	Shares	Value
COMMON STOCKS††† - 0.0%		
Industrial - 0.0%		
Constar International Holdings LLC*,[1]	68	$ –
Total Common Stocks		
(Cost $–)		–
PREFERRED STOCKS†† - 0.0%		
Industrial - 0.0%		
Seaspan Corp. 6.38% due 04/30/19	9,465	239,559
Constar International Holdings LLC*,†††,[1]	7	–
Total Industrial		239,559
Total Preferred Stocks		
(Cost $236,625)		239,559
MUTUAL FUNDS† - 0.4%		
Guggenheim Floating Rate Strategies Fund - Institutional Class[2]	97,176	2,412,873
Total Mutual Funds		
(Cost $2,534,781)		2,412,873

	Face Amount~	
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 23.7%		
Residential Mortgage Backed Securities - 11.1%		
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57[3,4]	3,214,008	3,161,324
2018-R4, 4.07% (WAC) due 12/26/57[3,4]	2,909,869	2,877,014
Structured Asset Securities Corporation Mortgage Loan Trust		
2007-WF1, 2.72% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37[4]	3,020,126	2,967,987
2006-BC3, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36[4]	1,034,990	906,118
2006-BC4, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36[4]	874,211	837,709
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68[3,4]	4,433,875	4,456,975
LSTAR Securities Investment Limited		
2018-1, 4.35% due 04/01/21	3,586,815	3,587,586
GSAA Home Equity Trust		
2005-6, 2.30% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 06/25/35[4]	3,150,000	3,139,938
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58[3,4]	1,881,940	1,870,278
2017-5A, 4.01% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57[3,4]	1,167,978	1,188,846
Home Equity Loan Trust		
2007-FRE1, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37[4]	3,256,545	3,021,058
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57[3,4]	2,119,034	2,069,744
2017-5, 2.92% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57[3,4]	586,160	582,960
2018-1, 3.00% (WAC) due 01/25/58[3,4]	317,267	311,472
Soundview Home Loan Trust		
2006-OPT5, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36[4]	3,077,162	2,962,827
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57[3,4]	2,909,361	2,942,819
HarborView Mortgage Loan Trust		
2006-12, 2.66% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38[4]	2,006,814	1,927,548
2006-14, 2.62% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47[4]	995,791	951,272
Nomura Resecuritization Trust		
2018-1R, 3.41% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 03/25/37[3,4]	2,434,545	2,421,235
NovaStar Mortgage Funding Trust Series		
2007-2, 2.71% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37[4]	2,345,453	2,256,609

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 23.7% (continued)			
Residential Mortgage Backed Securities - 11.1% (continued)			
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series			
2005-W2, 3.00% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35[4]	2,000,000	$	1,982,835
JP Morgan Mortgage Acquisition Trust			
2006-WMC4, 2.63% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36[4]	3,275,913		1,961,777
Countrywide Asset-Backed Certificates			
2006-6, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36[4]	1,820,595		1,789,269
Alternative Loan Trust			
2007-OA4, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47[4]	1,751,052		1,622,068
American Home Mortgage Investment Trust			
2007-1, 2.08% due 05/25/47[5]	9,627,857		1,514,250
COLT Mortgage Loan Trust			
2018-3, 3.69% (WAC) due 10/26/48[3,4]	1,408,173		1,406,669
Structured Asset Investment Loan Trust			
2005-11, 3.23% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36[4]	1,227,411		1,205,168
GSAMP Trust			
2007-NC1, 2.64% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46[4]	1,844,160		1,196,268
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser			
2005-WHQ3, 3.45% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.63%) due 06/25/35[4]	1,000,000		994,571
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG			
2006-HE1, 2.91% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36[4]	1,000,000		960,576
Deephaven Residential Mortgage Trust			
2017-3A, 2.58% (WAC) due 10/25/47[3,4]	956,524		944,333
Nationstar Home Equity Loan Trust			
2007-B, 2.73% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37[4]	952,586		934,987
Luminent Mortgage Trust			
2006-2, 2.71% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46[4]	1,024,433		934,887
New Residential Mortgage Trust			
2018-1A, 4.00% (WAC) due 12/25/57[3,4]	836,242		840,487
Bear Stearns Asset Backed Securities I Trust			
2006-HE9, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36[4]	842,966		812,384
Legacy Mortgage Asset Trust			
2018-GS3, 4.00% due 06/25/58[3,6]	808,480		801,194
CSMC Series			
2015-12R, 2.82% (WAC) due 11/30/37[3,4]	769,012		765,699
RALI Series Trust			
2006-QO2, 2.73% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46[4]	1,894,118		752,327
GSMSC Resecuritization Trust			
2015-5R, 2.45% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37[3,4]	748,946		744,963
LSTAR Securities Investment Trust			
2018-2, 3.85% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23[3,4]	717,267		716,281

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 23.7% (continued)		
Residential Mortgage Backed Securities - 11.1% (continued)		
Angel Oak Mortgage Trust LLC		
2017-3, 2.71% (WAC) due 11/25/47[3,4]	650,427	$ 645,194
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2007-OA2, 2.93% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47[4]	668,902	627,044
CIT Mortgage Loan Trust		
2007-1, 3.96% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37[3,4]	552,070	555,303
Banc of America Funding Trust		
2015-R4, 2.49% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35[3,4]	554,739	529,009
MASTR Adjustable Rate Mortgages Trust		
2003-5, 2.93% (WAC) due 11/25/33[4]	479,951	452,475
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 3.00% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46[4]	480,639	420,934
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	148,365	155,568
Total Residential Mortgage Backed Securities		70,707,839
Government Agency - 9.8%		
Fannie Mae[11]		
3.03% due 02/01/30	5,100,000	4,892,573
3.00% due 12/01/29	2,500,000	2,381,784
3.49% due 04/01/30	2,300,000	2,300,617
3.11% due 04/01/30	1,983,068	1,931,497
3.09% due 10/01/29	2,000,000	1,922,273
3.12% due 10/01/32	1,700,000	1,598,735
3.88% due 07/01/33	1,500,000	1,518,992
3.01% due 12/01/27	1,500,000	1,465,814
3.13% due 01/01/30	1,500,000	1,453,799
2.86% due 09/01/29	1,450,000	1,372,272
4.27% due 12/01/33	1,000,000	1,062,399
4.24% due 08/01/48	1,000,000	1,041,935
3.67% due 03/01/30	1,000,000	1,012,635
3.56% due 04/01/30	1,000,000	1,006,723
3.48% due 04/01/30	1,000,000	995,297
3.42% due 04/01/30	1,000,000	989,799
3.53% due 04/01/33	1,000,000	984,273
3.18% due 01/01/30	1,000,000	972,664
3.23% due 01/01/30	986,414	970,872
3.19% due 02/01/30	1,000,000	968,472
3.31% due 01/01/33	1,000,000	963,222
3.12% due 01/01/30	985,216	960,984
3.05% due 01/01/30	1,000,000	956,838
2.96% due 11/01/29	900,000	855,082
2.90% due 11/01/29	850,000	802,467
3.08% due 10/01/32	850,000	797,645
4.37% due 10/01/48	748,541	788,924
4.25% due 05/01/48	665,661	687,692
2.99% due 09/01/29	650,000	619,009
3.14% due 09/01/32	650,000	612,964
3.17% due 01/01/30	550,000	534,619
2.82% due 10/01/29	550,000	518,392
3.05% due 10/01/29	500,000	479,185
3.22% due 01/01/30	450,000	439,412
3.94% due 10/01/36	349,206	362,430
Freddie Mac Multifamily Structured Pass Through Certificates[11]		
2017-KGX1, 3.00% due 10/25/27	3,500,000	3,428,664
2017-KW03, 3.02% due 06/25/27	3,000,000	2,942,714
2018-K073, 3.45% (WAC) due 01/25/28[4]	1,200,000	1,206,301
2018-K078, 3.92% (WAC) due 06/25/28[4]	1,000,000	1,039,110
2018-K074, 3.60% due 02/25/28	1,000,000	1,015,966
2017-K066, 3.20% due 06/25/27	1,000,000	990,187
Freddie Mac Seasoned Credit Risk Transfer Trust[11]		
2017-3, 3.00% due 07/25/56	2,167,993	2,097,187
2017-4, 2.75% due 06/25/57[6]	2,022,354	1,968,909
2017-4, 3.50% due 06/25/57	1,620,844	1,608,625
2018-1, 2.25% due 05/25/57[6]	1,596,930	1,532,497
2017-3, 2.75% due 07/25/56[6]	904,856	872,609
Fannie Mae-Aces[11]		
2017-M11, 2.98% due 08/25/29	2,500,000	2,403,535
Total Government Agency		62,328,594
Commercial Mortgage Backed Securities - 1.8%		
COMM Mortgage Trust		
2015-CR24, 0.79% (WAC) due 08/10/48[4,5]	20,616,721	871,613
2015-CR26, 0.96% (WAC) due 10/10/48[4,5]	9,610,848	477,573
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29[3]	1,250,000	1,333,326
Bancorp Commercial Mortgage Trust		
2018-CR3, 3.71% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33[3,4]	1,000,000	993,452
GAHR Commercial Mortgage Trust		
2015-NRF, 3.38% (WAC) due 12/15/19[3,4]	1,000,000	991,349
SG Commercial Mortgage Securities Trust		
2016-C5, 2.01% (WAC) due 10/10/48[4,5]	9,769,093	985,858

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 23.7% (continued)			
Commercial Mortgage Backed Securities - 1.8% (continued)			
BENCHMARK Mortgage Trust			
2018-B6, 0.45% (WAC) due 10/10/51[4]	31,483,926	$	960,896
UBS Commercial Mortgage Trust			
2017-C2, 1.15% (WAC) due 08/15/50[4,5]	11,876,069		840,844
Citigroup Commercial Mortgage Trust			
2016-GC37, 1.79% (WAC) due 04/10/49[4,5]	3,782,209		368,592
2016-C2, 1.78% (WAC) due 08/10/49[4,5]	2,462,336		252,075
2016-P5, 1.54% (WAC) due 10/10/49[4,5]	1,962,514		159,594
GE Business Loan Trust			
2007-1A, 2.63% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35[3,4]	733,087		719,108
JPMDB Commercial Mortgage Securities Trust			
2016-C2, 1.69% (WAC) due 06/15/49[4,5]	8,805,444		684,407
Morgan Stanley Capital I Trust			
2016-UB11, 1.66% (WAC) due 08/15/49[4,5]	7,499,967		632,359
Wells Fargo Commercial Mortgage Trust			
2016-NXS5, 1.53% (WAC) due 01/15/59[4,5]	4,863,132		343,197
2016-C37, 1.01% (WAC) due 12/15/49[4,5]	3,811,196		182,037
LSTAR Commercial Mortgage Trust			
2014-2, 5.44% (WAC) due 01/20/41[3,4]	500,000		498,382
CFCRE Commercial Mortgage Trust			
2016-C3, 1.05% (WAC) due 01/10/48[4,5]	5,845,465		344,374
CD Mortgage Trust			
2016-CD1, 1.43% (WAC) due 08/10/49[4,5]	2,553,473		202,033
Total Commercial Mortgage Backed Securities			11,841,069
Military Housing - 1.0%			
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates[11]			
2015-R1, 5.24% (WAC) due 11/25/55[3,4]	2,610,092		2,706,665
2015-R1, 4.49% (WAC) due 11/25/55[3,4]	1,353,381		1,454,885
GMAC Commercial Mortgage Asset Corp.			
2007-HCKM, 6.11% due 08/10/52[7]	1,490,738		1,529,884
Capmark Military Housing Trust			
2007-ROBS, 6.06% due 10/10/52[7]	473,818		505,750
2007-AETC, 5.75% due 02/10/52[7]	329,868		329,707
Total Military Housing			6,526,891
Total Collateralized Mortgage Obligations			
(Cost $153,683,515)			151,404,393
FOREIGN GOVERNMENT DEBT†† - 22.4%			
Government of Japan			
due 02/25/19[8]	JPY 934,000,000		8,523,097
due 01/10/19[8]	JPY 763,000,000		6,961,190
due 01/28/19[8]	JPY 381,500,000		3,480,891
due 02/04/19[8]	JPY 361,000,000		3,293,956
due 02/12/19[8]	JPY 322,900,000		2,946,415
due 03/11/19[8]	JPY 244,400,000		2,230,379
State of Israel			
6.00% due 02/28/19	ILS 28,390,000		8,052,801
2.25% due 05/31/19	ILS 29,100,000		7,952,723
5.00% due 01/31/20	ILS 10,400,000		3,044,052
Republic of France			
due 01/16/19[8]	EUR 5,090,000		5,833,850
due 01/04/19[8]	EUR 3,510,000		4,022,001
due 01/30/19[8]	EUR 3,140,000		3,599,871
due 02/25/19[8]	EUR 2,370,000		2,718,097
due 01/23/19[8]	EUR 2,280,000		2,613,559
Kingdom of Spain			
due 01/18/19[8]	EUR 9,670,000		11,083,125
due 02/15/19[8]	EUR 4,127,000		4,747,918
Republic of Portugal			
due 01/18/19[8]	EUR 8,696,000		9,966,551
due 03/22/19[8]	EUR 3,190,000		3,659,277
Federative Republic of Brazil			
due 04/01/19	BRL 49,600,000		12,631,933
United Mexican States			
due 01/03/19[8]	MXN 87,400,000		4,444,995
due 05/23/19[8]	MXN 59,970,000		2,953,085
due 02/07/19[8]	MXN 36,000,000		1,817,594
due 01/24/19[8]	MXN 17,500,000		886,401
due 03/14/19[8]	MXN 8,500,000		425,454
Government of United Kingdom			
due 01/21/19[8]	GBP 2,800,000		3,568,263
due 01/28/19[8]	GBP 1,870,000		2,382,770
due 02/25/19[8]	GBP 1,640,000		2,088,552
due 02/18/19[8]	GBP 540,000		687,788
Kingdom of Denmark			
due 03/01/19[8]	DKK 51,930,000		7,977,227
Republic of Hungary			
due 02/27/19[8]	HUF 1,470,860,000		5,251,775
due 01/09/19[8]	HUF 208,500,000		744,531

	Face Amount~	Value
FOREIGN GOVERNMENT DEBT†† - 22.4% (continued)		
Kingdom of Sweden		
4.25% due 03/12/19	SEK 18,800,000	$ 2,141,233
Total Foreign Government Debt		
(Cost $141,230,596)		142,731,354
ASSET-BACKED SECURITIES†† - 19.3%		
Collateralized Loan Obligations - 12.3%		
Palmer Square Loan Funding Ltd.		
2018-4A, 3.15% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26[3,4]	5,500,000	5,499,113
2018-4A, 3.70% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26[3,4]	1,000,000	980,375
Denali Capital CLO XI Ltd.		
2018-1A, 3.60% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28[3,4]	3,000,000	2,980,677
2018-1A, 4.12% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/20/28[3,4]	2,000,000	1,974,108
Golub Capital Partners CLO Ltd.		
2018-36A, 3.88% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31[3,4]	4,100,000	3,960,662
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 4.17% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29[3,4]	3,555,000	3,510,028
Ladder Capital Commercial Mortgage Mortgage Trust		
2017-FL1, 3.34% (1 Month USD LIBOR + 0.88%, Rate Floor: 0.88%) due 09/15/34[3,4]	3,224,417	3,204,344
ALM VI Ltd.		
2018-6A, 3.64% (3 Month USD LIBOR + 1.20%, Rate Floor: 0.00%) due 07/15/26[3,4]	2,800,000	2,791,690
NXT Capital CLO LLC		
2017-1A, 4.17% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29[3,4]	1,800,000	1,781,178
2018-1A, 3.34% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 04/21/27[3,4]	1,000,000	964,722
OCP CLO Ltd.		
2018-7A, 3.07% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 07/20/29[3,4]	2,500,000	2,499,924
Cent CLO 24 Ltd.		
2018-24A, 3.51% (3 Month USD LIBOR + 1.07%, Rate Floor: 0.00%) due 10/15/26[3,4]	2,500,000	2,490,421
SCOF Ltd.		
2018-2A, 3.62% (3 Month USD LIBOR + 1.18%, Rate Floor: 0.00%) due 07/15/28[3,4]	2,500,000	2,484,727
Mountain View CLO Ltd.		
2018-1A, 3.24% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26[3,4]	2,450,000	2,442,424
Figueroa CLO Ltd.		
2018-2A, 3.64% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27[3,4]	2,350,000	2,340,057
ALM XII Ltd.		
2018-12A, 3.33% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27[3,4]	2,300,000	2,281,787
Carlyle Global Market Strategies CLO Ltd.		
2018-2A, 3.29% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27[3,4]	2,300,000	2,280,135
Atlas Senior Loan Fund IV Ltd.		
2018-2A, 3.30% (3 Month USD LIBOR + 0.68%, Rate Floor: 0.00%) due 02/17/26[3,4]	1,198,886	1,198,467
2018-2A, 3.92% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/17/26[3,4]	1,000,000	995,361
MP CLO VIII Ltd.		
2018-2A, 3.42% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27[3,4]	2,200,000	2,177,890

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 19.3% (continued)			
Collateralized Loan Obligations - 12.3% (continued)			
Venture XII CLO Ltd.			
2018-12A, 3.51% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26[3,4]	2,100,000	$	2,092,537
Golub Capital Partners CLO 16 Ltd.			
2017-16A, 4.21% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29[3,4]	2,000,000		2,008,345
TCP Waterman CLO Ltd.			
2016-1A, 4.38% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28[3,4]	1,000,000		1,005,090
2016-1A, 4.42% (3 Month USD LIBOR + 2.30%, Rate Floor: 0.00%) due 12/15/28[3,4]	1,000,000		1,001,567
Crown Point CLO III Ltd.			
2017-3A, 3.89% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27[3,4]	2,000,000		1,987,267
Cerberus Loan Funding XVII Ltd.			
2016-3A, 4.97% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28[3,4]	2,000,000		1,986,287
BSPRT Issuer Ltd.			
2017-FL2, 3.28% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.82%) due 10/15/34[3,4]	1,968,280		1,965,821
VMC Finance LLC			
2018-FL1, 3.28% (1 Month USD LIBOR + 0.82%) due 03/15/35[3,4]	1,957,845		1,955,643
Fortress Credit Opportunities XI CLO Ltd.			
2018-11A, 3.74% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31[3,4]	2,000,000		1,932,854
Garrison BSL CLO Ltd.			
2018-1A, 3.32% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28[3,4]	1,300,000		1,295,495
KVK CLO Ltd.			
2017-1A, 3.34% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28[3,4]	1,250,000		1,239,987
Mountain Hawk II CLO Ltd.			
2018-2A, 3.29% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24[3,4]	1,180,115		1,178,325
FDF II Ltd.			
2016-2A, 4.29% due 05/12/31[3]	1,000,000		1,002,279
Monroe Capital CLO Ltd.			
2017-1A, 3.82% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26[3,4]	1,000,000		992,796
Flatiron CLO Ltd.			
2017-1A, 4.10% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26[3,4]	1,000,000		992,414
MONROE CAPITAL BSL CLO Ltd.			
2017-1A, 4.43% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27[3,4]	1,000,000		987,717
Diamond CLO Ltd.			
2018-1A, 3.93% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30[3,4]	1,000,000		984,042
FDF I Ltd.			
2015-1A, 4.40% due 11/12/30[3]	1,000,000		979,834
NewStar Fairfield Fund CLO Ltd.			
2018-2A, 3.74% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30[3,4]	1,000,000		965,697
Dryden 37 Senior Loan Fund			
2015-37A, due 01/15/31[3,9]	1,000,000		902,490
Avery Point V CLO Ltd.			
2017-5A, 3.43% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26[3,4]	820,113		818,102
Bsprt Issuer Ltd.			
2017-FL1, 3.81% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 06/15/27[3,4]	434,324		434,169

	Face Amount~	Value
ASSET-BACKED SECURITIES[††] - 19.3% (continued)		
Collateralized Loan Obligations - 12.3% (continued)		
Treman Park CLO Ltd.		
2015-1A, due 10/20/28[3,9]	500,000	$ 424,650
Babson CLO Ltd.		
2014-IA, due 07/20/25[3,9]	650,000	216,600
2012-2A, due 05/15/23[3,9]	1,000,000	52,956
PFP Ltd.		
2017-3, 3.51% (1 Month USD LIBOR + 1.05%) due 01/14/35[3,4]	126,976	126,202
Copper River CLO Ltd.		
2007-1A, due 01/20/21[7,9]	700,000	58,339
Total Collateralized Loan Obligations		78,425,595
Transport-Aircraft - 3.2%		
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	1,819,702	1,815,881
2018-1, 4.13% due 06/15/43[3]	1,735,740	1,763,109
2015-1A, 4.70% due 12/15/40[3,6]	637,409	644,803
AASET US Ltd.		
2018-2A, 4.45% due 11/16/38[3]	3,475,850	3,511,198
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	1,991,992	2,021,146
2016-1A, 4.88% due 03/17/36[3,6]	683,302	697,038
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40[3]	2,572,570	2,577,503
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37[3,6]	1,677,128	1,662,952
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40[3]	1,021,780	1,028,495
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43[3]	948,700	958,712
AASET Trust		
2017-1A, 3.97% due 05/16/42[3]	864,015	862,529
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42[3]	746,462	748,671
Raspro Trust		
2005-1A, 3.39% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24[3,4]	678,204	647,684
Rise Ltd.		
2014-1A, 4.75% due 02/12/39	640,533	627,723
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48[7]	460,819	445,261
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28[3]	393,517	393,360
Total Transport-Aircraft		20,406,065
Transport-Container - 1.0%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42[3]	2,463,524	2,444,447
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43[3]	1,198,696	1,212,748
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43[3]	1,145,833	1,151,208
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42[3]	850,500	848,788
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28[3]	780,000	772,869
Total Transport-Container		6,430,060
Net Lease - 0.9%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47[3]	2,950,000	2,950,550
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46[3]	2,786,713	2,754,244
Total Net Lease		5,704,794
Collateralized Debt Obligations - 0.8%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35[3]	3,750,000	3,628,497
2016-3A, 3.85% due 10/28/33[3]	1,000,000	983,624

	Face Amount~	Value
ASSET-BACKED SECURITIES[††] - 19.3% (continued)		
Collateralized Debt Obligations - 0.8% (continued)		
Putnam Structured Product Funding Ltd.		
2003-1A, 3.46% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38[3,4]	410,078	$ 406,224
Highland Park CDO I Ltd.		
2006-1A, 3.09% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51[4,7]	219,365	213,945
N-Star REL CDO VIII Ltd.		
2006-8A, 2.71% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41[3,4]	111,476	110,858
Total Collateralized Debt Obligations		5,343,148
Whole Business - 0.5%		
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46[3]	1,475,617	1,516,772
Domino's Pizza Master Issuer LLC		
2017-1A, 3.74% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47[3,4]	987,500	986,572
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27[3]	411,839	411,828
Total Whole Business		2,915,172
Infrastructure - 0.3%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48[7]	1,094,500	1,100,510
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43[3]	991,667	993,651
Total Infrastructure		2,094,161
Diversified Payment Rights - 0.2%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28[†††,1]	1,000,000	998,307
CIC Receivables Master Trust		
REGD, 4.89% due 10/07/21	173,523	175,258
Total Diversified Payment Rights		1,173,565
Insurance - 0.1%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34[3]	464,250	464,103
Total Asset-Backed Securities		
(Cost $123,794,512)		122,956,663
U.S. GOVERNMENT SECURITIES[††] - 12.7%		
U.S. Treasury Bonds		
due 11/15/46[8,10]	118,982,000	50,817,949
3.38% due 05/15/44	11,914,000	12,689,341
due 11/15/44[8,10]	20,489,600	9,324,763
due 08/15/48[8,10]	20,506,000	8,300,650
Total U.S. Government Securities		
(Cost $81,326,570)		81,132,703
FEDERAL AGENCY BONDS[††] - 4.4%		
Freddie Mac Strips[11]		
due 07/15/32[8]	6,550,000	4,177,121
due 09/15/29[8]	5,600,000	3,955,649
due 03/15/31[8]	3,850,000	2,571,315
Fannie Mae Principal[11]		
due 05/15/30[8]	6,650,000	4,603,033
due 01/15/30[8]	2,575,000	1,803,485
due 07/15/37[8]	3,000,000	1,548,259
due 05/15/29[8]	1,750,000	1,254,998
Residual Funding Corporation Principal		
due 04/15/30[8,10]	3,000,000	2,096,849
due 01/15/30[8,10]	1,500,000	1,057,563
Freddie Mac[11]		
due 12/14/29[8]	2,900,000	2,027,316
due 01/02/34[8]	1,850,000	1,099,620
Tennessee Valley Authority		
4.25% due 09/15/65	1,300,000	1,479,096
5.38% due 04/01/56	600,000	818,611
Total Federal Agency Bonds		
(Cost $28,575,844)		28,492,915

	Face Amount~	Value
U.S. TREASURY BILLS†† - 3.6%		
U.S. Treasury Bills		
2.27% due 01/08/19[12]	11,000,000	$ 10,995,880
2.27% due 01/15/19[12]	5,000,000	4,995,894
2.26% due 01/31/19[12]	4,000,000	3,992,621
2.31% due 02/07/19[12]	3,000,000	2,992,909
Total U.S. Treasury Bills		
(Cost $22,976,059)		22,977,304
FEDERAL AGENCY DISCOUNT NOTES†† - 2.7%		
Fannie Mae[11]		
2.26% due 01/02/19[12]	10,000,000	9,999,372
Federal Home Loan Bank[13]		
2.39% due 01/23/19[12]	7,000,000	6,989,776
Total Federal Agency Discount Notes		
(Cost $16,989,148)		16,989,148
CORPORATE BONDS†† - 2.2%		
Financial - 1.9%		
Station Place Securitization Trust		
3.02% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 06/24/19[3,4]	4,600,000	4,600,000
3.32% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 03/24/19[3,4]	3,000,000	3,000,000
Assurant, Inc.		
4.07% (3 Month USD LIBOR + 1.25%) due 03/26/21[4]	1,745,000	1,744,380
Central Storage Safety Project Trust		
4.82% due 02/01/38[7]	1,000,000	1,013,566
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	953,000	929,132
Aurora Military Housing LLC		
6.89% due 01/15/47[7]	750,000	895,062
Hospitality Properties Trust		
5.25% due 02/15/26	272,000	274,826
Total Financial		12,456,966
Industrial - 0.2%		
Yamana Gold, Inc.		
4.95% due 07/15/24	1,205,000	1,178,792
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg		
5.94% (3 Month USD LIBOR + 3.50%) due 07/15/21[3,4]	26,000	25,902
Total Industrial		1,204,694
Consumer, Cyclical - 0.1%		
Northern Group Housing LLC		
6.80% due 08/15/53[3]	444,000	542,998
Total Corporate Bonds		
(Cost $14,135,533)		14,204,658
SENIOR FLOATING RATE INTERESTS††,4 - 0.7%		
Technology - 0.3%		
Misys Ltd.		
6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	1,173,183	1,090,227
Epicor Software		
5.78% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	590,215	562,918
Total Technology		1,653,145
Consumer, Non-cyclical - 0.2%		
Packaging Coordinators Midco, Inc.		
6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	502,960	494,787
DJO Finance LLC		
5.71% ((3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%), Rate Floor: 4.25%) due 06/08/20	487,406	480,338
Diamond (BC) B.V.		
5.53% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	396,000	364,320
Davis Vision		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/02/24	78,302	74,035
Total Consumer, Non-cyclical		1,413,480
Consumer, Cyclical - 0.1%		
Mavis Tire Express Services Corp.		
5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	702,569	676,222
Communications - 0.1%		
Internet Brands, Inc.		
6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	374,048	353,943
Industrial - 0.0%		
Titan Acquisition Ltd. (Husky)		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	248,125	226,310
Total Senior Floating Rate Interests		
(Cost $4,533,912)		4,323,100

	Face Amount~	Value
MUNICIPAL BONDS†† - 0.4%		
California - 0.3%		
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/41[8]	1,540,000	$ 645,599
due 08/01/46[8]	750,000	253,635
Beverly Hills Unified School District California General Obligation Unlimited		
due 08/01/39[8]	1,410,000	618,412
Cypress School District General Obligation Unlimited		
due 08/01/48[8]	1,000,000	267,410
Hanford Joint Union High School District General Obligation Unlimited		
due 08/01/39[8]	500,000	209,085
Total California		1,994,141
Illinois - 0.1%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	500,000	542,625
Total Municipal Bonds		
(Cost $2,478,692)		2,536,766
COMMERCIAL PAPER†† - 4.7%		
American Water Capital Corp.		
2.85% due 01/16/19[3,12]	6,000,000	5,992,875
Anthem, Inc.		
2.68% due 01/02/19[3,12]	5,000,000	4,999,597
McDonald's Corp.		
2.65% due 01/08/19[3,12]	5,000,000	4,997,278
Walmart, Inc.		
2.47% due 01/14/19[3,12]	5,000,000	4,995,540
AutoZone, Inc.		
2.50% due 01/03/19[3,12]	4,000,000	3,999,444
E.I. du Pont de Nemours & Co.		
2.94% due 02/11/19[3,12]	2,700,000	2,690,960
FedEx Corp.		
3.00% due 01/07/19[3,12]	2,000,000	1,999,000
Total Commercial Paper		
(Cost $29,674,694)		29,674,694
REPURCHASE AGREEMENTS††,14 - 1.4%		
BNP Paribas issued 12/28/18 at 2.76% due 02/01/19	3,899,923	3,899,923
Barclays issued 09/05/18 at 2.80% (1 Month USD LIBOR + 0.30%) open maturity[4]	2,700,000	2,700,000
Deutsche Bank issued 10/26/18 at 2.86% due 01/28/19	2,338,000	2,338,000
Total Repurchase Agreements		
(Cost $8,937,923)		8,937,923

	Contracts	Value
OTC OPTIONS PURCHASED†† - 0.0%		
Call options on:		
BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of $55.00 (Notional Value $10,151,694)	2,599	1,299
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of $3,000.00 (Notional Value $14,289,045)	57	285
Total OTC Options Purchased		
(Cost $723,428)		1,584
Total Investments - 98.6%		
(Cost $631,831,832)		$ 629,015,637
Other Assets & Liabilities, net - 1.4%		8,892,438
Total Net Assets - 100.0%		$ 637,908,075

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Interest Rate Futures Contracts Sold Short†				
U.S. Treasury Ultra Long Bond Futures Contracts	79	Mar 2019	$ 12,726,406	$ (194,893)

Centrally Cleared Credit Default Swap Agreements Protection Purchased††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation**
Bank of America, N.A.	ICE	CDX.NA.IG.31	1.00%	At Maturity	12/20/23	$ 103,530,000	$ (582,034)	$ (1,214,039)	$ 632,005

OTC Credit Default Swap Agreements Protection Purchased††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation
Goldman Sachs International	CDX.NA.IG.31	1.00%	At Maturity	12/20/23	$ 13,940,000	$ 152,250	$ (22,950)	$ 175,200
Morgan Stanley Capital Services LLC	CDX.NA.IG.31	1.00%	At Maturity	12/20/23	6,080,000	66,404	(1,347)	67,751
						$ 218,654	$ (24,297)	$ 242,951

CENTRALLY CLEARED INTEREST RATE SWAPS AGREEMENTS††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Premiums Paid	Unrealized Appreciation (Depreciation)**
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	$ 1,158,000	$ (1,189)	$ 288	$ (1,477)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	1,854,000	(2,124)	286	(2,410)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.18%	Quarterly	11/07/23	15,200,000	(414,239)	(2,652)	(411,587)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21	34,190,000	(518,057)	8,493	(526,550)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.21%	Quarterly	11/07/25	16,500,000	(604,187)	3,644	(607,831)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.28%	Quarterly	11/07/28	45,180,000	(2,170,799)	(81,519)	(2,089,280)
								$ (3,710,595)	$ (71,460)	$ (3,639,135)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation (Depreciation)
Goldman Sachs	9,322,000	BRL	01/02/19	$ 2,487,525	$ 2,410,467	$ 77,058
JPMorgan Chase & Co.	7,950,000	ILS	02/28/19	2,209,253	2,137,935	71,318
Barclays	13,599,800	ILS	02/28/19	3,725,667	3,657,295	68,372
Citigroup	37,700,000	BRL	04/01/19	9,741,594	9,691,120	50,474
Barclays	2,800,000	GBP	01/22/19	3,608,878	3,573,185	35,693
Citigroup	4,830,000	EUR	01/18/19	5,571,240	5,541,982	29,258
Morgan Stanley	3,731,200	ILS	02/28/19	1,031,684	1,003,404	28,280

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation (Depreciation)
Goldman Sachs	6,475,000	EUR	01/18/19	$ 7,448,187	$ 7,429,468	$ 18,719
Citigroup	1,570,000	BRL	01/02/19	418,109	405,968	12,141
JPMorgan Chase & Co.	1,870,000	GBP	01/28/19	2,398,799	2,387,141	11,658
Goldman Sachs	208,500,000	HUF	01/09/19	754,287	744,954	9,333
JPMorgan Chase & Co.	1,640,000	GBP	02/25/19	2,102,229	2,096,315	5,914
Goldman Sachs	10,920,000	ILS	01/31/20	3,011,632	3,005,800	5,832
Goldman Sachs	29,754,750	ILS	05/31/19	8,062,527	8,060,124	2,403
BofA Merrill Lynch	1,120,000	EUR	01/30/19	1,286,734	1,286,476	258
JPMorgan Chase & Co.	540,000	GBP	02/19/19	690,169	690,059	110
Goldman Sachs	520,000	ILS	01/31/19	139,568	139,542	26
Morgan Stanley	3,151,000	EUR	01/18/19	3,614,446	3,615,483	(1,037)
JPMorgan Chase & Co.	1,200,000	EUR	01/18/19	1,375,825	1,376,890	(1,065)
Barclays	1,580,000	EUR	02/15/19	1,815,949	1,817,193	(1,244)
BofA Merrill Lynch	142,900,000	JPY	02/12/19	1,306,682	1,307,951	(1,269)
Citigroup	4,812,400	ILS	02/28/19	1,292,371	1,294,163	(1,792)
Barclays	1,140,000	EUR	01/04/19	1,304,605	1,306,408	(1,803)
BofA Merrill Lynch	697,000	EUR	02/15/19	799,647	801,635	(1,988)
BofA Merrill Lynch	2,710,000	EUR	01/18/19	3,105,009	3,109,476	(4,467)
BofA Merrill Lynch	2,280,000	EUR	01/23/19	2,611,268	2,617,260	(5,992)
JPMorgan Chase & Co.	25,300,000	DKK	03/01/19	3,895,619	3,902,436	(6,817)
BofA Merrill Lynch	13,600,000	DKK	03/01/19	2,090,795	2,097,752	(6,957)
Citigroup	44,500,000	JPY	01/28/19	397,764	406,837	(9,073)
BofA Merrill Lynch	701,940,000	HUF	02/27/19	2,508,542	2,518,312	(9,770)
Barclays	13,030,000	DKK	03/01/19	1,999,822	2,009,832	(10,010)
JPMorgan Chase & Co.	8,500,000	MXN	03/14/19	417,660	428,048	(10,388)
Barclays	17,500,000	MXN	01/24/19	876,696	887,661	(10,965)
Goldman Sachs	3,190,000	EUR	03/22/19	3,667,910	3,679,768	(11,858)
Goldman Sachs	200,000,000	JPY	01/10/19	1,812,538	1,825,723	(13,185)
Goldman Sachs	2,370,000	EUR	02/25/19	2,713,638	2,727,931	(14,293)
BofA Merrill Lynch	2,370,000	EUR	01/04/19	2,700,493	2,715,953	(15,460)
JPMorgan Chase & Co.	2,020,000	EUR	01/30/19	2,303,295	2,320,252	(16,957)
JPMorgan Chase & Co.	1,850,000	EUR	02/15/19	2,109,683	2,127,726	(18,043)
Goldman Sachs	244,400,000	JPY	03/11/19	2,213,777	2,241,754	(27,977)
JPMorgan Chase & Co.	5,090,000	EUR	01/16/19	5,809,916	5,839,263	(29,347)
JPMorgan Chase & Co.	768,920,000	HUF	02/27/19	2,724,973	2,758,612	(33,639)
JPMorgan Chase & Co.	19,599,000	SEK	03/12/19	2,190,255	2,224,027	(33,772)
Goldman Sachs	11,900,000	BRL	04/01/19	3,023,297	3,059,001	(35,704)
Citigroup	36,000,000	MXN	02/07/19	1,782,001	1,822,176	(40,175)
Goldman Sachs	180,000,000	JPY	02/12/19	1,603,514	1,647,524	(44,010)
Citigroup	203,000,000	JPY	02/25/19	1,806,540	1,859,804	(53,264)
JPMorgan Chase & Co.	59,970,000	MXN	05/23/19	2,924,439	2,984,866	(60,427)
Morgan Stanley	337,000,000	JPY	01/28/19	3,018,631	3,080,988	(62,357)
Citigroup	563,000,000	JPY	01/10/19	5,054,835	5,139,410	(84,575)
Goldman Sachs	361,000,000	JPY	02/04/19	3,215,858	3,302,270	(86,412)
Morgan Stanley	731,000,000	JPY	02/25/19	6,533,349	6,697,127	(163,778)
JPMorgan Chase & Co.	87,400,000	MXN	01/03/19	4,273,421	4,448,064	(174,643)
						$ (677,666)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation
Goldman Sachs	10,892,000	BRL	01/02/19	$ 2,789,354	$ 2,816,436	$ 27,082

~ *The face amount is denominated in U.S. dollars unless otherwise indicated.*
* *Non-income producing security.*
** *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 *Security was fair valued by the Valuation Committee at December 31, 2018. The total market value of fair valued securities amounts to $998,307, (cost $1,000,000) or 0.2% of total net assets.*
2 *Affiliated issuer.*
3 *Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is $191,872,853 (cost $192,766,348), or 30.1% of total net assets.*
4 *Variable rate security. Rate indicated is the rate effective at December 31, 2018. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.*
5 *Security is an interest-only strip.*

6 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, 2018.
7 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 $6,092,024 (cost $6,275,249), or 1.0% of total net assets.
8 Zero coupon rate security.
9 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
10 Security is a principal-only strip.
11 On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.
12 Rate indicated is the effective yield at the time of purchase.
13 The issuer operates under a Congressional charter; its securities are neither issued nor guaranteed by the U.S. Government.
14 Repurchase Agreements.

BofA — Bank of America
BRL — Brazilian Real
CDX.NA.IG.31 Index — Credit Default Swap North American Investment Grade Series 31 Index
CME — Chicago Mercantile Exchange
CMT — Constant Maturity Treasury
DKK — Danish Krone
EUR — Euro
GBP — British Pound
HUF — Hungarian Forint
ICE — Intercontinental Exchange
ILS — Israeli New Shekel
JPY — Japanese Yen
LIBOR — London Interbank Offered Rate
MXN — Mexican Peso
SEK — Swedish Krona
USD — United Stated Dollar
WAC — Weighted Average Coupon