Limited Duration Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* December 31, 2020

	Shares	Value
PREFERRED STOCKS†† - 0.1%		
Financial - 0.1%		
American Financial Group, Inc., 4.50% due 09/15/60	113,600	$ 3,166,032
First Republic Bank, 4.13%	69,600	1,840,224
Total Financial		5,006,256
Total Preferred Stocks		
(Cost $4,580,000)		5,006,256
EXCHANGE-TRADED FUNDS† - 6.1%		
iShares Core U.S. Aggregate Bond ETF	1,526,500	180,417,035
iShares iBoxx High Yield Corporate Bond ETF	550,850	48,089,205
iShares iBoxx $ Investment Grade Corporate Bond ETF	265,600	36,687,328
Total Exchange-Traded Funds		
(Cost $262,189,841)		265,193,568
MUTUAL FUNDS† - 2.0%		
Guggenheim Strategy Fund III[1]	1,182,663	29,684,832
Guggenheim Strategy Fund II[1]	1,183,562	29,541,716
Guggenheim Ultra Short Duration Fund — Institutional Class[1]	2,912,649	29,068,232
Total Mutual Funds		
(Cost $86,789,862)		88,294,780
MONEY MARKET FUND† - 2.2%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.01%[2]	96,879,914	96,879,914
Total Money Market Fund		
(Cost $96,879,914)		96,879,914
	Face Amount~	
CORPORATE BONDS†† - 30.7%		
Financial - 12.7%		
Wells Fargo & Co.		
1.14% (3 Month USD LIBOR + 0.93%) due 02/11/22[3]	29,450,000	29,475,000
2.88% due 10/30/30[4]	25,000,000	27,274,755
2.57% due 02/11/31[4]	2,240,000	2,376,784
Santander UK plc		
0.85% (3 Month USD LIBOR + 0.62%) due 06/01/21[3]	30,740,000	30,810,326
American International Group, Inc.		
2.50% due 06/30/25	26,630,000	28,627,159
Citizens Bank North America/Providence RI		
2.25% due 04/28/25	20,000,000	21,221,401
Bank of America Corp.		
2.59% due 04/29/31[4]	19,650,000	21,060,052
Reliance Standard Life Global Funding II		
2.75% due 05/07/25[5]	17,890,000	18,975,767
Barclays Bank plc		
1.70% due 05/12/22	18,450,000	18,776,291
Intercontinental Exchange, Inc.		
0.87% (3 Month USD LIBOR + 0.65%) due 06/15/23[3]	17,100,000	17,144,682
Mitsubishi UFJ Financial Group, Inc.		
0.87% (3 Month USD LIBOR + 0.65%) due 07/26/21[3]	11,450,000	11,484,600
1.28% (3 Month USD LIBOR + 1.06%) due 09/13/21[3]	5,068,000	5,101,612
2.11% (3 Month USD LIBOR + 1.88%) due 03/01/21[3]	247,000	247,683
Citibank North America		
0.78% (3 Month USD LIBOR + 0.57%) due 07/23/21[3]	16,390,000	16,437,513
Equitable Financial Life Global Funding		
1.40% due 07/07/25[5]	15,000,000	15,406,347
Cooperatieve Rabobank UA		
1.34% due 06/24/26[4,5]	15,000,000	15,317,104
Regions Financial Corp.		
2.25% due 05/18/25	14,000,000	14,846,683
Svenska Handelsbanken AB		
0.68% (3 Month USD LIBOR + 0.47%) due 05/24/21[3]	13,500,000	13,524,015
3.35% due 05/24/21	1,179,000	1,193,518
Citigroup, Inc.		
2.57% due 06/03/31[4]	12,850,000	13,696,303
Lincoln National Corp.		
3.40% due 01/15/31	11,590,000	13,281,294
BlackRock, Inc.		
1.90% due 01/28/31	12,600,000	13,188,804
Societe Generale S.A.		
1.49% due 12/14/26[4,5]	10,500,000	10,592,758
3.88% due 03/28/24[5]	350,000	381,601
Standard Chartered plc		
1.32% due 10/14/23[4,5]	10,150,000	10,251,500
4.25% due 01/20/23[4,5]	500,000	518,499
BPCE S.A.		
1.65% due 10/06/26[4,5]	9,500,000	9,721,660
Charles Schwab Corp.		
5.38% [4,6]	8,650,000	9,633,937
Ares Finance Company LLC		
4.00% due 10/08/24[5]	8,967,000	9,631,169
First American Financial Corp.		
4.00% due 05/15/30	7,860,000	9,009,690

	Face Amount~		Value
CORPORATE BONDS†† - 30.7% (continued)			
Financial - 12.7% (continued)			
KKR Group Finance Company VI LLC			
3.75% due 07/01/29[5]	7,040,000	$	8,191,769
Aviation Capital Group LLC			
2.88% due 01/20/22[5]	8,000,000		8,100,563
Markel Corp.			
6.00% [4,6]	7,210,000		7,976,062
Deloitte LLP			
4.35% due 11/17/23†††	7,300,000		7,751,092
3.46% due 05/07/27†††	4,500,000		4,739,430
Goldman Sachs Group, Inc.			
3.50% due 04/01/25	6,900,000		7,665,829
Prudential plc			
3.13% due 04/14/30	6,640,000		7,528,001
Morgan Stanley			
2.19% due 04/28/26[4]	7,000,000		7,393,694
Belrose Funding Trust			
2.33% due 08/15/30[5]	7,100,000		7,307,045
UBS Group AG			
2.00% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21[3,5]	5,700,000		5,726,428
Fidelity National Financial, Inc.			
2.45% due 03/15/31	5,500,000		5,594,162
Fifth Third Bancorp			
2.55% due 05/05/27	5,060,000		5,506,875
Manulife Financial Corp.			
2.48% due 05/19/27	5,030,000		5,458,644
Westpac Banking Corp.			
1.07% (3 Month USD LIBOR + 0.85%) due 01/11/22[3]	5,000,000		5,037,697
MetLife, Inc.			
3.85% [4,6]	4,620,000		4,874,100
Alexandria Real Estate Equities, Inc.			
4.90% due 12/15/30	3,500,000		4,454,016
Iron Mountain, Inc.			
5.00% due 07/15/28[5]	4,175,000		4,435,395
Quicken Loans LLC / Quicken Loans Company-Issuer, Inc.			
3.88% due 03/01/31[5]	4,100,000		4,253,750
Apollo Management Holdings, LP			
4.00% due 05/30/24[5]	1,846,000		2,044,155
4.40% due 05/27/26[5]	1,200,000		1,394,535
Bank of New York Mellon Corp.			
4.70% [4,6]	3,010,000		3,319,428
Fidelity & Guaranty Life Holdings, Inc.			
5.50% due 05/01/25[5]	2,400,000		2,800,800
CNA Financial Corp.			
4.50% due 03/01/26	2,298,000		2,703,377
Crown Castle International Corp.			
3.30% due 07/01/30	2,188,000		2,448,983
Loews Corp.			
3.20% due 05/15/30	2,140,000		2,431,079
NFP Corp.			
7.00% due 05/15/25[5]	2,200,000		2,365,000
Ameriprise Financial, Inc.			
3.00% due 04/02/25	2,060,000		2,242,655
Sumitomo Mitsui Financial Group, Inc.			
1.91% (3 Month USD LIBOR + 1.68%) due 03/09/21[3]	1,000,000		1,002,815
1.36% (3 Month USD LIBOR + 1.14%) due 10/19/21[3]	702,000		707,750
Assurant, Inc.			
1.50% (3 Month USD LIBOR + 1.25%) due 03/26/21[3]	1,592,000		1,592,022
Mizuho Financial Group, Inc.			
1.36% (3 Month USD LIBOR + 1.14%) due 09/13/21[3]	1,500,000		1,510,986
SBA Communications Corp.			
4.00% due 10/01/22	1,000,000		1,010,000
3.88% due 02/15/27[5]	350,000		367,605
Weyerhaeuser Co.			
4.00% due 04/15/30	912,000		1,080,012
Trinity Acquisition plc			
4.40% due 03/15/26	881,000		1,026,442
Old Republic International Corp.			
3.88% due 08/26/26	700,000		804,054
RenaissanceRe Finance, Inc.			
3.70% due 04/01/25	400,000		438,541
Credit Suisse Group AG			
2.59% due 09/11/25[4,5]	250,000		263,068
BBVA USA			
3.88% due 04/10/25	150,000		168,209
CIT Group, Inc.			
3.93% due 06/19/24[4]	100,000		105,750
Total Financial			553,030,325
Consumer, Non-cyclical - 4.6%			
Sysco Corp.			
5.65% due 04/01/25	20,550,000		24,433,981
General Mills, Inc.			
0.77% (3 Month USD LIBOR + 0.54%) due 04/16/21[3]	20,750,000		20,779,691

	Face Amount~		Value
CORPORATE BONDS†† - 30.7% (continued)			
Consumer, Non-cyclical - 4.6% (continued)			
Zimmer Biomet Holdings, Inc.			
0.99% (3 Month USD LIBOR + 0.75%) due 03/19/21[3]	11,050,000	$	11,049,999
3.55% due 03/20/30	5,350,000		6,058,245
3.05% due 01/15/26	400,000		441,054
CoStar Group, Inc.			
2.80% due 07/15/30[5]	15,280,000		15,876,471
BAT International Finance plc			
1.67% due 03/25/26	13,000,000		13,307,046
Constellation Brands, Inc.			
2.88% due 05/01/30	10,500,000		11,505,685
Molina Healthcare, Inc.			
5.38% due 11/15/22	9,500,000		10,058,125
CVS Health Corp.			
0.95% (3 Month USD LIBOR + 0.72%) due 03/09/21[3]	9,200,000		9,210,655
Altria Group, Inc.			
2.35% due 05/06/25	8,000,000		8,499,880
Anheuser-Busch InBev Worldwide, Inc.			
3.50% due 06/01/30	6,550,000		7,587,278
McCormick & Company, Inc.			
2.50% due 04/15/30	7,000,000		7,495,953
BAT Capital Corp.			
4.70% due 04/02/27	4,220,000		4,962,188
3.56% due 08/15/27	2,000,000		2,226,958
Alcon Finance Corp.			
2.60% due 05/27/30[5]	5,910,000		6,296,534
Kraft Heinz Foods Co.			
4.25% due 03/01/31[5]	5,000,000		5,575,288
Royalty Pharma plc			
1.75% due 09/02/27[5]	5,150,000		5,299,174
WEX, Inc.			
4.75% due 02/01/23[5]	5,250,000		5,256,563
Thermo Fisher Scientific, Inc.			
4.13% due 03/25/25	4,200,000		4,775,557
Spectrum Brands, Inc.			
5.75% due 07/15/25	4,180,000		4,316,268
Cigna Corp.			
0.88% (3 Month USD LIBOR + 0.65%) due 09/17/21[3]	4,100,000		4,100,648
ADT Security Corp.			
3.50% due 07/15/22	3,096,000		3,177,270
US Foods, Inc.			
6.25% due 04/15/25[5]	2,200,000		2,351,250
Bunge Limited Finance Corp.			
1.63% due 08/17/25	1,900,000		1,963,677
Prime Security Services Borrower LLC / Prime Finance, Inc.			
3.38% due 08/31/27[5]	1,400,000		1,389,500
Nielsen Finance LLC / Nielsen Finance Co.			
5.00% due 04/15/22[5]	149,000		149,392
Total Consumer, Non-cyclical			198,144,330
Industrial - 4.0%			
Boeing Co.			
4.88% due 05/01/25	50,000,000		56,995,383
Siemens Financieringsmaatschappij N.V.			
0.83% (3 Month USD LIBOR + 0.61%) due 03/16/22[3,5]	20,410,000		20,533,480
Berry Global, Inc.			
1.57% due 01/15/26[5]	10,000,000		10,090,500
4.88% due 07/15/26[5]	5,165,000		5,548,191
FedEx Corp.			
3.80% due 05/15/25	9,100,000		10,272,564
4.25% due 05/15/30	4,350,000		5,285,308
CNH Industrial Capital LLC			
1.95% due 07/02/23	9,600,000		9,882,679
1.88% due 01/15/26	4,960,000		5,194,342
Ryder System, Inc.			
3.35% due 09/01/25	10,600,000		11,782,665
3.75% due 06/09/23	1,350,000		1,453,030
BAE Systems plc			
3.40% due 04/15/30[5]	6,950,000		7,873,481
Owens Corning			
3.88% due 06/01/30	5,910,000		6,816,970
GATX Corp.			
3.85% due 03/30/27	2,900,000		3,287,027
4.00% due 06/30/30	2,550,000		3,013,589
IDEX Corp.			
3.00% due 05/01/30	4,100,000		4,513,779
Textron, Inc.			
2.45% due 03/15/31	3,250,000		3,346,018
Xylem, Inc.			
1.95% due 01/30/28	2,050,000		2,161,573
National Basketball Association			
2.51% due 12/16/24	1,900,000		1,906,937
Howmet Aerospace, Inc.			
6.88% due 05/01/25	900,000		1,053,000
EnerSys			
5.00% due 04/30/23[5]	125,000		130,781
Total Industrial			171,141,297
Consumer, Cyclical - 2.9%			
Marriott International, Inc.			
4.63% due 06/15/30	7,320,000		8,589,868
5.75% due 05/01/25	5,610,000		6,562,024
2.13% due 10/03/22	2,345,000		2,380,846
Walgreens Boots Alliance, Inc.			
3.20% due 04/15/30	13,950,000		15,153,967
Delta Air Lines, Inc.			
7.00% due 05/01/25[5]	12,550,000		14,489,632

	Face Amount~	Value
CORPORATE BONDS†† - 30.7% (continued)		
Consumer, Cyclical - 2.9% (continued)		
Starbucks Corp.		
2.55% due 11/15/30	13,300,000	$ 14,383,882
VF Corp.		
2.80% due 04/23/27	11,650,000	12,742,936
Hyatt Hotels Corp.		
5.38% due 04/23/25	4,880,000	5,514,971
5.75% due 04/23/30	4,320,000	5,310,528
Delta Air Lines Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25[5]	10,000,000	10,688,591
Choice Hotels International, Inc.		
3.70% due 01/15/31	7,350,000	8,140,272
Lowe's Companies, Inc.		
4.50% due 04/15/30	5,400,000	6,721,744
BorgWarner, Inc.		
2.65% due 07/01/27	4,610,000	4,957,073
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27[5]	3,350,000	3,601,250
Dollar General Corp.		
3.50% due 04/03/30	2,050,000	2,353,343
Aramark Services, Inc.		
6.38% due 05/01/25[5]	1,900,000	2,030,625
5.00% due 02/01/28[5]	275,000	289,781
Tempur Sealy International, Inc.		
5.63% due 10/15/23	1,168,000	1,186,980
Performance Food Group, Inc.		
6.88% due 05/01/25[5]	375,000	401,250
5.50% due 06/01/24[5]	75,000	75,375
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.75% due 03/01/25	200,000	204,000
Total Consumer, Cyclical		125,778,938
Communications - 2.4%		
ViacomCBS, Inc.		
4.95% due 01/15/31	13,560,000	17,019,537
4.75% due 05/15/25	6,860,000	7,964,343
4.20% due 05/19/32	4,100,000	4,941,102
Walt Disney Co.		
2.65% due 01/13/31	12,720,000	13,945,093
AT&T, Inc.		
2.30% due 06/01/27	9,000,000	9,598,842
Level 3 Financing, Inc.		
3.63% due 01/15/29[5]	5,400,000	5,386,500
4.25% due 07/01/28[5]	2,775,000	2,851,312
5.38% due 01/15/24	1,300,000	1,310,140
Netflix, Inc.		
5.50% due 02/15/22	8,400,000	8,788,500
T-Mobile USA, Inc.		
3.50% due 04/15/25[5]	5,000,000	5,524,900
3.88% due 04/15/30[5]	540,000	625,428
Videotron Ltd.		
5.00% due 07/15/22	5,350,000	5,624,241
Sirius XM Radio, Inc.		
3.88% due 08/01/22[5]	3,527,000	3,579,905
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	3,250,000	3,437,462
Booking Holdings, Inc.		
4.50% due 04/13/27	2,500,000	2,973,394
Altice France S.A.		
7.38% due 05/01/26[5]	2,650,000	2,789,125
Fox Corp.		
3.05% due 04/07/25	1,360,000	1,484,042
3.50% due 04/08/30	1,080,000	1,226,775
Verizon Communications, Inc.		
3.00% due 03/22/27	2,100,000	2,329,833
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28[5]	1,850,000	1,924,000
Thomson Reuters Corp.		
3.35% due 05/15/26	1,550,000	1,738,785
AMC Networks, Inc.		
4.75% due 08/01/25	500,000	516,350
Sprint Spectrum Company LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC		
3.36% due 09/20/21[5]	305,625	308,498
Total Communications		105,888,107
Technology - 1.4%		
NetApp, Inc.		
2.38% due 06/22/27	17,800,000	19,026,024
Microchip Technology, Inc.		
2.67% due 09/01/23[5]	17,800,000	18,616,381
Infor, Inc.		
1.75% due 07/15/25[5]	13,800,000	14,334,607
1.45% due 07/15/23[5]	1,100,000	1,117,773
Broadcom, Inc.		
4.15% due 11/15/30	5,790,000	6,703,443
Leidos, Inc.		
3.63% due 05/15/25[5]	1,950,000	2,180,275
Total Technology		61,978,503
Basic Materials - 1.1%		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30[5]	14,960,000	16,524,216
Anglo American Capital plc		
2.63% due 09/10/30[5]	9,370,000	9,798,101
4.00% due 09/11/27[5]	750,000	861,225
5.38% due 04/01/25[5]	400,000	467,465
Carpenter Technology Corp.		
4.45% due 03/01/23	8,405,000	8,801,869
Valvoline, Inc.		
4.38% due 08/15/25	5,310,000	5,484,009
Nucor Corp.		
2.00% due 06/01/25	5,000,000	5,295,100

	Face Amount~	Value
CORPORATE BONDS†† - 30.7% (continued)		
Basic Materials - 1.1% (continued)		
Steel Dynamics, Inc.		
2.40% due 06/15/25	1,050,000	$ 1,116,013
Total Basic Materials		48,347,998
Energy - 1.1%		
Sabine Pass Liquefaction LLC		
4.50% due 05/15/30[5]	8,330,000	9,873,362
5.63% due 03/01/25	500,000	583,161
Phillips 66		
0.83% (3 Month USD LIBOR + 0.60%) due 02/26/21[3]	8,700,000	8,701,004
BP Capital Markets plc		
4.88%[4,6]	7,500,000	8,367,750
Exxon Mobil Corp.		
2.61% due 10/15/30	7,100,000	7,755,205
Valero Energy Corp.		
2.15% due 09/15/27	3,100,000	3,167,469
2.85% due 04/15/25	1,750,000	1,863,823
2.70% due 04/15/23	500,000	521,806
Equinor ASA		
1.75% due 01/22/26	3,500,000	3,676,681
Magellan Midstream Partners, LP		
3.25% due 06/01/30	2,120,000	2,395,639
Cheniere Corpus Christi Holdings LLC		
7.00% due 06/30/24	550,000	642,276
Total Energy		47,548,176
Utilities - 0.5%		
Alexander Funding Trust		
1.84% due 11/15/23[5]	19,050,000	19,266,837
AES Corp.		
3.30% due 07/15/25[5]	3,750,000	4,087,500
Total Utilities		23,354,337
Total Corporate Bonds		
(Cost $1,256,610,186)		1,335,212,011
ASSET-BACKED SECURITIES†† - 26.5%		
Collateralized Loan Obligations - 16.3%		
Shackleton CLO Ltd.		
2017-8A, 1.14% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27[3,5]	65,793,953	65,668,991
2018-6RA, 1.24% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28[3,5]	36,934,725	36,829,834
BXMT Ltd.		
2020-FL2, 1.05% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/37[3,5]	25,122,000	24,996,865
2020-FL2, 1.30% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 02/16/37[3,5]	6,950,000	6,854,164
2020-FL3, 1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/37[3,5]	3,500,000	3,504,845
2020-FL3, 2.30% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 03/15/37[3,5]	2,000,000	2,002,882
2020-FL2, 1.55% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 02/16/37[3,5]	2,000,000	1,962,558
Carlyle Global Market Strategies CLO Ltd.		
2018-2A, 1.00% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27[3,5]	30,716,257	30,503,565
2018-4A, 1.24% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 01/15/31[3,5]	4,681,009	4,634,490
Wellfleet CLO Ltd.		
2019-1A, 1.36% (3 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 04/20/29[3,5]	28,847,632	28,727,161
Golub Capital Partners CLO Ltd.		
2018-36A, 1.53% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31[3,5]	27,500,000	27,183,852
MP CLO VIII Ltd.		
2018-2A, 1.13% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27[3,5]	26,544,019	26,389,868
Palmer Square Loan Funding Ltd.		
2018-4A, 1.12% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26[3,5]	17,794,894	17,778,066

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 26.5% (continued)			
Collateralized Loan Obligations - 16.3% (continued)			
2019-3A, 1.07% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27[3,5]	4,772,319	$	4,766,655
2018-4A, 1.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26[3,5]	3,500,000		3,471,541
Marathon CLO V Ltd.			
2017-5A, 1.08% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27[3,5]	23,995,203		23,842,883
MidOcean Credit CLO VII			
2020-7A, 1.28% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29[3,5]	20,500,000		20,334,046
LoanCore Issuer Ltd.			
2019-CRE2, 1.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36[3,5]	8,550,000		8,516,939
2018-CRE1, 1.29% (1 Month USD LIBOR + 1.13%, Rate Floor: 1.13%) due 05/15/28[3,5]	7,304,028		7,296,803
2018-CRE1, 1.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28[3,5]	3,500,000		3,491,669
Dryden 33 Senior Loan Fund			
2020-33A, 1.24% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/29[3,5]	10,750,000		10,750,000
2020-33A, 1.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/29[3,5]	8,250,000		8,250,000
Cerberus Loan Funding LP			
2020-3A, 2.07% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33[3,5]	18,000,000		18,000,000
Woodmont Trust			
2020-7A, 2.13% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 01/15/32[3,5]	16,250,000		16,250,000
GPMT Ltd.			
2019-FL2, 1.45% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36[3,5]	16,100,000		16,004,509
610 Funding CLO 3 Ltd.			
2018-3A, 1.47% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28[3,5]	15,432,433		15,414,984
ABPCI Direct Lending Fund IX LLC			
2020-9A, 2.19% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 11/18/31[3,5]	15,000,000		15,027,621
Venture XIV CLO Ltd.			
2020-14A, 1.25% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29[3,5]	15,000,000		14,901,102
AMMC CLO XI Ltd.			
2020-11A, 1.83% due 04/30/31[5]	14,300,000		14,275,305
Owl Rock CLO IV Ltd.			
2020-4A, 3.17% (3 Month USD LIBOR + 2.62%, Rate Floor: 2.62%) due 05/20/29[3,5]	14,250,000		14,254,281
Fortress Credit Opportunities XI CLO Ltd.			
2018-11A, 1.54% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31[3,5]	13,450,000		13,293,976
Parliament Funding II Ltd.			
2020-1A, 2.76% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30[3,5]	12,500,000		12,499,792

	Face Amount~		Value
ASSET-BACKED SECURITIES[††] - 26.5% (continued)			
Collateralized Loan Obligations - 16.3% (continued)			
Halcyon Loan Advisors Funding Ltd.			
2017-3A, 1.12% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27[3,5]	12,170,551	$	12,113,866
2012-1A, 3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23[3,5]	124,283		124,190
GoldenTree Loan Management US CLO 1 Ltd.			
2020-1A, 1.17% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 04/20/29[3,5]	12,000,000		11,976,274
Venture XII CLO Ltd.			
2018-12A, 1.02% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26[3,5]	11,604,992		11,530,401
Allegro CLO IX Ltd.			
2018-3A, 1.40% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31[3,5]	10,000,000		9,927,105
KREF Funding V LLC			
1.90% due 06/25/26[†††]	10,000,000		9,624,314
0.15% due 06/25/26[†††]	27,272,727		23,455
Wind River CLO Ltd.			
2017-2A, 1.11% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27[3,5]	9,030,283		8,993,674
Grand Avenue CRE Ltd.			
2020-FL2, 2.61% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 03/15/35[3,5]	8,749,161		8,826,316
Westcott Park CLO Ltd.			
2019-1A, 1.43% (3 Month USD LIBOR + 1.21%, Rate Floor: 0.00%) due 07/20/28[3,5]	8,750,000		8,751,743
NXT Capital CLO LLC			
2017-1A, 1.92% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29[3,5]	7,700,000		7,664,243
KREF Ltd.			
2018-FL1, 1.25% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36[3,5]	7,500,000		7,462,878
Mountain View CLO Ltd.			
2018-1A, 1.04% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26[3,5]	7,240,771		7,215,032
NewStar Clarendon Fund CLO LLC			
2019-1A, 1.52% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27[3,5]	6,724,616		6,718,065
NewStar Fairfield Fund CLO Ltd.			
2018-2A, 1.49% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30[3,5]	6,529,571		6,449,383
Flagship CLO VIII Ltd.			
2018-8A, 1.08% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/16/26[3,5]	6,402,458		6,402,450
Diamond CLO Ltd.			
2018-1A, 1.72% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30[3,5]	6,000,000		5,976,916
BSPRT Issuer Ltd.			
2018-FL4, 1.21% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35[3,5]	3,248,691		3,210,703
2018-FL3, 1.21% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28[3,5]	2,256,651		2,242,256
Telos CLO Ltd.			
2017-6A, 1.49% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27[3,5]	4,680,814		4,677,477
FDF I Ltd.			
2015-1A, 4.40% due 11/12/30[5]	4,500,000		4,534,036

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 26.5% (continued)			
Collateralized Loan Obligations - 16.3% (continued)			
Seneca Park CLO Limited			
2017-1A, 1.72% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26[3,5]	4,000,000	$	3,994,069
2017-1A, 1.34% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26[3,5]	52,060		52,044
FDF II Ltd.			
2016-2A, 4.29% due 05/12/31[5]	4,000,000		4,038,162
TCP Waterman CLO Ltd.			
2016-1A, 2.27% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28[3,5]	4,000,000		4,001,455
Crown Point CLO III Ltd.			
2017-3A, 1.15% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27[3,5]	3,655,614		3,646,880
Newstar Commercial Loan Funding LLC			
2017-1A, 2.74% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27[3,5]	3,000,000		2,995,592
Marathon CLO VII Ltd.			
2017-7A, 1.87% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25[3,5]	3,000,000		2,992,471
Fortress Credit Opportunities IX CLO Ltd.			
2017-9A, 1.77% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29[3,5]	2,982,000		2,970,526
KVK CLO Ltd.			
2017-1A, 1.13% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28[3,5]	1,725,955		1,718,426
2018-1A, 0.92% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 05/20/29[3,5]	956,047		954,393
Golub Capital Partners CLO 17 Ltd.			
2017-17A, 1.87% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30[3,5]	2,500,000		2,491,543
Newfleet CLO Ltd.			
2018-1A, 1.17% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28[3,5]	2,495,302		2,482,502
Avery Point V CLO Ltd.			
2017-5A, 1.20% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26[3,5]	1,832,720		1,832,717
Northwoods Capital XII-B Ltd.			
2018-12BA, 0.97% (3 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 06/15/31[3,5]	1,750,000		1,737,569
HPS Loan Management Ltd.			
2019-19, 0.82% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/25/30[3,5]	1,714,286		1,710,327
Oaktree CLO Ltd.			
2017-1A, 1.09% (3 Month USD LIBOR + 0.87%) due 10/20/27[3,5]	1,542,523		1,535,900
Dryden 37 Senior Loan Fund			
2015-37A, due 01/15/31[5,7]	1,500,000		1,286,174
Monroe Capital CLO Ltd.			
2017-1A, 1.57% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26[3,5]	1,269,599		1,269,346
California Street CLO XII Ltd.			
2017-12A, 1.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25[3,5]	1,250,000		1,244,310

		Face Amount~		Value
ASSET-BACKED SECURITIES†† - 26.5% (continued)				
Collateralized Loan Obligations - 16.3% (continued)				
Cent CLO Ltd.				
2013-19A, 1.54% (3 Month USD LIBOR + 1.33%, Rate Floor: 0.00%) due 10/29/25[3,5]		910,286	$	910,449
Treman Park CLO Ltd.				
2015-1A, due 10/20/28[5,7]		1,000,000		801,419
Hull Street CLO Ltd.				
2017-1A, 1.44% (3 Month USD LIBOR + 1.22%, Rate Floor: 0.00%) due 10/18/26[3,5]		731,507		731,294
LCM XXII Ltd.				
2018-22A, 0.82% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 10/20/28[3,5]		361,111		360,052
ACIS CLO Ltd.				
2014-4A, 1.63% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 05/01/26[3,5]		256,515		256,495
Copper River CLO Ltd.				
2007-1A, due 01/20/21[7,8]		500,000		14,700
OHA Credit Partners IX Ltd.				
2013-9A, due 10/20/25[5,7]		301,370		3,867
Total Collateralized Loan Obligations				708,156,706
Financial - 3.7%				
Station Place Securitization Trust				
2020-5, 1.15% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 05/24/22[†††,3,8]		57,600,000		57,600,000
2020-14, 1.29% (1 Month USD LIBOR + 1.15%, Rate Floor: 0.00%) due 03/10/21[†††,3,5]		17,000,000		17,000,000
2020-12, 1.64% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 06/09/21[†††,3,5]		10,000,000		10,000,000
2020-9, 1.64% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 02/15/21[†††,3,8]		2,000,000		2,000,000
Station Place Securitization Trust Series				
2020-16, 1.14% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/22/21[3,5]		30,000,000		30,000,000
2020-17, 1.14% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 03/24/21[3,5]		23,000,000		23,000,000
Madison Avenue Secured Funding Trust Series				
2020-1, 1.77% (1 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 12/13/21[†††,3,5]		8,000,000		8,000,000
Aesf Vi Verdi LP				
2.15% due 11/25/24[†††]	EUR	5,000,000		6,082,474
Strategic Partners Fund VIII LP				
3.15% due 03/10/25[†††]		4,000,000		4,070,605
Total Financial				157,753,079
Net Lease - 1.7%				
Oak Street Investment Grade Net Lease Fund Series				
2020-1A, 1.85% due 11/20/50[5]		40,690,780		41,015,297
Capital Automotive LLC				
2017-1A, 3.87% due 04/15/47[5]		15,537,998		15,561,518
STORE Master Funding I LLC				
2015-1A, 4.17% due 04/20/45[5]		10,396,833		10,763,551
CARS-DB4, LP				
2020-1A, 3.19% due 02/15/50[5]		3,998,333		4,120,191
Capital Automotive REIT				
2020-1A, 3.48% due 02/15/50[5]		1,999,167		2,093,791
2014-1A, 3.66% due 10/15/44[5]		923,642		926,211
Total Net Lease				74,480,559
Transport-Aircraft - 1.7%				
AASET US Ltd.				
2018-2A, 4.45% due 11/18/38[5]		17,244,542		16,291,255
Castlelake Aircraft Securitization Trust				
2018-1, 4.13% due 06/15/43[5]		8,660,619		8,231,952
2017-1, 3.97% due 07/15/42		3,455,518		3,235,948

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 26.5% (continued)		
Transport-Aircraft - 1.7% (continued)		
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40[5]	11,123,592	$ 10,763,975
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[5]	9,522,417	8,588,836
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43[5]	8,346,450	7,953,938
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40[5]	7,440,321	7,203,048
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40[5]	4,621,555	3,584,700
AASET Trust		
2017-1A, 3.97% due 05/16/42[5]	3,771,090	3,497,323
Raspro Trust		
2005-1A, 1.14% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24[3,5]	2,434,885	2,371,641
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42[5]	1,636,454	1,567,674
Total Transport-Aircraft		73,290,290
Infrastructure - 1.4%		
VB-S1 Issuer LLC		
2020-1A, 3.03% due 06/15/50[5]	29,000,000	30,381,389
SBA Tower Trust		
2.33% due 01/15/28[5]	24,000,000	24,190,020
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48[5]	7,163,811	7,330,538
Total Infrastructure		61,901,947
Transport-Container - 0.8%		
CLI Funding VI LLC		
2020-3A, 2.07% due 10/18/45[5]	18,477,500	18,635,832
2020-1A, 2.08% due 09/18/45[5]	1,930,000	1,950,331
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45[5]	5,597,489	5,757,721
Textainer Marine Containers VIII Ltd.		
2020-2A, 2.10% due 09/20/45[5]	4,883,613	4,951,834
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45[5]	3,670,313	3,716,978
Total Transport-Container		35,012,696
Collateralized Debt Obligations - 0.6%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35[5]	11,650,000	11,698,755
2016-3A, 3.85% due 10/28/33[5]	1,500,000	1,515,985
Anchorage Credit Funding 3 Ltd.		
2021-3A, 2.87% due 01/28/39[5]	9,750,000	9,760,551
Putnam Structured Product Funding Ltd.		
2003-1A, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38[3,8]	233,041	232,297
Total Collateralized Debt Obligations		23,207,588
Whole Business - 0.3%		
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[5]	7,231,875	7,389,602
Domino's Pizza Master Issuer LLC		
2017-1A, 1.47% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47[3,5]	5,092,500	5,097,491
Wendy's Funding LLC		
2018-1A, 3.57% due 03/15/48[5]	1,633,480	1,683,856
Total Whole Business		14,170,949
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34[5]	357,750	367,862
Transport-Rail - 0.0%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47[5]	199,941	200,193
Total Asset-Backed Securities		
(Cost $1,149,365,501)		1,148,541,869

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 15.8%			
Residential Mortgage Backed Securities - 13.2%			
NRZ Advance Receivables Trust			
2020-T2, 1.48% due 09/15/53[5]	28,950,000	$	29,072,308
2020-T3, 1.32% due 10/15/52[5]	20,750,000		20,801,549
CIM Trust			
2018-R4, 4.07% (WAC) due 12/26/57[3,5]	21,922,946		22,019,670
2018-R2, 3.69% (WAC) due 08/25/57[3,5]	21,054,295		21,070,786
Towd Point Mortgage Trust			
2017-6, 2.75% (WAC) due 10/25/57[3,5]	19,043,136		19,606,508
2018-2, 3.25% (WAC) due 03/25/58[3,5]	9,684,629		10,137,334
2017-5, 0.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57[3,5]	8,849,338		8,820,986
2018-1, 3.00% (WAC) due 01/25/58[3,5]	1,457,279		1,514,489
CSMC Trust			
2020-RPL5, 3.02% due 08/25/60[5]	19,359,609		19,414,742
2018-RPL9, 3.85% (WAC) due 09/25/57[3,5]	11,314,287		12,099,610
2020-NQM1, 1.41% due 05/25/65[5,9]	8,511,602		8,529,735
Ocwen Master Advance Receivables Trust			
2020-T1, 1.28% due 08/15/52[5]	33,150,000		33,219,976
Verus Securitization Trust			
2020-5, 1.58% due 05/25/65[5,9]	15,369,824		15,390,723
2019-4, 2.64% due 11/25/59[5,9]	11,012,245		11,267,565
2020-1, 2.42% due 01/25/60[5,9]	6,333,584		6,451,576
Soundview Home Loan Trust			
2006-OPT5, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36[3]	17,344,404		16,861,785
2005-OPT3, 0.62% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35[3]	4,000,000		3,978,934
2006-1, 0.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 02/25/36[3]	3,969,977		3,941,650
New Residential Mortgage Loan Trust			
2018-2A, 3.50% (WAC) due 02/25/58[3,5]	11,980,650		12,560,102
2018-1A, 4.00% (WAC) due 12/25/57[3,5]	3,299,206		3,567,615
2019-6A, 3.50% (WAC) due 09/25/59[3,5]	2,437,265		2,586,095
2017-5A, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57[3,5]	1,202,945		1,217,212
FKRT			
2020-C2A, 3.25% due 12/30/23[8]	17,630,000		17,641,751
Home Equity Loan Trust			
2007-FRE1, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37[3]	17,138,067		16,048,894
New Residential Advance Receivables Trust Advance Receivables Backed			
2020-T1, 1.43% due 08/15/53[5]	15,750,000		15,800,539
Cascade Funding Mortgage Trust			
2018-RM2, 4.00% (WAC) due 10/25/68[3,8]	10,797,704		11,148,513
2019-RM3, 2.80% (WAC) due 06/25/69[3,8]	3,370,363		3,410,373
Structured Asset Securities Corporation Mortgage Loan Trust			
2008-BC4, 0.78% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37[3]	11,390,332		11,148,028
2006-BC4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36[3]	1,260,188		1,237,455
2007-BC1, 0.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 02/25/37[3]	197,831		192,648
Starwood Mortgage Residential Trust			
2020-1, 2.28% (WAC) due 02/25/50[3,5]	7,448,974		7,612,947
2019-1, 2.94% (WAC) due 06/25/49[3,5]	4,554,896		4,620,100

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 15.8% (continued)			
Residential Mortgage Backed Securities - 13.2% (continued)			
NovaStar Mortgage Funding Trust Series			
2007-2, 0.35% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37[3]	11,715,166	$	11,224,046
New Residential Advance Receivables Trust Advance Receivables Backed Notes			
2020-APT1, 1.04% due 12/16/52[5]	10,900,000		10,902,950
Banc of America Funding Trust			
2015-R2, 0.41% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37[3,5]	10,278,000		9,972,929
2015-R4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35[3,5]	817,220		810,824
Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Ctfs Series			
2005-R10, 0.79% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 01/25/36[3]	10,011,412		9,975,570
GS Mortgage-Backed Securities Trust			
2020-NQM1, 1.38% (WAC) due 09/27/60[3,5]	9,519,981		9,570,385
Alternative Loan Trust			
2007-OA7, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 05/25/47[3]	7,098,675		6,595,644
2007-OH3, 0.44% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47[3]	2,926,794		2,726,722
BRAVO Residential Funding Trust			
2019-NQM1, 2.67% (WAC) due 07/25/59[3,5]	6,787,327		6,946,829
2019-NQM2, 2.75% (WAC) due 11/25/59[3,5]	1,974,329		2,036,194
CIT Mortgage Loan Trust			
2007-1, 1.50% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37[3,5]	8,337,590		8,377,288
2007-1, 1.60% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37[3,5]	477,274		479,962
Homeward Opportunities Fund I Trust			
2019-3, 2.68% (WAC) due 11/25/59[3,5]	4,680,303		4,764,843
2019-2, 2.70% (WAC) due 09/25/59[3,5]	3,619,716		3,659,572
American Home Mortgage Investment Trust			
2006-3, 0.51% (1 Month USD LIBOR + 0.36%, Rate Cap/Floor: 10.50%/0.36%) due 12/25/46[3]	7,900,468		7,421,932
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series			
2005-W2, 0.88% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 10/25/35[3]	7,250,000		7,183,507
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser			
2005-WHQ3, 1.09% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 06/25/35[3]	7,025,000		6,996,192
Bear Stearns Asset Backed Securities I Trust			
2006-HE9, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36[3]	6,842,306		6,557,213
Morgan Stanley Home Equity Loan Trust			
2006-2, 0.71% (1 Month USD LIBOR + 0.56%, Rate Floor: 0.56%) due 02/25/36[3]	5,511,279		5,453,176

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 15.8% (continued)			
Residential Mortgage Backed Securities - 13.2% (continued)			
Residential Mortgage Loan Trust			
2020-1, 2.38% (WAC) due 02/25/24[3,5]	4,965,820	$	5,060,653
HarborView Mortgage Loan Trust			
2006-14, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47[3]	2,925,860		2,667,803
2006-12, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38[3]	2,513,486		2,343,070
First NLC Trust			
2005-4, 0.93% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36[3]	4,921,908		4,848,540
Citigroup Mortgage Loan Trust			
2019-IMC1, 2.72% (WAC) due 07/25/49[3,5]	2,803,074		2,853,364
2007-WFH2, 0.55% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37[3]	1,940,031		1,928,374
Countrywide Asset-Backed Certificates			
2006-6, 0.49% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 09/25/36[3]	3,561,270		3,530,178
2006-5, 0.73% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 08/25/36[3]	1,040,471		1,033,481
Ellington Financial Mortgage Trust			
2020-2, 1.64% (WAC) due 10/25/65[3,5]	4,240,690		4,244,258
Legacy Mortgage Asset Trust			
2018-GS3, 4.00% due 06/25/58[5,9]	4,189,401		4,217,181
Structured Asset Investment Loan Trust			
2006-3, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36[3]	3,702,156		3,624,328
2005-2, 0.88% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 03/25/35[3]	348,079		346,598
2005-1, 0.87% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.72%) due 02/25/35[3,5]	113,961		113,458
Nationstar Home Equity Loan Trust			
2007-B, 0.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37[3]	4,054,407		4,007,764
SPS Servicer Advance Receivables Trust			
2020-T2, 1.83% due 11/15/55[5]	3,750,000		3,771,820
FBR Securitization Trust			
2005-2, 0.90% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.75%) due 09/25/35[3]	3,626,468		3,618,211
Nationstar HECM Loan Trust			
2019-2A, 2.27% (WAC) due 11/25/29[3,5]	3,313,222		3,320,264
JP Morgan Mortgage Acquisition Trust			
2006-HE2, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36[3]	3,261,219		3,231,511
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG			
2006-HE1, 0.55% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36[3]	3,350,000		3,222,091
Deephaven Residential Mortgage Trust			
2019-3A, 2.96% (WAC) due 07/25/59[3,5]	2,277,012		2,300,399
2017-3A, 2.58% (WAC) due 10/25/47[3,5]	721,663		729,575
Credit-Based Asset Servicing and Securitization LLC			
2006-CB2, 0.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36[3]	2,915,937		2,819,935

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 15.8% (continued)			
Residential Mortgage Backed Securities - 13.2% (continued)			
CSMC Series			
2015-12R, 0.65% (WAC) due 11/30/37[3,5]	2,228,057	$	2,220,791
2014-2R, 0.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46[3,5]	154,264		151,182
LSTAR Securities Investment Trust			
2019-1, 1.86% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24[3,5]	2,088,929		2,096,405
ACE Securities Corporation Home Equity Loan Trust Series			
2005-HE2, 1.17% (1 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 04/25/35[3]	2,000,000		1,981,815
Morgan Stanley ABS Capital I Incorporated Trust			
2006-NC1, 0.72% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due 12/25/35[3]	1,288,255		1,280,469
Morgan Stanley Capital I Incorporated Trust			
2006-HE1, 0.73% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36[3]	1,266,737		1,239,443
First Franklin Mortgage Loan Trust			
2004-FF10, 1.42% (1 Month USD LIBOR + 1.28%, Rate Floor: 1.28%) due 07/25/34[3]	870,865		871,263
Nomura Resecuritization Trust			
2015-4R, 1.71% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36[3,5]	844,471		839,589
GE-WMC Asset-Backed Pass-Through Certificates Series			
2005-2, 0.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 12/25/35[3]	585,061		583,602
UCFC Manufactured Housing Contract			
1997-2, 7.38% due 10/15/28	219,937		230,404
Encore Credit Receivables Trust			
2005-4, 0.81% (1 Month USD LIBOR + 0.66%, Rate Floor: 0.66%) due 01/25/36[3]	200,811		200,713
Morgan Stanley Re-REMIC Trust			
2010-R5, 1.57% due 06/26/36[5]	79,945		71,921
GSAMP Trust			
2005-HE6, 0.81% (1 Month USD LIBOR + 0.66%, Rate Floor: 0.66%) due 11/25/35[3]	53,377		53,232
GreenPoint Mortgage Funding Trust			
2007-AR1, 0.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 02/25/47[†††,3]	107		107
Total Residential Mortgage Backed Securities			570,301,768
Commercial Mortgage Backed Securities - 1.5%			
Morgan Stanley Capital I Trust			
2014-MP, 3.47% due 08/11/33[5]	18,800,000		18,987,239
2014-CPT, 3.45% (WAC) due 07/13/29[3,5]	5,000,000		5,037,400
2014-MP, 3.69% (WAC) due 08/11/33[3,5]	2,365,000		2,390,963
Wells Fargo Commercial Mortgage Trust			
2017-C38, 1.05% (WAC) due 07/15/50[3,10]	24,747,426		1,268,189
2016-C37, 0.96% (WAC) due 12/15/49[3,10]	36,071,890		1,143,645
2017-C42, 0.88% (WAC) due 12/15/50[3,10]	14,785,501		753,015
2015-LC22, 0.77% (WAC) due 09/15/58[3,10]	21,665,021		641,612
2017-RB1, 1.24% (WAC) due 03/15/50[3,10]	9,688,160		600,650
2016-NXS5, 1.46% (WAC) due 01/15/59[3,10]	5,431,332		313,665

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 15.8% (continued)			
Commercial Mortgage Backed Securities - 1.5% (continued)			
JPMDB Commercial Mortgage Securities Trust			
2016-C4, 0.79% (WAC) due 12/15/49[3,10]	38,725,149	$	1,497,753
2018-C8, 0.64% (WAC) due 06/15/51[3,10]	42,384,679		1,417,157
2016-C2, 1.57% (WAC) due 06/15/49[3,10]	7,589,130		445,801
2017-C5, 0.93% (WAC) due 03/15/50[3,10]	3,513,452		160,291
COMM Mortgage Trust			
2015-CR24, 0.76% (WAC) due 08/10/48[3,10]	62,661,939		1,860,032
2018-COR3, 0.44% (WAC) due 05/10/51[3,10]	35,476,218		1,038,059
DBJPM Mortgage Trust			
2017-C6, 1.02% (WAC) due 06/10/50[3,10]	62,060,706		2,877,519
Banc of America Commercial Mortgage Trust			
2017-BNK3, 1.11% (WAC) due 02/15/50[3,10]	32,900,277		1,673,246
2016-UB10, 1.92% (WAC) due 07/15/49[3,10]	18,053,900		1,181,016
JP Morgan Chase Commercial Mortgage Securities Trust			
2016-JP2, 1.80% (WAC) due 08/15/49[3,10]	35,796,130		2,839,943
BENCHMARK Mortgage Trust			
2018-B2, 0.42% (WAC) due 02/15/51[3,10]	122,721,623		2,600,275
Morgan Stanley Bank of America Merrill Lynch Trust			
2015-C27, 0.91% (WAC) due 12/15/47[3,10]	33,521,631		1,153,660
2017-C34, 0.80% (WAC) due 11/15/52[3,10]	24,288,708		1,038,347
UBS Commercial Mortgage Trust			
2017-C2, 1.08% (WAC) due 08/15/50[3,10]	28,844,061		1,421,011
2017-C5, 1.00% (WAC) due 11/15/50[3,10]	13,772,993		661,465
GB Trust			
2020-FLIX, 1.76% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/15/37[3,5]	2,000,000		2,008,982
CSAIL Commercial Mortgage Trust			
2019-C15, 1.05% (WAC) due 03/15/52[3,10]	19,918,925		1,292,025
2016-C6, 1.92% (WAC) due 01/15/49[3,10]	6,987,360		522,873
BBCMS Mortgage Trust			
2018-C2, 0.77% (WAC) due 12/15/51[3,10]	29,829,295		1,505,067
BAMLL Commercial Mortgage Securities Trust			
2012-PARK, 2.96% due 12/10/30[5]	1,300,000		1,355,980
Bancorp Commercial Mortgage Trust			
2018-CR3, 1.41% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33[3,5]	1,283,753		1,280,336
CD Commercial Mortgage Trust			
2017-CD4, 1.29% (WAC) due 05/10/50[3,10]	16,848,111		984,877
CD Mortgage Trust			
2017-CD6, 0.92% (WAC) due 11/13/50[3,10]	14,183,559		585,755
2016-CD1, 1.39% (WAC) due 08/10/49[3,10]	6,786,791		392,872
CGMS Commercial Mortgage Trust			
2017-B1, 0.83% (WAC) due 08/15/50[3,10]	21,986,113		889,789
Citigroup Commercial Mortgage Trust			
2016-C2, 1.75% (WAC) due 08/10/49[3,10]	6,548,663		496,745
2016-GC37, 1.70% (WAC) due 04/10/49[3,10]	3,438,866		244,662
GS Mortgage Securities Trust			
2017-GS6, 1.04% (WAC) due 05/10/50[3,10]	11,456,791		638,504
BANK			
2017-BNK6, 0.82% (WAC) due 07/15/60[3,10]	15,001,122		597,063

		Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 15.8% (continued)			
Commercial Mortgage Backed Securities - 1.5% (continued)			
JPMBB Commercial Mortgage Securities Trust			
2013-C17, 0.74% (WAC) due 01/15/47[3,10]		22,504,072	$ 424,073
Total Commercial Mortgage Backed Securities			66,221,556
Government Agency - 1.1%			
Freddie Mac Multifamily Structured Pass Through Certificates			
2018-K074, 3.60% due 02/25/28		14,000,000	16,346,463
2018-K078, 3.92% due 06/25/28		3,350,000	3,991,622
2013-K035, 0.35% (WAC) due 08/25/23[3,10]		101,732,402	837,421
Fannie Mae			
3.59% due 02/01/29		10,200,000	11,548,324
3.21% due 08/01/27		2,113,094	2,376,789
Freddie Mac Seasoned Credit Risk Transfer Trust			
2020-3, 2.00% due 05/25/60		4,869,909	5,016,475
2020-2, 2.00% due 11/25/59		2,800,718	2,886,664
Fannie Mae-Aces			
2020-M23, 1.74% due 03/25/35		3,840,000	3,938,327
2020-M23, 1.50% (WAC) due 03/25/35[3,10]		8,989,241	1,236,140
Total Government Agency			48,178,225
Total Collateralized Mortgage Obligations			
(Cost $676,324,178)			684,701,549
FOREIGN GOVERNMENT DEBT†† - 13.7%			
Government of Japan			
(0.13)% due 01/06/21[11]	JPY	12,423,550,000	120,318,600
(0.16)% due 01/12/21[11]	JPY	4,452,850,000	43,125,344
(0.17)% due 01/25/21[11]	JPY	2,175,000,000	21,065,509
Republic of Portugal			
(0.56)% due 01/15/21[11]	EUR	84,765,000	103,594,627
Kingdom of Spain			
(0.55)% due 01/15/21[11]	EUR	69,550,000	85,005,805
Province of Nova Scotia			
0.12% due 01/14/21[11]	CAD	55,940,000	43,975,537
0.14% due 01/05/21[11]	CAD	29,424,000	23,131,480
State of Israel			
1.00% due 04/30/21	ILS	122,410,000	38,254,271
Republic of Brazil			
due 04/01/21	BRL	194,400,000	37,278,244
Kingdom of Sweden			
(0.22)% due 01/20/21[11]	SEK	201,560,000	24,508,435
(0.26)% due 03/17/21[11]	SEK	56,300,000	6,847,729
Newfoundland			
0.15% due 02/04/21[11]	CAD	20,000,000	15,720,193
0.15% due 01/28/21[11]	CAD	3,400,000	2,672,540
Province of Manitoba Canada			
0.13% due 01/06/21[11]	CAD	13,850,000	10,888,085
0.15% due 01/20/21[11]	CAD	3,750,000	2,947,860
0.15% due 01/27/21[11]	CAD	750,000	589,548
Province of Ontario			
0.13% due 01/20/21[11]	CAD	8,650,000	6,799,732
0.13% due 01/27/21[11]	CAD	3,785,000	2,975,255
United Mexican States			
4.28% due 01/07/21[11]	MXN	79,700,000	4,004,710
Province of Quebec			
0.12% due 01/08/21[11]	CAD	908,000	713,811
Total Foreign Government Debt			
(Cost $580,736,844)			594,417,315
SENIOR FLOATING RATE INTERESTS††,3 - 1.5%			
Consumer, Non-cyclical - 0.3%			
US Foods, Inc.			
4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/24/25†††		4,906,250	4,808,125
1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/27/23		398,956	392,564
Bombardier Recreational Products, Inc.			
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 05/24/27		4,688,250	4,772,638
National Mentor Holdings, Inc.			
4.25% due 03/09/26		2,228,700	2,223,597
PAREXEL International Corp.			
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 09/27/24		1,070,000	1,050,440
Diamond (BC) BV			
3.21% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24		972,494	957,099

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS††,3 - 1.5% (continued)		
Consumer, Non-cyclical - 0.3% (continued)		
Civitas Solutions, Inc.		
4.43% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 03/09/26	307,576	$ 306,872
4.51% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 03/09/26	13,724	13,693
Total Consumer, Non-cyclical		14,525,028
Industrial - 0.3%		
Filtration Group Corp.		
3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	5,146,244	5,086,033
Delta Air Lines, Inc.		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 05/01/23	2,985,000	3,027,119
Mileage Plus Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,600,000	2,702,388
Cushman & Wakefield US Borrower LLC		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	498,744	489,018
JetBlue Airways Corp.		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24	217,215	222,952
VC GB Holdings, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24†††	200,000	199,500
Total Industrial		11,727,010
Technology - 0.3%		
MACOM Technology Solutions Holdings, Inc.		
2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/17/24	8,522,304	8,300,724
Ascend Learning LLC		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	1,945,125	1,948,373
Neustar, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	19,504	18,858
Total Technology		10,267,955
Consumer, Cyclical - 0.2%		
Samsonite IP Holdings SARL		
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25	7,064,500	7,015,967
BGIS (BIFM CA Buyer, Inc.)		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	2,435,496	2,426,363
Intrawest Resorts Holdings, Inc.		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24	249,357	245,512
GVC Holdings PLC		
3.25% (3 Month USD LIBOR + 2.25%, Rate Floor: 3.25%) due 03/29/24	199,487	199,549
Total Consumer, Cyclical		9,887,391
Financial - 0.2%		
USI, Inc.		
3.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	4,844,292	4,770,611
HUB International Ltd.		
2.96% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	3,250,000	3,188,055
Total Financial		7,958,666
Basic Materials - 0.2%		
Invictus MD Strategies Corp.		
3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,460,037	6,337,748

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS††,3 - 1.5% (continued)		
Basic Materials - 0.2% (continued)		
GrafTech Finance, Inc.		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	1,622,303	$ 1,618,929
Total Basic Materials		7,956,677
Energy - 0.0%		
Venture Global Calcasieu Pass LLC		
2.53% (1 Month USD LIBOR + 2.38% and 3 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26	938,757	882,432
Total Senior Floating Rate Interests		
(Cost $62,231,185)		63,205,159
MUNICIPAL BONDS†† - 0.3%		
California - 0.3%		
Eastern Municipal Water District Revenue Bonds		
0.07% due 07/01/46[3,12]	11,000,000	11,000,000
San Dieguito Union High School District General Obligation Unlimited		
2.68% due 08/01/36	2,500,000	2,616,925
Total California		13,616,925
Total Municipal Bonds		
(Cost $13,500,000)		13,616,925
REPURCHASE AGREEMENTS†††,13 - 1.0%		
J.P. Morgan Securities LLC		
issued 12/31/20 at 0.06%		
due 01/01/21	45,000,000	45,000,000
Total Repurchase Agreements		
(Cost $45,000,000)		45,000,000

	Notional Value	
OTC OPTIONS PURCHASED†† - 0.1%		
Call options on:		
Goldman Sachs International 2Y-10 CMS CAP		
Expiring July 2022 with strike price of $0.40	772,000,000	3,890,880
Goldman Sachs International 2Y-10 CMS CAP		
Expiring July 2022 with strike price of $0.61	296,000,000	1,041,920
Bank of America, N.A. 2Y-10 CMS CAP		
Expiring July 2022 with strike price of $0.40	115,000,000	579,600
Total Call options		5,512,400
Total OTC Options Purchased		
(Cost $2,446,140)		5,512,400
Total Investments - 100.0%		
(Cost $4,236,653,651)		$ 4,345,581,746
Other Assets & Liabilities, net - 0.0%		(972,169)
Total Net Assets - 100.0%		$ 4,344,609,577

Centrally Cleared Credit Default Swap Agreements Protection Sold††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid(Received)	Unrealized Appreciation**
BofA Securities, Inc.	ICE	CDX.NA.HY.35.V1	5.00%	Quarterly	12/20/25	$ 6,360,000	$ 593,203	$ 257,899	$ 335,304

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 (Received)	Unrealized Appreciation**
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	$ 177,800,000	$ 2,175,141	$ 343	$ 2,174,798
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.31%	Annually	11/25/21	98,600,000	1,118,568	244	1,118,324
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.62%	Annually	03/04/22	110,305,000	719,052	–	719,052
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.40%	Annually	12/13/21	54,950,000	703,026	207	702,819
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.36%	Annually	12/09/21	46,500,000	572,559	194	572,365
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	09/30/21	43,200,000	425,635	151	425,484
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.23%	Annually	08/22/21	44,400,000	335,560	130	335,430
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.46%	Annually	09/17/21	29,600,000	297,002	41	296,961
								$ 6,346,543	$ 1,310	$ 6,345,233

Total Return Swap Agreements

Counterparty	Index	Financing Rate Receive	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Fixed Income Index Swap Agreements Sold Short††							
BNP Paribas	iShares Core U.S. Aggregate Bond ETF	(0.55)% (1 Month USD LIBOR + 0.40%)	At Maturity	01/21/21	571,500	$ 67,545,585	$ 57,150
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	(0.54)% (2 Month USD LIBOR + 0.36%)	At Maturity	01/21/21	305,000	36,047,950	(73,200)
BNP Paribas	iShares Core U.S. Aggregate Bond ETF	(0.54)% (3 Month USD LIBOR + 0.40%)	At Maturity	01/20/21	327,250	38,677,678	(183,260)
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	(0.45)% (3 Month USD LIBOR + 0.24%)	At Maturity	01/20/21	322,750	38,145,822	(219,470)
Goldman Sachs International	iShares iBoxx $ High Yield Corporate Bond ETF	(0.50)% (1 Month USD LIBOR + 0.35%)	At Maturity	01/27/21	430,200	37,556,460	(443,106)
Goldman Sachs International	iShares iBoxx $ Investment Grade Corporate Bond ETF	(0.47)% (1 Month USD LIBOR + 0.33%)	At Maturity	02/01/21	265,600	36,687,328	(1,168,640)
						$ 254,660,823	$ (2,030,526)

Forward Foreign Currency Exchange Contracts††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2020	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	121,120,000	BRL	07/01/21	$ 28,823,148	$ 23,240,671	$ 5,582,477
Goldman Sachs International	40,300,000	BRL	07/01/21	9,441,256	7,732,819	1,708,437
JPMorgan Chase Bank, N.A.	18,300,000	BRL	07/01/21	4,347,310	3,511,429	835,881
Citibank N.A., New York	912,456,000	JPY	07/01/21	8,984,580	8,856,788	127,792
Barclays Bank plc	843,421,500	JPY	07/01/21	8,292,415	8,186,702	105,713
Citibank N.A., New York	51,080,000	CAD	01/14/21	40,178,870	40,158,553	20,317
Goldman Sachs International	79,700,000	MXN	01/07/21	4,021,799	4,007,171	14,628
BNP Paribas	8,650,000	CAD	01/20/21	6,802,748	6,800,758	1,990
Morgan Stanley Capital Services LLC	4,995,000	EUR	03/30/21	6,116,078	6,115,323	755
Citibank N.A., New York	3,750,000	CAD	01/20/21	2,948,896	2,948,306	590
Barclays Bank plc	908,000	CAD	01/08/21	714,023	713,837	186
Citibank N.A., New York	456,000	JPY	01/04/21	4,450	4,416	34
Barclays Bank plc	421,500	JPY	01/04/21	4,106	4,082	24
Citibank N.A., New York	1,875	ILS	02/01/21	531	584	(53)
BNP Paribas	3,400,000	CAD	01/28/21	2,672,432	2,673,246	(814)
BNP Paribas	4,535,000	CAD	01/27/21	3,564,075	3,565,619	(1,544)
Goldman Sachs International	4,860,000	CAD	01/14/21	3,819,238	3,820,880	(1,642)
Bank of America, N.A.	684,200	ILS	02/01/21	199,912	213,298	(13,386)
UBS AG	2,175,000,000	JPY	01/25/21	21,009,966	21,069,851	(59,885)
UBS AG	2,266,550,000	JPY	01/06/21	21,877,241	21,951,079	(73,838)
JPMorgan Chase Bank, N.A.	4,424,000	CAD	01/05/21	3,368,637	3,477,933	(109,296)
Bank of America, N.A.	5,454,000	ILS	04/30/21	1,586,157	1,703,784	(117,627)
Citibank N.A., New York	56,300,000	SEK	03/17/21	6,652,330	6,850,736	(198,406)
Citibank N.A., New York	17,585,000	EUR	01/15/21	21,275,643	21,492,539	(216,896)
Bank of America, N.A.	13,124,200	ILS	01/31/22	3,890,957	4,126,442	(235,485)
UBS AG	456,100,000	MXN	02/18/21	22,581,075	22,824,951	(243,876)
Citibank N.A., New York	12,524,000	ILS	04/30/21	3,658,245	3,912,392	(254,147)
UBS AG	4,452,850,000	JPY	01/12/21	42,815,866	43,128,453	(312,587)
UBS AG	20,000,000	CAD	02/04/21	15,388,238	15,725,570	(337,332)
JPMorgan Chase Bank, N.A.	23,240,000	CAD	01/27/21	17,834,189	18,272,323	(438,134)
Barclays Bank plc	13,850,000	CAD	01/06/21	10,441,876	10,888,252	(446,376)
UBS AG	467,000,000	MXN	01/28/21	22,736,523	23,423,597	(687,074)
Goldman Sachs International	42,231,650	ILS	01/31/22	12,500,228	13,278,255	(778,027)
Goldman Sachs International	11,989,250	EUR	07/30/21	13,927,012	14,719,081	(792,069)
Barclays Bank plc	25,000,000	CAD	01/05/21	18,839,587	19,653,779	(814,192)
Goldman Sachs International	194,400,000	BRL	04/01/21	36,483,062	37,408,165	(925,103)
UBS AG	201,560,000	SEK	01/20/21	23,567,626	24,511,447	(943,821)
JPMorgan Chase Bank, N.A.	1,207,000,000	MXN	01/14/21	59,633,504	60,637,252	(1,003,748)
Barclays Bank plc	34,670,000	EUR	01/15/21	41,077,109	42,373,974	(1,296,865)
JPMorgan Chase Bank, N.A.	21,006,375	EUR	07/30/21	24,244,928	25,789,315	(1,544,387)
UBS AG	1,199,400,000	MXN	02/25/21	58,245,638	59,978,293	(1,732,655)
Citibank N.A., New York	10,157,000,000	JPY	01/06/21	96,528,142	98,368,493	(1,840,351)
Goldman Sachs International	196,647,000	ILS	04/30/21	57,843,529	61,430,864	(3,587,335)
JPMorgan Chase Bank, N.A.	102,060,000	EUR	01/15/21	120,862,653	124,738,617	(3,875,964)
Goldman Sachs International	218,667,533	ILS	02/01/21	63,610,504	68,169,333	(4,558,829)
						$ (19,042,920)

Forward Foreign Currency Exchange Contracts††

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2020	Unrealized Appreciation (Depreciation)
Barclays Bank plc	32,995,625	EUR	07/30/21	$ 35,907,159	$ 40,508,396	$ 4,601,237
Goldman Sachs International	117,465,319	ILS	02/01/21	32,919,631	36,619,667	3,700,036
Goldman Sachs International	55,355,850	ILS	01/31/22	15,359,559	17,404,697	2,045,138
Goldman Sachs International	45,495,450	ILS	04/30/21	12,689,087	14,212,395	1,523,308
JPMorgan Chase Bank, N.A.	45,495,450	ILS	04/30/21	12,819,231	14,212,395	1,393,164
UBS AG	101,888,289	ILS	02/01/21	30,458,320	31,763,548	1,305,228
UBS AG	1,199,400,000	MXN	02/25/21	59,048,402	59,978,293	929,891
JPMorgan Chase Bank, N.A.	1,755,877,500	JPY	07/01/21	16,249,098	17,043,490	794,392
UBS AG	467,000,000	MXN	01/28/21	23,074,217	23,423,597	349,380
JPMorgan Chase Bank, N.A.	23,240,000	CAD	01/27/21	17,971,064	18,272,323	301,259
BNP Paribas	456,100,000	MXN	02/18/21	22,697,188	22,824,951	127,763
Citibank N.A., New York	119,515,000	BRL	07/01/21	22,919,925	22,932,701	12,776
JPMorgan Chase Bank, N.A.	877,500	JPY	01/04/21	8,074	8,498	424
UBS AG	1,207,000,000	MXN	01/14/21	60,688,979	60,637,252	(51,727)
JPMorgan Chase Bank, N.A.	60,205,000	BRL	07/01/21	11,667,635	11,552,217	(115,418)
						$ 16,916,851

~ *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 December 31, 2020.*
3 *Variable rate security. Rate indicated is the rate effective at December 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.*
4 *Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.*
5 *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 $1,849,724,816 (cost $1,830,312,074), or 42.6% of total net assets.*
6 *Perpetual maturity.*
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 $92,047,634 (cost $92,179,625), or 2.1% of total net assets.*
9 *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, 2020.*
10 *Security is an interest-only strip.*
11 *Rate indicated is the effective yield at the time of purchase.*
12 *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 December 31, 2020.*
13 *Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.*

BofA — Bank of America
BRL — Brazilian Real
CAD — Canadian Dollar
CDX.NA.HY.35.V1 — Credit Default Swap North American High Yield Series 35 Index Version 1
CME — Chicago Mercantile Exchange
CMS — Constant Maturity Swap
EUR — Euro
ICE — Intercontinental Exchange
ILS — Israeli New Shekel
JPY — Japanese Yen
LIBOR — London Interbank Offered Rate
MXN — Mexican Peso
plc — Public Limited Company
REMIC — Real Estate Mortgage Investment Conduit
REIT — Real Estate Investment Trust
SARL — Société à Responsabilité Limitée
SEK — Swedish Krona
WAC — Weighted Average Coupon