

NPORT-EX 2 iof.htm WILSHIRE INCOME OPPORTUNITIES PART F 3-31-21

WILSHIRE MUTUAL FUNDS, INC.**WILSHIRE INCOME OPPORTUNITIES FUND****SCHEDULE OF INVESTMENTS***March 31, 2021 (Unaudited)*

	<u>Par Value</u>	<u>Value</u>
U.S. TREASURY OBLIGATIONS - 9.0%		
U.S. Treasury Bonds - 2.3%		
4.750%, due 02/15/37	\$ 430,000	\$ 587,958
4.375%, due 02/15/38	610,000	806,248
1.875%, due 02/15/41	979,000	911,694
2.750%, due 11/15/47	470,000	503,194
3.000%, due 02/15/49	1,095,000	1,231,704
2.000%, due 02/15/50	495,000	453,312
1.250%, due 05/15/50	350,000	264,523
1.625%, due 11/15/50	1,550,300	1,293,047
1.875%, due 02/15/51	910,000	807,625
		<u>6,859,305</u>
U.S. Treasury Notes - 5.0%		
0.125%, due 06/30/22	1,530,000	1,530,239
0.125%, due 03/31/23	114,400	114,329
0.125%, due 10/15/23	1,000	997
2.375%, due 02/29/24	155,000	164,155
0.250%, due 03/15/24	4,157,900	4,146,856
2.125%, due 09/30/24	550,000	581,023
2.250%, due 10/31/24	680,000	721,437
2.750%, due 02/28/25	410,000	443,697
3.000%, due 09/30/25	670,000	735,534
0.750%, due 03/31/26	2,132,000	2,113,345
1.625%, due 10/31/26	420,000	432,141
2.000%, due 11/15/26	470,000	493,206
0.500%, due 06/30/27	750,000	715,781
0.375%, due 09/30/27	69,000	64,935
1.250%, due 03/31/28	1,533,000	1,517,191
2.625%, due 02/15/29	480,000	519,225
1.125%, due 02/15/31 (a)	820,000	774,772
		<u>15,068,863</u>
U.S. Treasury Inflation-Protected Note - 0.2%		
0.125%, due 01/15/30	401,600	434,795
U.S. Treasury Bill - 1.5%		
0.021%, due 05/06/21 (b)	4,490,000	4,489,935
Total U.S. Treasury Obligations (Cost \$26,932,546)		<u>26,852,898</u>
AGENCY MORTGAGE-BACKED OBLIGATIONS - 5.7%		
Federal Home Loan Mortgage Corp. - 2.5%		
Freddie Mac REMICS		
Series 2989, 33.208%, due 08/15/34 (-7 x 1 Month U.S. LIBOR + 33.950%) (c)	105,699	238,667
Series 4249, 4.564%, due 09/15/43 (-0.75 x 1 Month U.S. LIBOR + 4.650%) (c)	781,853	737,448
Series 4355, 4.000%, due 05/15/44	4,582,817	5,090,113
Freddie Mac STACR REMIC Trust 2020-DNA3		
Series 2020-DNA3, 3.109%, due 06/25/50 (1 Month U.S. LIBOR + 3.000%) (c)(d)	494,298	495,959
Freddie Mac STACR REMIC Trust 2020-HQA1		
Series 2020-HQA1, 2.009%, due 01/25/50 (1 Month U.S. LIBOR + 1.900%) (c)(d)	480,532	479,621
Freddie Mac STACR Trust 2019-HQA2		
Series 2019-HQA2, 2.159%, due 04/25/49 (1 Month U.S. LIBOR +	380,879	379,863

2.050%) (c)(d)

Freddie Mac Structured Agency Credit Risk Debt Notes

Series 2014-DN3, 4.109%, due 08/25/24 (1 Month U.S. LIBOR + 4.000%) (c)

85,817

87,308

Series 2017-DNA2, 1.309%, due 10/25/29 (1 Month U.S. LIBOR + 1.200%) (c)

36,255

36,305

Series 2017-DNA3, 0.859%, due 03/25/30 (1 Month U.S. LIBOR + 0.750%) (c)

53,655

53,666

FREMF 2018-KF49 Mortgage Trust

Series 2018-KF49, 2.019%, due 06/25/25 (1 Month U.S. LIBOR + 1.900%) (c)(d)

58,303

57,807

7,418,090

Federal Home Loan Mortgage Corp. Interest-Only Strips - 0.7%

Freddie Mac Multifamily Structured Pass Through Certificates

Series K-L06, 1.364%, due 12/25/29

956,000

85,963

Series K-109, 1.583%, due 04/25/30 (e)

669,299

81,357

Series K-117, 1.244%, due 08/25/30 (e)

1,298,011

125,295

Series K-G04, 0.854%, due 11/25/30 (e)

1,899,603

127,805

Series K-122, 0.883%, due 11/25/30 (e)

1,859,308

133,765

Series K-1515, 1.151%, due 02/25/35 (e)

799,359

125,788

Series K-1517, 1.334%, due 07/25/35 (e)

899,558

131,034

Series K-1518, 0.874%, due 10/25/35 (e)

1,497,309

139,114

Freddie Mac REMICS

Series 2980, 6.594%, due 05/15/35 (6.700% - 1 Month U.S. LIBOR) (c)

525,185

70,471

Series 3311, 6.304%, due 05/15/37 (6.410% - 1 Month U.S. LIBOR) (c)

1,847,443

424,379

Series 3359, 5.614%, due 08/15/37 (5.720% - 1 Month U.S. LIBOR) (c)

873,401

138,047

Series 4077, 5.894%, due 05/15/41 (6.000% - 1 Month U.S. LIBOR) (c)

631,053

110,290

Series 3966, 5.794%, due 12/15/41 (5.900% - 1 Month U.S. LIBOR) (c)

998,981

153,809

Series 4089, 5.894%, due 08/15/42 (6.000% - 1 Month U.S. LIBOR) (c)

768,922

131,798

1,978,915

Federal National Mortgage Association - 0.9%

Connecticut Avenue Securities Trust 2019-R02

Series 2019-R02, 2.409%, due 08/25/31 (1 Month U.S. LIBOR + 2.300%) (c)(d)

86,926

86,984

Connecticut Avenue Securities Trust 2019-R04

Series 2019-R04, 2.209%, due 06/25/39 (1 Month U.S. LIBOR + 2.100%) (c)(d)

42,785

42,827

Connecticut Avenue Securities Trust 2019-R06

Series 2019-R06, 2.209%, due 09/25/39 (1 Month U.S. LIBOR + 2.100%) (c)(d)

58,635

58,709

Connecticut Avenue Securities Trust 2020-R02

Series 2020-R02, 2.109%, due 01/25/40 (1 Month U.S. LIBOR + 2.000%) (c)(d)

500,000

498,184

Fannie Mae Connecticut Avenue Securities

Series 1M2, 4.109%, due 05/25/25 (1 Month U.S. LIBOR + 4.000%) (c)

284,794

287,911

Series 2015-C04, 5.659%, due 04/25/28 (1 Month U.S. LIBOR + 5.550%) (c)

107,944

113,727

Series 2016-C04, 4.359%, due 01/25/29 (1 Month U.S. LIBOR + 4.250%) (c)

194,972

202,791

Series 2017-C02, 3.759%, due 09/25/29 (1 Month U.S. LIBOR + 3.650%) (c)

297,549

304,794

Series 2017-C07, 2.609%, due 05/25/30 (1 Month U.S. LIBOR + 2.500%) (c)

303,164

304,477

Series 2018-C01, 2.359%, due 07/25/30 (1 Month U.S. LIBOR + 2.250%) (c)

216,797

216,797

Series 2018-C05, 2.459%, due 01/25/31 (1 Month U.S. LIBOR + 2.350%) (c)

78,111

77,996

Series 2018-C06, 2.209%, due 03/25/31 (1 Month U.S. LIBOR + 2.100%) (c)

410,926

408,660

2,603,857

Federal National Mortgage Association Interest-Only Strips - 1.2%

Fannie Mae Interest Strip		
3.500%, due 04/25/44	3,562,135	562,525
Fannie Mae REMICS		
Series 2013-60, 3.000%, due 06/25/31	4,916,276	253,629
Series 2014-63, 3.500%, due 06/25/33	2,651,742	133,018
Series 2007-50, 6.341%, due 06/25/37 (6.450% - 1 Month U.S. LIBOR)		
(c)	3,112,174	593,860
Series 2009-78, 6.631%, due 10/25/39 (6.740% - 1 Month U.S. LIBOR)		
(c)	4,388,624	1,067,267
Series 2011-124, 6.391%, due 12/25/41 (6.500% - 1 Month U.S. LIBOR) (c)	728,457	142,822
Series 2012-20, 6.341%, due 03/25/42 (6.450% - 1 Month U.S. LIBOR)		
(c)	718,283	127,467
Series 2012-76, 5.891%, due 07/25/42 (6.000% - 1 Month U.S. LIBOR)		
(c)	348,500	61,788
Series 2014-28, 5.941%, due 05/25/44 (6.050% - 1 Month U.S. LIBOR)		
(c)	2,279,744	359,432
Series 2017-53, 4.000%, due 07/25/47	346,899	33,680
Series 2008-22, 6.051%, due 04/25/48 (6.160% - 1 Month U.S. LIBOR)		
(c)	1,975,723	428,399
		<u>3,763,887</u>

Government National Mortgage Association Interest-Only Strips - 0.4%

Government National Mortgage Association		
Series 2010-133, 5.964%, due 10/16/40 (6.070% - 1 Month U.S. LIBOR) (c)	3,419,284	531,971
Series 2014-102, 5.539%, due 02/20/44 (5.650% - 1 Month U.S. LIBOR) (c)	3,053,211	461,821
Series 2018-083, 5.000%, due 01/20/48	1,777,119	236,310
		<u>1,230,102</u>
Total Agency Mortgage-Backed Obligations (Cost \$16,250,309)		<u>16,994,851</u>

NON-AGENCY MORTGAGE-BACKED OBLIGATIONS - 13.5%

Alen 2021-ACEN Mortgage Trust		
Series 2021-ACEN, 3.206%, due 04/15/34 (1 Month U.S. LIBOR + 3.100%) (c)(d)	135,000	135,042
Alen 2021-ACEN Mortgage Trust		
Series 2021-ACEN, 4.106%, due 04/15/34 (1 Month U.S. LIBOR + 4.000%) (c)(d)	500,000	500,155
Alternative Loan Trust 2006-HY11		
Series A-1, 0.349%, due 06/25/36 (1 Month U.S. LIBOR + 0.240%) (c)	348,969	333,797
Alternative Loan Trust 2006-OA6		
Series FLT, 0.529%, due 07/25/46 (1 Month U.S. LIBOR + 0.420%) (c)	1,545,065	1,370,267
Alternative Loan Trust 2007-16CB		
Series 2007-16CB, 6.250%, due 08/25/37	610,546	451,025
Alternative Loan Trust 2007-OA4		
Series 2007-OA4, 0.279%, due 05/25/47 (1 Month U.S. LIBOR + 0.170%) (c)	363,436	340,091
Angel Oak Mortgage Trust I LLC 2019-2		
Series 2019-2, 6.286%, due 03/25/49 (d)(e)	1,300,000	1,326,108
Arroyo Mortgage Trust 2019-1		
Series 2019-1, 3.805%, due 01/25/49 (d)(e)	131,495	133,985
Arroyo Mortgage Trust 2019-2		
Series A1, 3.347%, due 04/25/49 (d)(e)	195,901	200,205
Arroyo Mortgage Trust 2019-2		
Series 2019-2, 3.800%, due 04/25/49 (d)(e)	293,036	299,809
Arroyo Mortgage Trust 2019-3		

Series 2019-3, 2.962%, due 10/25/48 (d)(e)	103,477	105,092
BBCMS 2019-BWAY Mortgage Trust		
Series 2019-BWAY, 2.956%, due 11/15/34 (1 Month U.S. LIBOR + 2.850%) (c)(d)	100,000	93,537
Bear Stearns ARM Trust 2004-10		
Series 2004-10, 2.754%, due 01/25/35 (e)	291,566	286,951
Benchmark 2020-B18 Mortgage Trust		
Series 2020-B18, 3.759%, due 07/15/53 (d)	100,000	101,981
Benchmark 2020-IG3 Mortgage Trust		
Series 2020-IG3, 3.289%, due 09/15/48 (d)(e)	1,000,000	1,027,421
BF 2019-NYT Mortgage Trust		
Series 2019-NYT, 2.606%, due 12/15/35 (1 Month U.S. LIBOR + 2.500%) (c)(d)	325,000	316,879
BHMS 2018-ATLS		
Series 2018-ATLS, 2.006%, due 07/15/35 (1 Month U.S. LIBOR + 1.900%) (c)(d)	129,000	128,355
BHP Trust 2019-BXHP		
Series 2019-BXHP, 1.877%, due 08/15/36 (1 Month U.S. LIBOR + 1.771%) (c)(d)	128,100	128,020
BX Commercial Mortgage Trust 2019-IMC		
Series 2019-IMC, 3.006%, due 04/15/34 (1 Month U.S. LIBOR + 2.900%) (c)(d)	108,000	105,034
BX Commercial Mortgage Trust 2019-XL		
Series 2019-XL, 1.026%, due 10/15/36 (1 Month U.S. LIBOR + 0.920%) (c)(d)	380,907	381,145
BX Commercial Mortgage Trust 2019-XL		
Series 2019-XL, 2.756%, due 10/15/36 (1 Month U.S. LIBOR + 2.650%) (c)(d)	291,558	291,649
BX Trust 2018-GW		
Series 2018-GW, 2.526%, due 05/15/35 (1 Month U.S. LIBOR + 2.420%) (c)(d)	500,000	497,501
BX Trust 2018-GW		
Series 2018-GW, 3.026%, due 05/15/35 (1 Month U.S. LIBOR + 2.920%) (c)(d)	83,000	80,869
BX Trust 2019-CALM		
Series 2019-CALM, 2.106%, due 11/15/32 (1 Month U.S. LIBOR + 2.000%) (c)(d)	195,000	194,514
CFCRE Commercial Mortgage Trust 2011-C1		
Series 2011-C1, 6.896%, due 04/15/44 (d)(e)	120,729	119,740
CHL Mortgage Pass-Through Trust 2007-HY5		
Series 2007-HY5, 3.130%, due 09/25/37 (e)	1,093,442	957,251
CIM Trust 2018-INV1		
Series 2018-INV1, 4.000%, due 08/25/48 (d)(e)	500,000	514,625
CIM Trust 2019-INV2		
Series 2019-INV2, 4.000%, due 05/25/49 (d)(e)	62,452	63,331
CIM Trust 2019-J1		
Series 2019-J1, 4.004%, due 08/25/49 (d)(e)	189,643	188,822
Citigroup Commercial Mortgage Trust 2013-GC17		
Series D, 5.110%, due 11/10/46 (d)(e)	100,000	89,221
Citigroup Commercial Mortgage Trust 2015-GC27		
Series C, 4.420%, due 02/10/48 (e)	164,000	173,741
Citigroup Commercial Mortgage Trust 2016-P4		
Series 2016-P4, 3.972%, due 07/10/49 (d)(e)	500,000	429,740
Citigroup Commercial Mortgage Trust 2018-C6		
Series D, 5.066%, due 11/10/51 (d)(e)	380,000	365,862
Citigroup Commercial Mortgage Trust 2019-SMRT		
Series E, 4.745%, due 01/10/36 (d)(e)	116,000	119,829
Citigroup Mortgage Loan Trust 2015-RP2		
Series B-4, 4.250%, due 01/25/53 (d)	736,544	744,968
Citigroup Mortgage Loan Trust 2019-E		
Series 2019-E, 3.228%, due 11/25/70 (d)	599,303	610,104

COMM 2014-CCRE16 Mortgage Trust		
Series 2014-CCRE16, 4.907%, due 04/10/47 (e)	165,904	177,144
CSMC 2020-NET		
Series 2020-NET, 3.704%, due 08/15/37 (d)(e)	118,000	120,753
CSMC Series 2019-NQM1		
Series 2019-NQM1, 2.656%, due 10/25/59 (d)	78,742	80,580
CSMC Trust 2017-CHOP		
Series 2017-CHOP, 3.406%, due 07/15/32 (1 Month U.S. LIBOR + 3.300%) (c)(d)	149,000	134,136
CSWF 2018-TOP		
Series 2018-TOP, 2.856%, due 08/15/35 (1 Month U.S. LIBOR + 2.750%) (c)(d)	160,000	158,700
DBGS 2018-5BP Mortgage Trust		
Series 2018-5BP, 1.456%, due 06/15/33 (1 Month U.S. LIBOR + 1.350%) (c)(d)	325,000	321,955
DBGS 2018-5BP Mortgage Trust		
Series 2018-5BP, 2.556%, due 06/15/33 (1 Month U.S. LIBOR + 2.450%) (c)(d)	140,000	133,003
DBUBS 2011-LC1 Mortgage Trust		
Series 2011-LC1, 6.141%, due 11/10/46 (d)(e)	209,476	209,621
DBUBS 2011-LC2 Mortgage Trust		
Series 2011-LC2, 3.765%, due 07/10/44 (1 Month U.S. LIBOR + 3.650%) (c)(d)	140,000	123,677
DBUBS 2017-BRBK Mortgage Trust		
Series 2017-BRBK, 3.530%, due 10/10/34 (d)(e)	320,000	326,800
First Republic Mortgage Trust 2020-1		
Series B-1, 2.885%, due 04/25/50 (d)(e)	698,434	707,548
Flagstar Mortgage Trust 2018-6RR		
Series 2018-6RR, 4.985%, due 10/25/48 (d)(e)	476,438	513,619
Fontainebleau Miami Beach Trust 2019-FBLU		
Series F, 3.963%, due 12/10/36 (d)(e)	120,000	120,659
Fontainebleau Miami Beach Trust 2019-FBLU		
Series G, 3.963%, due 12/10/36 (d)(e)	112,000	111,217
GCAT 2020-3 LLC		
Series LLC, 2.981%, due 09/25/25 (d)	1,860,252	1,860,221
Grace Trust 2020-GRCE		
Series 2020-GRCE, 2.680%, due 12/10/40 (d)(e)	196,000	182,050
Great Wolf Trust 2019-WOLF		
Series 2019-WOLF, 3.237%, due 12/15/36 (1 Month U.S. LIBOR + 3.131%) (c)(d)	124,000	118,422
GS Mortgage Securities Corp. Trust 2012-ALOHA		
Series 2012-ALOHA, 3.551%, due 04/10/34 (d)	116,000	116,606
GS Mortgage Securities Corp. Trust 2018-LUAU		
Series E, 2.656%, due 11/15/32 (1 Month U.S. LIBOR + 2.550%) (c)(d)	150,000	147,564
GS Mortgage Securities Corp. Trust 2018-RIVR		
Series C, 1.356%, due 07/15/35 (1 Month U.S. LIBOR + 1.250%) (c)(d)	122,000	118,722
GS Mortgage Securities Corp. Trust 2018-RIVR		
Series F, 2.206%, due 07/15/35 (1 Month U.S. LIBOR + 2.100%) (c)(d)	1,000,000	901,359
GS Mortgage Securities Corp. Trust 2019-SOHO		
Series E, 1.981%, due 06/15/36 (1 Month U.S. LIBOR + 1.875%) (c)(d)	340,000	325,915
GS Mortgage Securities Trust 2015-GC32		
Series 2015-GC32, 4.423%, due 07/10/48 (e)	165,000	176,476
GS Mortgage-Backed Securities Corp. Trust 2020-PJ6		
Series A-4, 2.500%, due 05/25/51 (d)(e)	490,000	495,412
GSAA Home Equity Trust 2005-6		
Series 2005-6, 0.754%, due 06/25/35 (1 Month U.S. LIBOR + 0.645%) (c)	1,100,757	1,101,913

GSAA Home Equity Trust 2006-4		
Series 2006-4, 3.067%, due 03/25/36 (e)	523,138	412,403
GSAA Home Equity Trust 2007-7		
Series 2007-7, 0.649%, due 07/25/37 (1 Month U.S. LIBOR + 0.540%) (c)	281,534	276,143
GSCG Trust 2019-600C		
Series 2019-600C, 3.985%, due 09/06/34 (d)(e)	183,000	179,337
Home RE 2021-1 Ltd.		
Series LTD, 2.409%, due 07/25/33 (1 Month U.S. LIBOR + 2.300%) (c)(d)	500,000	487,661
Homeward Opportunities Fund Trust 2020-BPL1		
Series A2, 5.438%, due 08/25/25 (d)	500,000	502,825
HPLY Trust 2019-HIT		
Series 2019-HIT, 3.256%, due 11/15/36 (1 Month U.S. LIBOR + 3.150%) (c)(d)	153,758	147,226
Hudson Yards 2019-55HY Mortgage Trust		
Series F, 2.943%, due 12/10/41 (d)(e)	100,000	93,364
IMT Trust 2017-APTS		
Series 2017-APTS, 2.256%, due 06/15/34 (1 Month U.S. LIBOR + 2.150%) (c)(d)	164,482	158,627
IMT Trust 2017-APTS		
Series 2017-APTS, 2.956%, due 06/15/34 (1 Month U.S. LIBOR + 2.850%) (c)(d)	50,610	50,104
J.P. Morgan Chase Commercial Mortgage Securities Trust 2019-MFP		
Series E, 2.266%, due 07/15/36 (1 Month U.S. LIBOR + 2.160%) (c) (d)	125,000	123,708
JP Morgan Chase Commercial Mortgage Securities Corp.		
Series D, 4.613%, due 07/05/31 (d)(e)	932,000	979,015
JP Morgan Chase Commercial Mortgage Securities Trust 2011-C5		
Series B, 5.425%, due 08/15/46 (d)(e)	190,000	190,500
JP Morgan Chase Commercial Mortgage Securities Trust 2011-C5		
Series D, 5.425%, due 08/15/46 (d)(e)	268,000	249,822
JP Morgan Chase Commercial Mortgage Securities Trust 2013-C13		
Series E, 3.986%, due 01/15/46 (d)(e)	445,000	378,520
JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16		
Series D, 5.023%, due 12/15/46 (d)(e)	380,000	388,655
JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20		
Series 3.53820, 3.538%, due 07/15/47 (d)	120,000	124,709
JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20		
Series B, 4.399%, due 07/15/47 (e)	132,000	142,520
JP Morgan Chase Commercial Mortgage Securities Trust 2018-LAQ		
Series E, 3.106%, due 06/15/35 (1 Month U.S. LIBOR + 3.000%) (c) (d)	21,600	21,613
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT		
Series FLT, 5.542%, due 07/05/33 (d)	141,000	145,136
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT		
Series FLT, 5.542%, due 07/05/33 (d)(e)	1,400,000	1,409,785
JP Morgan Chase Commercial Mortgage Securities Trust 2020-NNN		
Series 3.97200, 3.972%, due 01/16/37 (d)	100,000	100,363
JP Morgan Mortgage Trust 2018-6		
Series 2018-6, 3.928%, due 12/25/48 (d)(e)	373,577	395,189
JP Morgan Mortgage Trust 2018-8		
Series 2018-8, 4.186%, due 01/25/49 (d)(e)	475,025	506,692
JP Morgan Mortgage Trust 2019-8		
Series 2019-8, 3.202%, due 03/25/50 (d)(e)	194,448	196,041
JP Morgan Mortgage Trust 2019-8		
Series 2019-8, 3.500%, due 03/25/50 (d)(e)	36,903	36,842
JP Morgan Mortgage Trust 2020-4		
Series 2020-4, 3.000%, due 11/25/50 (d)(e)	300,000	304,299
JP Morgan Mortgage Trust 2020-4		
Series 2020-4, 3.000%, due 11/25/50 (d)(e)	206,326	208,994

JPMBB Commercial Mortgage Securities Trust 2015-C27		
Series D, 3.854%, due 02/15/48 (d)(e)	124,000	112,236
JPMCC Re-REMIC Trust 2015-FRR2		
Series 2015-FRR2, 2.153%, due 12/27/46 (d)(e)	150,000	148,556
Legacy Mortgage Asset Trust 2020-GS3		
Series A2, 4.000%, due 05/25/60 (d)	900,000	898,552
LSTAR Commercial Mortgage Trust 2016-4		
Series 2016-4, 4.585%, due 03/10/49 (d)(e)	274,000	282,998
MBRT 2019-MBR		
Series 2019-MBR, 2.655%, due 11/15/36 (1 Month U.S. LIBOR + 2.549%) (c)(d)	100,000	98,501
MF1 Multifamily Housing Mortgage Loan Trust		
2.608%, due 07/15/36 (1 Month U.S. LIBOR + 2.500%) (c)(d)(f)	100,000	99,962
MFA 2020-NQM3 Trust		
1.632%, due 01/26/65 (d)(e)	420,060	419,828
Morgan Stanley ABS Capital I Inc Trust 2006-NC1		
Series 2006-NC1, 0.679%, due 12/25/35 (1 Month U.S. LIBOR + 0.570%) (c)	811,692	747,311
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13		
Series 2013-C13, 3.707%, due 11/15/46 (d)	220,000	138,338
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17		
Series 2014-C17, 4.474%, due 08/15/47 (e)	117,000	121,053
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34		
Series 2017-C34, 4.180%, due 11/15/52 (e)	170,000	182,317
Morgan Stanley Capital I Trust 2018-SUN		
Series 2018-SUN, 2.656%, due 07/15/35 (1 Month U.S. LIBOR + 2.550%) (c)(d)	60,000	59,255
Morgan Stanley Capital I Trust 2018-SUN		
Series 2018-SUN, 3.156%, due 07/15/35 (1 Month U.S. LIBOR + 3.050%) (c)(d)	40,000	38,471
Morgan Stanley Capital I Trust 2019-NUGS		
Series E, 3.744%, due 12/15/36 (1 Month U.S. LIBOR + 2.244%) (c) (d)	147,000	145,621
Morgan Stanley Capital I Trust 2019-NUGS		
Series F, 4.344%, due 12/15/36 (1 Month U.S. LIBOR + 2.844%) (c) (d)(f)	125,000	120,062
Morgan Stanley Capital I Trust 2019-PLND		
Series E, 2.256%, due 05/15/36 (1 Month U.S. LIBOR + 2.150%) (c) (d)	189,000	167,433
Motel 6 Trust 2017-MTL6		
Series 2017-MTL6, 3.356%, due 08/15/34 (1 Month U.S. LIBOR + 3.250%) (c)(d)	249,561	249,873
Motel 6 Trust 2017-MTL6		
Series 2017-MTL6, 4.356%, due 08/15/34 (1 Month U.S. LIBOR + 4.250%) (c)(d)	138,021	138,280
MSCG Trust 2018-SELF		
Series 2018-SELF, 3.156%, due 10/15/37 (1 Month U.S. LIBOR + 3.050%) (c)(d)	150,000	149,907
Natixis Commercial Mortgage Securities Trust 2018-850T		
Series D, 1.560%, due 07/15/33 (1 Month U.S. LIBOR + 1.453%) (c) (d)	152,000	148,304
One New York Plaza Trust 2020-1NYP		
Series C, 2.306%, due 01/15/26 (1 Month U.S. LIBOR + 2.200%) (c) (d)	160,000	161,597
PR Mortgage Loan Trust 2014-1		
Series 2014-1, 5.905%, due 10/25/49 (d)(e)(f)	1,525,344	1,498,730
Renaissance Home Equity Loan Trust 2004-4		
Series 2004-4, 5.818%, due 02/25/35	344,778	286,247
Tharaldson Hotel Portfolio Trust 2018-THPT		
Series E, 3.434%, due 11/11/34 (1 Month U.S. LIBOR + 3.330%) (c) (d)	113,411	109,727

UBS Commercial Mortgage Trust 2017-C4		
Series 2017-C4, 4.447%, due 10/15/50 (e)	250,000	263,223
Velocity Commercial Capital Loan Trust 2020-2		
5.000%, due 05/25/50 (d)(e)	500,000	487,939
VOLT XCII LLC		
Series 2021-NPL1, 4.949%, due 02/27/51 (d)	700,000	699,700
WaMu Mortgage Pass-Through Certificates Series 2007-HY3 Trust		
Series 2007-HY3, 2.835%, due 03/25/37 (e)	481,611	442,834
Wells Fargo Commercial Mortgage Trust 2016-C37		
Series C, 4.485%, due 12/15/49 (e)	132,000	141,717
Wells Fargo Mortgage Backed Securities 2020-2 Trust		
Series 2020-2, 3.000%, due 12/25/49 (d)(e)	300,000	305,148
Wells Fargo Mortgage Backed Securities 2020-2 Trust		
Series 2020-2, 3.000%, due 12/25/49 (d)(e)	199,935	204,269
Wells Fargo Mortgage Backed Securities 2020-2 Trust		
Series 2020-2, 3.269%, due 12/25/49 (d)(e)	294,634	304,399
WFRBS Commercial Mortgage Trust 2011-C5		
Series 2011-C5, 5.673%, due 11/15/44 (d)(e)	190,000	192,957
WFRBS Commercial Mortgage Trust 2013-C12		
Series 2013-C12, 3.500%, due 03/15/48 (d)	900,000	734,048
Total Non-Agency Mortgage-Backed Obligations (Cost \$40,567,300)		40,500,224

NON-AGENCY MORTGAGE-BACKED OBLIGATION**INTEREST-ONLY STRIPS - 2.1%**

BANK 2017-BNK8		
Series 2017-BNK8, 1.271%, due 11/15/50 (d)(e)	7,050,000	530,362
BANK 2018-BNK11		
Series 2018-BNK11, 0.480%, due 03/15/61 (e)	11,557,833	349,730
BANK 2019-BNK21		
Series 2019-BNK21, 0.872%, due 10/17/52 (e)	4,289,330	258,312
BANK 2020-BNK30		
Series 2020-BNK30, 1.344%, due 12/15/53 (e)	1,296,432	128,414
Barclays Commercial Mortgage Trust 2019-C3		
Series 2019-C3, 1.344%, due 05/15/52 (e)	1,464,464	133,101
Benchmark 2018-B2 Mortgage Trust		
Series 2018-B2, 0.414%, due 02/15/51 (e)	5,223,084	108,956
Benchmark 2018-B4 Mortgage Trust		
Series 2018-B4, 1.750%, due 07/15/51 (d)(e)	7,000,000	769,644
Benchmark 2019-B10 Mortgage Trust		
Series 2019-B10, 0.900%, due 03/15/62 (d)(e)	2,820,000	191,213
Benchmark 2020-B17 Mortgage Trust		
Series 2020-B17, 1.419%, due 03/15/53 (e)	2,538,350	229,644
Benchmark 2020-B18 Mortgage Trust		
Series 2020-B18, 1.794%, due 07/15/53 (e)	1,559,040	178,475
Benchmark 2020-B22 Mortgage Trust		
Series 2020-B22, 1.523%, due 01/15/54 (e)	1,288,427	159,403
CD 2017-CD4 Mortgage Trust		
Series 2017-CD4, 1.289%, due 05/10/50 (e)	1,711,366	96,334
CFCRE Commercial Mortgage Trust 2016-C4		
Series 2016-C4, 1.648%, due 05/10/58 (e)	718,927	49,945
CFCRE Commercial Mortgage Trust 2017-C8		
Series 2017-C8, 1.594%, due 06/15/50 (e)	1,359,045	92,549
Citigroup Commercial Mortgage Trust 2016-C1		
Series XA, 1.849%, due 05/10/49 (e)	790,459	61,284
Citigroup Commercial Mortgage Trust 2017-P8		
Series X-A, 0.902%, due 09/15/50 (e)	997,786	48,508
Citigroup Commercial Mortgage Trust 2019-C7		
Series X-A, 0.877%, due 12/15/72 (e)	6,272,792	401,383
COMM 2012-LC4 Mortgage Trust		
Series 2012-LC4, 2.096%, due 12/10/44 (d)(e)	12,610,634	113,648
COMM 2013-CCRE12 Mortgage Trust		

Series 2013-CCRE12, 1.112%, due 10/10/46 (e)	3,149,419	76,515
COMM 2015-LC21 Mortgage Trust		
Series 2015-LC21, 0.686%, due 07/10/48 (e)	1,485,239	37,601
CSAIL 2016-C6 Commercial Mortgage Trust		
Series 2016-C6, 1.919%, due 01/15/49 (e)	690,140	54,824
CSAIL 2017-CX10 Commercial Mortgage Trust		
Series 2017-CX10, 0.715%, due 11/15/50 (e)	5,538,045	207,491
CSAIL 2018-CX12 Commercial Mortgage Trust		
Series 2018-CX12, 0.605%, due 08/15/51 (e)	4,720,172	170,377
GS Mortgage Securities Corp II		
Series 2013-GC10, 1.486%, due 02/10/46 (e)	1,833,411	41,490
GS Mortgage Securities Trust 2011-GC3		
Series 2011-GC3, 0.167%, due 03/10/44 (d)(e)	4,362,053	1,735
GS Mortgage Securities Trust 2019-GC42		
Series X-A, 0.810%, due 09/01/52 (e)	2,322,299	132,231
GS Mortgage Securities Trust 2020-GC47		
Series X-A, 1.132%, due 05/12/53 (e)	1,465,317	134,885
GS Mortgage Securities Trust 2020-GSA2		
Series X-A, 1.741%, due 12/12/53 (d)(e)	1,214,534	159,537
JPMBB Commercial Mortgage Securities Trust 2014-C19		
Series X-A, 0.737%, due 04/15/47 (e)	17,306,070	314,569
JPMDB Commercial Mortgage Securities Trust 2016-C2		
Series X-A, 1.565%, due 06/15/49 (e)	1,067,707	61,196
LSTAR Commercial Mortgage Trust 2016-4		
Series 2016-4, 1.769%, due 03/10/49 (d)(e)	1,208,096	57,990
LSTAR Commercial Mortgage Trust 2017-5		
Series 2017-5, 0.985%, due 03/10/50 (d)(e)	2,396,392	69,532
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13		
Series 2013-C13, 0.953%, due 11/15/46 (e)	4,863,852	100,527
Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19		
Series 2014-C19, 1.001%, due 12/15/47 (e)	2,305,098	67,962
Morgan Stanley Capital I Trust 2016-UBS12		
Series X-A, 0.746%, due 12/15/49 (e)	3,092,004	93,687
PMTT4		
Series 2017-PM1, 0.000%, due 10/25/48 (d)	332,728,735	109,102
SG Commercial Mortgage Securities Trust 2016-C5		
Series 2016-C5, 1.952%, due 10/10/48 (e)	1,134,956	76,311
UBS Commercial Mortgage Trust 2018-C9		
Series 2018-C9, 0.882%, due 03/15/51 (e)	3,476,519	184,250
Wells Fargo Commercial Mortgage Trust 2018-C45		
Series X-A, 0.828%, due 06/15/51 (e)	5,399,750	279,392
Total Non-Agency Mortgage-Backed Obligation Interest-Only Strips		
(Cost \$8,187,205)		6,332,109

ASSET-BACKED SECURITIES - 7.0%

Air Canada 2017-1 Class B Pass Through Trust		
Series 2017-1, 3.700%, due 01/15/26 (d)	755,291	726,968
Ajax Mortgage Loan Trust 2018-A		
Series 2018-A, 3.850%, due 04/25/58 (d)	575,104	566,514
AMSR 2019-SFR1 Trust		
Series 2019-SFR1, 2.774%, due 01/19/39 (d)	310,000	319,625
Applebee's Funding LLC		
Series 2019-1, 4.194%, due 06/07/49 (d)	149,250	152,176
Series 2019-1, 4.723%, due 06/07/49 (d)	99,500	104,025
Arbor Realty Collateralized Loan Obligation 2020-FL1 Ltd.		
Series 2020-FL1, 1.906%, due 02/15/35 (1 Month U.S. LIBOR + 1.800%) (c)(d)(f)	100,000	99,940
Series 2020-FL1, 2.556%, due 02/15/35 (1 Month U.S. LIBOR + 2.450%) (c)(d)(f)	170,000	167,453
Arbor Realty Commercial Real Estate Notes 2019-FL1 Ltd.		
Series 2019-FL1, 1.806%, due 05/15/37 (1 Month U.S. LIBOR +	100,000	99,948

1.700%) (c)(d)(f)		
Series 2019-FL1, 2.206%, due 05/15/37 (1 Month U.S. LIBOR + 2.100%) (c)(d)(f)	325,000	324,420
BCAPB LLC Trust 2007-AB1		
Series 2007-AB1, 4.850%, due 03/25/37	3,500,176	2,190,649
BDS 2019-FL4 Ltd.		
Series 2019-FL4, 1.858%, due 08/15/36 (1 Month U.S. LIBOR + 1.750%) (c)(d)(f)	100,000	98,928
BDS 2020-FL5 Ltd.		
Series LTD, 2.158%, due 02/16/37 (1 Month U.S. LIBOR + 2.050%) (c)(d)(f)	340,000	340,363
Series LTD, 2.608%, due 02/16/37 (1 Month U.S. LIBOR + 2.500%) (c)(d)(f)	450,000	446,622
Carmax Auto Owner Trust 2019-3		
Series 2019-3, 2.850%, due 01/15/26	100,000	104,156
Castlelake Aircraft Structured Trust 2019-1		
Series 2091-1, 6.899%, due 04/15/39 (d)	876,589	678,945
CLNC 2019-FL1 Ltd.		
Series 2019-FL1, 2.010%, due 08/20/35 (1 Month U.S. LIBOR + 1.900%) (c)(d)(f)	100,000	97,949
Commonbond Student Loan Trust 2018-BGS		
Series C, 4.120%, due 09/25/45 (d)	15,420	15,229
Countrywide Asset-Backed Certificates		
Series 2006-6, 0.449%, due 09/25/36 (1 Month U.S. LIBOR + 0.340%) (c)	984,511	962,815
DB Master Finance LLC		
Series 2017-1, 3.629%, due 11/20/47 (d)	194,000	197,156
Series 2019-1, 3.787%, due 05/20/49 (d)	167,450	170,069
Series 2019-1, 4.021%, due 05/20/49 (d)	88,650	93,017
Domino's Pizza Master Issuer LLC		
Series 2017-1, 1.468%, due 07/25/47 (3 Month U.S. LIBOR + 1.250%) (c)(d)	227,950	227,936
Series 2017-1, 3.082%, due 07/25/47 (d)	194,000	194,139
Earnest Student Loan Program 2016-C LLC		
Series 2016-C, 4.460%, due 01/26/37 (d)	125,018	125,233
First Franklin Mortgage Loan Trust 2004-FF10		
Series M-1, 1.384%, due 07/25/34 (1 Month U.S. LIBOR + 1.275%) (c)	271,505	245,740
FirstKey Homes 2020-SFR2 Trust		
Series TR, 1.266%, due 10/19/37 (d)	99,779	98,858
Greystone CRE Notes 2019-FL2 Ltd.		
Series B, 1.706%, due 09/15/37 (1 Month U.S. LIBOR + 1.600%) (c)(d)(f)	100,000	99,500
Series C, 2.106%, due 09/15/37 (1 Month U.S. LIBOR + 2.000%) (c)(d)(f)	200,000	198,501
Series D, 2.506%, due 09/15/37 (1 Month U.S. LIBOR + 2.400%) (c)(d)(f)	183,000	179,344
Helios Issuer LLC		
Series 2017-1, 4.940%, due 09/20/49 (d)	996,652	1,057,127
Home Partners of America 2018-1 Trust		
Series 2018-1, 1.558%, due 07/17/37 (1 Month U.S. LIBOR + 1.450%) (c)(d)	135,000	135,000
Home Partners of America 2019-1 Trust		
Series 2019-1, 3.157%, due 09/17/39 (d)	94,280	94,397
Jack in the Box Funding LLC		
Series 4.47600, 4.476%, due 08/25/49 (d)	114,138	117,010
LoanCore 2019-CRE2 Issuer Ltd.		
Series B, 1.806%, due 05/15/36 (1 Month U.S. LIBOR + 1.700%) (c)(d)(f)	100,000	99,940
Marlette Funding Trust 2019-3		
Series 2019-3, 3.070%, due 09/17/29 (d)	200,000	203,260
Mill City Mortgage Loan Trust 2018-3		

Series 2018-3, 3.482%, due 08/25/58 (d)(e)	163,906	171,405
Mill City Solar Loan 2019-2 Ltd.		
Series 2019-2, 3.690%, due 07/20/43 (d)	106,617	111,676
Mosaic Solar Loan Trust 2018-1		
Series 2018-1, 4.010%, due 06/22/43 (d)	270,084	289,282
Mosaic Solar Loan Trust 2018-2-GS		
Series 2018-2-GS, 4.200%, due 02/22/44 (d)	285,775	299,572
Series 2018-2-GS, 4.740%, due 02/22/44 (d)	356,310	324,240
MVW Owner Trust 2018-1		
Series 2018-1, 3.450%, due 01/21/36 (d)	48,145	49,997
Navient Private Education Refi Loan Trust 2020-H		
Series A, 1.310%, due 01/15/69 (d)	214,051	215,154
Neighborly Issuer LLC		
Series A-2, 3.584%, due 04/30/51 (d)	500,000	501,510
NLY Commercial Mortgage Trust		
Series LTD, 2.006%, due 02/15/36 (1 Month U.S. LIBOR + 1.900%) (c)		
(d)(f)	100,000	99,753
Oscar US Funding XI LLC		
Series A-4, 2.680%, due 09/10/26 (d)	150,000	150,838
Progress Residential 2020-SFR3 Trust		
Series TR, 4.105%, due 10/17/27 (d)	2,000,000	1,975,282
PRPM 2020-1 LLC		
Series 2020-1, 3.967%, due 02/25/25 (d)	600,000	599,033
Santander Drive Auto Receivables Trust 2018-1		
Series 2018-1, 4.370%, due 05/15/25 (d)	750,000	768,675
Sofi Consumer Loan Program 2018-1 Trust		
Series C, 3.970%, due 02/25/27 (d)	250,000	258,220
Sofi Consumer Loan Program 2018-2 Trust		
Series C, 4.250%, due 04/26/27 (d)	215,000	222,661
Sofi Consumer Loan Program 2018-3 Trust		
Series C, 4.670%, due 08/25/27 (d)	150,000	156,603
SoFi Consumer Loan Program 2018-4 Trust		
Series D, 4.760%, due 11/26/27 (d)	500,000	521,800
Sofi Professional Loan Program 2018-C Trust		
Series R-1, 0.000%, due 01/25/48 (d)(f)	10,000	279,736
Structured Asset Securities Corp Mortgage Loan Trust 2006-BC3		
Series A3, 0.429%, due 10/25/36 (1 Month U.S. LIBOR + 0.320%) (c)	734,015	708,852
Sunnova Sol II Issuer LLC		
Series A, 2.730%, due 11/01/55 (d)	497,161	496,290
Sunrun Xanadu Issuer 2019-1 LLC		
Series 2019-1, 3.980%, due 06/30/54 (d)	128,725	130,019
Taco Bell Funding LLC		
Series 2016-1, 4.970%, due 05/25/46 (d)	416,763	451,103
Towd Point Mortgage Trust 2017-3		
Series 2017-3, 2.750%, due 07/25/57 (d)(e)	103,666	105,401
Towd Point Mortgage Trust 2019-1		
Series 2019-1, 3.735%, due 03/25/58 (d)(e)	127,634	135,765
United Airlines 2020-1 Class A Pass Through Trust		
Series 2020-1, 5.875%, due 10/15/27	229,319	252,918
US Airways 2012-2 Class B Pass Through Trust		
Series 2012-2, 6.750%, due 06/03/21	312,931	312,094
Wendy's Funding LLC		
Series 2019-1, 3.783%, due 06/15/49 (d)	95,750	100,971
Wingstop Funding LLC		
Series 2020-1, 2.841%, due 12/05/50 (d)	250,000	250,133
Total Asset-Backed Securities (Cost \$21,784,446)		20,971,935

COLLATERALIZED LOAN OBLIGATIONS - 5.2% (c)

ALM 2020 Ltd.

Series 2020-1, 2.091%, due 10/15/29 (3 Month U.S. LIBOR + 1.850%) (d)	500,000	499,998
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Annisa CLO Ltd. 2016-2

Series 2016-R, 2.224%, due 07/20/31 (3 Month U.S. LIBOR + 2.000%) (d)	1,000,000	999,970
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Ares XLIX CLO Ltd.

Series 2018-49, 2.172%, due 07/22/30 (3 Month U.S. LIBOR + 1.950%) (d)	1,000,000	999,995
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Atrium IX

Series 2013-40R, 3.791%, due 05/28/30 (3 Month U.S. LIBOR + 3.600%) (d)	500,000	496,505
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Benefit Street Partners CLO X Ltd.

Series FLT, 2.391%, due 04/20/34 (3 Month U.S. LIBOR + 2.150%) (d)	250,000	248,567
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Benefit Street Partners Clo XII Ltd.

Series A-1, 1.491%, due 10/15/30 (3 Month U.S. LIBOR + 1.250%) (d)	570,000	570,037
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BlueMountain CLO XXVIII Ltd.

Series C, 2.113%, due 04/15/34 (3 Month U.S. LIBOR + 2.000%) (d)	250,000	248,773
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Canyon Capital CLO 2014-1 Ltd.

Series 2014-1R, 2.955%, due 01/30/31 (3 Month U.S. LIBOR + 2.750%) (d)	250,000	237,513
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Carlyle Global Market Strategies CLO 2015-3 Ltd.

Series C-R, 3.069%, due 07/28/28 (3 Month U.S. LIBOR + 2.850%) (d)	500,000	491,494
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CIFC Funding 2015-IV Ltd.

Series IVR2, 2.009%, due 04/20/34 (3 Month U.S. LIBOR + 1.900%) (d)	250,000	249,582
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CIFC Funding 2015-V Ltd.

Series 2015-5R, 3.168%, due 10/25/27 (3 Month U.S. LIBOR + 2.950%) (d)	345,000	339,528
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Crown Point CLO 9 Ltd.

Series 2020-9, 2.924%, due 07/14/32 (3 Month U.S. LIBOR + 2.690%) (d)	500,000	500,371
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Dryden 33 Senior Loan Fund

Series FLT, 3.891%, due 04/15/29 (3 Month U.S. LIBOR + 3.650%) (d)	500,000	499,831
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Dryden 40 Senior Loan Fund

Series 2015-40R, 2.294%, due 08/15/31 (3 Month U.S. LIBOR + 2.100%) (d)	500,000	500,090
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Galaxy XXII CLO Ltd.

Series D-R, 3.323%, due 07/16/28 (3 Month U.S. LIBOR + 3.100%) (d)	250,000	247,314
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Goldentree Loan Management US CLO 2 Ltd.

Series D, 2.874%, due 11/28/30 (3 Month U.S. LIBOR + 2.650%) (d)	500,000	490,216
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Hayfin Kingsland VIII Ltd.

Series 2018-8, 1.704%, due 04/20/31 (3 Month U.S. LIBOR + 1.480%) (d)	500,000	494,205
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LCM XXIV Ltd.

Series LTD, 0.000%, due 03/20/30 (3 Month U.S. LIBOR + 1.900%) (d)	250,000	249,204
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Longfellow Place CLO Ltd.

1.581%, due 04/15/29 (3 Month U.S. LIBOR + 1.340%) (d)	491,179	491,189
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Neuberger Berman Loan Advisers CLO 40 Ltd.

Series C, 1.938%, due 04/16/33 (3 Month U.S. LIBOR + 1.750%) (d)	250,000	249,343
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Octagon Investment Partners 30 Ltd.

Series B-R, 2.174%, due 03/17/30 (3 Month U.S. LIBOR + 1.950%) (d)	250,000	248,962
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Octagon Investment Partners 31 LLC

Series C-R, 2.274%, due 07/20/30 (3 Month U.S. LIBOR + 2.050%) (d)	280,000	280,002
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Octagon Investment Partners XIV Ltd.

Series LTD, 4.010%, due 07/15/29 (3 Month U.S. LIBOR + 3.900%)	500,000	498,661
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(d)		
OHA Credit Funding 5 Ltd.		
Series E, 6.473%, due 04/18/33 (3 Month U.S. LIBOR + 6.250%) (d)	500,000	495,210
OHA Credit Funding 8 Ltd.		
Series 2021-8, 2.088%, due 01/18/34 (3 Month U.S. LIBOR + 1.900%) (d)	250,000	249,599
OHA Loan Funding 2013-1 Ltd.		
Series FLT, 2.288%, due 07/23/31 (3 Month U.S. LIBOR + 2.070%) (d)	500,000	500,032
Palmer Square CLO 2018-3 Ltd.		
Series C, 2.494%, due 08/15/26 (3 Month U.S. LIBOR + 2.300%) (d)	1,000,000	974,706
Sound Point CLO XIV Ltd.		
Series C-R, 2.221%, due 01/23/29 (3 Month U.S. LIBOR + 2.050%) (d)	250,000	249,153
Sound Point CLO XXVIII Ltd.		
Series 2020-28, 1.535%, due 01/25/32 (3 Month U.S. LIBOR + 1.280%) (d)	450,000	450,428
TCI-Flatiron CLO 2018-1 Ltd.		
Series C-R, 1.894%, due 01/29/32 (3 Month U.S. LIBOR + 1.750%) (d)	250,000	250,024
TCW CLO 2021-1 Ltd.		
Series LTD, 2.009%, due 03/18/34 (3 Month U.S. LIBOR + 1.900%) (d)	250,000	249,586
THL Credit Wind River 2014-2 CLO Ltd.		
Series A-R, 1.381%, due 01/15/31 (3 Month U.S. LIBOR + 1.140%) (d)	500,000	500,007
Venture XIV CLO Ltd.		
Series FLT, 1.741%, due 08/28/29 (3 Month U.S. LIBOR + 1.550%) (d)	500,000	499,618
Westcott Park CLO Ltd.		
Series LTD, 3.474%, due 07/20/28 (3 Month U.S. LIBOR + 3.250%) (d)	500,000	499,332
York CLO-6 Ltd.		
Series 2019-6, 2.272%, due 07/22/32 (3 Month U.S. LIBOR + 2.050%) (d)	500,000	500,919
Total Collateralized Loan Obligations (Cost \$15,564,775)		15,549,964

CORPORATE BONDS - 18.6%**Basic Materials - 0.6%**

Arconic Corp.		
6.125%, due 02/15/28 (d)	55,000	58,575
CF Industries, Inc.		
5.375%, due 03/15/44	25,000	29,562
Cleveland-Cliffs, Inc.		
6.750%, due 03/15/26 (d)	80,000	86,200
4.625%, due 03/01/29 (d)	295,000	294,262
4.875%, due 03/01/31 (d)	25,000	24,875
Coeur Mining, Inc.		
5.125%, due 02/15/29 (d)	45,000	42,975
Commercial Metals Co.		
3.875%, due 02/15/31	20,000	19,600
Compass Minerals International, Inc.		
6.750%, due 12/01/27 (d)	25,000	26,875
Ecolab, Inc.		
1.000%, due 01/15/24	EUR 150,000	180,803
Element Solutions, Inc.		
3.875%, due 09/01/28 (d)	\$ 25,000	24,562
Freeport-McMoRan, Inc.		
4.125%, due 03/01/28	50,000	52,250
4.625%, due 08/01/30	200,000	216,750
5.450%, due 03/15/43	295,000	352,525

Illuminate Buyer LLC		
9.000%, due 07/01/28 (d)	25,000	28,000
Iris Holdings, Inc.		
8.750%, due 02/15/26 (d)	25,000	25,392
Joseph T Ryerson & Son, Inc.		
8.500%, due 08/01/28 (d)	8,000	8,930
Kraton Polymers LLC		
4.250%, due 12/15/25 (d)	75,000	75,188
Novelis Corp.		
5.875%, due 09/30/26 (d)	25,000	26,063
4.750%, due 01/30/30 (d)	20,000	20,500
Olin Corp.		
5.125%, due 09/15/27	25,000	25,969
Rayonier AM Products, Inc.		
7.625%, due 01/15/26 (d)	25,000	26,500
Schweitzer-Mauduit International, Inc.		
6.875%, due 10/01/26 (d)	25,000	26,531
Tronox, Inc.		
4.625%, due 03/15/29 (d)	20,000	20,000
WR Grace & Co-Conn		
4.875%, due 06/15/27 (d)	25,000	25,875
		1,718,762

Communications - 3.3%

ANGI Group LLC		
3.875%, due 08/15/28 (d)	160,000	159,400
AT&T, Inc.		
3.500%, due 09/15/53 (d)	105,000	96,988
3.550%, due 09/15/55 (d)	53,000	48,393
Avaya, Inc.		
6.125%, due 09/15/28 (d)	35,000	37,100
Beasley Mezzanine Holdings LLC		
8.625%, due 02/01/26 (d)	25,000	25,062
Booking Holdings, Inc.		
4.500%, due 04/13/27	75,000	87,127
Cable One, Inc.		
4.000%, due 11/15/30 (d)	100,000	98,875
CCO Holdings LLC		
5.125%, due 05/01/27 (d)	385,000	404,250
4.750%, due 03/01/30 (d)	230,000	237,475
4.500%, due 08/15/30 (d)	125,000	127,188
4.250%, due 02/01/31 (d)	35,000	34,956
Cengage Learning, Inc.		
9.500%, due 06/15/24 (d)	40,000	40,700
Charter Communications Operating LLC		
4.908%, due 07/23/25	160,000	181,345
2.800%, due 04/01/31	130,000	127,636
5.750%, due 04/01/48	180,000	219,597
5.125%, due 07/01/49	345,000	384,342
Cincinnati Bell, Inc.		
7.000%, due 07/15/24 (d)	30,000	30,975
Comcast Corp.		
3.400%, due 04/01/30	75,000	80,875
1.500%, due 02/15/31	105,000	97,154
CommScope Technologies LLC		
5.000%, due 03/15/27 (d)	25,000	24,719
CSC Holdings LLC		
5.875%, due 09/15/22	120,000	126,300
5.250%, due 06/01/24	70,000	75,512
5.500%, due 05/15/26 (d)	200,000	205,750
5.500%, due 04/15/27 (d)	200,000	209,250
5.375%, due 02/01/28 (d)	200,000	210,250

7.500%, due 04/01/28 (d)	400,000	440,500
5.750%, due 01/15/30 (d)	490,000	514,500
Diamond Sports Group LLC		
5.375%, due 08/15/26 (d)	35,000	25,200
6.625%, due 08/15/27 (d)	15,000	7,950
DISH DBS Corp.		
5.875%, due 07/15/22	140,000	146,125
5.875%, due 11/15/24	60,000	62,550
DISH Network Corp. CVRT		
3.375%, due 08/15/26	125,000	120,350
Embarq Corp.		
7.995%, due 06/01/36	25,000	28,687
Endure Digital, Inc.		
6.000%, due 02/15/29 (d)	45,000	43,875
Expedia Group, Inc.		
3.250%, due 02/15/30	85,000	85,518
Frontier Communications Corp.		
5.875%, due 10/15/27 (d)	10,000	10,575
5.000%, due 05/01/28 (d)	50,000	50,813
6.750%, due 05/01/29 (d)	15,000	15,750
GCI LLC		
4.750%, due 10/15/28 (d)	210,000	214,200
Gogo Intermediate Holdings LLC		
9.875%, due 05/01/24 (d)	30,000	31,538
GTT Communications, Inc.		
7.875%, due 12/31/24 (d)	20,000	2,800
Hughes Satellite Systems Corp.		
6.625%, due 08/01/26	25,000	27,625
iHeartCommunications, Inc.		
8.375%, due 05/01/27	35,000	37,406
Level 3 Financing, Inc.		
5.250%, due 03/15/26	25,000	25,719
4.625%, due 09/15/27 (d)	35,000	35,831
4.250%, due 07/01/28 (d)	65,000	65,650
3.750%, due 07/15/29 (d)	15,000	14,475
Liberty Broadband Corp. CVRT		
1.250%, due 09/30/50 (d)	165,000	160,093
2.750%, due 09/30/50 (d)	85,000	85,478
Liberty Media Corp. CVRT		
0.500%, due 12/01/50 (d)	70,000	80,420
LogMeIn, Inc.		
5.500%, due 09/01/27 (d)	25,000	26,125
Lumen Technologies, Inc.		
5.125%, due 12/15/26 (d)	40,000	41,900
4.000%, due 02/15/27 (d)	30,000	30,637
Match Group Holdings II LLC		
4.125%, due 08/01/30 (d)	155,000	155,581
MercadoLibre, Inc.		
2.375%, due 01/14/26	200,000	198,500
Meredith Corp.		
6.875%, due 02/01/26 (a)	23,000	23,575
Midcontinent Communications		
5.375%, due 08/15/27 (d)	25,000	25,938
Netflix, Inc.		
3.625%, due 06/15/25 (d)	380,000	402,325
4.375%, due 11/15/26	135,000	150,188
4.875%, due 04/15/28	60,000	67,800
5.875%, due 11/15/28	25,000	30,125
5.375%, due 11/15/29 (d)	210,000	248,325
Nexstar Broadcasting, Inc.		
5.625%, due 07/15/27 (d)	45,000	47,306

Northwest Fiber LLC		
6.000%, due 02/15/28 (d)	25,000	24,875
Radiate Holdco LLC		
4.500%, due 09/15/26 (d)	290,000	291,813
6.500%, due 09/15/28 (d)	107,000	112,885
Scripps Escrow II, Inc.		
3.875%, due 01/15/29 (d)	40,000	39,300
Scripps Escrow, Inc.		
5.875%, due 07/15/27 (d)	30,000	30,900
Sinclair Television Group, Inc.		
4.125%, due 12/01/30 (d)	25,000	24,063
Sirius XM Radio, Inc.		
5.000%, due 08/01/27 (d)	25,000	26,125
4.125%, due 07/01/30 (d)	20,000	19,950
Spanish Broadcasting System, Inc.		
9.750%, due 03/01/26 (d)	25,000	24,594
Sprint Corp.		
7.125%, due 06/15/24	35,000	40,250
7.625%, due 03/01/26	25,000	30,625
TEGNA, Inc.		
5.000%, due 09/15/29	25,000	25,874
The Interpublic Group of Cos., Inc.		
4.650%, due 10/01/28	80,000	91,517
T-Mobile USA, Inc.		
4.500%, due 02/01/26	165,000	168,712
2.250%, due 02/15/26	65,000	65,448
2.625%, due 04/15/26	45,000	45,844
3.750%, due 04/15/27 (d)	105,000	114,763
4.750%, due 02/01/28	35,000	36,925
2.050%, due 02/15/28 (d)	70,000	68,642
2.625%, due 02/15/29	90,000	87,125
3.375%, due 04/15/29	110,000	110,825
2.875%, due 02/15/31	100,000	96,482
3.500%, due 04/15/31	155,000	155,194
Townsquare Media, Inc.		
6.875%, due 02/01/26 (d)	105,000	111,825
TripAdvisor, Inc.		
7.000%, due 07/15/25 (d)	160,000	173,000
Uber Technologies, Inc.		
7.500%, due 05/15/25 (d)	35,000	37,625
8.000%, due 11/01/26 (d)	215,000	232,737
7.500%, due 09/15/27 (d)	35,000	38,544
Uber Technologies, Inc. CVRT		
0.000%, due 12/15/25 (d)	330,000	348,256
Univision Communications, Inc.		
6.625%, due 06/01/27 (d)	25,000	26,625
Urban One, Inc.		
7.375%, due 02/01/28 (d)	25,000	25,719
Verizon Communications, Inc.		
1.298%, due 05/15/25 (3 Month U.S. LIBOR + 1.100%) (c)	80,000	81,807
ViacomCBS, Inc.		
6.250%, due 02/28/57 (3 Month U.S. LIBOR + 3.899%) (c)	25,000	27,594
Viasat, Inc.		
5.625%, due 09/15/25 (d)	25,000	25,406
Zayo Group Holdings, Inc.		
4.000%, due 03/01/27 (d)	35,000	34,300
6.125%, due 03/01/28 (d)	15,000	15,356
		10,064,697
Consumer, Cyclical - 3.6%		
Academy Ltd.		
6.000%, due 11/15/27 (d)	25,000	26,312

Adams Homes, Inc.		
7.500%, due 02/15/25 (d)	25,000	26,219
Affinity Gaming		
6.875%, due 12/15/27 (d)	25,000	26,250
Allison Transmission, Inc.		
5.875%, due 06/01/29 (d)	25,000	27,187
American Airlines Group, Inc.		
5.000%, due 06/01/22 (d)	160,000	157,200
American Airlines Group, Inc. CVRT		
6.500%, due 07/01/25	285,000	486,717
American Axle & Manufacturing, Inc.		
6.875%, due 07/01/28	25,000	26,250
Aramark Services, Inc.		
6.375%, due 05/01/25 (d)	35,000	37,100
Asbury Automotive Group, Inc.		
4.500%, due 03/01/28	4,000	4,070
4.750%, due 03/01/30	29,000	29,870
Ashton Woods USA LLC		
6.750%, due 08/01/25 (d)	25,000	25,812
Bally's Corp.		
6.750%, due 06/01/27 (d)	55,000	58,781
Beacon Roofing Supply, Inc.		
4.875%, due 11/01/25 (d)	85,000	86,700
Boyd Gaming Corp.		
8.625%, due 06/01/25 (d)	25,000	27,812
4.750%, due 12/01/27	60,000	60,900
Burlington Stores, Inc. CVRT		
2.250%, due 04/15/25 (d)	225,000	337,941
Caesars Entertainment, Inc.		
6.250%, due 07/01/25 (d)	70,000	74,025
Caesars Resort Collection LLC		
5.250%, due 10/15/25 (d)	75,000	75,000
Carvana Co.		
5.875%, due 10/01/28 (d)	240,000	247,200
CCM Merger, Inc.		
6.375%, due 05/01/26 (d)	25,000	26,375
Cedar Fair LP		
5.250%, due 07/15/29	30,000	30,900
Century Communities, Inc.		
5.875%, due 07/15/25	25,000	25,875
Cinemark USA, Inc.		
5.875%, due 03/15/26 (d)	20,000	20,375
Clarios Global LP		
6.250%, due 05/15/26 (d)	45,000	47,869
Core & Main LP		
6.125%, due 08/15/25 (d)	25,000	25,656
Delta Air Lines 2020-1 Class A Pass Through Trust		
2.500%, due 06/10/28	95,482	96,244
Delta Air Lines, Inc.		
2.900%, due 10/28/24	125,000	124,687
7.000%, due 05/01/25 (d)	215,000	247,519
4.500%, due 10/20/25 (d)	150,000	159,634
7.375%, due 01/15/26	35,000	41,037
4.750%, due 10/20/28 (d)	623,000	677,614
Dollar Tree, Inc.		
4.000%, due 05/15/25	170,000	187,552
Ferrellgas Escrow LLC		
5.375%, due 04/01/26 (d)	25,000	24,812
Ford Motor Co.		
8.500%, due 04/21/23	170,000	189,569
9.000%, due 04/22/25	30,000	36,269

7.450%, due 07/16/31	35,000	44,187
Ford Motor Credit Co. LLC		
3.350%, due 11/01/22	200,000	204,011
3.370%, due 11/17/23	200,000	204,860
2.748%, due 06/14/24	100,000	139,067
4.125%, due 08/17/27	\$ 300,000	307,243
General Motors Financial Co., Inc.		
1.193%, due 01/05/23 (3 Month U.S. LIBOR + 0.990%) (c)	150,000	151,102
3.950%, due 04/13/24	5,000	5,372
Golden Entertainment, Inc.		
7.625%, due 04/15/26 (d)	25,000	26,437
Golden Nugget, Inc.		
6.750%, due 10/15/24 (d)	65,000	65,487
H&E Equipment Services, Inc.		
3.875%, due 12/15/28 (d)	25,000	24,250
Hilton Domestic Operating Co., Inc.		
5.375%, due 05/01/25 (d)	10,000	10,525
5.750%, due 05/01/28 (d)	25,000	26,875
4.875%, due 01/15/30	65,000	68,981
3.625%, due 02/15/32 (d)	100,000	97,000
Hyatt Hotels Corp.		
5.750%, due 04/23/30	148,000	172,391
IAA, Inc.		
5.500%, due 06/15/27 (d)	25,000	26,219
Installed Building Products, Inc.		
5.750%, due 02/01/28 (d)	25,000	26,125
Interface, Inc.		
5.500%, due 12/01/28 (d)	25,000	25,844
IRB Holding Corp.		
7.000%, due 06/15/25 (d)	25,000	27,000
6.750%, due 02/15/26 (d)	45,000	46,463
KFC Holding Co.		
5.250%, due 06/01/26 (d)	220,000	226,600
L Brands, Inc.		
6.750%, due 07/01/36	25,000	29,531
LBM Acquisition LLC		
6.250%, due 01/15/29 (d)	75,000	77,250
Lennar Corp.		
4.750%, due 11/29/27	365,000	418,879
Lions Gate Capital Holdings LLC		
6.375%, due 02/01/24 (d)	320,000	330,202
5.875%, due 11/01/24 (d)	103,000	106,026
5.500%, due 04/15/29 (d)	240,000	240,000
Live Nation Entertainment, Inc.		
6.500%, due 05/15/27 (d)	40,000	44,050
M/I Homes, Inc.		
4.950%, due 02/01/28	25,000	25,813
Marriott International, Inc.		
3.125%, due 06/15/26	90,000	94,305
McDonald's Corp.		
3.600%, due 07/01/30	85,000	92,468
Meritage Homes Corp.		
5.125%, due 06/06/27	25,000	27,500
Meritor, Inc.		
4.500%, due 12/15/28 (d)	25,000	25,000
MGM Resorts International		
6.750%, due 05/01/25	60,000	64,350
5.500%, due 04/15/27	25,000	26,875
4.750%, due 10/15/28	20,000	20,550
Mileage Plus Holdings LLC		
6.500%, due 06/20/27 (d)	220,000	240,625

Murphy Oil USA, Inc. 5.625%, due 05/01/27	25,000	26,188
Navistar International Corp. 6.625%, due 11/01/25 (d)	25,000	25,844
Newell Brands, Inc. 4.700%, due 04/01/26	35,000	38,631
Penn National Gaming, Inc. 5.625%, due 01/15/27 (d)	25,000	25,938
Performance Food Group, Inc. 5.500%, due 10/15/27 (d)	45,000	47,025
Real Hero Merger Sub 2, Inc. 6.250%, due 02/01/29 (d)	25,000	25,750
Scientific Games International, Inc. 5.000%, due 10/15/25 (d)	25,000	25,750
7.250%, due 11/15/29 (d)	30,000	32,400
SeaWorld Parks & Entertainment, Inc. 9.500%, due 08/01/25 (d)	25,000	27,125
Six Flags Theme Parks, Inc. 7.000%, due 07/01/25 (d)	80,000	86,400
Sizzling Platter LLC 8.500%, due 11/28/25 (d)	25,000	24,875
Sonic Automotive, Inc. 6.125%, due 03/15/27	25,000	25,875
Southwest Airlines Co. CVRT 1.250%, due 05/01/25	90,000	155,060
Specialty Building Products Holdings LLC 6.375%, due 09/30/26 (d)	25,000	25,875
Speedway Motorsports LLC 4.875%, due 11/01/27 (d)	25,000	24,938
Staples, Inc. 7.500%, due 04/15/26 (d)	45,000	47,306
Station Casinos LLC 4.500%, due 02/15/28 (d)	25,000	24,844
STL Holding Co. LLC 7.500%, due 02/15/26 (d)	25,000	26,000
Tempur Sealy International, Inc. 5.500%, due 06/15/26	119,000	123,760
4.000%, due 04/15/29 (d)	30,000	30,000
Tenneco, Inc. 5.000%, due 07/15/26	15,000	14,175
7.875%, due 01/15/29 (d)	25,000	28,125
The Home Depot, Inc. 3.900%, due 06/15/47	80,000	89,704
The William Carter Co. 5.500%, due 05/15/25 (d)	85,000	90,313
5.625%, due 03/15/27 (d)	25,000	26,375
Travel + Leisure Co. 6.625%, due 07/31/26 (d)	175,000	198,625
Tri Pointe Homes, Inc. 5.700%, due 06/15/28	25,000	27,594
United Airlines Holdings, Inc. 4.250%, due 10/01/22	25,000	25,438
Univar Solutions USA, Inc. 5.125%, due 12/01/27 (d)	25,000	25,938
Williams Scotsman International, Inc. 4.625%, due 08/15/28 (d)	25,000	25,406
WMG Acquisition Corp. 5.500%, due 04/15/26 (d)	375,000	385,575
3.000%, due 02/15/31 (d)	405,000	381,713
Wolverine World Wide, Inc. 5.000%, due 09/01/26 (d)	25,000	25,375

Wyndham Hotels & Resorts, Inc.

5.375%, due 04/15/26 (d)	15,000	15,357
4.375%, due 08/15/28 (d)	175,000	176,531
Yum! Brands, Inc.		
4.750%, due 01/15/30 (d)	312,000	329,940
3.625%, due 03/15/31	365,000	350,400
4.625%, due 01/31/32	175,000	178,500
		<u>10,857,464</u>

Consumer, Non-cyclical - 3.3%

AbbVie, Inc.

4.700%, due 05/14/45	155,000	183,676
Acadia Healthcare Co., Inc.		
5.500%, due 07/01/28 (d)	25,000	26,375
Albertsons Cos., Inc.		
3.500%, due 03/15/29 (d)	55,000	52,319
4.875%, due 02/15/30 (d)	15,000	15,375
Allied Universal Holdco LLC		
6.625%, due 07/15/26 (d)	40,000	42,250
9.750%, due 07/15/27 (d)	70,000	76,825
Alta Equipment Group, Inc.		
5.625%, due 04/15/26 (d)	20,000	20,200
Altria Group, Inc.		
4.450%, due 05/06/50	85,000	87,627
AMN Healthcare, Inc.		
4.625%, due 10/01/27 (d)	25,000	25,478
Anheuser-Busch Cos. LLC		
4.900%, due 02/01/46	70,000	83,191
Anthem, Inc.		
2.375%, due 01/15/25	90,000	93,934
Avantor Funding, Inc.		
4.625%, due 07/15/28 (d)	25,000	26,062
B&G Foods, Inc.		
5.250%, due 09/15/27	20,000	20,650
Cardtronics, Inc.		
5.500%, due 05/01/25 (d)	25,000	25,719
Catalent Pharma Solutions, Inc.		
5.000%, due 07/15/27 (d)	25,000	26,125
Centene Corp.		
5.375%, due 08/15/26 (d)	40,000	41,750
4.250%, due 12/15/27	20,000	20,950
4.625%, due 12/15/29	80,000	86,200
3.375%, due 02/15/30	340,000	341,700
3.000%, due 10/15/30	380,000	376,200
2.500%, due 03/01/31	320,000	303,785
Chobani LLC		
4.625%, due 11/15/28 (d)	10,000	10,225
Cigna Corp.		
1.131%, due 07/15/23 (3 Month U.S. LIBOR + 0.890%) (c)	145,000	146,571
4.900%, due 12/15/48	155,000	190,006
Community Health Systems, Inc.		
6.000%, due 01/15/29 (d)	45,000	47,587
6.875%, due 04/15/29 (d)	35,000	36,400
Constellation Brands, Inc.		
3.150%, due 08/01/29	155,000	162,291
CoStar Group, Inc.		
2.800%, due 07/15/30 (d)	115,000	111,963
CPI CG, Inc.		
8.625%, due 03/15/26 (d)	15,000	15,619
CVS Health Corp.		
5.050%, due 03/25/48	110,000	134,990
DaVita, Inc.		

4.625%, due 06/01/30 (d) Emergent BioSolutions, Inc.	25,000	25,375
3.875%, due 08/15/28 (d) Encompass Health Corp.	10,000	9,800
4.625%, due 04/01/31 Flowers Foods, Inc.	15,000	15,487
2.400%, due 03/15/31 Gartner, Inc.	90,000	87,551
4.500%, due 07/01/28 (d)	25,000	25,625
3.750%, due 10/01/30 (d) Graham Holdings Co.	5,000	4,938
5.750%, due 06/01/26 (d) HCA, Inc.	25,000	26,125
5.375%, due 02/01/25	285,000	317,063
4.125%, due 06/15/29	375,000	414,375
3.500%, due 09/01/30 Hill-Rom Holdings, Inc.	651,000	654,255
4.375%, due 09/15/27 (d) Illumina, Inc.	25,000	25,750
0.550%, due 03/23/23 Jaguar Holding Co. II	65,000	64,942
5.000%, due 06/15/28 (d) JBS USA LUX SA	50,000	51,875
6.750%, due 02/15/28 (d) KeHE Distributors LLC	25,000	27,500
8.625%, due 10/15/26 (d) Kraft Heinz Foods Co.	23,000	25,645
3.000%, due 06/01/26	125,000	131,530
3.875%, due 05/15/27	75,000	81,689
3.750%, due 04/01/30	250,000	264,377
4.250%, due 03/01/31	305,000	334,804
5.000%, due 07/15/35	40,000	46,055
6.875%, due 01/26/39	245,000	337,558
7.125%, due 08/01/39 (d)	35,000	48,801
4.625%, due 10/01/39	220,000	237,787
5.200%, due 07/15/45	45,000	51,904
4.375%, due 06/01/46 Kronos Acquisition Holdings, Inc.	55,000	57,523
5.000%, due 12/31/26 (d)	80,000	79,800
7.000%, due 12/31/27 (d) Lamb Weston Holdings, Inc.	45,000	43,088
4.875%, due 05/15/28 (d) Legacy LifePoint Health LLC	5,000	5,375
6.750%, due 04/15/25 (d)	25,000	26,562
4.375%, due 02/15/27 (d) Molina Healthcare, Inc.	55,000	53,969
3.875%, due 11/15/30 (d) MPH Acquisition Holdings LLC	25,000	25,656
5.750%, due 11/01/28 (d) NESCO Holdings II, Inc.	75,000	73,125
5.500%, due 04/15/29 (d) Nielsen Finance LLC	25,000	25,625
5.625%, due 10/01/28 (d) Ortho-Clinical Diagnostics, Inc.	25,000	26,219
7.250%, due 02/01/28 (d) Par Pharmaceutical, Inc.	35,000	38,194
7.500%, due 04/01/27 (d) Pilgrim's Pride Corp.	25,000	26,375
5.875%, due 09/30/27 (d) Post Holdings, Inc.	60,000	63,825
5.750%, due 03/01/27 (d)	330,000	346,500

5.625%, due 01/15/28 (d)		325,000	342,469
5.500%, due 12/15/29 (d)		205,000	219,350
4.625%, due 04/15/30 (d)		65,000	65,162
4.500%, due 09/15/31 (d)		290,000	285,650
Prime Security Services Borrower LLC			
3.375%, due 08/31/27 (d)		65,000	63,050
Primo Water Holdings, Inc.			
5.500%, due 04/01/25 (d)		25,000	25,656
Radiology Partners, Inc.			
9.250%, due 02/01/28 (d)		35,000	38,019
RP Escrow Issuer LLC			
5.250%, due 12/15/25 (d)		45,000	46,631
Sabre GBLB, Inc. CVRT			
4.000%, due 04/15/25 (d)		85,000	176,364
Select Medical Corp.			
6.250%, due 08/15/26 (d)		80,000	84,900
Simmons Foods, Inc.			
4.625%, due 03/01/29 (d)		25,000	25,063
Smithfield Foods, Inc.			
4.250%, due 02/01/27 (d)		155,000	170,660
Spectrum Brands, Inc.			
5.750%, due 07/15/25		25,000	25,750
3.875%, due 03/15/31 (d)		50,000	48,625
Sysco Corp.			
5.950%, due 04/01/30		75,000	93,668
Tenet Healthcare Corp.			
5.125%, due 11/01/27 (d)		60,000	62,700
6.125%, due 10/01/28 (d)		80,000	83,400
Thermo Fisher Scientific, Inc.			
0.750%, due 09/12/24	EUR	100,000	120,299
0.500%, due 03/01/28	EUR	100,000	118,352
Triton Water Holdings, Inc.			
6.250%, due 04/01/29 (d)	\$	60,000	60,975
United Natural Foods, Inc.			
6.750%, due 10/15/28 (d)		50,000	53,375
United Rentals North America, Inc.			
4.875%, due 01/15/28		210,000	220,500
4.000%, due 07/15/30		110,000	111,788
3.875%, due 02/15/31		230,000	231,150
US Foods, Inc.			
6.250%, due 04/15/25 (d)		5,000	5,319
Verscend Escrow Corp.			
9.750%, due 08/15/26 (d)		92,000	98,325
Vizient, Inc.			
6.250%, due 05/15/27 (d)		25,000	26,375
			<u>9,938,265</u>

Energy - 1.4%

Aethon United BR LP			
8.250%, due 02/15/26 (d)		25,000	25,750
Antero Midstream Partners LP			
5.750%, due 03/01/27 (d)		20,000	20,000
Antero Resources Corp.			
5.000%, due 03/01/25		25,000	24,937
Apache Corp.			
4.625%, due 11/15/25		20,000	20,550
4.375%, due 10/15/28		70,000	69,825
5.100%, due 09/01/40		35,000	34,081
Archrock Partners LP			
6.250%, due 04/01/28 (d)		25,000	25,375
Ascent Resources Utica Holdings LLC			
8.250%, due 12/31/28 (d)		25,000	26,062

Blue Racer Midstream LLC		
6.625%, due 07/15/26 (d)	15,000	15,412
BP Capital Markets America, Inc.		
2.939%, due 06/04/51	65,000	57,659
Cheniere Energy Partners LP		
5.625%, due 10/01/26	85,000	88,613
4.000%, due 03/01/31 (d)	15,000	15,281
Chesapeake Energy Corp.		
5.875%, due 02/01/29 (d)	50,000	53,062
CNX Resources Corp.		
7.250%, due 03/14/27 (d)	25,000	26,781
6.000%, due 01/15/29 (d)	30,000	31,050
Continental Resources, Inc.		
5.750%, due 01/15/31 (d)	375,000	421,875
Crestwood Midstream Partners LP		
5.750%, due 04/01/25	25,000	25,125
DCP Midstream Operating LP		
5.625%, due 07/15/27	25,000	27,062
Delek Logistics Partners LP		
6.750%, due 05/15/25	25,000	25,000
Diamondback Energy, Inc.		
0.900%, due 03/24/23	90,000	90,060
Energy Transfer Operating LP		
4.750%, due 01/15/26	60,000	66,450
7.125%, Perpetual (5 Year CMT Rate + 5.306%) (c)	175,000	170,844
Enviva Partners LP		
6.500%, due 01/15/26 (d)	25,000	26,125
EQM Midstream Partners LP		
6.000%, due 07/01/25 (d)	10,000	10,738
4.750%, due 01/15/31 (d)	65,000	63,050
EQT Corp.		
3.900%, due 10/01/27	67,000	68,340
8.500%, due 02/01/30	25,000	31,750
Exxon Mobil Corp.		
2.610%, due 10/15/30	30,000	30,495
4.227%, due 03/19/40	20,000	22,400
Hess Midstream Operations LP		
5.625%, due 02/15/26 (d)	25,000	25,750
5.125%, due 06/15/28 (d)	45,000	45,225
Hilcorp Energy I LP		
6.250%, due 11/01/28 (d)	35,000	36,050
5.750%, due 02/01/29 (d)	50,000	50,375
Indigo Natural Resources LLC		
5.375%, due 02/01/29 (d)	60,000	59,100
Kinder Morgan Energy Partners LP		
6.950%, due 01/15/38	75,000	100,188
Kinder Morgan, Inc.		
2.000%, due 02/15/31	75,000	69,470
Laredo Petroleum, Inc.		
10.125%, due 01/15/28	25,000	24,000
Marathon Petroleum Corp.		
5.125%, due 12/15/26	80,000	93,300
Murphy Oil Corp.		
6.375%, due 07/15/28	25,000	24,938
NGL Energy Operating LLC		
7.500%, due 02/01/26 (d)	65,000	66,625
NuStar Logistics LP		
6.375%, due 10/01/30	35,000	37,756
Occidental Petroleum Corp.		
8.000%, due 07/15/25	20,000	22,950
5.500%, due 12/01/25	35,000	36,837

3.400%, due 04/15/26	95,000	92,269
3.200%, due 08/15/26	90,000	86,175
3.500%, due 08/15/29	30,000	27,975
6.625%, due 09/01/30	85,000	95,200
6.125%, due 01/01/31	260,000	285,675
Ovintiv, Inc.		
7.375%, due 11/01/31	25,000	31,750
6.500%, due 08/15/34	25,000	29,875
Peabody Energy Corp.		
8.500%, due 12/31/24 (d)	13,000	5,460
Pioneer Natural Resources Co.		
1.900%, due 08/15/30	100,000	92,593
Rattler Midstream LP		
5.625%, due 07/15/25 (d)	25,000	26,063
Sabine Pass Liquefaction LLC		
5.000%, due 03/15/27	80,000	91,168
Southwestern Energy Co.		
6.450%, due 01/23/25	20,000	21,400
SunCoke Energy Partners LP		
7.500%, due 06/15/25 (d)	70,000	72,538
Sunoco LP		
5.500%, due 02/15/26	25,000	25,750
6.000%, due 04/15/27	35,000	36,663
4.500%, due 05/15/29 (d)	40,000	39,800
Tallgrass Energy Partners LP		
5.500%, due 01/15/28 (d)	25,000	24,250
Targa Resources Partners LP		
5.500%, due 03/01/30	65,000	68,006
4.875%, due 02/01/31 (d)	25,000	25,250
TC PipeLines LP		
3.900%, due 05/25/27	55,000	59,809
The Williams Cos., Inc.		
3.750%, due 06/15/27	170,000	185,236
3.500%, due 11/15/30	30,000	31,797
Transcontinental Gas Pipe Line Co. LLC		
3.250%, due 05/15/30	30,000	31,535
USA Compression Partners LP		
6.875%, due 09/01/27	75,000	77,250
Valero Energy Corp.		
3.400%, due 09/15/26	90,000	96,042
Vine Energy Holdings LLC		
6.750%, due 04/15/29 (d)	45,000	45,000
Viper Energy Partners LP		
5.375%, due 11/01/27 (d)	25,000	26,000
Western Midstream Operating LP		
4.350%, due 02/01/25	30,000	30,975
5.450%, due 04/01/44	25,000	25,625
WPX Energy, Inc.		
5.250%, due 10/15/27	25,000	26,656
		4,120,101

Financial - 2.4%

Acrisure LLC		
4.250%, due 02/15/29 (d)	60,000	59,025
Air Lease Corp.		
3.250%, due 03/01/25	95,000	99,565
Alexandria Real Estate Equities, Inc.		
3.000%, due 05/18/51	80,000	72,800
Alliant Holdings Intermediate LLC		
6.750%, due 10/15/27 (d)	30,000	32,100
Ally Financial, Inc.		
5.750%, due 11/20/25	25,000	28,375

American Express Co. 3.400%, due 02/22/24		145,000	155,914
American Tower Corp. 1.950%, due 05/22/26	EUR	100,000	126,528
0.500%, due 01/15/28	EUR	100,000	116,665
3.950%, due 03/15/29	\$	85,000	93,479
Ares Capital Corp. 2.150%, due 07/15/26		95,000	92,278
Athene Global Funding 3.000%, due 07/01/22 (d)		90,000	92,700
Bank of America Corp. 3.974%, due 02/07/30 (3 Month U.S. LIBOR + 1.210%) (c)		80,000	88,263
2.592%, due 04/29/31 (SOFR Rate + 2.150%) (c)		85,000	83,936
Berkshire Hathaway Finance Corp. 2.375%, due 06/19/39	GBP	120,000	173,974
Berkshire Hathaway, Inc. 0.000%, due 03/12/25	EUR	200,000	234,752
Capital One Financial Corp. 0.932%, due 01/30/23 (3 Month U.S. LIBOR + 0.720%) (c)	\$	175,000	176,309
Chubb INA Holdings, Inc. 0.300%, due 12/15/24	EUR	160,000	189,372
Citigroup, Inc. 1.560%, due 05/04/21 (3 Month Bank Bill Swap Rate + 1.550%) (c)	AUD	245,000	186,276
0.000%, due 03/21/23 (3 Month EURIBOR + 0.500%) (c)	EUR	170,000	200,462
Crown Castle International Corp. 3.650%, due 09/01/27	\$	125,000	136,127
2.250%, due 01/15/31		40,000	38,311
Cushman & Wakefield US Borrower LLC 6.750%, due 05/15/28 (d)		25,000	26,938
Discover Financial Services 4.100%, due 02/09/27		100,000	110,763
ESH Hospitality, Inc. 5.250%, due 05/01/25 (d)		55,000	56,100
First Horizon Bank 5.750%, due 05/01/30		255,000	307,129
Freedom Mortgage Corp. 8.250%, due 04/15/25 (d)		25,000	26,031
GE Capital Funding LLC 3.450%, due 05/15/25 (d)		200,000	216,255
GTCR AP Finance, Inc. 8.000%, due 05/15/27 (d)		35,000	37,538
Host Hotels & Resorts LP 3.375%, due 12/15/29		65,000	64,442
3.500%, due 09/15/30		55,000	55,153
Icahn Enterprises LP 5.250%, due 05/15/27		50,000	51,625
Iron Mountain, Inc. 5.250%, due 07/15/30 (d)		25,000	25,781
4.500%, due 02/15/31 (d)		25,000	24,719
LPL Holdings, Inc. 4.625%, due 11/15/27 (d)		25,000	26,031
MGM Growth Properties Operating Partnership LP 4.625%, due 06/15/25 (d)		20,000	20,950
3.875%, due 02/15/29 (d)		25,000	24,844
MPT Operating Partnership LP 3.500%, due 03/15/31		25,000	24,531
Nationstar Mortgage Holdings, Inc. 5.500%, due 08/15/28 (d)		30,000	30,147
5.125%, due 12/15/30 (d)		25,000	24,625
Navient Corp. 5.000%, due 03/15/27		35,000	35,087

4.875%, due 03/15/28		25,000	24,469
NFP Corp.			
6.875%, due 08/15/28 (d)		30,000	31,125
OneMain Finance Corp.			
6.625%, due 01/15/28		65,000	73,450
PennyMac Financial Services, Inc.			
4.250%, due 02/15/29 (d)		55,000	52,594
Prudential Financial, Inc.			
3.905%, due 12/07/47		85,000	91,025
Quicken Loans LLC			
5.250%, due 01/15/28 (d)		25,000	26,359
Realogy Group LLC			
7.625%, due 06/15/25 (d)		20,000	21,825
5.750%, due 01/15/29 (d)		55,000	54,244
Santander Holdings USA, Inc.			
3.400%, due 01/18/23		150,000	156,425
SBA Communications Corp.			
4.875%, due 09/01/24		33,000	33,701
3.875%, due 02/15/27		455,000	464,100
3.125%, due 02/01/29 (d)		195,000	187,200
Service Properties Trust			
4.375%, due 02/15/30		25,000	22,919
Synchrony Financial			
3.950%, due 12/01/27		90,000	96,957
The Goldman Sachs Group, Inc.			
3.625%, due 02/20/24		155,000	166,798
1.375%, due 05/15/24	EUR	150,000	180,961
3.375%, due 03/27/25	EUR	38,000	50,168
2.000%, due 11/01/28	EUR	37,000	47,933
The Western Union Co.			
2.750%, due 03/15/31	\$	190,000	180,688
Uniti Group LP			
7.125%, due 12/15/24 (d)		25,000	25,656
6.500%, due 02/15/29 (d)		35,000	34,563
US Bancorp			
0.850%, due 06/07/24	EUR	545,000	657,901
3.000%, due 07/30/29	\$	95,000	99,155
USB Capital IX			
3.500%, Perpetual (3 Month U.S. LIBOR + 1.020%) (c)		180,000	173,700
VICI Properties LP			
3.750%, due 02/15/27 (d)		5,000	4,988
4.625%, due 12/01/29 (d)		70,000	72,450
4.125%, due 08/15/30 (d)		190,000	190,950
Wells Fargo & Co.			
1.331%, due 07/27/21 (3 Month Bank Bill Swap Rate + 1.320%) (c)	AUD	200,000	152,429
3.250%, due 04/27/22	AUD	200,000	156,259
Willis North America, Inc.			
4.500%, due 09/15/28	\$	90,000	102,338
			<u>7,299,230</u>

Industrial - 1.5%

AECOM			
5.875%, due 10/15/24		210,000	234,150
5.125%, due 03/15/27		230,000	250,125
Ball Corp.			
4.000%, due 11/15/23		275,000	290,812
5.250%, due 07/01/25		260,000	293,800
4.875%, due 03/15/26		240,000	268,500
2.875%, due 08/15/30		105,000	100,013
Berry Global, Inc.			
5.625%, due 07/15/27 (d)		205,000	216,531
Builders FirstSource, Inc.			

6.750%, due 06/01/27 (d)	80,000	86,000
5.000%, due 03/01/30 (d)	25,000	26,062
Cargo Aircraft Management, Inc.		
4.750%, due 02/01/28 (d)	25,000	25,812
Clark Equipment Co.		
5.875%, due 06/01/25 (d)	25,000	26,250
Clean Harbors, Inc.		
5.125%, due 07/15/29 (d)	25,000	26,531
CP Atlas Buyer, Inc.		
7.000%, due 12/01/28 (d)	25,000	26,125
Crown Americas LLC		
4.500%, due 01/15/23	149,000	156,450
4.250%, due 09/30/26	25,000	26,500
Crown Cork & Seal Co., Inc.		
7.375%, due 12/15/26	160,000	192,600
CSX Corp.		
3.800%, due 11/01/46	85,000	89,842
Dycom Industries, Inc.		
4.500%, due 04/15/29 (d)	20,000	20,050
Energizer Holdings, Inc.		
4.750%, due 06/15/28 (d)	50,000	51,562
GrafTech Finance, Inc.		
4.625%, due 12/15/28 (d)	25,000	25,188
Graham Packaging Co., Inc.		
7.125%, due 08/15/28 (d)	25,000	26,563
Granite US Holdings Corp.		
11.000%, due 10/01/27 (d)	25,000	28,031
Griffon Corp.		
5.750%, due 03/01/28	30,000	31,875
Koppers, Inc.		
6.000%, due 02/15/25 (d)	25,000	25,656
New Enterprise Stone & Lime Co., Inc.		
9.750%, due 07/15/28 (d)	25,000	28,000
Owens Corning		
4.400%, due 01/30/48	85,000	92,841
Packaging Corp. of America		
3.000%, due 12/15/29	90,000	93,790
Park-Ohio Industries, Inc.		
6.625%, due 04/15/27	25,000	25,188
Penske Truck Leasing Co. LP		
4.200%, due 04/01/27 (d)	75,000	84,024
PGT Innovations, Inc.		
6.750%, due 08/01/26 (d)	25,000	26,531
Plastipak Holdings, Inc.		
6.250%, due 10/15/25 (d)	25,000	25,719
Reynolds Group Issuer, Inc.		
4.000%, due 10/15/27 (d)	260,000	254,150
Silgan Holdings, Inc.		
4.125%, due 02/01/28	70,000	72,100
Spirit AeroSystems, Inc.		
7.500%, due 04/15/25 (d)	35,000	37,625
SSL Robotics LLC		
9.750%, due 12/31/23 (d)	15,000	16,725
Standard Industries, Inc.		
5.000%, due 02/15/27 (d)	20,000	20,750
3.375%, due 01/15/31 (d)	55,000	51,975
Stevens Holding Co., Inc.		
6.125%, due 10/01/26 (d)	25,000	26,813
Summit Materials LLC		
5.125%, due 06/01/25 (d)	25,000	25,313
The Boeing Co.		

5.040%, due 05/01/27	205,000	232,635
2.950%, due 02/01/30	100,000	98,834
5.150%, due 05/01/30	205,000	235,954
3.625%, due 02/01/31	365,000	380,018
The Kenan Advantage Group, Inc.		
7.875%, due 07/31/23 (d)	5,000	5,000
TransDigm, Inc.		
8.000%, due 12/15/25 (d)	5,000	5,438
6.250%, due 03/15/26 (d)	50,000	52,875
6.375%, due 06/15/26	15,000	15,506
5.500%, due 11/15/27	60,000	62,025
Triumph Group, Inc.		
7.750%, due 08/15/25 (a)	25,000	25,219
Weekley Homes LLC		
4.875%, due 09/15/28 (d)	25,000	25,625
WRKCo, Inc.		
3.750%, due 03/15/25	80,000	86,937
		4,652,638

Technology - 1.0%

Apple, Inc.			
0.875%, due 05/24/25	EUR	215,000	262,418
Ascend Learning LLC			
6.875%, due 08/01/25 (d)	\$	25,000	25,625
Austin BidCo, Inc.			
7.125%, due 12/15/28 (d)		25,000	25,438
Booz Allen Hamilton, Inc.			
3.875%, due 09/01/28 (d)		25,000	25,062
BY Crown Parent LLC			
4.250%, due 01/31/26 (d)		25,000	25,812
Castle US Holding Corp.			
9.500%, due 02/15/28 (d)		30,000	30,525
CDW LLC			
4.250%, due 04/01/28		165,000	170,775
3.250%, due 02/15/29		25,000	24,562
Dell International LLC			
5.300%, due 10/01/29 (d)		30,000	35,091
8.350%, due 07/15/46 (d)		149,000	226,532
Donnelley Financial Solutions, Inc.			
8.250%, due 10/15/24 (a)		25,000	26,187
Entegris, Inc.			
4.375%, due 04/15/28 (d)		25,000	25,812
Fidelity National Information Services, Inc.			
1.500%, due 05/21/27	EUR	100,000	124,646
1.000%, due 12/03/28	EUR	100,000	120,527
Fiserv, Inc.			
1.125%, due 07/01/27	EUR	100,000	122,500
J2 Global, Inc.			
4.625%, due 10/15/30 (d)	\$	70,000	70,700
Microchip Technology, Inc.			
4.250%, due 09/01/25 (d)		25,000	26,106
MSCI, Inc.			
4.750%, due 08/01/26 (d)		50,000	51,563
4.000%, due 11/15/29 (d)		115,000	118,306
3.625%, due 09/01/30 (d)		295,000	299,425
3.875%, due 02/15/31 (d)		155,000	158,294
MTS Systems Corp.			
5.750%, due 08/15/27 (d)		25,000	27,156
NCR Corp.			
5.125%, due 04/15/29 (d)		20,000	20,150
NetApp, Inc.			
1.875%, due 06/22/25		95,000	97,014

Oracle Corp.		
3.600%, due 04/01/50	80,000	77,293
Rackspace Technology Global, Inc.		
5.375%, due 12/01/28 (d)	5,000	5,075
Rocket Software, Inc.		
6.500%, due 02/15/29 (d)	25,000	25,000
Roper Technologies, Inc.		
1.750%, due 02/15/31	195,000	180,881
Science Applications International Corp.		
4.875%, due 04/01/28 (d)	25,000	25,813
SS&C Technologies, Inc.		
5.500%, due 09/30/27 (d)	130,000	137,800
Tempo Acquisition LLC		
6.750%, due 06/01/25 (d)	15,000	15,300
Twilio, Inc.		
3.625%, due 03/15/29	90,000	91,012
3.875%, due 03/15/31	125,000	127,344
Veritas US, Inc.		
7.500%, due 09/01/25 (d)	30,000	31,163
Xerox Holdings Corp.		
5.000%, due 08/15/25 (d)	25,000	25,875
		2,882,782

Utilities - 1.5%

Calpine Corp.		
5.125%, due 03/15/28 (d)	40,000	40,200
4.625%, due 02/01/29 (d)	15,000	14,625
Clearway Energy Operating LLC		
4.750%, due 03/15/28 (d)	25,000	25,875
Dominion Energy, Inc.		
4.650%, Perpetual (5 Year CMT Rate + 2.993%) (c)	180,000	189,450
DPL, Inc.		
4.125%, due 07/01/25 (d)	270,000	285,862
Duke Energy Corp.		
4.875%, Perpetual (5 Year CMT Rate + 3.388%) (c)	150,000	158,438
Essential Utilities, Inc.		
2.704%, due 04/15/30	95,000	95,523
Eversource Energy		
1.650%, due 08/15/30	95,000	87,875
FirstEnergy Corp.		
4.400%, due 07/15/27	180,000	194,163
7.375%, due 11/15/31	320,000	426,845
Georgia Power Co.		
2.200%, due 09/15/24	90,000	93,681
Monongahela Power Co.		
5.400%, due 12/15/43 (d)	105,000	128,659
NextEra Energy Capital Holdings, Inc.		
2.250%, due 06/01/30	90,000	87,698
5.650%, due 05/01/79 (3 Month U.S. LIBOR + 3.156%) (c)	110,000	125,537
NRG Energy, Inc.		
2.000%, due 12/02/25 (d)	60,000	59,818
6.625%, due 01/15/27	330,000	343,612
5.250%, due 06/15/29 (d)	155,000	165,075
3.625%, due 02/15/31 (d)	415,000	403,588
NRG Energy, Inc. CVRT		
2.750%, due 06/01/48	300,000	349,521
Pacific Gas and Electric Co.		
2.500%, due 02/01/31	95,000	89,211
PG&E Corp.		
5.000%, due 07/01/28	20,000	21,050
5.250%, due 07/01/30	81,000	85,658
Pike Corp.		

5.500%, due 09/01/28 (d)		35,000	35,613
South Jersey Industries, Inc.			
5.020%, due 04/15/31		131,000	131,871
The AES Corp.			
2.450%, due 01/15/31 (d)		35,000	33,288
The Brooklyn Union Gas Co.			
4.487%, due 03/04/49 (d)		90,000	102,858
The East Ohio Gas Co.			
3.000%, due 06/15/50 (d)		95,000	87,417
The Southern Co.			
4.000%, due 01/15/51 (5 Year CMT Rate + 3.733%) (c)		130,000	137,159
Vistra Operations Co. LLC			
5.625%, due 02/15/27 (d)		139,000	144,212
5.000%, due 07/31/27 (d)		70,000	71,838
4.300%, due 07/15/29 (d)		162,000	171,720
			<u>4,387,940</u>
Total Corporate Bonds (Cost \$54,135,566)			<u><u>55,921,879</u></u>

FOREIGN BONDS - 21.8%**Argentina - 0.1%**

Banco Macro SA			
6.750%, due 11/04/26 (5 Year USD Swap Rate + 5.463%) (c)		250,000	<u>196,875</u>

Australia - 0.3%

Asian Development Bank			
5.000%, due 03/09/22	AUD	110,000	87,267
Australia Government Bond			
0.250%, due 11/21/24	AUD	455,000	344,482
0.500%, due 09/21/26	AUD	155,000	115,292
FMG Resources August 2006 Pty Ltd.			
4.375%, due 04/01/31 (d)	\$	175,000	178,500
New South Wales Treasury Corp.			
1.000%, due 02/08/24	AUD	345,000	<u>266,871</u>
			<u>992,412</u>

Austria - 0.1%

JBS Investments II GmbH			
7.000%, due 01/15/26 (d)	\$	200,000	212,500
Republic of Austria Government Bond			
0.500%, due 02/20/29 (d)	EUR	140,000	<u>174,095</u>
			<u>386,595</u>

Bermuda - 0.1%

Digicel Group 0.5 Ltd.			
8.000%, due 04/01/25 (d)	\$	62,804	52,127
Digicel Group 0.5 Ltd. CVRT			
7.000%, Perpetual (d)		93,648	68,363
Viking Cruises Ltd.			
13.000%, due 05/15/25 (d)		25,000	29,313
5.875%, due 09/15/27 (d)		90,000	<u>88,200</u>
			<u>238,003</u>

Brazil - 0.7%

Banco do Estado do Rio Grande do Sul SA			
5.375%, due 01/28/31 (5 Year CMT Rate + 4.928%) (c)(d)		200,000	196,130
Brazilian Government International Bond			
5.625%, due 02/21/47		500,000	506,250
Itau Unibanco Holding SA			
4.625%, Perpetual (5 Year CMT Rate + 3.222%) (a)(c)		200,000	187,250
Natura Cosméticos SA			
5.375%, due 02/01/23 (d)		200,000	205,500
Nota do Tesouro Nacional			
10.000%, due 01/01/23	BRL	1,995	373,215
10.000%, due 01/01/25	BRL	2,670	500,485

Simpar Finance Sarl			
10.750%, due 02/12/28 (d)	BRL	590,000	95,354
			2,064,184
Britain - 0.9%			
BP Capital Markets PLC CVRT			
1.000%, due 04/28/23	GBP	200,000	288,099
European Investment Bank			
0.398%, due 06/29/23 (SONIA Rate + 0.350%) (c)	GBP	100,000	138,558
Lloyds Banking Group PLC			
7.500%, Perpetual (5 Year USD Swap Rate + 4.496%) (c)	\$	200,000	229,250
MARB BondCo PLC			
3.950%, due 01/29/31 (d)		200,000	190,191
Natwest Group PLC			
6.000%, Perpetual (5 Year CMT Rate + 5.625%) (c)		200,000	220,250
Royalty Pharma PLC			
3.300%, due 09/02/40 (d)		90,000	86,988
United Kingdom Gilt			
3.750%, due 09/07/21	GBP	65,000	91,070
0.500%, due 07/22/22	GBP	100,000	138,716
Vedanta Resources Finance II PLC			
9.250%, due 04/23/26 (d)	\$	200,000	168,250
Vedanta Resources Ltd.			
6.125%, due 08/09/24		400,000	321,500
Virgin Media Finance PLC			
5.000%, due 07/15/30 (d)		200,000	198,500
Vmed O2 UK Financing I PLC			
3.250%, due 01/31/31 (d)	EUR	150,000	176,799
4.250%, due 01/31/31 (d)	\$	415,000	403,069
			2,651,240
Canada - 2.8%			
1011778 BC ULC			
4.250%, due 05/15/24 (d)		177,000	178,991
3.875%, due 01/15/28 (d)		188,000	188,940
3.500%, due 02/15/29 (d)		43,000	41,710
4.000%, due 10/15/30 (d)		356,000	343,540
Air Canada CVRT			
4.000%, due 07/01/25 (d)		100,000	155,837
Bank of Montreal			
3.803%, due 12/15/32 (5 Year USD Swap Rate + 1.432%) (c)		85,000	93,287
Bausch Health Cos., Inc.			
5.500%, due 11/01/25 (d)		75,000	76,969
9.000%, due 12/15/25 (d)		95,000	103,075
5.000%, due 01/30/28 (d)		310,000	314,262
5.000%, due 02/15/29 (d)		45,000	44,550
6.250%, due 02/15/29 (d)		270,000	286,538
5.250%, due 01/30/30 (d)		630,000	632,362
5.250%, due 02/15/31 (d)		50,000	49,750
Bombardier, Inc.			
6.000%, due 10/15/22 (d)		35,000	35,000
Canacol Energy Ltd.			
7.250%, due 05/03/25 (a)(d)		200,000	211,000
Canada Housing Trust No. 1			
1.950%, due 12/15/25 (d)	CAD	560,000	461,168
Cascades, Inc.			
5.375%, due 01/15/28 (d)	\$	25,000	26,250
Cenovus Energy, Inc.			
5.375%, due 07/15/25		124,000	139,500
4.250%, due 04/15/27		67,000	72,527
5.250%, due 06/15/37		44,000	47,410
6.750%, due 11/15/39		379,000	474,697

5.400%, due 06/15/47		154,000	171,518
Enbridge, Inc.			
4.250%, due 12/01/26		191,000	212,731
3.125%, due 11/15/29		175,000	181,775
Garda World Security Corp.			
8.750%, due 05/15/25 (d)		35,000	36,487
GFL Environmental, Inc.			
8.500%, due 05/01/27 (d)		25,000	27,468
4.000%, due 08/01/28 (d)		55,000	53,075
3.500%, due 09/01/28 (d)		65,000	62,969
Hudbay Minerals, Inc.			
4.500%, due 04/01/26 (d)		15,000	15,506
Husky Energy, Inc.			
3.500%, due 02/07/28	CAD	100,000	81,946
Intelligent Packaging Ltd.			
6.000%, due 09/15/28 (d)	\$	25,000	25,812
International Bank for Reconstruction & Development			
1.900%, due 01/16/25	CAD	260,000	213,977
Mattamy Group Corp.			
4.625%, due 03/01/30 (d)	\$	45,000	44,606
MDC Partners, Inc.			
7.500%, due 05/01/24 (d)		25,000	25,313
MEG Energy Corp.			
7.125%, due 02/01/27 (d)		45,000	46,913
5.875%, due 02/01/29 (d)		10,000	10,025
MEGlobal Canada ULC			
5.000%, due 05/18/25 (d)		200,000	223,250
Norbord, Inc.			
5.750%, due 07/15/27 (d)		25,000	26,594
NOVA Chemicals Corp.			
5.250%, due 06/01/27 (d)		20,000	20,900
Nutrien Ltd.			
4.200%, due 04/01/29		85,000	95,544
Open Text Corp.			
3.875%, due 02/15/28 (d)		25,000	25,125
Parkland Corp.			
4.500%, due 10/01/29 (d)		40,000	40,138
Province of Ontario Canada			
2.900%, due 06/02/28	CAD	220,000	187,939
1.350%, due 12/02/30	CAD	1,660,000	1,224,770
3.450%, due 06/02/45	CAD	195,000	173,325
Province of Quebec Canada			
3.000%, due 09/01/23	CAD	325,000	273,918
1.500%, due 12/15/23	GBP	105,000	149,115
0.200%, due 04/07/25	EUR	200,000	239,762
Superior Plus LP			
4.500%, due 03/15/29 (d)	\$	55,000	55,413
Taseko Mines Ltd.			
7.000%, due 02/15/26 (d)		25,000	25,438
Telesat LLC			
6.500%, due 10/15/27 (d)		15,000	15,000
The Bank of Nova Scotia			
3.400%, due 02/11/24		160,000	171,881
TransCanada PipeLines Ltd.			
4.100%, due 04/15/30		325,000	361,922
			<u>8,497,518</u>

Cayman Islands - 0.8%

American Airlines, Inc.

5.500%, due 04/20/26 (d)

220,000

228,525

5.750%, due 04/20/29 (d)

215,000

228,975

Avolon Holdings Funding Ltd.

3.250%, due 02/15/27 (d)	165,000	163,762
CK Hutchison International 20 Ltd.		
2.500%, due 05/08/30 (d)	200,000	199,431
Cosan Overseas Ltd.		
8.250%, Perpetual	200,000	203,750
CSN Inova Ventures		
6.750%, due 01/28/28 (d)	200,000	211,250
CSN Islands XII Corp.		
7.000%, Perpetual	400,000	399,500
ENN Energy Holdings Ltd.		
3.250%, due 07/24/22	200,000	204,998
Global Aircraft Leasing Co. Ltd.		
6.500%, due 09/15/24 (d)	48,321	46,207
Gran Tierra Energy International Holdings Ltd.		
6.250%, due 02/15/25	400,000	331,000
SPARC EM SPC Panama Metro Line 2 SP		
0.000%, due 12/05/22 (d)	67,213	65,868
0.000%, due 12/05/22	67,213	65,869
Transocean Poseidon Ltd.		
6.875%, due 02/01/27 (d)	75,000	69,000
Transocean, Inc.		
11.500%, due 01/30/27 (a)(d)	13,000	11,162
		<u>2,429,297</u>

Chile - 0.7%

AES Gener SA		
7.125%, due 03/26/79 (5 Year USD Swap Rate + 4.644%) (c)(d)	200,000	215,500
Chile Electricity PEC SpA		
0.000%, due 01/25/28 (d)	200,000	162,250
Chile Government International Bond		
2.450%, due 01/31/31	200,000	200,416
3.100%, due 01/22/61	850,000	790,500
Empresa Electrica Angamos SA		
4.875%, due 05/25/29	147,800	148,019
Empresa Electrica Cochrane SpA		
5.500%, due 05/14/27	361,120	377,325
Empresa Electrica Guacolda SA		
4.560%, due 04/30/25	400,000	334,964
		<u>2,228,974</u>

China - 0.3%

China Government Bond		
2.880%, due 11/05/23	CNY 2,980,000	455,043
1.990%, due 04/09/25	CNY 2,410,000	352,772
		<u>807,815</u>

Colombia - 0.3%

Colombia Government International Bond		
5.000%, due 06/15/45	\$ 200,000	213,107
4.125%, due 05/15/51	200,000	189,743
Colombian TES		
10.000%, due 07/24/24	COP 686,500,000	219,008
6.250%, due 11/26/25	COP 750,000,000	212,174
		<u>834,032</u>

Dominican Republic - 0.3%

Banco de Reservas de la Republica Dominicana		
7.000%, due 02/01/23	\$ 300,000	311,250
Dominican Republic International Bond		
5.300%, due 01/21/41 (d)	150,000	147,000
6.400%, due 06/05/49 (d)	150,000	156,187
5.875%, due 01/30/60	300,000	283,500
		<u>897,937</u>

France - 0.3%

BNP Paribas SA			
4.500%, Perpetual (5 Year CMT Rate + 2.944%) (c)(d)		200,000	198,250
4.625%, Perpetual (5 Year CMT Rate + 3.340%) (a)(c)(d)		400,000	399,665
Engie SA			
0.375%, due 06/21/27	EUR	100,000	118,572
Societe Generale SA			
8.000%, Perpetual (5 Year ICE Mid-Market Swap Rate + 5.873%) (c)(d)	\$	200,000	234,134
Total Capital International SA			
3.386%, due 06/29/60		85,000	80,786
			<u>1,031,407</u>

Germany - 0.1%

Deutsche Bank AG			
6.000%, Perpetual (5 Year CMT Rate + 4.524%) (c)		200,000	202,000
E.ON SE			
0.375%, due 09/29/27	EUR	65,000	77,016
Vertical Holdco GmbH			
7.625%, due 07/15/28 (d)	\$	5,000	5,369
			<u>284,385</u>

Greece - 0.2%

Hellenic Republic Government Bond			
2.000%, due 04/22/27 (d)	EUR	145,000	186,614
1.500%, due 06/18/30 (d)	EUR	205,000	256,694
4.200%, due 01/30/42	EUR	135,000	234,419
			<u>677,727</u>

India - 0.3%

Adani Green Energy UP Ltd.			
6.250%, due 12/10/24 (d)	\$	200,000	220,000
Adani Ports & Special Economic Zone Ltd.			
3.100%, due 02/02/31 (d)		200,000	188,996
Indian Railway Finance Corp. Ltd.			
3.249%, due 02/13/30 (d)		200,000	198,381
NTPC Ltd.			
7.250%, due 05/03/22	INR	10,000,000	137,808
Reliance Industries Ltd.			
5.400%, due 02/14/22	\$	250,000	259,687
			<u>1,004,872</u>

Indonesia - 1.4%

Indonesia Asahan Aluminium Persero PT			
4.750%, due 05/15/25 (d)		225,000	243,563
Indonesia Government International Bond			
3.375%, due 04/15/23		500,000	525,620
2.625%, due 06/14/23 (d)	EUR	150,000	185,123
2.150%, due 07/18/24 (d)	EUR	150,000	186,208
3.850%, due 10/15/30	\$	200,000	219,507
1.100%, due 03/12/33	EUR	100,000	113,463
3.700%, due 10/30/49	\$	200,000	203,260
Indonesia Treasury Bond			
8.375%, due 03/15/24	IDR	2,879,000,000	213,214
6.500%, due 06/15/25	IDR	5,823,000,000	411,038
8.375%, due 09/15/26	IDR	1,606,000,000	122,465
6.125%, due 05/15/28	IDR	2,889,000,000	193,190
9.000%, due 03/15/29	IDR	1,457,000,000	114,022
8.250%, due 05/15/29	IDR	283,000,000	21,214
7.000%, due 09/15/30	IDR	4,685,000,000	326,515
8.750%, due 05/15/31	IDR	3,000,000,000	232,709
6.625%, due 05/15/33	IDR	419,000,000	28,036
7.500%, due 06/15/35	IDR	1,015,000,000	70,907
7.500%, due 05/15/38	IDR	1,447,000,000	100,080
International Bank for Reconstruction & Development			
7.450%, due 08/20/21	IDR	1,260,000,000	87,157

Perusahaan Penerbit SBSN Indonesia III

4.150%, due 03/29/27 (d)	\$	200,000	220,000
3.800%, due 06/23/50		200,000	202,250
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara			
4.125%, due 05/15/27 (d)		250,000	267,812
			<u>4,287,353</u>

Ireland - 0.5%**Ardagh Metal Packaging Finance USA LLC**

3.250%, due 09/01/28 (d)		200,000	197,000
4.000%, due 09/01/29 (d)		200,000	199,000
Cimpress PLC			
7.000%, due 06/15/26 (d)		180,000	189,000
Ireland Government Bond			
3.900%, due 03/20/23	EUR	165,000	210,640
3.400%, due 03/18/24	EUR	165,000	216,329
Johnson Controls International PLC			
0.375%, due 09/15/27	EUR	100,000	117,827
LCPR Senior Secured Financing DAC			
6.750%, due 10/15/27 (d)	\$	255,000	271,423
5.125%, due 07/15/29 (d)		200,000	203,250
			<u>1,604,469</u>

Israel - 0.2%**Delek & Avner Tamar Bond Ltd.**

5.082%, due 12/30/23 (d)		100,000	103,492
5.412%, due 12/30/25 (d)		100,000	104,745
Israel Electric Corp. Ltd.			
6.875%, due 06/21/23 (d)		200,000	225,159
State of Israel			
3.375%, due 01/15/50		250,000	251,395
			<u>684,791</u>

Italy - 0.3%**Intesa Sanpaolo SpA**

7.700%, Perpetual (5 Year USD Swap Rate + 5.462%) (c)(d)		200,000	227,000
Italy Buoni Poliennali Del Tesoro			
1.850%, due 07/01/25 (d)	EUR	325,000	412,197
Republic of Italy Government International Bond			
1.250%, due 02/17/26	\$	200,000	195,540
			<u>834,737</u>

Japan - 0.4%**Japan Government Five Year Bond**

0.100%, due 06/20/25	JPY	90,250,000	822,671
Mitsubishi UFJ Financial Group, Inc.			
0.928%, due 03/02/23 (3 Month U.S. LIBOR + 0.740%) (c)	\$	155,000	156,357
Sony Corp. CVRT			
0.000%, due 09/30/22	JPY	7,000,000	147,512
			<u>1,126,540</u>

Jersey - 0.1%**Galaxy Pipeline Assets Bidco Ltd.**

2.160%, due 03/31/34 (d)	\$	200,000	193,562
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Liberia - 0.1%**Royal Caribbean Cruises Ltd.**

9.125%, due 06/15/23 (d)		25,000	27,438
5.500%, due 04/01/28 (d)		135,000	135,675
			<u>163,113</u>

Luxembourg - 0.9%**Allergan Funding SCS**

1.250%, due 06/01/24	EUR	100,000	117,784
2.625%, due 11/15/28	EUR	100,000	127,111
ArcelorMittal SA			

4.550%, due 03/11/26		\$	20,000	22,150
7.250%, due 10/15/39			25,000	33,906
7.000%, due 03/01/41			100,000	135,750
Atento Luxco 1 SA				
8.000%, due 02/10/26 (d)			90,000	94,500
Becton Dickinson Euro Finance Sarl				
1.208%, due 06/04/26	EUR		145,000	178,406
Camelot Finance SA				
4.500%, due 11/01/26 (d)		\$	70,000	72,187
DH Europe Finance II Sarl				
0.450%, due 03/18/28	EUR		310,000	365,321
Endo Luxembourg Finance Co. I Sarl				
6.125%, due 04/01/29 (d)		\$	30,000	30,187
FS Luxembourg Sarl				
10.000%, due 12/15/25 (d)			200,000	220,000
Gilex Holding Sarl				
8.500%, due 05/02/23 (d)			150,000	156,188
Mexico Remittances Funding Fiduciary Estate Management Sarl				
4.875%, due 01/15/28 (d)			200,000	196,000
Millicom International Cellular SA				
4.500%, due 04/27/31 (d)			200,000	207,000
Rede D'or Finance Sarl				
4.500%, due 01/22/30 (d)			200,000	195,250
Schlumberger Investment SA				
2.650%, due 06/26/30			45,000	45,201
Swiss Insured Brazil Power Finance Sarl				
9.850%, due 07/16/32 (d)	BRL		1,950,698	374,291
Telecom Italia Capital SA				
6.375%, due 11/15/33		\$	25,000	29,375
Trinseo Materials Operating SCA				
5.375%, due 09/01/25 (d)			15,000	15,413
Venator Finance Sarl				
5.750%, due 07/15/25 (d)			25,000	24,188
				<u>2,640,208</u>

Malaysia - 0.6%

CIMB Bank Bhd				
3.263%, due 03/15/22			200,000	204,920
Malayan Banking Bhd				
0.992%, due 08/16/24 (3 Month U.S. LIBOR + 0.800%) (c)			200,000	200,360
Malaysia Government Bond				
4.160%, due 07/15/21	MYR		1,045,000	253,723
4.059%, due 09/30/24	MYR		875,000	222,093
3.882%, due 03/14/25	MYR		430,000	108,462
3.899%, due 11/16/27	MYR		600,000	152,215
3.733%, due 06/15/28	MYR		400,000	100,429
3.844%, due 04/15/33	MYR		980,000	233,137
3.828%, due 07/05/34	MYR		360,000	86,061
Petronas Capital Ltd.				
3.500%, due 04/21/30 (d)		\$	200,000	214,006
				<u>1,775,406</u>

Mauritius - 0.1%

Network i2i Ltd.				
5.650%, Perpetual (5 Year CMT Rate + 4.277%) (c)(d)			200,000	211,250

Mexico - 1.0%

Banco Actinver SA				
9.500%, due 12/18/32 (d)	MXN		3,000,000	110,081
Cemex SAB de CV				
3.875%, due 07/11/31 (d)		\$	200,000	196,000
Credito Real SAB de CV SOFOM ER				
9.125%, Perpetual (5 Year CMT Rate + 7.026%) (a)(c)			200,000	180,000

Mexarrend SAPI de CV			
10.250%, due 07/24/24 (d)		200,000	197,000
Mexican Bonos			
7.500%, due 06/03/27	MXN	89,700	477,506
7.750%, due 05/29/31	MXN	60,900	324,530
Mexico Government International Bond			
4.600%, due 02/10/48	\$	200,000	203,851
3.771%, due 05/24/61		600,000	528,000
Total Play Telecomunicaciones SA de CV			
7.500%, due 11/12/25 (d)		205,000	205,000
Unifin Financiera SAB de CV			
8.875%, Perpetual (5 Year CMT Rate + 6.308%) (c)		800,000	656,000
			<u>3,077,968</u>

Netherlands - 1.0%

AES Andres BV			
7.950%, due 05/11/26 (d)		300,000	312,000
Airbus SE			
1.625%, due 06/09/30	EUR	100,000	126,858
BMW Finance NV			
1.000%, due 11/14/24	EUR	75,000	91,371
BNG Bank NV			
0.250%, due 06/07/24	EUR	120,000	144,098
Greenko Dutch BV			
5.250%, due 07/24/24 (d)	\$	200,000	207,000
3.850%, due 03/29/26 (d)		200,000	201,000
ING Groep NV			
5.750%, Perpetual (5 Year CMT Rate + 4.342%) (c)		200,000	218,000
Minejesa Capital BV			
4.625%, due 08/10/30		400,000	417,336
5.625%, due 08/10/37		200,000	208,250
NXP BV			
3.875%, due 06/18/26 (d)		170,000	186,469
Petrobras Global Finance BV			
5.750%, due 02/01/29		85,000	92,331
5.093%, due 01/15/30		252,000	261,803
6.900%, due 03/19/49		210,000	228,113
6.750%, due 06/03/50		200,000	211,750
			<u>2,906,379</u>

New Zealand - 0.2%

International Bank for Reconstruction & Development			
4.625%, due 10/06/21	NZD	145,000	103,393
3.375%, due 01/25/22	NZD	370,000	264,487
International Finance Corp.			
0.375%, due 09/10/25	NZD	250,000	168,259
New Zealand Government Bond			
6.000%, due 05/15/21	NZD	70,000	49,191
			<u>585,330</u>

Norway - 0.7%

Aker BP ASA			
4.750%, due 06/15/24 (d)	\$	155,000	159,262
3.750%, due 01/15/30 (d)		185,000	190,088
European Investment Bank			
1.500%, due 05/12/22	NOK	1,920,000	226,952
Nordea Eiendomskreditt AS			
0.720%, due 06/21/23 (3 Month NIBOR + 0.300%) (c)	NOK	1,000,000	117,524
0.760%, due 06/19/24 (3 Month NIBOR + 0.340%) (c)	NOK	1,000,000	117,664
Nordic Investment Bank			
1.500%, due 01/24/22	NOK	1,000,000	117,594
Norway Government Bond			
3.750%, due 05/25/21 (d)	NOK	4,175,000	490,467

2.000%, due 05/24/23 (d)	NOK	4,400,000	530,121
			<u>1,949,672</u>

Panama - 0.5%

AES Panama Generation Holdings SRL

4.375%, due 05/31/30 (d)	\$	200,000	206,750
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Carnival Corp.

11.500%, due 04/01/23 (d)		10,000	11,400
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5.750%, due 03/01/27 (d)		175,000	178,937
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Multibank, Inc.

4.375%, due 11/09/22		200,000	205,362
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Panama Government International Bond

4.300%, due 04/29/53		300,000	322,500
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3.870%, due 07/23/60		200,000	198,500
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UEP Penonome II SA

6.500%, due 10/01/38 (d)		250,000	250,625
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6.500%, due 10/01/38		200,000	200,500
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1,574,574**Paraguay - 0.1%**

Banco Continental SAECA

2.750%, due 12/10/25 (d)		150,000	148,875
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Peru - 0.7%

Banco de Credito del Peru

3.125%, due 07/01/30 (5 Year CMT Rate + 3.000%) (c)(d)		200,000	200,441
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Banco Internacional del Peru SAA Interbank

4.000%, due 07/08/30 (5 Year CMT Rate + 3.711%) (c)		350,000	357,875
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Peru Government Bond

6.150%, due 08/12/32	PEN	526,000	151,980
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6.850%, due 02/12/42	PEN	525,000	150,032
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Peru LNG Srl

5.375%, due 03/22/30	\$	400,000	358,000
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Peruvian Government International Bond

2.783%, due 01/23/31		300,000	299,993
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3.300%, due 03/11/41		300,000	290,511
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3.550%, due 03/10/51		300,000	292,156
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Scotiabank Peru SAA

4.500%, due 12/13/27 (3 Month U.S. LIBOR + 3.856%) (c)		80,000	83,419
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2,184,407**Philippines - 0.5%**

Philippine Government International Bond

0.875%, due 05/17/27	EUR	285,000	339,268
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2.457%, due 05/05/30	\$	200,000	202,493
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1.648%, due 06/10/31 (a)		250,000	236,041
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6.250%, due 01/14/36	PHP	5,000,000	128,765
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3.700%, due 03/01/41	\$	400,000	416,500
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3.700%, due 02/02/42		200,000	207,830
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1,530,897**Portugal - 0.4%**

Portugal Government International Bond

5.125%, due 10/15/24 (d)		345,000	394,163
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Portugal Obrigacoes do Tesouro OT

0.700%, due 10/15/27 (d)	EUR	85,000	105,032
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0.475%, due 10/18/30 (d)	EUR	460,000	552,104
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1,051,299**Puerto Rico - 0.1%**

Popular, Inc.

6.125%, due 09/14/23	\$	290,000	312,822
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Qatar - 0.2%

Qatar Government International Bond

3.375%, due 03/14/24		200,000	214,499
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4.000%, due 03/14/29 (d)		200,000	226,865
			<u>441,364</u>
Russia - 0.1%			
Russian Federal Bond - OFZ			
7.250%, due 05/10/34	RUB	19,987,000	<u>268,626</u>
Saudi Arabia - 0.5%			
Saudi Arabian Oil Co.			
3.500%, due 04/16/29 (d)	\$	200,000	213,366
4.250%, due 04/16/39 (d)		200,000	215,402
4.375%, due 04/16/49 (d)		200,000	217,642
Saudi Government International Bond			
2.900%, due 10/22/25 (d)		250,000	264,654
3.750%, due 01/21/55		250,000	244,637
3.450%, due 02/02/61		400,000	<u>367,299</u>
			<u>1,523,000</u>
Singapore - 1.2%			
BOC Aviation Ltd.			
2.750%, due 09/18/22 (d)		200,000	203,989
DBS Group Holdings Ltd.			
3.600%, Perpetual (5 Year USD Swap Rate + 2.390%) (c)		600,000	603,000
LLPL Capital Pte Ltd.			
6.875%, due 02/04/39 (d)		273,600	319,770
Medco Bell Pte Ltd.			
6.375%, due 01/30/27 (d)		200,000	201,000
Medco Oak Tree Pte Ltd.			
7.375%, due 05/14/26 (d)		220,000	234,025
Oversea-Chinese Banking Corp. Ltd.			
1.832%, due 09/10/30 (5 Year CMT Rate + 1.580%) (c)(d)		500,000	495,202
PSA Treasury Pte Ltd.			
2.125%, due 09/05/29		200,000	198,364
Singapore Government Bond			
1.750%, due 04/01/22	SGD	485,000	365,214
2.375%, due 06/01/25	SGD	165,000	130,302
Temasek Financial I Ltd.			
1.000%, due 10/06/30 (d)	\$	400,000	364,586
United Overseas Bank Ltd.			
3.875%, Perpetual (5 Year USD Swap Rate + 1.794%) (c)		500,000	<u>517,500</u>
			<u>3,632,952</u>
South Africa - 0.1%			
Republic of South Africa Government Bond			
8.875%, due 02/28/35	ZAR	4,010,000	<u>231,060</u>
South Korea - 0.5%			
Korea East-West Power Co. Ltd.			
1.750%, due 05/06/25 (d)	\$	200,000	203,092
1.750%, due 05/06/25		300,000	304,847
Korea Electric Power Corp.			
1.125%, due 06/15/25 (d)		200,000	198,335
NongHyup Bank			
1.250%, due 07/20/25 (d)		200,000	199,420
POSCO			
2.375%, due 01/17/23		200,000	205,241
Woori Bank			
4.250%, Perpetual (5 Year CMT Rate + 2.664%) (c)		400,000	<u>417,500</u>
			<u>1,528,435</u>
Spain - 0.2%			
Cellnex Telecom SA			
1.875%, due 06/26/29	EUR	100,000	119,156
Cellnex Telecom SA CVRT			
0.750%, due 11/20/31	EUR	100,000	112,026
Spain Government Bond			

0.250%, due 07/30/24 (d)	EUR	170,000	203,804
0.800%, due 07/30/27 (d)	EUR	170,000	210,705
			<u>645,691</u>
Sweden - 0.1%			
Sweden Government International Bond			
0.125%, due 04/24/23 (d)	EUR	325,000	<u>386,735</u>
Switzerland - 0.2%			
Credit Suisse Group AG			
4.500%, Perpetual (5 Year CMT Rate + 3.554%) (c)(d)	\$	200,000	186,076
6.375%, Perpetual (5 Year CMT Rate + 4.822%) (c)(d)		200,000	213,503
UBS Group AG			
4.375%, Perpetual (5 Year CMT Rate + 3.313%) (c)(d)		200,000	<u>197,876</u>
			<u>597,455</u>
Thailand - 0.2%			
Bangkok Bank PCL			
5.000%, Perpetual (5 Year CMT Rate + 4.729%) (c)		200,000	209,833
Kasikornbank PCL			
5.275%, Perpetual (5 Year CMT Rate + 4.940%) (c)		400,000	<u>420,360</u>
			<u>630,193</u>
Turkey - 0.1%			
Turkey Government Bond			
11.000%, due 02/24/27	TRY	4,349,000	<u>383,240</u>
United Arab Emirates - 0.3%			
Abu Dhabi Government International Bond			
3.125%, due 04/16/30 (d)	\$	400,000	427,947
1.700%, due 03/02/31 (d)		185,000	174,817
3.125%, due 09/30/49		450,000	<u>428,879</u>
			<u>1,031,643</u>
Total Foreign Bonds (Cost \$64,771,655)			<u>65,367,319</u>

BANK LOANS - 5.3% (c)

1011778 BC ULC			
1.859%, due 11/19/26 (1 Month U.S. LIBOR + 1.750%)		451,581	444,102
Abe Investment Holdings, Inc.			
4.625%, due 02/19/26 (1 Month U.S. LIBOR + 4.500%)		39,068	38,779
Access CIG LLC			
3.865%, due 02/27/25 (1 Month U.S. LIBOR + 3.750%)		44,315	44,022
Acrisure LLC			
3.703%, due 02/16/27 (3 Month U.S. LIBOR + 3.500%)		135,366	133,999
Air Methods Corp.			
4.500%, due 04/21/24 (3 Month U.S. LIBOR + 3.500%)		59,231	57,472
Aldevron LLC			
4.250%, due 10/11/26 (1 Month U.S. LIBOR + 3.250%)		118,850	118,924
AlixPartners LLP			
3.250%, due 02/04/28 (1 Month U.S. LIBOR + 2.750%)		110,000	109,725
Allied Universal Holdco LLC			
4.359%, due 07/12/26 (1 Month U.S. LIBOR + 4.250%)		118,500	118,315
Alterra Mountain Co.			
2.859%, due 07/31/24 (1 Month U.S. LIBOR + 2.750%)		128,056	126,136
Altice France SA			
4.198%, due 08/14/26 (3 Month U.S. LIBOR + 4.000%)		139,288	139,148
American Airlines, Inc.			
5.500%, due 03/24/28 (1 Month U.S. LIBOR + 4.750%)		130,000	133,352
American Tire Distributors, Inc.			
8.500%, due 09/01/24 (1 Month U.S. LIBOR + 7.500%)		26,505	25,975
8.500%, due 09/01/24 (3 Month U.S. LIBOR + 7.500%)		3,044	2,983
Applied Systems, Inc.			
5.250%, due 09/19/24 (Prime + 2.000%)		1,992	1,987
3.500%, due 09/19/24 (3 Month U.S. LIBOR + 3.000%)		143,008	142,660

Arches Buyer, Inc.		
3.750%, due 12/06/27 (1 Month U.S. LIBOR + 3.250%)	119,700	119,072
Ascend Learning LLC		
4.000%, due 07/12/24 (1 Month U.S. LIBOR + 3.000%)	137,809	137,465
AssuredPartners, Inc.		
3.609%, due 02/13/27 (1 Month U.S. LIBOR + 3.500%)	234,788	232,440
Asurion LLC		
3.109%, due 11/03/23 (1 Month U.S. LIBOR + 3.000%)	70,273	70,134
Asurion LLC		
3.359%, due 12/23/26 (1 Month U.S. LIBOR + 3.250%)	154,613	153,826
Avantor Funding, Inc.		
3.250%, due 11/06/27 (1 Month U.S. LIBOR + 2.250%)	119,700	119,895
Avaya, Inc.		
4.106%, due 12/15/27 (1 Month U.S. LIBOR + 4.000%)	150,000	150,161
Avaya, Inc.		
4.356%, due 12/15/27 (1 Month U.S. LIBOR + 4.250%)	22,161	22,208
Bausch Health Americas, Inc.		
2.859%, due 11/27/25 (1 Month U.S. LIBOR + 2.750%)	101,250	100,814
Berry Global, Inc.		
1.898%, due 07/01/26 (1 Month U.S. LIBOR + 1.750%)	491,269	488,044
Blackhawk Network Holdings, Inc.		
3.109%, due 06/15/25 (1 Month U.S. LIBOR + 3.000%)	108,236	106,912
Blackstone CQP Holdco LP		
3.687%, due 09/30/24 (3 Month U.S. LIBOR + 3.500%)	83,340	83,268
Brand Industrial Services, Inc.		
5.250%, due 06/21/24 (3 Month U.S. LIBOR + 4.250%)	59,307	58,514
Caesars Resort Collection LLC		
2.859%, due 12/22/24 (1 Month U.S. LIBOR + 2.750%)	172,328	170,043
Caesars Resort Collection LLC		
4.609%, due 07/20/25 (1 Month U.S. LIBOR + 4.500%)	54,725	54,905
Camelot Finance SA		
4.000%, due 10/31/26 (1 Month U.S. LIBOR + 3.000%)	109,725	109,807
Castle US Holding Corp.		
3.953%, due 01/31/27 (3 Month U.S. LIBOR + 3.750%)	143,823	142,295
Cengage Learning, Inc.		
5.250%, due 06/07/23 (6 Month U.S. LIBOR + 4.250%)	59,263	58,757
CenturyLink, Inc.		
2.359%, due 03/15/27 (1 Month U.S. LIBOR + 2.250%)	493,750	489,343
Charter Communications Operating LLC		
1.870%, due 02/01/27 (1 Month U.S. LIBOR + 1.750%)	491,139	489,391
Charter NEX US, Inc.		
5.000%, due 12/31/27 (1 Month U.S. LIBOR + 4.250%)	70,000	70,231
CHG Healthcare Services, Inc.		
4.000%, due 06/07/23 (6 Month U.S. LIBOR + 3.000%)	63,577	63,458
Clarios Global LP		
3.359%, due 04/30/26 (1 Month U.S. LIBOR + 3.250%)	627,845	622,351
Clear Channel Outdoor Holdings, Inc.		
3.712%, due 08/21/26 (1 Month U.S. LIBOR + 3.500%)	39,698	38,248
ClubCorp Holdings, Inc.		
2.953%, due 09/18/24 (3 Month U.S. LIBOR + 2.750%)	64,424	60,729
Cornerstone Building Brands, Inc.		
3.856%, due 04/12/25 (1 Month U.S. LIBOR + 3.750%)	57,585	57,636
Cornerstone OnDemand, Inc.		
4.361%, due 04/22/27 (1 Month U.S. LIBOR + 4.250%)	76,338	76,505
CP Atlas Buyer, Inc.		
4.250%, due 11/23/27 (3 Month U.S. LIBOR + 3.750%)	120,000	119,391
Cvent, Inc.		
3.900%, due 11/30/24 (1 Month U.S. LIBOR + 3.750%)	113,057	110,325
Dcert Buyer, Inc.		
4.109%, due 10/16/26 (1 Month U.S. LIBOR + 4.000%)	79,798	79,760
Deerfield Dakota Holding LLC		

4.750%, due 04/09/27 (1 Month U.S. LIBOR + 3.750%) Dell International LLC	104,237	104,498
2.000%, due 09/19/25 (1 Month U.S. LIBOR + 1.750%) Delta Topco, Inc.	319,099	319,185
4.500%, due 12/01/27 (3 Month U.S. LIBOR + 3.750%) Diamond BC BV	65,000	65,012
3.109%, due 09/06/24 (1 Month U.S. LIBOR + 3.000%) EG Finco Ltd.	39,389	39,254
4.254%, due 02/05/25 (3 Month U.S. LIBOR + 4.000%) Endurance International Group Holdings, Inc.	28,150	27,748
4.250%, due 02/10/28 (6 Month U.S. LIBOR + 3.500%) Energizer Holdings, Inc.	155,000	153,644
2.750%, due 12/22/27 (1 Month U.S. LIBOR + 2.250%) Envision Healthcare Corp.	105,000	104,781
3.859%, due 10/10/25 (1 Month U.S. LIBOR + 3.750%) Filtration Group	83,766	72,545
3.109%, due 03/31/25 (1 Month U.S. LIBOR + 3.000%) Finastra USA, Inc.	215,749	212,959
4.500%, due 06/13/24 (6 Month U.S. LIBOR + 3.500%) Finastra USA, Inc.	60,398	59,280
8.250%, due 06/13/25 (6 Month U.S. LIBOR + 7.250%) Flex Acquisition Co., Inc.	20,000	20,152
3.238%, due 06/29/25 (3 Month U.S. LIBOR + 3.000%) Flexential Intermediate Corp.	14,824	14,603
3.703%, due 08/01/24 (3 Month U.S. LIBOR + 3.500%) Foundation Building Materials, Inc.	29,616	27,747
3.750%, due 01/29/28 (1 Month U.S. LIBOR + 3.250%) Gainwell Acquisition Corp.	75,000	74,409
4.750%, due 10/01/27 (3 Month U.S. LIBOR + 4.000%) Gentiva Health Services, Inc.	239,713	239,113
2.875%, due 07/02/25 (1 Month U.S. LIBOR + 2.750%) Graham Packaging Co., Inc.	201,721	200,881
3.750%, due 08/04/27 (1 Month U.S. LIBOR + 3.000%) Great Outdoors Group LLC	73,475	73,112
5.000%, due 03/05/28 (1 Month U.S. LIBOR + 4.250%) Greeneden US Holdings II LLC	194,513	195,072
4.750%, due 12/01/27 (1 Month U.S. LIBOR + 4.000%) Harbor Freight Tools USA, Inc.	231,331	231,562
3.750%, due 10/19/27 (1 Month U.S. LIBOR + 3.000%) Helios Software Holdings, Inc.	94,763	94,784
3.927%, due 03/11/28 (3 Month U.S. LIBOR + 3.750%) H-Food Holdings LLC	255,000	253,567
3.796%, due 05/31/25 (1 Month U.S. LIBOR + 3.688%) Hyland Software, Inc.	54,240	53,788
4.250%, due 07/01/24 (1 Month U.S. LIBOR + 3.500%) INEOS US Petrochem LLC	217,359	217,518
3.250%, due 01/29/26 (3 Month U.S. LIBOR + 2.750%) Intelsat Jackson Holdings SA	125,000	124,824
6.500%, due 07/13/21 (3 Month U.S. LIBOR + 5.500%) Intelsat Jackson Holdings SA	17,349	17,601
8.000%, due 11/27/23 (Prime + 4.750%) ION Trading Finance Ltd.	115,382	117,558
5.000%, due 11/21/24 (6 Month U.S. LIBOR + 4.000%) ION Trading Finance Ltd.	24,612	24,657
4.858%, due 03/26/28 (1 Month U.S. LIBOR + 4.750%) IRB Holding Corp.	240,000	240,300
3.750%, due 02/05/25 (3 Month U.S. LIBOR + 2.750%) 3.750%, due 02/05/25 (1 Month U.S. LIBOR + 2.750%)	142,032 367	141,079 365
Kronos Acquisition Holdings, Inc. 4.250%, due 12/22/26 (3 Month U.S. LIBOR + 3.750%)	129,675	127,996
Level 3 Financing, Inc.		

1.859%, due 03/01/27 (1 Month U.S. LIBOR + 1.750%) LifePoint Health, Inc.	337,328	333,393
3.865%, due 11/16/25 (1 Month U.S. LIBOR + 3.750%) Lower Cadence Holdings LLC	99,520	99,436
4.109%, due 05/22/26 (1 Month U.S. LIBOR + 4.000%) Lummus Technology Holdings V LLC	112,557	110,118
3.609%, due 06/30/27 (1 Month U.S. LIBOR + 3.500%) Mavis Tire Express Services Corp.	84,788	84,523
3.504%, due 03/20/25 (3 Month U.S. LIBOR + 3.250%) Messer Industries USA, Inc.	39,401	39,327
2.703%, due 03/01/26 (3 Month U.S. LIBOR + 2.500%) Mister Car Wash Holdings, Inc.	18,645	18,527
3.358%, due 05/14/26 (1 Month U.S. LIBOR + 3.250%) Mitchell International, Inc.	64,159	63,526
3.359%, due 12/01/24 (1 Month U.S. LIBOR + 3.250%) Nouryon USA LLC	162,763	160,446
2.860%, due 10/01/25 (1 Month U.S. LIBOR + 2.750%) OneDigital Borrower LLC	88,775	87,545
5.250%, due 11/16/27 (3 Month U.S. LIBOR + 4.500%) OneDigital Borrower LLC	151,875	152,129
5.250%, due 11/16/27 (1 Month U.S. LIBOR + 4.500%) Option Care Health, Inc.	8,125	8,138
3.859%, due 08/06/26 (1 Month U.S. LIBOR + 3.750%) Pacific Gas and Electric Co.	138,424	138,056
3.500%, due 01/01/22 (3 Month U.S. LIBOR + 3.000%) Packers Holdings LLC	74,438	74,461
4.000%, due 03/04/28 (3 Month U.S. LIBOR + 3.250%) PAREXEL International Corp.	115,000	113,898
2.859%, due 09/27/24 (1 Month U.S. LIBOR + 2.750%) Peraton Corp.	246,013	243,425
4.500%, due 02/01/28 (1 Month U.S. LIBOR + 3.750%) Peraton Corp.	47,103	47,182
4.500%, due 02/01/28 (1 Month U.S. LIBOR + 3.750%) Petco Health & Wellness Co., Inc.	82,897	83,035
4.000%, due 03/04/28 (3 Month U.S. LIBOR + 3.250%) PetSmart, Inc.	135,000	134,683
4.500%, due 02/12/28 (6 Month U.S. LIBOR + 3.750%) Playtika Holding Corp.	75,000	74,989
2.859%, due 03/11/28 (1 Month U.S. LIBOR + 2.750%) Prime Security Services Borrower LLC	155,000	154,322
3.500%, due 09/23/26 (6 Month U.S. LIBOR + 2.750%)	47,095	46,962
3.500%, due 09/23/26 (1 Month U.S. LIBOR + 2.750%)	36,682	36,579
3.500%, due 09/23/26 (3 Month U.S. LIBOR + 2.750%)	23,548	23,481
3.500%, due 09/23/26 (12 Month U.S. LIBOR + 2.750%)	23,547	23,481
Project Alpha Intermediate Holding, Inc.		
4.150%, due 04/26/24 (1 Month U.S. LIBOR + 4.000%) Rackspace Technology Global, Inc.	175,174	174,933
3.500%, due 02/09/28 (3 Month U.S. LIBOR + 2.750%) Radiate Holdco LLC	160,000	158,791
4.250%, due 09/25/26 (1 Month U.S. LIBOR + 3.500%) Radiology Partners, Inc.	124,688	124,787
4.357%, due 07/09/25 (1 Month U.S. LIBOR + 4.250%)	65,552	65,149
4.475%, due 07/09/25 (3 Month U.S. LIBOR + 4.250%) RealPage, Inc.	56,204	55,858
3.750%, due 02/18/28 (1 Month U.S. LIBOR + 3.250%) RentPath LLC	140,000	139,533
6.660%, due 12/17/21 (3 Month U.S. LIBOR + 4.750%) RentPath LLC	53,705	48,440
8.000%, due 02/14/25 (1 Month U.S. LIBOR + 7.000%) Securus Technologies Holdings LLC	9,326	9,419
5.500%, due 11/01/24 (6 Month U.S. LIBOR + 4.500%)	48,133	44,700

Sedgwick Claims Management Services, Inc.		
3.859%, due 09/03/26 (1 Month U.S. LIBOR + 3.750%)	29,475	29,363
Solenis Holdings LLC		
4.190%, due 06/26/25 (3 Month U.S. LIBOR + 4.000%)	68,010	67,925
4.233%, due 06/26/25 (3 Month U.S. LIBOR + 4.000%)	10,501	10,488
Sophia LP		
4.500%, due 10/07/27 (3 Month U.S. LIBOR + 3.750%)	139,650	139,781
Sotera Health Holdings LLC		
3.250%, due 12/13/26 (3 Month U.S. LIBOR + 2.750%)	95,000	94,881
Spin Holdco, Inc.		
4.750%, due 03/01/28 (3 Month U.S. LIBOR + 4.000%)	95,000	94,313
Surf Holdings LLC		
3.676%, due 03/05/27 (3 Month U.S. LIBOR + 3.500%)	109,175	108,257
Team Health Holdings, Inc.		
3.750%, due 02/06/24 (1 Month U.S. LIBOR + 2.750%)	24,679	23,021
Tech Data Corp.		
3.609%, due 07/01/25 (1 Month U.S. LIBOR + 3.500%)	99,500	99,908
Tempo Acquisition LLC		
3.750%, due 10/31/26 (1 Month U.S. LIBOR + 3.250%)	200,436	200,624
The Edelman Financial Center LLC		
3.115%, due 07/19/25 (1 Month U.S. LIBOR + 3.000%)	73,398	73,135
The EW Scripps Co.		
3.313%, due 05/01/26 (1 Month U.S. LIBOR + 2.563%)	33,346	33,242
The EW Scripps Co.		
3.750%, due 01/07/28 (1 Month U.S. LIBOR + 3.000%)	109,725	109,511
The Hillman Group, Inc.		
3.250%, due 02/24/28 (1 Month U.S. LIBOR + 2.750%)	58,186	57,980
The Hillman Group, Inc.		
3.250%, due 02/24/28 (1 Month U.S. LIBOR + 2.750%)	11,814	11,772
TIBCO Software, Inc.		
3.860%, due 06/30/26 (1 Month U.S. LIBOR + 3.750%)	228,225	225,800
Titan Acquisition Ltd.		
3.267%, due 03/28/25 (6 Month U.S. LIBOR + 3.000%)	44,542	43,714
TKC Holdings, Inc.		
4.750%, due 02/01/23 (6 Month U.S. LIBOR + 3.750%)	116,111	113,654
TransDigm, Inc.		
2.359%, due 12/09/25 (1 Month U.S. LIBOR + 2.250%)	183,146	179,598
TricorBraun Holdings, Inc.		
3.750%, due 03/03/28 (6 Month U.S. LIBOR + 3.250%)	61,228	60,731
TricorBraun Holdings, Inc.		
3.750%, due 03/03/28 (6 Month U.S. LIBOR + 3.250%)	13,772	13,660
Uber Technologies, Inc.		
3.609%, due 04/04/25 (1 Month U.S. LIBOR + 3.500%)	214,449	213,756
UFC Holdings LLC		
3.750%, due 04/29/26 (6 Month U.S. LIBOR + 3.000%)	78,368	78,178
UKG, Inc.		
3.859%, due 05/03/26 (1 Month U.S. LIBOR + 3.750%)	128,444	128,488
UKG, Inc.		
4.000%, due 05/03/26 (3 Month U.S. LIBOR + 3.250%)	104,476	104,631
United Natural Foods, Inc.		
3.609%, due 10/22/25 (1 Month U.S. LIBOR + 3.500%)	16,878	16,891
Verscend Holding Corp.		
4.109%, due 08/27/25 (1 Month U.S. LIBOR + 4.000%)	75,000	75,104
Vertical US Newco, Inc.		
4.478%, due 07/31/27 (6 Month U.S. LIBOR + 4.250%)	194,026	194,742
VS Buyer LLC		
3.109%, due 03/02/27 (1 Month U.S. LIBOR + 3.000%)	138,687	138,456
WestJet Airlines Ltd.		
4.000%, due 12/11/26 (6 Month U.S. LIBOR + 3.000%)	69,038	67,095
Zayo Group Holdings, Inc.		
3.109%, due 03/09/27 (1 Month U.S. LIBOR + 3.000%)	59,336	58,936

Total Bank Loans (Cost \$15,957,340)

15,984,008

	Shares	
COMMON STOCKS - 1.2%		
Financials - 0.6%		
Citizens Financial Group, Inc.	5,595	247,019
Comerica, Inc.	3,295	236,383
Fifth Third Bancorp	6,085	227,883
Huntington Bancshares, Inc.	15,350	241,302
Regions Financial Corp.	4,583	94,685
The PNC Financial Services Group, Inc.	1,295	227,156
US Bancorp	6,179	341,761
		<u>1,616,189</u>
Industrials - 0.4%		
Delta Air Lines, Inc.	12,333	595,437
HC2 Holdings, Inc. (h)	10,600	41,764
The Boeing Co.	2,529	644,187
		<u>1,281,388</u>
Real Estate - 0.2%		
Americold Realty Trust	2,647	101,830
RioCan Real Estate Investment Trust	29,721	460,230
		<u>562,060</u>
Total Common Stocks (Cost \$3,151,728)		<u>3,459,637</u>
PREFERRED STOCKS - 1.2%		
Communication Services- 0.0% (g)		
2020 Cash Mandatory Exchangeable Trust CVRT (d)(f)	95	106,842
Financials - 0.1%		
US Bancorp (c)	175	164,064
Wells Fargo & Co. (c)	4,300	115,240
		<u>279,304</u>
Health Care - 0.1%		
Becton Dickinson and Co. CVRT (a)	2,150	115,498
Danaher Corp. CVRT	115	175,963
		<u>291,461</u>
Industrials - 0.1%		
Fortive Corp. CVRT	225	224,001
Stanley Black & Decker, Inc. CVRT	2,100	247,758
		<u>471,759</u>
Information Technology - 0.1%		
Broadcom, Inc. CVRT	190	280,153
Utilities - 0.8%		
American Electric Power Co., Inc. CVRT		