	Shares	VALUE		FACE AMOUNT~	Value
MONEY MARKET FUND [†] -	0.5%		MP CLO VIII Ltd.		
Dreyfus Treasury			2018-2A, 3.17% (3		
Securities Cash			Month USD LIBOR		
Management Fund			+ 0.91%, Rate		
— Institutional			Floor: 0.00%)		
Shares 1.83% ¹	2,046,924	\$ 2,046,924	due 10/28/27 ^{2,3}	3,450,000	3,450,071
Total Money Market Fund			Seneca Park CLO Limited		
(Cost \$2,046,924)		2,046,924	2017-1A, 3.42% (3		
, , ,			Month USD LIBOR		
	FACE		+ 1.12%, Rate		
	Amount~		Floor: 0.00%)		
			due 07/17/26 ^{2,3}	3,434,954	3,441,994
ASSET-BACKED SECURITIE	ES ^{††} - 25.2%		Figueroa CLO Ltd.		
COLLATERALIZED LOAN O		13.2%	2018-2A, 3.01%		
Halcyon Loan Advisors			(3 Month USD		
Funding Ltd.			LIBOR $+ 0.85\%$,		
2017-3A, 3.20% (3			Rate Floor: 0.85%)		
Month USD LIBOR			due 06/20/27 ^{2,3}	3,394,717	3,382,551
+ 0.90%, Rate			California Street		
Floor: 0.00%)			CLO IX, LP		
due 10/18/27 ^{2,3}	4,650,000	4,652,045	2019-9A, 9.28% (3		
Mountain View CLO Ltd.			Month USD LIBOR		
2018-1A, 3.10% (3			+ 0.70%, Rate		
Month USD LIBOR			Floor: 0.00%)		
+ 0.80%, Rate			due 07/16/32 ^{2,3}	3,000,000	3,000,897
Floor: 0.80%)			Palmer Square Loan		
due 10/15/26 ^{2,3}	4,558,633	4,561,775	Funding Ltd.		
Avery Point VI CLO Ltd.			2018-4A, 3.06%		
2018-6A, 3.34%			(3 Month USD		
(3 Month USD			LIBOR + 0.90%,		
LIBOR + 1.05%,			Rate Floor: 0.00%)	3 655 654	3 (55 054
Rate Floor: 0.00%)			due 11/15/26 ^{2,3}	1,655,654	1,655,054
due 08/05/27 ^{2,3}	3,600,000	3,603,659	2019-3A, 3.17% (3		
OZLM XII Ltd.			Month USD LIBOR		
2018-12A, 3.32%			+ 0.85%, Rate		
(3 Month USD			Floor: 0.85%) due 08/20/27 ^{2,3}	1 000 000	000 050
LIBOR + 1.05%,			, ,	1,000,000	999,050
Rate Floor: 0.00%)			Crown Point CLO III Ltd.		
due 04/30/27 ^{2,3}	3,600,000	3,600,019	2017-3A, 3.21% (3 Month USD LIBOR		
West CLO Ltd.					
2017-1A, 3.22% (3			+ 0.91%, Rate Floor: 0.00%)		
Month USD LIBOR			due 12/31/27 ^{2,3}	2,300,000	2,300,924
+ 0.92%, Rate			uue 12/31/2/	۷,300,000	2,300,924
Floor: 0.00%)					
due 07/18/26 ^{2,3}	3,521,943	3,516,086			

	Face Amount [~]	VALUE		Face Amount~	V ALUE
NewStar Clarendon Fund CLO LLC 2019-1A, 3.58% (3 Month USD LIBOR +1.30%, Rate			Midocean Credit CLO V 2018-5A, 3.90% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%)	1.750.000	1 700 454
Floor: 0.00%) due 01/25/27 ^{2,3} Mountain Hawk II CLO Ltd. 2018-2A, 3.88% (3 Month USD LIBOR + 1.60%,	2,250,000	\$ 2,247,767	due 07/19/28 ^{2,3} THL Credit Wind River CLO Ltd. 2019-1A, 3.18% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%)	1,750,000	, ,, ,
Rate Floor: 0.00%) due 07/20/24 ^{2,3} KVK CLO Ltd. 2017-1A, 3.20% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%)	2,000,000	2,000,276	due 01/15/26 ^{2,3} Voya CLO Ltd. 2019-2A, 2.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{2,3}	1,500,000 1,500,000	1,500,339 1,500,178
due 01/14/28 ^{2,3} Fortress Credit Opportunities XI CLO Ltd. 2018-11A, 3.60% (3 Month USD LIBOR + 1.30%,	1,800,000	1,793,710	Fortress Credit Opportunities IX CLO Ltd. 2017-9A, 3.71% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%)		
Rate Floor: 0.00%) due 04/15/31 ^{2,3} BlueMountain CLO XXV Ltd. 2019-25A, 2.94% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%)	1,800,000	1,773,235	due 11/15/29 ^{2,3} Marathon CLO V Ltd. 2017-5A, 3.02% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{2,3} BDS	1,457,000 1,021,117	1,448,250 1,017,076
due 07/15/32 ^{2,3} Garrison BSL CLO Ltd. 2018-1A, 3.25% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%)	1,750,000	1,750,831	2018-FL2, 2.97% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 08/15/35 ^{2,3} Staniford Street CLO Ltd.	971,114	968,861
due 07/17/28 ^{2,3}	1,750,000	1,750,148	2017-1A, 3.30% (3 Month USD LIBOR + 1.18%, Rate Floor: 0.00%) due 06/15/25 ^{2,3}	778,346	778,034

	Face Amount	Value		Face Amount~	Value
GPMT Ltd. 2018-FL1, 2.94%			2019-6, 2.64% (1 Month USD LIBOR + 0.60%,		
(1 Month USD			Rate Floor: 0.60%)	1 050 000	¢ 1.050.000
LIBOR + 0.90%, Rate Floor: 0.90%)			due 07/24/21 ^{†††,2,3} 2019-WL1, 2.67%	1,850,000	\$ 1,850,000
due 11/21/35 ^{2,3}	767,906	\$ 767,466	(1 Month USD		
VMC Finance LLC	707,500	¥ 707,400	LIBOR + 0.65%,		
2018-FL1, 2.84%			Rate Floor: 0.65%)		
(1 Month USD			due 08/25/52 ^{2,3}	1,000,000	1,001,013
LIBOR + 0.82%,			2019-2, 2.59% (1 Month		
Rate Floor: 0.82%)			USD LIBOR + 0.55%,		
due 03/15/35 ^{2,3}	568,533	565,402	Rate Floor: 0.55%)		
Venture XVI CLO Ltd.			due 04/24/21 ^{2,3}	900,000	900,521
2018-16A, 3.15%			2019-9, 2.74% (1 Month		
(3 Month USD			USD LIBOR + 0.70%,		
LIBOR + 0.85%,			Rate Floor: 0.00%)	coo ooo	(00,000
Rate Floor: 0.85%)	400,000	200 (05	due 10/24/20 ^{2,3}	600,000	600,000
due 01/15/28 ^{2,3}	400,000	398,605	Barclays Bank plc GMTn, 2.62% (1 Month		
Total Collateralized Loan Ol	bligations	60,153,757	USD LIBOR + 0.60%)		
CREDIT CARD - 4.7%			due 06/02/20 ^{2,3}	2,150,000	2,145,441
Capital One Multi-Asset			GMTN, 2.86% due	2,130,000	2,113,111
Execution Trust			10/31/19	2,050,000	2,050,296
2017-A4, 1.99%			Madison Avenue		
due 07/17/23	12,750,000	12,752,951	Securitization Trust		
American Express Credit			due 11/01/20 ³	700,000	700,000
Account Master Trust			Total Financial		15,397,271
2018-1, 2.67% due					
10/17/22	5,650,000	5,664,480	AUTOMOTIVE - 2.6%		
Chase Issuance Trust			Hertz Vehicle		
2015-A4, 1.84%	2 100 000	2 006 675	Financing II, LP		
due 04/15/22	3,100,000	3,096,675	2015-1A, 2.73% due 03/25/21 ²	4,650,000	4,656,528
Total Credit Card		21,514,106	Avis Budget Rental Car	4,030,000	4,030,328
FINANCIAL - 3.4%			Funding AESOP LLC		
Station Place			2015-1A, 2.50%		
Securitization Trust			due 07/20/21 ²	4,650,000	4,653,534
2019-8, 2.64% (1 Month			Carmax Auto Owner Trust		
USD LIBOR + 0.60%,			2019-3, 2.26% due		
Rate Floor: 0.60%)			08/17/20	2,423,143	2,422,928
due 03/24/20 ^{2,3}	3,100,000	3,100,000	Total Automotive		11,732,990
2019-5, 2.74% (1 Month USD LIBOR + 0.70%,			TRANSPORT-CONTAINER -	0.9%	
Rate Floor: 0.70%)			Global SC Finance II SRL	0. 2/0	
due 06/24/20 ^{†††,2,3}	3,050,000	3,050,000	2014-1A, 3.19%		
	-,,	-,,	due 07/17/29 ²	3,141,667	3,141,218
			due 07/17/29²	3,141,667	3,141,21

	Face Amount~	Value		Face Amount~	Value
Cronos Containers			BNZ International		
Program Ltd.			Funding Ltd.		
2013-1A, 3.08%	7 007 5 10	* 3000 000	2.85% (3 Month USD		
due 04/18/28 ²	1,087,542	\$ 1,086,660	LIBOR + 0.70%)	2 550 000	¢ 2.556.202
Total Transport-Container		4,227,878	due 02/21/20 ^{2,3} UBS Group Funding	2,550,000	\$ 2,556,203
TRANSPORT-AIRCRAFT - 0).4%		Switzerland AG		
AIM Aviation Finance Ltd.			4.08% (3 Month USD		
2015-1A, 4.21%			LIBOR + 1.78%,		
due 02/15/40 ²	975,249	986,458	Rate Floor: 0.00%)		
Raspro Trust			due 04/14/21 ^{2,3}	1,400,000	1,429,241
2005-1A, 3.20%			3.57% (3 Month USD	.,,	.,,
(3 Month USD			LIBOR + 1.44%)		
LIBOR + 0.93%,			due 09/24/20 ^{2,3}	1,100,000	1,114,463
Rate Floor: 0.93%)			Capital One	.,,	1,111,100
due 03/23/24 ^{2,3}	607,578	599,500	Financial Corp.		
Total Transport-Aircraft	·	1,585,958	2.72% (3 Month USD		
•	•	1,303,330	LIBOR + 0.45%)		
Total Asset-Backed Securit	ies		due 10/30/20 ³	2,535,000	2,538,960
(Cost \$114,644,513)		114,611,960	Huntington National Bank	_,,	_,,
CORPORATE BONDS†† - 2	3.0%		2.64% (3 Month USD		
FINANCIAL - 11.4%			LIBOR + 0.51%)		
Wells Fargo & Co.			due 03/10/20 ³	2,525,000	2,529,120
3.11% (3 Month USD			Citizens Bank North	,,	,,
LIBOR + 0.93%)			America/Providence RI		
due 02/11/22 ³	2,800,000	2,817,146	2.68% (3 Month USD		
HSBC Holdings plc			LIBOR + 0.54%)		
2.72% (3 Month USD			due 03/02/20 ³	2,525,000	2,527,827
LIBOR + 0.60%)			Credit Agricole S.A.	, ,	
due 05/18/21 ³	2,600,000	2,602,677	3.10% (3 Month USD		
Lloyds Bank plc			LIBOR + 0.97%)		
2.70% (3 Month USD			due 06/10/20 ^{2,3}	2,495,000	2,508,848
LIBOR + 0.49%)			Goldman Sachs	, ,	
due 05/07/21 ³	2,600,000	2,599,735	Group, Inc.		
Citigroup, Inc.			2.83% (3 Month USD		
3.13% (3 Month USD			LIBOR + 0.73%)		
LIBOR + 0.79%)			due 12/27/20 ³	1,400,000	1,401,356
due 01/10/20 ³	2,300,000	2,302,873	3.90% (3 Month USD	•	•
3.48% (3 Month USD			LIBOR + 1.77%)		
LIBOR + 1.38%)			due 02/25/21 ³	1,050,000	1,070,326
due 03/30/21 ³	250,000	253,731	Sumitomo Mitsui		
. ,			Trust Bank Ltd.		
			3.21% (3 Month USD		
			LIBOR + 0.91%)		
			due 10/18/19 ^{2,3}	2,375,000	2,376,269
			auc 10/10/17	2,373,000	2,370,20

	Face Amount~	Value		Face Amount [~]	Value
Svenska Handelsbanken			Standard Chartered Bank		
AB			2.69% (3 Month USD		
2.60% (3 Month USD			LIBOR + 0.40%)		
LIBOR + 0.47%)			due 08/04/20 ³	920,000	\$ 921,304
due 05/24/21 ³	2,250,000	\$ 2,257,817	Credit Suisse AG NY		
American Express Co.			2.66% (3 Month USD		
2.65% (3 Month USD			LIBOR + 0.40%)		
LIBOR + 0.53%)			due 07/31/20 ³	920,000	920,750
due 05/17/21 ³	2,150,000	2,155,595	UBS AG		
AvalonBay			2.68% (3 Month USD		
Communities, Inc.			LIBOR + 0.58%,		
2.73% (3 Month USD			Rate Floor: 0.00%)		
LIBOR + 0.43%)			due 06/08/20 ^{2,3}	870,000	872,333
due 01/15/21 ³	2,050,000	2,048,866	JPMorgan Chase & Co.		
Synchrony Financial			2.40% due 06/07/21	775,000	778,685
3.52% (3 Month USD			ANZ New Zealand		
LIBOR + 1.23%)			Int'l Ltd.		
due 02/03/20 ³	1,800,000	1,803,862	2.85% due 08/06/20 ²	600,000	604,208
Sumitomo Mitsui			Morgan Stanley		
Financial Group, Inc.			5.50% due 07/24/20	555,000	569,953
3.78% (3 Month USD			Essex Portfolio, LP		
LIBOR + 1.68%)			5.20% due 03/15/21	300,000	310,393
due 03/09/21 ³	1,350,000	1,374,529	Australia & New Zealand		
Mitsubishi UFJ Financial			Banking Group Ltd.		
Group, Inc.			3.13% (3 Month USD		
4.02% (3 Month USD			LIBOR + 0.99%)		
LIBOR + 1.88%)			due 06/01/21 ^{2,3}	300,000	303,385
due 03/01/21 ³	1,234,000	1,259,862	Swedbank AB		
Discover Bank			2.65% due 03/10/21 ²	300,000	301,017
3.10% due 06/04/20	1,100,000	1,105,949	Credit Suisse Group		
AerCap Ireland Capital			Funding Guernsey Ltd.		
DAC / AerCap Global			2.75% due 03/26/20	250,000	250,668
Aviation Trust			American Tower Corp.		
4.25% due 07/01/20	900,000	912,364	2.80% due 06/01/20	230,000	230,876
4.63% due 10/30/20	150,000	153,552	Assurant, Inc.		
AXIS Specialty			3.36% (3 Month USD		
Finance LLC			LIBOR + 1.25%)		
5.88% due 06/01/20	1,000,000	1,023,321	due 03/26/21 ³	194,000	194,017
Santander UK plc			Total Financial		51,962,976
2.76% (3 Month USD			Total i mancial		31,302,370
LIBOR + 0.62%)			CONSUMER, NON-CYCLIC	AL - 4.6%	
due 06/01/21³ ´	980,000	980,895	Allergan Funding SCS		
• •			3.39% (3 Month USD		
			LIBOR + 1.26%)		
			due 03/12/20 ³	2,650,000	2,660,525

	Face Amount [~]	Value		Face Amount~	Value
Express Scripts			Keurig Dr Pepper, Inc.		
Holding Co.			3.55% due 05/25/21	500,000	\$ 510,687
2.87% (3 Month USD			Zoetis, Inc.		
LIBOR + 0.75%)			3.45% due 11/13/20	230,000	232,972
due 11/30/20 ³	2,530,000	\$ 2,530,205	Biogen, Inc.		
Zimmer Biomet			2.90% due 09/15/20	100,000	100,721
Holdings, Inc.			Total Consumer,		
2.91% (3 Month USD			Non-cyclical		20,939,335
LIBOR + 0.75%)					
due 03/19/21 ³	1,400,000	1,400,025	INDUSTRIAL - 1.8%		
2.70% due 04/01/20	1,070,000	1,071,826	Siemens		
General Mills, Inc.			Financieringsmaatschappij		
2.86% (3 Month USD			N.V.		
LIBOR + 0.54%)			2.73% (3 Month USD		
due 04/16/21 ³	2,450,000	2,455,563	LIBOR + 0.61%)		
Bayer US Finance II LLC			due 03/16/22 ^{2,3}	1,870,000	1,885,614
2.74% (3 Month USD			Aviation Capital		
LIBOR + 0.63%)			Group LLC		
due 06/25/21 ^{2,3}	1,700,000	1,698,047	2.88% due 01/20/22 ²	1,200,000	1,204,856
CVS Health Corp.			Rolls-Royce plc		- 0000
2.82% (3 Month USD			2.38% due 10/14/20 ²	1,000,000	1,001,122
LIBOR + 0.72%)			L3Harris Technologies,		
due 03/09/21 ³	1,050,000	1,055,064	Inc.	222 222	007.067
2.73% (3 Month USD			2.70% due 04/27/20	930,000	931,861
LIBOR + 0.63%)			Molex Electronic		
due 03/09/20 ³	115,000	115,227	Technologies LLC	000 000	007 452
Constellation Brands, Inc.	7 050 000	7.050.004	2.88% due 04/15/20 ²	900,000	901,453
2.25% due 11/06/20	1,050,000	1,050,334	Northrop Grumman Corp.	FF0 000	FF0 10F
Mondelez International,			2.08% due 10/15/20	550,000	550,185
Inc.	7 040 000	7.045.222	3.50% due 03/15/21	250,000	254,623
3.00% due 05/07/20	1,040,000	1,045,323	Textron, Inc.		
Quest Diagnostics, Inc.	7 020 000	7 007 004	2.73% (3 Month USD		
2.50% due 03/30/20	1,030,000	1,031,024	LIBOR + 0.55%)	600,000	E00 720
Molson Coors Brewing Co.	7 005 000	7.004.074	due 11/10/20 ³	600,000	599,729
2.25% due 03/15/20	1,025,000	1,024,374	Ryder System, Inc.	F40 000	F 40, 000
Conagra Brands, Inc.			2.50% due 05/11/20	540,000	540,928
3.03% (3 Month USD			Penske Truck Leasing		
LIBOR + 0.75%)	1 000 000	1,000,004	Company Lp / PTL		
due 10/22/20 ³	1,000,000	1,000,204	Finance Corp.	220 000	220 201
Bayer US Finance LLC	7 000 000	000 000	3.05% due 01/09/20 ²	320,000	320,385
2.38% due 10/08/19 ²	1,000,000	999,992	Ingersoll-Rand		
Coca-Cola Femsa			Luxembourg		
SAB de CV	050 000	057.000	Finance S.A.	170 000	170 210
4.63% due 02/15/20	950,000	957,222	2.63% due 05/01/20	170,000	170,310

	Face Amount [~]	Value		Face Amount~		VALUE
GATX Corp. 2.60% due 03/30/20 Total Industrial	70,000	\$ 70,066 8,431,132	CA, Inc. 5.38% due 12/01/19 Broadcom Corporation / Broadcom Cayman	900,000	\$	904,320
ENERGY - 1.8% Equities Corp. 2.87% (3 Month USD			Finance Ltd. 2.38% due 01/15/20 Total Technology	900,000	_	899,943 5,890,756
LIBOR + 0.77%) due 10/01/20 ³ Sabine Pass Liquefaction LLC	2,200,000	2,194,992	CONSUMER, CYCLICAL - 0. Marriott International, Inc. 2.74% (3 Month USD	6 %		
5.63% due 02/01/21 Florida Gas Transmission Company LLC	1,025,000	1,058,739	LIBOR + 0.60%) due 12/01/20 ³ Starbucks Corp.	1,000,000		1,003,225
5.45% due 07/15/20 ² Energy Transfer Operating, LP	980,000	1,002,619	2.10% due 02/04/21 McDonald's Corp. 3.50% due 07/15/20	1,000,000 700,000		1,000,942 708,039
7.50% due 10/15/20 Reliance Holding	900,000	945,806	Total Consumer, Cyclical	,	_	2,712,206
USA, Inc. 4.50% due 10/19/20 ² Marathon Petroleum Corp.	900,000	917,433	COMMUNICATIONS - 0.6% Deutsche Telekom International			
3.40% due 12/15/20 Occidental Petroleum	885,000	894,769	Finance BV 2.88% (3 Month USD LIBOR + 0.58%)			
Corp. 2.60% due 08/13/21 Phillips 66	850,000	855,536	due 01/17/20 ^{2,3'} Telefonica Emisiones S.A.	2,515,000		2,517,989
2.73% (3 Month USD LIBOR + 0.60%) due 02/26/21 ³	350,000	350,016	5.13% due 04/27/20 Total Communications	75,000	_	76,200 2,594,189
Total Energy	330,000	8,219,910	UTILITIES - 0.6% Ameren Corp.			
TECHNOLOGY - 1.3% Fiserv, Inc. 2.70% due 06/01/20 International Business Machines Corp.	1,100,000	1,102,931	2.70% due 11/15/20 NextEra Energy Capital Holdings, Inc. 2.55% (3 Month USD LIBOR + 0.45%)	1,000,000		1,005,230
2.80% due 05/13/21 Analog Devices, Inc.	1,050,000	1,064,060	due 09/28/20 ³ Southern Power Co.	1,000,000		1,000,425
2.95% due 01/12/21 Fidelity National	1,000,000	1,007,502	2.38% due 06/01/20 PSEG Power LLC	400,000		400,344
Information Services, Inc.			5.13% due 04/15/20 Total Utilities	130,000	_	131,972 2,537,971
3.63% due 10/15/20	900,000	912,000				

	FACE			FACE	
-	Amount~	VALUE		Amount~	VALUE
BASIC MATERIALS - 0.3%			COLLATERALIZED MORTG	AGE OBLIGA	TIONS ^{††} - 13.8%
Newmont Goldcorp Corp.			RESIDENTIAL MORTGAGE	BACKED SEC	URITIES - 11.4%
5.13% due 10/01/19	900,000	\$ 900,000	Ocwen Master Advance		
Georgia-Pacific LLC			Receivables Trust		
5.40% due 11/01/20 ²	400,000	413,767	2019-T1, 2.51%		
Total Basic Materials		1,313,767	due 08/15/50 ²	8,200,000	\$ 8,220,287
Total Corporate Bonds			CSMC Series		
(Cost \$104,350,505)		104,602,242	2014-7R, 2.30% (WAC)		
			due 10/27/36 ^{2,3}	3,612,952	3,590,348
FOREIGN GOVERNMENT	DEBT ^{††} - 18.6%	6	2014-2R, 2.35% (1		
Government of Japan			Month USD LIBOR		
due 10/21/19 ⁵	JPY 1,548,700,000	14,326,033	+ 0.20%, Rate		
due 01/10/20 ⁵	JPY1,027,200,000	9,507,562	Floor: 0.20%)	2 220 507	2 120 250
0.10% due 07/01/21	JPY 893,000,000		due 02/27/46 ^{2,3}	3,229,587	3,139,259
due 01/20/20 ⁵	JPY 536,000,000		Deephaven Residential		
0.10% due 06/01/20	JPY 402,300,000		Mortgage Trust		
0.10% due 09/01/20	JPY 373,000,000		2019-3A, 2.96% (WAC) due 07/25/59 ^{2,3}	4,065,790	4,083,832
0.10% due 06/20/20	JPY 152,000,000		Towd Point Mortgage	4,003,730	4,065,632
0.10% due 04/15/20	JPY 131,700,000		Trust		
0.10% due 03/20/20	JPY 37,000,000	342,861	2018-2, 3.25% (WAC)		
2.40% due 03/20/20	JPY 15,000,000	140,476	due 03/25/58 ^{2,3}	1,420,866	1,446,844
2.20% due 06/22/20	JPY 6,100,000	57,440	2017-6, 2.75% (WAC)	1,420,000	1,440,044
1.30% due 03/20/20	JPY 6,000,000	55,908	due 10/25/57 ^{2,3}	1,315,487	1,328,029
State of Israel	11 C 10 000 000	F 202 074	2017-5, 2.62% (1 Month	1,515,707	1,520,025
0.50% due 01/31/21	ILS 18,000,000	5,202,874	USD LIBOR + 0.60%,		
1.00% due 04/30/21	ILS 12,120,000	3,532,493	Rate Floor: 0.00%)		
5.00% due 01/31/20	ILS 9,600,000	2,805,225	due 02/25/57 ^{2,3}	811,859	808,737
5.50% due 01/31/22	ILS 3,710,000	1,197,108	CIM Trust	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,
Federative Republic of Brazil			2018-R4, 4.07% (WAC)		
due 07/01/20 ⁵	BRL 22,160,000	5,154,544	due 12/26/57 ^{2,3}	3,155,272	3,192,894
due 07/01/20 due 07/01/21 ⁵	BRL 19,000,000		Soundview Home		
due 07/01/21 due 01/01/20 ⁵	BRL 9,690,000		Loan Trust		
Kingdom of Spain	DRL 3,030,000	2,303,400	2006-OPT5, 2.16% (1		
0.75% due 07/30/21	EUR 4,590,000	5,119,461	Month USD LIBOR		
4.00% due 04/30/20	EUR 2,950,000		+ 0.14%, Rate Floor:		
due 01/17/20 ⁵	EUR 1,490,000		0.14%) due 07/25/36 ³	3,123,816	3,045,697
Republic of Portugal	231(1,130,000	1,020,732	New Residential		
due 01/17/20 ⁵	EUR 1,410,000	1,539,311	Advance Receivables		
4.80% due 06/15/20	EUR 890,000	1,006,660	Trust Advance		
Total Foreign Government			Receivables Backed		
(Cost \$85,298,832)	ושכטו	84,512,323	2019-T3, 2.51%	0 ===	
(031 403,270,032)			due 10/20/52 ²	2,550,000	2,555,403

Month USD LIBOR		Face Amount [~]		VALUE		Face Amount~	Value
Incorporated Trust 2018-3, 3.69% (WAC) due 10/26/48 ^{2,3} 714,058 \$ 718 \$ 7	,				0 0		
2006-NC1, 2.40% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ³ 2,550,000 \$ 2,528,375 Homeward Opportunities CIT Mortgage Loan Trust 2007-1, 3.37% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{2,3} 2,392,480 2,419,080 Residential Trust 2006-2, 2.28% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 09/25/36 ³ 2,429,757 2,389,247 (WAC) due 09/25/36 ³ 2,429,757 2,389,247 (WAC) due 09/25/36 ³ 3,1913,697 1,952,102 (I Month USD Mortgage Loan Trust 2018-2A, 3.50% (WAC) due 02/25/58 ^{2,3} 1,913,697 1,952,102 (I Month USD Ameriquest Mortgage Securities Incorporated Asset-Backed Pass- Through Ctrfs Series 2005-R10, 2.45% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%, due 01/25/36 ³ 1,500,000 1,503,061 BRAVO Residential Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59 ^{2,3} 1,425,328 1,427,223 2019-RM3, 2.80% (WAC) due 07/25/59 ^{2,3} 1,250,000 1,246,263 Banc of America Funding Trust 2019-S, 2.28% (1 Month USD COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley COMMERCIAL MORTGAGE BACKED SECURITIES COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley							
Month USD LIBOR	•				``` '	77.4.050	¢ 730.606
+ 0.38%, Rate Floor:	. ,					/14,058	\$ 718,696
0.38%) due 12/25/35 ³ 2,550,000 \$ 2,528,375 Homeward Opportunities CIT Mortgage Loan Trust 2007-1, 3.37% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%, Rate Floor: 1.35%, due 10/25/37 ^{2,3} 2,392,480 2,419,080 Residential Trust 2006-2, 2.28% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 09/25/36 ³ 2,429,757 2,389,247 (WAC) due 09/25/58 ^{2,3} 1,913,697 1,952,102 (1 Month USD LIBOR + 0.26%) Asset-Backed Pass- Through Ctfs Series 2005-2, 2.27% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.00%) Asset-Backed Pass- Through Ctfs Series 2005-R0, 2.45% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 ³ 1,500,000 1,503,061 BRAVO Residential Funding Trust 2018-2, 3.30% (WAC) due 06/01/59 ^{2,3} 1,425,328 1,427,223 Cascade Funding Wortgage Trust 2019-NQM1, 2.67% (WAC) due 06/25/69 ^{2,3} 500,000 500 Cascade Funding Mortgage Trust 2019-R0, 3.30% (WAC) due 06/01/59 ^{2,3} 1,250,000 1,246,263 Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley					` '	477.040	430.267
CIT Mortgage Loan Trust 2007-1, 3.37% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{2,3} 2,392,480 2,419,080 Residential Trust 2019-1, 2.94% (WAC) due 06/25/49 ^{2,3} 956,232 958 Citigroup Mortgage Loan Trust 2019-1, 2.94% (WAC) due 06/25/49 ^{2,3} 956,232 958 Citigroup Mortgage Loan Trust 2006-2, 2.28% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 09/25/36 ³ 2,429,757 2,389,247 (WAC) due 09/25/36 ³ 2,429,757 2,389,247 (WAC) due 09/25/49 ^{2,3} 959,430 958 Mortgage Loan Trust 2019-1N.C1, 2.72% (WAC) due 07/25/49 ^{2,3} 959,430 958 Freddie Mac STACR Trust 2019-DNA3, 2.75% due 02/25/58 ^{2,3} 1,913,697 1,952,102 (1 Month USD LIBOR + 0.73%, Rate Floor: 0.00%) Asset-Backed Pass- Through Crfs Series 2005-R10, 2.45% (1 Pass-Through Certificates Series 2005-R10, 2.5%, Rate Floor: 0.25%, Rate Floor: 0.05%, Rate Floor: 0.25%, BRAVO Residential Rate Floor: 0.25%, Rate Floor: 0.25%, BRAVO Residential Rate Floor: 0.25%, Rate Floor: 0.00%) Certificates Series 2005-R10, 2.45% (1 Pass-Through Certificates Series 2005-R10, 2.45% (1 Pass-Through Certificates Series 2005-R10, 2.45% (1 Pass-Through Certificates Series 2005-R10, 2.5%, Rate Floor: 0.00%) Certificates Series 2005-R10, 2.45% (1 Pass-Through Certificates Series 2005-R10, 2.45% (1 Pass-Through Certificates Series 2005-R10, 2.45% (1 Pass-Through Certificates Series 2005-R10, 2.27% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) Certificates Series 2005-R10, 2.45% (1 Pass-Through Certificates Seri		2 550 000	¢.	2 520 275	' '	417,840	419,267
2007-1, 3.37% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{2.3} 2,392,480 2,419,080 Residential Trust 2019-1, 2.94% (WAC) due 06/25/49 ^{2.3} 956,232 956 2006-2, 2.28% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 09/25/36 ³ 2,429,757 2,389,247 New Residential Nortgage Loan Trust 2018-2A, 3.50% (WAC) due 09/25/58 ^{2.3} 1,913,697 1,952,102 Ameriquest Mortgage Securities Incorporated Asset-Backed Pass- Through Ctfs Series 2005-R10, 2.45% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.45% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 ³ 1,500,000 1,503,061 BRAVO Residential Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59 ^{2.3} 1,425,328 1,427,223 NRPL Trust 2019-RM3, 2.80% NRPL Trust 2019-3, 3.00% (WAC) due 06/01/59 ^{2.3} 1,250,000 1,246,263 Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley COMMERCIAL MORTGAGE BACKED SECURITIES COMMERCIAL MORTGAGE BACKED SECURITIES	, , ,	2,550,000	Þ	2,328,373			
USD LIBOR + 1.35%, Rate Floor: 0.26%, Residential Trust Residential Residential Trust Residential Mortgage Residential R	0 0						
Rate Floor: 1.35%) due 10/25/37 ^{2.3} 2,392,480 2,419,080 Residential Trust 2019-1, 2,94% (WAC) due 06/25/49 ^{2.3} 956,232 950 Citigroup Mortgage Loan Trust USD LIBOR + 0.26%, Rate Floor: 0.26%) due 09/25/36 ³ 2,429,757 2,389,247 CWAC) due 09/25/36 ³ 2,429,757 2,389,247 WWAC) due Nortgage Loan Trust 2018-2A, 3.50% (WAC) due 02/25/38 ^{2.3} 1,913,697 1,952,102 CI Month USD Ameriquest Mortgage Securities Incorporated Asset-Backed Pass- Through Ctfs Series 2005-R10, 2.45% (1 Month USD LIBOR + 0.43%, Rate Floor: 0,43%) due 01/25/36 ³ 1,500,000 1,503,061 BRAVO Residential Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/92 ⁻³ 1,425,328 1,427,223 Cascade Funding Mortgage Trust 2019-RM3, 2.80% (WAC) due 06/01/59 ^{2.3} 1,250,000 1,246,263 Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley					````	070 072	060 567
Accredited Mortgage	,				, ,	9/0,813	969,567
Accredited Mortgage Loan Trust 2006-2, 2.28% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.266) due 09/25/36³ 2,429,757 2,389,247 Mortgage Loan Trust 2018-2A, 3.50% (WAC) due 02/25/58².³ 1,913,697 Asset-Backed Pass- Through Ctfs Series 2005-R10, 2.45% (1 Month USD LIBOR + 0.43%, Rate Floor: 0,43%, Rate Floor: 0,24% (1 Month 0,43%) due 01/25/36³ 1,500,000 1,503,061 BRAVO Residential Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59².³ 1,425,328 1,427,223 RREFloor: 0,246,263 Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD Total Residential Mortgage Backed Securities COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley					0 0		
Loan Trust	' '	2,392,480		2,419,080			
2006-2, 2.28% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 09/25/36³ 2,429,757 2,389,247 (WAC) due O9/25/36³ 2,429,757 2,389,247 (WAC) due O7/25/58²-3 1,913,697 1,952,102 (1 Month USD Ameriquest Mortgage Securities Incorporated Asset-Backed Pass- Through Ctfs Series 2005-R10, 2.45% (1 A) Month USD LIBOR + 0.43%, Rate Floor: 0.43%, Rate Floor: 0.43%, due 01/25/36³ 1,500,000 1,503,061 USD LIBOR + 0.25%, BRAVO Residential Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59²-3 1,425,328 1,427,223 2019-RM3, 2.80% NRPL Trust 2019-RQM, 2.28% (1 Month USD Certificates Series 2005-R10, 2.45% (1 Cascade Funding Mortgage Trust 2019-RQM1, 2.67% (WAC) due 07/25/59²-3 1,250,000 1,246,263 Total Residential Mortgage Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD Citigroup Mortgage Loan Trust 2019-IMC1, 2.72% (WAC) due 07/25/49²-3 959,430 959 (I Month USD (I Month USD Citigroup Mortgage (WAC) due 07/25/49²-3 959,430 959 (I Month USD (I Month USD Citigroup Mortgage (WAC) due 07/25/49²-3 833,635 83: GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 2.27% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35³ 589,371 58: Cascade Funding Mortgage Trust 2019-RM3, 2.80% (WAC) due 06/25/69²-3 500,000 50: Total Residential Mortgage Backed Securities COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley	0 0				`'		
USD LIBOR + 0.26%, Rate Floor: 0.26%) due 09/25/36³ 2,429,757 2,389,247 (WAC) due New Residential 07/25/49²-3 959,430 958 Mortgage Loan Trust 2018-2A, 3.50% (WAC) due 02/25/58²-3 1,913,697 1,952,102 (1 Month USD) Ameriquest Mortgage LIBOR + 0.73%, Securities Incorporated Rate Floor: 0.00%) Asset-Backed Pass- Through Ctfs Series GE-WMC Asset-Backed 2005-R10, 2.45% (1 Pass-Through Month USD LIBOR Certificates Series 2005-R, 2.42% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36³ 1,500,000 1,503,061 USD LIBOR + 0.25%, BRAVO Residential Rate Floor: 0.25%) Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59²-3 1,425,328 1,427,223 2019-RM3, 2.80% NRPL Trust (WAC) due 07/25/69²-3 500,000 500 Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD Morgan Stanley COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley Loan Trust 2019-IMC1, 2.72% (WAC) due 06/25/69²-3 500,000 500					, ,	956,232	958,216
Rate Floor: 0.26%) due 09/25/36³ 2,429,757 2,389,247 (WAC) due New Residential 07/25/49².³ 959,430 958 Mortgage Loan Trust 2018-2A, 3.50% (WAC) due 02/25/58².³ 1,913,697 1,952,102 (1 Month USD Ameriquest Mortgage LIBOR + 0.73%, Securities Incorporated Rate Floor: 0.00%) Asset-Backed Pass- Through Ctfs Series 2005-R10, 2.45% (1 Pass-Through Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36³ 1,500,000 1,503,061 USD LIBOR + 0.25%, BRAVO Residential Rate Floor: 0.25%) GRAVO Residential Rate Floor: 0.25%) GWAC) due 07/25/59².³ 1,425,328 1,427,223 2019-RM3, 2.80% NRPL Trust 07/25/59².³ 1,250,000 1,246,263 Total Residential Mortgage Backed Securities 52,000 Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley					Citigroup Mortgage		
due 09/25/36³ 2,429,757 2,389,247 (WAC) due New Residential 07/25/49².³ 959,430 958 Mortgage Loan Trust 2018-2A, 3.50% (WAC) 2019-DNA3, 2.75% 4 due 02/25/58².³ 1,913,697 1,952,102 (1 Month USD Ameriquest Mortgage LIBOR + 0.73%, 832,635 833 Securities Incorporated Rate Floor: 0.00%) 4382,492.3 833,635 833 Through Ctfs Series GE-WMC Asset-Backed 2005-72,227% (1 Month 2005-81,12,245% (1 Pass-Through Pass-Thro	,				Loan Trust		
New Residential	, ,				2019-IMC1, 2.72%		
Mortgage Loan Trust 2018-2A, 3.50% (WAC) 2019-DNA3, 2.75% due 02/25/58 ^{2,3} 1,913,697 1,952,102 (1 Month USD Ameriquest Mortgage LIBOR + 0.73%, Securities Incorporated Rate Floor: 0.00% Asset-Backed Pass- due 07/25/49 ^{2,3} 833,635 83: Through Ctfs Series GE-WMC Asset-Backed 2005-R10, 2.45% (1 Pass-Through Month USD LIBOR Certificates Series + 0.43%, Rate Floor:	due 09/25/36³	2,429,757		2,389,247			
2018-2A, 3.50% (WAC) due 02/25/58 ^{2,3} 1,913,697 1,952,102 (1 Month USD Ameriquest Mortgage Securities Incorporated Asset-Backed Pass- Through Ctfs Series 2005-R10, 2.45% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.00%) Month USD LIBOR + 0.43%, Rate Floor: 2005-2, 2.27% (1 Month USD LIBOR + 0.43%, Rate Floor: 2005-2, 2.27% (1 Month USD LIBOR + 0.43%, Rate Floor: 2005-2, 2.27% (1 Month USD LIBOR + 0.25%, BRAVO Residential Rate Floor: 0.25%) Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59 ^{2,3} 1,425,328 1,427,223 2019-RM3, 2.80% NRPL Trust 2019-3, 3.00% (WAC) due 06/01/59 ^{2,3} 1,250,000 1,246,263 Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley	New Residential				07/25/49 ^{2,3}	959,430	958,018
due 02/25/58 ^{2,3} 1,913,697 1,952,102 (1 Month USD LIBOR + 0.73%, Securities Incorporated Rate Floor: 0.00%) due 07/25/49 ^{2,3} 833,635 833 833,635 833 Rate Floor: 0.00% due 07/25/49 ^{2,3} 833,635 833 Rate Floor: 0.00% due 07/25/49 ^{2,3} 833,635 833 Rate Floor: 0.25%	Mortgage Loan Trust				Freddie Mac STACR Trust		
Ameriquest Mortgage Securities Incorporated Asset-Backed Pass- Through Ctfs Series 2005-R10, 2.45% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/49 ^{2,3} 833,635 833 GE-WMC Asset-Backed Pass-Through Certificates Series + 0.43%, Rate Floor: 0.43%) due 01/25/36 ³ 1,500,000 1,503,061 USD LIBOR + 0.25%, Rate Floor: 2005-2, 2.27% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) Rate Floor: 0.25%) Gascade Flooring Mortgage Trust 2019-NQM1, 2.67% (WAC) due 07/25/59 ^{2,3} 1,425,328 1,427,223 Cascade Funding Mortgage Trust (WAC) due 06/25/69 ^{2,3} 500,000 500 Total Residential Mortgage Backed Securities Funding Trust 2015-R2, 2.28% (1 Month USD COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley					2019-DNA3, 2.75%		
Rate Floor: 0.00% Asset-Backed Pass- due 07/25/49 ^{2.3} 833,635 833 Through Ctfs Series GE-WMC Asset-Backed 2005-R10, 2.45% (1 Pass-Through Month USD LIBOR Certificates Series + 0.43%, Rate Floor: 2005-2, 2.27% (1 Month 0.43%) due 01/25/36 ³ 1,500,000 1,503,061 USD LIBOR + 0.25% BRAVO Residential Rate Floor: 0.25% Funding Trust due 12/25/35 ³ 589,371 581 2019-NQM1, 2.67% Cascade Funding (WAC) due 07/25/59 ^{2.3} 1,425,328 1,427,223 2019-RM3, 2.80% NRPL Trust (WAC) due 06/25/69 ^{2.3} 500,000 500 due 06/01/59 ^{2.3} 1,250,000 1,246,263 Total Residential Mortgage Banc of America Backed Securities 52,000 Funding Trust COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley Commercial	due 02/25/58 ^{2,3}	1,913,697		1,952,102	(1 Month USD		
Asset-Backed Pass- Through Ctfs Series 2005-R10, 2.45% (1	Ameriquest Mortgage				LIBOR + 0.73%,		
Through Ctfs Series 2005-R10, 2.45% (1	Securities Incorporated						
2005-R10, 2.45% (1	Asset-Backed Pass-				due 07/25/49 ^{2,3}	833,635	833,943
Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36³ 1,500,000 1,503,061 USD LIBOR + 0.25%, BRAVO Residential Rate Floor: 0.25%) Funding Trust due 12/25/35³ 589,371 58: 2019-NQM1, 2.67% Cascade Funding (WAC) due Mortgage Trust 07/25/59².³ 1,425,328 1,427,223 2019-RM3, 2.80% NRPL Trust (WAC) due 2019-3, 3.00% (WAC) 06/25/69².³ 500,000 500 due 06/01/59².³ 1,250,000 1,246,263 Total Residential Mortgage Banc of America Funding Trust 2015-R2, 2.28% COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley	Through Ctfs Series				GE-WMC Asset-Backed		
+ 0.43%, Rate Floor:	2005-R10, 2.45% (1				Pass-Through		
0.43%) due 01/25/36 ³ 1,500,000 1,503,061 USD LIBOR + 0.25%, BRAVO Residential Rate Floor: 0.25%) Funding Trust due 12/25/35 ³ 589,371 58: 2019-NQM1, 2.67% Cascade Funding (WAC) due Mortgage Trust 07/25/59 ^{2,3} 1,425,328 1,427,223 2019-RM3, 2.80% NRPL Trust (WAC) due 2019-3, 3.00% (WAC) (WAC) (WAC) due 06/01/59 ^{2,3} 1,250,000 1,246,263 Total Residential Mortgage Banc of America Backed Securities 52,000 Funding Trust 2015-R2, 2.28% COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley	Month USD LIBOR				Certificates Series		
0.43%) due 01/25/36 ³ 1,500,000 1,503,061 USD LIBOR + 0.25%, BRAVO Residential Rate Floor: 0.25%) Funding Trust due 12/25/35 ³ 589,371 58: 2019-NQM1, 2.67% Cascade Funding (WAC) due Mortgage Trust 07/25/59 ^{2,3} 1,425,328 1,427,223 2019-RM3, 2.80% NRPL Trust (WAC) due 2019-3, 3.00% (WAC) (WAC) (WAC) due 06/01/59 ^{2,3} 1,250,000 1,246,263 Total Residential Mortgage Banc of America Backed Securities 52,000 Funding Trust 2015-R2, 2.28% COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley	+ 0.43%, Rate Floor:				2005-2, 2.27% (1 Month		
Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59 ^{2,3} 1,425,328 1,427,223 019-RM3, 2.80% NRPL Trust (WAC) due 2019-3, 3.00% (WAC) due 06/01/59 ^{2,3} 1,250,000 1,246,263 Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD due 12/25/33 ³ 589,371 58! Cascade Funding Mortgage Trust (WAC) due 06/25/69 ^{2,3} 500,000 50! Total Residential Mortgage Backed Securities 52,00! COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley	0.43%) due 01/25/36 ³	1,500,000		1,503,061			
2019-NQM1, 2.67% (WAC) due 07/25/59 ^{2,3} 1,425,328 1,427,223 02019-RM3, 2.80% NRPL Trust (WAC) due 2019-3, 3.00% (WAC) due 06/01/59 ^{2,3} 1,250,000 1,246,263 Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD Cascade Funding Mortgage Trust (WAC) due 06/25/69 ^{2,3} 500,000 500 Total Residential Mortgage Backed Securities 52,000 COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley	BRAVO Residential				Rate Floor: 0.25%)		
(WAC) due	Funding Trust				due 12/25/35 ³	589,371	585,793
(WAC) due	2019-NQM1, 2.67%						
NRPL Trust	(WAC) due						
2019-3, 3.00% (WAC) due 06/01/59 ^{2,3} 1,250,000 1,246,263 Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD 06/25/69 ^{2,3} 500,000 500 Total Residential Mortgage Backed Securities 52,000 COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley	07/25/59 ^{2,3}	1,425,328		1,427,223	0 0		
due 06/01/59 ^{2,3} 1,250,000 1,246,263 Total Residential Mortgage Banc of America Backed Securities 52,000 Funding Trust 2015-R2, 2.28% COMMERCIAL MORTGAGE BACKED SECURITIES (1 Month USD Morgan Stanley	NRPL Trust				(WAC) due		
due 06/01/59 ^{2,3} 1,250,000 1,246,263 Total Residential Mortgage Banc of America Backed Securities 52,000 Funding Trust 2015-R2, 2.28% COMMERCIAL MORTGAGE BACKED SECURITIES (1 Month USD Morgan Stanley	2019-3, 3.00% (WAC)				06/25/69 ^{2,3}	500,000	506,172
Banc of America Funding Trust 2015-R2, 2.28% Commercial Mortage Morgan Stanley Commercial Mortage Morgan Stanley	`	1,250,000		1,246,263		,	
Funding Trust 2015-R2, 2.28% (1 Month USD COMMERCIAL MORTGAGE BACKED SECURITIES Morgan Stanley	, ,						52 006 202
2015-R2, 2.28% COMMERCIAL MORTGAGE BACKED SECURITIES (1 Month USD Morgan Stanley					Backed Securities		32,000,302
(1 Month USD Morgan Stanley	•				COMMERCIAL MORTGAGE	BACKED SECU	JRITIES - 2.4%
(**************************************					Morgan Stanley		
	LIBOR + 0.26%,				Capital I Trust		
Rate Floor: 0.26%) 2018-H3, 1.00% (WAC)	·				•		
2)		1 200 000		1 179 949	_ 1 /	46,728.884	2,703,257

Americold LLC Trust 2010-ARTA, 7.44% due 01/14/29 ² 2,524,000 \$ 2,627,421 GRACE Mortgage Trust 2014-GRCE, 3.37% due 06/10/28 ² 2,000,000 2,030,618 Citigroup Commercial Mortgage Trust 2019-GC41, 1.19% (WAC) due 08/10/56 ^{3,6} 24,996,357 2,020,480 GEBAM Mezzanine Securities Trust 2015-SMMZ, 8.21% due 04/10/28 ² 1,400,000 1,423,169 Total Commercial Mortgage Backed Securities Total Commercial Mortgage Backed Securities Total Commercial Mortgage Backed Securities Cost \$35,419) REPURCHASE AGREEMENTS†î,8 - 9.1% J.P. Morgan Securities LLC issued 09/30/19 at 2.35% due 10/01/19 5,084,000 issued 09/24/19 at 3.00% due 10/01/19 3,000,000 issued 09/25/19 at 3.00% due 10/01/19 3,000,000 issued 09/27/19 at 2.50% U.S. GOVERNMENT SECURITIES†† - 6.4% U.S. Treasury Notes 2.33% due 02/29/24 12,897,000 13,342,853 1.50% due 10/31/19 2,775,000 2,773,585 1.50% due 11/30/19 1,630,000 1,628,508 U.S. Treasury Inflation Protected Securities TEXAS - 0.0% Lindale Independent School District General Obligation Unlimited 6.16% due 02/15/20 10,000 \$ REPURCHASE AGREEMENTS†î.8 - 9.1% J.P. Morgan Securities LLC issued 09/30/19 at 2.35% due 10/01/19 1,985,000 issued 09/27/19 at 2.50% due 10/01/19 1,985,000 issued 09/30/19 at 2.47% due 10/01/19 1,519,000 BNP Paribas issued 08/09/19 at 2.47% due 11/01/19 6,050,000	10,155 35,493 5,084,000 4,000,000
School District General Obligation Unlimited Obligation Obligation Unlimited Obligation Obliga	35,493 5,084,000
GRACE Mortgage Trust 2014-GRCE, 3.37% due 06/10/28² 2,000,000 2,030,618 Citigroup Commercial Mortgage Trust 2019-GC41, 1.19% (WAC) due 08/10/56³.6 24,996,357 2,020,480 CGBAM Mezzanine Securities Trust 2015-SMMZ, 8.21% due 04/10/28² 1,400,000 1,423,169 Backed Securities Backed Securities Total Collateralized Mortgage Backed Securities (Cost \$35,419) Total Commercial Mortgage Backed Securities Total Collateralized Mortgage Obligations (Cost \$62,383,471) U.S. GOVERNMENT SECURITIES¹¹ - 6.4% U.S. Treasury Notes 2.38% due 02/29/24 12,897,000 13,342,853 3.38% due 11/15/19 4,900,000 4,907,763 1.75% due 11/30/19 2,775,000 2,773,585 1.50% due 10/31/19 2,220,000 2,218,912 1.50% due 11/30/19 1,630,000 1,628,508 U.S. Treasury Inflation Obligation Unlimited 6.16% due 02/15/20 10,000 \$ Total Municipal Bonds (Cost \$35,419) — REPURCHASE AGREEMENTS˚↑.8 4	35,493 5,084,000
2014-GRCE, 3.37% due 06/10/28² 2,000,000 2,030,618 Citigroup Commercial Mortgage Trust 2019-GC41, 1.19% (WAC) due 08/10/56³.6 24,996,357 2,020,480 CITION SECURITIES Trust 2015-SMMZ, 8.21% due 04/10/28² 1,400,000 1,423,169 Backed Securities Total Commercial Mortgage Backed Securities Cost \$62,383,471) Cost \$62,383,471] Cost \$62,3	35,493 5,084,000
Citigroup Commercial Mortgage Trust 2019-GC41, 1.19% (WAC) due 08/10/56 ^{3.6} 24,996,357 2,020,480 CGBAM Mezzanine Securities Trust 2015-SMMZ, 8.21% due 04/10/28 ² 1,400,000 1,423,169 Backed Securities Backed Securities CCost \$35,419) Total Commercial Mortgage Backed Securities Total Collateralized Mortgage Obligations (Cost \$62,383,471) U.S. GOVERNMENT SECURITIES † - 6.4% U.S. Treasury Notes 2.38% due 02/29/24 12,897,000 13,342,853 3.38% due 11/15/19 4,900,000 1,628,508 U.S. Treasury Inflation Total Municipal Bonds (Cost \$35,419) REPURCHASE AGREEMENTS † - 9.1% I.S. Morgan Securities LLC issued 09/30/19 at 2.35% due 10/01/19 5,084,000 issued 09/24/19 at 3.00% due 10/01/19 4,000,000 issued 09/25/19 at 3.00% due 10/01/19 3,000,000 issued 09/27/19 at 2.50% U.S. GOVERNMENT SECURITIES † - 6.4% U.S. Treasury Notes 2.38% due 02/29/24 12,897,000 13,342,853 3.38% due 11/30/19 2,775,000 2,773,585 1.50% due 10/31/19 2,220,000 2,218,912 1.50% due 11/30/19 1,630,000 1,628,508 Total Municipal Bonds (Cost \$35,419) REPURCHASE AGREEMENTS † - 9.1% Issued 09/30/19 at 2.35% due 10/01/19 1,985,000 issued 09/27/19 at 2.37% due 10/01/19 1,519,000 BNP Paribas issued 08/01/19 at 2.47% due 11/01/19 6,050,000	35,493 5,084,000
Citigroup Commercial Mortgage Trust 2019-GC41, 1.19% (WAC) due 08/10/56 ^{3.6} 24,996,357 2,020,480 CGBAM Mezzanine Securities Trust 2015-SMMZ, 8.21% due 04/10/28 ² 1,400,000 1,423,169 Total Commercial Mortgage Backed Securities Total Collateralized Mortgage Obligations (Cost \$62,383,471) U.S. GOVERNMENT SECURITIES†† - 6.4% U.S. Treasury Notes 2.38% due 02/29/24 12,897,000 13,342,853 3.38% due 11/15/19 4,900,000 4,907,763 1.75% due 11/30/19 2,775,000 2,773,585 1.50% due 10/31/19 1,630,000 1,628,508 REPURCHASE AGREEMENTS††,8 - 9.1% REPURCHASE AGREEMENTS††,8 - 9.1% J.P. Morgan Securities LLC issued 09/30/19 at 2.35% due 10/01/19 5,084,000 issued 09/24/19 at 3.00% due 10/01/19 3,000,000 issued 09/25/19 at 2.50% due 10/01/19 1,985,000 issued 09/30/19 at 2.37% due 10/01/19 1,519,000 BNP Paribas issued 08/01/19 at 2.47% due 11/30/19 1,630,000 1,628,508 U.S. Treasury Inflation	5,084,000
Mortgage Trust 2019-GC41, 1.19% (WAC) due 08/10/56 ^{3.6} 24,996,357 2,020,480 CGBAM Mezzanine Securities Trust 2015-SMMZ, 8.21% due 04/10/28 ² 1,400,000 1,423,169 Total Commercial Mortgage Backed Securities 10,804,945 Total Collateralized Mortgage Obligations (Cost \$62,383,471) U.S. GOVERNMENT SECURITIES†† - 6.4% U.S. Treasury Notes 2.38% due 02/29/24 12,897,000 13,342,853 3.38% due 11/15/19 4,900,000 4,907,763 1.75% due 11/30/19 2,775,000 2,773,585 1.50% due 10/31/19 2,220,000 2,218,912 1.50% due 11/30/19 1,630,000 1,628,508 REPURCHASE AGREEMENTS††,8 - 9.1% J.P. Morgan Securities LLC issued 09/30/19 at 2.35% due 10/01/19 3,000,000 issued 09/22/19 at 3.00% due 10/01/19 3,000,000 issued 09/27/19 at 2.50% due 10/01/19 1,985,000 issued 09/30/19 at 2.37% due 10/01/19 1,519,000 BNP Paribas issued 08/01/19 at 2.47% due 11/01/19 6,050,000	5,084,000
2019-GC41, 1.19% (WAC) due 08/10/56 ^{3,6} 24,996,357 2,020,480 CGBAM Mezzanine Securities Trust 2015-SMMZ, 8.21% due 04/10/28 ² 1,400,000 1,423,169 Backed Securities Backed Securities CCost \$62,383,471) U.S. GOVERNMENT SECURITIES†† - 6.4% U.S. Treasury Notes 2.38% due 02/29/24 12,897,000 13,342,853 3.38% due 11/15/19 4,900,000 4,907,763 1.75% due 11/30/19 2,220,000 2,218,912 1.50% due 11/30/19 1,630,000 1,628,508 REPURCHASE AGREEMENTS††,8 - 9.1% J.P. Morgan Securities LLC issued 09/30/19 at 2.35% due 10/01/19 5,084,000 issued 09/24/19 at 3.00% due 10/01/19 4,000,000 issued 09/25/19 at 3.00% due 10/01/19 3,000,000 issued 09/27/19 at 2.50% due 10/01/19 1,985,000 issued 09/30/19 at 2.37% due 10/01/19 1,519,000 BNP Paribas issued 08/01/19 at 2.47% due 11/01/19 1,500,000 issued 08/01/10 at	
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O8/10/56 ^{3.6} 24,996,357 2,020,480 issued 09/30/19 at 2.35%	
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Total Collateralized Mortgage Obligations (Cost \$62,383,471) U.S. GOVERNMENT SECURITIES ^{††} - 6.4% U.S. Treasury Notes 2.38% due 02/29/24 3.38% due 11/15/19 4,900,000 4,907,763 1.50% due 10/31/19 2,775,000 2,773,585 1.50% due 10/31/19 2,220,000 2,218,912 1.50% due 11/30/19 1,630,000 1,628,508 1,300% due 10/01/19 1,985,000 issued 09/30/19 at 2.37% due 10/01/19 1,519,000 BNP Paribas issued 08/01/19 at 2.47% due 11/30/19 1,630,000 1,628,508 0,47% due 11/10/19 0,050,000 issued 08/00/10 at	
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2.38% due 02/29/24 12,897,000 13,342,853 2.37% 3.38% due 11/15/19 4,900,000 4,907,763 due 10/01/19 1,519,000 1.75% due 11/30/19 2,775,000 2,773,585 BNP Paribas 1.50% due 10/31/19 2,220,000 2,218,912 issued 08/01/19 at 1.50% due 11/30/19 1,630,000 1,628,508 2.47% U.S. Treasury Inflation due 11/01/19 6,050,000	
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1.50% due 11/30/19 1,630,000 1,628,508 2.47% due 11/01/19 6,050,000 U.S. Treasury Inflation 6,050,000	
U.S. Treasury Inflation due 11/01/19 6,050,000	
, instruction of 100 100 at	6,050,000
Protected Securities Issued 08/09/19 at	
1.38% due 01/15/20 ⁷ 4,254,466 4,241,504 2.47%	
Total U.S. Government Securities due 11/01/19 750,000	750,000
(Cost \$29,180,690) 29,113,125 issued 09/16/19 at	
2.33%	
MUNICIPAL BONDS ^{††} - 0.0% due 12/16/19 200,000	200,000
COLORADO - 0.0% Societe Generale	
State of Colorado issued 07/09/19 at	
Certificate Of 2.74% (3 Month USD	
Participation LIBOR + 0.40%)	
4.86% due 03/15/20 25,000 <u>25,338</u> due 04/07/20 ³ 2,659,200	2,659,200
issued 09/10/19 at	
2.54% (3 Month USD	
LIBOR + 0.40%)	0.050.055
due 04/07/20 ³ 2,250,000	2,250,000

	Face Amount~	Value		FACE AMOUNT~		Value
issued 07/26/19 at 2.66% (3 Month USD			COMMERCIAL PAPER ^{††} - 5.3 Spire, Inc.	3%		
LIBOR + 0.40%) due 04/07/20 ³	1,650,000	\$ 1,650,000	2.27% due 10/10/19 ^{2,4} Marriott International, Inc.	4,700,000	\$	4,697,333
BofA Securities, Inc. issued 09/25/19 at			2.24% due 11/18/19 ^{2,4} McKesson Corp.	4,700,000		4,685,963
2.80% due 10/01/19	5,800,000	5,800,000	2.55% due 10/04/19 ^{2,4} Vodafone Group plc	4,500,000		4,499,044
Barclays Capital Inc. issued 09/05/19 at 2.27% (1 Month USD LIBOR + 0.25%)			2.23% due 12/03/19 ^{2,4} Walgreens Boots Alliance, Inc. 2.41% due 01/13/20 ⁴	4,500,000 3,000,000		4,481,999 2,979,875
due 11/04/19 ³ Deutsche Bank	3,221,874	3,221,874	Ryder System, Inc. 2.27% due 10/01/19 ⁴	2,800,000		2,800,000
issued 08/06/19 at 2.62% due 11/06/19	3,216,000	3,216,000	Total Commercial Paper (Cost \$24,143,545)		_	24,144,214
Total Repurchase Agreements		41,385,074	Total Investments - 101.9% (Cost \$463,468,973)		\$ 4	463,262,602
			Other Assets & Liabilities, n	et - (1.9)%		(8,694,630)
			Total Net Assets - 100.0%		\$ 4	454,567,972

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Unre	ue and ealized ation**
Interest Rate Futures Contracts Sold Short [†] U.S. Treasury 5 Year Note Futures Contracts	112	Dec 2019	\$ 13,345,500	\$	62,852

Centrally Cleared Credit Default Swap Agreements Protection Purchased $^{\uparrow\uparrow}$

Protection Upfront										
			Premium	Payment	Maturity	Notional		Premiums	- 1	Unrealized
Counterparty	Exchange	Index	Rate	Frequency	Date	Amount	Value	Received	Dep	reciation"
BofA										
Securities,										
Inc.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$24,960,000	\$ (541,904)	\$ (246,140)	\$	(295,764)

OTC Credit Default Swap Agreements Protection Purchased ††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC Goldman Sachs	CDX.NA.IG.31 (7-15%) CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$3,280,000	\$ (65,240)	\$ (813)	\$ (64,427)
International	(7-15%)	1.00%	Quarterly	12/20/23	6,840,000	(136,052) \$ (201,292)	(13,359) \$ (14,172)	(122,693) \$ (187,120)

Centrally Cleared Interest Rate Swap Agreements ††

Counterparty	Exchange	Rate	Floating Rate Index		Payment Frequency	Maturity Date	Notional Amount		Value	Upfront Premiums Paid (Received)	Ap	Unrealized Appreciation (Depreciation)***	
BofA	CME	Pay	3-Month										
Securities,		•	USD										
Inc.			LIBOR	2.79%	Quarterly	01/21/20	\$5,038,000	\$	9,915	\$ 7,810	\$	2,105	
BofA	CME	Receive	3-Month										
Securities,			USD										
Inc.			LIBOR	1.54%	Quarterly	08/04/21	1,550,000		3,489	287		3,202	
BofA	CME	Pay	3-Month										
Securities,		•	USD										
Inc.			LIBOR	2.84%	Quarterly	01/31/20	1,014,000		2,265	1,893		372	
BofA	CME	Pay	3-Month										
Securities,			USD										
Inc.			LIBOR	2.83%	Quarterly	01/31/20	579,000		1,274	1,125		149	
BofA	CME	Receive	3-Month										
Securities,			USD										
Inc.			LIBOR	2.83%	Quarterly	01/31/20	579,000		(1,274)	88		(1,362)	
BofA	CME	Receive	3-Month										
Securities,			USD										
Inc.			LIBOR	2.84%	Quarterly	01/31/20	1,014,000		(2,265)	88		(2,353)	
BofA	CME	Receive	3-Month										
Securities,			USD										
Inc.			LIBOR	2.79%	Quarterly	01/21/20	5,038,000		(9,915)	94		(10,009)	
BofA	CME	Receive	3-Month										
Securities,			USD										
Inc.			LIBOR	3.28%	Quarterly	11/07/28	550,000		(81,106)	616		(81,722)	
BofA	CME	Receive	3-Month										
Securities,			USD										
Inc.			LIBOR	3.18%	Quarterly	11/07/23	2,450,000	(1	162,126)	(256)		(161,870)	
BofA	CME	Receive	3-Month										
Securities,			USD										
Inc.			LIBOR	3.21%	Quarterly	11/07/25	1,650,000	(1	164,027)	475		(164,502)	

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

Counterparty	Exchange	Rate	Floating Rate Index		Payment Frequency	Maturity Date	Notional Amount	Value	Pre	Jpfront emiums Paid eceived)	Ap	Unrealized opreciation preciation)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21	\$11,700,000	\$ (365,571) \$ (769,341)	_	2,303 14,523	_	(367,874) (783,864)

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Ur	alue and realized reciation
OTC Sovereign D	Debt Swap Agreement	s ^{††}						
Deutsche		2.58% (3						
Bank AG	Korea Monetary	Month USD						
54	Stabilization	LIBOR +						
	Bond	0.45%)	At Maturity	08/04/21	N/A	\$ 1,547,472	\$	(7,655)

Forward Foreign Currency Exchange Contracts††

Counterparty	Contracts to Sell	Currency	Settlement Date		Settlement Value	Sep	Value at stember 30, 2019	Unrealized Appreciation		
Citibank N.A., New York	17,700,000	BRL	07/01/20	\$	4,423,346	\$	4,196,087	\$	227,259	
JPMorgan Chase Bank, N.A.	15,500,000	BRL	10/01/19		3,950,813		3,734,220		216,593	
Citibank N.A., New York	12,050,000	BRL	10/01/19		3,063,892		2,903,055		160,837	
Goldman Sachs International	3,068,000	EUR	04/30/20		3,518,383		3,396,881		121,502	
Goldman Sachs International	12,000,000	BRL	10/01/19		3,005,760		2,891,009		114,751	
Citibank N.A., New York	8,240,000	BRL	07/01/21		1,997,147		1,887,921		109,226	
Citibank N.A., New York	464,232,000	JPY	07/01/21		4,571,102		4,466,472		104,630	
JPMorgan Chase Bank, N.A.	9,900,000	BRL	07/01/21		2,372,110		2,268,253		103,857	
Goldman Sachs International	4,460,000	BRL	07/01/20		1,158,140		1,057,319		100,821	
Barclays Bank plc	429,214,500	JPY	07/01/21		4,219,984		4,129,562		90,422	
Barclays Bank plc	1,490,000	EUR	01/17/20		1,720,801		1,638,375		82,426	
Goldman Sachs International	1,410,000	EUR	01/17/20		1,628,153		1,550,408		77,745	
Goldman Sachs International	2,216,500	EUR	07/30/21		2,574,742		2,522,225		52,517	
JPMorgan Chase Bank, N.A.	1,890,000	BRL	01/02/20		495,023		453,141		41,882	
JPMorgan Chase Bank, N.A.	2,407,925	EUR	07/30/21		2,779,155		2,740,053		39,102	
Bank of America, N.A.	536,000,000	JPY	01/21/20		5,038,304		5,000,369		37,935	
Citibank N.A., New York	7,800,000	BRL	01/02/20		1,901,368		1,870,107		31,261	
Goldman Sachs International	1,548,700,000	JPY	10/21/19		14,367,553		14,345,305		22,248	
Bank of America, N.A.	513,520	EUR	06/15/20		590,535		570,250		20,285	
Citibank N.A., New York	347,173,500	JPY	06/01/20		3,284,394		3,264,779		19,615	
JPMorgan Chase Bank, N.A.	373,186,500	JPY	09/01/20		3,547,299		3,528,704		18,595	
Goldman Sachs International	419,200	EUR	06/15/20		482,323		465,510		16,813	

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

	Contracts		Settlement	Settlemen		Ser	Value at otember 30,	Unrealized Appreciation	
Counterparty		Currency	Date		Value	50,	2019		eciation)
Bank of America, N.A.	131,765,850	JPY	04/15/20	\$	1,242,852	\$	1,235,629	\$	7,223
Bank of America, N.A.	152,076,000	JPY	06/22/20		1,438,343		1,431,900		6,443
Goldman Sachs International	860,000	BRL	07/01/21		201,476		197,040		4,436
Goldman Sachs International	821,800,000	JPY	01/10/20		7,665,043		7,661,446		3,597
JPMorgan Chase Bank, N.A.	37,018,500	JPY	03/23/20		349,607		346,658		2,949
JPMorgan Chase Bank, N.A.	55,327,650	JPY	06/01/20		522,921		520,295		2,626
Goldman Sachs International	21,219,000	JPY	03/23/20		200,469		198,705		1,764
Deutsche Bank AG	1,865,755,963	KRW	08/04/21		1,591,128		1,590,479		649
Goldman Sachs International	16,500	EUR	07/30/20		18,756		18,376		380
Goldman Sachs International	6,167,835	JPY	06/22/20		58,371		58,074		297
JPMorgan Chase Bank, N.A.	17,925	EUR	07/30/20		20,256		19,963		293
Citibank N.A., New York	205,400,000	JPY	01/10/20		1,915,097		1,914,895		202
Citibank N.A., New York	232,000	JPY	01/06/20		2,219		2,162		57
Citibank N.A., New York	232,000	JPY	07/01/20		2,241		2,186		55
Citibank N.A., New York	232,000	JPY	01/04/21		2,264		2,210		54
Barclays Bank plc	214,500	JPY	01/06/20		2,048		1,999		49
Barclays Bank plc	214,500	JPY	07/01/20		2,069		2,021		48
Barclays Bank plc	214,500	JPY	01/04/21		2,090		2,043		47
Citibank N.A., New York	173,500	JPY	12/02/19		1,621		1,611		10
JPMorgan Chase Bank, N.A.	186,500	JPY	03/02/20		1,752		1,744		8
Bank of America, N.A.	65,850	JPY	10/15/19		613		610		3
Bank of America, N.A.	76,000	JPY	12/20/19		709		707		2
Goldman Sachs International	67,100	JPY	12/20/19		626		624		2
JPMorgan Chase Bank, N.A.	27,650	JPY	12/02/19		258		257		1
Deutsche Bank AG	4,980,963	KRW	02/04/21		4,223		4,223		0
Deutsche Bank AG	4,980,963	KRW	08/05/20		4,198		4,198		0
Deutsche Bank AG	4,818,541	KRW	05/07/21		4,095		4,096		(1)
Deutsche Bank AG	4,980,963	KRW	02/05/20		4,170		4,171		(1)
Deutsche Bank AG	4,980,963	KRW	11/06/19		4,158		4,159		(1)
Deutsche Bank AG	4,872,681	KRW	05/11/20		4,092		4,093		(1)
Deutsche Bank AG	4,980,963	KRW	11/04/20		4,210		4,211		(1)
Bank of America, N.A.	39,207	ILS	04/30/20		11,425		11,455		(30)
Citibank N.A., New York	40,711	ILS	04/30/20		11,853		11,895		(42)
Bank of America, N.A.	33,642	ILS	01/31/20		9,652		9,766		(114)
Bank of America, N.A.	33,550	ILS	02/01/21		9,803		9,940		(137)
Goldman Sachs International	41,614	ILS	04/30/20		11,979		12,157		(178)
Bank of America, N.A.	643,550	ILS	01/31/22		190,795		193,487		(2,692)
Bank of America, N.A.	3,949,100	ILS	04/30/21		1,169,118		1,174,529		(5,411)
Citibank N.A., New York	4,100,600	ILS	04/30/21		1,211,792		1,219,588		(7,796)
Goldman Sachs International	3,270,500	ILS	01/31/22		968,615		983,292		(14,677)
Goldman Sachs International	4,177,700	ILS	04/30/21		1,223,307		1,242,519		(19,212)
Barclays Bank plc	4,305,000	ILS	01/31/20		1,217,994		1,249,728		(31,734)
Goldman Sachs International	18,261,214	ILS	02/01/21		5,336,843		5,410,454		(73,611)

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

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Sep	Value at otember 30, 2019	Unrealized epreciation
Goldman Sachs International	6,035,500	ILS	01/31/20	\$ 1,667,386	\$	1,752,088	\$ (84,702)
Citibank N.A., New York Morgan Stanley Capital	3,955,000	BRL	10/01/19	961,842		952,828	(9,014)
Services LLC	35,595,000	BRL	10/01/19	8,625,325		8,575,455	\$ (49,870) (58,884)

BofA — Bank of America

BRL — Brazilian Real

CDX.NA.IG.31 — Credit Default Swap North American Investment Grade Series 31 Index

CME — Chicago Mercantile Exchange

EUR — Euro

ICE — Intercontinental Exchange

ILS - Israeli New Shekel

JPY — Japanese Yen

KRW - South Korean Won

LIBOR - London Interbank Offered Rate

plc — Public Limited Company

WAC — Weighted Average Coupon

[~] 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 Rate indicated is the 7-day yield as of September 30, 2019.

² 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 \$179,253,550 (cost \$178,951,232), or 39.4% of total net assets.

³ Variable rate security. Rate indicated is the rate effective at September 30, 2019. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

⁴ Rate indicated is the effective yield at the time of purchase.

⁵ Zero coupon rate security.

⁶ Security is an interest-only strip.

⁷ Face amount of security is adjusted for inflation.

⁸ Repurchase Agreements.