	Shares	Value		Face Amount~	v	ALUE
COMMON STOCKS ^{†††} - 0.0%			3.61% due 04/01/34 ^{†††}	1,300,000	\$ 1,360	,461
INDUSTRIAL – 0.0%			3.37% due 05/01/31	1,250,000	1,273	,686
	68	¢	4.27% due 12/01/33	996,268	1,098	,713
Constar International Holdings LLC* ^{,1}	60	<u>> </u>	4.24% due 08/01/48	1,000,000	1,064	,477
Total Common Stocks			3.67% due 03/01/30	1,000,000	1,056	,173
(Cost \$—)			3.68% due 04/01/34	1,000,000	1,054	,090
			3.70% due 03/01/31	1,000,000	1,053	,920
PREFERRED STOCKS [†] - 0.0%			3.71% due 04/01/34 ^{†††}	1,000,000	1,049	,706
INDUSTRIAL - 0.0%			3.74% due 02/01/30	1,000,000	1,047	,024
Seaspan Corp. 6.38% due 04/30/19 ^{††}	7,340	185,849	3.56% due 04/01/30	1,000,000	1,045	,488
Constar International Holdings LLC* ^{,†††,1}	7		4.07% due 04/01/49	1,000,000	1,042	,638
Total Industrial		185,849	3.56% due 03/01/31	1,000,000	1,040	
Total Preferred Stocks			3.66% due 03/01/34	1,000,000	1,040	,001
(Cost \$183,500)		185,849	3.48% due 04/01/30	1,000,000	1,038	,814
		<u> </u>	3.42% due 04/01/30	1,000,000	1,027	,815
MUTUAL FUNDS [†] - 0.3%			3.53% due 04/01/33	1,000,000	1,027	,222
Guggenheim Floating Rate			3.51% due 04/01/34	1,000,000	1,025	,302
Strategies Fund — R6-Class ²	98,315	2,485,396	3.19% due 02/01/30	1,000,000	1,013	,091
Total Mutual Funds	,		3.18% due 01/01/30	1,000,000	1,012	.,314
		2,485,396	3.31% due 01/01/33	1,000,000	1,003	,968
(Cost \$2,563,622)		2,465,590	3.23% due 01/01/30	982,465	1,001	,293
MONEY MARKET FUND [†] - 1.7%			3.05% due 01/01/30	1,000,000	999	,676
			3.61% due 04/01/39	1,000,000	996	5,359
Dreyfus Treasury Securities			3.12% due 01/01/30	980,955	990),805
Cash Management Fund —	12 400 222	10 (00 222	2.96% due 11/01/29	900,000	891	,700
Institutional Class 2.27% ³	12,408,323	12,408,323	3.08% due 10/01/32	850,000		,256
Total Money Market Fund			2.90% due 11/01/29	850,000		5,140
(Cost \$12,408,323)		12,408,323	4.37% due 10/01/48	746,148		,940
			4.25% due 05/01/48	663,321		,020
	Face		2.99% due 09/01/29	650,000	643	,951
	Αμουντ~		3.14% due 09/01/32	650,000		, 517
		-	3.17% due 01/01/30	550,000		,423
COLLATERALIZED MORTGAGE OBLIGATIONS	^{(††} - 27 .1%		2.82% due 10/01/29	550,000		, 651
GOVERNMENT AGENCY - 14.6%	2,11,0		3.05% due 10/01/29	500,000		,434
Fannie Mae			3.22% due 01/01/30	450,000		5,892
3.03% due 02/01/30	5,100,000	5,090,837	3.94% due 10/01/36	347,930		, 989,
3.71% due 02/01/34	4,700,000	4,931,013	Freddie Mac Multifamily Structured			
3.59% due 05/01/34	4,350,000	4,537,668	Pass Through Certificates			
3.66% due 03/01/34	4,000,000	4,168,608	2019-K087, 3.77% due 12/25/28	4,250,000	4,523	5,810
3.60% due 03/01/31	4,000,000	4,129,883	2017-KGX1, 3.00% due 10/25/27	3,500,000	3,498	
3.00% due 12/01/29	2,500,000	2,488,226	2017-KW03, 3.02% due 06/25/27	3,000,000	2,992	
3.49% due 04/01/30	2,300,000	2,390,743	2018-K073, 3.45% (WAC) due 01/25/28 ⁴	1,200,000	1,242	
4.17% due 02/01/49	2,000,000	2,116,746	2018-K078, 3.92% due 06/25/51	1,000,000	, 1,072	
3.59% due 02/01/29	2,025,000	2,090,011	2018-K074, 3.60% due 02/25/28	1,000,000	1,047	
3.19% due 02/01/29	2,000,000	2,031,682	2017-K066, 3.20% due 06/25/27	1,000,000	1,018	
3.09% due 10/01/29	2,000,000	1,999,030	Freddie Mac Seasoned Credit	.,,	.,	,
3.26% due 05/01/34	2,000,000	1,999,600	Risk Transfer Trust			
3.11% due 04/01/30	1,979,143	1,986,027	2017-3, 3.00% due 07/25/56	2,138,321	2,087	,192
3.12% due 10/01/32	1,700,000	1,677,067	2017-4, 2.75% due 06/25/57 ⁵	1,972,012	1,951	
3.88% due 07/01/33	1,500,000	1,596,989	2017-4, 3.50% due 06/25/57	1,592,414	1,602	
3.33% due 03/01/49	1,500,000	1,596,989	2018-1, 2.50% due 05/25/57 ⁵	1,568,033	1,535	
	1,500,000	1,525,571	2017-3, 2.75% due 07/25/56 ⁵	890,877		2,820
3.13% due 01/01/30 3.01% due 12/01/27		1,515,144 1,500,424	Fannie Mae-Aces	050,077	072	,020
3.01% due 12/01/27	1,500,000		2017-M11, 2.98% due 08/25/29	2,500,000	2,454	622
2.86% due 09/01/29	1,450,000	1,430,755		2,300,000		
			Total Government Agency		108,254	,483

	Face Amount [~] Value				VALUE
RESIDENTIAL MORTGAGE BACKED SECURIT	TES - 9.2%		NovaStar Mortgage Funding Trust Series		
CIM Trust			2007-2, 2.69% (1 Month USD		
2018-R2, 3.69% (WAC) due 08/25/57 ^{4,6}	3,089,346	\$ 3,053,351	LIBOR + 0.20%, Rate Cap/Floor:		
2018-R4, 4.07% (WAC) due 12/26/57 ^{4,6}	2,822,791	2,804,006	11.00%/0.20%) due 09/25/37 ⁴	2,302,566	\$ 2,224,372
Structured Asset Securities	, ,	, ,	Argent Securities Incorporated Asset-	,,	· / /-·
Corporation Mortgage Loan Trust			Backed Pass-Through Certificates Series		
2007-WF1, 2.70% (1 Month			2005-W2, 2.98% (1 Month		
USD LIBOR + 0.21%, Rate			USD LIBOR + 0.49%, Rate		
Floor: 0.21%) due 02/25/37 ⁴	2,908,631	2,873,030	Floor: 0.49%) due 10/25/35 ⁴	2,000,000	1,992,406
2006-BC3, 2.65% (1 Month	, ,	, ,	JP Morgan Mortgage Acquisition Trust	,,	,,
USD LIBOR + 0.16%, Rate			2006-WMC4, 2.61% (1 Month		
Floor: 0.16%) due 10/25/36 ⁴	1,012,658	889,722	USD LIBOR + 0.12%, Rate		
2006-BC4, 2.66% (1 Month	,- ,	,	Floor: 0.12%) due 12/25/36 ⁴	3,241,121	1,921,453
USD LIBOR + 0.17%, Rate			Countrywide Asset-Backed Certificates	-,,	.,,
Floor: 0.17%) due 12/25/36 ⁴	856,856	822,850	2006-6, 2.66% (1 Month USD		
Cascade Funding Mortgage Trust	,	,	LIBOR + 0.17%, Rate Floor:		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{4,6}	4,349,311	4,419,509	0.17%) due 09/25/36 ⁴	1,789,786	1,764,626
New Residential Mortgage Loan Trust	, ,-	, , , , , , , , , , , , , , , , , , , ,	LSTAR Securities Investment Trust	.,,	.,
2018-2A, 3.50% (WAC) due 02/25/58 ^{4,6}	1,800,077	1,805,594	2019-1, 4.19% (1 Month USD		
2019-RPL1, 4.33% due 02/26/24 ^{5,6}	1,245,408	1,255,428	LIBOR + 1.70%, Rate Floor:		
2017-5A, 3.99% (1 Month USD	, -,	,, -	0.00%) due 03/01/24 ^{4,6}	1,000,000	999,777
LIBOR + 1.50%, Rate Floor:			2018-2, 4.00% (1 Month USD	.,,	,
1.50%) due 06/25/57 ^{4,6}	1,105,460	1,122,151	LIBOR + 1.50%, Rate Floor:		
LSTAR Securities Investment Limited		, ,	0.00%) due 04/01/23 ^{4,6}	689,752	688,907
2018-1 4.49% due 04/01/21	3,441,742	3,444,324	Alternative Loan Trust	,.	····,- ···
GSAA Home Equity Trust	-, ,	-, ,-	2007-OA4, 2.66% (1 Month		
2005-6, 2.92% (1 Month USD			USD LIBOR + 0.17%, Rate		
LIBOR + 0.43%, Rate Floor:			Floor: 0.17%) due 05/25/47 ⁴	1,701,424	1,588,478
0.43%) due 06/25/35 ⁴	3,150,000	3,157,850	American Home Mortgage	, - ,	,,
Home Equity Loan Trust	-,,	-, -,,	Investment Trust		
2007-FRE1, 2.68% (1 Month			2007-1, 2.08% due 05/25/47 ⁷	9,449,228	1,513,611
USD LIBOR + 0.19%, Rate			COLT Mortgage Loan Trust	-, -, -	,,-
Floor: 0.19%) due 04/25/37 ⁴	3,184,687	2,972,068	2018-3, 3.69% (WAC) due 10/26/48 ^{4,6}	1,271,890	1,274,295
Soundview Home Loan Trust	, ,	, ,	GSAMP Trust	, ,	, ,
2006-OPT5, 2.63% (1 Month			2007-NC1, 2.62% (1 Month		
USD LIBOR + 0.14%, Rate			USD LIBOR + 0.13%, Rate		
Floor: 0.14%) due 07/25/36 ⁴	2,997,146	2,897,468	Floor: 0.13%) due 12/25/46 ⁴	1,825,105	1,181,165
CSMC Trust			Structured Asset Investment Loan Trust		
2018-RPL9, 3.85% (WAC)			2005-11, 3.21% (1 Month USD		
due 09/25/57 ^{4,6}	2,808,821	2,847,277	LIBOR + 0.72%, Rate Floor:		
Towd Point Mortgage Trust			0.36%) due 01/25/36 ⁴	1,187,732	1,171,751
2017-6, 2.75% (WAC) due 10/25/57 ^{4,6}	2,047,819	2,010,137	Park Place Securities Incorporated Asset		
2017-5, 3.09% (1 Month USD			Backed Pass Through Certificates Ser		
LIBOR + 0.60%, Rate Floor:			2005-WHQ3, 3.43% (1 Month		
0.00%) due 02/25/57 ^{4,6}	537,848	533,411	USD LIBOR + 0.95%, Rate		
2018-1, 3.00% (WAC) due 01/25/58 ^{4,6}	305,387	302,190	Floor: 0.63%) due 06/25/35 ⁴	1,000,000	998,121
HarborView Mortgage Loan Trust			Asset Backed Securities Corporation		
2006-12, 2.67% (1 Month USD			Home Equity Loan Trust Series AEG		
LIBOR + 0.19%, Rate Floor:			2006-HE1, 2.89% (1 Month		
0.19%) due 01/19/38 ⁴	1,953,901	1,861,350	USD LIBOR + 0.40%, Rate		
2006-14, 2.63% (1 Month USD	-	•	Floor: 0.40%) due 01/25/36 ⁴	1,000,000	954,247
LIBOR + 0.15%, Rate Floor:			Luminent Mortgage Trust	, ,	, -
0.15%) due 01/25/47 ⁴	964,262	928,399	2006-2, 2.69% (1 Month USD		
			LIBOR + 0.20%, Rate Floor:		
			0.20%) due 02/25/46 ⁴	998,079	917,521

lationstar Home Equity Loan Trust 2007-B, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴ eephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{4,6} lew Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6} egacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{5,6}	Амоилт [~] 917,470 \$ 848,889 802,043 794 025	844,931	COMM Mortgage Trust 2015-CR24, 0.77% (WAC) due 08/10/48 ^{4,7} 2015-CR26, 0.96% (WAC) due 10/10/48 ^{4,7}	Амоинт [~] 46,714,797 9,580,274	Valu \$ 1,912,22
2007-B, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴ eephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{4,6} lew Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6} egacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{5,6}	848,889 802,043	844,931	2015-CR24, 0.77% (WAC) due 08/10/48 ^{4,7} 2015-CR26, 0.96% (WAC) due 10/10/48 ^{4,7}		\$ 1,912,22
LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴ eephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{4,6} lew Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6} egacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{5,6}	848,889 802,043	844,931	due 08/10/48 ^{4,7} 2015-CR26, 0.96% (WAC) due 10/10/48 ^{4,7}		\$ 1,912,22
LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴ eephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{4,6} lew Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6} egacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{5,6}	848,889 802,043	844,931	due 08/10/48 ^{4,7} 2015-CR26, 0.96% (WAC) due 10/10/48 ^{4,7}		\$ 1,912,22
0.22%) due 04/25/37 ⁴ eephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{4,6} lew Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6} egacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{5,6}	848,889 802,043	844,931	2015-CR26, 0.96% (WAC) due 10/10/48 ^{4,7}		4 .,
eephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{4,6} lew Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6} egacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{5,6}	848,889 802,043	844,931	due 10/10/48 ^{4,7}	0 00 274	
2017-3A, 2.58% (WAC) due 10/25/47 ^{4,6} lew Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6} egacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{5,6}	802,043	,	1 1	u 5xi1 ///	462,83
lew Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6} egacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{5,6}	802,043	,	Americold LLC Trust	J,J00,274	402,0.
2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6} egacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{5,6}		0	_	1 250 000	1 220 61
egacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{5,6}		010 (10)	2010-ARTA, 7.44% due 01/14/29 ⁶	1,250,000	1,320,65
2018-GS3, 4.00% due 06/25/58 ^{5,6}	704 025	818,640	GAHR Commercial Mortgage Trust	1 000 000	004.40
		707 574	2015-NRF, 3.38% (WAC) due 12/15/34 ^{4,6}	1,000,000	994,48
	794,025	791,574	Bancorp Commercial Mortgage Trust		
ear Stearns Asset Backed			2018-CR3, 3.73% (1 Month		
Securities I Trust			USD LIBOR + 1.25%, Rate		
2006-HE9, 2.63% (1 Month			Floor: 1.25%) due 01/15/33 ^{4,6}	1,000,000	994,18
USD LIBOR + 0.14%, Rate			CSAIL Commercial Mortgage Trust		
Floor: 0.14%) due 11/25/36 ⁴	805,267	779,141	2019-C15, 1.22% (WAC) due 03/15/52 ^{4,7}	12,500,000	983,54
ALI Series Trust			SG Commercial Mortgage Securities Trust		
2006-QO2, 2.71% (1 Month			2016-C5, 2.00% (WAC) due 10/10/48 ^{4,7}	9,739,261	959,71
USD LIBOR + 0.22%, Rate			BENCHMARK Mortgage Trust		
Floor: 0.22%) due 02/25/46 ⁴	1,855,375	735,144	2018-B6, 0.44% (WAC) due 10/10/51 ^{4,7}	31,458,186	951,07
SMC Series	,,	,	UBS Commercial Mortgage Trust	, ,	,
2015-12R, 2.99% (WAC) due 11/30/37 ^{4,6}	729,639	726,551	2017-C2, 1.10% (WAC) due 08/15/50 ^{4,7}	11,272,750	778,73
SMSC Resecuritization Trust	725,055	720,551	Citigroup Commercial Mortgage Trust	11,272,750	770,72
2015-5R, 2.63% (1 Month USD			2016-GC37, 1.78% (WAC)		
LIBOR + 0.14%, Rate Floor:			due 04/10/49 ^{4,7}	3,771,788	363,06
0.14%) due 04/26/37 ^{4,6}	666,171	662,938	2016-C2, 1.78% (WAC) due 08/10/49 ^{4,7}	2,456,898	247,21
eutsche Alt-A Securities			2016-P5, 1.53% (WAC) due 10/10/49 ^{4,7}	1,956,996	155,79
Mortgage Loan Trust Series			GE Business Loan Trust		
2007-OA2, 3.17% (1 Year CMT			2007-1A, 2.65% (1 Month USD		
Rate + 0.77%, Rate Floor:			LIBOR + 0.17%, Rate Floor:		
0.77%) due 04/25/47 ⁴	658,262	616,583	0.17%) due 04/15/35 ^{4,6}	690,539	677,18
ngel Oak Mortgage Trust LLC			JPMDB Commercial Mortgage		
2017-3, 2.71% (WAC) due 11/25/47 ^{4,6}	546,813	544,310	Securities Trust		
IT Mortgage Loan Trust			2016-C2, 1.69% (WAC) due 06/15/49 ^{4,7}	8,785,522	659,83
2007-1, 3.94% (1 Month USD			Morgan Stanley Capital I Trust		
LIBOR + 1.45%, Rate Floor:			2016-UB11, 1.64% (WAC)		
1.45%) due 10/25/37 ^{4,6}	527,653	530,065	due 08/15/49 ^{4,7}	7,463,018	616,53
anc of America Funding Trust	- ,	,	Wells Fargo Commercial Mortgage Trust	, ,	,
2015-R4, 2.66% (1 Month USD			2016-NXS5, 1.52% (WAC)		
LIBOR + 0.17%, Rate Floor:			due 01/15/59 ^{4,7}	4,846,191	332,09
0.17%) due 01/27/35 ^{4,6}	508,852	491,230	2016-C37, 1.01% (WAC) due 12/15/49 ^{4,7}	3,796,715	176,38
, , ,	J08,8JZ	491,230	LSTAR Commercial Mortgage Trust	5,750,715	170,50
/ashington Mutual Mortgage			00	E00 000	100 E
Pass-Through Certificates			2014-2, 5.60% (WAC) due 01/20/41 ^{4,6}	500,000	498,52
WMALT Series Trust			Americold 2010 LLC		
2006-AR9, 3.24% (1 Year CMT			2010-ARTA, 3.85% due 01/14/29 ⁶	455,486	458,58
Rate + 0.84%, Rate Floor:			Aventura Mall Trust		
0.84%) due 11/25/46 ⁴	464,295	410,280	2013-AVM, 3.74% (WAC)		
IASTR Adjustable Rate Mortgages Trust			due 12/05/32 ^{4,6}	425,000	429,85
2003-5, 3.37% (WAC) due 11/25/334	426,869	403,626	CGBAM Commercial Mortgage Trust		
CFC Manufactured Housing Contract			2015-SMRT, 3.79% (WAC)		
1997-2, 7.38% due 10/15/28	141,370	147,488	due 04/10/28 ^{4,6}	350,000	353,0
	/	,	CFCRE Commercial Mortgage Trust	, -	,
otal Residential Mortgage		69 506 011	2016-C3, 1.05% (WAC) due 01/10/48 ^{4,7}	5,825,595	336,72
Backed Securities	-	68,596,911		-,0,070	550,71

	Face	
	Αμουντ	VALUE
CD Mortgogo Trust		
CD Mortgage Trust 2016-CD1, 1.42% (WAC) due 08/10/49 ^{4,7}	2,546,841	<u>\$ 199,110</u>
Total Commercial Mortgage		17 (22 1(2
Backed Securities		17,622,163
MILITARY HOUSING - 0.9% Freddie Mac Military Housing Bonds		
Resecuritization Trust Certificates		
2015-R1, 4.66% (WAC) due 11/25/55 ^{4,6}	2,605,460	2,758,661
2015-R1, 6.02% (WAC) due 11/25/55 ^{4,6}	1,350,979	1,481,011
GMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 ¹¹	1,487,449	1,571,234
Capmark Military Housing Trust	1,107,177	1,571,254
2007-ROBS, 6.06% due 10/10/52 ¹¹	472,788	520,297
2007-AETC, 5.75% due 02/10/52 ¹¹	329,060	340,168
Total Military Housing		6,671,371
Total Collateralized Mortgage Obligations		
(Cost \$199,679,431)		201,144,928
U.S. GOVERNMENT SECURITIES ^{††} - 26.6%		
U.S. Treasury Notes	06 00 4 000	07 07 4 7 4 7
2.38% due 03/15/22 2.38% due 02/29/24	86,894,000	87,274,161 50,664,364
2.50% due 02/28/26	50,336,000 26,348,000	26,647,503
U.S. Treasury Inflation Protected Securities	20,5 10,000	20,017,505
1.38% due 01/15/20 ⁸	20,403,868	20,572,572
U.S. Treasury Bonds		
due 08/15/48 ^{9,13}	26,919,000	11,592,385
Total U.S. Government Securities		100 750 095
(Cost \$195,633,212)		196,750,985
ASSET-BACKED SECURITIES ^{††} - 14.6%		
COLLATERALIZED LOAN OBLIGATIONS - 9.0%		
Palmer Square Loan Funding Ltd. 2018-4A, 3.58% (3 Month USD		
LIBOR + 0.90%, Rate Floor:		
0.00%) due 11/15/26 ^{4,6}	5,375,827	5,355,526
2018-4A, 4.13% (3 Month USD		
LIBOR + 1.45%, Rate Floor:		
0.00%) due 11/15/26 ^{4,6}	1,000,000	987,776
Denali Capital CLO XI Ltd. 2018-1A, 3.89% (3 Month USD		
LIBOR + 1.13%, Rate Floor:		
0.00%) due 10/20/28 ^{4,6}	3,000,000	3,001,170
2018-1A, 4.41% (3 Month USD		
LIBOR + 1.65%, Rate Floor:	2 000 000	1 000 604
0.00%) due 10/20/28 ^{4,6}	2,000,000	1,999,684
Golub Capital Partners CLO Ltd. 2018-36A, 4.03% (3 Month USD		
LIBOR + 1.30%, Rate Floor:		
0.00%) due 02/05/31 ^{4,6}	4,100,000	4,024,730
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 4.23% (3 Month USD		
LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{4,6}	3,286,000	3,265,927
0.00% uue 11/13/23	5,200,000	3,203,327

	Face Amount~	Value
NXT Capital CLO LLC		
2017-1A, 4.46% (3 Month USD		
LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{4,6}	1 000 000	¢ 1 000 120
2018-1A, 4.36% (3 Month USD	1,800,000	\$ 1,800,136
LIBOR + 1.60%, Rate Floor:		
0.00%) due 04/21/27 ^{4,6}	1,000,000	980,043
ALM VI Ltd.	1,000,000	J00,04J
2018-6A, 3.99% (3 Month USD		
LIBOR + 1.20%, Rate Floor:		
0.00%) due 07/15/26 ^{4,6}	2,800,000	2,760,950
Mountain View CLO Ltd.	2,000,000	2,. 00,.50
2018-1A, 3.59% (3 Month USD		
LIBOR + 0.80%, Rate Floor:		
0.80%) due 10/15/26 ^{4,6}	2,366,581	2,360,243
Figueroa CLO Ltd.	, ,	, ,
2018-2A, 3.48% (3 Month USD		
LIBOR + 0.85%, Rate Floor:		
0.85%) due 06/20/27 ^{4,6}	2,350,000	2,338,672
ALM XII Ltd.		
2018-12A, 3.67% (3 Month USD		
LIBOR + 0.89%, Rate Floor:		
0.89%) due 04/16/27 ^{4,6}	2,300,000	2,295,283
Carlyle Global Market Strategies CLO Ltd.		
2018-2A, 3.54% (3 Month USD		
LIBOR + 0.78%, Rate Floor:		
0.00%) due 04/27/27 ^{4,6}	2,300,000	2,287,284
MP CLO VIII Ltd.		
2018-2A, 3.67% (3 Month USD		
LIBOR + 0.91%, Rate Floor:		
0.00%) due 10/28/27 ^{4,6}	2,200,000	2,190,593
OCP CLO Ltd.		
2018-7A, 3.36% (3 Month USD		
LIBOR + 0.60%, Rate Floor:		
0.00%) due 07/20/29 ⁴	2,142,857	2,139,755
Venture XII CLO Ltd.		
2018-12A, 3.43% (3 Month USD		
LIBOR + 0.80%, Rate Floor:	2 200 000	2 002 102
0.80%) due 02/28/26 ^{4,6}	2,100,000	2,093,193
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 4.62% (3 Month USD		
LIBOR + 1.85%, Rate Floor:	2 000 000	2 001 069
0.00%) due 07/25/29 ^{4,6} Cerberus Loan Funding XVII Ltd.	2,000,000	2,001,968
2016-3A, 5.32% (3 Month USD		
LIBOR + 2.53%, Rate Floor:		
0.00%) due 01/15/28 ^{4,6}	2,000,000	1,989,076
Atlas Senior Loan Fund IV Ltd.	2,000,000	1,969,070
2018-2A, 3.98% (3 Month USD		
LIBOR + 1.30%, Rate Floor:		
0.00%) due 02/17/26 ^{4,6}	1,000,000	1,000,427
2018-2A, 3.36% (3 Month USD	1,000,000	1,000,727
LIBOR + 0.68%, Rate Floor:		
0.00%) due 02/17/26 ^{4,6}	974,364	970,923
	,	

	Face Amount~	VALUE		Face Amount~	VALUE
Crown Point CLO III Ltd.			Monroe Capital CLO Ltd.		
2017-3A, 4.24% (3 Month USD			2017-1A, 4.11% (3 Month USD		
LIBOR + 1.45%, Rate Floor:			LIBOR + 1.35%, Rate Floor:		
0.00%) due 12/31/27 ^{4,6}	2,000,000	\$ 1,970,938	0.00%) due 10/22/26 ^{4,6}	824,094	\$ 821,695
Fortress Credit Opportunities XI CLO Ltd.	2,000,000	\$ 1,970,938	Avery Point V CLO Ltd.	024,094	\$ 621,095
2018-11A, 4.09% (3 Month USD			2017-5A, 3.75% (3 Month USD		
LIBOR + 1.30%, Rate Floor:	2 000 000	1 0(2 (02	LIBOR + 0.98%, Rate Floor:	776 010	775 714
0.00%) due 04/15/31 ^{4,6}	2,000,000	1,963,692	0.00%) due 07/17/26 ^{4,6}	776,812	775,714
Ladder Capital Commercial			Treman Park CLO Ltd.	F00 000	400.011
Mortgage Mortgage Trust			2015-1A, due 10/20/28 ^{6,10}	500,000	428,011
2017-FL1, 3.36% (1 Month USD			Babson CLO Ltd.		
LIBOR + 0.88%, Rate Floor:			2014-IA, due 07/20/25 ^{6,10}	650,000	211,562
0.88%) due 09/15/34 ^{4,6}	1,597,478	1,590,576	2012-2A, due 05/15/23 ^{6,10}	1,000,000	12,200
VMC Finance LLC			Copper River CLO Ltd.		
2018-FL1, 3.30% (1 Month USD			2007-1A, due 01/20/21 ^{10,11}	700,000	110,508
LIBOR + 0.82%) due 03/15/35 ^{4,6}	1,428,812	1,418,352	Total Collateralized Loan Obligations		66,507,825
Garrison BSL CLO Ltd.					
2018-1A, 3.72% (3 Month USD			TRANSPORT-AIRCRAFT - 2.4%		
LIBOR + 0.95%, Rate Floor:			Castlelake Aircraft Securitization Trust		
0.00%) due 07/17/28 ^{4,6}	1,300,000	1,295,092	2017-1, 3.97% due 07/15/42	1,776,182	1,772,631
KVK CLO Ltd.			2018-1, 4.13% due 06/15/43 ⁶	1,668,183	1,670,395
2017-1A, 3.70% (3 Month USD			AASET US Ltd.		
LIBOR + 0.90%, Rate Floor:			2018-2A, 4.45% due 11/18/38 ⁶	3,200,257	3,242,376
0.00%) due 01/14/28 ^{4,6}	1,250,000	1,242,822	SAPPHIRE AVIATION FINANCE I Ltd.		
FDF II Ltd.			2018-1A, 4.25% due 03/15/40 ⁶	2,493,769	2,510,504
2016-2A, 4.29% due 05/12/31 ⁶	1,000,000	1,002,245	Apollo Aviation Securitization Equity Trust		
Flatiron CLO Ltd.	, ,	, ,	2016-2, 4.21% due 11/15/41	1,758,349	1,774,766
2017-1A, 4.42% (3 Month USD			2016-1A, 4.88% due 03/17/36 ^{5,6}	644,238	650,058
LIBOR + 1.65%, Rate Floor:			Willis Engine Securitization Trust II		
0.00%) due 01/17/26 ^{4,6}	1,000,000	1,000,606	2012-A, 5.50% due 09/15/37 ^{5,6}	1,638,783	1,669,801
FDF I Ltd.	.,,	.,,	AIM Aviation Finance Ltd.		
2015-1A, 4.40% due 11/12/30 ⁶	1,000,000	1,000,179	2015-1A, 4.21% due 02/15/40 ⁶	996,595	998,439
TCP Waterman CLO Ltd.	1,000,000	1,000,175	MAPS Ltd.		
2016-1A, 4.84% (3 Month USD			2018-1A, 4.21% due 05/15/43 ⁶	929,500	937,941
LIBOR + 2.05%, Rate Floor:			Falcon Aerospace Ltd.		
0.00%) due 12/15/28 ^{4,6}	1,000,000	999,943	2017-1, 4.58% due 02/15/42 ⁶	730,405	734,756
MONROE CAPITAL BSL CLO Ltd.	1,000,000	555,545	AASET Trust	,	,
2017-1A, 4.41% (3 Month USD			2017-1A, 3.97% due 05/16/42 ⁶	665,023	663,401
			Raspro Trust	,	, -
LIBOR + 1.75%, Rate Floor:	1 000 000	002 (44	2005-1A, 3.69% (3 Month USD		
0.00%) due 05/22/27 ^{4,6}	1,000,000	993,644	LIBOR + 0.93%, Rate Floor:		
Diamond CLO Ltd.			0.93%) due 03/23/24 ^{4,6}	645,389	616,346
2018-1A, 4.26% (3 Month USD			Turbine Engines Securitization Ltd.	0.5,505	010,010
LIBOR + 1.50%, Rate Floor:	1 000 000	001 725	2013-1A, 5.13% due 12/13/48 ¹¹	454,173	439,672
1.50%) due 07/22/30 ^{4,6}	1,000,000	991,735	Diamond Head Aviation Ltd.	151,175	155,672
NewStar Fairfield Fund CLO Ltd.			2015-1, 3.81% due 07/14/28 ⁶	274,682	273,866
2018-2A, 4.03% (3 Month USD			• •	274,002	
LIBOR + 1.27%, Rate Floor:			Total Transport-Aircraft		17,954,952
1.27%) due 04/20/30 ^{4,6}	1,000,000	980,883	TRANSPORT-CONTAINER - 0.8%		
Mountain Hawk II CLO Ltd.			Textainer Marine Containers Ltd.		
2018-2A, 3.58% (3 Month USD			2017-2A, 3.52% due 06/20/42 ⁶	2,409,663	2,383,687
LIBOR + 0.82%, Rate Floor:			CLI Funding LLC	2,109,009	2,505,007
0.00%) due 07/20/24 ^{4,6}	958,122	956,513	2018-1A, 4.03% due 04/18/43 ⁶	1,177,062	1,185,418
Dryden 37 Senior Loan Fund			CAL Funding III Ltd.	1,177,002	1,10,10
2015-37A, due 01/15/31 ^{6,10}	1,000,000	897,556	2018-1A, 3.96% due 02/25/43 ⁶	1,114,583	1,122,807
			Textainer Marine Containers V Ltd.	1,114,303	1,122,007
			2017-1A 3 72% due 05/20/42 ⁶	876 481	825 257

2017-1A, 3.72% due 05/20/42⁶

826,481

825,257

	Face Amount~	VALUE			Face Amount~	١	Value
Cronos Containers Program Ltd.	725 000	¢ 700.000	INSURANCE - 0.0%				
2013-1A, 3.08% due 04/18/28 ⁶	735,000	\$ 728,003	Chesterfield Financial Holdings LLC		422 000	\$ 433	2 (2)
Total Transport-Container		6,245,172	2014-1A, 4.50% due 12/15/34 ⁶		432,000	<u>\$ 453</u>	3,636
NET LEASE - 0.8%			Total Asset-Backed Securities			100 21	4 000
Capital Automotive LLC			(Cost \$108,563,040)			108,314	4,060
2017-1A, 3.87% due 04/15/47 ⁶	2,942,500	2,962,397	FOREIGN GOVERNMENT DEBT ^{††} - 11.49	4			
Store Master Funding I-VII			Government of Japan	0			
2016-1A, 3.96% due 10/20/46 ⁶	2,772,999	2,790,328	due 01/20/20 ⁹	ΙΡΥ Ο	985,000,000	8 897	7,966
Total Net Lease		5,752,725	due 05/27/19 ⁹		708,500,000		5,072
			due 04/08/19 ⁹		690,000,000		6,425
COLLATERALIZED DEBT OBLIGATIONS - 0.7%			due 05/10/19 ⁹		445,000,000		6,320
Anchorage Credit Funding Ltd.	2 750 000	2 (25 200	due 05/13/19 ⁹	•	411,700,000		5,832
2016-4A, 3.50% due 02/15/35 ⁶ 2016-3A, 3.85% due 10/28/33 ⁶	3,750,000 1,000,000	3,635,268	due 04/10/19 ⁹	JPY 1	196,000,000		8,680
Putnam Structured Product Funding Ltd.	1,000,000	984,763	due 06/24/19 ⁹	JPY 1	156,000,000	1,408	8,281
2003-1A, 3.48% (1 Month USD			due 04/22/19 ⁹	JPY 1	156,000,000	1,407	7,819
LIBOR + 1.00%, Rate Floor:			due 06/03/19 ⁹	JPY 1	111,000,000	1,00	1,944
0.00%) due 10/15/38 ^{4,6}	377,151	373,340	due 05/20/19 ⁹	JPY 1	106,000,000	956	6,745
Highland Park CDO I Ltd.	577,151	575,540	due 04/04/19 ⁹	JPY	86,250,000	778	8,293
2006-1A, 3.05% (3 Month USD			State of Israel				
LIBOR + 0.40%, Rate Floor:			2.25% due 05/31/19	ILS	43,000,000	11,887	
0.00%) due 11/25/51 ^{4,11}	198,185	196,124	5.00% due 01/31/20	ILS	10,400,000	2,978	8,293
N-Star REL CDO VIII Ltd.	190,109	190,121	Federative Republic of Brazil				
2006-8A, 2.85% (1 Month USD			due 07/01/19 ⁹		32,000,000	,	5,278
LIBOR + 0.36%, Rate Floor:			due 10/01/19 ⁹	BRL	15,100,000	3,738	8,178
0.36%) due 02/01/41 ^{4,6}	108,390	106,867	Province of Quebec, Canada				
Total Collateralized Debt Obligations	,	5,296,362	due 04/18/19 ⁹	CAD	7,640,000	5,713	3,158
Total Conatchanzed Debt Obligations			Province of Ontario, Canada				
WHOLE BUSINESS - 0.4%			due 04/24/19 ⁹	CAD			9,765
Taco Bell Funding LLC			due 04/17/19 ⁹	CAD	2,260,000	1,690	0,102
2016-1A, 4.97% due 05/25/46 ⁶	1,471,871	1,539,872	Kingdom of Spain		2 240 000	2 74	7 470
Domino's Pizza Master Issuer LLC			due 04/05/19 ⁹	EUR	3,340,000	3,747	7,478
2017-1A, 4.02% (3 Month USD			Province of Manitoba, Canada		2,900,000	2 1 (0 716
LIBOR + 1.25%, Rate Floor:			due 04/17/19 ⁹	CAD	2,900,000	2,100	8,716
0.00%) due 07/25/47 ^{4,6}	985,000	982,222	Government of United Kingdom due 04/01/19 ⁹	GBP	1,086,000	1 /1/	1 1 10
Drug Royalty III Limited Partnership			due 04/08/19 ⁹	GBP	380,000	,	4,449 4,863
2016-1A, 3.98% due 04/15/27 ⁶	318,345	318,702	Kingdom of Denmark	UDF	560,000	47-	+,005
Total Whole Business		2,840,796	due 06/03/19 ⁹	DKK	6,590,000	991	1,329
INFRASTRUCTURE - 0.3%			Province of Newfoundland, Canada	DIKK	0,390,000		1,525
Secured Tenant Site Contract			due 04/18/19 ⁹	CAD	900,000	672	2,895
Revenue Notes Series			Total Foreign Government Debt	-	,		,
2018-1A, 3.97% due 06/15/48 ¹¹	1,091,750	1,090,506	(Cost \$84,437,589)			84,085	5 626
Vantage Data Centers Issuer LLC	1,051,750	1,050,500					5,020
2018-1A, 4.07% due 02/16/43 ⁶	989,167	1,003,873	CORPORATE BONDS ^{††} - 9.5%				
Total Infrastructure	,	2,094,379	FINANCIAL - 6.1%				
iotai iiiiastructure		2,094,379	Station Place Securitization Trust				
DIVERSIFIED PAYMENT RIGHTS - 0.2%			3.09% (1 Month USD LIBOR				
Bib Merchant Voucher Receivables Ltd.			+ 0.60%, Rate Floor:				
4.18% due 04/07/28 ^{†††,1}	1,000,000	1,026,364	0.60%) due 09/24/19 ^{4,6}		5,100,000	5,100	0,000
CIC Receivables Master Trust			3.18% (1 Month USD LIBOR		. ,	,	
REGD, 4.89% due 10/07/21	160,010	161,849	+ 0.70%, Rate Floor:				
Total Diversified Payment Rights		1,188,213	0.00%) due 06/24/19 ^{4,6}		4,600,000	4,600	0,000
			Barclays Bank plc			,	

Synchrony Bank Hospitality Properties Trust 2270 E 277 Construct of the synchrony Bank 3.23% (p Month USD LIBOR 1,800,000 \$ 2,603,796 Total Financial 25.85% due Q/15/26 272,000 \$ 2,775 SARK Adv et Q/15/26 1,800,000 1,871,772 Construct a Lassian Stanley 1,920,000 1,		Face Amount~	Value		Face Amount~	Value
3.28% (§ Month USD LIBOR 5.25% due 02/15/26 222,00 5.27 45.87 45.97 45.87 45.97		AMOUNI	VALUE		AMOUNI	VALUE
• 0.63%) due 03/20/2 ⁶ 2.600.00 \$ 2.603.796 Total Financial 45.581 SASS due 03/5/20 1.800.000 1.871.772 CONSUMER, NON-CYCLICAL - 1.4% Mondeler International, Inc. 3.00% due 05/07/20 1.920.000 1.521.772 Ventas Really Limited Partnership 3.00% due 05/07/20 1.920.000 1.524.772 Mondeler International, Inc. 3.20% due 05/07/20 1.920.000 1.524.772 S.05% due 05/12/20 1.700.000 1.757.894 Cagra Corp. 2.29% due 05/17/20 ¹⁶ 1.795.000 1.723.783 S.05% due 05/17/20 1.750.000 1.750.000 1.745.001 +0.35% due 03/17/20 ¹⁶ 1.755.000 1.723.78 S.05% due 05/17/20 1.745.000 1.745.001 1.742.500 1.725.000 1.733.78 S.05% due 05/17/20 1.745.000 1.730.000 1.733.249 Kraft Hinter Foods Co. 830.000 6530 S.05% due 05/07/20 ¹⁶ 1.700.000 1.700.48 +0.25% due 07/17/20 ¹⁶ 500.00 623 S.05% due 05/07/20 ¹⁶ 1.700.000 1.700.48 +0.85% due 07/17/20 ¹⁶ 10.5000 164	Synchrony Bank			Hospitality Properties Trust		
CNA Finncial Corp. Construints Staßs due 09(15/20) 1,800,000 1,871,772 CONSUMER, NON-CYCLICAL 1.45% Wents Really Limited Partnership 3.00% due 05/07/20 1,520,000 1,520,000 Vientas Capital Corp. 3.00% due 06/07/20 1,520,000 1,520,000 1,520,000 Solfs due 04/01/20 1,700,000 1,757,894 Cigna Corp. 2,25% due 03/17/20 ⁴⁴ 1,730,000 Solfs due 07/27/20 1,750,000 1,745,001 1,445,051 + 8,35% due 03/17/20 ⁴⁴ 1,730,000 Assurant, Inc. 3.386 (downth USD LIBOR - 3.386 (downth USD LIBOR - 3.386 (downth USD LIBOR - 2.206 (due 07/17/20 ⁴⁴) 1,645,000 - 0.1378/ (downth USD LIBOR 1,745,000 1,741,234 Zimmer Biomet Holdings, Inc. 2.206 (due 07/17/20 ⁴⁴) 1,730,000 - 0.496/ (due 07/31/20 ⁴⁴) 1,720,000 1,732,494 Ad53/4 (dov 07/16/20) 530,000 524 - 0.4978/ (due 07/31/20 ⁴⁴) 1,720,000 1,701,488 - 2.25% (due 07/16/20) 530,000 524 - 0.4978/ (due 07/31/20 ⁴⁴) 1,710,000 1,701,488 - 2.25% (due 07/16/20) 550,000 </td <td>3.23% (3 Month USD LIBOR</td> <td></td> <td></td> <td>5.25% due 02/15/26</td> <td>272,000</td> <td>\$ 277,365</td>	3.23% (3 Month USD LIBOR			5.25% due 02/15/26	272,000	\$ 277,365
CNA Finnelal Corp	+ 0.63%) due 03/30/20 ⁴	2,600,000 \$	5 2,603,796	Total Financial		45,581,836
Vertis Raily Limited Partnership Mondele International, Inc. (Venta Capital Corp. 300% due 05/07/20 1,920,000 1,924, 2.70% due 05/07/20 1,700,000 1.795,008 Reynolds American, Inc. 325% due 05/17/20 1,920,000 1,922, Solid due 05/07/20 1,700,000 1.758,984 Cigna Corp. 29% (3 Month USD LIBOR 29% (3 Month USD LIBOR 1,535,000 1,642, Solid due 07/2/20 1,750,000 1,745,001 +0.358/ due 09/17/20^1 1,725,000 1,745,001 Assurat, Inc. 338% due 07/17/20^1 1,725,000 1,742,001 +0.458/ due 09/15/20 1,535,000 642 310% (3 Month USD LIBOR 200% due 07/07/20 630,000 633 642 602/15/20 80,000 633 Cord Suites AC NY 1,720,000 1,719,990 Cora Cola Ferma SAB de CV 30000 524 314% (3 Month USD LIBOR 225% due 07/07/20 1,600,000 1,719,990 Cora Cola Ferma SAB de CV 303% (4 Month USD LIBOR 228% due 07/17/20 ⁴ 165,000 166 1.795,000 1,710,438 325% (4 Month USD LIBOR						
/ Vernas Capital Corp. 3.00% due 05/07/20 1.920,000 1.924 2.70% due 04/01/20 1.800,000 1.796,008 Remolds American, Inc. 3.25% due 05/12/20 1.920,000 1.922 5.00% due 05/12/20 1.700,000 1.757,894 Gigna Corp. 2.96% (3 Month USD LIBOR 1.795,000 1.745,001 1.745,001 1.745,001 1.745,001 1.745,001 1.745,001 1.662,000 <	5.88% due 08/15/20	1,800,000	1,871,772			
Line Line Line Line Line 2.096 due 0/10/20 1,200,000 1,796,008 ReproldS American, Inc. 3.25% due 06/12/20 1,920,000 1,922 Solid Gue T/AL/20 1,700,000 1,757,894 Cigrat Gop. 2.96% (1 Month USD LIBOR 2.96% (1 Month USD LIBOR 1,735,000 1,745,001 1,745,001 1,745,001 1,745,000 1,725 1,555,000 1,655,000 1,642 3.36% (a Month USD LIBOR 2.86% (1 Month USD LIBOR 2.87% due 07/15/20 1,555,000 902 Coar Cola Fernas SAB de CV 902 Coar Cola Fernas SAB de CV 902 Coar Cola Fernas SAB de CV 803,000 663 - 0.408/ due 07/15/20 1,730,000 1,733,249 Kraft Heira Foods Co. 2.05% due 07/15/20 630,000 629 - 0.408/ due 07/15/20 1,700,000 1,719,990 Constellation Brands, Inc. 2.20% due 07/15/20 630,000 524 3.14% (3 Month USD LIBOR - 2.23% due 07/15/20 1,830,000 1.628 1.628,000 1.629 1.629,000 1.628,000 1.629 1.620,000 1.628,0000 1.629	Ventas Realty Limited Partnership					
Morgan Stanley 3.25% due 6//12/20 1,920,000 1,922, 5.50% due 6//12/20 1,700,000 1,757,894 Cigna Corp. 2.96% (3 Month USD LIBOR 2.50% due 6/5/12/20 1,750,000 1,757,894 Cigna Corp. 1,793,000 1,793,000 3.86% (2 Month USD LIBOR 3.38% due 03/15/20 1,635,000 1,642,000 1,741,234 Zimme Biomet Holdings, Inc. 2.70% due 04/01 /20 905,000 902, 3.10% (3 Month USD LIBOR 1,720,000 1,741,234 Zimme Biomet Holdings, Inc. 2.70% due 04/01 /20 850,000 863 4.0.37% (a UR 08/05/20* 1,720,000 1,733,249 4.63% due 07/15/20 850,000 662 3.14% (3 Month USD LIBOR 2.20% due 01/02/20 630,000 629 2.20% due 10/05/20 530,000 524 3.14% (3 Month USD LIBOR 1,710,000 1,710,000 1,710,38 3.85% (3 Month USD LIBOR 2.25% due 01/05/20 530,000 524 4.049% due 08/04/20* 1,700,000 1,700,000 1,700,000 1,701,000 1,710,38 4.126% (Month USD LIBOR 2.25% due 01/05/20 8.00000 16	/ Ventas Capital Corp.				1,920,000	1,924,448
S 50% due 0/24/20 1,700,000 1,757,894 Cigna Corp. 2,96% due 0/17/20 ⁴⁴ 1,795,000 1,755,894 2,96% (§ Month USD LIBOR - 3,35% (§ Month USD LIBOR - 3,35% (§ Month USD LIBOR - 3,35% (§ Month USD LIBOR - 4,25% due 0/3/6/21 ⁴⁴ 1,745,000 1,741,234 Zimme Biomet Holdings, Inc. - 2,37% (§ Month USD LIBOR - 4,37% (§ Month USD LIBOR - 2,37% (§ Month USD LIBOR - 2,37% (§ Month USD LIBOR - 2,37% (§ Month USD LIBOR - 4,37% (§ Month USD LIBOR - 1,720,000 1,719,990 Constellation Brank, Inc. - 2,25% (§ Month USD LIBOR - 4,67% (§ Month USD LIBOR - 2,25% (§ Month USD LIBOR - 4,07% (§ Month USD LIBOR - 1,26% (§ Month USD LIBOR - 2,25% due 1/106/70 1,800,000 1,628 - 0,05% (§ Month USD LIBOR - 1,26% (§ Month USD LIBOR - 1,26% (§ Month USD LIBOR - 2,25% due 1/16/67 1,800,000 1,829 - 0,05% (§ Mont	2.70% due 04/01/20	1,800,000	1,796,098			
Capital One Financial Corp. 2.96% (3 Month USD LIBOR 2.30% due 05/12/20 1,750,000 1,793 3.86% (3 Month USD LIBOR 3.38% due 05/15/20 1,635,000 4.125% due 03/26/21* 1,740,000 1,741,234 Zimme Biomet Holdings, Inc. 2.00% due 04/01/20 200% due 04/01/20 850,000 863 3.13% (3 Month USD LIBOR 2.00% due 04/01/20 850,000 863 4.03% due 08/05/20* 1,730,000 1,733,249 4.63% due 02/15/20 850,000 863 3.14% (3 Month USD LIBOR 2.20% due 07/02/20 630,000 629 0.40%) due 07/31/20* 1,720,000 1,733,249 4.63% due 02/20 530,000 629 1.40,40% due 07/31/20* 1,720,000 1,710,900 1,710,80 2.25% due 11/06/20 530,000 524 3.14% (3 Month USD LIBOR 1,270,000 1,700,48 4.1878 due 01/12/20* 165,000 1.66 3.17% (5 Month USD LIBOR 1,270,000 1,700,980 3.06% (3 Month USD LIBOR 1.0369 4.035% (a the Floor: 0.003% (a the floor: 0.036% 1.830,000 1.28	Morgan Stanley				1,920,000	1,922,738
2.595 due 05/12/20 1,750,000 1,745,051 - 0.359() due 03/7/20 ⁴⁶ 1,795,000 1,793,000 Assurari, Inc. 3.385 due 05/15/20 1,635,000 1,642, -1,258) due 03/26/21 ⁴ 1,745,001 1,745,001 1,742,00 1,642, -1,258) due 03/26/21 ⁴ 1,745,000 1,741,234 Zimmer Biomer Holdings, Inc. 2,769, due 04/10/20 905,000 902 -0.038) due 08/05/20 ⁴ 1,730,000 1,733,249 4636 due 00/15/20 630,000 623 -0.038) due 08/05/20 ⁴ 1,730,000 1,733,249 4638 due 00/15/20 630,000 623 -0.0489, due 07/31/20 ⁴ 1,720,000 1,719,990 Constellation Brands, Inc. 2,258 due 11/06/20 530,000 524 -0.489, due 08/04/20 ⁴ 1,700,000 1,719,990 Constellation Brands, Inc. 2,258 due 11/06/20 166,000 166,000 166,000 166,000 166,000 166,000 166,000 1,700,980 + 1,269() due 03/12/20 ⁴⁶ 168,000 859 -0.089, due 60/61/20 ⁴⁶ 1,700,000 1,700,980 + 0,458() due 01/15/20 1,830,000	5.50% due 07/24/20	1,700,000	1,757,894			
2.50% due 05/12/20 1,750,000 1,750,000 1,750,000 1,750,000 1,750,000 1,750,000 1,750,000 1,642 Asswardt, Inc 3.86% (2 Month USD LIBOR 3.88% due 09/15/20 1,635,000 1,642 Lioyds Bank Corporate Markets plc NY 2.70% due 04/01/20 905,000 902 Cocac-Cola Fernas SAB de CV 2.70% due 04/01/20 905,000 902 Cocac-Cola Fernas SAB de CV 2.80% due 07/07/20 630,000 623 + 0.379 (due 08/07/20* 1,730,000 1,733,249 4.63% due 02/17/20* 530,000 623 Standard Charterd Bank 1,710,000 1,710,838 3.85% (3 Month USD LIBOR 2.25% due 11/06/72 530,000 624 + 0.40% (due 08/04/20* 1,700,000 1,701,748 3.85% (3 Month USD LIBOR 1.26% (due 03/12/20* 166,000 10.369 - 0.05% (due 06/07/20* 1,700,000 1,700,000 1,706,120 UTILITIES - 0.4% 10.369 - 0.05% (due 06/07/20* 1,600,000 1,642,798 Exelen Corp. 2.85% due 06/15/20* 860,000 859 PSEG Power LLC 3.36% (due 01/15/20	Capital One Financial Corp.					
Assurant, Inc. Allergan Incorporated/United States 3.86% (6) Month USD LIBOR 1,741,224 Zimmer Biomet Holdings, Inc. 1,642 + 1.25% (abe 03/26/21 ⁺¹) 1,740,000 1,741,224 Zimmer Biomet Holdings, Inc. 900 3.10% (B) Month USD LIBOR Coca-Cola Fems SAB de CV 630,000 623 + 0.37%) due 03/05/04 ⁺¹ 1,730,000 1,733,249 4.63% due 02/15/20 830,000 623 - 4.04%) due 03/12/04 ⁺¹ 1,720,000 1,719,990 Constellation Brands, Inc. 225% due 10/16/20 530,000 524 - 4.04%) due 03/04/20 ⁺¹ 1,710,000 1,710,438 *1.26%) due 03/12/20 ⁴¹ 165,000 166 - 3.17% (G) Month USD LIBOR - 1,700,000 1,700,380 *1.26%) due 03/12/20 ⁴¹ 165,000 166 - 3.17% (G) Month USD LIBOR - 1,700,000 1,700,980 *0.40%) due 09/12/20 ⁴¹ 165,000 166 - 2.85% due 07/15/19 1,600,000 1,700,980 *0.45%) due 09/12/20 ⁴¹ 1830,000 1,829 - 2.85% due 07/15/19 1,600,000 1,625,113 PSEcelon Corp. 2.25% du		1,750,000	1,745,051		1,795,000	1,793,393
+ 1.25% due 03/26/21 ⁴ 1,741,234 Zimmer Biomet Holdings, Inc. 2.70% due 04/01/20 905,000 902 12byds Bark Corporate Markets plc NY	Assurant, Inc.					
+ 1.25%) due 03/26/21 ⁴ 1,74,234 Zimmer Biomet Holdings, Inc. Lloyds Bank Corporate Markets plc NY 2.70% due 04/01/20 900,000 863 3.10% (G Month USD LIBOR 4.63% due 02/15/20 850,000 663 * 0.37%) due 04/07/20 1,730,000 1,733,299 4.63% due 02/15/20 850,000 623 * 0.40%) due 07/31/20 ⁴ 1,720,000 1,719,990 Constellation Biomands, Inc. 2.25% due 11/06/20 530,000 524 * 0.40%) due 07/31/20 ⁴ 1,710,000 1,710,438 3.35% (G Month USD LIBOR 1.65,000 1.66 * 0.40%) due 03/12/20 ⁴ 1,710,000 1,710,438 3.35% (G Month USD LIBOR 1.06,000 1.06,000 1.06,000 1.06,000 1.06,000 1.06,000 1.06,000 1.06,000 1.06,000 1.06,000 1.625,113 PSE Convert LC 2.55% due 07/5/20 1.830,000 859 2.55 2.55 2.55% due 07/5/20 1.800,000 2.55 2.55% due 07/5/20 1.830,000 1.829 2.55 2.05% due 06/15/20 1.600,000 1.625,113 PSE Convert LC 2.55% due 07/5/20 1.800,000 2.55 2.05% due 07/15/20 1.600,000	3.86% (3 Month USD LIBOR				1,635,000	1,642,670
Lloyds Bank Corporate Markets plc NY 2.70% due 04/01/20 905.000 902 3.10% (3 Month USD LIBOR 2.63% due 02/15/20 850,000 863. Kraft Heinz Foods Co. 3 3.14% (3 Month USD LIBOR 2.80% due 07/02/20 630,000 629 + 0.40%) due 08/05/20 ⁴ 1,720,000 1,719,990 Constellation Brands, Inc. 4 2.80% due 07/02/20 530,000 524 Allergan Funding SCS 4 + 0.40%) due 08/04/20 ⁴ 1,710,000 1,710,438 3.85% (3 Month USD LIBOR 4.126%) due 03/12/20 ⁴ 165,000 166,000 + 0.53%, Rate Floor: 0.00% due 06/08/20 ⁴⁶ 1,700,000 1,700,580 1,700,980 4.126%) due 03/12/20 ⁴ 165,000 1.05,987 + 0.40%) due 06/08/20 ⁴⁶ 1,700,000 1,700,980 4.126%) due 09/12/20 ⁴ 165,000 1.65,000 1.65,987 + 0.40% due 06/08/20 ⁴⁶ 1,700,000 1,700,980 4.045%) due 09/28/20 ⁴⁶ 1,830,000 1,829 2.80% due 06/07/20 1,650,000 1,648,798 2.826 0.079 2.80% due 09/15/20 1,650,000 1,648,798 2.826 0.079 2.80% due 09/15/20 1,650,000 1,625,113 5.13% due 04/15/20 250,000 2.55 2.75% due 01/15/20 1,540,000 1,537,346 Total Utilities 2.934 Aspen Insurance Holdings Ltd. 5.13% due 04/15/20 250,000 2.55 5.00% due 06/15/27 1,500,000 1,202,201 3,33% due 04/15/20 2.50,000 1,259 5.00% due 02/15/27 1,500,000 1,228,201 3,33% due 04/15/20 2.05,000 1,202,201 4,205% due 07/15/20 1,800,000 1,294 4.25% due 02/01/38 ¹¹ 1,000,000 1,282,01 3,33% due 04/15/20 1,800,000 1,790 Fidelity National Information Services, Inc. 3,30% due 04/15/20 1,800,000 1,790 Fidelity National Information Services, Inc. 3,30% due 02/15/27 1,800,000 1,790 5.33% due 02/11/270 1,060,000 1,228,201 3,33% due 07/15/20 1,800,000 1,790 Fidelity National Information Services, Inc. 3,30% due 03/15/20 1,630,000 1,659, 700 5.00% due 02/15/27 953,000 967,835 700 Fidelity National Information Services, Inc. 3,30% due 07/15/20 1,630,000 1,639 Fidelity National Information Services, Inc. 3,30% due 07/15/20 1,630,000 1,639 Fidelity National Information Services, Inc. 3,30% due 07/15/20 1,630,000 1,639 Fidelity National Information Services, Inc. 3,30% due 07/15/20 1,630,000 1,639 Fidelity National Information Services,		1,745,000	1,741,234			
3.10% (3 Month USD LIBOR Coca-Cola Ferms SAB de CV + 0.37%) due 08/05/20 ⁴ 1,730,000 1,733,249 4.63% due 02/15/20 \$50,000 663 3.14% (3 Month USD LIBOR 2.80% due 07/02/20 630,000 623 + 0.40%) due 07/31/20 ⁴ 1,720,000 1,719,990 Constellation Brands, Inc. 2 Standard Chartered Bark 3.35% (3 Month USD LIBOR 4.04%) due 07/31/20 ⁴ 165,000 166 3.14% (3 Month USD LIBOR + 0.40%) due 08/04/20 ⁴ 1,710,000 1,710,438 + 1.26%) due 03/12/20 ⁴ 165,000 166 3.17% (6 Month USD LIBOR + 1.26%) due 03/12/20 ⁴ 165,000 166 10.356 + 0.43%, faxe Floor: 0.00% due 06/08/20 ⁵⁶ 1,700,000 1,706,120 Ntertira Energy Capital Holdings, Inc. 3.06% (3 Month USD LIBOR 1.829 - 280% due 06/120 1,650,000 1,648,798 2.85% due 06/15/20 860,000 859 - 280% due 06/17/20 1,600,000 1,625,113 S13% due 04/15/20 20,000 255 - 275% due 01/15/20 1,600,000 1,527,346 Total Utilitites 2.344 <td></td> <td></td> <td>, ,</td> <td>2.70% due 04/01/20</td> <td>905,000</td> <td>902,779</td>			, ,	2.70% due 04/01/20	905,000	902,779
+ 0.37%) due 08/05/20* 1,730,000 1,733,249 4.63% due 02/15/20 850,000 863 Credit Suisse AG.NY 2,80% due 07/02/20 630,000 629 + 0.40%) due 07/31/20* 1,720,000 1,719,90 Constellation Brands, Inc. 2,25% due 10/06/20 530,000 524 3.14% (3 Month USD LIBOR - 2,25% due 10/06/20 530,000 524 + 0.40%) due 08/04/20* 1,710,000 1,710,438 3.85% (3 Month USD LIBOR - + 0.40%) due 08/04/20* 1,700,000 1,700,438 3.85% (3 Month USD LIBOR - 10.369 + 0.58%, Rate Floor: 0.00% due 06/08/20* 1,700,000 1,700,980 - 3.06% (3 Month USD LIBOR - 1.829 - 2.85% due 06/06/20* 1,700,000 1,700,980 - - 3.06% (3 Month USD LIBOR - 1.829 - 2.80% due 06/01/20 1,650,000 1,668,798 Exelon Corp. 2.85% due 06/15/20 860,000 859 - 2.80% due 06/01/20 1,600,000 1,525,113 PSEC Power LLC 5.13% due 04/15/20 250,000 2.55 - 2.75% due 01/15/20 1,600,000 1,525,133 FSEC Power LLC </td <td></td> <td></td> <td></td> <td>Coca-Cola Femsa SAB de CV</td> <td></td> <td></td>				Coca-Cola Femsa SAB de CV		
Credit Suisse AC NV Knaft Heinz Foods Co. 3.14% (3 Month USD LIBOR 2.80% due 07/02/20 630,000 629 + 0.4080; due 07/31/20* 1,720,000 1,719,990 Constellation Brands, Inc. 2.25% due 11/06/20 530,000 524 3.14% (3 Month USD LIBOR +0.4080; due 08/04/20* 1,710,000 1,710,438 3.85% (3 Month USD LIBOR +0.4080; due 08/04/20* 165,000 166 3.17% (3 Month USD LIBOR +0.4080; due 08/04/20* 1,700,000 1,706,120 UTILITEs - 0.4% 10.369 VBS AG 1.2680; due 08/06/20* 1,700,000 1,700,980 +0.45%; due 09/12/20* 1,830,000 1,829 2.80% due 06/01/20 1,650,000 1,648,798 Exelon Corp. 2.25% due 06/15/20 860,000 89 2.80% due 06/15/20 1,648,798 Total Utilities 2.944 Aspen Insurance Holdings Ltd. 5.33% due 04/15/20 250,000 255 Aspen Insurance Holdings Ltd. 1,646,798 Total Utilities 2.944 Aspen Insurance Holdings Ltd. 5.33% due 04/15/20 1,050,000 1,294 Aspen Insurance Holdings Ltd. 1,640,000	•	1,730,000	1.733.249	4.63% due 02/15/20	850,000	863,474
3.14% (3 Month USD LIBOR 2.80% due 07/02/0 630,000 629 + 0.40% (due 07/31/20 ⁴) 1,720,000 1,719,990 Constellation Brands, Inc. 530,000 524 3.14% (3 Month USD LIBOR - 2.25% due 11/06/20 530,000 524 + 0.40% (due 00/4/20 ⁴) 1,710,000 1,710,438 3.85% (3 Month USD LIBOR - 165,000 166 3.17% (3 Month USD LIBOR + 1.26% due 03/12/20 ⁴ 165,000 166 - 165,000 166 3.17% (3 Month USD LIBOR + 1.26% due 03/12/20 ⁴ 165,000 166 - 166,000 166 3.17% (3 Month USD LIBOR + 1.26% due 03/12/20 ⁴ 1,830,000 1,369 - 166,000 166 3.05% (due 05/06/20 ⁴ 1,700,000 1,700,980 + 0.45% (due 09/18/20 ⁴ 1,830,000 1,829 2.85% due 06/01/20 1,650,000 1,648,798 Exelon Corp. 2.55% due 06/15/20 860,000 859 9.56C Power LLC 5.33% due 04/15/20 20,000 2.55% due 01/15/20 1,800,000 1,790 6.00% due 11/15/20 1,400,000 1,454,730		.,,	.,	Kraft Heinz Foods Co.		
+ 0.40%) due 07/31/20 ⁴ 1,720,000 1,719,990 Constellation Brank, Inc. Standard Chartered Bank 2.25% due 11/06/20 530,000 524 3.14% (3 Month USD LIBOR Allergan Funding SCS 3.85% (3 Month USD LIBOR 165,000 166 + 0.40%) due 08/04/20 ⁴ 1,710,000 1,710,438 3.85% (3 Month USD LIBOR 103,69 + 0.40%) due 06/08/20 ⁴⁶ 1,700,000 1,706,120 UTILITIES - 0.4% 103,69 + 0.58%, Rate Floor: 0.00%) due 06/08/20 ⁴⁶ 1,700,000 1,706,120 UTILITIES - 0.4% 1.830,000 1.829 ANZ New Zealand Int'I Ltd. 2.85% due 08/06/20 ⁶ 1,700,000 1,600,000 1,625,113 5.85% due 06/15/20 860,000 859 2.80% due 08/06/20 ⁶ 1,600,000 1,625,113 S.13% due 06/15/20 860,000 859 Aspen Insurance Holdings Ltd. 6.00% due 07/15/19 1,600,000 1,625,113 5.13% due 06/15/20 2,0000 255 Aspen Insurance Holdings Ltd. 6.00% due 17/15/20 1,800,000 1,744,730 Broadcom Corporation / Broadcom 2,38% due 01/15/20 1,800,000 1,799 Central Storage Safety Project Trust 4.82% due 02/01/				2.80% due 07/02/20	630,000	629,196
Standard Chartered Bank 2.25% due 11/06/20 530,000 524 3.14% (3 Month USD LIBOR Allergan Funding SCS 3.14% (3 Month USD LIBOR 10,369 + 0.40%) due 08/04/20 ⁴ 1,710,000 1,710,438 3.85% (3 Month USD LIBOR 10,369 + 0.36%, Rate Floor: 0.00%) due 06/08/20 ^{4,6} 1,700,000 1,706,120 101L111ES - 0.4% 10,369 - 0.05%, Rate Floor: 0.00%) due 06/08/20 ^{4,6} 1,700,000 1,700,980 + 0.45%) due 09/28/20 ⁴ 1,830,000 1,829 - 2.85% due 80/6/20 ⁶ 1,700,000 1,648,798 Exelon Corp. 2.85% due 06/15/20 860,000 859 - 2.85% due 01/15/120 1,650,000 1,648,798 Exelon Corp. 2.85% due 01/15/20 860,000 859 - 8.50% due 07/15/19 1,600,000 1,537,346 Total Ultities 2.944 Aspen Insurance Holdings Ltd. 6.00% due 12/15/20 1,800,000 1,790,48 1,20,944 2.33% due 01/15/20 1,800,000 1,790,474 1,800,000 1,790,474 1,800,000 1,790,474 1,800,000 1,790,474 1,300,000 1,20,944 <		1,720,000	1,719,990	Constellation Brands, Inc.		
3.14% (3 Month USD LIBOR Allergan Funding SCS + 0.40%) due 08/04/20 ⁴ 1,710,000 1,710,438 3.85% (3 Month USD LIBOR 165,000 166, 3.17% (3 Month USD LIBOR Total Consumer, Non-cyclical 103,69 103,69 + 0.58%, Rate Floor: 0.00%) due 06/08/20 ⁴⁶ 1,700,000 1,706,120 UTILITIES - 0.4% NextEra Energy Capital Holdings, Inc. ANZ New Zealand Int'I ttd. 2.85% due 08/06/20 ⁶ 1,700,000 1,700,980 3.06% (3 Month USD LIBOR 1,830,000 1,829 American Tower Corp. 1,650,000 1,648,798 Exelon Corp. 2.85% due 06/01/20 860,000 859 2.80% due 07/15/19 1,600,000 1,625,113 S13% due 04/15/20 250,000 255 8.50% due 01/15/20 1,540,000 1,537,346 Total Utilities 2,944 Aspen Insurance Holdings Ltd. 6.00% due 12/15/20 1,600,000 1,454,730 TeCHNOLOCY - 0.4% 1,800,000 1,790 Auerican International Group, Inc. 6.40% due 10/15/20 1,800,000 1,790 1,600,000 1,2944 2.38% due 01/15/20 1,800,000 1,790 Santarder UK plc 3.63% due 10/15/20 1,600,0		.,. 20,000	.,,,,,,,	2.25% due 11/06/20	530,000	524,728
+ 0.40%) due 08/04/20" 1,710,000 1,710,438 3.85% (3 Month USD LIBOR + 1.26%) due 03/12/20" 165,000 166 3.17% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20" 1,700,000 1,706,120 UTILITIES - 0.4% 103,669 ANZ New Zealand Int?l Ltd. 2.85% due 08/06/20" 1,700,000 1,700,980 + 0.45%) due 09/28/20" 1,830,000 1,829 2.80% due 08/06/120 1,650,000 1,648,798 Exelon Corp. 2.85% due 06/15/20 860,000 859 2.80% due 07/15/19 1,600,000 1,625,113 SEG Power LLC 5.13% due 04/15/20 250,000 255 8.50% due 01/15/20 1,540,000 1,537,346 Total Utilities 2.944 Aspen Insurance Holdings Ltd. 6.00% due 12/15/20 1,600,000 1,454,730 Broadcom Croproation / Broadcom 6.40% due 12/15/20 1,060,000 1,454,730 Broadcom Croproation / Broadcom 2.36% due 01/15/20 1,800,000 1,790 4.82% due 02/01/3811 1,000,000 1,028,201 3.63% due 10/15/20 1,800,000 1,790 5.00% due 06/15/27 53,000 967,835 5.38% due 12/01/19 50,000 50 <td></td> <td></td> <td></td> <td>Allergan Funding SCS</td> <td></td> <td></td>				Allergan Funding SCS		
UBS AC +1.26%) due 03/12/20 ⁴ 165,000 166, 10,369 317% (3 Month USD LIBOR Total Consumer, Non-cyclical 10,369 + 0.58%, Rate Floor: 0.00%) due 06/08/20 ^{4,6} 1,700,000 1,700,980 NextEra Energy Capital Holdings, Inc. AMZ New Zealand Int? Ltd. 2,85% due 08/06/20 ⁶ 1,700,000 1,700,980 +0.45%) due 09/28/20 ⁴ 1,830,000 1,829 American Tower Corp. 2,85% due 06/01/20 1,650,000 1,625,113 SEelon Corp. 2,85% due 06/15/20 860,000 859 2,80% due 06/01/20 1,600,000 1,625,113 S13% due 04/15/20 250,000 255 2,75% due 01/15/20 1,600,000 1,537,346 Total Utilities 2,944 Aspen Insurance Holdings Ltd. 6.00% due 12/15/20 1,060,000 1,254,730 Broadcom Corporation / Broadcom 6.00% due 12/15/20 1,060,000 1,209,44 2,38% due 01/15/20 1,800,000 1,790 4.82% due 02/01/38 ¹¹ 1,000,000 1,208,44 2,38% due 01/15/20 1,050,000 1,790 Sondw due 06/15/27 953,000 967,835 5.38		1 710 000	1 710 438			
3.17% (3 Month USD LIBOR Total Consumer, Non-cyclical 10,369 4.05%, Rate Floor: 000%) due 06/08/20 ^{4.6} 1,700,000 1,706,120 UTILITIES - 0.4% NAZ. New Zealand Int?l Ltd. 285% due 08/06/20 ⁶ 1,700,000 1,700,980 +0.45%) due 09/28/20 ⁴ 1,830,000 1,829 2.80% due 08/06/20 ⁶ 1,600,000 1,648,798 Exelefon Corp. 2.85% due 06/15/20 860,000 859 8.50% due 07/15/19 1,600,000 1,625,113 5.13% due 06/15/20 250,000 255 2.75% due 01/15/20 1,540,000 1,537,346 TetCHNOLOCY - 0.4% 2.944 Aspen Insurance Holdings Ltd. 6.00% due 12/15/20 1,600,000 1,120,944 2.38% due 01/15/20 1,800,000 1,790 Central Storage Safety Project Trust 4.82% due 02/01/38 ¹¹ 1,000,000 1,028,201 3.63% due 10/15/20 1,800,000 1,790 Soud% due 06/15/27 953,000 967,835 5.38% due 12/01/19 50,000 500 Santander UK plc 3.00% due 03/15/20 1,630,000 1,639 1,630,000 1,639 Soud% due 06/15/27 953,000 967,835 5.38% due 12/01/19 50		1,710,000	1,710,450		165,000	166,410
+ 0.58%, Rate Floor: 0.00%) due 06/08/20 ⁴⁶ ANZ New Zealand Int'l Ltd. 2.85% due 08/06/20 ⁶ American Tower Corp. 5.00% due 07/15/19 Alexandria Real Estate Equities, Inc. 2.75% due 01/15/20 Central Storage Safety Project Trust 4.82% due 02/01/38 ¹¹ American International Group, Inc. 6.00% due 12/15/20 Central Storage Safety Project Trust 4.82% due 02/01/38 ¹¹ American Equity Investment Life Holding Co. 5.00% due 11/03/20 ⁴ American Equity Investment Life Holding Co. 5.00% due 02/01/38 ¹¹ American Equity Investment Life Holding Co. 5.00% due 11/03/20 ⁴ American Equity Investment Life Holding Co. 5.00% due 11/03/20 ⁴ American Equity Investment Life Holding Co. 5.00% due 11/03/20 ⁴ American Equity Investment Life Holding Co. 5.00% due 02/01/38 ¹¹ American Equity Investment Life Holding Co. 5.00% due 01/15/20 Sattander UK plc 3.04% (8 Month USD LIBOR + 0.30%) due 11/03/20 ⁴ Autoin Trust 4.25% due 07/01/20 Central Storage Safety Project Trust 4.25% due 07/01/20 Source Bank 3.10% due 06/04/20 Source Bank Source Bank Sou					,	10,369,836
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ANZ New Zealand Int ¹ Ltd. NextEra Energy Capital Holdings, Inc. 285% due 08/06/20 ⁶ 1,700,000 1,700,980 3.06% (3 Month USD LIBOR American Tower Corp. 2.80% due 06/01/20 1,650,000 1,648,798 Exelon Corp. 2.80% due 06/01/20 1,650,000 1,648,798 Exelon Corp. 2.85% due 06/15/20 860,000 859. 8.50% due 07/15/19 1,600,000 1,625,113 PSEG Power LLC 2.50% due 04/15/20 250,000 225. 2.75% due 01/15/20 1,540,000 1,537,346 Total Utilities 2.944. Aspen Insurance Holdings Ltd. 6.00% due 12/15/20 1,640,000 1,454,730 Broadcom Corporation / Broadcom 6.00% due 12/15/20 1,660,000 1,120,944 2.38% due 01/15/20 1,800,000 1,790. 6.40% due 12/15/20 1,060,000 1,028,201 Ridelity National Information Services, Inc. 3.63% due 10/15/20 1,800,000 1,790. 6.40% due 02/01/38 ¹¹ 1,000,000 1,028,201 S.38% due 12/01/19 50,000 2,902. 3.04% (3 Month USD LIBOR 5.38% due 12/01/19 50,000 5.38% due 03/15/20 1,630,000 1,639. 9.00% due 0		1 700 000	1 706 120	UTILITIES - 0.4%		
2.85% due 08/06/20 ⁶ 1,700,000 1,700,980 3.06% (3 Month USD LIBOR American Tower Corp. 1,650,000 1,648,798 Exelon Corp. 2.80% due 06/01/20 1,650,000 1,648,798 Exelon Corp. 8.50% due 07/15/19 1,600,000 1,625,113 PSEG Power LLC \$5.13% due 04/15/20 250,000 _255,250,000 2.75% due 01/15/20 1,540,000 1,537,346 Total Utilities _2,944 Aspen Insurance Holdings Ltd. 6.00% due 12/15/20 1,400,000 1,454,730 Broadcom Corporation / Broadcom American International Group, Inc. 6.00% due 12/15/20 1,000,000 1,120,944 2.38% due 01/15/20 1,800,000 1,790 Actra Equity Investment 1,000,000 1,028,201 3.63% due 10/15/20 1,800,000 1,790 Sondw due 06/15/27 953,000 967,835 5.38% due 12/01/19 50,000 _2,902 3.06% (3 Month USD LIBOR 425% due 07/01/20 785,000 795,580 705,580 7.59% due 07/15/20 1,630,000 1,630,000 1,630,000 1,630,000 1,630,000 1,639,000 1,630,000 1,639,000 1,639,000 1,630,000 1,630,000 </td <td></td> <td>1,700,000</td> <td>1,700,120</td> <td>NextEra Energy Capital Holdings, Inc.</td> <td></td> <td></td>		1,700,000	1,700,120	NextEra Energy Capital Holdings, Inc.		
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Alternant rower Corp. 2.80% due 06/01/20 1,650,000 1,648,798 Exelon Corp. 2.85% due 06/15/20 860,000 859 8.50% due 07/15/19 1,600,000 1,625,113 PSEG Power LLC 5.13% due 04/15/20 250,000 255 2.75% due 01/15/20 1,540,000 1,537,346 Total Utilities 2,944 Aspen Insurance Holdings Ltd. 6.00% due 12/15/20 1,400,000 1,454,730 TECHNOLOCY - 0.4% Broadcom Corporation / Broadcom 6.40% due 12/15/20 1,060,000 1,454,730 TECHNOLOCY - 0.4% Broadcom Corporation / Broadcom 2,38% due 01/15/20 1,800,000 1,790 American International Group, Inc. 6.40% due 12/15/20 1,060,000 1,028,201 3.63% due 01/15/20 1,800,000 1,790 American Equity Investment 1,000,000 1,028,201 3.63% due 10/15/20 1,050,000 1,061, Life Holding Co. 5.33% due 06/15/27 953,000 967,835 5.33% due 12/01/19 50,000 2,902 3.04% (3 Month USD LIBOR ENERCY - 0.3% 4.25% due 07/01/20 1,630,000 1,639, AerCap Global Aviation Trust Pioneer Natural Resources Co. 4.25% due 07/01/20		1,700,000	1,700,980	+ 0.45%) due 09/28/20 ⁴	1,830,000	1,829,995
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4.82% due 02/01/38** 1,000,000 1,028,201 3.63% due 10/15/20 1,050,000 1,061, American Equity Investment CA, Inc. CA, Inc. 5.00% due 06/15/27 953,000 967,835 5.38% due 12/01/19 50,000 517,00 765,000 755,580 7.50% due 01/15/20 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00 500,000 517,00		7 000 000	1 000 001	Fidelity National Information Services, Inc.		
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5.00% due 06/15/27 953,000 967,835 Total Technology 2,902 Santander UK plc Image: constraint of the second					50,000	50,684
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+ 0.30%) due 11/03/20 ⁴ 840,000 838,917 ONEOK Partners, LP AerCap Ireland Capital DAC / 3.80% due 03/15/20 1,630,000 1,639, AerCap Global Aviation Trust Pioneer Natural Resources Co. 4.25% due 07/01/20 785,000 795,580 7.50% due 01/15/20 500,000 517, Discover Bank Reliance Holding USA, Inc. 3.10% due 06/04/20 350,000 350,791 4.50% due 10/19/20 ⁶ 350,000 356, Credit Suisse Group Funding Guernsey Ltd.				iour recimology		
AerCap Ireland Capital DAC / AerCap Global Aviation Trust3.80% due 03/15/201,630,0001,639,4.25% due 07/01/20785,000795,5807.50% due 01/15/20500,000517,Discover BankReliance Holding USA, Inc.3.10% due 06/04/20350,000350,7914.50% due 10/19/20 ⁶ 350,000356,Credit Suisse Group Funding Guernsey Ltd.500,000350,7914.50% due 10/19/20 ⁶ 350,000356,				ENERGY - 0.3%		
AerCap Global Aviation Trust Pioneer Natural Resources Co. 4.25% due 07/01/20 785,000 795,580 7.50% due 01/15/20 500,000 517 Discover Bank Reliance Holding USA, Inc. 3.10% due 06/04/20 350,000 350,791 4.50% due 10/19/20 ⁶ 350,000 356, Credit Suisse Group Funding Guernsey Ltd. 500,000 356, 350,000 356,		840,000	838,917	ONEOK Partners, LP		
4.25% due 07/01/20 785,000 795,580 7.50% due 01/15/20 500,000 517 Discover Bank Reliance Holding USA, Inc. 3.10% due 06/04/20 350,000 350,791 4.50% due 10/19/20 ⁶ 350,000 356,000 Credit Suisse Group Funding Guernsey Ltd. 500,000 350,791 4.50% due 10/19/20 ⁶ 350,000 356,000				3.80% due 03/15/20	1,630,000	1,639,619
Discover Bank Reliance Holding USA, Inc. 3.10% due 06/04/20 350,000 350,791 4.50% due 10/19/20 ⁶ 350,000 356, Credit Suisse Group Funding Guernsey Ltd. Funding Guernsey Ltd. 50,000 350,000 350,000 356,						
Discover BankReliance Holding USA, Inc.3.10% due 06/04/20350,000350,7914.50% due 10/19/206350,000356,Credit Suisse Group Funding Guernsey Ltd.Funding Guernsey Ltd.350,000356,350,000356,	4.25% due 07/01/20	785,000	795,580	7.50% due 01/15/20	500,000	517,392
3.10% due 06/04/20 350,000 350,791 4.50% due 10/19/20 ⁶ 350,000 356, Credit Suisse Group Funding Guernsey Ltd. 50,000 356, 350,000 356,						
Credit Suisse Group Funding Guernsey Ltd.	3.10% due 06/04/20	350,000	350,791		350,000	356,161
				, ,	, -	
2.75% due 03/26/20 300,000 299,594	2.75% due 03/26/20	300,000	299,594			

	Face Amount~	VALUE		Face Amount~	VALUE
Florida Gas Transmission Co. LLC	140.000	¢ 144.242	MUNICIPAL BONDS ^{††} - 0.6%		
5.45% due 07/15/20 ⁶	140,000	<u>\$ 144,343</u>	CALIFORNIA - 0.4% Newport Mesa Unified School District		
Total Energy		2,657,515	General Obligation Unlimited		
BASIC MATERIALS - 0.3%			due 08/01/44 ⁹	2,000,000	\$ 764,000
Yamana Gold, Inc.			due 08/01/41 ⁹	2,000,000	5 704,000 669,376
4.95% due 07/15/24	1,205,000	1,238,583	due 08/01/41 due 08/01/46 ⁹	750,000	263,093
Newmont Mining Corp.	.,,	,,	Beverly Hills Unified School District	750,000	205,095
5.13% due 10/01/19	960,000	970,647	California General Obligation Unlimited		
Total Basic Materials	,	2,209,230	due 08/01/39 ⁹	1,410,000	642,692
Iotal Dasic Materials		2,209,230	Cypress School District General	1,410,000	042,072
INDUSTRIAL - 0.3%			Obligation Unlimited		
Harris Corp.			due 08/01/48 ⁹	1,000,000	298,490
2.70% due 04/27/20	1,586,000	1,580,061	Hanford Joint Union High School	1,000,000	290,490
Vulcan Materials Co.			District General Obligation Unlimited		
3.21% (3 Month USD LIBOR				E00 000	217 045
+ 0.60%) due 06/15/20 ⁴	200,000	199,715	due 08/01/39 ⁹	500,000	217,845
Molex Electronic Technologies LLC		,	Total California		2,855,496
2.88% due 04/15/20 ⁶	190,000	189,675	ILLINOIS - 0.1%		
Total Industrial		1,969,451	State of Illinois General		
iotai muustriai		1,505,451	Obligation Unlimited		
COMMUNICATIONS - 0.2%				500,000	557 955
Deutsche Telekom			5.65% due 12/01/38	500,000	557,855
International Finance BV			FLORIDA - 0.1%		
2.23% due 01/17/20 ⁶	580,000	576,759	Florida Department of Environmental		
Juniper Networks, Inc.	,	,	Protection Revenue Bonds		
3.30% due 06/15/20	390,000	391,516	7.05% due 07/01/19	550,000	556,012
Telefonica Emisiones SAU	550,000	551,510	Total Municipal Bonds	550,000	550,012
5.13% due 04/27/20	300,000	306,932	•		3,969,363
Total Communications	500,000		(Cost \$3,798,898)		5,909,505
Total Communications		1,275,207	SENIOR FLOATING RATE INTERESTS ^{††,4} - 0.5%		
CONSUMER, CYCLICAL - 0.1%			TECHNOLOGY - 0.2%		
Northern Group Housing LLC					
6.80% due 08/15/536	444,000	547,184	Misys Ltd.		
Total Corporate Bonds		,	6.10% (3 Month USD LIBOR		
(Cost \$70,286,237)		70,456,944	+ 3.50%, Rate Floor:	1 170 050	1 100 010
(COSt \$70,280,237)		70,70,77	4.50%) due 06/13/24	1,170,058	1,126,918
FEDERAL AGENCY BONDS ^{††} - 4.4%			Epicor Software		
Fannie Mae Principal Strips			5.75% (1 Month USD LIBOR		
due 07/15/37 ⁹	13,000,000	7,067,374	+ 3.25%, Rate Floor:	F0C 022	F70 402
due 05/15/30 ⁹	6,650,000	4,770,361	4.25%) due 06/01/22	586,833	579,403
due 01/15/30 ⁹	2,575,000	1,868,513	Total Technology		1,706,321
Freddie Mac Coupon Strips	2,575,000	1,000,010	CONSUMER NON CYCLICAL 0.1%		
due 07/15/32 ⁹	10,550,000	6,996,417	CONSUMER, NON-CYCLICAL - 0.1%		
due 03/15/31 ⁹	3,850,000	2,676,319	Packaging Coordinators Midco, Inc. 6.61% (3 Month USD LIBOR		
Tennessee Valley Authority	3,030,000	2,070,313	+ 4.00%, Rate Floor:		
due 01/15/38 ⁹	4,000,000	2,114,971		501,671	ለበ7 በበ0
1 1			5.00%) due 06/30/23	1/0,10	497,908
4.25% due 09/15/65 5.38% due 04/01/56	1,300,000	1,548,575	Diamond (BC) B.V.		
5.38% due 04/01/56 Residual Funding Corneration Bringing	600,000	849,990	5.74% (3 Month USD LIBOR		
Residual Funding Corporation Principal	2 000 000	2 102 050	+ 3.00%, Rate Floor:	205 000	770 707
due 04/15/30 ⁹	3,000,000	2,182,050	3.00%) due 09/06/24	395,000	378,707
due 01/15/30 ⁹	1,500,000	1,098,919	Total Consumer, Non-cyclical		876,615
Freddie Mac	1 050 000	1 757 544			
due 01/02/34 ⁹	1,850,000	1,153,544			
Total Federal Agency Bonds					
		32,327,033			

	FACE			Face	
	Αμουντ~	VALUE		Amount [~]	VALUE
CONSUMER, CYCLICAL - 0.1%			COMMERCIAL PAPER ^{††} - 4.5%		
Mavis Tire Express Services Corp.			Fidelity National Information Services, Inc.		
5.74% (1 Month USD LIBOR			2.70% due 04/01/19 ^{6,12}	7,300,000	\$ 7,300,000
+ 3.25%, Rate Floor:			Nasdaq, Inc.		
3.25%) due 03/20/25	703,860 \$	684,503	2.75% due 04/02/19 ^{6,12}	7,300,000	7,299,442
			Walgreens Boots Alliance, Inc.		
COMMUNICATIONS - 0.1%			3.28% due 07/22/19 ¹²	6,000,000	5,944,379
Internet Brands, Inc.			Duke Energy Corp.		
6.24% (1 Month USD LIBOR			2.80% due 04/25/19 ^{6,12}	5,000,000	4,989,751
+ 3.75%, Rate Floor:	272 202	267 500	Schlumberger Holdings Corp.		
3.75%) due 09/13/24	373,101	367,508	2.90% due 04/17/19 ^{6,12}	3,000,000	2,995,733
INDUSTRIAL - 0.0%			Astrazeneca plc		
Titan Acquisition Ltd. (Husky)			2.95% due 05/15/19 ^{6,12}	3,000,000	2,989,633
5.50% (1 Month USD LIBOR			Rogers Communications, Inc.		
+ 3.00%, Rate Floor:			2.70% due 04/16/19 ^{6,12}	2,200,000	2,197,479
3.00%) due 03/28/25	247,500	229,680	Total Commercial Paper		
Total Senior Floating Rate Interests			(Cost \$33,711,305)		33,716,417
(Cost \$3,967,081)		3,864,627	· · · ·		
(0031 \$5,507,001)	_	3,804,027	Total Investments - 101.2%		
			(Cost \$746,381,107)		\$749,709,551
			Other Assets & Liabilities, net - (1.2)%		(8,720,371)
			Total Net Assets - 100.0%		\$ 740,989,180

Centrally Cleared Credit Default Swap Agreements Protection Purchased ††

			Protection					Upfront	
			Premium	Payment	Maturity	Notional		Premiums	Unrealized
Counterparty	Exchange	Index	Rate	Frequency	Date	Amount	Value	Paid	Depreciation**
BofA Merrill Lynch	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$119,420,000	\$ (2,315,797)	\$ (1,379,290)	\$ (936,507)

OTC Credit Default Swap Agreements Protection Purchased $^{\dot{\uparrow}\dot{\uparrow}}$

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	I	Upfront Premiums Paid	 Jnrealized preciation
Morgan Stanley Capital Services LLC Goldman Sachs International	CDX.NA.IG.31 CDX.NA.IG.31	1.00% 1.00%	Quarterly Quarterly	12/20/23 12/20/23	\$ 6,080,000 13,940,000	\$ (86,581) (198,511)	\$	(1,280) (21,811)	\$ (85,301) (176,700)
			Quarterij			\$ (285,092)	\$	(23,091)	\$ (262,001)

Centrally Cleared Interest Rate Swap Agreements^{††} Floating

Counterparty	Exchange	Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Pre	miums Paid	-	nrealized ciation**
BofA Merrill Lynch BofA Merrill	СМЕ	Receive	3-Month USD LIBOR 3-Month	2.83%	Quarterly	01/31/20	\$ 1,158,000	\$ (2,140)	\$	222	\$	(2,362)
Lynch BofA Merrill	CME	Receive	USD LIBOR 3-Month	2.84%	Quarterly	01/31/20	1,854,000	(3,578)		221		(3,799)
Lynch	CME	Receive	USD LIBOR	2.79%	Quarterly	01/21/20	9,259,000	\$ (14,447) (20,165)	\$	251 694	\$	(14,698) (20,859)

Forward Foreign Currency Exchange Contracts $\hat{}^{\hat{1}\hat{1}}$

Forward Foreign Currency Exchange Contracts ^{††}								
Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation (Depreciation)		
Goldman Sachs International	9,450,000	EUR	05/17/19	\$10,847,376	\$10,643,703	\$ 203,673		
Goldman Sachs International	15,700,000	BRL	07/01/19	4,166,556	3,988,568	177,988		
Citibank N.A., New York	16,300,000	BRL	07/01/19	4,310,516	4,140,997	169,519		
Bank of America, N.A.	985,000,000	JPY	01/21/20	9,258,824	9,098,335	160,489		
Citibank N.A., New York	37,700,000	BRL	04/01/19	9,741,595	9,638,000	103,595		
Goldman Sachs International	6,419,000	EUR	05/10/19	7,304,916	7,225,321	79,595		
Morgan Stanley Capital Services LLC	460,000,000	JPY	04/08/19	4,226,290	4,153,135	73,155		
JPMorgan Chase Bank, N.A.	3,582,000	EUR	05/10/19	4,104,129	4,031,952	72,177		
Bank of America, N.A.	3,340,000	EUR	04/05/19	3,816,621	3,748,288	68,333		
Goldman Sachs International	5,014,000	CAD	05/01/19	3,807,947	3,755,967	51,980		
Bank of America, N.A.	2,710,000	EUR	05/10/19	3,094,685	3,050,416	44,269		
JPMorgan Chase Bank, N.A.	15,100,000	BRL	10/01/19	3,843,706	3,805,047	38,659		
JPMorgan Chase Bank, N.A.	2,720,000	CAD	05/02/19	2,075,838	2,037,593	38,245		
Citibank N.A., New York	2,981,000	EUR	05/17/19	3,394,154	3,357,553	36,601		
Goldman Sachs International	2,970,000	CAD	05/16/19	2,261,305	2,225,670	35,635		
Goldman Sachs International	3,289,000	CAD	05/08/19	2,498,931	2,464,219	34,712		
Goldman Sachs International	230,000,000	JPY	04/08/19	2,103,806	2,076,568	27,238		
Morgan Stanley Capital Services LLC	86,250,000	JPY	04/04/19	803,260	778,431	24,829		
Goldman Sachs International	196,000,000	JPY	04/10/19	1,792,926	1,769,918	23,008		
Bank of America, N.A.	1,233,000	CAD	05/01/19	943,573	923,635	19,938		
Barclays Bank plc	6,590,000	DKK	06/03/19	1,014,494	995,992	18,502		
JPMorgan Chase Bank, N.A.	2,640,000	CAD	04/18/19	1,995,171	1,976,952	18,302		
Goldman Sachs International	1,312,000	CAD	05/07/19	1,000,957	982,965	17,992		
Barclays Bank plc	2,646,000	CAD	03/07/19	1,999,679	1,981,750	17,992		
JPMorgan Chase Bank, N.A.	1,300,000	CAD	04/24/19	991,113	973,875	17,929		
Bank of America, N.A.	2,675,000	CAD	05/15/19	2,021,477	2,004,551	16,926		
BNP Paribas	5,000,000	CAD	04/18/19	3,760,962	3,744,226	16,736		
Goldman Sachs International	610,000	GBP	, ,	809,280	5,744,220 794,488	14,792		
JPMorgan Chase Bank, N.A.	2,000,000	CAD	04/01/19 05/09/19	1,512,953	1,498,499	14,752		
Goldman Sachs International	1,049,000	CAD		800,049	785,842	14,404		
			05/03/19					
Bank of America, N.A. Goldman Sachs International	2,910,000	CAD	04/17/19	2,193,090	2,179,084	14,006		
	310,000,000	JPY	05/28/19	2,821,491	2,809,949	11,542		
JPMorgan Chase Bank, N.A.	1,320,000	CAD	05/14/19	999,250	989,136	10,114		
Barclays Bank plc	1,200,000	CAD	04/17/19	907,921	898,591	9,330		
Morgan Stanley Capital Services LLC	398,500,000	JPY	05/28/19	3,620,621	3,612,144	8,477		
Barclays Bank plc	1,316,000	CAD	05/09/19	993,973	986,012	7,961		
Barclays Bank plc	900,000	CAD	04/18/19	680,751	673,961	6,790		
JPMorgan Chase Bank, N.A.	520,000	CAD	05/16/19	395,993	389,680	6,313		
JPMorgan Chase Bank, N.A.	1,050,000	CAD	04/17/19	792,564	786,267	6,297		
Bank of America, N.A.	1,050,000	CAD	05/09/19	792,961	786,712	6,249		
Morgan Stanley Capital Services LLC	520,000	CAD	05/14/19	395,697	389,660	6,037		
Goldman Sachs International	3,976,000	CAD	04/24/19	2,983,622	2,977,869	5,753		
JPMorgan Chase Bank, N.A.	790,000	CAD	05/08/19	596,968	591,892	5,076		
Morgan Stanley Capital Services LLC	300,000	GBP	04/01/19	395,753	390,732	5,021		
JPMorgan Chase Bank, N.A.	380,000	GBP	04/08/19	498,686	495,077	3,609		
JPMorgan Chase Bank, N.A.	1,900,000	CAD	04/25/19	1,426,644	1,423,063	3,581		
JPMorgan Chase Bank, N.A.	176,000	GBP	04/01/19	231,997	229,229	2,768		
JPMorgan Chase Bank, N.A.	1,600,000	CAD	04/24/19	1,200,879	1,198,337	2,542		
Bank of America, N.A.	2,620,000	GBP	04/23/19	3,412,445	3,416,021	(3,576)		
Goldman Sachs International	430,000	GBP	04/23/19	555,932	560,645	(4,713)		
Goldman Sachs International	111,000,000	JPY	06/03/19	1,001,706	1,006,578	(4,872)		
Goldman Sachs International	106,000,000	JPY	05/20/19	955,194	960,295	(5,101)		
Goldman Sachs International	156,000,000	JPY	06/24/19	1,409,402	1,417,001	(7,599)		
Goldman Sachs International	156,000,000	JPY	04/22/19	1,401,416	1,410,243	(8,827)		
JPMorgan Chase Bank, N.A.	65,600,000	MXN	04/11/19	3,365,828	3,375,248	(9,420)		
JPMorgan Chase Bank, N.A.	445,000,000	JPY	05/10/19	4,015,972	4,028,663	(12,691)		
	411,700,000	JPY	05/13/19	3,714,983	3,727,959	(12,976)		
Morgan Stanley Capital Services LLC Goldman Sachs International	11,900,000	BRL	04/01/19	3,023,297	3,042,233	(12,970) (18,936)		

Counterparty	Contracts to Sell Currency		Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation (Depreciation)	
Goldman Sachs International	10,920,000	ILS	01/31/20	\$ 3,011,632	\$ 3,080,282	\$ (68,650)	
JPMorgan Chase Bank, N.A.	59,970,000	MXN	05/23/19	2,924,438	3,064,440	(140,002)	
Goldman Sachs International	43,967,500	ILS	05/31/19	11,978,640	12,171,888	(193,249)	
						\$ 1,281,487	

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation (Depreciation)	
Barclays Bank plc	6,247,000	6,247,000 CAD 05/01/19 \$ (4,671,6	\$ (4,671,674)	\$ 4,679,603	\$ 7,929		
Citibank N.A., New York	4,366,000	CAD	05/09/19	(3,267,140)	3,271,224	4,084	
Citibank N.A., New York	3,470,000	CAD	05/16/19	(2,597,045)	2,600,362	3,317	
Citibank N.A., New York	2,675,000	CAD	05/15/19	(2,001,478)	2,004,551	3,073	
Citibank N.A., New York	4,079,000	CAD	05/08/19	(3,053,077)	3,056,111	3,034	
Citibank N.A., New York	2,349,000	CAD	05/03/19	(1,756,915)	1,759,717	2,802	
Citibank N.A., New York	2,720,000	CAD	05/02/19	(2,034,941)	2,037,594	2,653	
Citibank N.A., New York	1,840,000	CAD	05/14/19	(1,376,529)	1,378,796	2,267	
Citibank N.A., New York	2,925,000	CAD	04/24/19	(2,188,814)	2,190,711	1,897	
Citibank N.A., New York	1,900,000	CAD	04/25/19	(1,421,234)	1,423,063	1,829	
Citibank N.A., New York	1,312,000	CAD	05/07/19	(981,749)	982,965	1,216	
Goldman Sachs International	20,000	CAD	05/16/19	(15,208)	14,988	(220)	
Barclays Bank plc	59,970,000	MXN	05/23/19	(3,068,147)	3,064,440	(3,707)	
Barclays Bank plc	65,600,000	MXN	04/11/19	(3,384,409)	3,375,248	(9,161)	
JPMorgan Chase Bank, N.A.	7,000,000	BRL	04/01/19	(1,832,461)	1,789,549	(42,912)	
Goldman Sachs International	7,000,000	BRL	04/01/19	(1,846,284)	1,789,549	(56,735)	
Barclays Bank plc	3,050,000	GBP	04/23/19	(4,036,119)	3,976,666	(59,453)	
Barclays Bank plc	12,711,000	EUR	05/10/19	(14,406,711)	14,307,689	(99,022)	
Morgan Stanley Capital Services LLC	12,431,000	EUR	05/17/19	(14,101,353)	14,001,256	(100,097)	
Citibank N.A., New York	35,600,000	BRL	04/01/19	(9,397,524)	9,101,135	(296,389)	
						<u>\$ (633,595)</u>	

~ 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, unless otherwise noted.

^{††} 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 March 31, 2019. The total market value of fair valued securities amounts to \$1,026,364, (cost \$1,000,000) or 0.1% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of March 31, 2019.

⁴ Variable rate security. Rate indicated is the rate effective at March 31, 2019. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

⁵ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2019.

⁶ 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 \$185,341,755 (cost \$185,493,444), or 25.0% of total net assets.

⁷ Security is an interest-only strip.

⁸ Face amount of security is adjusted for inflation.

⁹ Zero coupon rate security.

¹⁰ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹¹ 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 \$5,296,710 (cost \$6,075,846), or 0.7% of total net assets.

¹² Rate indicated is the effective yield at the time of purchase.

¹³ Security is a principal-only strip.

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- BRL Brazilian Real
- CAD Canadian Dollar
- CME Chicago Mercantile Exchange
- CMT Constant Maturity Treasury
- DKK Danish Krone
- EUR Euro
- GBP British Pound
- ICE Intercontinental Exchange
- ILS Israeli New Shekel
- JPY Japanese Yen
- LIBOR London Interbank Offered Rate
- MXN Mexican Peso
- plc Public Limited Company
- WAC Weighted Average Coupon