)			
Commercial Mortgage Backed Securities - 2.5% (continued)			
Banc of America Commercial Mortgage Trust			
2017-BNK3, 1.12% (WAC) due 02/15/50[4,6]	33,240,137	$	2,001,415
2016-UB10, 1.96% (WAC) due 07/15/49[4,6]	18,792,373		1,459,324
DBJPM Mortgage Trust			
2017-C6, 1.03% (WAC) due 06/10/50[4,6]	62,479,455		3,380,688
Morgan Stanley Capital I Trust			
2014-MP, 3.69% (WAC) due 08/11/33[3,4]	2,365,000		2,418,166
2014-MP, 3.47% due 08/11/33[3]	800,000		814,910
BENCHMARK Mortgage Trust			
2018-B2, 0.42% (WAC) due 02/15/51[4,6]	123,361,340		3,119,167
UBS Commercial Mortgage Trust			
2017-C2, 1.09% (WAC) due 08/15/50[4,6]	30,938,053		1,957,806
2017-C5, 1.02% (WAC) due 11/15/50[4,6]	13,895,048		790,200
Morgan Stanley Bank of America Merrill Lynch Trust			
2015-C27, 0.92% (WAC) due 12/15/47[4,6]	34,312,775		1,463,989
2017-C34, 0.82% (WAC) due 11/15/52[4,6]	24,488,027		1,217,819
JPMDB Commercial Mortgage Securities Trust			
2016-C4, 0.82% (WAC) due 12/15/49[4,6]	39,205,858		1,797,659
2016-C2, 1.67% (WAC) due 06/15/49[4,6]	8,723,851		582,673
2017-C5, 0.94% (WAC) due 03/15/50[4,6]	3,552,254		197,151
BANK			
2017-BNK7, 0.79% (WAC) due 09/15/60[4,6]	34,449,685		1,579,759
2017-BNK6, 0.86% (WAC) due 07/15/60[4,6]	15,318,215		738,148
Aventura Mall Trust			
2013-AVM, 3.74% (WAC) due 12/05/32[3,4]	2,200,000		2,214,866
Bancorp Commercial Mortgage Trust			
2018-CR3, 2.99% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33[3,4]	2,200,000		2,202,569
CSAIL Commercial Mortgage Trust			
2019-C15, 1.05% (WAC) due 03/15/52[4,6]	19,971,351		1,487,049
2016-C6, 1.90% (WAC) due 01/15/49[4,6]	7,572,529		646,074
BBCMS Mortgage Trust			
2018-C2, 0.77% (WAC) due 12/15/51[4,6]	29,922,070		1,725,420
BAMLL Commercial Mortgage Securities Trust			
2012-PARK, 2.96% due 12/10/30[3]	1,300,000		1,330,031
CD Mortgage Trust			
2017-CD6, 0.96% (WAC) due 11/13/50[4,6]	14,713,683		771,102
2016-CD1, 1.41% (WAC) due 08/10/49[4,6]	6,890,899		491,296
CD Commercial Mortgage Trust			
2017-CD4, 1.31% (WAC) due 05/10/50[4,6]	17,034,971		1,184,007
CGMS Commercial Mortgage Trust			
2017-B1, 0.84% (WAC) due 08/15/50[4,6]	22,144,212		1,078,328
Citigroup Commercial Mortgage Trust			
2016-C2, 1.77% (WAC) due 08/10/49[4,6]	6,632,039		605,229
2016-GC37, 1.76% (WAC) due 04/10/49[4,6]	3,708,601		317,149
Americold LLC			
2010-ARTA, 4.95% due 01/14/29[3]	840,000		852,549
GS Mortgage Securities Trust			
2017-GS6, 1.04% (WAC) due 05/10/50[4,6]	11,515,696		760,537
JPMBB Commercial Mortgage Securities Trust			
2013-C17, 0.76% (WAC) due 01/15/47[4,6]	23,337,080		599,401

		Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 26.4% (continued)			
Commercial Mortgage Backed Securities - 2.5% (continued)			
GE Business Loan Trust			
2007-1A, 1.91% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35[3,4]		205,942	$ 201,972
Total Commercial Mortgage Backed Securities			81,638,327
Total Collateralized Mortgage Obligations			
(Cost $856,706,855)			867,465,551
FOREIGN GOVERNMENT DEBT†† - 25.2%			
Government of Japan			
due 01/10/20[7]	JPY	11,558,600,000	106,376,179
due 01/20/20[7]	JPY	5,903,000,000	54,328,908
0.10% due 06/01/20	JPY	3,700,800,000	34,089,551
0.10% due 09/01/20	JPY	3,432,000,000	31,632,478
0.10% due 07/01/21	JPY	1,755,000,000	16,207,032
0.10% due 06/20/20	JPY	1,397,000,000	12,870,127
0.10% due 04/15/20	JPY	1,204,700,000	11,094,203
2.20% due 06/22/20	JPY	55,850,000	519,591
Federative Republic of Brazil			
due 04/01/20[7]	BRL	173,420,000	42,747,344
due 07/01/21[7]	BRL	179,720,000	41,686,365
due 07/01/20[7]	BRL	70,200,000	17,127,576
Government of United Kingdom			
due 01/27/20[7]	GBP	44,790,000	59,301,705
due 01/13/20[7]	GBP	30,120,000	39,890,217
Kingdom of Spain			
due 01/17/20[7]	EUR	51,969,000	58,320,005
0.75% due 07/30/21	EUR	32,750,000	37,427,889
State of Israel			
0.50% due 01/31/21	ILS	114,000,000	33,174,915
1.00% due 04/30/21	ILS	90,090,000	26,407,899
5.00% due 01/31/20	ILS	65,800,000	19,122,797
5.50% due 01/31/22	ILS	52,470,000	16,867,032
United Mexican States			
due 02/27/20[7]	MXN	990,880,000	51,804,071
due 01/02/20[7]	MXN	577,111,000	30,511,672
due 01/16/20[7]	MXN	125,120,000	6,596,492
Republic of France			
due 01/08/20[7]	EUR	42,940,000	48,178,481
Republic of Portugal			
due 01/17/20[7]	EUR	24,980,000	28,031,875
Ontario T-Bill			
due 01/02/20[7]	CAD	1,859,000	1,431,975
Total Foreign Government Debt			
(Cost $815,776,104)			825,746,379
ASSET-BACKED SECURITIES†† - 23.0%			
Collateralized Loan Obligations - 12.5%			
MP CLO VIII Ltd.			
2018-2A, 2.85% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27[3,4]		30,300,000	30,241,545
ALM XII Ltd.			
2018-12A, 2.89% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27[3,4]		28,957,845	28,947,525
Golub Capital Partners CLO Ltd.			
2018-36A, 3.19% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31[3,4]		27,500,000	26,907,381
Shackleton CLO Ltd.			
2017-8A, 2.89% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27[3,4]		23,000,000	22,963,770
Halcyon Loan Advisors Funding Ltd.			
2017-3A, 2.90% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27[3,4]		21,850,000	21,815,086
2012-1A, 4.91% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23[3,4]		464,709	465,695
Figueroa CLO Ltd.			
2018-2A, 2.76% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27[3,4]		21,227,844	21,179,417
Palmer Square Loan Funding Ltd.			
2018-4A, 2.81% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26[3,4]		8,168,674	8,171,301
2019-3A, 2.75% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27[3,4]		6,402,364	6,389,357

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 23.0% (continued)			
Collateralized Loan Obligations - 12.5% (continued)			
2018-4A, 3.36% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26[3,4]	3,500,000	$	3,486,789
Venture XII CLO Ltd.			
2018-12A, 2.71% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26[3,4]	17,873,385		17,843,396
NewStar Clarendon Fund CLO LLC			
2019-1A, 3.24% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27[3,4]	17,191,673		17,177,784
Telos CLO Ltd.			
2017-6A, 3.27% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27[3,4]	17,038,813		17,044,861
Mountain View CLO Ltd.			
2018-1A, 2.80% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26[3,4]	17,014,968		16,992,963
Garrison BSL CLO Ltd.			
2018-1A, 2.95% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28[3,4]	15,770,000		15,799,558
Flagship CLO VIII Ltd.			
2018-8A, 2.85% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/16/26[3,4]	14,873,986		14,856,057
Carlyle Global Market Strategies CLO Ltd.			
2018-2A, 2.72% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27[3,4]	14,310,858		14,282,619
Fortress Credit Opportunities XI CLO Ltd.			
2018-11A, 3.30% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31[3,4]	13,450,000		13,176,352
Crown Point CLO III Ltd.			
2017-3A, 2.91% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27[3,4]	8,351,839		8,349,761
NXT Capital CLO LLC			
2017-1A, 3.67% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29[3,4]	7,700,000		7,700,882
West CLO Ltd.			
2017-1A, 2.92% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26[3,4]	7,465,440		7,458,465
NewStar Fairfield Fund CLO Ltd.			
2018-2A, 3.24% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30[3,4]	6,600,000		6,458,226
Cerberus Loan Funding XVII Ltd.			
2016-3A, 4.53% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28[3,4]	6,500,000		6,316,750
KVK CLO Ltd.			
2018-1A, 2.60% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 05/20/29[3,4]	3,409,086		3,407,222
2017-1A, 2.90% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28[3,4]	2,600,000		2,594,382
Diamond CLO Ltd.			
2018-1A, 3.45% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30[3,4]	6,000,000		5,982,707
Marathon CLO V Ltd.			
2017-5A, 2.77% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27[3,4]	5,834,951		5,818,672

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 23.0% (continued)			
Collateralized Loan Obligations - 12.5% (continued)			
Seneca Park CLO Limited			
2017-1A, 3.50% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26[3,4]	4,000,000	$	4,004,898
2017-1A, 3.12% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26[3,4]	1,145,694		1,147,320
FDF I Ltd.			
2015-1A, 4.40% due 11/12/30[3]	4,500,000		4,595,240
Monroe Capital CLO Ltd.			
2017-1A, 3.30% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26[3,4]	4,228,171		4,229,127
FDF II Ltd.			
2016-2A, 4.29% due 05/12/31[3]	4,000,000		4,067,270
BSPRT Issuer Ltd.			
2018-FL3, 2.79% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28[3,4]	4,000,000		4,000,651
TCP Waterman CLO Ltd.			
2016-1A, 3.94% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28[3,4]	4,000,000		3,999,103
HPS Loan Management Ltd.			
2019-19, 2.87% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/25/30[3,4]	4,000,000		3,997,896
Avery Point V CLO Ltd.			
2017-5A, 2.98% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26[3,4]	3,826,196		3,823,345
Marathon CLO VII Ltd.			
2017-7A, 3.59% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25[3,4]	3,000,000		3,001,985
Newstar Commercial Loan Funding LLC			
2017-1A, 4.41% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27[3,4]	3,000,000		2,999,375
Fortress Credit Opportunities IX CLO Ltd.			
2017-9A, 3.46% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29[3,4]	2,982,000		2,961,757
ACIS CLO Ltd.			
2014-4A, 3.33% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 05/01/26[3,4]	2,700,027		2,699,163
Northwoods Capital XII-B Ltd.			
2018-12BA, 2.64% (3 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 06/15/31[3,4]	2,625,000		2,622,005
Oaktree CLO Ltd.			
2017-1A, 2.84% (3 Month USD LIBOR + 0.87%) due 10/20/27[3,4]	2,000,000		1,998,175
Cent CLO Ltd.			
2013-19A, 3.26% (3 Month USD LIBOR + 1.33%, Rate Floor: 0.00%) due 10/29/25[3,4]	1,885,557		1,885,264
Dryden 37 Senior Loan Fund			
2015-37A, due 01/15/31[3,8]	1,500,000		1,296,709
California Street CLO XII Ltd.			
2017-12A, 3.50% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25[3,4]	1,250,000		1,251,654
OHA Credit Partners IX Ltd.			
2013-9A, due 10/20/25[3,8]	1,000,000		841,806
Treman Park CLO Ltd.			
2015-1A, due 10/20/28[3,8]	1,000,000		811,970

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 23.0% (continued)		
Collateralized Loan Obligations - 12.5% (continued)		
LCM XXII Ltd.		
2018-22A, 2.57% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 10/20/28[3,4]	722,222	$ 721,808
VMC Finance LLC		
2018-FL1, 2.56% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.82%) due 03/15/35[3,4]	169,571	169,191
Mountain Hawk II CLO Ltd.		
2018-2A, 2.79% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24[3,4]	97,283	97,272
LMREC, Inc.		
2016-CRE2, 3.48% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 11/24/31[3,4]	67,564	67,815
Copper River CLO Ltd.		
2007-1A, due 01/20/21[8,9]	500,000	67,000
Total Collateralized Loan Obligations		409,186,322
Financial - 3.6%		
Station Place Securitization Trust		
2019-8, 2.38% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/24/20[3,4]	35,800,000	35,799,975
2019-6, 2.38% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21[†††,3,4]	18,500,000	18,500,000
2019-5, 2.48% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20[†††,3,4]	10,800,000	10,800,000
2019-9, 2.48% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20[†††,3,4]	7,200,000	7,200,000
2019-2, 2.33% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21[3,4]	5,400,000	5,401,034
2019-WL1, 2.44% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 08/25/52[3,4]	5,000,000	5,000,750
Barclays Bank plc		
GMTN, 2.31% (1 Month USD LIBOR + 0.60%) due 06/02/20[3,4]	16,450,000	16,470,590
GMTN, 2.48% (1 Month USD LIBOR + 0.68%) due 07/31/20[3,4]	13,950,000	13,976,412
Madison Avenue Secured Funding Trust		
2019-1, 3.22% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20[3,4]	6,200,000	6,200,434
Total Financial		119,349,195
Transport-Aircraft - 2.8%		
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38[3]	17,993,230	18,338,471
2018-1A, 3.84% due 01/16/38[3]	1,385,186	1,388,953
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[3]	9,982,161	10,147,181
2017-1, 3.97% due 07/15/42	4,079,377	4,134,278
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40[3]	13,233,070	13,458,639
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[3]	9,910,849	10,018,051
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43[3]	9,153,900	9,317,770
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	7,219,197	7,232,062
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40[3]	4,856,219	4,852,546
AASET Trust		
2017-1A, 3.97% due 05/16/42[3]	4,102,611	4,136,223
Raspro Trust		
2005-1A, 2.89% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24[3,4]	3,504,776	3,448,227
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42[3]	2,309,541	2,317,809
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40[3]	664,663	664,641

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 23.0% (continued)		
Transport-Aircraft - 2.8% (continued)		
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	672,011	$ 655,786
Total Transport-Aircraft		90,110,637
Automotive - 1.2%		
Hertz Vehicle Financing II, LP		
2015-1A, 2.73% due 03/25/21[3]	31,572,000	31,607,408
Avis Budget Rental Car Funding AESOP LLC		
2015-1A, 2.50% due 07/20/21[3]	7,500,000	7,508,826
Total Automotive		39,116,234
Transport-Container - 1.1%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42[3]	12,380,921	12,344,828
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43[3]	7,502,808	7,557,366
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43[3]	5,880,000	5,898,440
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28[3]	5,258,333	5,254,161
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42[3]	4,479,491	4,496,287
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28[3]	1,473,333	1,472,901
Total Transport-Container		37,023,983
Net Lease - 0.9%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47[3]	15,985,656	16,107,425
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45[3]	10,450,333	10,628,077
2015-1A, 3.75% due 04/20/45[3]	1,758,000	1,760,528
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44[3]	957,364	955,710
Total Net Lease		29,451,740
Collateralized Debt Obligations - 0.4%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35[3]	11,650,000	11,696,025
2016-3A, 3.85% due 10/28/33[3]	1,500,000	1,506,669
Putnam Structured Product Funding Ltd.		
2003-1A, 2.74% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38[3,4]	696,760	689,888
Total Collateralized Debt Obligations		13,892,582
Infrastructure - 0.3%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48[3]	7,313,811	7,404,503
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43[3]	3,141,333	3,239,353
Total Infrastructure		10,643,856
Whole Business - 0.2%		
Domino's Pizza Master Issuer LLC		
2017-1A, 3.19% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47[3,4]	5,145,000	5,148,756
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27[3]	281,179	281,618
Drug Royalty II Limited Partnership 2		
2014-1, 3.48% due 07/15/23[3]	45,510	45,507
Total Whole Business		5,475,881
Transport-Rail - 0.0%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47[3]	519,595	519,677
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34[3]	401,250	403,173
Total Asset-Backed Securities		
(Cost $755,000,536)		755,173,280
CORPORATE BONDS†† - 17.5%		
Financial - 8.5%		
Santander UK plc		
2.53% (3 Month USD LIBOR + 0.62%) due 06/01/21[4]	30,740,000	30,845,887

	Face Amount~		Value
CORPORATE BONDS†† - 17.5% (continued)			
Financial - 8.5% (continued)			
Wells Fargo & Co.			
2.83% (3 Month USD LIBOR + 0.93%) due 02/11/22[4]	29,450,000	$	29,651,339
Capital One Financial Corp.			
2.66% (3 Month USD LIBOR + 0.76%) due 05/12/20[4]	22,900,000		22,942,939
Mitsubishi UFJ Financial Group, Inc.			
2.59% (3 Month USD LIBOR + 0.65%) due 07/26/21[4]	11,450,000		11,500,176
2.95% (3 Month USD LIBOR + 1.06%) due 09/13/21[4]	5,990,000		6,054,654
3.79% (3 Month USD LIBOR + 1.88%) due 03/01/21[4]	453,000		461,148
Citibank North America			
2.50% (3 Month USD LIBOR + 0.57%) due 07/23/21[4]	16,390,000		16,459,927
Sumitomo Mitsui Banking Corp.			
2.35% (3 Month USD LIBOR + 0.35%) due 01/17/20[4]	15,450,000		15,453,011
Svenska Handelsbanken AB			
2.38% (3 Month USD LIBOR + 0.47%) due 05/24/21[4]	13,500,000		13,543,217
3.35% due 05/24/21	1,179,000		1,202,269
UBS Group AG			
2.95% due 09/24/20[3]	7,670,000		7,723,641
3.77% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21[3,4]	5,700,000		5,806,963
3.38% (3 Month USD LIBOR + 1.44%) due 09/24/20[3,4]	1,000,000		1,009,150
Synchrony Bank			
2.59% (3 Month USD LIBOR + 0.63%) due 03/30/20[4]	14,450,000		14,460,710
JPMorgan Chase & Co.			
2.59% (3 Month USD LIBOR + 0.68%) due 06/01/21[4]	8,100,000		8,113,146
2.40% due 06/07/21	3,578,000		3,601,600
Credit Agricole S.A.			
2.86% (3 Month USD LIBOR + 0.97%) due 06/10/20[3,4]	11,550,000		11,592,851
Credit Suisse AG NY			
2.33% (3 Month USD LIBOR + 0.40%) due 07/31/20[4]	10,190,000		10,204,560
Standard Chartered Bank			
2.30% (3 Month USD LIBOR + 0.40%) due 08/04/20[4]	10,170,000		10,181,947
ANZ New Zealand Int'l Ltd.			
2.85% due 08/06/20[3]	10,000,000		10,049,002
Lloyds Bank plc			
2.38% (3 Month USD LIBOR + 0.49%) due 05/07/21[4]	8,050,000		8,076,201
Citizens Bank North America/Providence RI			
2.49% (3 Month USD LIBOR + 0.57%) due 05/26/20[4]	8,050,000		8,063,808
Morgan Stanley			
5.50% due 07/24/20	4,951,000		5,050,912
2.87% (3 Month USD LIBOR + 0.98%) due 06/16/20[4]	1,650,000		1,655,438
Westpac Banking Corp.			
2.83% (3 Month USD LIBOR + 0.85%) due 01/11/22[4]	5,000,000		5,056,603
Bank of America Corp.			
2.75% (3 Month USD LIBOR + 0.65%) due 10/01/21[4]	4,200,000		4,211,940
Essex Portfolio, LP			
5.20% due 03/15/21	2,650,000		2,728,366
Lloyds Bank Corporate Markets plc NY			
2.26% (3 Month USD LIBOR + 0.37%) due 08/05/20[4]	2,070,000		2,072,056
AXIS Specialty Finance LLC			
5.88% due 06/01/20	1,994,000		2,025,396
Sumitomo Mitsui Financial Group, Inc.			
3.57% (3 Month USD LIBOR + 1.68%) due 03/09/21[4]	1,000,000		1,016,395
3.11% (3 Month USD LIBOR + 1.14%) due 10/19/21[4]	702,000		711,854
Assurant, Inc.			
3.20% (3 Month USD LIBOR + 1.25%) due 03/26/21[4]	1,592,000		1,592,185
Mizuho Financial Group, Inc.			
3.03% (3 Month USD LIBOR + 1.14%) due 09/13/21[4]	1,500,000		1,517,938

	Face Amount~		Value
CORPORATE BONDS†† - 17.5% (continued)			
Financial - 8.5% (continued)			
Credit Suisse Group Funding Guernsey Ltd.			
2.75% due 03/26/20	1,180,000	$	1,181,461
Goldman Sachs Group, Inc.			
3.09% (3 Month USD LIBOR + 1.20%) due 09/15/20[4]	1,000,000		1,006,405
UBS AG			
2.39% (3 Month USD LIBOR + 0.48%) due 12/01/20[3,4]	1,000,000		1,002,550
Total Financial			277,827,645
Consumer, Non-cyclical - 4.5%			
Express Scripts Holding Co.			
2.66% (3 Month USD LIBOR + 0.75%) due 11/30/20[4]	21,875,000		21,878,407
Zimmer Biomet Holdings, Inc.			
2.65% (3 Month USD LIBOR + 0.75%) due 03/19/21[4]	11,050,000		11,051,083
2.70% due 04/01/20	9,780,000		9,786,356
General Mills, Inc.			
2.54% (3 Month USD LIBOR + 0.54%) due 04/16/21[4]	20,750,000		20,816,987
Mondelez International, Inc.			
3.00% due 05/07/20	11,330,000		11,362,514
Allergan Funding SCS			
3.14% (3 Month USD LIBOR + 1.26%) due 03/12/20[4]	11,300,000		11,321,220
CVS Health Corp.			
2.61% (3 Month USD LIBOR + 0.72%) due 03/09/21[4]	9,200,000		9,256,412
2.52% (3 Month USD LIBOR + 0.63%) due 03/09/20[4]	894,000		894,709
Biogen, Inc.			
2.90% due 09/15/20	9,700,000		9,771,297
Coca-Cola Femsa SAB de CV			
4.63% due 02/15/20	9,700,000		9,723,878
Molson Coors Beverage Co.			
2.25% due 03/15/20	9,700,000		9,695,862
Coca-Cola European Partners plc			
3.50% due 09/15/20	7,000,000		7,063,515
Reynolds American, Inc.			
6.88% due 05/01/20	4,802,000		4,878,743
Anthem, Inc.			
4.35% due 08/15/20	4,180,000		4,239,757
Cigna Corp.			
2.55% (3 Month USD LIBOR + 0.65%) due 09/17/21[4]	4,100,000		4,100,230
Zoetis, Inc.			
3.45% due 11/13/20	2,180,000		2,203,522
Conagra Brands, Inc.			
2.70% (3 Month USD LIBOR + 0.75%) due 10/22/20[4]	850,000		850,077
Constellation Brands, Inc.			
2.25% due 11/06/20	380,000		380,769
Total Consumer, Non-cyclical			149,275,338
Energy - 1.5%			
Equities Corp.			
2.87% (3 Month USD LIBOR + 0.77%) due 10/01/20[4]	11,450,000		11,418,380
Marathon Petroleum Corp.			
3.40% due 12/15/20	9,800,000		9,911,562
Phillips 66			
2.52% (3 Month USD LIBOR + 0.60%) due 02/26/21[4]	8,700,000		8,700,521
Sabine Pass Liquefaction LLC			
5.63% due 02/01/21	7,600,000		7,811,986
Occidental Petroleum Corp.			
2.60% due 08/13/21	6,650,000		6,699,208
Reliance Holding USA, Inc.			
4.50% due 10/19/20[3]	2,000,000		2,031,700
Energy Transfer Operating, LP			
7.50% due 10/15/20	1,754,000		1,822,808
Florida Gas Transmission Company LLC			
5.45% due 07/15/20[3]	800,000		813,450
Total Energy			49,209,615
Industrial - 1.4%			
Siemens Financieringsmaatschappij N.V.			
2.50% (3 Month USD LIBOR + 0.61%) due 03/16/22[3,4]	20,410,000		20,503,975
Aviation Capital Group LLC			
2.88% due 01/20/22[3]	8,000,000		8,057,634
7.13% due 10/15/20[3]	2,500,000		2,594,376
Rolls-Royce plc			
2.38% due 10/14/20[3]	6,550,000		6,575,034
Textron, Inc.			
2.45% (3 Month USD LIBOR + 0.55%) due 11/10/20[4]	5,700,000		5,700,224
Molex Electronic Technologies LLC			
2.88% due 04/15/20[3]	1,030,000		1,031,378
Total Industrial			44,462,621
Communications - 0.6%			
Telefonica Emisiones S.A.			
5.13% due 04/27/20	9,600,000		9,690,888

	Face Amount~	Value
CORPORATE BONDS†† - 17.5% (continued)		
Communications - 0.6% (continued)		
Deutsche Telekom International Finance BV		
2.58% (3 Month USD LIBOR + 0.58%) due 01/17/20[3,4]	9,400,000	$ 9,402,344
Total Communications		19,093,232
Technology - 0.6%		
International Business Machines Corp.		
2.80% due 05/13/21	9,550,000	9,678,195
Broadcom Corporation / Broadcom Cayman Finance Ltd.		
2.38% due 01/15/20	9,165,000	9,165,410
Total Technology		18,843,605
Utilities - 0.3%		
NextEra Energy Capital Holdings, Inc.		
2.41% (3 Month USD LIBOR + 0.45%) due 09/28/20[4]	10,010,000	10,024,014
PSEG Power LLC		
5.13% due 04/15/20	1,290,000	1,301,487
Total Utilities		11,325,501
Basic Materials - 0.1%		
Georgia-Pacific LLC		
5.40% due 11/01/20[3]	3,159,000	3,246,689
Total Corporate Bonds		
(Cost $571,549,603)		573,284,246
U.S. GOVERNMENT SECURITIES†† - 0.5%		
U.S. Treasury Notes		
2.38% due 03/15/22	15,262,000	15,526,104
Total U.S. Government Securities		
(Cost $15,338,048)		15,526,104
SENIOR FLOATING RATE INTERESTS††,4 - 0.0%		
Technology - 0.0%		
Neustar, Inc.		
5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	105,208	96,765
Financial - 0.0%		
Masergy Holdings, Inc.		
5.19% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/15/23	79,486	78,162
Total Senior Floating Rate Interests		
(Cost $183,726)		174,927
REPURCHASE AGREEMENTS††,10 - 3.8%		
Societe Generale		
issued 09/10/19 at 2.29% (3 Month USD LIBOR + 0.40%) due 07/07/20[4]	15,000,000	15,000,000
issued 11/26/19 at 2.33% (3 Month USD LIBOR + 0.40%) due 07/07/20[4]	12,835,000	12,835,000
issued 12/05/19 at 2.33% (3 Month USD LIBOR + 0.40%) due 07/07/20[4]	11,000,000	11,000,000
issued 07/26/19 at 2.33% (3 Month USD LIBOR + 0.40%) due 07/07/20[4]	8,000,000	8,000,000
issued 10/11/19 at 2.33% (3 Month USD LIBOR + 0.40%) due 07/07/20[4]	4,865,000	4,865,000
BNP Paribas		
issued 12/13/19 at 2.10% due 03/16/20	22,320,000	22,320,000
issued 12/30/19 at 2.07% due 02/03/20	12,757,612	12,757,612
Deutsche Bank AG		
issued 11/07/19 at 2.28% due 02/07/20	21,150,000	21,150,000
issued 11/19/19 at 2.28% due 02/07/20	2,681,000	2,681,000
issued 11/12/19 at 2.28% due 02/07/20	1,455,000	1,455,000
Barclays Capital, Inc.		
issued 12/27/19 at 2.03% (1 Month USD LIBOR + 0.25%) due 02/03/20[4]	11,008,025	11,008,025
Total Repurchase Agreements		
(Cost $123,071,637)		123,071,637
COMMERCIAL PAPER†† - 0.5%		
Nasdaq, Inc.		
2.15% due 01/09/20[3,11]	15,000,000	14,992,833
Total Commercial Paper		
(Cost $14,992,833)		14,992,833

	Notional Value	Value
OTC OPTIONS PURCHASED†† - 0.0%		
Put options on:		
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.40	772,000,000	$ 1,351,000
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.61	296,000,000	328,560
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.40	115,000,000	201,250
Total OTC Options Purchased (Cost $2,446,140)		1,880,810
Total Investments - 99.7% (Cost $3,247,192,939)		$ 3,269,209,774

	Face Amount~	
COLLATERALIZED MORTGAGE OBLIGATIONS SOLD SHORT†† - (1.0)%		
Government Agency - (1.0)%		
Fannie Mae		
2.50% due 01/15/20	34,250,000	(33,861,844)
Total Collateralized Mortgage Obligations Sold Short (Cost $33,826,375)		(33,861,844)
Other Assets & Liabilities, net - 1.3%		42,843,056
Total Net Assets - 100.0%		$ 3,278,190,986

Centrally Cleared Credit Default Swap Agreements Protection Purchased††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation**
BofA Securities, Inc.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	$ 539,980,000	$ (13,642,438)	$ (5,048,780)	$ (8,593,658)

OTC Credit Default Swap Agreements Protection Purchased††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX.NA.IG.31 (7-15%)	1.00%	Quarterly	12/20/23	$ 37,820,000	$ (1,012,768)	$ (6,339)	$ (1,006,429)
Goldman Sachs International	CDX.NA.IG.31 (7-15%)	1.00%	Quarterly	12/20/23	87,130,000	(2,333,224)	(111,289)	(2,221,935)
						$ (3,345,992)	$ (117,628)	$ (3,228,364)

Centrally Cleared Interest Rate Swap Agreements††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.54%	Quarterly	08/04/21	$ 13,030,000	$ 35,401	$ 271	$ 35,130
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	55,487,000	21,832	15,089	6,743
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.46%	Annually	09/17/21	216,600,000	15,819	716	15,103
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	8,574,000	5,940	3,646	2,294
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	5,235,000	3,990	2,570	1,420
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	5,268,000	3,597	2,204	1,393
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	5,268,000	(3,596)	23	(3,619)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	5,235,000	(3,991)	22	(4,013)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	8,574,000	(5,939)	23	(5,962)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	55,487,000	(21,832)	19	(21,851)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.40%	Annually	12/13/21	54,950,000	(51,831)	425	(52,256)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	09/30/21	43,200,000	(63,388)	355	(63,743)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.36%	Annually	12/09/21	46,500,000	(76,186)	401	(76,587)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.23%	Annually	08/22/21	44,400,000	(176,537)	336	(176,873)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.31%	Annually	11/25/21	98,600,000	(255,158)	517	(255,675)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	177,800,000	(279,573)	715	(280,288)
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	1.58%	Quarterly	08/14/21	139,000,000	(293,119)	523	(293,642)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.33%	Annually	11/29/21	133,700,000	(300,757)	604	(301,361)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.10%	Annually	08/28/24	84,270,000	(1,492,647)	632	(1,493,279)
								$ (2,937,975)	$ 29,091	$ (2,967,066)

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Sovereign Debt Swap Agreements††							
Deutsche Bank AG	Korea Monetary Stabilization Bond	2.34% (3 Month USD LIBOR + 0.45%)	At Maturity	08/04/21	N/A	$ 13,493,269	$ (67,122)

Forward Foreign Currency Exchange Contracts††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	9,246,900,000	JPY	01/10/20	$ 86,247,131	$ 85,132,953	$ 1,114,178
Bank of America, N.A.	5,903,000,000	JPY	01/21/20	55,487,146	54,381,293	1,105,853
JPMorgan Chase Bank, N.A.	3,433,716,000	JPY	09/01/20	32,638,955	32,043,647	595,308
Citibank N.A., New York	3,193,596,000	JPY	06/01/20	30,212,631	29,644,082	568,549
Goldman Sachs International	15,990,000	EUR	01/17/20	18,463,952	17,956,463	507,489
Goldman Sachs International	38,600,000	BRL	07/01/20	10,023,371	9,561,556	461,815
Goldman Sachs International	26,208,000	EUR	04/30/20	30,055,335	29,624,636	430,699
Citibank N.A., New York	912,456,000	JPY	07/01/21	8,984,580	8,658,638	325,942
Barclays Bank plc	22,399,000	EUR	01/17/20	25,478,844	25,153,648	325,196
Citibank N.A., New York	31,600,000	BRL	07/01/20	8,139,296	7,827,595	311,701
Barclays Bank plc	843,421,500	JPY	07/01/21	8,292,415	8,003,544	288,871
Citibank N.A., New York	2,311,700,000	JPY	01/10/20	21,553,709	21,283,008	270,701
Bank of America, N.A.	1,397,698,500	JPY	06/22/20	13,219,507	12,989,275	230,232
Bank of America, N.A.	13,152,400	EUR	06/15/20	15,124,931	14,909,660	215,271
Bank of America, N.A.	1,205,302,350	JPY	04/15/20	11,368,739	11,158,425	210,314
Goldman Sachs International	11,224,080	EUR	06/15/20	12,914,202	12,723,702	190,500
JPMorgan Chase Bank, N.A.	509,054,400	JPY	06/01/20	4,811,251	4,725,222	86,029
Goldman Sachs International	56,471,082	JPY	06/22/20	534,437	524,804	9,633
Goldman Sachs International	11,989,250	EUR	07/30/21	13,927,012	13,921,401	5,611
JPMorgan Chase Bank, N.A.	1,716,000	JPY	03/02/20	16,126	15,846	280
Citibank N.A., New York	456,000	JPY	07/01/20	4,405	4,240	165
Citibank N.A., New York	456,000	JPY	01/06/20	4,361	4,197	164
Citibank N.A., New York	456,000	JPY	01/04/21	4,450	4,287	163
Barclays Bank plc	421,500	JPY	07/01/20	4,066	3,919	147
Barclays Bank plc	421,500	JPY	01/06/20	4,026	3,880	146
Barclays Bank plc	421,500	JPY	01/04/21	4,106	3,962	144
Goldman Sachs International	89,250	EUR	07/30/20	101,451	101,462	(11)
Bank of America, N.A.	54,148	ILS	04/30/20	15,495	15,821	(326)
Citibank N.A., New York	124,340	ILS	04/30/20	35,729	36,329	(600)
JPMorgan Chase Bank, N.A.	156,375	EUR	07/30/20	176,707	177,771	(1,064)
Deutsche Bank AG	40,506,828	KRW	05/07/21	34,430	35,545	(1,115)
Deutsche Bank AG	41,872,227	KRW	02/04/21	35,500	36,643	(1,143)
Deutsche Bank AG	41,872,227	KRW	11/04/20	35,395	36,546	(1,151)
Deutsche Bank AG	41,872,227	KRW	08/05/20	35,288	36,452	(1,164)
Deutsche Bank AG	40,961,962	KRW	05/11/20	34,401	35,569	(1,168)
Deutsche Bank AG	41,872,227	KRW	02/05/20	35,054	36,272	(1,218)
Bank of America, N.A.	686,075	ILS	01/31/20	196,837	199,264	(2,427)
Goldman Sachs International	724,881	ILS	04/30/20	208,691	211,790	(3,099)
Bank of America, N.A.	684,200	ILS	02/01/21	199,913	203,376	(3,463)
Citibank N.A., New York	12,880,000	MXN	02/27/20	660,506	675,730	(15,224)
JPMorgan Chase Bank, N.A.	1,730,000	CAD	01/03/20	1,307,820	1,332,727	(24,907)
Citibank N.A., New York	1,859,000	CAD	01/02/20	1,400,685	1,432,104	(31,419)
Bank of America, N.A.	5,454,000	ILS	04/30/21	1,586,156	1,627,996	(41,840)
JPMorgan Chase Bank, N.A.	18,300,000	BRL	07/01/21	4,347,310	4,401,979	(54,669)
JPMorgan Chase Bank, N.A.	4,000,000	CAD	01/08/20	3,025,167	3,081,553	(56,386)
Citibank N.A., New York	4,500,000	CAD	01/09/20	3,389,814	3,466,770	(76,956)
Bank of America, N.A.	13,124,200	ILS	01/31/22	3,890,958	3,968,588	(77,630)
Citibank N.A., New York	12,524,000	ILS	04/30/21	3,658,244	3,738,362	(80,118)
Citibank N.A., New York	93,700,000	MXN	04/23/20	4,764,447	4,875,750	(111,303)
JPMorgan Chase Bank, N.A.	21,006,375	EUR	07/30/21	24,244,928	24,391,699	(146,771)
Citibank N.A., New York	87,581,000	MXN	01/02/20	4,458,297	4,632,249	(173,952)
Goldman Sachs International	125,120,000	MXN	01/16/20	6,356,884	6,604,274	(247,390)
Goldman Sachs International	40,300,000	BRL	07/01/21	9,441,256	9,693,976	(252,720)
Citibank N.A., New York	206,200,000	MXN	04/08/20	10,496,844	10,753,257	(256,413)
Goldman Sachs International	42,231,650	ILS	01/31/22	12,500,228	12,770,303	(270,075)
Citibank N.A., New York	121,120,000	BRL	07/01/21	28,823,147	29,134,847	(311,700)
Citibank N.A., New York	64,400,000	BRL	01/02/20	15,691,327	16,038,252	(346,925)
Bank of America, N.A.	19,400,000	CAD	01/16/20	14,587,793	14,946,327	(358,534)
Citibank N.A., New York	20,255,000	CAD	01/16/20	15,245,695	15,605,044	(359,349)
Goldman Sachs International	73,012,900	ILS	04/30/21	21,378,671	21,794,049	(415,378)
Deutsche Bank AG	15,684,387,227	KRW	08/04/21	13,375,736	13,800,332	(424,596)
Morgan Stanley Capital Services LLC	173,420,000	BRL	04/01/20	42,530,495	43,082,201	(551,706)
Goldman Sachs International	116,779,244	ILS	02/01/21	34,113,577	34,712,131	(598,554)
Morgan Stanley Capital Services LLC	38,560,000	EUR	01/17/20	42,615,787	43,302,141	(686,354)
Citibank N.A., New York	541,950,000	MXN	04/02/20	27,568,227	28,287,188	(718,961)
BNP Paribas	42,940,000	EUR	01/08/20	47,432,994	48,192,526	(759,532)
Goldman Sachs International	489,530,000	MXN	01/02/20	24,945,839	25,891,742	(945,903)
Citibank N.A., New York	30,120,000	GBP	01/13/20	38,966,723	39,913,061	(946,338)
Goldman Sachs International	71,861,650	ILS	01/31/20	19,871,410	20,871,557	(1,000,147)
Citibank N.A., New York	44,790,000	GBP	01/27/20	58,080,313	59,378,085	(1,297,772)
Goldman Sachs International	978,000,000	MXN	02/27/20	49,318,218	51,309,288	(1,991,070)
						$ (6,393,440)

Forward Foreign Currency Exchange Contracts††

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2019	Unrealized Appreciation
Morgan Stanley Capital Services LLC	39,655,000	CAD	01/16/20	$ 30,106,496	$ 30,551,371	$ 444,875
Goldman Sachs International	41,900,000	BRL	01/02/20	10,117,596	10,434,826	317,230
Morgan Stanley Capital Services LLC	22,500,000	BRL	01/02/20	5,404,627	5,603,427	198,800
JPMorgan Chase Bank, N.A.	24,376,480	EUR	06/15/20	27,439,726	27,633,362	193,636
Goldman Sachs International	26,208,000	EUR	04/30/20	29,454,988	29,624,636	169,648
JPMorgan Chase Bank, N.A.	541,950,000	MXN	04/02/20	28,211,134	28,287,188	76,054
BNP Paribas	4,500,000	CAD	01/09/20	3,416,279	3,466,770	50,491
JPMorgan Chase Bank, N.A.	4,000,000	CAD	01/08/20	3,036,627	3,081,553	44,926
Goldman Sachs International	206,200,000	MXN	04/08/20	10,724,279	10,753,257	28,978
JPMorgan Chase Bank, N.A.	1,730,000	CAD	01/03/20	1,305,905	1,332,727	26,822
Goldman Sachs International	93,700,000	MXN	04/23/20	4,859,580	4,875,750	16,170
						$ 1,567,630

~ *The face amount is denominated in U.S. dollars unless otherwise indicated.*
** *Includes cumulative appreciation (depreciation).*
† *Value determined based on Level 1 input.*
†† *Value determined based on Level 2 inputs, unless otherwise noted.*
††† *Value determined based on Level 3 inputs.*
1 *Affiliated issuer.*
2 *Rate indicated is the 7-day yield as of December 31, 2019.*
3 *Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is $1,250,379,268 (cost $1,246,811,937), or 38.1% of total net assets.*
4 *Variable rate security. Rate indicated is the rate effective at December 31, 2019. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.*
5 *Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2019.*
6 *Security is an interest-only strip.*
7 *Zero coupon rate security.*
8 *Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.*
9 *Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is $67,000 (cost $98,298), or less than 0.1% of total net assets.*
10 *Repurchase Agreements.*
11 *Rate indicated is the effective yield at the time of purchase.*

BofA — Bank of America
BRL — Brazilian Real
CAD — Canadian Dollar
CDX.NA.IG.31 — Credit Default Swap North American Investment Grade Series 31 Index
CME — Chicago Mercantile Exchange
CMS — Constant Maturity Swap
EUR — Euro
GBP — British Pound
ICE — Intercontinental Exchange
ILS — Israeli New Shekel
JPY — Japanese Yen
KRW — South Korean Won
LIBOR — London Interbank Offered Rate
MXN — Mexican Peso
plc — Public Limited Company
REIT — Real Estate Investment Trust
WAC — Weighted Average Coupon