	Shares	VALUE
EXCHANGE-TRADED FUNDS [†] - 0.2%		
iShares iBoxx High Yield		
Corporate Bond ETF	55,730	\$ 4,295,111
Total Exchange-Traded Funds		
(Cost \$3,866,296)		4,295,111
MUTUAL FUNDS [†] - 0.8%		
Guggenheim Strategy Fund II ¹	519,515	12,494,347
Guggenheim Ultra Short Duration		
Fund — Institutional Class ¹	880,239	8,599,932
Total Mutual Funds (Cost \$21,718,456)		21,094,279
MONEY MARKET FUND [†] - 15.2%		
Dreyfus Treasury Securities		
Cash Management Fund —		
Institutional Shares 0.51% ²	421,741,465	421,741,465
Total Money Market Fund		
(Cost \$421,741,465)		421,741,465
	Face	
	Amount~	
		-
COLLATERALIZED MORTGAGE OBLIGATIO	NS ^{††} - 26.8%	
RESIDENTIAL MORTGAGE BACKED SECUR	ITIES - 20.3%	
CIM Trust		
2018-R4, 4.07% (WAC) due 12/26/57 ^{3,4}	25,837,261	26,501,686
2018-R2, 3.69% (WAC) due 08/25/57 ^{3,4} New Residential Advance Receivables	25,538,981	26,030,100
Trust Advance Receivables Backed		
2019-T4, 2.33% due 10/15/51 ³	23,000,000	22,285,119
2019-T3, 2.51% due 09/15/52 ³	19,350,000	18,442,069
2019-T5, 2.43% due 10/15/51 ³	11,000,000	10,752,594
Towd Point Mortgage Trust	22 (20 110	22 646 547
2017-6, 2.75% (WAC) due 10/25/57 ^{3,4} 2018-2, 3.25% (WAC) due 03/25/58 ^{3,4}	23,628,110 11,615,426	23,646,547 11,744,089
2017-5, 1.55% (1 Month USD	11,015,420	11,744,005
LIBOR + 0.60%, Rate Floor:		
0.00%) due 02/25/57 ^{3,4}	11,660,011	11,250,317
2018-1, 3.00% (WAC) due 01/25/58 ^{3,4}	1,782,757	1,790,937
Structured Asset Securities		
Corporation Mortgage Loan Trust 2007-WF1, 1.16% (1 Month		
USD LIBOR + 0.21%, Rate		
Floor: 0.21%) due 02/25/37 ⁴	16,553,723	15,181,555
2008-BC4, 1.58% (1 Month		
USD LIBOR + 0.63%, Rate		
Floor: 0.63%) due 11/25/37 ⁴	12,740,087	11,575,675
2006-BC3, 1.11% (1 Month		
USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁴	1,653,683	1,430,957
2006-BC4, 1.12% (1 Month	1,055,005	1,130,337
USD LIBOR + 0.17%, Rate		
Floor: 0.17%) due 12/25/36 ⁴	1,528,168	1,397,924
2007-BC1, 1.08% (1 Month		
USD LIBOR + 0.13%, Rate	242 525	717 444
Floor: 0.13%) due 02/25/37 ⁴	243,535	217,444

	-	
	Face Amount~	VALUE
	AMOUNT	VALUE
Soundview Home Loan Trust		
2006-OPT5, 1.09% (1 Month		
USD LIBOR + 0.14%, Rate		
Floor: 0.14%) due 07/25/36 ⁴	19,822,402	\$ 18,126,518
2006-1, 1.25% (1 Month USD LIBOR +	19,022,102	\$ 10,120,510
0.30%, Rate Floor: 0.30%) due 02/25/36 ⁴	5,625,448	5,461,577
2005-OPT3, 1.42% (1 Month	5,025,110	5,101,577
USD LIBOR + 0.47%, Rate		
Floor: 0.47%) due 11/25/35 ⁴	4,000,000	3,649,772
Verus Securitization Trust	1,000,000	5,015,772
2019-4, 2.64% due 11/25/59 ^{3,5}	15,959,254	16,158,161
2020-1, 2.42% (WAC) due 01/25/60 ^{3,4}	8,351,412	8,016,143
New Residential Mortgage Loan Trust	0,551,112	0,010,115
2018-2A, 3.50% (WAC) due 02/25/58 ^{3,4}	14,822,830	15,093,890
2018-1A, 4.00% (WAC) due 12/25/57 ^{3,4}	3,851,213	3,981,840
2019-6A, 3.50% (WAC) due 09/25/59 ^{3,4}	2,824,617	2,875,901
2017-5A, 2.45% (1 Month USD LIBOR +	2,021,017	2,075,501
1.50%, Rate Floor: 1.50%) due 06/25/57 ⁴	1,577,992	1,495,264
Starwood Mortgage Residential Trust	1,377,332	1,473,204
2020-1, 2.28% (WAC) due 02/25/50 ^{3,4}	10,047,387	9,638,593
2019-1, 2.94% (WAC) due 06/25/49 ^{3,4}	6,974,983	6,928,359
Home Equity Loan Trust	0,774,705	0,720,555
2007-FRE1, 1.14% (1 Month		
USD LIBOR + 0.19%, Rate		
Floor: 0.19%) due 04/25/37 ⁴	19,145,714	15,967,206
Cascade Funding Mortgage Trust	1,14,7,714	13,307,200
2018-RM2, 4.00% (WAC) due 10/25/68 ^{3,4}	12,281,881	12,143,485
2019-RM3, 2.80% (WAC) due 10/25/08 2019-RM3, 2.80% (WAC) due 06/25/69 ^{3,4}	3,550,869	3,412,931
CSMC Trust	3,330,009	5,412,551
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{3,4}	13,636,026	13,890,718
Ameriquest Mortgage Securities	13,030,020	13,030,718
Incorporated Asset-Backed		
Pass-Through Ctfs Series		
2005-R10, 1.38% (1 Month USD		
LIBOR + 0.43%, Rate Floor:		
0.43%) due $01/25/36^4$	12,500,000	12,030,895
Freddie Mac STACR Trust	12,300,000	12,050,855
2020-DNA2, 1.70% (1 Month		
USD LIBOR + 0.75%, Rate		
Floor: 0.75%) due 02/25/50 ^{3,4}	6,000,000	5,713,869
2019-DNA4, 1.65% (1 Month	0,000,000	3,713,809
USD LIBOR + 0.70%, Rate		
Floor: 0.00%) due 10/25/49 ^{3,4}	4,432,456	4,373,091
	4,432,430	4,575,091
2020-DNA1, 1.65% (1 Month		
USD LIBOR + 0.70%, Rate Floor: 0.00%) due 01/25/50 ^{3,4}	2 000 000	1 020 605
	2,000,000	1,939,605
NovaStar Mortgage Funding Trust Series		
2007-2, 1.15% (1 Month USD		
LIBOR + 0.20%, Rate Cap/Floor:	12 220 020	11 021 704
11.00%/0.20%) due 09/25/37 ⁴	13,230,829	11,921,794
BRAVO Residential Funding Trust	0 262 000	0 101 175
2019-NQM1, 2.67% (WAC) due 07/25/59 ^{3,4}	9,363,000	9,191,175
2019-NQM2, 2.75% (WAC) due 11/25/59 ^{3,4}	2,570,702	2,483,168
Homeward Opportunities Fund I Trust	C 002 040	(
2019-3, 2.68% (WAC) due 11/25/59 ^{3,4}	6,902,848	6,568,653
2019-2, 2.70% (WAC) due 09/25/59 ^{3,4}	5,279,386	5,060,805

	Face Amount~		VALUE		Face Amount~		Value
Bear Stearns Asset-Backed Securities I Trust				First NLC Trust			
2006-HE9, 1.09% (1 Month				2005-4, 1.34% (1 Month USD			
USD LIBOR + 0.14%, Rate				LIBOR + 0.39%, Rate Cap/Floor:			
Floor: 0.14%) due 11/25/36 ⁴	7,964,862	\$	7,188,633	14.00%/0.39%) due 02/25/36 ⁴	5,707,551	\$	5,196,389
2006-HE3, 1.31% (1 Month	7,501,002	¥	7,100,055	Deephaven Residential Mortgage Trust	5,707,551	Ψ	5,150,505
USD LIBOR + 0.36%, Rate				2019-3A, 2.96% (WAC) due 07/25/59 ^{3,4}	3,318,629		3,169,568
Floor: 0.36%) due 04/25/36 ⁴	4,366,357		4,285,264	2017-3A, 2.58% (WAC) due 10/25/47 ⁴	1,629,771		1,630,090
Banc of America Funding Trust	.,,		.,,	HarborView Mortgage Loan Trust	.,,.		.,,
2015-R2, 1.21% (1 Month USD				2006-14, 0.90% (1 Month USD LIBOR +			
LIBOR + 0.26%, Rate Floor:				0.15%, Rate Floor: 0.15%) due 01/25/47 ⁴	3,239,932		2,526,925
0.26%) due 04/29/37 ^{3,4}	10,278,000		9,619,685	2006-12, 0.94% (1 Month USD LIBOR +	, ,		, ,
2015-R4, 1.80% (1 Month USD LIBOR +	, ,		, ,	0.19%, Rate Floor: 0.19%) due 01/19/38 ⁴	2,820,467		2,248,623
0.17%, Rate Floor: 0.17%) due 01/27/35 ⁴	1,802,994		1,762,243	Nationstar Home Equity Loan Trust	, ,		, ,
CIT Mortgage Loan Trust				2007-B, 1.17% (1 Month USD LIBOR +			
2007-1, 2.30% (1 Month USD				0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴	4,955,217		4,695,361
LIBOR + 1.35%, Rate Floor:				Nationstar HECM Loan Trust			
1.35%) due 10/25/37 ^{3,4}	10,152,328		9,739,395	2019-2A, 2.27% (WAC) due 11/25/29 ^{3,4}	4,724,063		4,664,759
2007-1, 2.40% (1 Month USD LIBOR +				Connecticut Avenue Securities Trust			
1.45%, Rate Floor: 1.45%) due 10/25/37 ⁴	609,583		600,681	2019-R07, 1.72% (1 Month USD			
Alternative Loan Trust				LIBOR + 0.77%, Rate Floor:			
2007-OA7, 1.09% (1 Month				0.00%) due 10/25/39 ^{3,4}	3,041,421		2,966,198
USD LIBOR + 0.14%, Rate				2020-R01, 1.75% (1 Month USD			
Floor: 0.14%) due 05/25/47 ⁴	8,105,621		6,298,004	LIBOR + 0.80%, Rate Floor:			
2007-OH3, 1.24% (1 Month USD				0.00%) due 01/25/40 ^{3,4}	1,731,697		1,655,768
LIBOR + 0.29%, Rate Cap/Floor:				FBR Securitization Trust			
10.00%/0.29%) due 09/25/47 ⁴	3,277,699		2,931,671	2005-2, 1.70% (1 Month USD			
Ocwen Master Advance Receivables Trust				LIBOR + 0.75%, Rate Cap/Floor:			
2019-T2, 2.42% due 08/15/51 ³	9,000,000		8,864,932	14.00%/0.50%) due 09/25/35 ⁴	4,809,079		4,616,977
NRPL Trust				Structured Asset Investment Loan Trust			
2019-3A, 3.00% due 07/25/59 ³	8,460,875		8,504,088	2006-3, 1.10% (1 Month USD LIBOR +			
American Home Mortgage Investment Trust				0.15%, Rate Floor: 0.15%) due 06/25/36 ⁴	4,312,987		3,991,429
2006-3, 1.31% (1 Month USD				2005-2, 1.68% (1 Month USD LIBOR +	120.020		100 605
LIBOR + 0.36%, Rate Cap/Floor:	0 000 0 /7		- 0	0.74%, Rate Floor: 0.49%) due 03/25/35 ⁴	439,028		422,625
10.50%/0.18%) due 12/25/46 ⁴	8,839,047		7,071,985	2005-1, 1.67% (1 Month USD			
Angel Oak Mortgage Trust 2020-1	6 000 511		6 062 005	LIBOR + 0.72% , Rate Floor:	174 202		171 011
2020-1, 2.47% (WAC) due 12/25/59 ^{3,4}	6,923,511		6,862,985	0.48%) due 02/25/35 ^{3,4}	174,302		171,011
Argent Securities Incorporated Asset-				JP Morgan Mortgage Acquisition Trust 2006-HE2, 1.09% (1 Month			
Backed Pass-Through Certificates Series 2005-W2, 1.44% (1 Month USD LIBOR +				USD LIBOR + 0.14%, Rate			
0.49%, Rate Floor: 0.49%) due 10/25/35 ⁴	7,250,000		6,756,361	Floor: 0.14%) due 07/25/36 ⁴	4,589,751		4,484,457
Park Place Securities Incorporated Asset-	7,230,000		0,750,501	Legacy Mortgage Asset Trust	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		ч,тот,тол
Backed Pass Through Certificates Ser				2018-GS3, 4.00% due 06/25/58 ^{3,5}	4,492,396		4,313,212
2005-WHQ3, 1.89% (1 Month				Citigroup Mortgage Loan Trust	1, 192,990		1,515,212
USD LIBOR + 0.95%, Rate				2019-IMC1, 2.72% (WAC) due 07/25/49 ^{3,4}	3,827,015		3,689,380
Floor: 0.63%) due 06/25/35 ⁴	7,025,000		6,637,287	COLT Mortgage Loan Trust	5,027,015		5,005,500
Morgan Stanley Home Equity Loan Trust	7,025,000		0,057,207	2018-3, 3.69% (WAC) due 10/26/48 ^{3,4}	3,648,097		3,607,835
2006-2, 1.23% (1 Month USD LIBOR +				CWABS Incorporated Asset-	5,010,057		5,007,055
0.28%, Rate Floor: 0.28%) due 02/25/36 ⁴	6,908,128		6,481,562	Backed Certificates Trust			
Residential Mortgage Loan Trust	-,,		-,	2004-4, 1.67% (1 Month USD LIBOR +			
2020-1, 2.38% (WAC) due 02/25/24 ^{3,4}	5,935,335		5,678,325	0.72%, Rate Floor: 0.48%) due 07/25/34 ⁴	3,422,294		3,218,701
Countrywide Asset-Backed Certificates	, ,		. , -	Credit-Based Asset Servicing			
2006-6, 1.12% (1 Month USD LIBOR +				& Securitization LLC			
0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴	4,161,025		3,907,854	2006-CB2, 1.14% (1 Month			
2006-5, 1.24% (1 Month USD LIBOR +				USD LIBOR + 0.19%, Rate			
0.29%, Rate Floor: 0.29%) due 08/25/36 ⁴	1,391,708		1,317,797	Floor: 0.19%) due 12/25/36 ⁴	3,483,333		3,070,491
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	Face Amount~	VALUE		Face Amount~	Value
CSMC Series			UCFC Manufactured Housing Contract		
2015-12R, 2.16% (WAC) due 11/30/37 ^{3,4}	2,967,723	\$ 2,818,426	1997-2, 7.38% due 10/15/28	286,110	\$ 294,957
2014-2R, 1.83% (1 Month USD			GSAMP Trust		
LIBOR + 0.20%, Rate Floor:			2005-HE6, 1.39% (1 Month		
0.20%) due 02/27/46 ^{3,4}	187,923	178,046	USD LIBOR + 0.44%, Rate		
LSTAR Securities Investment Trust			Floor: 0.44%) due 11/25/35 ⁴	129,051	127,462
2019-1, 3.28% (1 Month USD			Morgan Stanley Re-REMIC Trust		
LIBOR + 1.70%, Rate Floor:			2010-R5, 3.90% due 06/26/36	93,664	73,904
0.00%) due 03/01/24 ^{3,4}	2,977,150	2,932,969	Total Residential Mortgage Backed Securities		563,813,170
Asset-Backed Securities Corporation					
Home Equity Loan Trust Series AEG			GOVERNMENT AGENCY - 3.6%		
2006-HE1, 1.35% (1 Month			Fannie Mae		
USD LIBOR + 0.40%, Rate			2.34% due 11/01/22	13,550,000	14,014,314
Floor: 0.40%) due 01/25/36 ⁴	3,350,000	2,765,152	3.59% due 02/01/29	10,200,000	11,587,045
Citigroup Mortgage Loan Trust 2007-WFHE2			2.63% due 09/01/21	7,150,000	7,256,554
2007-WFH2, 1.35% (1 Month			3.01% due 12/01/27	4,600,000	5,098,185
USD LIBOR + 0.40%, Rate			2.99% due 03/01/30	4,000,000	4,481,667
Floor: 0.40%) due 03/25/37 ⁴	2,500,000	2,408,235	3.71% due 03/01/31	3,000,000	3,520,837
ACE Securities Corporation Home			3.13% due 01/01/30	3,050,000	3,447,798
Equity Loan Trust Series			3.23% due 01/01/30	2,900,930	3,285,623
2005-HE2, 1.97% (1 Month			3.12% due 01/01/30	2,892,458	3,248,017
USD LIBOR + 1.02%, Rate			3.21% due 08/01/27	2,136,416	2,372,632
Floor: 0.68%) due 04/25/35 ⁴	2,000,000	1,871,033	3.17% due 01/01/30	1,700,000	1,929,994
Morgan Stanley ABS Capital			3.22% due 01/01/30	1,300,000	1,481,674
I Incorporated Trust			2.25% due 07/01/21	962,856	970,858
2006-NC1, 1.33% (1 Month			Freddie Mac Multifamily Structured		
USD LIBOR + 0.38%, Rate			Pass Through Certificates		
Floor: 0.38%) due 12/25/35 ⁴	1,500,000	1,408,198	2018-K074, 3.60% due 02/25/28	14,000,000	16,080,537
Morgan Stanley Capital I Incorporated Trust			2017-KGX1, 3.00% due 10/25/27	14,000,000	15,681,264
2006-HE1, 1.24% (1 Month			2018-K078, 3.92% due 06/25/28	3,350,000	3,946,626
USD LIBOR + 0.29%, Rate			2013-K035, 0.38% (WAC) due 08/25/23 ^{4,6}	104,419,536	1,143,916
Floor: 0.29%) due 01/25/36 ⁴	1,406,115	1,282,661	Total Government Agency		99,547,541
First Franklin Mortgage Loan Trust					
2004-FF10, 2.22% (1 Month			COMMERCIAL MORTGAGE BACKED SECURIT	IES - 2.9%	
USD LIBOR + 1.28%, Rate			Morgan Stanley Capital I Trust 2014-MP, 3.47% due 08/11/33 ³	10 000 000	10 067 500
Floor: 0.85%) due 07/25/34 ⁴	1,072,726	1,002,807		18,800,000 5,000,000	18,867,599 4,931,614
Deutsche Alt-A Securities			2014-CPT, 3.45% (WAC) due 07/13/29 ^{3,4} 2014-MP, 3.69% (WAC) due 08/11/33 ^{3,4}	2,365,000	2,379,679
Mortgage Loan Trust Series			Americold LLC Trust	2,303,000	2,3/9,0/9
2006-AF1, 1.25% (1 Month			2010-ARTA, 6.81% due 01/14/29 ³	8,995,000	8,990,583
USD LIBOR + 0.30%, Rate			Wells Fargo Commercial Mortgage Trust	8,995,000	8,990,985
Floor: 0.30%) due 04/25/36 ⁴	1,109,253	919,229	2017-C38, 1.06% (WAC) due 07/15/50 ^{4,6}	25,468,722	1,406,064
Nomura Resecuritization Trust			2016-C37, 0.98% (WAC) due 07/15/50 2016-C37, 0.98% (WAC) due 12/15/49 ^{4,6}	37,208,554	1,375,570
2015-4R, 2.11% (1 Month USD LIBOR +			2017-C42, 0.89% (WAC) due 12/15/50 ^{4,6}	14,847,753	810,503
0.43%, Rate Floor: 0.43%) due 03/26/36 ⁴	947,821	911,842	2015-LC22, 0.78% (WAC) due 09/15/58 ^{4,6}	22,168,052	733,392
GE-WMC Asset-Backed Pass-			2017-RB1, 1.25% (WAC) due 03/15/50 ^{4,6}	9,735,922	665,476
Through Certificates Series			2016-NXS5, 1.49% (WAC) due 01/15/59 ^{4,6}	5,891,803	356,770
2005-2, 1.45% (1 Month USD LIBOR +			JPMDB Commercial Mortgage Securities Trust	5,051,005	550,770
0.50%, Rate Floor: 0.25%) due 12/25/35 ⁴	824,483	797,814	2016-C4, 0.81% (WAC) due 12/15/49 ^{4,6}	39,086,118	1,635,324
Encore Credit Receivables Trust			2018-C8, 0.65% (WAC) due 06/15/51 ^{4,6}	42,633,970	1,540,293
2005-4, 1.61% (1 Month USD LIBOR +			2016-C2, 1.67% (WAC) due 06/15/49 ^{4,6}	42,033,970 8,702,264	523,080
0.66%, Rate Floor: 0.44%) due 01/25/36 ⁴	460,384	452,041	2017-C5, 0.94% (WAC) due 03/15/50 ^{4,6}	3,543,359	179,025
GSMSC Resecuritization Trust			JP Morgan Chase Commercial	5,575,555	17,023
2015-5R, 1.77% (1 Month USD LIBOR +			Mortgage Securities Trust		
0.14%, Rate Floor: 0.14%) due 04/26/37 ⁴	352,898	349,417	2016-JP2, 1.82% (WAC) due 08/15/49 ^{4,6}	37,238,123	3,281,818
			2010 ji 2, 1.02/0 (W/1C) due 00/15/45	57,550,125	5,201,010

	Face Amount~	VALUE
COMM Mortgage Trust	(2,020,744	¢ 2 1 22 007
2015-CR24, 0.77% (WAC) due 08/10/48 ^{4,6}	63,939,744	\$ 2,132,007
2018-COR3, 0.45% (WAC) due 05/10/51 ^{4,6} Banc of America Commercial Mortgage Trust	35,558,786	1,086,645
2017-BNK3, 1.12% (WAC) due 02/15/50 ^{4,6}	33,158,693	1,815,180
2016-UB10, 1.96% (WAC) due 02/15/50 2016-UB10, 1.96% (WAC) due 07/15/49 ^{4,6}	18,724,477	1,311,219
DBJPM Mortgage Trust	10,721,177	1,511,215
2017-C6, 1.03% (WAC) due 06/10/50 ^{4,6}	62,388,064	3,120,925
BENCHMARK Mortgage Trust	,,,	-,,
2018-B2, 0.42% (WAC) due 02/15/51 ^{4,6}	123,205,579	2,848,722
UBS Commercial Mortgage Trust		
2017-C2, 1.09% (WAC) due 08/15/50 ^{4,6}	30,841,286	1,777,834
2017-C5, 1.01% (WAC) due 11/15/50 ^{4,6}	13,866,847	716,017
Morgan Stanley Bank of America		
Merrill Lynch Trust		
2015-C27, 0.92% (WAC) due 12/15/47 ^{4,6}	34,125,637	1,330,944
2017-C34, 0.81% (WAC) due 11/15/52 ^{4,6}	24,440,705	1,110,813
Aventura Mall Trust	2 200 000	2 172 074
2013-AVM, 3.74% (WAC) due 12/05/32 ^{3,4} Bancorp Commercial Mortgage Trust	2,200,000	2,172,074
2018-CR3, 1.96% (1 Month USD		
LIBOR + 1.25%, Rate Floor:		
1.25%) due 01/15/33 ^{3,4}	2,200,000	2,070,175
CSAIL Commercial Mortgage Trust	, ,	
2019-C15, 1.05% (WAC) due 03/15/52 ^{4,6}	19,960,079	1,350,589
2016-C6, 1.90% (WAC) due 01/15/49 ^{4,6}	7,546,722	588,868
BBCMS Mortgage Trust		
2018-C2, 0.77% (WAC) due 12/15/51 ^{4,6}	29,900,904	1,588,342
BAMLL Commercial Mortgage Securities Trust	7 200 000	1 212 002
2012-PARK, 2.96% due 12/10/30 ³	1,300,000	1,312,893
CD Mortgage Trust 2017-CD6, 0.96% (WAC) due 11/13/50 ^{4,6}	14,672,399	698,312
2016-CD1, 1.41% (WAC) due 08/10/49 ^{4,6}	6,865,158	438,756
CD Commercial Mortgage Trust	0,005,150	450,750
2017-CD4, 1.31% (WAC) due 05/10/50 ^{4,6}	16,997,502	1,079,814
CGMS Commercial Mortgage Trust	,	.,,
2017-B1, 0.84% (WAC) due 08/15/50 ^{4,6}	22,109,236	976,870
Citigroup Commercial Mortgage Trust		
2016-C2, 1.76% (WAC) due 08/10/49 ^{4,6}	6,610,699	550,164
2016-GC37, 1.75% (WAC) due 04/10/49 ^{4,6}	3,693,296	288,295
Americold LLC		
2010-ARTA, 4.95% due 01/14/29 ³	840,000	835,312
GS Mortgage Securities Trust	11 502 171	(50.420
2017-GS6, 1.04% (WAC) due 05/10/50 ^{4,6} BANK	11,503,161	659,436
2017-BNK6, 0.84% (WAC) due 07/15/60 ^{4,6}	15,136,885	657,795
JPMBB Commercial Mortgage Securities Trust	15,150,005	057,755
2013-C17, 0.76% (WAC) due 01/15/47 ^{4,6}	23,163,669	538,778
GE Business Loan Trust		
2007-1A, 0.88% (1 Month USD		
LIBOR + 0.17%, Rate Floor:		
0.17%) due 04/15/35 ^{3,4}	150,633	136,950
Total Commercial Mortgage		
Backed Securities		80,870,519
Total Collateralized Mortgage Obligations		
(Cost \$757,116,775)		744,231,230
· · · · ·		<u>, , , , , , , , , , , , , , , , , ,</u>

	Face Amount~	Value
ASSET-BACKED SECURITIES ¹¹ - 24.5% COLLATERALIZED LOAN OBLIGATIONS -	15 00/	
Marathon CLO V Ltd.	13.0%	
2017-5A, 2.57% (3 Month USD		
LIBOR + 0.87%, Rate Floor:		
0.00%) due 11/21/27 ^{3,4}	31,877,254	\$ 30,649,275
MP CLO VIII Ltd.	51,677,254	⊅ 30,049,273
2018-2A, 2.71% (3 Month USD LIBOR + 0.91%, Rate Floor:		
0.00%) due 10/28/27 ^{3,4}	29,911,844	28,943,469
Golub Capital Partners CLO Ltd.	23,511,044	20,949,409
2018-36A, 3.04% (3 Month USD		
•		
LIBOR + 1.30%, Rate Floor: 0.00% due 02/05/2134	27 500 000	24 162 120
0.00%) due 02/05/31 ^{3,4} Shackleton CLO Ltd.	27,500,000	24,162,138
2017-8A, 2.75% (3 Month USD		
LIBOR + 0.92%, Rate Floor:	22 000 205	22 000 725
0.00%) due 10/20/27 ^{3,4}	22,898,305	22,096,725
Midocean Credit CLO VII		
2020-7A, 2.79% (3 Month USD		
LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{3,4}	20 500 000	10 122 270
, , ,	20,500,000	19,132,379
Halcyon Loan Advisors Funding Ltd.		
2017-3A, 2.72% (3 Month USD		
LIBOR + 0.90%, Rate Floor:	10 027 074	10 252 471
0.00%) due 10/18/27 ^{3,4}	18,937,974	18,353,471
2012-1A, 4.69% (3 Month USD		
LIBOR + 3.00%, Rate Floor:	222 021	271 052
0.00%) due 08/15/23 ^{3,4} BXMT Ltd.	322,021	271,052
2020-FL2, 1.70% (1 Month USD LIBOR + 0.90%, Rate Floor:		
	17 000 000	15 047 096
0.90%) due 02/16/37 ^{3,4}	17,000,000	15,947,086
2020-FL2, 2.20% (1 Month USD		
LIBOR + 1.40%, Rate Floor:	2 000 000	1 007 501
1.40%) due 02/16/37 ^{3,4}	2,000,000	1,837,521
Palmer Square Loan Funding Ltd.		
2018-4A, 2.59% (3 Month USD		
LIBOR + 0.90%, Rate Floor:	7 000 044	6 700 007
0.00%) due 11/15/26 ^{3,4}	7,028,064	6,798,031
2019-3A, 2.55% (3 Month USD		
LIBOR + 0.85%, Rate Floor:	5 017 046	F (70 207
0.85%) due 08/20/27 ^{3,4}	5,817,946	5,679,387
2018-4A, 3.14% (3 Month USD		
LIBOR + 1.45%, Rate Floor:	2 500 000	2.046.420
0.00%) due 11/15/26 ^{3,4}	3,500,000	3,046,428
Garrison BSL CLO Ltd.		
2018-1A, 2.79% (3 Month USD		
LIBOR + 0.95%, Rate Floor:		
0.00%) due 07/17/28 ^{3,4}	15,770,000	14,796,311
Mountain View CLO Ltd.		
2018-1A, 2.63% (3 Month USD		
LIBOR + 0.80%, Rate Floor:		
0.80%) due 10/15/26 ^{3,4}	14,559,529	14,358,810

	Face Amount~	Value		Face Amount~	VALUE
Venture XII CLO Ltd.			Cerberus Loan Funding XVII Ltd.		
2018-12A, 2.41% (3 Month USD			2016-3A, 4.36% (3 Month USD		
LIBOR + 0.80%, Rate Floor:			LIBOR + 2.53%, Rate Floor:		
0.80%) due 02/28/26 ^{3,4}	14.759.215	\$ 14,274,471	0.00%) due 01/15/28 ^{3,4}	6,500,000	5,817,761
Venture XIV CLO Ltd.	.,,	••••	NewStar Fairfield Fund CLO Ltd.	-,,	
2020-14A, 2.73% (3 Month USD			2018-2A, 3.09% (3 Month USD		
LIBOR + 1.03%, Rate Floor:			LIBOR + 1.27%, Rate Floor:		
1.03%) due 08/28/29 ^{3,4}	15,000,000	13,998,632	1.27%) due 04/20/30 ^{3,4}	6,600,000	5,797,734
NewStar Clarendon Fund CLO LLC	13,000,000	15,550,052	Diamond CLO Ltd.	0,000,000	5,757,751
2019-1A, 3.09% (3 Month USD			2018-1A, 3.30% (3 Month USD		
LIBOR + 1.30%, Rate Floor:			LIBOR + 1.50%, Rate Floor:		
0.00% due $01/25/27^{3,4}$	13,705,419	13,379,451	1.50%) due 07/22/30 ^{3,4}	6,000,000	5,576,667
Telos CLO Ltd.	13,703,419	15,579,451	KVK CLO Ltd.	0,000,000	3,370,007
2017-6A, 3.11% (3 Month USD			2018-1A, 2.40% (3 Month USD		
LIBOR + 1.27%, Rate Floor:	12 451 025	12 210 560	LIBOR + 0.70%, Rate Floor: 0.00%) due 05/20/29 ^{3,4}	2 840 002	2 000 726
0.00%) due 01/17/27 ^{3,4}	13,451,035	13,319,568		2,840,903	2,809,736
Carlyle Global Market Strategies CLO Ltd.			2017-1A, 2.74% (3 Month USD		
2018-2A, 2.57% (3 Month USD			LIBOR + 0.90%, Rate Floor:	2 (00 000	2 510 152
LIBOR + 0.78%, Rate Floor:	12 020 045	12 (10.002	0.00%) due 01/14/28 ^{3,4}	2,600,000	2,518,153
0.00%) due 04/27/27 ^{3,4}	12,828,065	12,418,063	West CLO Ltd.		
THL Credit Wind River CLO Ltd.			2017-1A, 2.74% (3 Month USD		
2017-2A, 2.70% (3 Month USD			LIBOR + 0.92%, Rate Floor:		
LIBOR + 0.87%, Rate Floor:			0.00%) due 07/18/26 ^{3,4}	5,327,277	5,291,245
0.00%) due 10/15/27 ^{3,4}	12,757,804	12,372,173	Seneca Park CLO Limited		
Flagship CLO VIII Ltd.			2017-1A, 3.34% (3 Month USD		
2018-8A, 2.69% (3 Month USD			LIBOR + 1.50%, Rate Floor:		
LIBOR + 0.85%, Rate Floor:			0.00%) due 07/17/26 ^{3,4}	4,000,000	3,875,812
0.00%) due 01/16/26 ^{3,4}	12,141,080	12,061,191	2017-1A, 2.96% (3 Month USD		
Fortress Credit Opportunities XI CLO Ltd.			LIBOR + 1.12%, Rate Floor:		
2018-11A, 3.13% (3 Month USD			0.00%) due 07/17/26 ^{3,4}	907,895	904,076
LIBOR + 1.30%, Rate Floor:			BSPRT Issuer Ltd.		
0.00%) due 04/15/31 ^{3,4}	13,450,000	11,800,624	2018-FL3, 1.76% (1 Month USD		
GoldentTree Loan Management			LIBOR + 1.05%, Rate Floor:		
US CLO 1 Ltd.			1.05%) due 03/15/28 ^{3,4}	3,847,925	3,616,142
2020-1A, 2.60% (3 Month USD			2018-FL4, 1.76% (1 Month USD		
LIBOR + 0.95%, Rate Floor:			LIBOR + 1.05%, Rate Floor:		
0.95%) due 04/20/29 ^{3,4}	12,000,000	11,196,161	1.05%) due 09/15/35 ^{3,4}	1,000,000	935,890
NXT Capital CLO LLC			FDF I Ltd.		
2017-1A, 3.52% (3 Month USD			2015-1A, 4.40% due 11/12/30 ³	4,500,000	4,184,942
LIBOR + 1.70%, Rate Floor:			TCP Waterman CLO Ltd.		
0.00%) due 04/20/29 ^{3,4}	7,700,000	7,209,107	2016-1A, 2.79% (3 Month USD		
KREF Ltd.	, ,	, ,	LIBOR + 2.05%, Rate Floor:		
2018-FL1, 1.90% (1 Month USD			0.00%) due 12/15/28 ^{3,4}	4,000,000	3,835,864
LIBOR + 1.10%, Rate Floor:			FDF II Ltd.	, ,	, ,
1.10%) due 06/15/36 ^{3,4}	7,500,000	7,031,318	2016-2A, 4.29% due 05/12/31 ³	4,000,000	3,718,673
Crown Point CLO III Ltd.	,,	,,	HPS Loan Management Ltd.	.,,	-,,,,
2017-3A, 2.74% (3 Month USD			2019-19, 2.39% (3 Month USD		
LIBOR + 0.91%, Rate Floor:			LIBOR + 0.60%, Rate Floor:		
0.00%) due 12/31/27 ^{3,4}	6,829,149	6,732,011	0.60%) due 07/25/30 ^{3,4}	3,428,572	3,383,553
GPMT Ltd.	0,029,119	5,7 52,011	Monroe Capital CLO Ltd.	5,120,572	5,505,555
2019-FL2, 2.01% (1 Month USD			2017-1A, 3.15% (3 Month USD		
LIBOR + 1.30%, Rate Floor:			LIBOR + 1.35%, Rate Floor:		
1.30%) due 02/22/36 ^{3,4}	6,250,000	5,890,058	0.00%) due 10/22/26 ^{3,4}	3,379,441	3,317,622
1.5070j due 02/22/50	0,230,000	5,050,050	0.00701 auc 10/22/20	ודד, כזכ, כ	J,J17,022

	Face Amount~	VALUE		Face Amount~	VALUE
LoanCore Issuer Ltd.			LCM XXII Ltd.		
2018-CRE1, 2.21% (1 Month			2018-22A, 2.42% (3 Month USD		
USD LIBOR + 1.50%, Rate			LIBOR + 0.60%, Rate Floor:		
Floor: 1.50%) due 05/15/28 ^{3,4}	3,500,000 \$	3,114,665	0.60%) due 10/20/28 ^{3,4}	631,944	\$ 622,392
Avery Point V CLO Ltd.			OHA Credit Partners IX Ltd.		
2017-5A, 2.82% (3 Month USD			2013-9A, due 10/20/25 ^{3,7}	992,354	611,577
LIBOR + 0.98%, Rate Floor:			LMREC, Inc.		
0.00%) due 07/17/26 ^{3,4}	3,166,574	3,091,755	2016-CRE2, 3.33% (1 Month		
Newfleet CLO Ltd.			USD LIBOR + 1.70%, Rate		
2018-1A, 2.77% (3 Month USD			Floor: 1.70%) due 11/24/31 ^{3,4}	67,451	66,916
LIBOR + 0.95%, Rate Floor:			Copper River CLO Ltd.		
0.00%) due 04/20/28 ^{3,4}	3,000,000	2,820,517	2007-1A, due 01/20/21 ^{7,8}	500,000	51,137
Fortress Credit Opportunities IX CLO Ltd.			Total Collateralized Loan Obligations		437,221,326
2017-9A, 3.24% (3 Month USD					
LIBOR + 1.55%, Rate Floor:	2 002 000	0 761 704	FINANCIAL - 3.1% Station Place Securitization Trust		
0.00%) due 11/15/29 ^{3,4}	2,982,000	2,761,724	2019-6, 1.53% (1 Month USD		
Newstar Commercial Loan Funding LLC					
2017-1A, 3.62% (3 Month USD			LIBOR + 0.60%, Rate Floor:	10 500 000	10 500 000
LIBOR + 2.50%, Rate Floor:			0.60%) due 07/24/21 ^{†††,3,4}	18,500,000	18,500,000
0.00%) due 03/20/27 ^{3,4}	3,000,000	2,753,305	2019-5, 1.63% (1 Month USD		
Marathon CLO VII Ltd.			LIBOR + 0.70%, Rate Floor:	10 000 000	10 000 000
2017-7A, 3.45% (3 Month USD			0.70%) due 06/24/20 ^{†††,3,4,9}	10,800,000	10,800,000
LIBOR + 1.65%, Rate Floor:			2019-9, 1.63% (1 Month USD		
0.00%) due 10/28/25 ^{3,4}	3,000,000	2,698,500	LIBOR + 0.70%, Rate Floor:		
Hull Street CLO Ltd.			0.00%) due 10/24/20 ^{†††,3,4,9}	7,200,000	7,200,000
2017-1A, 3.05% (3 Month USD			2019-2, 1.48% (1 Month USD		
LIBOR + 1.22%, Rate Floor:			LIBOR + 0.55%, Rate Floor:		
0.00%) due 10/18/26 ^{3,4}	2,446,934	2,429,424	0.55%) due 04/24/21 ^{†††,3,4,9}	5,400,000	5,400,000
Northwoods Capital XII-B Ltd.			2019-WL1, 1.60% (1 Month USD		
2018-12BA, 1.49% (3 Month			LIBOR + 0.65%, Rate Floor:		
USD LIBOR + 0.75%, Rate			0.65%) due 08/25/52 ^{†††,3,4,9}	3,333,333	3,333,333
Floor: 0.75%) due 06/15/31 ^{3,4}	2,406,250	2,330,351	Barclays Bank plc		
Golub Capital Partners CLO 17 Ltd.	_,,	_,,	GMTN, 2.18% (1 Month USD LIBOR		
2017-17A, 3.44% (3 Month USD			+ 0.60%) due 06/02/20 ^{†††,3,4,9}	16,450,000	16,450,000
LIBOR + 1.65%, Rate Floor:			GMTN, 1.67% (1 Month USD LIBOR		
0.00%) due 10/25/30 ^{3,4}	2,500,000	2,326,983	+ 0.68%) due 07/31/20 ^{†††,3,4,9}	13,950,000	13,950,000
Oaktree CLO Ltd.	2,500,000	2,520,505	Madison Avenue Secured Funding Trust		
2017-1A, 2.69% (3 Month USD			2019-1, 2.23% (1 Month USD		
LIBOR + 0.87%) due $10/20/27^{3,4}$	2,000,000	1,943,531	LIBOR + 1.50%, Rate Floor:		
ACIS CLO Ltd.	2,000,000	1,915,551	1.50%) due 11/11/20 ^{†††,3,4,9}	6,200,000	6,200,000
2014-4A, 3.18% (3 Month USD			Aesf Vi Verdi LP	-,,	-,,
LIBOR + 1.42%, Rate Floor:			2.15% due 11/25/24 ^{†††}	EUR 5,000,000	5,294,312
0.00%) due 05/01/26 ^{3,4}	1,916,881	1,902,817	Total Financial	,	
Cent CLO Ltd.	1,910,001	1,902,017	iotai financiai		87,127,645
			TRANSPORT-AIRCRAFT - 2.4%		
2013-19A, 3.11% (3 Month USD			AASET US Ltd.		
LIBOR + 1.33%, Rate Floor:	1 407 565	1 470 600	2018-2A, 4.45% due 11/18/38 ³	17,494,107	13,890,851
0.00%) due 10/29/25 ^{3,4}	1,487,565	1,478,698	2018-1A, 3.84% due 01/16/38 ³	1,080,832	897,034
California Street CLO XII Ltd.			Castlelake Aircraft Securitization Trust	,,->=	,
2017-12A, 3.33% (3 Month USD			2018-1, 4.13% due 06/15/43 ³	9,781,618	7,108,484
LIBOR + 1.50%, Rate Floor:	7 050 000	1 100 000	2017-1, 3.97% due 07/15/42	3,770,148	2,785,615
0.00%) due 10/15/25 ^{3,4}	1,250,000	1,190,291	Sapphire Aviation Finance I Ltd.	5,,	_,. 55,015
Dryden 37 Senior Loan Fund			2018-1A, 4.25% due 03/15/40 ³	12,583,836	9,482,932
2015-37A, due 01/15/31 ^{3,7}	1,500,000	1,001,899	KDAC Aviation Finance Ltd.	12,505,050	J, 102, JJZ
Treman Park CLO Ltd.			2017-1A, 4.21% due 12/15/42 ³	9,672,893	7,409,744
2015-1A, due 10/20/28 ^{3,7}	1,000,000	686,063	2017 TA, T.2170 UUE 12/15/TZ	2,072,095	,,-UJ,/+4
- ,	,,000	,			

	Face Amount~		VALUE		Face Αμουντ~	VALUE
MAPS Ltd.	0.052.200	¢	6 700 704	INFRASTRUCTURE - 0.3%		
2018-1A, 4.21% due 05/15/43 ³	8,952,300	\$	6,729,704	Secured Tenant Site Contract		
SAPPHIRE AVIATION FINANCE II Ltd.	0.050.000		5 226 202	Revenue Notes Series	7 076 011	¢ < 000 F00
2020-1A, 3.23% due 03/15/40 ³	8,250,000		5,336,103	2018-1A, 3.97% due 06/15/48 ³	7,276,311	\$ 6,038,509
AIM Aviation Finance Ltd.				Vantage Data Centers Issuer LLC		
2015-1A, 4.21% due 02/15/40 ³	4,723,467		4,091,997	2018-1A, 4.07% due 02/16/43 ³	3,133,333	3,063,278
Raspro Trust 2005-1A, 2.89% (3 Month USD				Total Infrastructure		9,101,787
LIBOR + 0.93%, Rate Floor:				WHOLE BUSINESS - 0.2%		
0.93%) due $03/23/24^{3,4}$	3,253,789		2 052 582	Domino's Pizza Master Issuer LLC		
	5,255,789		3,053,583	2017-1A, 3.04% (3 Month USD		
AASET Trust	2 707 042		2 076 055	LIBOR + 1.25%, Rate Floor:		
2017-1A, 3.97% due 05/16/42 ³	3,787,843		2,976,055	0.00%) due 07/25/47 ^{3,4}	5,131,875	4,802,768
Falcon Aerospace Ltd.	1 70 / 1 20		1 416 005	Drug Royalty III Limited Partnership	5,151,075	4,002,700
2017-1, 4.58% due 02/15/42 ³	1,784,132		1,416,035		100 440	126 220
ECAF I Ltd.				2016-1A, 3.98% due 04/15/27 ³	126,449	126,330
2015-1A, 3.47% due 06/15/40³	515,068		453,999	Total Whole Business		4,929,098
Total Transport-Aircraft			65,632,136	TRANSPORT-RAIL - 0.0%		
TRANSPORT-CONTAINER - 1.2%				TRIP Rail Master Funding LLC	442.270	427 400
Textainer Marine Containers Ltd.				2017-1A, 2.71% due 08/15/47 ³	442,370	437,498
2017-2A, 3.52% due 06/20/42³	12,053,326		10,717,754	INSURANCE - 0.0%		
CLI Funding LLC				Chesterfield Financial Holdings LLC		
2018-1A, 4.03% due 04/18/43 ³	7,259,860		6,895,908	2014-1A, 4.50% due 12/15/34 ^{†††,3}	385,500	401,952
CAL Funding III Ltd.					565,500	
2018-1A, 3.96% due 02/25/43 ³	5,700,000		5,648,952	Total Asset-Backed Securities		
Global SC Finance II SRL				(Cost \$732,940,194)		678,492,265
2013-1A, 2.98% due 04/17/28 ³	4,863,958		4,739,017	CORPORATE BONDS ^{††} - 17.0%		
Textainer Marine Containers V Ltd.	,,		,,.	FINANCIAL - 8.4%		
2017-1A, 3.72% due 05/20/42 ³	4,355,071		3,918,647			
Cronos Containers Program Ltd.	1,555,671		5,510,017	Wells Fargo & Co.		
2013-1A, 3.08% due 04/18/28 ³	1,362,833		1,328,427	2.66% (3 Month USD LIBOR	20.450.000	
	1,502,855			+ 0.93%) due 02/11/22 ⁴	29,450,000	28,883,294
Total Transport-Container			33,248,705	Santander UK plc		
NET LEASE - 1.0%				2.20% (3 Month USD LIBOR		
Capital Automotive LLC REIT				+ 0.62%) due 06/01/214	30,740,000	28,675,860
2017-1A, 3.87% due 04/15/47 ³	15,944,597		13,972,853	Capital One Financial Corp.		
2017-1A, 3.19% due 04/15/47 2020-1A, 3.19% due 02/15/50 ³	4,000,000		3,697,392	2.47% (3 Month USD LIBOR		
				+ 0.76%) due 05/12/20 ⁴	22,900,000	22,870,476
2014-1A, 3.66% due 10/15/44 ³	953,212		860,002	Mitsubishi UFJ Financial Group, Inc.		
STORE Master Funding I LLC	10 426 059		7 (2) 440	2.44% (3 Month USD LIBOR		
2015-1A, 4.17% due 04/20/45 ³	10,436,958		7,621,440	+ 0.65%) due 07/26/21 ⁴	11,450,000	10,973,530
2015-1A, 3.75% due 04/20/45 ³	1,755,750		1,553,714	1.83% (3 Month USD LIBOR		
Total Net Lease			27,705,401	+ 1.06%) due 09/13/21⁴	5,068,000	4,950,149
				3.46% (3 Month USD LIBOR	, ,	
COLLATERALIZED DEBT				+ 1.88%) due 03/01/21 ⁴	247,000	245,679
OBLIGATIONS - 0.5%				Citibank North America	,	,
Anchorage Credit Funding Ltd.	11 (50 000		10.000 170	2.38% (3 Month USD LIBOR		
2016-4A, 3.50% due 02/15/35 ³	11,650,000		10,826,470	+ 0.57%) due 07/23/21 ⁴	16,390,000	16,108,738
2016-3A, 3.85% due 10/28/33 ³	1,500,000		1,394,057	Svenska Handelsbanken AB	10,330,000	10,100,730
Putnam Structured Product Funding Ltd.						
2003-1A, 2.68% (1 Month USD				2.15% (3 Month USD LIBOR	12 500 000	10 1 47 477
LIBOR + 1.00%, Rate Floor:				+ 0.47%) due 05/24/21 ⁴	13,500,000	13,147,433
0.00%) due 10/15/38 ^{3,4}	471,666	_	466,190	3.35% due 05/24/21	1,179,000	1,193,169
Total Collateralized Debt Obligations			12,686,717	UBS Group AG		
Construction Debt Confutions			,,	2.95% due 09/24/20 ³	7,670,000	7,682,850
				3.62% (3 Month USD LIBOR + 1.78%,		
				Rate Floor: 0.00%) due 04/14/21 ^{3,4}	5,700,000	5,582,320
				2 64% (3 Month USD LIBOR		

2.64% (3 Month USD LIBOR + 1.44%) due 09/24/20^{3,4}

1,000,000

991,808

	Face Amount~	VALUE		Face Amount~	VALUE
Cradit Agricala S.A.					
Credit Agricole S.A. 1.87% (3 Month USD LIBOR			CONSUMER, NON-CYCLICAL - 4.7%		
+ 0.97%) due 06/10/20 ^{3,4}	11 550 000	¢ 11 EOO 2E0	Express Scripts Holding Co.		
+ 0.97%) due 06/10/207 Standard Chartered Bank	11,550,000	\$ 11,520,358	2.33% (3 Month USD LIBOR		
			+ 0.75%) due 11/30/20 ⁴	21.875.000	\$ 21,685,922
2.15% (3 Month USD LIBOR	10 170 000	10 162 000	Sysco Corp.	, ,	· /···/·
+ 0.40%) due 08/04/20 ⁴	10,170,000	10,163,009	5.65% due 04/01/25	20,550,000	21,393,786
ANZ New Zealand Int'l Ltd.		0.006.005	Zimmer Biomet Holdings, Inc.	,,	
2.85% due 08/06/20 ³	10,000,000	9,996,335	1.80% (3 Month USD LIBOR		
Goldman Sachs Group, Inc.			+ 0.75%) due 03/19/21 ⁴	11,050,000	10,916,807
3.50% due 04/01/25	6,900,000	7,053,355	2.70% due 04/01/20	9,780,000	9,780,000
1.94% (3 Month USD LIBOR			General Mills, Inc.	5,700,000	3,700,000
+ 1.20%) due 09/15/20 ⁴	1,000,000	999,278	2.38% (3 Month USD LIBOR		
JPMorgan Chase & Co.			+ 0.54%) due 04/16/21 ⁴	20,750,000	20,201,355
2.26% (3 Month USD LIBOR			Mondelez International, Inc.	20,730,000	20,201,333
+ 0.68%) due 06/01/21 ⁴	8,100,000	8,051,457	3.00% due 05/07/20	11 220 000	11,216,700
Citizens Bank North America/Providence RI			, ,	11,330,000	11,210,700
2.22% (3 Month USD LIBOR			CVS Health Corp.		
+ 0.57%) due 05/26/20 ⁴	8,050,000	7,996,458	1.72% (3 Month USD LIBOR	0 200 000	0 011 1 45
Lloyds Bank plc			+ 0.72%) due 03/09/21 ⁴	9,200,000	9,011,145
2.23% (3 Month USD LIBOR			Coca-Cola European Partners plc		
+ 0.49%) due 05/07/21 ⁴	8,050,000	7,583,886	3.50% due 09/15/20	7,000,000	7,066,337
Westpac Banking Corp.			Reynolds American, Inc.		
2.70% (3 Month USD LIBOR			6.88% due 05/01/20	4,802,000	4,814,547
+ 0.85%) due 01/11/22 ⁴	5,000,000	4,896,572	Thermo Fisher Scientific, Inc.		
Bank of America Corp.	_,,	.,	4.13% due 03/25/25	4,200,000	4,495,065
2.56% (3 Month USD LIBOR			BAT Capital Corp.		
+ 0.65%) due 10/01/21 ⁴	4,200,000	4,105,392	4.70% due 04/02/27	4,220,000	4,288,223
Alexandria Real Estate Equities, Inc.	1,200,000	1,105,552	Cigna Corp.		
4.90% due 12/15/30	3,500,000	3,798,004	1.49% (3 Month USD LIBOR		
Essex Portfolio, LP	5,500,000	3,736,004	+ 0.65%) due 09/17/21 ⁴	4,100,000	3,936,000
	2,650,000	2 (02 22(Conagra Brands, Inc.		
5.20% due 03/15/21	2,030,000	2,693,326	2.55% (3 Month USD LIBOR		
Lloyds Bank Corporate Markets plc NY 2.11% (3 Month USD LIBOR			+ 0.75%) due 10/22/20 ⁴	444,000	439,301
	2 070 000	2 0(0 270	Constellation Brands, Inc.		
+ 0.37%) due 08/05/20 ⁴	2,070,000	2,068,378	2.25% due 11/06/20	380,000	377,867
Ameriprise Financial, Inc.	2 0 0 0 0 0 0	2 053 206	Total Consumer, Non-cyclical	,	129,623,055
3.00% due 04/02/25	2,060,000	2,051,286	Iotal Consumer, Non-cyclical		129,029,099
AXIS Specialty Finance LLC			INDUSTRIAL - 1.5%		
5.88% due 06/01/20	1,994,000	2,008,100	Siemens Financieringsmaatschappij N.V.		
Sumitomo Mitsui Financial Group, Inc.			1.35% (3 Month USD LIBOR		
2.68% (3 Month USD LIBOR			+ 0.61%) due 03/16/22 ^{3,4}	20,410,000	19,530,531
+ 1.68%) due 03/09/21 ⁴	1,000,000	989,262	Aviation Capital Group LLC	-, -,	- , ,
2.96% (3 Month USD LIBOR			2.88% due 01/20/22 ³	8,000,000	7,231,883
+ 1.14%) due 10/19/21 ⁴	702,000	687,865	7.13% due 10/15/20 ³	2,500,000	2,472,110
Morgan Stanley			Rolls-Royce plc	2,500,000	2, 0, 2, 110
1.72% (3 Month USD LIBOR			2.38% due 10/14/20 ³	6,550,000	6,172,500
+ 0.98%) due 06/16/20 ⁴	1,650,000	1,645,134	Textron, Inc.	0,550,000	0,172,500
Assurant, Inc.			2.28% (3 Month USD LIBOR		
2.48% (3 Month USD LIBOR				E 700 000	E 700 272
+ 1.25%) due 03/26/21 ⁴	1,592,000	1,592,000	+ 0.55%) due 11/10/20⁴	5,700,000	5,700,272
Mizuho Financial Group, Inc.	, ,		Fox Corp.	1 260 000	1 257 070
1.91% (3 Month USD LIBOR			3.05% due 04/07/25	1,360,000	1,357,878
+ 1.14%) due 09/13/21 ⁴	1,500,000	1,456,556	Total Industrial		42,465,174
UBS AG	.,500,000	., 150,550			
2.06% (3 Month USD LIBOR			ENERGY - 1.3% Marathan Datalaum Carp		
+ 0.48%) due 12/01/20 ^{3,4}	1,000,000	990,335	Marathon Petroleum Corp.	0 000 000	0 700 570
, , ,	1,000,000		3.40% due 12/15/20	9,800,000	9,708,570
Total Financial		233,651,652			

	Face Amount~	VALUE
Exxon Mobil Corp. 2.99% due 03/19/25	7,800,000	\$ 8,261,240
Phillips 66	7,800,000	⊅ 0,201,240
2.25% (3 Month USD LIBOR		
+ 0.60%) due 02/26/21 ⁴	8,700,000	8,138,259
Sabine Pass Liquefaction LLC		
5.63% due 02/01/21	7,600,000	7,372,285
Reliance Holding USA, Inc. 4.50% due 10/19/20 ³	2,000,000	2 012 690
	2,000,000	2,013,680
Total Energy		35,494,034
COMMUNICATIONS - 0.7%		
Telefonica Emisiones S.A.	0 (00 000	0 (00 (77
5.13% due 04/27/20 ViacomCBS, Inc.	9,600,000	9,600,677
4.75% due 05/15/25	6,860,000	6,892,029
Verizon Communications, Inc.	-,,	-,,
3.00% due 03/22/27	2,100,000	2,212,392
Total Communications		18,705,098
UTILITIES - 0.4%		
NextEra Energy Capital Holdings, Inc.		
1.83% (3 Month USD LIBOR		
+ 0.45%) due 09/28/20 ⁴	10,010,000	10,018,492
PSEG Power LLC	1 200 000	1 200 502
5.13% due 04/15/20 Total Utilities	1,290,000	1,290,502
		11,308,994
CONSUMER, CYCLICAL - 0.0%		
Aramark Services, Inc.	275 000	255 020
5.00% due 02/01/28 ³	275,000	255,920
Total Corporate Bonds (Cost \$478,680,903)		471,503,927
· ·		171,505,527
U.S. GOVERNMENT SECURITIES ^{††} - 8.9%		
U.S. Treasury Notes 1.50% due 01/15/23 ¹⁰	132,000,000	136,516,875
1.13% due 02/28/25	52,890,000	54,829,989
1.50% due 02/15/30	35,330,000	38,039,093
1.88% due 02/28/22	15,670,000	16,167,033
Total U.S. Government Securities		
(Cost \$240,092,995)		245,552,990
MUNICIPAL BONDS ^{††} - 0.8%		
NEW YORK - 0.6%		
Triborough Bridge & Tunnel		
Authority Revenue Bonds	6,730,000	6,730,000
0.87% (VRDN) due 01/01/33 ¹³ New York City Transitional Finance	0,750,000	0,730,000
Authority Future Tax Secured		
Revenue Revenue Bonds		
0.80% (VRDN) due 02/01/45 ¹³	3,990,000	3,990,000
0.75% (VRDN) due 02/01/45 ¹³	1,490,000	1,490,000

	FACE	
	Amount~	VALUE
City of New York New York		
General Obligation Unlimited		
0.80% (VRDN) due 03/01/42 ¹³	4,030,000	\$ 4,030,000
0.75% (VRDN) due 03/01/40 ¹³	1,070,000	1,070,000
Total New York	.,,	17,310,000
ILLINOIS - 0.1%		
Illinois Finance Authority Revenue Bonds 0.75% (VRDN) due 08/15/42 ¹³	2 200 000	2 200 000
PENNSYLVANIA - 0.0%	2,380,000	2,380,000
Hospitals & Higher Education Facilities		
Authority of Philadelphia Revenue Bonds		
0.76% (VRDN) due 07/01/25 ¹³	900,000	900,000
0.75% (VRDN) due 07/01/41 ¹³	900,000	900,000
Total Pennsylvania		1,800,000
•		
ARIZONA - 0.1%		
State of Arizona Certificate Of Participation	1 250 000	1 250 000
5.00% due 10/01/24	1,350,000	1,350,000
Total Municipal Bonds		22 840 000
(Cost \$22,840,000)		22,840,000
FOREIGN GOVERNMENT DEBT ^{††} - 0.6%		
Government of Japan		
0.10% due 04/15/20	JPY 1,204,700,000	11,205,845
due 04/13/20	JPY 690,000,000	6,418,004
Total Foreign Government Debt		17 (22 0 /0
(Cost \$17,430,747)		17,623,849
SENIOR FLOATING RATE INTERESTS ^{††,4} - 0.	0%	
TECHNOLOGY - 0.0%		
Neustar, Inc.		
4.57% (3 Month USD LIBOR + 3.50%,	104 020	70 1 24
Rate Floor: 4.50%) due 08/08/24	104,939	79,124
Total Senior Floating Rate Interests		70 1 24
(Cost \$105,390)		79,124
REPURCHASE AGREEMENTS ^{††,11} - 5.4%		
Societe Generale		
issued 03/09/20 at 1.30%	22 (22 222	22,400,000
due 04/01/20	23,490,000	23,490,000
issued 03/09/20 at 2.27% due 04/01/20	10 100 005	18,406,085
issued 12/05/19 at 2.18% (3 Month	18,406,085	10,400,005
USD LIBOR + 0.40%)		
due 04/01/20 ⁴	11,000,000	11,000,000
issued 03/27/20 at 2.18%	.,,	,,
due 04/01/20	8,049,000	8,049,000
issued 07/26/19 at 2.18% (3 Month		
USD LIBOR + 0.40%)		
due 04/01/20 ⁴	8,000,000	8,000,000
issued 03/09/20 at 1.18%		
due 04/01/20	6,000,000	6,000,000
due 04/01/20	4,946,000	4,946,000
issued 03/09/20 at 2.18% due 04/01/20	4,946,000	

	Face Amount~	VALUE		Contracts	VALUE
issued 10/11/19 at 2.18%			OTC OPTIONS PURCHASED ^{††} - 0.1%		
(3 Month USD LIBOR + 0.40%)			Put options on:		
due 04/01/20 ⁴	4,865,000	\$ 4,865,000	Goldman Sachs International		
issued 03/17/20 at 2.18%			2Y-10 CMS CAP		
due 04/01/20	4,758,000	4,758,000	Expiring July 2022 with		
issued 02/10/20 at 2.18%			strike price of \$0.40	772,000,000	\$ 1,644,360
due 04/01/20	3,218,000	3,218,000	Goldman Sachs International 2Y-10		
issued 11/27/19 at 2.18%			CMS CAP		
(3 Month USD LIBOR + 0.40%)			Expiring July 2022 with		
due 04/01/20 ⁴	1,568,000	1,568,000	strike price of \$0.61	296,000,000	402,560
BNP Paribas			Bank of America, N.A. 2Y-10 CMS CAP		
issued 01/31/20 at 1.93%			Expiring July 2022 with		
due 05/04/20	31,024,099	31,024,099	strike price of \$0.40	115,000,000	244,950
issued 03/09/20 at 1.93%			Total Put options		2,291,870
due 05/04/20	25,615,964	25,615,964	Total OTC Options Purchased		
Total Repurchase Agreements			(Cost \$2,446,140)		2,291,870
(Cost \$150,940,148)		150,940,148	(0050 \$2,110,110)		
			Total Investments - 101.2%		
COMMERCIAL PAPER ^{††} - 0.9%			(Cost \$2,875,223,682)		\$ 2,805,990,431
Bemis Co., Inc.	20 411 000	20 404 550	Other Assets & Liabilities, net - (1.2)%		(34,127,421)
1.42% due 04/09/20 ^{3,12}	20,411,000	20,404,559	Total Net Assets - 100.0%		\$ 2,771,863,010
UDR, Inc.	4 000 000	4 000 (14			4 _,,,
1.42% due 04/03/20 ^{3,12}	4,900,000	4,899,614			
Total Commercial Paper					

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 Appreciation**
BofA Securities, Inc.	ICE	CDX. NA.HY.33.V3	5.00%	Quarterly	12/20/24	\$ 12,259,800	\$ (747,462)	\$ (1,148,151)	\$ 400,689

25,304,173

Centrally Cleared Interest Rate Swap Agreements ††

(Cost \$25,304,173)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront ms Paid	Unrealized Appreciation**
BofA Securities,			Federal							
Inc.	CME	Pay	Funds Rate	1.37%	Annually	12/04/21	\$ 177,800,000	\$ 3,876,786	\$ 622	\$ 3,876,164
BofA Securities,			Federal							
Inc.	CME	Pay	Funds Rate	1.31%	Annually	11/25/21	98,600,000	2,030,173	449	2,029,724
BofA Securities,			Federal							
Inc.	CME	Pay	Funds Rate	0.62%	Annually	03/04/22	180,305,000	1,871,959	—	1,871,959
BofA Securities,			Federal							
Inc.	CME	Pay	Funds Rate	1.40%	Annually	12/13/21	54,950,000	1,249,714	371	1,249,343
BofA Securities,			Federal							
Inc.	CME	Pay	Funds Rate	1.36%	Annually	12/09/21	46,500,000	1,019,436	350	1,019,086
BofA Securities,			Federal							
Inc.	CME	Pay	Funds Rate	1.37%	Annually	09/30/21	43,200,000	846,383	304	846,079
BofA Securities,			Federal							
Inc.	CME	Pay	Funds Rate	1.23%	Annually	08/22/21	44,400,000	719,637	285	719,352
BofA Securities,			Federal							
Inc.	CME	Pay	Funds Rate	1.27%	Annually	02/07/23	18,420,000	611,879	329	611,550

Total Return Swap Agreements

Centrally Cleared Interest Rate Swap Agreements^{††} (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront ms Paid	Unrealized Appreciation**
BofA Securities	,		Federal							
Inc.	CME	Pay	Funds Rate	1.46%	Annually	09/17/21	29,600,000	\$ 605,616	\$ 84	\$ 605,532
								\$12,831,583	\$ 2,794	\$12,828,789

Value and Unrealized Payment **Financing Rate** Notional Appreciation Counterparty **Reference Obligation** Pay (Receive) Frequency Maturity Date Units Amount (Depreciation) OTC Fixed Income Index Swap Agreements Sold Short** **BNP** Paribas iShares Core U.S. (1.88)% (3 Month USD Aggregate Bond ETF LIBOR + 0.18%) At Maturity 05/21/20 127,050 \$14,657,759 \$ (121,968) OTC Fixed Income Index Swap Agreements^{††} Bank of America, N.A. iShares Core U.S. Aggregate Bond ETF 1.40% At Maturity 05/21/20 127,050 14,657,759 678,447 OTC Sovereign Debt Swap Agreements †† Deutsche Bank AG Korea Monetary 2.20% (3 Month Stabilization Bond USD LIBOR + 0.45%) N/A 8,609 At Maturity 08/04/21 12,862,853

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation
Morgan Stanley Capital Services LLC	173,420,000	BRL	04/01/20	\$ 42,530,495	\$ 33,409,752	\$ 9,120,743
Citibank N.A., New York	121,120,000	BRL	07/01/21	28,823,146	22,896,258	5,926,888
Citibank N.A., New York	541,950,000	MXN	04/02/20	27,568,227	22,847,615	4,720,612
Goldman Sachs International	38,600,000	BRL	07/01/20	10,023,371	7,423,220	2,600,151
Citibank N.A., New York	31,600,000	BRL	07/01/20	8,139,295	6,077,040	2,062,255
Goldman Sachs International	40,300,000	BRL	07/01/21	9,441,255	7,618,223	1,823,032
Citibank N.A., New York	206,200,000	MXN	04/08/20	10,496,844	8,685,712	1,811,132
Goldman Sachs International	141,700,000	MXN	05/21/20	7,542,811	5,932,180	1,610,631
Goldman Sachs International	26,208,000	EUR	04/30/20	30,055,334	28,923,916	1,131,418
JPMorgan Chase Bank, N.A.	18,300,000	BRL	07/01/21	4,347,310	3,459,392	887,918
Citibank N.A., New York	93,700,000	MXN	04/23/20	4,764,447	3,938,608	825,839
JPMorgan Chase Bank, N.A.	21,006,375	EUR	07/30/21	24,244,928	23,511,330	733,598
Goldman Sachs International	116,779,244	ILS	02/01/21	34,113,576	33,524,992	588,584
Bank of America, N.A.	13,152,400	EUR	06/15/20	15,124,931	14,541,643	583,288
Goldman Sachs International	11,989,250	EUR	07/30/21	13,927,013	13,418,937	508,076
JPMorgan Chase Bank, N.A.	3,433,716,000	JPY	09/01/20	32,638,955	32,133,693	505,262
Goldman Sachs International	11,224,080	EUR	06/15/20	12,914,202	12,409,641	504,561
Citibank N.A., New York	3,193,596,000	JPY	06/01/20	30,212,632	29,786,701	425,931
Goldman Sachs International	73,012,900	ILS	04/30/21	21,378,670	21,000,506	378,164
Goldman Sachs International	42,231,650	ILS	01/31/22	12,500,228	12,124,094	376,134
Citibank N.A., New York	912,456,000	JPY	07/01/21	8,984,580	8,613,132	371,448
Barclays Bank plc	843,421,500	JPY	07/01/21	8,292,415	7,961,481	330,934
Deutsche Bank AG	15,684,387,227	KRW	08/04/21	13,375,735	13,089,578	286,157
Bank of America, N.A.	1,397,698,500	JPY	06/22/20	13,219,507	13,047,690	171,817
Bank of America, N.A.	1,205,302,350	ĴPY	04/15/20	11,368,739	11,219,010	149,729
Bank of America, N.A.	13,124,200	ILS	01/31/22	3,890,958	3,767,768	123,190

Forward Foreign Currency Exchange Contracts^{††} (continued)

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	509,054,400	JPY	06/01/20	\$ 4,811,251	\$ 4,747,955	\$ 63,296
Citibank N.A., New York	12,524,000	ILS	04/30/21	3,658,245	3,602,245	56,000
Morgan Stanley Capital Services LLC	5,010,000	EUR	06/30/20	5,578,484	5,542,248	36,236
Bank of America, N.A.	5,454,000	ILS	04/30/21	1,586,157	1,568,720	17,437
Goldman Sachs International	56,471,082	JPY	06/22/20	534,438	527,165	7,273
Goldman Sachs International	724,881	ILS	04/30/20	208,691	204,907	3,784
JPMorgan Chase Bank, N.A.	156,375	EUR	07/30/20	176,707	173,146	3,561
Bank of America, N.A.	684,200	ILS	02/01/21	199,912	196,420	3,492
Goldman Sachs International	89,250	EUR	07/30/20	101,451	98,822	2,629
Deutsche Bank AG	40,961,962	KRW	05/11/20	34,401	33,670	731
Deutsche Bank AG	41,872,227	KRW	08/05/20	35,288	34,558	730
Deutsche Bank AG	41,872,227	KRW	11/04/20	35,395	34,680	715
Deutsche Bank AG	41,872,227	KRW	02/04/21	35,501	34,787	714
Deutsche Bank AG	40,506,828	KRW	05/07/21	34,430	33,739	691
Citibank N.A., New York	124,340	ILS	04/30/20	35,729	35,148	581
Bank of America, N.A.	54,148	ILS	04/30/20	15,494	15,306	188
Citibank N.A., New York	456,000	JPY	01/04/21	4,450	4,283	167
Barclays Bank plc	421,500	JPY	01/04/21	4,106	3,959	147
Citibank N.A., New York	456,000	JPY	07/01/20	4,404	4,258	146
Barclays Bank plc	421,500	JPY	07/01/20	4,066	3,936	130
Citibank N.A., New York	690,000,000	JPY	04/13/20	6,305,373	6,421,807	(116,434)

\$38,639,706

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	3,702,650,400	JPY	06/01/20	\$ 33,410,789	\$ 34,534,656	\$ 1,123,867
Barclays Bank plc	32,995,625	EUR	07/30/21	35,907,159	36,930,267	1,023,108
Goldman Sachs International	117,465,319	ILS	02/01/21	32,919,631	33,721,950	802,319
Citibank N.A., New York	3,433,716,000	JPY	09/01/20	31,534,529	32,133,693	599,164
Goldman Sachs International	55,355,850	ILS	01/31/22	15,359,558	15,891,862	532,304
Goldman Sachs International	45,495,450	ILS	04/30/21	12,689,086	13,085,735	396,649
Citibank N.A., New York	1,397,698,500	JPY	06/22/20	12,681,563	13,047,690	366,127
JPMorgan Chase Bank, N.A.	1,755,877,500	JPY	07/01/21	16,249,098	16,574,613	325,515
JPMorgan Chase Bank, N.A.	45,495,450	ILS	04/30/21	12,819,230	13,085,735	266,505
JPMorgan Chase Bank, N.A.	56,471,082	JPY	06/22/20	510,229	527,165	16,936
Barclays Bank plc	245,625	EUR	07/30/20	264,412	271,967	7,555
Goldman Sachs International	451,684	ILS	04/30/20	124,140	127,680	3,540
JPMorgan Chase Bank, N.A.	451,684	ILS	04/30/20	125,492	127,680	2,188
JPMorgan Chase Bank, N.A.	877,500	JPY	01/04/21	8,074	8,242	168
JPMorgan Chase Bank, N.A.	877,500	, JPY	07/01/20	8,030	8,195	165
JPMorgan Chase Bank, N.A.	60,205,000	BRL	07/01/21	11,667,636	11,381,021	(286,615)
Goldman Sachs International	70,200,000	BRL	07/01/20	13,811,935	13,500,260	(311,675)
Citibank N.A., New York	119,515,000	BRL	07/01/21	22,919,924	22,592,853	(327,071)
JPMorgan Chase Bank, N.A.	24,376,480	EUR	06/15/20	27,439,726	26,951,284	(488,442)
Goldman Sachs International	26,208,000	EUR	04/30/20	29,454,988	28,923,916	(531,072)
Goldman Sachs International	93,700,000	MXN	04/23/20	4,859,580	3,938,608	(920,972)
Goldman Sachs International	141,700,000	MXN	05/21/20	7,069,165	5,932,180	(1,136,985)
Goldman Sachs International	206,200,000	MXN	04/08/20	10,724,279	8,685,712	(2,038,567)
Morgan Stanley Capital Services LLC	173,420,000	BRL	04/01/20	37,042,775	33,409,753	(3,633,022)
JPMorgan Chase Bank, N.A.	541,950,000	MXN	04/02/20	28,211,134	22,847,615	(5,363,519)
			, ,	. ,	. ,	\$ (9,571,830)
						<u>+ (),)))</u>

- ~ The face amount is denominated in U.S. dollars unless otherwise indicated.
- ** Includes cumulative appreciation (depreciation).
- [†] Value determined based on Level 1 inputs.
- ^{††} 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 March 31, 2020.
- 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 \$1,171,153,312 (cost \$1,231,417,333), or 42.3% of total net assets.
- ⁴ Variable rate security. Rate indicated is the rate effective at March 31, 2020. 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 March 31, 2020.
- ⁶ Security is an interest-only strip.
- ⁷ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- ⁸ 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 \$51,137 (cost \$98,116), or less than 0.1% of total net assets.
- ⁹ Security was fair valued by the Valuation Committee at March 31, 2020. The total market value of fair valued securities amounts to \$63,333,333, (cost \$63,333,333) or 2.3% of total net assets.
- ¹⁰ All or a portion of this security is pledged as collateral for open call options written contracts at March 31, 2020.
- ¹¹ Repurchase Agreements The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.
- ¹² Rate indicated is the effective yield at the time of purchase.
- ¹³ The rate is adjusted periodically by the counterparty, allows the holder to tender the security upon a rate reset, and is not based upon a set reference rate and spread. Rate indicated is the rate effective at March 31, 2020.
 - BofA Bank of America
 - BRL Brazilian Real
- CDX.NA.HY.33.V3 Credit Default Swap North American High Yield Series 33 Index
- CME Chicago Mercantile Exchange
- CMS Constant Maturity Swap
- EUR Euro
- 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
- VRDN Variable Rate Demand Note
- WAC Weighted Average Coupon