Schedule of Investments, June 30, 2020 (Unaudited)			
	Principal		% of
I ONG TERM INTEGRATING	Amount	Value	Net Assets
LONG-TERM INVESTMENTS			
vo m			
U.S. Treasury Securities			
U.S. Treasury Bonds:			
1.875%, 03/31/2022	\$ 1,140,350,000	\$ 1,174,159,599	
2.125%, 12/31/2022	554,875,000	581,903,483	
2.500%, 05/15/2024	36,610,000	39,831,966	
2.250%, 11/15/2025	46,300,000	51,007,770	
2.000%, 11/15/2026	239,975,000	263,503,800	
2.250%, 11/15/2027	9,300,000	10,474,125	
1.625%, 08/15/2029	63,825,000	69,641,552	
2.875%, 05/15/2043	791,550,000	1,034,054,949	
2.500%, 02/15/2045	823,000,000	1,015,183,355	
2.875%, 05/15/2049	304,750,000	412,293,416	
Total U.S. Treasury Securities (Cost \$4,231,579,727)	301,730,000	4,652,054,015	17.2%
• • • • • • • • • • • • • • • • • • • •			
Other Government Related Securities			
Comision Federal de Electricidad,			
4.875%, 01/15/2024 (1)(2)	3,423,000	3,602,708	
Corp Andina de Fomento,			
4.375%, 06/15/2022 (1)	6,107,000	6,461,145	
Korea Gas Corp.,	0,107,000	0,101,110	
4.250%, 11/02/2020 ⁽¹⁾⁽²⁾	2 221 000	2 247 150	
	2,321,000	2,347,158	
Petroleos Mexicanos:			
4.500%, 01/23/2026 (1)	1,953,000	1,703,992	
5.950%, 01/28/2031 (1)(2)	558,000	460,434	
6.350%, 02/12/2048 ⁽¹⁾	8,500,000	6,312,525	
Sinopec Group Overseas Development [2014] Ltd.,			
4.375%, 04/10/2024 (1)(2)	1,500,000	1,653,239	
Sinopec Group Overseas Development [2015] Ltd.,			
3.250%, 04/28/2025 (1)(2)	10,000,000	10,776,718	
Sinopec Group Overseas Development [2016] Ltd.,			
3.500%, 05/03/2026 (1)(2)	13,450,000	14,771,112	
Sinopec Group Overseas Development [2017] Ltd.:	15,150,000	11,771,112	
2.250%, 09/13/2020 ⁽¹⁾⁽²⁾	0.125.000	0.141.072	
	9,125,000	9,141,972	
3.000%, 04/12/2022 (1)(2)	15,000,000	15,420,338	
Syngenta Finance NV,			
4.441%, 04/24/2023 (1)(2)	10,000,000	10,495,529	
Total Other Government Related Securities (Cost \$81,623,810)		83,146,870	0.3%
Company to Parada			
Corporate Bonds Industrials			
Abbott Laboratories,	4-00.000		
4.900%, 11/30/2046	4,700,000	6,747,619	
AbbVie, Inc.:			
5.000%, 12/15/2021 (2)	24,000,000	25,214,443	
3.250%, 10/01/2022 ⁽²⁾	17,863,000	18,719,720	
3.850%, 06/15/2024 (2)	12,067,000	13,220,052	
3.800%, 03/15/2025 (2)	16,425,000	18,223,793	
2.950%, 11/21/2026 ⁽²⁾	9,625,000	10,468,615	
4.550%, 03/15/2035 ⁽²⁾	8,000,000	9,701,639	
4.500%, 05/14/2035	9,000,000	10,841,516	
4.300%, 05/14/2036	6,000,000	6,926,934	
4.050%, 11/21/2039 ⁽²⁾	12,700,000	14,852,140	
· · · · · · · · · · · · · · · · · · ·	12,700,000	14,632,140	
Adventist Health System:			
2.952%, 03/01/2029	19,250,000	19,882,187	
3.630%, 03/01/2049	9,000,000	9,132,338	
Agilent Technologies, Inc.,			
2.100%, 06/04/2030	14,000,000	14,346,460	
Air Products and Chemicals, Inc.,			
2.700%, 05/15/2040	10,425,000	10,968,894	
Alcon Finance Corp.:			
2.750%, 09/23/2026 (2)	14,770,000	15,889,189	
3.800%, 09/23/2049 ⁽²⁾	7,000,000	7,729,847	
3.600%, 09/23/2049 Allegion PLC,	7,000,000	1,127,071	
3.500%, 10/01/2029 ⁽¹⁾	15,000,000	15,727,480	
	15,000,000	13,727,480	
Allegion US Holding Co., Inc.,	3 000 000	7 202 547	
3.200%, 10/01/2024	7,000,000	7,302,547	

Schedule of Investments, June 30, 2020 (Chaudited)	n · · · ·		0/ 6
	Principal Amount	Value	% of Net Assets
Amgen, Inc.:	Amount	v aruc	11011135013
3.150%, 02/21/2040	13,350,000	14,337,858	
4.400%, 05/01/2045	12,300,000	15,303,251	
Analog Devices, Inc.,			
3.125%, 12/05/2023	10,000,000	10,743,617	
Anglo American Capital PLC: 5.375%, 04/01/2025 (1)(2)	4 675 000	5,280,153	
4.875%, 05/14/2025 (1)(2)	4,675,000 13,831,000	15,401,178	
Anheuser-Busch InBev Worldwide, Inc.:	13,031,000	13,101,170	
4.750%, 01/23/2029	4,075,000	4,923,798	
4.375%, 04/15/2038	7,000,000	7,948,890	
5.450%, 01/23/2039	20,000,000	25,269,740	
4.900%, 02/01/2046	37,000,000	45,276,357	
AP Moller - Maersk A/S:			
3.875%, 09/28/2025 ⁽¹⁾⁽²⁾ 4.500%, 06/20/2029 ⁽¹⁾⁽²⁾	8,900,000	9,454,978	
4.500%, 06/20/2029 Apple, Inc.:	8,000,000	8,584,695	
2.400%, 05/03/2023	2,678,000	2,830,833	
2.650%, 05/11/2050	10,000,000	10,474,727	
ArcelorMittal:	.,,	., . ,	
3.600%, 07/16/2024 (1)	10,000,000	9,910,680	
4.550%, 03/11/2026 ⁽¹⁾	13,000,000	13,174,516	
4.250%, 07/16/2029 (1)	15,000,000	15,097,392	
Archer-Daniels-Midland Co.,			
3.250%, 03/27/2030	7,000,000	7,964,241	
AT&T, Inc.: 3.950%, 01/15/2025	5 000 000	5 505 704	
3.400%, 05/15/2025	5,000,000 23,200,000	5,595,794 25,495,850	
3.600%, 07/15/2025	2,200,000	2,443,929	
3.875%, 01/15/2026	7,000,000	7,886,565	
4.125%, 02/17/2026	7,650,000	8,717,958	
2.950%, 07/15/2026	6,250,000	6,802,158	
3.800%, 02/15/2027	6,300,000	7,095,508	
5.250%, 03/01/2037	10,000,000	12,364,504	
4.900%, 08/15/2037	10,000,000	12,018,096	
6.375%, 03/01/2041	11,764,000	16,667,511	
6.250%, 03/29/2041 4.800%, 06/15/2044	2,205,000	3,023,418	
4.750%, 05/15/2046	1,375,000 25,000,000	1,628,330 29,971,003	
5.150%, 11/15/2046	16,599,000	20,560,322	
5.150%, 02/15/2050	27,500,000	35,262,721	
Baxter International, Inc.,			
3.750%, 10/01/2025 ⁽²⁾	7,350,000	8,374,084	
Bayer US Finance II LLC:			
5.500%, 08/15/2025 (2)	14,400,000	17,225,013	
4.250%, 12/15/2025 ⁽²⁾	14,440,000	16,578,699	
Becton Dickinson and Co.: 3.250%, 11/12/2020	1,964,000	1,979,605	
3.363%, 06/06/2024	6,300,000	6,799,424	
3.734%, 12/15/2024	4,000,000	4,412,574	
2.823%, 05/20/2030	15,000,000	15,871,642	
4.875%, 05/15/2044	10,815,000	13,373,164	
Bell Canada, Inc.:			
4.464%, 04/01/2048 (1)	1,225,000	1,549,889	
4.300%, 07/29/2049 (1)	4,123,000	5,058,480	
Biogen, Inc.,	20,000,000	10.257.054	
3.150%, 05/01/2050 Boardwalk Pipelines LP:	20,000,000	19,257,054	
4.950%, 12/15/2024	27,631,000	29,587,187	
5.950%, 06/01/2026	28,506,000	32,064,030	
4.450%, 07/15/2027	7,000,000	7,351,198	
4.800%, 05/03/2029	15,000,000	15,973,072	
Bon Secours Mercy Health, Inc.,			
3.464%, 06/01/2030	8,000,000	8,839,071	
Boral Finance Pty Ltd.,			
3.000%, 11/01/2022 ⁽¹⁾⁽²⁾	6,000,000	6,047,328	
Bristol-Myers Squibb Co.:	2.150 nnc	C 0.40 TC0	
3.550%, 08/15/2022 ⁽²⁾ 3.250%, 02/20/2023 ⁽²⁾	6,450,000 6,175,000	6,848,769 6,571,204	
3.23070, UZIZUIZUZ3	0,1/3,000	0,3/1,204	

The accompanying notes are an integral part of these financial statements.

March Marc	Senedure of investments, some 50, 2020 (c	Principal		% of
1.189.00		Amount	Value	Net Assets
Bookson 15.0000 15.0000 15.0000 15.0000 15.0000 15.0000 15.0000 15.0000 15.0000 15.00000 15.00000 15.00000 15.00000 15.00000 15.00000 15.00000 15.00000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.000000 15.0000000 15.0000000 15.0000000 15.0000000 15.0000000 15.0000000 15.0000000 15.0000000 15.0000000 15.0000000 15.0000000 15.0000000 15.0000000 15.0000000 15.00000000 15.0000000 15.00000000 15.000000000000000000000000000000000000				
15555, 16150005		9,150,000	11,648,641	
12590.0152025 12500.000				
1.1500.01.05.00000000000000000000000000				
1.500 1.50				
Booksing Financial Solutions, Inc. 1,000,000,000 1,000,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,0				
2,900, 1,120,120,120,120,120,120,120,120,120,12	*	52,000,000	5/,8/1,066	
Bange Liminol Trames Corp.: 1,250,006, 11,242,006 12,250,008 15,000,000 1		11 200 000	12.078.602	
5.000.00.00.00.00.00.00.00.00.00.00.00.0		11,500,000	12,078,003	
1,000,000 1,00		12 235 000	12 350 638	
1,50,000 1,50,000				
Nething Note on Note on State 1.1 1.				
Camerio I.	Burlington Northern Santa Fe LLC,	,,	, , ,	
3.300% 0.13.2003 12 2,000,000 2,900,70 3.950% 0.13.2003 1,23.200 1,29.200 3.950% 0.13.2003 1,23.200 1,28.200 6.500% 0.23.2500717 300% 0.23.200 1,50.200 3.100% 1.200020 1,50.000 5,10.000 2.950% 0.3001200 1,50.000 3,00.713 Curior Clade Copy: 8.100,000 3,00.713 2.400% 0.015.000373 2,90.000 3,00.713 2.400% 0.015.000373 2,90.000 3,00.713 2.400% 0.015.000373 2,90.000 3,00.713 2.400% 0.015.000373 2,90.000 3,00.713 2.400% 0.015.000373 2,90.000 3,00.713 2.400% 0.015.000373 2,90.000 3,00.713 2.400% 0.015.000374 2,90.000 3,00.710 2.400% 0.015.000374 2,90.000 3,00.710 2.400% 0.015.000374 2,90.000 3,00.720 2.400% 0.015.000374 3,00.000 3,00.720 2.400% 0.015.000374 3,00.000 3,00.730 2.400% 0.015.000374 3,00.000 3,00.730	4.150%, 04/01/2045	3,000,000	3,691,950	
Composition Signory Commitment Neoreme Lots Consideration Signory 87,820, 60,125,200 1,155,837 Consideration Signory 87,200 1,155,111 Consideration Composite, Inc. 30,000, (20,126,000) 6,100,000 6,410,435 2,5500, 6,800,2030 6,800,2030 6,468,232 1,200,000 2,400,000 2,2403a, (20,15,2032) 10 8,155,000 26,400,93 2,400,000 2,400,000 2,2403a, (20,15,2032) 10 8,155,000 26,400,93 2,400,000 2,401,900 2,2403a, (20,15,2032) 10 8,155,000 26,400,93 2,400,000 2,401,900 2,400,000	Cameron LNG LLC,			
	3.302%, 01/15/2035 ⁽²⁾	20,000,000	22,050,707	
Canadian National Resource Lial, SA2,000 \$1,85,11 Curisio Companies, Inc.:	Campbell Soup Co.,			
6.5000, (0.150007)** 98,000 1.815.11 Carbials Companies, Inc.: 3.5000, (2.901,020) 5.100.00 5.416.43 2.5790, (3.901,220) 1.600.00 5.416.43 Carrier Challe Corp.: 8.125.00 8.97.15 2.4281, (3.157025***) 8.125.00 3.648.33 2.4390, (3.157027***) 18.500.00 18.458.00 C.I. Industries, Inc. 18.500.00 2.448.00 C.I. Industries, Inc. 10.640.00 11.21.40 C.I. Industries, Inc. 10.640.00 12.240.00 Calleder Annies y Constitution SA 12.000,00 2.240.00 S.1579, (1.150220***) 12.000,00 2.104.00 C. Industries, Inc.: 13.730.00 2.104.00	*	10,325,000	11,595,857	
Carislac Companies, Inc. 5,000,000 5,100,00 1,404,52 2,5906, 2010,2004 1,000,000 1,404,523 Carrier Gibal Corp: 2,2250,000 2,9250,00 2,940,00 2,2496, (0,155002) 10 18,500,00 8,901,151 2,2496, (0,155002) 10 18,500,00 18,455,800 2,7096, (0,155001) 10 18,455,800 18,455,800 2,7096, (0,155001) 10 11,231,469 11,231,469 Calenaes KI Shofting, LLC 15,000,000 11,231,469 3,5096, (0,152001) 10 12,200,000 12,240,000 Calenaes KI Shofting, LLC 12,000,000 12,240,000 3,5096, (0,15202) 10 1,200,000 12,240,000 1,5096, (0,15203) 10 1,200,000 12,240,000 1,5096, (0,15203) 10 1,200,000 12,406,000 1,5096, (0,15203) 10 1,200,000 12,406,000 1,5096, (0,15203) 10 1,000,000 1,407,000 1,5096, (0,15203) 10 1,000,000 1,407,000 1,5096, (0,15203) 10 1,000,000 1,509,000 1,5096, (0,15203) 10 1,000,000				
5.000.12001	*	982,000	1,185,111	
2.7506, 0001.2005	• •			
Carrier Childs Corp.				
2.287.0, 15.2025. 61 8,15.500 8,07.151 2.498.3, (0.15.2021. 91) 18,250.00 18,458.20 2.709.0, (0.15.2021. 91) 18,458.20 18,458.20 2.709.0, (0.15.2021. 91) 20,000.00 20,413.94 Celinous Et Biolings LLC. 30,690.0602.20 11,231.460 S.009.0, 680.02.20 12,240.00 12,240.00 Celilous Annuo y Constitución SA. 31,000.00 2,137.290 S.1590.0, 601.2023 2,000.00 3,207.30 S.1590.0, 601.2026 3,000.00 3,207.30 S.1590.0, 601.2026 3,137.30 1,469.188 4.4649.0, 703.2022 13,773.00 4,669.188 4.3988.0, 703.2025 3,174.00 3,459.60 3.3994.0, 103.2025 3,000.00 3,459.60 3.3994.0, 103.2026 3,000.00 3,459.60 3.3994.0, 103.2027 4,000.00 4,559.75 6.3849.0, 103.2026 3,000.00 3,599.30 6.3849.0, 103.2027 10,000.00 10,509.01 7.3996.0, 103.2026 3,100.00 3,599.30 8.3994.1, 115.2027		16,000,000	16,468,323	
1.4878_0015902013*** 26,975,000 26,400.93 7.207006_00159031*** 18,445.20 CCL Indiasis, Inc. 30,000.00 20,413,94 Cellural State (Notificing LIC.) 10,600.00 12,213,600 3.8758_1,1022027*** 12,000.00 21,231,600 Celluria Armson Constitution SA. 21,000.00 21,367,200 3.8758_1,1022027** 21,000.00 21,367,200 5.1590_0012024 30,000.00 3,007,00 5.1590_0012024 30,000.00 3,007,00 5.1590_0012024 31,000.00 3,007,00 Character Communications Operating LLC: 31,000.00 3,007,00 Character Communications Operating LLC: 31,000.00 4,000.00 Character Communications Operating LLC: 31,000.00 6,748,654 4,908_00722025 34,750.00 6,748,654 4,908_00723020 30,000.00 3,000.00 5,159_00_001502034 40,000.00 4,500,659 Clear Communication Operating LLC: 10,000.00 10,509,00 5,159_00_001502024 40,000.00 10,509,00 <		0.105.000	0.207.151	
1.70%, 0.715/2013 110 18,500,000 18,445,820 1.60%, 0.0011/2019 110-120 20,000,000 20,413,994 Celemies LIS (Gallery LIC, 10,640,000 11,231,469 1.50%, 0.0010/2014 12,000,000 12,214,600 Celemies LIS (Gallery LIC, 12,000,000 12,240,000 3.87%, 1,102/2027 10 10,000,000 21,367,250 3.48%, 0,001/2024 10,000,000 21,367,250 3.48%, 0,001/2024 10,000,000 21,367,250 3.48%, 0,001/2024 10,000,000 21,367,250 4.46%, 0,073/2025 11,775,000 14,690,188 4.49%, 0,073/2025 10,000,000 3,495,60 5.56%, 0,015/2026 10,000,000 3,495,60 5.56%, 0,030/2029 20,000,000 3,690,99 5.34%, 10,022025 40,000,000 3,690,99 5.34%, 10,022025 10,000,000 15,000,00 5.12%, 0,005/2024 10,000,000 15,003,00 5.12%, 0,005/2024 10,000,000 15,023,40 5.12%, 0,005/2024 3,100,000 15,023,43 5.12%, 0,005/2024 3,100				
CCL Indextises Inc. 2,000,000 20,413,879 Calmone US Hoddings LLC 2,000,000 20,413,690 Calmone US Hoddings LLC 10,640,000 11,231,460 2,875%, 1102/2027 ¹⁰ 2,000,000 2,000,000 1,875%, 1102/2027 ¹⁰ 2,000,000 2,1367,200 1,876%, 600/10203 2,100,000 2,1367,200 1,876%, 600/10203 3,000,000 3,207,900 1,876%, 600/10203 1,177,000 1,4690,188 4,900%, 600/20204 1,177,000 6,748,914 4,900%, 60/220205 1,479,000 6,748,914 3,55%, 60/230205 1,479,000 6,748,914 3,55%, 60/230205 1,479,000 6,748,914 3,55%, 60/230205 1,400,000 1,427,919 5,65%, 60/330207 1,000,000 1,559,914 6,65%, 60/3020204 1,000,000 1,559,914 1,525%, 60/302027 1,000,000 1,559,914 3,000%, 60/15/2024 1,000,000 1,559,914 3,000%, 60/15/2024 1,000,000 1,559,914 3,000%, 60/15/2024 1,000,000				
3.08%,0601/2019 (10.00 2,000,000 2,041,949 Celuses US Holdings LLC. 10.640,000 11,231,469 Celuser Amero y Constitucion NA. 12,000,000 12,240,000 EF Industria, Inc.: 21,000,000 21,367,290 \$1,550%,001/2023 21,000,000 21,367,290 \$1,50%,001/2024 21,000,000 3,207,900 \$1,50%,001/2024 13,773,000 41,460,188 4,46%,0723,0024 13,773,000 14,460,188 4,50%,0723,0025 5,000,000 3,640,500 4,50%,0723,0025 5,000,000 3,640,500 5,00%,0723,0025 5,000,000 3,640,500 5,00%,0723,0026 10,000,000 3,640,500 5,00%,0723,0027 10,000,000 4,500,957 5,1250,000,000,000 4,500,957 5,1250,000,000,000 4,500,957 5,1250,000,000,000 4,500,957 5,1250,000,000,000 4,500,957 5,1250,000,000,000 9,800,800 5,1250,000 9,800,800 5,000,000,000 9,800,800 5,1250,000 9,8		18,500,000	10,443,620	
Celuses CH Holdings LLC, 1,640.000 1,231,469 Celuses Armson Yomitucion SA, 12,000.000 1,224,000 3,87%, 1,102/2027 ¹⁰ 2,000.000 2,240,000 CF Industrice, 2,000.000 2,167,200 3,45%, 6601/2023 2,000.000 3,207,90 5,15%, 031/5024 3,000.000 3,207,90 Charter Communications Operating LLC 3,773,000 4,640,18 4,464%, 072/3022 5,750,000 3,640,18 4,908%, 072/3028 5,000,000 3,640,59 6,384%, 103/3028 5,000,000 3,640,59 6,384%, 103/3028 4,000,00 3,640,59 6,384%, 103/3028 4,000,00 3,640,59 6,128%, 003/2029 4,000,00 3,640,59 7,128%, 003/2029 4,000,00 4,500,87 1,280%, 003/2029 10,000,00 10,525,40 3,000%, 013/30202 5,100,00 10,525,40 3,000%, 013/30202 5,100,00 10,525,40 3,000%, 013/30202 5,100,00 1,580,35 4,100%, 013/30202 3,100,00 3,800,		20.000.000	20.413.994	
3.50%,050%2024	*			
3.879.5, 110/2.0021 10 12,200,000 12,240,000 VF Indistries, Inc.: 30,000,000 32,367,200 3.1506, 03/15/2034 30,000,000 32,07,900 1.618.6, 03/15/2034 13,773,000 14,690,188 4.469, 07/23/2022 31,773,000 14,690,188 4.469, 07/23/2025 5,000,00 5,450,600 3.506, 03/23/2029 26,000,000 30,909,50 5,0096, 03/30/2029 10,000,000 30,909,50 5,8348, 10/23/2035 10,000,000 30,909,50 1,2296, 06/30/2027 18,219,000 4,509,57 5,1296, 06/30/2027 10,0000,000 10,533,40 3,0096, 07/15/2022 10 10,0000,00 10,533,40 3,0096, 07/15/2022 10 10,0000,00 10,533,40 3,0096, 07/15/2022 10 9,0000,00 3,800,80 4,1296, 11/35/2022 10 9,0000,00 3,800,80 4,1296, 11/35/2023 10 9,0000,00 3,800,80 4,1296, 11/35/2024 10 9,0000,00 15,564,215 4,8006, 03/15/2036 10 9,0000,00 15,564,215 4,8006, 03/15/2036 10 9,0000,00 15,564,215 4,8006, 03/15/2	_	10,640,000	11,231,469	
CF Industries Ince: 3.450%, 06.01/2023 21,000,000 21,367,209 5.150%, 03.15/2034 3,000,000 3,207,303 Charter Communications Operating LLC: TS 11,773,000 14,690,188 4.46%, 07,623/2022 13,730,000 14,690,188 4.908%, 07,23/2025 54,750,000 3,400,600 6.35%, 03,030,020 26,000,000 3,400,600 6.35%, 03,030,020 26,000,000 3,407,800 6.35%, 03,030,020 26,000,000 3,407,800 6.35%, 03,030,020 20,000,000 14,271,909 7.000%, 06,030,0224 40,000,00 4,50,957 5.125%, 06,030,0227 10,000,000 10,590,01 3.056%, 1138,02022.00 51,200 3,809,80 3.000%, 0715,0202.10 51,200 3,809,80 3.000%, 0615,0202.10 51,200 3,809,80 4.500%, 0615,0202.10 5,900,000 3,809,80 4.500%, 0615,0202.10 3,900,000 1,810,80 4.500%, 0615,0202.10 3,900,000 3,809,80 4.500%, 0615,0202.10 3,900,000 3,805,80 <td>Celulosa Arauco y Constitucion SA,</td> <td></td> <td></td> <td></td>	Celulosa Arauco y Constitucion SA,			
3.45PP, 66012023 21,000,000 21,367,209 5.15PW, 637152034 3,000,000 3,207,209 Charter Communications Operating LLC: 14,469,018,137,2002 14,690,188 4.46W, 60723/2022 5,700,000 6,748,054 3.75PW, 627152028 5,000,000 3,690,596 5.05PW, 627152028 5,000,000 14,271,090 Chemicer Corpus Christ Holdings LLC: 10,800,000 45,50,957 5.12PW, 66302027 18,219,000 20,020,332 Clips 18,219,000 10,599,014 3.05PW, 61275022 Poly 10,000,000 10,599,014 3.05PW, 11750202 Poly 9,000,000 880,586 4.12PW, 1175202 Poly 9,000,000 880,586 4.12PW, 1175202 Poly 9,810,000 15,544,126 4.80PW, 8015203 Poly 5,000,000 15,544,126 4.80PW, 8015203 Poly 80,000,000 15,544,126 4.80PW, 8015203 Poly 80,000,000 80,558,600 <tr< td=""><td>3.875%, 11/02/2027 (1)</td><td>12,000,000</td><td>12,240,000</td><td></td></tr<>	3.875%, 11/02/2027 (1)	12,000,000	12,240,000	
5.1590, 03152034 3,000,00 3,07,930 Charter Communications Operating LLC: 13,773,00 14,690,188 4.4698, 07,23/2025 54,750,000 62,748,054 4.5098, 07,23/2025 5,000,000 3,690,506 5.5098, 03/30/2029 26,000,000 3,690,506 6.5098, 03/30/2024 4,000,000 4,559,957 7.0098, 66/30/2034 18,219,000 20,203,32 Chemice Compectivisti Holdings LLC: 3000,000 10,500,00 45,50,957 5.125%, 06/30/2024 4,000,000 45,50,957 15,125%, 06/30/202 20,000,332 Cigar Corp.: 3,000%, 0715/2022 100 10,000,000 10,503,413 10,000,000 10,503,413 10,000,000 10,503,413 10,000,000 10,503,413 10,000,000 10,503,413 10,000,000 9,803,586 10,000,000 9,803,586 11,209,115,202,410 10,000,000 9,803,586 11,209,115,202,410 10,000,000 10,503,413 10,000,000 10,503,413 10,000,000 10,503,413 10,000,000 10,503,413 10,000,000 10,503,413 10,000,000 10,503,413	CF Industries, Inc.:			
Charter Communications Operating LLC: 4.446%, 07.23.2022 13.773.00 14.690.188 4.46%, 07.23.2025 5.475.000 62,748.054 3.7590, 0215.2028 5.000.00 5.490.50 5.559%, 03.30.2029 6.000.00 10,800.00 5.484%, 10.22.2035 10,800.00 14,271.90 Chemic Corpus Christ Holdings LLC: 70,00%, 06,302.024 4,000.00 4,559.937 5.125%, 06,302.027 18,119.00 0,003.32 10,000.00 10,599.01 3.900%, 0215.202.00 10,000.00 10,599.01 3,000%, 071.00 10,000.00 10,599.01 3.900%, 0215.202.00 10,000.00 10,599.01 3,000%, 071.00 10,599.01 4,000%, 071.00 10,599.01 4,000%, 071.00 10,599.01 4,000%, 071.00 10,599.01 4,000%, 071.00 10,599.01 4,000%, 071.00 10,599.01 4,000%, 071.00 10,599.01 4,000%, 071.00 10,599.01 4,000%, 071.00 10,599.01 4,000%, 071.00 10,599.01 4,000%, 071.00 10,599.01 4,000%, 071.00 10,599.00 9,839.98 4,000%, 071.00 10,599.00 4,000%, 071.00	3.450%, 06/01/2023	21,000,000	21,367,290	
4.46%,07232022 4.46%,07232023 4.50%,07232023 4.50%,00000 4.54%,50 5.50%,03302029 4.500,0000 4.500,05 6.384%,10232035 4.500,0000 4.500,05 6.384%,10232035 4.500,0000 4.500,05 6.384%,10232035 4.500,0000 4.500,05 6.384%,10232035 4.500,0000 4.500,05 6.384%,10232035 4.500,0000 4.500,05 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.384%,10232035 6.3850,0000 6.384%,10232035 6.3850,0000 6	5.150%, 03/15/2034	3,000,000	3,207,930	
4,908%, 07/23/2025 \$4,750,000 62,748,054 3,750%, 02/15/2028 \$0,000,000 3,450,560 6,309%, 39/30/2029 \$10,800,000 14,271,909 Chenicer Corpus Christ Holdings LLC: 7,000%, 60/30/2024 \$4,000,000 4,550,957 5,152%, 60/30/2027 \$1,000,000 10,509,014 3,900%, 02/15/2022 (2) \$10,000,000 10,509,014 3,000%, 07/15/2023 (2) \$10,000,000 10,529,430 3,000%, 07/15/2023 (2) \$10,000,000 10,529,430 3,000%, 07/15/2023 (2) \$10,000,000 10,529,430 3,000%, 07/15/2023 (3) \$1,900,000 \$8,839,494 3,500%, 60/15/2024 (3) \$9,000,000 \$8,830,86 4,125%, 11/15/2025 \$1,900,000 \$8,958,66 4,125%, 11/15/2025 \$1,900,000 \$3,558,42 4,800%, 08/15/2038 \$8,000,000 \$1,564,215 4,800%, 08/15/2036 \$8,000,000 \$8,105,86 CNH Industrial Cupital LLC: \$2,275%, 04/05/2023 \$2,421,182 4,200%, 01/15/2024 \$2,200%, 01/15/2024 \$2,421,182 4,500%, 06/07/2023 \$2,421,182 \$2,421,182				
3.750%、02/15/2028				
5.80%, 0.302029 3.690,00 3.690,96 6.384%, 10,232035 10,800,00 14,271,909 Cheniere Corpus Christi Holdings LLC: 7.000%, 0.630,2024 4,000,000 4,550,957 5.125%, 0.630,2027 10,000,000 10,503,014 5.125%, 0.630,2022 (2) 10,000,000 10,523,430 3.000%, 07,152002 (2) 10,000,000 10,523,430 3.000%, 07,152003 (2) 5,512,000 5,839,394 3.000%, 07,152030 (2) 9,000,000 9,830,586 4,125%, 117,152025 3,190,000 3,666,990 4,500%, 02,520026 (2) 9,810,000 11,412,021 2,400%, 03,152030 9,810,000 15,544,15 4,800%, 08/152038 9,800,000 8,195,876 CK Hutchison International Etd, 3,000,000 8,195,876 CK Hutchison International Etd, 22,275,000 2,2421,182 2,800%, 08/15/2038 22,275,000 2,2421,182 4,200%, 08/15/2034 17,956,000 18,924,322 CKH Industrial Copital Etc 17,956,000 18,924,322 1,900%, 07/15/2034 17,956,000 18,924,322 2,000%, 07/15/2034 17,956,000 <td></td> <td></td> <td></td> <td></td>				
6.834%, 1023/2035 10,800,000 14,271,909 Cheniere Corpus Christ Holdings LLC: 4,000,000 4,559,57 7.000%, 66/30/2024 18,219,000 20,020,332 Cigna Corpus 3,000%, 02/15/2022 ¹⁰ 10,000,000 10,509,014 3,005%, 11/30/2022, ¹⁰ 10,000,000 10,523,430 3,000%, 07/15/2023 ¹⁰ 9,000,000 9,830,586 4,125%, 11/15/2024 ¹⁰ 3,190,000 3,666,990 4,125%, 11/15/2025 3,190,000 6,335,534 4,500%, 02/15/2030 15,504,215 3,190,000 6,335,534 KH Hutkison International Ltd., 8,000,000 6,335,534 1,141,2021 4,25%, 04/05/2022 ⁽¹⁰⁾ 8,000,000 6,315,64,215 1,141,2021				
Cheniere Corpus Christi Holdings LLC: 7.000%, 06/30/2024 4,000.00 4,550,957 5.125%, 06/30/2027 18,219.00 20,203,32 Cigrus Corp: 3.900%, 02/15/2022 0 10,000.00 10,509,014 3.050%, 1/130/202 0 10,000.00 10,509,014 3.050%, 1/130/202 0 5,893,94 3.500%, 06/15/2024 0 9,000.00 9,830,586 4.125%, 1/135/2025 9,000.00 3,666,90 4.155%, 1/135/2025 9,000.00 3,800,806 4.125%, 1/135/2025 9,000.00 3,800,806 4.125%, 1/135/2025 9,000.00 3,800,806 4.125%, 1/135/2025 9,000.00 3,800,806 4.125%, 1/135/2025 9,000.00 3,800,806 4.125%, 1/135/2025 9,000.00 3,800,806 4.125%, 1/135/2025 9,000.00 3,800,806 4.125%, 1/135/2025 9,000.00 3,800,806 4.125%, 1/135/2025 9,000.00 3,800,806 4.125%, 1/135/2025 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027 9,000.00 3,800,800 4.125%, 1/135/2027 9,000.00 3,800,806 4.125%, 1/135/2027				
7.000%, 06/30/2024 4,000,000 4,550,957 5.12%, 06/30/2027 3.000%, 07/15/2022 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2023 (2) 3.000%, 07/15/2024 (2) 3.000%, 07/15/2024 (2) 3.000%, 07/15/2024 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2038 (2) 3.000%, 08/15/2034 (2) 3.000%, 08/15/2034 (2) 3.000%, 08/15/2034 (2) 3.000%, 08/15/2034 (2) 3.000%, 08/15/2034 (2) 3.000%, 08/15/2034 (2) 3.000%, 08/15/2036 (2) 3.000%, 08/		10,800,000	14,271,909	
5.125%, 0630/2027 18,219,000 20,020,332 Cigna Corp.:		4,000,000	4 550 057	
Cigna Corp.: 3.90%, 02152022 ⁽²⁾ 10,000,00 10,509,014 3.00%, 07152023 ⁽²⁾ 10,000,00 10,523,430 3.00%, 07152023 ⁽²⁾ 5,512,000 5,859,934 3.50%, 06/15/2024 ⁽²⁾ 9,000,00 9,830,586 4.12%, 11/15/2025 3,190,000 11,412,021 2.40%, 02/25/2026 ⁽²⁾ 9,810,000 11,512,021 4.80%, 08/15/2038 15,000,000 6,335,34 CK Huthison International Ltd., 8,000,000 8,195,876 CNH Industrial Capital LLC: 22,275,000 22,421,182 4.20%, 07/02/2023 22,421,182 4,20%, 07/02/2023 2,411,82 4.20%, 07/15/2024 17,956,00 18,924,322 Columbia Pipeline Group, Inc: 4,50%, 06/01/2025 6,199,00 7,041,615 5.80%, 06/01/2025 6,199,00 7,041,615 5,80%,00%,00/01/2025 Comeast Corp.: 3,30%,040/12027 6,000,00 6,635,306 23,00%,040/12027 6,000,00 6,635,306				
3.90%, 02/15/2022 (2) 10,000,000 10,509,014 3.050%, 11/10/2022 (2) 10,000,000 10,523,430 3.00%, 07/15/2023 (2) 5,512,000 5,859,394 3.500%, 60/15/2024 (2) 9,000,000 9,830,586 4.125%, 11/15/2025 3,190,000 3,666,990 4.500%, 02/25/2026 (2) 9,810,000 11,412,021 2.400%, 03/15/2038 5,000,000 6,335,534 CK Hutchison International Ltd., 2.875%, 04/05/2022 (10) 8,000,000 8,195,876 CNH Industrial Capital LLC: L.595%, 07/02/2023 22,275,000 22,421,182 4.200%, 07/15/2024 2,450,000 2,610,484 CNI Industrial TN, 3.850%, 11/15/2027 (1) 17,956,000 18,924,322 Columbia Pipeline Group, Inc: 4.500%, 06/01/2025 6,199,000 7,041,615 5.800%, 06/01/2045 6,199,000 7,041,615 Comeast Corp.: 3.300%, 04/01/2027 9,125,000 6,635,306 3.300%, 04/01/2027 6,635,306		18,219,000	20,020,332	
3.050%, 11/30/2022 ⁽²⁾ 10,000,000 10,523,430 3.000%, 07/15/2023 ⁽³⁾ 5,512,000 5,859,394 3.500%, 06/15/2024 ⁽²⁾ 9,000,000 9,830,586 4.125%, 11/15/2025 3,190,000 3,666,990 4.500%, 02/25/2026 ⁽²⁾ 9,810,000 11,412,021 2.400%, 03/15/2030 5,000,000 6,335,534 CK Hutchison International Ltd., 8,000,000 6,335,534 2.875%, 04/05/2022 ⁽¹⁾⁽²⁾ 8,000,000 8,195,876 CNH Industrial Capital LLC: 22,275,000 22,421,182 4.00%, 01/15/2024 22,275,000 26,104,84 CNH Industrial NV, 3,850%, 11/15/2027 ⁽¹⁾ 17,956,000 18,924,322 Columbia Pipeline Group, Inc.: 4,000%, 06/10205 6,199,000 7,041,615 5.800%, 06/01/205 6,199,000 7,041,615 5,800%, 06/10205 5.800%, 06/01/205 9,125,000 10,233,412 Comeast Corp.: 3,300%, 04/01/2027 6,635,306		10.000.000	10 509 014	
3.000%, 07/15/2023 ⁽²⁾ 5,512,000 5,859,394 3.500%, 06/15/2024 ⁽²⁾ 9,000,000 9,830,586 4.125%, 11/15/2025 3,190,000 3,666,990 4.500%, 02/25/2026 ⁽²⁾ 9,810,000 11,412,021 2.400%, 03/15/2030 15,000,000 6,335,534 CK Hutchison International Ltd., 8,000,000 8,195,876 2.875%, 04/05/2022 ⁽¹⁾⁽²⁾ 8,000,000 22,421,182 4.00%, 01/15/2024 22,275,000 22,421,182 4.00%, 01/15/2024 2,450,000 2,610,484 CNH Industrial NV, 3,850%, 11/15/2027 ⁽¹⁾ 17,956,000 18,924,322 Columbia Pipeline Group, Inc.: 4,500%, 06/01/2025 6,199,000 7,041,615 5,800%, 06/01/2025 10,776,000 13,135,665 Comeast Corp.: 3,300%, 04/01/2027 9,125,000 10,233,412 3,00%, 04/01/2027 6,000,00 6,635,306				
3.500%, 66/15/2024 (23) 9,000,000 9,830,586 4.125%, 11/15/2025 3,190,000 3,666,990 4.500%, 02/25/2026 (23) 9,810,000 11,412,021 2.400%, 03/15/2030 15,000,000 6,335,534 CK Hutchison International Ltd., ************************************				
4.125%, 11/15/2025 3,190,000 3,666,990 4.500%, 02/25/2026 (2) 9,810,000 11,412,021 2.400%, 03/15/2036 15,000,000 15,564,215 4.800%, 08/15/2038 5,000,000 6,335,534 CK Hutchison International Ltd., 8,000,000 8,195,876 CNH Industrial Capital LLC: 9,000,000 22,421,182 4.200%, 07/02/2023 22,275,000 22,421,182 4.200%, 01/15/2024 2,450,000 2,610,484 CNH Industrial NV, 3,850%, 11/15/2027 (1) 17,956,000 18,924,322 Columbia Pipeline Group, Inc.: 4,500%, 06/01/2025 6,199,000 7,041,615 5,800%, 06/01/2025 10,776,000 13,135,665 Comcast Corp.: 9,125,000 10,233,412 3,300%, 04/01/2027 9,125,000 6,635,306				
4.50%, 02/25/2026 (2) 9,810,000 11,412,021 2.400%, 03/15/2030 15,000,000 15,564,215 4.800%, 08/15/2038 5,000,000 6,335,534 CK Hutchison Intentational Ltd., 2.875%, 04/05/2022 (1)(2) 8,000,000 8,195,876 CNH Industrial Capital LLC: 1.950%, 07/02/2023 22,275,000 22,421,182 4.200%, 01/15/2024 2,450,000 2,610,484 CNH Industrial NV, 3.850%, 11/15/2027 (1) 17,956,000 18,924,322 Columbia Pipeline Group, Inc.: 4.500%, 06/01/2025 6,199,000 7,041,615 5.800%, 06/01/2045 10,776,000 13,135,665 Comeast Corp.: 3.300%, 04/01/2027 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306				
2.40%, 03/15/2030 15,000,000 15,564,215 4.800%, 08/15/2038 5,000,000 6,335,534 CK Hutchison International Ltd., 2.875%, 04/05/2022 (1/12) 8,000,000 8,195,876 CNI Industrial Capital LLC: 1.950%, 07/02/2023 22,275,000 22,421,182 4.200%, 01/15/2024 2,450,000 2,610,484 CNI Industrial NV, 3.850%, 11/15/2027 (1) 17,956,000 18,924,322 Columbia Pipeline Group, Inc.: 4.500%, 06/01/2025 6,199,000 7,041,615 5.800%, 06/01/2045 10,776,000 13,135,665 Comeast Corp.: 3.300%, 04/01/2027 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306	4.500%, 02/25/2026 (2)			
CK Hutchison International Ltd., 8,000,000 8,195,876 2.875%, 04/05/2022 (1)(2) 8,000,000 8,195,876 CNH Industrial Capital LLC:	2.400%, 03/15/2030	15,000,000		
2.875%, 04/05/2022 (1)(2) 8,000,000 8,195,876 CNH Industrial Capital LLC:	4.800%, 08/15/2038	5,000,000	6,335,534	
CNH Industrial Capital LLC: 1.950%, 07/02/2023 22,275,000 22,421,182 4.200%, 01/15/2024 2,450,000 2,610,484 CNH Industrial NV, 3.850%, 11/15/2027 (1) 17,956,000 18,924,322 Columbia Pipeline Group, Inc.: 4.500%, 06/01/2025 6,199,000 7,041,615 5.800%, 06/01/2045 10,776,000 13,135,665 Comeast Corp.: 3.300%, 04/01/2027 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306				
1.950%, 07/02/2023 22,275,000 22,421,182 4.200%, 01/15/2024 2,450,000 2,610,484 CNH Industrial NV, 3.850%, 11/15/2027 (1) 17,956,000 18,924,322 Columbia Pipeline Group, Inc.: 4.500%, 06/01/2025 6,199,000 7,041,615 5.800%, 06/01/2045 10,776,000 13,135,665 Comeast Corp.: 3.300%, 04/01/2027 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306		8,000,000	8,195,876	
4.200%, 01/15/2024 2,450,000 2,610,484 CNH Industrial NV, 17,956,000 18,924,322 3.850%, 11/15/2027 (1) 17,956,000 18,924,322 Columbia Pipeline Group, Inc.: *** *** 4.500%, 06/01/2025 6,199,000 7,041,615 5.800%, 06/01/2045 10,776,000 13,135,665 Comeast Corp.: 3.300%, 04/01/2027 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306				
CNH Industrial NV, 3.850%, 11/15/2027 (1) 17,956,000 18,924,322 Columbia Pipeline Group, Inc.: 4.500%, 06/01/2025 6,199,000 7,041,615 5.800%, 06/01/2045 10,776,000 13,135,665 Comeast Corp.: 3.300%, 04/01/2027 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306				
3.850%, 11/15/2027 (1) 17,956,000 18,924,322 Columbia Pipeline Group, Inc.: ****		2,450,000	2,610,484	
Columbia Pipeline Group, Inc.: 4.500%, 06/01/2025 6,199,000 7,041,615 5.800%, 06/01/2045 10,776,000 13,135,665 Comeast Corp.: 3.300%, 04/01/2027 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306				
4.500%, 6/01/2025 6,199,000 7,041,615 5.800%, 06/01/2045 10,776,000 13,135,665 Comeast Corp.: 3.300%, 04/01/2027 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306		17,956,000	18,924,322	
5.800%, 06/01/2045 10,776,000 13,135,665 Comeast Corp.: 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306		· • • • • • • • • • • • • • • • • • • •	7041615	
Comeast Corp.: 3.300%, 04/01/2027 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306				
3.300%, 04/01/2027 9,125,000 10,233,412 3.200%, 07/15/2036 6,000,000 6,635,306		10,7/6,000	13,130,000	
3.200%, 07/15/2036 6,635,306		0.125.000	10 223 412	
5,969%, 11/01/2047 8 622 000 10 222 878	3.969%, 11/01/2047	8,622,000		

Schedule of Investments, June 30, 2020 (Chaudited)			
	Principal		% of
10500/ 10/15/050	Amount	Value	Net Assets
4.950%, 10/15/2058	10,000,000	14,222,776	
CommonSpirit Health,	12 000 000	12 260 006	
3.347%, 10/01/2029	12,900,000	13,268,896	
Conagra Brands, Inc.:	222,000	222.500	
4.950%, 08/15/2020	332,000	333,599	
9.750%, 03/01/2021	4,548,000	4,788,743	
7.125%, 10/01/2026	6,441,000	8,082,863	
7.000%, 10/01/2028	4,300,000	5,728,840	
5.300%, 11/01/2038	5,000,000	6,538,564	
Coming, Inc.,			
4.375%, 11/15/2057	9,000,000	10,342,708	
Costco Wholesale Corp.:			
1.375%, 06/20/2027	8,600,000	8,782,290	
1.600%, 04/20/2030	15,000,000	15,147,379	
Cox Communications, Inc.:			
3.850%, 02/01/2025 (2)	4,725,000	5,158,460	
3.350%, 09/15/2026 (2)	4,450,000	4,920,886	
4.800%, 02/01/2035 (2)	14,000,000	17,609,365	
8.375%, 03/01/2039 (2)	19,011,000	31,056,816	
CSX Corp.,			
4.650%, 03/01/2068	9,000,000	11,733,313	
CVS Health Corp.:			
3.625%, 04/01/2027	3,000,000	3,368,964	
3.250%, 08/15/2029	8,000,000	8,839,029	
4.780%, 03/25/2038	33,000,000	41,005,864	
5.125%, 07/20/2045	15,000,000	19,327,489	
5.050%, 03/25/2048	19,300,000	25,280,928	
Daimler Finance North America LLC:			
3.400%, 02/22/2022 ⁽²⁾	6,550,000	6,766,608	
2.550%, 08/15/2022 (2)	30,000,000	30,770,849	
1.750%, 03/10/2023 ⁽²⁾	20,000,000	20,144,711	
Danone SA,			
2.589%, 11/02/2023 (1)(2)	19,600,000	20,620,202	
Dentsply Sirona,			
3.250%, 06/01/2030	5,000,000	5,256,584	
Deutsche Telekom International Finance BV,			
8.750%, 06/15/2030 (1)	5,661,000	8,855,828	
Diamond 1 Finance Corp. / Diamond 2 Finance Corp.:			
4.420%, 06/15/2021 ⁽²⁾	50,575,000	51,988,541	
5.450%, 06/15/2023 ⁽²⁾	15,043,000	16,454,218	
6.020%, 06/15/2026 ⁽²⁾	49,408,000	56,645,054	
Dollar General Corp.,			
3.500%, 04/03/2030	7,000,000	7,862,696	
Dominion Gas Holdings LLC,			
2.800%, 11/15/2020	7,275,000	7,324,939	
DuPont de Nemours, Inc.:			
4.493%, 11/15/2025	10,000,000	11,502,041	
5.319%, 11/15/2038	29,000,000	36,768,121	
DXC Technology Co.:			
4.250%, 04/15/2024	54,525,000	58,627,713	
4.750%, 04/15/2027	28,201,000	30,920,671	
EI du Pont de Nemours and Co.,	,,,	,,	
2.300%, 07/15/2030	7,450,000	7,738,871	
Elanco Animal Health, Inc.,	,,.50,000	1,730,071	
4.272%, 08/28/2023	10,000,000	10,500,000	
Element Fleet Management Corp.,	,,	,,	
3.850%, 06/15/2025 (1)(2)	15,000,000	15,396,993	
Emerson Electric Co.,	12,000,000	,,	
2.750%, 10/15/2050	16,158,000	16,280,194	
Enable Midstream Partners LP,	10,120,000	10,200,171	
3.900%, 05/15/2024	5,000,000	4,897,646	
Enbridge Energy Partners LP:	3,000,000	4,07/,040	
7.500%, 04/15/2038	4 500 000	6 104 200	
7.30%, 04/13/2038 7.375%, 10/15/2045	4,500,000	6,194,380	
	20,000,000	28,656,261	
Encana Corp.,	20 000 000	10.050.500	
3.900%, 11/15/2021	20,000,000	19,950,509	
Energy Transfer Operating LP:			
5.500%, 06/01/2027	5,468,000	6,094,641	
5.800%, 06/15/2038	7,797,000	7,945,916	

Schoule of investments, valie 50, 2020 (Chauditea)	Principal		% of
	Amount	Value	Net Assets
6.000%, 06/15/2048	10,000,000	10,371,776	11001135005
6.250%, 04/15/2049	3,850,000	4,081,432	
Energy Transfer Partners LP:			
4.050%, 03/15/2025	21,190,000	22,485,389	
6.050%, 06/01/2041	1,968,000	2,031,638	
6.500%, 02/01/2042	5,621,000	6,088,872	
5.950%, 10/01/2043	3,550,000	3,637,777	
6.125%, 12/15/2045	5,797,000	5,974,513	
Eni SpA,			
4.250%, 05/09/2029 (1)(2)	18,250,000	19,748,107	
Enterprise Products Operating LLC:			
3.700%, 02/15/2026	8,350,000	9,383,750	
5.750%, 03/01/2035	4,930,000	6,097,080	
EQT Midstream Partners LP:			
4.750%, 07/15/2023	10,405,000	10,475,026	
4.000%, 08/01/2024	3,000,000	2,841,870	
4.125%, 12/01/2026	10,000,000	9,168,700	
Equinix, Inc., 2.150%, 07/15/2030	0.675.000	0.500.150	
ERAC USA Finance LLC,	9,675,000	9,590,150	
3.300%, 12/01/2026 ⁽²⁾	20,225,000	20,538,194	
5.300%, 12/01/2026 Exxon Mobil Corp.:	20,223,000	20,330,174	
1.571%, 04/15/2023	3,500,000	3,592,105	
2.992%, 03/19/2025	33,700,000	36,590,949	
3.294%, 03/19/2027	10,000,000	11,222,176	
3.482%, 03/19/2030	22,250,000	25,321,869	
2.610%, 10/15/2030	14,500,000	15,522,843	
FedEx Corp.,			
4.950%, 10/17/2048	15,000,000	17,403,247	
Ferguson Finance PLC:			
4.500%, 10/24/2028 ⁽¹⁾⁽²⁾	34,125,000	37,884,515	
3.250%, 06/02/2030 (1)(2)	28,100,000	28,788,459	
Fidelity National Information Services, Inc.:			
3.500%, 04/15/2023	12,188,000	13,048,658	
3.875%, 06/05/2024	582,000	642,353	
4.500%, 08/15/2046	17,040,000	21,029,963	
Fisery, Inc.:			
3.500%, 10/01/2022	5,410,000	5,717,459	
3.200%, 07/01/2026	11,650,000	12,894,335	
4.200%, 10/01/2028 2.650%, 06/01/2030	5,000,000 28,900,000	5,867,028 30,621,573	
4.400%, 07/01/2049	3,500,000	4,259,793	
Florida Gas Transmission Co. LLC,	3,300,000	4,237,773	
2.550%, 07/01/2030 ⁽²⁾	18,500,000	18,944,841	
FMC Corp.:	10,500,000	10,5 1 1,0 11	
4.100%, 02/01/2024	46,920,000	50,647,644	
3.200%, 10/01/2026	5,000,000	5,397,418	
Fomento Economico Mexicano SAB de CV:		,, -	
2.875%, 05/10/2023 (1)	5,000,000	5,180,874	
4.375%, 05/10/2043 (1)	1,874,000	2,263,963	
3.500%, 01/16/2050 (1)	20,500,000	21,159,288	
Ford Motor Credit Co. LLC:			
3.200%, 01/15/2021	25,000,000	24,625,000	
3.336%, 03/18/2021	7,500,000	7,422,825	
3.339%, 03/28/2022	5,000,000	4,836,000	
2.979%, 08/03/2022	34,690,000	33,248,631	
3.087%, 01/09/2023	5,900,000	5,619,750	
4.140%, 02/15/2023	10,000,000	9,784,500	
5.584%, 03/18/2024	9,350,000	9,440,695	
3.664%, 09/08/2024	5,565,000	5,246,181	
Fortive Corp.,			
2.350%, 06/15/2021	5,125,000	5,189,617	
Fortune Brands Home & Security, Inc.,	12 000 000	15 002 207	
3.250%, 09/15/2029 Fracenius Medical Cara US Financa II. Inc.	15,000,000	15,992,296	
Fresenius Medical Care US Finance II, Inc., 4.750%, 10/15/2024 ⁽²⁾	14,530,000	15 720 015	
4./50%, 10/15/2024 ^{CV} Fresenius Medical Care US Finance III, Inc.,	14,550,000	15,730,015	
3.750%, 06/15/2029 ⁽²⁾	14,200,000	15,402,462	
3.13070, 00:13/2047	17,200,000	15,702,702	

Schedule of Investments, June 30, 2020 (Unaudited)			
	Principal		% of
	Amount	Value	Net Assets
General Dynamics Corp.: 3.250%, 04/01/2025	4,000,000	4,436,089	
3.500%, 04/01/2027	10,500,000	12,004,977	
General Electric Co.:	10,500,000	12,004,777	
3.150%, 09/07/2022	11,538,000	12,082,899	
3.100%, 01/09/2023	2,850,000	2,984,790	
3.450%, 05/01/2027	4,000,000	4,094,057	
3.625%, 05/01/2030	10,000,000	10,011,307	
6.150%, 08/07/2037	13,124,000	15,295,754	
6.875%, 01/10/2039	5,000,000	6,142,387	
General Motors Financial Co., Inc.:			
2.450%, 11/06/2020	9,000,000	9,014,103	
4.200%, 03/01/2021	30,000,000	30,398,908	
4.375%, 09/25/2021	2,675,000	2,747,305	
3.450%, 01/14/2022 3.150%, 06/30/2022	5,000,000	5,081,917	
5.100%, 01/17/2024	6,000,000 33,000,000	6,104,225 35,273,551	
2.900%, 02/26/2025	13,000,000	12,948,162	
Genpact Luxembourg Sarl,	13,000,000	12,7 10,102	
3.375%, 12/01/2024 (1)	24,000,000	24,766,543	
Gilead Sciences, Inc.,			
4.600%, 09/01/2035	4,600,000	6,036,202	
Glencore Funding LLC:			
4.125%, 05/30/2023 ⁽²⁾	13,691,000	14,636,077	
4.625%, 04/29/2024 ⁽²⁾	35,620,000	38,989,937	
4.000%, 04/16/2025 (2)	4,450,000	4,835,719	
4.000%, 03/27/2027 (2)	25,550,000	27,384,036	
3.875%, 10/27/2027 ⁽²⁾	2,000,000	2,125,839	
4.875%, 03/12/2029 ⁽²⁾	11,000,000	12,398,992	
Global Payments, Inc.: 4.000%, 06/01/2023	19,700,000	21,356,087	
2.900%, 05/15/2030	14,467,000	15,181,015	
Grupo Bimbo SAB de CV:	11,107,000	13,101,013	
4.500%, 01/25/2022 ⁽¹⁾⁽²⁾	17,505,000	18,336,951	
3.875%, 06/27/2024 ⁽¹⁾⁽²⁾	18,220,000	19,567,941	
4.875%, 06/27/2044 (1)(2)	7,400,000	8,273,917	
4.700%, 11/10/2047 ⁽¹⁾⁽²⁾	25,000,000	27,605,750	
Gulf South Pipeline Co. LP,			
4.000%, 06/15/2022	3,633,000	3,698,869	
Gulfstream Natural Gas System LLC,			
4.600%, 09/15/2025 ⁽²⁾	5,000,000	5,693,506	
Halliburton Co.,	551,000	505 147	
3.800%, 11/15/2025	551,000	595,147	
HCA, Inc.: 5.250%, 04/15/2025	30,686,000	35,192,622	
4.500%, 02/15/2027	5,000,000	5,574,854	
Hewlett Packard Enterprise Co.:	3,000,000	3,371,031	
3.600%, 10/15/2020	10,000,000	10,062,800	
4.400%, 10/15/2022	15,150,000	16,218,539	
HP, Inc.:			
2.200%, 06/17/2025	15,000,000	15,482,441	
3.000%, 06/17/2027	35,000,000	36,694,567	
Hubbell, Inc.,			
3.150%, 08/15/2027	11,700,000	12,163,800	
Husky Energy, Inc.,	20,000,000	10.001.010	
4.400%, 04/15/2029 ⁽¹⁾	20,000,000	19,991,918	
Hutchison Whampoa International Ltd., 3.625%, 10/31/2024 (1)(2)	7 850 000	9 510 667	
3.625%, 10/31/2024 (Analysis) Hyundai Capital America:	7,850,000	8,510,667	
2.750%, 09/18/2020 ⁽²⁾	6,000,000	6,013,060	
3.000%, 03/18/2021 ⁽²⁾	15,000,000	15,146,803	
3.750%, 07/08/2021 ⁽²⁾	12,950,000	13,193,364	
3.950%, 02/01/2022 ⁽²⁾	17,222,000	17,714,245	
3.100%, 04/05/2022 ⁽²⁾	21,255,000	21,681,732	
3.000%, 06/20/2022 (2)	6,222,000	6,337,441	
3.400%, 06/20/2024 (2)	19,025,000	19,622,464	
Hyundai Capital Services, Inc.,			
2.625%, 09/29/2020 (1)(2)	5,150,000	5,162,131	

Schedule of Thyestments, June 30, 2020 (Chaudited)	Principal		% of
	Amount	Value	Net Assets
Infor, Inc.,	<u> </u>		
1.750%, 07/15/2025 (2)	17,375,000	17,447,591	
Ingersoll-Rand Luxembourg Finance SA,			
4.500%, 03/21/2049 ⁽¹⁾	10,000,000	11,962,620	
Ingredion, Inc., 2.900%, 06/01/2030	26,775,000	28,508,544	
International Business Machines Corp.,	20,773,000	26,306,344	
4.150%, 05/15/2039	11,325,000	13,712,422	
JM Smucker Co.:			
3.500%, 03/15/2025	5,000,000	5,541,237	
2.375%, 03/15/2030	9,125,000	9,316,725	
Johnson Controls International PLC:			
6.000%, 01/15/2036 ⁽¹⁾ 4.500%, 02/15/2047 ⁽¹⁾	892,000	1,121,507	
4.500%, 02/15/2047 · · · · · · · · · · · · · · · · · · ·	4,400,000 1,713,000	5,014,256 2,033,212	
Kansas City Southern:	1,713,000	2,033,212	
4.700%, 05/01/2048	10,075,000	12,708,460	
3.500%, 05/01/2050	12,000,000	12,822,591	
Kellogg Co.,			
2.100%, 06/01/2030	20,000,000	20,258,782	
Keysight Technologies, Inc.,		27.122.55	
4.600%, 04/06/2027 Kinder Margan Energy Partners I P	22,450,000	26,423,561	
Kinder Morgan Energy Partners LP: 4.300%, 05/01/2024	10,000,000	10,963,707	
6.950%, 01/15/2038	14,008,000	18,772,977	
6.500%, 09/01/2039	5,359,000	6,747,029	
7.500%, 11/15/2040	6,617,000	9,339,083	
Kinder Morgan, Inc.:			
5.000%, 02/15/2021 (2)	4,155,000	4,244,310	
5.625%, 11/15/2023 ⁽²⁾	5,017,000	5,655,844	
8.050%, 10/15/2030 7.800%, 08/01/2031	3,670,000	4,834,499	
7.750%, 01/15/2032	14,995,000 26,569,000	20,351,293 37,134,367	
Kraft Heinz Foods Co.:	20,309,000	37,131,307	
2.800%, 07/02/2020	563,000	563,000	
4.000%, 06/15/2023	7,000,000	7,378,152	
3.000%, 06/01/2026	10,000,000	10,078,785	
5.000%, 07/15/2035	14,740,000	16,218,188	
L3Harris Technologies, Inc.,			
3.832%, 04/27/2025	5,000,000	5,580,286	
Laboratory Corp. of America Holdings, 3.200%, 02/01/2022	2,400,000	2,489,472	
Lafarge SA,	2,100,000	2,100,172	
7.125%, 07/15/2036 ⁽¹⁾	893,000	1,170,471	
Leidos, Inc.:			
3.625%, 05/15/2025 (2)	12,925,000	14,084,502	
4.375%, 05/15/2030 ⁽²⁾	11,500,000	12,954,175	
Lennar Corp.,			
4.125%, 01/15/2022 Lennox International, Inc.,	496,000	502,200	
3.000%, 11/15/2023	5,930,000	6,117,115	
Lockheed Martin Corp.,	3,730,000	0,117,113	
3.100%, 01/15/2023	5,000,000	5,317,367	
Magellan Midstream Partners LP:			
3.200%, 03/15/2025	5,000,000	5,064,442	
3.950%, 03/01/2050	5,100,000	5,100,497	
Marathon Petroleum Corp.:	10.025.000	10.000.007	
3.400%, 12/15/2020 3.625%, 09/15/2024	10,825,000	10,928,006	
3.025%, 09/15/2024 4.750%, 09/15/2044	1,600,000 1,500,000	1,706,003 1,563,687	
Marshfield Clinic Health System, Inc.,	1,500,000	1,505,007	
2.703%, 02/15/2030	10,650,000	10,729,789	
Martin Marietta Materials, Inc.:		•	
2.500%, 03/15/2030	6,200,000	6,240,958	
6.250%, 05/01/2037	893,000	1,117,943	
Masco Corp.,	2000000	5 440 005	
4.450%, 04/01/2025 McDonald's Corp.:	5,000,000	5,662,985	
3.300%, 07/01/2025	3,000,000	3,332,809	
	3,000,000	5,552,007	

Schedule of Investments, June 30, 2020 (Chadulted)			
	Principal		% of
	Amount	Value	Net Assets
3.500%, 07/01/2027	6,000,000	6,812,931	
Medtronic, Inc.,			
3.150%, 03/15/2022	1,562,000	1,637,741	
Microchip Technology, Inc.:			
3.922%, 06/01/2021	19,981,000	20,370,409	
4.333%, 06/01/2023	16,455,000	17,750,995	
Microsoft Corp.:	10,433,000	17,750,775	
	0.002.000	12.720.040	
3.950%, 08/08/2056	9,903,000	12,728,069	
2.675%, 06/01/2060	2,097,000	2,181,574	
Molex Electronic Technologies LLC,			
3.900%, 04/15/2025 ⁽²⁾	9,365,000	9,758,107	
Mosaic Co.:			
4.250%, 11/15/2023	36,878,000	38,696,546	
5.450%, 11/15/2033	2,000,000	2,122,816	
4.875%, 11/15/2041	5,000,000	4,915,517	
MPLX LP:		, -,-	
4.500%, 07/15/2023	18,255,000	19,622,549	
5.250%, 01/15/2025	9,276,000	9,645,454	
4.000%, 02/15/2025	6,000,000	6,411,868	
4.875%, 06/01/2025	18,665,000	20,835,361	
4.125%, 03/01/2027	11,700,000	12,463,085	
4.500%, 04/15/2038	5,725,000	5,726,079	
Mylan NV:			
3.150%, 06/15/2021 (1)	5,000,000	5,104,536	
3.950%, 06/15/2026 ⁽¹⁾	32,400,000	36,224,873	
Mylan, Inc.:			
3.125%, 01/15/2023 (2)	5,000,000	5,254,918	
4.550%, 04/15/2028	14,500,000	16,659,541	
Newell Brands, Inc.,	14,500,000	10,039,341	
	15 000 000	15 447 000	
3.850%, 04/01/2023	15,000,000	15,447,000	
NIKE, Inc.,			
2.850%, 03/27/2030	7,000,000	7,784,462	
Norfolk Southern Corp.,			
3.050%, 05/15/2050	15,000,000	15,444,226	
Nutrien Ltd.:			
3.375%, 03/15/2025 ⁽¹⁾	5,125,000	5,586,534	
4.200%, 04/01/2029 ⁽¹⁾	7,000,000	8,123,250	
nVent Finance Sarl,	,,,,,,,,,,,	0,123,230	
4.550%, 04/15/2028 ⁽¹⁾	26 100 000	20.016.424	
	26,190,000	28,016,424	
Occidental Petroleum Corp.:	11,000,000	0.025.500	
3.200%, 08/15/2026	11,000,000	8,937,500	
7.500%, 05/01/2031	7,170,000	6,666,021	
7.875%, 09/15/2031	6,320,000	5,984,281	
ONEOK, Inc.:			
7.500%, 09/01/2023	5,000,000	5,736,205	
2.750%, 09/01/2024	1,200,000	1,210,690	
Oracle Corp.,			
2.800%, 04/01/2027	41,225,000	45,022,025	
Orange SA,	1.3223,000	,,	
9.000%, 03/01/2031 (1)	29,044,000	47,385,027	
	29,044,000	+1,303,021	
Otis Worldwide Corp.,	2.025.000	2 202 272	
3.362%, 02/15/2050 ⁽²⁾	3,025,000	3,203,370	
PACCAR Financial Corp.,			
2.650%, 04/06/2023	15,000,000	15,830,877	
Pactiv LLC,			
7.950%, 12/15/2025	286,000	304,590	
Penske Truck Leasing Co.,			
2.700%, 11/01/2024 ⁽²⁾	5,275,000	5,427,035	
PepsiCo, Inc.,		•	
2.750%, 03/19/2030	22,000,000	24,522,828	
PerkinElmer, Inc.,	22,000,000	2.,022,020	
3.300%, 09/15/2029	24 200 000	25 027 770	
	24,200,000	25,937,779	
Pernod Ricard SA:			
4.450%, 01/15/2022 (1/2)	331,000	349,511	
4.250%, 07/15/2022 (1)(2)	20,527,000	21,907,032	
Perrigo Finance Unlimited Co.,			
4.375%, 03/15/2026 (1)	4,875,000	5,316,415	
Pfizer, Inc.,			
5.800%, 08/12/2023	3,938,000	4,570,808	
	- / /- **	× ×	

Schedule of Investments, June 30, 2020 (Chaudited)			
	Principal		% of
Phillips 66.	Amount	Value	Net Assets
Phillips 66: 2.150%, 12/15/2030	12,000,000	11,648,464	
5.875%, 05/01/2042	6,000,000	8,115,563	
4.875%, 11/15/2044	21,130,000	26,159,853	
Phillips 66 Partners LP:			
3.605%, 02/15/2025	3,000,000	3,201,888	
3.550%, 10/01/2026	7,000,000	7,586,020	
3.150%, 12/15/2029	12,000,000	12,285,800	
Plains All American Pipeline LP / PAA Finance Corp., 3.550%, 12/15/2029	10,000,000	9,742,551	
POSCO,	10,000,000	9,742,331	
4.250%, 10/28/2020 ⁽¹⁾⁽²⁾	975,000	984,029	
Procter & Gamble Co.,	,	•	
3.000%, 03/25/2030	9,150,000	10,475,668	
Raytheon Technologies Corp.:			
3.500%, 03/15/2027 ⁽²⁾	9,578,000	10,777,601	
7.500%, 09/15/2029	8,000,000	11,440,781	
2.250%, 07/01/2030	12,375,000	12,888,573	
4.350%, 04/15/2047 ⁽²⁾ 3.125%, 07/01/2050	9,175,000 6,000,000	11,122,099 6,376,718	
Regency Energy Partners LP / Regency Energy Finance Corp.,	0,000,000	0,570,718	
5.875%, 03/01/2022	8,955,000	9,449,080	
Rio Tinto Alcan, Inc.,	-yy- + +	, -,	
5.750%, 06/01/2035 ⁽¹⁾	446,000	641,564	
Sabine Pass Liquefaction LLC:			
5.625%, 03/01/2025	17,500,000	20,001,257	
5.875%, 06/30/2026	60,000,000	70,500,000	
Samarco Mineracao SA,	4.462.000	2 209 400	
5.750%, 10/24/2023 ⁽¹⁾⁽²⁾⁽⁹⁾ Seagate HDD Cayman,	4,463,000	2,298,490	
4.750%, 06/01/2023 ⁽¹⁾	7,500,000	7,909,649	
Shell International Finance BV:	,,,,,,,,,	,,,,-	
2.375%, 04/06/2025 (1)	8,875,000	9,421,063	
3.250%, 05/11/2025 (1)	5,725,000	6,342,197	
2.750%, 04/06/2030 (1)	8,750,000	9,486,648	
4.125%, 05/11/2035 (1)	10,000,000	12,083,579	
Sherwin-Williams Co.,			
4.500%, 06/01/2047 Shire Acquisitions Investments Iroland DAC	4,000,000	4,869,493	
Shire Acquisitions Investments Ireland DAC, 2.875%, 09/23/2023 ⁽¹⁾	26,223,000	27,791,725	
SK Telecom Co. Ltd.,	20,223,000	21,171,123	
6.625%, 07/20/2027 (1)(2)	1,339,000	1,764,669	
Smithfield Foods, Inc.:			
2.650%, 10/03/2021 (2)	6,000,000	5,933,765	
3.350%, 02/01/2022 ⁽²⁾	30,802,000	30,564,389	
Sociedad Quimica y Minera de Chile SA,			
3.625%, 04/03/2023 ⁽¹⁾⁽²⁾ Solvay Finance America LLC,	10,000,000	10,315,000	
4.450%, 12/03/2025 ⁽²⁾	61,307,000	69,252,940	
Spectra Energy Partners LP,	01,507,000	07,232,710	
4.500%, 03/15/2045	7,000,000	7,943,778	
Steel Dynamics, Inc.:			
2.400%, 06/15/2025	5,000,000	5,149,495	
3.250%, 01/15/2031	7,000,000	7,139,625	
Sunoco Logistics Partners Operations LP:	12 000 000	12 (04 202	
3.900%, 07/15/2026 5.400%, 10/01/2047	12,000,000 7,425,000	12,604,383 7,428,811	
Suntory Holdings Ltd.:	7,423,000	7,420,011	
2.550%, 06/28/2022 ⁽¹⁾⁽²⁾	16,500,000	16,967,540	
2.250%, 10/16/2024 ⁽¹⁾⁽²⁾	8,500,000	8,852,983	
Sysco Corp.:			
5.650%, 04/01/2025	10,165,000	11,865,272	
3.300%, 07/15/2026	11,550,000	12,369,642	
Takeda Pharmaceutical Co. Ltd.,			
3.175%, 07/09/2050 ⁽¹⁾⁽⁸⁾	25,000,000	24,918,897	
Target Corp., 2.250%, 04/15/2025	15,850,000	16,951,731	
Z.250%, 04/15/2025 TC PipeLines LP:	13,830,000	10,71,/31	
4.375%, 03/13/2025	31,115,000	33,339,638	
	31,113,000	,,	

Schedule of Investments, June 30, 2020 (Chaudited)	Principal		0/ a£
	Principal Amount	Value	% of Net Assets
3.900%, 05/25/2027	10,327,000	10,861,745	Tet Assets
Telecom Italia Capital SA,	10,527,000	10,001,715	
7.200%, 07/18/2036 (1)	5,475,000	6,515,250	
Telefonica Emisiones SA:			
5.462%, 02/16/2021 (1)	8,830,000	9,090,597	
4.665%, 03/06/2038 (1)	4,000,000	4,787,188	
5.213%, 03/08/2047 ⁽¹⁾	7,225,000	8,998,936	
5.520%, 03/01/2049 (1)	10,375,000	13,644,538	
Telefonica Emisiones SAU,			
4.895%, 03/06/2048 (1)	12,550,000	15,137,703	
Teva Pharmaceutical Finance Netherlands III BV:			
2.800%, 07/21/2023 (1)	25,000,000	23,617,188	
3.150%, 10/01/2026 ⁽¹⁾	15,000,000	13,393,200	
Textron, Inc.,	10 (75 000	10.507.000	
3.000%, 06/01/2030 Thomas Fisher Scientific Inc.	19,675,000	19,587,888	
Thermo Fisher Scientific, Inc., 3.000%, 04/15/2023	7,975,000	8,450,762	
Time Warner Cable LLC:	7,973,000	0,430,702	
6.550%, 05/01/2037	893,000	1,174,777	
6.750%, 06/15/2039	2,767,000	3,676,802	
Timken Co.:	2,7.07,000	-,,	
3.875%, 09/01/2024	6,255,000	6,562,616	
4.500%, 12/15/2028	6,550,000	7,060,268	
Transcontinental Gas Pipe Line Co. LLC:			
7.250%, 12/01/2026	3,500,000	4,403,886	
4.600%, 03/15/2048	5,150,000	5,856,213	
TTX Co.:			
3.600%, 01/15/2025 ⁽²⁾	5,000,000	5,495,824	
3.900%, 02/01/2045 ⁽²⁾	10,250,000	11,945,721	
4.600%, 02/01/2049 ⁽²⁾	8,325,000	10,785,598	
Tyson Foods, Inc.,			
5.100%, 09/23/2048	10,000,000	12,861,940	
Upjohn, Inc.:	5 000 000	5 272 272	
3.850%, 06/22/2040 ⁽²⁾ 4.000%, 06/22/2050 ⁽²⁾	5,000,000	5,373,272	
4.000%, 00/22/2030 V	11,000,000	11,699,436	
3.600%, 04/03/2025	45,000,000	48,732,383	
Valaris PLC,	15,000,000	10,732,303	
5.200%, 03/15/2025 (1)	4,000,000	339,800	
Vale Overseas Ltd.:	,,	,	
6.250%, 08/10/2026 (1)	15,806,000	18,591,808	
8.250%, 01/17/2034 (1)	8,526,000	11,947,057	
6.875%, 11/21/2036 ⁽¹⁾	3,483,000	4,550,540	
6.875%, 11/10/2039 ⁽¹⁾	16,643,000	21,719,281	
Valero Energy Corp.:			
2.850%, 04/15/2025	15,000,000	15,829,143	
4.000%, 04/01/2029	15,475,000	17,213,938	
6.625%, 06/15/2037	2,100,000	2,792,627	
Valero Energy Partners LP,			
4.375%, 12/15/2026	10,000,000	11,337,522	
Verisk Analytics, Inc., 5 800%, 05/01/2021	0.225.000	0.075.012	
5.800%, 05/01/2021 Verizon Communications, Inc.:	8,325,000	8,675,913	
3.000%, 03/22/2027	5,000,000	5,546,695	
4.329%, 09/21/2028	3,077,000	3,703,239	
4.500%, 08/10/2033	16,325,000	20,335,250	
4.272%, 01/15/2036	8,148,000	10,076,543	
5.250%, 03/16/2037	28,793,000	38,546,958	
4.812%, 03/15/2039	36,839,000	48,121,929	
4.862%, 08/21/2046	2,500,000	3,394,891	
Vodafone Group PLC:			
7.875%, 02/15/2030 (1)	3,100,000	4,514,826	
5.000%, 05/30/2038 (1)	6,800,000	8,546,349	
4.375%, 02/19/2043 (1)	15,554,000	18,102,084	
Volkswagen Group of America Finance LLC:			
4.000%, 11/12/2021 (2)	8,845,000	9,207,670	
4.250%, 11/13/2023 (2)	17,350,000	18,986,292	
2.850%, 09/26/2024 ⁽²⁾	14,000,000	14,730,565	
3.350%, 05/13/2025 ⁽²⁾	10,000,000	10,672,358	

The accompanying notes are an integral part of these financial statements.

Schedule of Investments, June 30, 2020 (Unaudited)			
	Principal		% of
Volum Matrida Co	Amount	Value	Net Assets
Vulcan Materials Co., 4.700%, 03/01/2048	2 446 000	2 072 920	
Wabtec Corp.:	3,446,000	3,972,830	
4.375%, 08/15/2023	2,678,000	2,806,485	
4.400%, 03/15/2024	24,825,000	26,318,056	
3.450%, 11/15/2026	19,315,000	19,882,485	
Walgreens Boots Alliance, Inc.:			
3.300%, 11/18/2021	6,383,000	6,583,431	
3.450%, 06/01/2026	5,934,000	6,427,677	
3.200%, 04/15/2030	13,575,000	14,024,389	
4.500%, 11/18/2034	4,750,000	5,310,077	
4.800%, 11/18/2044	8,520,000	9,225,759	
Waste Connections, Inc.,	7.525.000	7.040.040	
2.600%, 02/01/2030 ⁽¹⁾ Waste Management, Inc.,	7,525,000	7,940,049	
3.450%, 06/15/2029	5,000,000	5,150,365	
Western Gas Partners LP:	3,000,000	3,130,303	
4.000%, 07/01/2022	10,463,000	10,429,518	
3.950%, 06/01/2025	8,000,000	7,493,760	
Western Midstream Operating LP,			
3.100%, 02/01/2025	20,000,000	18,950,000	
WestRock MWV LLC,			
8.200%, 01/15/2030	7,963,000	11,262,534	
Williams Companies, Inc.:			
3.600%, 03/15/2022	10,176,000	10,575,001	
3.700%, 01/15/2023	1,690,000	1,786,771	
4.300%, 03/04/2024	7,310,000	7,947,269	
4.550%, 06/24/2024	7,000,000	7,766,130	
3.900%, 01/15/2025 8.750%, 03/15/2032	3,160,000 4,000,000	3,459,679 5,931,393	
6.300%, 04/15/2040	2,767,000	3,332,432	
4.850%, 03/01/2048	7,000,000	7,656,979	
Woodside Finance Ltd.:	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,777	
3.650%, 03/05/2025 ⁽¹⁾⁽²⁾	12,300,000	12,891,231	
4.500%, 03/04/2029 (1)(2)	10,000,000	10,776,936	
WRKCo, Inc.,			
3.000%, 09/15/2024	14,895,000	15,833,518	
Xylem, Inc.:			
1.950%, 01/30/2028	10,000,000	10,085,763	
2.250%, 01/30/2031	9,325,000	9,383,641	
Yara International ASA,	12.065.000	15.044.006	
3.800%, 06/06/2026 ⁽¹⁾⁽²⁾	13,965,000	15,044,996	
Zimmer Biomet Holdings, Inc.: 3.550%, 04/01/2025	20,006,000	22 804 240	
5.750%, 11/30/2039	20,996,000 9,850,000	22,804,249 12,651,786	
Zimmer Holdings, Inc.,	2,050,000	12,031,700	
3.150%, 04/01/2022	9,500,000	9,854,160	
Zoetis, Inc.:	- 7 7	.,,	
3.450%, 11/13/2020	5,145,000	5,189,611	
3.250%, 02/01/2023	34,200,000	36,095,471	
4.700%, 02/01/2043	3,568,000	4,703,898	
Total Industrials (Cost \$5,796,993,133)		6,227,483,409	23.1%
Utilities			
Ameren Corp.:	10,000,000	10.061.104	
2.700%, 11/15/2020 3.500%, 01/15/2031	10,000,000	10,061,194	
American Electric Power Co., Inc.,	20,000,000	22,452,388	
3.250%, 03/01/2050	10,175,000	10,497,999	
Ausgrid Finance Pty Ltd.,	10,173,000	10,477,777	
3.850%, 05/01/2023 (1)(2)	5,000,000	5,257,255	
Avangrid, Inc.,	2,220,000	3,207,200	
3.200%, 04/15/2025	14,000,000	15,310,839	
Berkshire Hathaway Energy Co.:			
4.050%, 04/15/2025 ⁽²⁾	5,000,000	5,716,696	
3.700%, 07/15/2030 ⁽²⁾	18,425,000	21,564,946	
Consumers Energy Co.,			
3.500%, 08/01/2051	9,400,000	11,141,590	

Page	Schedule of Investments, June 30, 2020 (Unaudited)			
Deminent Demany Series			\$7.1	
1400.00	Dominion Energy Inc	Amount	Value	Net Assets
1575.0.100000000000000000000000000000000		15,000,000	15.478.963	
Data Serger (Compose)				
Deline (Designed)	Duke Energy Corp.,			
2500, 260, 250, 250, 250, 250, 250, 250, 250, 25	2.650%, 09/01/2026	10,000,000	10,849,573	
### 1989 ##	Edison International,			
1.0.2.0% 0.0.15.00.2.1 *** 1.0.0.0.15.00.2.1 *** 1.0.0.0.0.15.00.2.1 *** 1.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0	2.950%, 03/15/2023	5,000,000	5,116,109	
Exercise Informations Note 1985				
2015年 1975年 197		19,175,000	20,589,453	
1.259.0, 055-02027 197				
1.5.00%、 1.6.00% 1.5				
### 1987年				
4.750, 0.0520941 100 1000000000000000000000000000000				
Emerg Cury 1,440.257 1,440.257 1,450.257 1,4				
1.444.375 1.444.375 1.445.375 1.44		34,372,000	41,040,223	
Passent Diffusion 14,100,00		13,075,000	14.443.287	
1.700,00 1.700,00		-7	, , , . ,	
2.4896, 09152024 6,675,000 7,904,12 6.0896, 04152030 3,800,00 10,276,86 6.0896, 04152030 3,800,00 4,148,226 7.6996, 0512030 3,300,00 4,488,226 3.4096, 05012030 3,300,00 15,838,76 3.4096, 05012030 3,300,00 9,506,20 2.2096, 05012030 3,300,00 9,506,20 2.2096, 05012030 3,500,00 9,506,20 3.5896, 11152037 2,500,00 2,800,20 7.5996, 05142030 10,000,00 10,600,32 8.5996, 05142030 10,000,00 2,876,20 8.5996, 05142030 10,000,00 5,27,484 8.5096, 0512030 4,550,00 5,27,484 8.5096, 0512030 3,530,00 5,251,13 8.5096, 0512030 3,580,00 3,590,13 8.5096, 0512030 3,590,00 3,590,13 8.5096, 0512030 3,590,00 3,590,13 8.5096, 0512030 3,590,00 3,590,13 8.5096, 0512030 3,590,00 3,590,13 8.5096, 0512030		14,100,000	14,742,162	
Pechan P	Evergy, Inc.,			
A.595,,04152036 \$3,00,000 \$4,312,74 \$4,505,000 \$4,502,75 \$4,505,000 \$2,505,000 \$3,500,000 \$2,505,000 \$3,500,000 \$3,505,000 \$	2.450%, 09/15/2024	6,675,000	7,050,152	
1.5800,00152005 3.00,000 4.81,274 2.6800,001012000 3.00,000 3.583,576 3.0000,001012000 3.00,000 3.583,576 3.0000,00102000 3.00,000 3.583,576 3.0000,00102000 3.00,000 3.583,576 1.6800,000 3.00,000 3.583,576 1.6800,000 3.00,000 3.583,576 1.6800,000 3.00,000 3.583,576 1.6800,000 3.00,000 3.583,576 1.6800,000 3.00,000 3.00,000 2.5800,00142000 3.00,000 3.00,000 2.5800,00142000 3.00,000 3.00,000 2.5800,00142000 3.00,000 3.00,000 2.5800,00142000 3.00,000 3.00,000 2.5800,00142000 3.00,000 3.00,000 2.5800,00142000 3.00,000 3.00,000 2.5800,00142000 3.00,000 3.00,000 3.5800,0012000 3.00,000 3.00,000 3.5800,0012000 3.00,000 3.5800,00012000 3.00,000 3.5800,000120	Exelon Corp.:			
Fadings Comp.	4.050%, 04/15/2030	8,900,000	10,276,836	
2.69(0.000/12050) 4,500,000 4,480,26 3.40(0.000/12050) 15,000,000 15,888,756 Intercate Power and Light Co. 2,200%,000/12050 9,256,200 ITC Hodings Cop.: 23,810,000 28,302,207 1.259(0.000,000,1200) 10,000,000 10,650,732 2.959(0.00142030) 0,000,000 5,074,54 Mega Adamse Investments Lid, 4,690,000 5,074,54 National Number Corpusitive Finance Corp. 4,690,000 7,331,116 NiSource, Inc. 4,685,000 5,251,713 NiSource, Inc. 4,585,000 5,251,713 3,599(0,90152030 4,585,000 7,339,116 9,590(0,90152043 3,770,000 7,329,00 3,599(0,90152030 9,900,000 10,368,175 RCS IASK Flanding Corp. 5,555,000 6,293,000 2,590(0,90152030 5,555,000 6,293,000 2,590(0,90152030 1,785,000 1,860,214 4,590(0,90152030 1,785,000 1,860,214 2,590(0,90152030 1,785,000 1,890,214 2,590(0,90152030	4.950%, 06/15/2035	3,500,000	4,312,747	
3.000,001/2059 15,000,000,000,000,000,000,000,000,000,0				
Intenside Power and Light Co. 9,350,000 9,350,20 7,200,20				
2.000, 6001/2009 9.350,200 9.350,200 9.350,200 7.20,000, 6001/2009 7.20,000, 6014/2009 7.20,000, 6014/2009 7.20,000, 6014/2009 7.20,000, 6014/2009 7.20,000, 6014/2009 7.20,000, 6011/2002 7.20,000, 6011/2002 7.20,000, 6011/2002 7.20,000, 6011/2002 7.20,000, 6011/2002 7.20,000, 6011/2002 7.20,000, 6011/2002 7.20,000, 6011/2002 7.20,000, 6011/2002 7.20,000, 6011/2002 7.20,000, 6011/2003 7.20,000		15,000,000	15,838,756	
The Holings Corps:		0.250.000	0.526.270	
3.350%, 11/15/2027 25,81%, 00 12,81%, 00 10,650,723		9,350,000	9,526,270	
2.95%, 6514(2030 ¹⁰ 10,600,00 10,650,732 Mega Advance Investments Ltd. 4,969,000 5,027,454 National Rural Utilities Cooperative Finance Corp. 4,699,000 7,231,116 NSOWCE, 601/2020 4,659,000 7,231,116 NSOWCE, 601/2020 4,585,000 5,251,713 5,250%, 623/2020 3,779,000 13,592,102 1,369%, 633/20204 10,000 13,592,102 1,369%, 633/20204 9,000 13,582,102 1,000 61,782,202 10,000 10,881,75 1,000 10,000 10,881,75 10,000 10,881,75 1,000 1,000 10,881,75 10,000 10,881,75 10,000 10,		25 581 000	28 202 207	
Mega Advance Investments LId. 4,90,900 5,027,454 5,000%, 03/12/2021 (1912) 4,695,000 7,231,116 8,000%, 03/01/2032 4,695,000 7,331,116 8,000%, 03/01/2032 4,695,000 7,331,116 8,000%, 03/01/2032 4,585,000 5,251,713 3,600%, 03/01/2040 4,585,000 5,251,713 3,590%, 03/03/2048 11,750,000 13,502,129 3,590%, 03/03/2044 11,750,000 13,502,129 3,590%, 03/03/2049 9,500,000 10,368,175 RCS LSRM Funding Comp. 52,506 547,824 9,520%, 12,07/12/202 52,056 547,824 8,000%, 07/12/2036 1,785,000 6,293,002 4,500%, 07/12/2036 1,785,000 6,293,002 4,500%, 07/12/2036 1,785,000 1,860,124 4,500%, 07/12/2036 1,785,000 1,860,124 4,500%, 07/12/2037 1,500,000 1,7234,286 1,760 Fluidities (Cost \$417,080,297) 2,700,000 8,271,598 1,770 A15 4,500%, 07/12/20,202 1,700,000 8,271,5				
5.0000, 03/12/02/1 4,990,00 5,027,45 National Rur Ultitities Cooperative Finance Corp., 4,699,00 7,331,16 NiSource, Inc.:		10,000,000	10,030,732	
National Rural Utilities Cooperaive Finance Corp. 4,659,000 7,331,16 8,000%, 0301/2032 4,659,000 7,231,17 3,600%, 0501/2043 5,759,000 7,428,90 3,50%, 031/20248 5,799,000 13,592,192 3,50%, 031/2028 9,500,00 10,368,175 Crocer Electric Delivery Co. LLC, 7,279%, 65,15/2030-00 10,368,175 RGS IAM Funding Corp. 5,259,00 6,293,000 9,500%, 10,207/2022 5,259,00 6,293,000 9,500%, 10,207/2024 5,259,00 6,293,000 4,250%, 07,01/2036 5,259,00 6,293,000 1,260%, 647,520/20 ^{10,10} 1,785,00 1,800,10 4,450%, 07,01/2036 1,785,00 1,800,10 1,724,26 1,450%, 647,200,20 ^{10,10} 15,000,00 1,724,26 1,75 3,400%, 601/2030 1,724,26 1,75 1,75 4,500%, 601/2030 5,21,58 1,75 1,75 4,500%, 601/2030 9,91,60 6,50,42 1,75 4,500%, 601/2030 9,91,60 6,50,42 1,75 4,5	-	4,909,000	5,027,454	
NSBURES.		, ,	-,,-	
3.600%, 05/01/2030 4,855,000 7,248,200 7,779,000 7,248,200 7,305,000,307,000 7,248,200 7,248,200 7,248,2	8.000%, 03/01/2032	4,659,000	7,331,116	
5.259%, 02/15/2043 5,779,000 7,428,200 3.350%, 03/02/028 11,700 13,521,192 Oncor Electric Delivery Co. LLC, 1 2.759%, 05/15/2030 ⁽²⁾ 9,500,000 10,368,175 RGS I&M Funding Corp. \$26,056 \$47,824 Southern Co. \$25,050 6,293,002 4.250%, 07/01/2036 1,785,000 1,860,214 Talent Yield Investments Ltd. 1,860,214 4.500%, 04/25/2022 ⁽¹⁰⁾ 1,500,000 1,860,214 Xeel Energy, Inc. 15,000,000 1,7234,286 3.400%, 600/12030 15,000,000 17,234,286 4.500%, 04/1800,7797 2,200,000 8,271,598 4.750%, 07/28/2025 ⁽¹⁰⁾ 5,016,000 65,040,235 4.750%, 07/28/2025 ⁽¹⁰⁾ 5,016,000 65,040,235 4.800%, 07/28/2025 ⁽¹⁰⁾ 20,000,000 19,875,420 4.875%, 01/16/2024 ⁽¹⁾ 20,000,000 19,875,420 2.875%, 08/14/2024 ⁽¹⁾ 20,000,000 18,777,798 3.200%, 03/11/2025 ⁽¹⁰⁾ 6,000,00 6,357,332 Air Lease Corp. 8,500,00 8,788,040 4.250%, 02/10/204 8,500,00<	NiSource, Inc.:			
3,595%, 03/30/2048 11,750,00 13,59/192 Oncor Electric Delivery Co. LLC, 7,50%, 05/15/2000 01,0368,175 C7,55%, 05/15/2003 (10) 2,50%, 05/15/2000 547,824 RGS LRM Funding Corp. 326,55 547,824 9,820%, 12/07/2022 526,55 547,824 4.50%, 07/01/2036 1,785,000 6,293,002 1-leart Yield Investments Lid, 1,785,000 1,860,214 Xcel Energy, Inc. 455,553,154 1,78 3,40%, 6001/2030 15,000,00 17,234,286 1,78 4,500%, 041/250022 (10) 15,000,00 17,234,286 1,78 4,500%, 051/2023 (10) 2,700,00 8,271,598 1,78 Also, 05, 051/52023 (10) 3,90%, 051,5023 (10) 8,271,598 1,78 4,500%, 051/52023 (10) 59,016,00 59,016,00 6,504,235 1,78 1,78 4,500%, 051/52023 (10) 20,000,00 19,875,420 2,000,00 1,877,798 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78	3.600%, 05/01/2030	4,585,000	5,251,713	
One Electric Delivery Co. LLC, 9,500,000 10,368,175 2,750%, 0515/2030 ¹² 9,500,000 10,368,175 RGS I&M Funding Corp., \$26,056 \$47,824 9,820%, 12/07/2022 \$52,5500 6,293,002 4,250%, 07/01/2036 \$5,555,000 6,293,002 Talent Yield Investments Ltd., \$1,850,000 1,860,214 4,500%, 04/25/2022 ^(1)/2) \$1,800,000 1,800,214 Xeel Energy, 10,800 \$1,500,000 \$1,800,214 Xeel Energy, 10,800 \$1,500,000 \$1,234,286 Total Utilitie (Cot \$417,800,797) \$1,500,000 \$1,234,286 ***********************************	5.250%, 02/15/2043	5,779,000	7,428,920	
2,750%, 05/15/2030 ⁽¹⁾ 9,500,00 10,368,175 RGS LKM Funding Corp. \$26,056 \$47,824 9,820%, 120/7/2022 \$26,056 \$6,293,002 4,250%, 07/01/2036 6,293,002 \$6,293,002 1,260%, 07/01/2036 1,785,000 1,860,214 4,500%, 06/01/2030 15,000,000 17,234,286 7,500%, 06/01/2030 15,000,000 17,234,286 1,761 1,785,000 1,785,533,154 1,796 8B N AMRO Bank NV: 7,200,000 8,271,598 4,750%, 07/18/2023 ⁽¹⁰⁾ 6,504,023 4,750%, 07/18/2024 ⁽¹⁰⁾ 2,000,000 6,504,023 4,750%, 07/18/2024 ⁽¹⁰⁾ 2,000,000 19,875,420 4,875%, 07/16/2024 ⁽¹⁰⁾ 2,000,000 19,875,420 4,875%, 07/16/2024 ⁽¹⁰⁾ 2,000,000 18,877,98 4,875%, 07/16/202		11,750,000	13,592,192	
RGS IAM Funding Corp. 9.820%, 12/07/2022 526,056 547,824 Southerr Co. 4.250%, 07/01/2036 6,293,002				
9.820%, 12/07/2022 \$26,056 \$47,824 Souther Co. \$25,050 6,293,002 4.250%, 07/01/2036 \$5,52,000 6,293,002 Talent Yield Investments Ltd., \$1,860,000 1,860,214 4.50%, 6047/25/2022 (012) \$1,800,000 1,860,214 Xeel Energy, Inc., \$15,000,000 \$17,234,286 3.400%, 6061/2030 \$15,000,000 \$17,234,286 Total Utilities (Cost \$417,080,797) \$25,553,154 \$1.76 Financias ABN AMRO Bank NV: 7.750%, 60/15/2023 (012) \$2,000,000 \$8,271,598 4.750%, 60/15/2023 (012) \$9,016,000 \$6,040,235 4.800%, 64/18/2026 (012) \$9,016,000 \$6,040,235 4.875%, 61/16/2024 (102) \$20,000,000 \$19,875,420 2.875%, 61/16/2024 (102) \$20,000,000 \$18,777,798 4.81 Case Corp: \$3,200%, 63/11/2025 (102) \$6,000,000 \$8,798,040 4.250%, 6201/2025 \$8,500,000 \$8,798,040 \$8,798,040 4.250%, 6201/2025 \$8,500,000 \$8,798,040 \$8,798,040 4.250%, 6201/2025 \$8,500,000 \$8,798,0		9,500,000	10,368,175	
Southern Co, 4.25%, 0701/2036 6.293,002 6.293,002 Talent Yield Investments Ltd, 1,785,000 1,860,214 1.860,000,002 1,7234,286		504.054	545.004	
4.250%, 0701/2036 5,525,000 6,293,002 Talent Yield Investments Lid, 3,785,000 1,860,214 4.500%, 04/25/2022 (10)2 1,860,014 1,860,214 Xeel Energy, Inc., 3,400%, 06/01/2030 15,000,000 17,234,286 Total Utilities (Cost \$417,080,797) 15,000,000 17,234,286 1,76 Financias ABNAMCB Bank NV: 7.750%, 05/15/2023 (10)2 7,200,000 8,271,598 4.870%, 07/28/2025 (10)2 59,016,000 65,040,235 4.875%, 01/6/2024 (10)2 20,000,000 18,875,420 2.875%, 08/14/2024 (1) 20,000,000 18,877,798 AIA Group Lid. 20,000,000 18,877,798 AIA Group Lid. 50,000,000 6,357,332 AIA Group Lid. 8,550,000 8,798,004 4.250%, 02/10/204 8,550,000 8,798,004 4.250%, 02/10/205 8,550,000 8,798,004 2.300%, 02/11/2025 8,500,000 13,454,02 4.600%, 12/15/2020 10,830,000 11,118,68		526,056	547,824	
Talent Yield Investments Ltd., 4.50%, 04/25/2022 (1/12) 1,785,000 1,860,214 3.40%, 06/01/2030 15,000,000 17,234,286 5.40%, 06/01/2030 15,000,000 17,234,286 5.40%, 06/01/2030 15,000,000 17,234,286 5.40%, 06/01/2030 15,000,000 17,234,286 5.40%, 06/01/2030 17,200,000 17,234,286 5.40%, 07/28/2025 (1/12) 17,200,000 17,200,000 17,200,000 5.40%, 07/28/2025 (1/12) 17,200,000 17,200,000 17,200,000 5.40%, 07/28/2025 (1/12) 17,200,000 17,200,000 5.40%, 07/28/2025 (1/12) 17,200,000 18,200,000 5.40%, 07/28/2025 (1/12) 17,200,000 18,200,000 5.40%, 07/28/2024 (1/12) 18,200,000,000 5.40%, 07/28/2024 (1/12) 18,200,000,000 5.40%, 07/28/2025 (1/12) 18,200,000		5 525 000	(202 002	
4.500%, 04/25/2022 (1)/20 1,785,000 1,860,214 Xcel Energy, Inc., 15,000,000 17,234,286 Total Utilities (Cost \$417,080,797) 15,000,000 17,234,286 Financias ABN AMRO Bank NV: 7,200,000 8,271,598 4.750%, 05/15/2023 (1)/20 59,016,000 65,040,235 4.800%, 04/18/2026 (1)/20 19,705,000 21,948,853 AerCap Holdings NV: 20,000,000 19,875,420 4.875%, 01/16/2024 (1) 20,000,000 19,875,420 2.875%, 08/14/2024 (1) 20,000,000 6,357,332 Alk Group Ltd. 50,000,000 6,357,332 3.200%, 03/11/2025 (1)/20 8,550,000 8,798,040 4.250%, (2)/1/2024 8,550,000 8,798,040 2.300%, (2)/1/2025 15,000,000 11,118,689		5,525,000	0,293,002	
Xeel Energy, Inc., 3.400%, 06/01/2030 15,000,000 17,234,286		1 785 000	1 860 214	
3.400%,06/01/2030 15,000,000 17,234,286 18,000,000 17,234,286 18,000,000 18,5553,154 18,000,000 18,5553,154 18,000,000 18,271,598 18,000%,06/15/2023 (10/2) 19,005,000 19,00		1,703,000	1,000,211	
Total Utilities (Cost \$417,080,797)		15,000,000	17.234.286	
ABN AMRO Bank NV: 7.750%, 05/15/2023 ⁽¹⁾⁽²⁾ 4.750%, 07/28/2025 ⁽¹⁾⁽²⁾ 59,016,000 65,040,235 4.800%, 04/18/2026 ⁽¹⁾⁽²⁾ 2.800%, 04/18/2024 ⁽¹⁾⁽²⁾ 2.875%, 08/14/2024 ⁽¹⁾ 2.875%, 08/14/2024 ⁽¹⁾ 2.300%, 03/11/2025 ⁽¹⁾⁽²⁾ 2.300%, 03/11/2025 ⁽¹⁾⁽²⁾ 2.300%, 02/01/2024 2.300%, 02/01/2024 2.300%, 02/01/2025 American International Group, Inc.: 6.400%, 12/15/2020 10,830,000 8,271,598		.,,		1.7%
ABN AMRO Bank NV: 7.750%, 05/15/2023 ⁽¹⁾⁽²⁾ 4.750%, 07/28/2025 ⁽¹⁾⁽²⁾ 59,016,000 65,040,235 4.800%, 04/18/2026 ⁽¹⁾⁽²⁾ 2.800%, 04/18/2024 ⁽¹⁾⁽²⁾ 2.875%, 08/14/2024 ⁽¹⁾ 2.875%, 08/14/2024 ⁽¹⁾ 2.300%, 03/11/2025 ⁽¹⁾⁽²⁾ 2.300%, 03/11/2025 ⁽¹⁾⁽²⁾ 2.300%, 02/01/2024 2.300%, 02/01/2024 2.300%, 02/01/2025 American International Group, Inc.: 6.400%, 12/15/2020 10,830,000 8,271,598 1,720,000 65,040,235 1,985,540 1,985,540 1,985,420 1,				
7.750%, 05/15/2023 (10/2) 4.750%, 07/28/2025 (10/2) 5.800%, 04/18/2026 (10/2) 5.800%, 04/18/2026 (10/2) 5.800%, 04/18/2024 (10) 5.875%, 08/14/2024 (1) 5.875%, 08/14/2024 (1) 5.800%, 03/11/2025 (10/2)	Financials			
4.750%, 07/28/2025 (1)(2) 59,016,000 65,040,235 4.800%, 04/18/2026 (1)(2) 19,705,000 21,945,853 AerCap Holdings NV: \$				
4.800%, 04/18/2026 (1)(2) 19,705,000 21,945,853 AerCap Holdings NV:			8,271,598	
AerCap Holdings NV: 4.875%, 01/16/2024 (1) 20,000,000 19,875,420 2.875%, 08/14/2024 (1) 20,000,000 18,777,798 AIA Group Ltd., **** **** 3.200%, 03/11/2025 (1)(2) 6,000,000 6,357,332 Air Lease Corp.: *** *** 4.250%, 02/01/2024 8,550,000 8,798,040 2.300%, 02/01/2025 15,000,000 14,345,402 American International Group, Inc.: *** *** 6.400%, 12/15/2020 10,830,000 11,118,689		59,016,000	65,040,235	
4.875%, 01/16/2024 (1) 20,000,000 19,875,420 2.875%, 08/14/2024 (1) 20,000,000 18,777,798 AIA Group Ltd., ************************************		19,705,000	21,945,853	
2.875%, 08/14/2024 (¹¹) 20,000,000 18,777,798 AIA Group Ltd.,				
AIA Group Ltd., 3.20%, 03/11/2025 (1)(2) Air Lease Corp.: 4.250%, 02/01/2024 2.300%, 02/01/2025 American International Group, Inc.: 6.400%, 12/15/2020 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025 3.800, 02/01/2025				
3.200%, 03/11/2025 (1)(2) 6,000,000 6,357,332 Air Lease Corp.:		20,000,000	18,777,798	
Air Lease Corp.: 4.250%, 02/01/2024 5.300%, 02/01/2025 American International Group, Inc.: 6.400%, 12/15/2020 10,830,000 11,118,689		C 000 000	(257 222	
4.250%, 02/01/2024 8,550,000 8,798,040 2.300%, 02/01/2025 15,000,000 14,345,402 American International Group, Inc.: 6.400%, 12/15/2020 10,830,000 11,118,689		6,000,000	0,357,332	
2.300%, 02/01/2025 15,000,000 14,345,402 American International Group, Inc.: 6.400%, 12/15/2020 10,830,000 11,118,689		0 550 000	9 709 040	
American International Group, Inc.: 6.400%, 12/15/2020 10,830,000 11,118,689				
6.400%, 12/15/2020 10,830,000 11,118,689		15,000,000	1 1,5 15,702	
		10,830,000	11,118,689	

senedule of investments, value 50, 2020 (Chaudited)	Principal		% of	
	Amount	Value	Net Assets	
4.125%, 02/15/2024	893,000	996,722		
3.750%, 07/10/2025	12,135,000	13,429,088		
3.875%, 01/15/2035	4,875,000	5,587,730		
6.820%, 11/15/2037	1,410,000	1,986,690		
Ameriprise Financial, Inc.,				
3.000%, 04/02/2025	13,700,000	14,870,029		
AmSouth Bancorporation,				
6.750%, 11/01/2025	223,000	270,699		
Anthem, Inc.:	c 000 000	6.260.050		
2.375%, 01/15/2025 5.100%, 01/15/2044	6,000,000	6,368,078		
	1,584,000	2,085,672		
4.375%, 12/01/2047 ANZ New Zealand (Int'l) Ltd.:	8,650,000	10,763,084		
2.850%, 08/06/2020 ⁽¹⁾⁽²⁾	15,350,000	15,386,734		
2.750%, 02/03/2021 ⁽¹⁾⁽²⁾	3,000,000	3,037,820		
3.400%, 03/19/2024 ⁽¹⁾⁽²⁾	2,000,000	2,163,856		
Aon PLC:	2,000,000	2,103,030		
4.000%, 11/27/2023 ⁽¹⁾	6,150,000	6,722,235		
3.875%, 12/15/2025 ⁽¹⁾	9,126,000	10,361,436		
4.450%, 05/24/2043 ⁽¹⁾	1,274,000	1,486,538		
ASB Bank Ltd.,	1,277,000	1,100,330		
3.750%, 06/14/2023 ⁽¹⁾⁽²⁾	10,000,000	10,796,745		
Australia & New Zealand Banking Group Ltd.:	10,000,000	10,770,770		
4.500%, 03/19/2024 ⁽¹⁾⁽²⁾	44,423,000	48,238,453		
4.500%, 05/19/2024 2.950%, 07/22/2030 (5 Year CMT Rate + 1.288%) (1)(2)(3)	5,000,000	5,099,662		
Banco Santander SA:	3,000,000	3,077,002		
3.500%, 04/11/2022 ⁽¹⁾	13,000,000	13,520,405		
2.746%, 05/28/2025 ⁽¹⁾	7,000,000	7,254,205		
5.179%, 11/19/2025 ⁽¹⁾	14,000,000	15,760,218		
4.379%, 04/12/2028 ⁽¹⁾	13,400,000	14,971,615		
3.490%, 05/28/2030 ⁽¹⁾	5,000,000	5,369,029		
Bank of America Corp.:	-,,	-,,		
2.369%, 07/21/2021 (3 Month LIBOR USD + 0.660%) (3)	29,000,000	29,026,788		
3.300%, 01/11/2023	7,000,000	7,470,936		
4.125%, 01/22/2024	15,000,000	16,660,215		
3.458%, 03/15/2025 (3 Month LIBOR USD + 0.970%) (3)	28,881,000	31,325,545		
3.093%, 10/01/2025 (3 Month LIBOR USD + 1.090%) (3)	15,000,000	16,227,646		
2.456%, 10/22/2025 (3 Month LIBOR USD + 0.870%) (3)	17,775,000	18,673,668		
3.559%, 04/23/2027 (3 Month LIBOR USD + 1.060%) (3)	9,000,000	10,044,730		
3.248%, 10/21/2027	6,000,000	6,617,243		
3.194%, 07/23/2030 (3 Month LIBOR USD + 1.180%) (3)	5,000,000	5,519,535		
2.496%, 02/13/2031 (3 Month LIBOR USD + 0.990%) (3)	13,000,000	13,629,091		
2.592%, 04/29/2031 (SOFR + 2.150%) ⁽³⁾	60,000,000	63,488,735		
7.750%, 05/14/2038	1,138,000	1,860,423		
Bank of New Zealand,				
2.000%, 02/21/2025 (1)(2)	16,000,000	16,626,378		
Bank of Nova Scotia:				
2.450%, 09/19/2022 (1)	10,000,000	10,434,464		
4.500%, 12/16/2025 ⁽¹⁾	8,500,000	9,657,747		
Bank of Tokyo-Mitsubishi UFJ Ltd.:				
4.100%, 09/09/2023 ⁽¹⁾⁽²⁾	2,911,000	3,198,304		
3.750%, 03/10/2024 ⁽¹⁾⁽²⁾	2,800,000	3,068,098		
Banque Federative du Credit Mutuel SA:				
2.700%, 07/20/2022 (1)(2)	5,000,000	5,197,859		
3.750%, 07/20/2023 (1)(2)	34,100,000	36,856,101		
Barclays Bank PLC,				
10.180%, 06/12/2021 (1)(2)	12,770,000	13,809,413		
Barclays PLC:				
3.250%, 01/12/2021 (1)	12,175,000	12,333,275		
3.684%, 01/10/2023 (1)	25,475,000	26,437,935		
4.610%, 02/15/2023 (3 Month LIBOR USD + 1.400%) (1)(3)	10,000,000	10,529,100		
4.338%, 05/16/2024 (3 Month LIBOR USD + 1.356%) (1)(3)	13,000,000	14,003,147		
3.650%, 03/16/2025 ⁽¹⁾	8,100,000	8,781,291		
3.932%, 05/07/2025 (3 Month LIBOR USD + 1.610%) (1)(3)	34,300,000	37,056,641		
2.852%, 05/07/2026 (3 Month LIBOR USD + 2.452%) (1)(3)	10,000,000	10,448,634		
BBVA USA:				
2.875%, 06/29/2022	8,000,000	8,184,108		
3.875%, 04/10/2025	36,235,000	38,278,890		

Schedule of Threstments, June 30, 2020 (Chaudited)	D. C. C. J.	Principal	
	Amount	Value	% of Net Assets
Berkshire Hathaway, Inc.,			
2.750%, 03/15/2023	14,675,000	15,541,402	
BNP Paribas SA:			
3.500%, 03/01/2023 (1)(2)	8,570,000	9,071,110	
3.375%, 01/09/2025 ⁽¹⁾⁽²⁾	8,350,000	9,025,008	
2.819%, 11/19/2025 (3 Month LIBOR USD + 1.111%) (1)(2)(3) 2.219%, 06/09/2026 (SOFR + 2.074%) (1)(2)(3)	17,100,000	17,907,764	
2.219%, 06/09/2026 (SOFR + 2.0/4%) **** BNZ International Funding Ltd.:	15,000,000	15,360,242	
2.750%, 03/02/2021 ⁽¹⁾⁽²⁾	14,000,000	14,201,223	
2.650%, 11/03/2022 ⁽¹⁾⁽²⁾	20,350,000	21,210,197	
3.375%, 03/01/2023 (1)(2)	20,000,000	21,329,711	
BPCE SA:			
5.700%, 10/22/2023 ⁽¹⁾⁽²⁾	22,955,000	25,579,766	
4.000%, 04/15/2024 (1)	2,500,000	2,770,718	
5.150%, 07/21/2024 ⁽¹⁾⁽²⁾	31,285,000	34,914,148	
2.375%, 01/14/2025 (1)(2)	12,000,000	12,414,167	
4.500%, 03/15/2025 ⁽¹⁾⁽²⁾ Brown & Brown, Inc.,	38,254,000	41,768,112	
4.500%, 03/15/2029	23,825,000	25,674,322	
Canadian Imperial Bank of Commerce,	25,025,000	23,074,322	
3.100%, 04/02/2024 ⁽¹⁾	37,700,000	40,438,238	
Capital One Financial Corp.:	-,,,	-,,===	
3.200%, 01/30/2023	6,550,000	6,898,257	
3.900%, 01/29/2024	4,550,000	4,948,053	
3.300%, 10/30/2024	2,998,000	3,225,792	
3.650%, 05/11/2027	26,000,000	28,501,330	
Capital One NA,			
3.375%, 02/15/2023	45,962,000	48,386,032	
Charles Schwab Corp., 4.200%, 03/24/2025	15,000,000	17,211,206	
Citigroup, Inc.:	13,000,000	17,211,200	
2.350%, 08/02/2021	6,100,000	6,217,346	
2.750%, 04/25/2022	11,575,000	11,996,018	
3.142%, 01/24/2023 (3 Month LIBOR USD + 0.722%) (3)	12,200,000	12,618,596	
2.876%, 07/24/2023 (3 Month LIBOR USD + 0.950%) (3)	20,350,000	21,178,946	
1.780%, 09/01/2023 (3 Month LIBOR USD + 1.430%) (3)	7,000,000	7,071,051	
4.044%, 06/01/2024 (3 Month LIBOR USD + 1.023%) (3)	22,600,000	24,570,898	
3.750%, 06/16/2024	1,000,000	1,103,463	
3.352%, 04/24/2025 (3 Month LIBOR USD + 0.897%) (3)	5,650,000	6,104,709	
3.700%, 01/12/2026 3.106%, 04/08/2026 (SOFR + 2.750%) ⁽³⁾	4,500,000	5,025,660	
3.100%, 04/08/2026 (SOFR + 2./50%) *** 3.887%, 01/10/2028 (3 Month LIBOR USD + 1.563%) (3)	20,000,000 7,600,000	21,511,503 8,566,737	
0.000%, 06/03/2031 (SOFR + 2.107%) (3)	25,000,000	25,856,509	
Citizens Bank NA:	22,000,000	25,050,509	
2.250%, 04/28/2025	20,000,000	21,223,876	
3.750%, 02/18/2026	12,120,000	13,604,318	
Citizens Financial Group, Inc.:			
2.850%, 07/27/2026	10,000,000	10,822,137	
3.250%, 04/30/2030	28,025,000	30,287,924	
CNA Financial Corp.:	7 100 000	T 50T 166	
5.750%, 08/15/2021 7.250%, 11/15/2023	7,199,000 4,000,000	7,587,166	
4.500%, 03/01/2026	14,000,000	4,662,982 15,834,739	
3.450%, 08/15/2027	12,000,000	12,800,279	
3.900%, 05/01/2029	8,000,000	8,815,535	
Comerica Bank,			
4.000%, 07/27/2025	10,000,000	10,838,813	
Commonwealth Bank of Australia:			
4.500%, 12/09/2025 (1)(2)	15,000,000	16,932,067	
3.610%, 09/12/2034 (5 Year CMT Rate + 2.050%) (1)(2)(3)	10,000,000	10,640,579	
3.743%, 09/12/2039 ⁽¹⁾⁽²⁾	23,500,000	25,243,591	
Cooperatieve Rabobank UA:	14 (20 000	17 122 007	
4.625%, 12/01/2023 ⁽¹⁾ 4.375%, 08/04/2025 ⁽¹⁾	14,630,000 20,397,000	16,133,086	
4.3/5%, 08/04/2025 \(\) 3.750%, 07/21/2026 \(\)	20,397,000 12,000,000	22,956,772 13,221,463	
3./30%, 0//21/2020 Credit Agricole SA:	12,000,000	13,221,403	
3.375%, 01/10/2022 ⁽¹⁾⁽²⁾	10,180,000	10,536,196	
3.750%, 04/24/2023 (1)(2)	5,000,000	5,350,690	
4.375%, 03/17/2025 ⁽¹⁾⁽²⁾	4,204,000	4,645,474	

Schedule of Investments, June 30, 2020 (Unaudited)			
	Principal		% of
4.0000/_01/10/2022 (5.V Cours Part LISD + 1.6440/\(\sqrt{1}\)(2)(3)	Amount 8,000,000	Value 8,808,064	Net Assets
4.000%, 01/10/2033 (5 Year Swap Rate USD + 1.644%) (1)(2)(3) Credit Suisse AG,	8,000,000	8,808,004	
3.625%, 09/09/2024 ⁽¹⁾	4,325,000	4,777,325	
Credit Suisse Group AG:	.,=_=,,		
3.574%, 01/09/2023 (1)(2)	17,000,000	17,634,300	
4.207%, 06/12/2024 (3 Month LIBOR USD + 1.240%) (1)(2)(3)	8,325,000	8,946,487	
$2.593\%, 09/11/2025 (SOFR + 1.560\%)^{(1)(2)(3)}$	12,250,000	12,668,685	
2.193% , $06/05/2026$ (SOFR + 2.044%) $^{(1)(2)(3)}$	15,000,000	15,191,970	
4.282%, 01/09/2028 (1)(2)	16,390,000	18,356,948	
3.869%, 01/12/2029 (3 Month LIBOR USD + 1.410%) (1)(2)(3)	11,000,000	12,144,833	
Credit Suisse Group Funding Guernsey Ltd.:	14.550.000	15 (((001	
3.800%, 06/09/2023 ⁽¹⁾ 4.550%, 04/17/2026 ⁽¹⁾	14,550,000	15,666,021	
4.550%, 04/17/2026 Credit Suisse USA, Inc.,	2,000,000	2,299,719	
7.125%, 07/15/2032	5,063,000	7,647,023	
Daiwa Securities Group, Inc.,	3,003,000	7,017,023	
3.129%, 04/19/2022 (1)(2)	12,000,000	12,374,824	
Deutsche Bank AG:			
2.700%, 07/13/2020 (1)	5,300,000	5,301,113	
2.950%, 08/20/2020 (1)	575,000	575,477	
3.125%, 01/13/2021 (1)	1,625,000	1,633,014	
3.150%, 01/22/2021 (1)	3,000,000	3,014,063	
4.250%, 10/14/2021 ⁽¹⁾	36,125,000	37,064,693	
5.000%, 02/14/2022 ⁽¹⁾ 3.300%, 11/16/2022 ⁽¹⁾	10,000,000	10,438,315	
3.700%, 05/30/2024 ⁽¹⁾	22,175,000	22,680,426	
3.700%, 05/30/2024 * Discover Bank:	10,000,000	10,421,965	
3.350%, 02/06/2023	8,600,000	9,071,934	
4.200%, 08/08/2023	20,000,000	21,839,255	
3.450%, 07/27/2026	22,000,000	23,784,598	
Discover Financial Services:			
3.950%, 11/06/2024	10,000,000	10,935,567	
4.100%, 02/09/2027	9,150,000	10,000,855	
Federation des Caisses Desjardins du Quebec,			
2.050%, 02/10/2025 (1)(2)	12,100,000	12,451,810	
First Horizon National Corp.,			
3.500%, 12/15/2020	29,078,000	29,304,922	
FirstMerit Bank NA, 4.270%, 11/25/2026	4,600,000	5 177 101	
Five Corners Funding Trust,	4,000,000	5,177,181	
4.419%, 11/15/2023 ⁽²⁾	11,330,000	12,621,268	
Five Corners Funding Trust II,		,,	
2.850%, 05/15/2030 (2)	30,000,000	31,024,412	
FMR LLC,			
4.950%, 02/01/2033 ⁽²⁾	1,750,000	2,286,658	
GE Capital Funding LLC,			
4.050%, 05/15/2027 (2)	8,975,000	9,461,472	
GE Capital International Funding Co. Unlimited Co.,			
4.418%, 11/15/2035 ⁽¹⁾	15,000,000	15,251,299	
Globe Life, Inc.: 3.800%, 09/15/2022	12 475 000	12 100 510	
4.550%, 09/15/2028	12,475,000 5,000,000	13,108,510 5,780,949	
Goldman Sachs Group, Inc.:	3,000,000	3,780,949	
2.350%, 11/15/2021	6,175,000	6,214,296	
3.000%, 04/26/2022	20,000,000	20,387,276	
2.908%, 06/05/2023 (3 Month LIBOR USD + 1.053%) (3)	12,000,000	12,439,604	
2.905%, 07/24/2023 (3 Month LIBOR USD + 0.990%) (3)	8,000,000	8,311,266	
1.963%, 11/29/2023 (3 Month LIBOR USD + 1.600%) (3)	5,000,000	5,078,160	
3.850%, 07/08/2024	3,000,000	3,307,731	
3.500%, 01/23/2025	3,000,000	3,265,969	
3.500%, 04/01/2025	5,000,000	5,482,538	
3.750%, 05/22/2025	5,000,000	5,539,878	
3.272%, 09/29/2025 (3 Month LIBOR USD + 1.201%) (3)	15,000,000	16,165,187	
2.637%, 10/28/2027 (3 Month LIBOR USD + 1.750%) (3)	10,000,000	10,135,060	
3.691%, 06/05/2028 (3 Month LIBOR USD + 1.510%) ⁽³⁾ 4.223%, 05/01/2029 (3 Month LIBOR USD + 1.301%) ⁽³⁾	6,775,000 10,000,000	7,589,431 11,634,870	
4.225%, 05/01/2029 (3 Month LIBOR USD + 1.301%) 3.800%, 03/15/2030	30,000,000	34,054,523	
6.345%, 02/15/2034	1,053,000	1,449,986	
	1,023,000	1,117,700	

Schedule of Investments, June 30, 2020 (Chaudited)	Principal		% of	
	Amount	Value	Net Assets	
Guardian Life Global Funding,	Amount	v aruc	Net Assets	
3.400%, 04/25/2023 (2)	6,950,000	7,474,894		
Guardian Life Insurance Co. of America:				
4.875%, 06/19/2064 ⁽²⁾	5,000,000	6,351,835		
4.850%, 01/24/2077 ⁽²⁾	22,227,000	28,413,183		
Harborwalk Funding Trust,				
5.077%, $02/15/2069$ (3 Month LIBOR USD + $3.191%$) (2)(3)	23,170,000	28,292,251		
Hartford Financial Services Group, Inc.,				
3.600%, 08/19/2049	7,000,000	7,380,732		
Health Care Service Corp. A Mutual Legal Reserve Co.,				
2.200%, 06/01/2030 ⁽²⁾	6,125,000	6,132,092		
Highmark, Inc.,	4 270 000	4 402 614		
4.750%, 05/15/2021 ⁽²⁾ HSBC Bank PLC,	4,378,000	4,493,614		
7.650%, 05/01/2025 ⁽¹⁾	2,525,000	2,975,354		
HSBC Bank USA NA,	2,323,000	2,973,334		
7.000%, 01/15/2039	4,200,000	6,230,983		
HSBC Holdings PLC:	.,200,000	0,230,703		
2.650%, 01/05/2022 (1)	4,000,000	4,122,280		
3.262%, 03/13/2023 (3 Month LIBOR USD + 1.055%) (1)(3)	17,600,000	18,232,867		
3.600%, 05/25/2023 ⁽¹⁾	2,275,000	2,441,450		
3.950%, 05/18/2024 (3 Month LIBOR USD + 0.987%) (1)(3)	6,000,000	6,448,232		
3.803%, 03/11/2025 (3 Month LIBOR USD + 1.211%) (1)(3)	26,550,000	28,678,404		
4.292%, 09/12/2026 (3 Month LIBOR USD + 1.348%) (1)(3)	7,450,000	8,287,220		
4.375%, 11/23/2026 ⁽¹⁾	10,000,000	11,138,932		
4.950%, 03/31/2030 (1)	7,000,000	8,410,948		
3.973%, $05/22/2030$ (3 Month LIBOR USD + $1.610%$) (1)(3)	2,000,000	2,220,188		
HSBC USA, Inc.:				
5.000%, 09/27/2020	3,716,000	3,754,778		
9.125%, 05/15/2021	625,000	668,325		
Huntington Bancshares, Inc.: 3.150%, 03/14/2021	7,000,000	7.70(5(4		
2.300%, 03/14/2022	7,600,000 26,450,000	7,726,564		
2.500%, 0114/2022 ING Bank NV,	20,430,000	27,148,441		
5.800%, 09/25/2023 ⁽¹⁾⁽²⁾	7,073,000	7,939,037		
Invesco Finance PLC:	7,073,000	1,757,051		
3.125%, 11/30/2022 ⁽¹⁾	5,902,000	6,226,876		
3.750%, 01/15/2026 ⁽¹⁾	4,900,000	5,365,325		
Jackson National Life Global Funding,	, ,			
3.250%, 01/30/2024 (2)	23,475,000	25,062,580		
Jefferies Group LLC:				
6.875%, 04/15/2021	3,570,000	3,724,671		
4.850%, 01/15/2027	4,600,000	5,066,273		
4.150%, 01/23/2030	10,000,000	10,777,143		
6.250%, 01/15/2036	1,390,000	1,592,504		
John Hancock Life Insurance Co.,				
7.375%, 02/15/2024 (2)	13,339,000	15,484,379		
JPMorgan Chase & Co.:				
4.250%, 10/15/2020	886,000	896,031		
2.295%, 08/15/2021	18,000,000	18,037,620		
2.250%, 10/24/2023 (3 Month LIBOR USD + 1.230%) (3) 2.550%, 04/32/2024 (2 Month LIBOR USD + 0.720%) (3)	15,000,000	15,167,850		
3.559%, 04/23/2024 (3 Month LIBOR USD + 0.730%) (3) 3.125%, 01/23/2025	15,000,000 14,000,000	16,057,673 15,258,435		
2.301%, 10/15/2025 (SOFR + 1.160%) ⁽³⁾	14,000,000	10,474,791		
2.005%, 03/13/2026 (SOFR + 1.585%) (3)	50,000,000	51,747,290		
2.083%, 04/22/2026 (SOFR + 1.850%) ⁽³⁾	76,000,000	78,935,011		
2.522%, 04/22/2031 (SOFR + 2.040%) ⁽³⁾	28,000,000	29,570,949		
5.600%, 07/15/2041	4,106,000	5,928,077		
KeyBank NA:				
3.180%, 05/22/2022	6,500,000	6,738,815		
3.400%, 05/20/2026	18,965,000	20,920,216		
LeasePlan Corp. NV,				
2.875%, 10/24/2024 ⁽¹⁾⁽²⁾	57,145,000	58,431,608		
Liberty Mutual Group, Inc.:				
4.250%, 06/15/2023 ⁽²⁾	591,000	641,478		
4.569%, 02/01/2029 (2)	2,087,000	2,444,572		
3.951%, 10/15/2050 ⁽²⁾	2,231,000	2,357,380		
Liberty Mutual Insurance Co.,				
7.697%, 10/15/2097 ⁽²⁾	465,000	709,209		

Schedule of Investments, June 30, 2020 (Unaudi	ited)			
	Principal		% of	
T'S G. TD	Amount	Value	Net Assets	
Life Storage LP, 3.500%, 07/01/2026	(910)	7 202 969		
Lincoln National Corp.,	6,819,0	7,302,868		
3.050%, 01/15/2030	24,650,	25,952,856		
Lloyds Bank PLC:	21,000,	23,732,630		
2.907%, 11/07/2023 (3 Month LIBOR USD + 0.810%) (1)(3)	18,669,	000 19,428,098		
3.870%, 07/09/2025 (1 Year CMT Rate + 3.500%) (1)(3)	15,000,			
2.438%, 02/05/2026 (1 Year CMT Rate + 1.000%) (1)(3)	15,725,0			
3.574%, 11/07/2028 (3 Month LIBOR USD + 1.205%) (1)(3)	10,000,			
Macquarie Bank Ltd.,				
4.875%, 06/10/2025 ⁽¹⁾⁽²⁾	23,717,	26,217,950		
Macquarie Group Ltd.:				
3.189%, 11/28/2023 (3 Month LIBOR USD + 1.023%) (1)(2)(3)	29,067,0	30,197,188		
4.150%, 03/27/2024 (3 Month LIBOR USD + 1.330%) (1)(2)(3)	24,000,0	25,763,890		
Manulife Financial Corp.:				
4.150%, 03/04/2026 (1)	10,000,0			
5.375%, 03/04/2046 (1)	5,150,0	000 6,846,344		
Marsh & McLennan Companies, Inc.:				
2.250%, 11/15/2030	5,000,0			
5.875%, 08/01/2033	4,700,0			
4.350%, 01/30/2047	3,450,0	000 4,322,611		
Massachusetts Mutual Life Insurance Co.: 3.729%, 10/15/2070 (2)	16,676,1	000 17,138,214		
4.900%, 04/01/2077 ⁽²⁾	10,670,0	· · · · · ·		
MBIA Insurance Corp.,	11,1/3,	14,442,303		
12.479%, 01/15/2033 (3 Month LIBOR USD + 11.260%) (2)(3)(9)	714,	000 285,600		
MetLife, Inc.:	71750	285,000		
6.500%, 12/15/2032	466,	000 681,252		
4.875%, 11/13/2043	3,375,			
4.050%, 03/01/2045	12,375,0			
Metropolitan Life Global Funding I,				
2.950%, 04/09/2030 (2)	10,000,	000 10,958,820		
Metropolitan Life Insurance Co.,				
7.800%, 11/01/2025 ⁽²⁾	6,300,0	000 8,169,870		
Mitsubishi UFJ Financial Group, Inc.:				
2.950%, 03/01/2021 (1)	5,076,0	5,157,562		
2.190%, 09/13/2021 (1)	6,844,0	000 6,964,763		
2.665%, 07/25/2022 (1)	9,000,0			
3.455%, 03/02/2023 (1)	10,650,0	· · · · · ·		
2.801%, 07/18/2024 ⁽¹⁾	10,000,0			
2.193%, 02/25/2025 ⁽¹⁾	25,000,0	25,838,849		
Mizuho Financial Group, Inc.:	12 000 /	12 212 022		
2.632%, 04/12/2021 ⁽¹⁾⁽²⁾	13,000,			
2.953%, 02/28/2022 ⁽¹⁾ 2.601%, 09/11/2022 ⁽¹⁾	12,575, 13,000,			
3.922%, 09/11/2022 (3 Month LIBOR USD + 1.000%) (1)(3)	5,000,0			
2.555%, 09/13/2025 (3 Month LIBOR USD + 1.100%) (1)(3)	20,000,	· · · · · ·		
Morgan Stanley:	20,000,	20,037,270		
2.500%, 04/21/2021	8,000,	000 8,133,955		
2.750%, 05/19/2022	20,000,			
2.420%, 10/24/2023 (3 Month LIBOR USD + 1.400%) (3)	8,000,	000 8,096,866		
3.737%, 04/24/2024 (3 Month LIBOR USD + 0.847%) (3)	6,455,	000 6,949,554		
3.875%, 04/29/2024	1,650,	000 1,824,531		
3.700%, 10/23/2024	4,000,0	000 4,435,549		
3.591%, 07/22/2028 (3 Month LIBOR USD + 1.340%) (3)	12,000,0	000 13,493,749		
3.772%, 01/24/2029 (3 Month LIBOR USD + 1.140%) (3)	1,000,0	000 1,138,497		
3.622%, 04/01/2031 (SOFR + 3.120%) ⁽³⁾	10,000,0	000 11,423,739		
National Australia Bank Ltd.,				
3.933%, 08/02/2034 (5 Year CMT Rate + 1.880%) (1)(2)(3)	10,000,0	000 10,898,594		
National Securities Clearing Corp.,				
1.500%, 04/23/2025 ⁽²⁾	12,124,0	000 12,400,010		
Nationwide Building Society:	20,000	21.072.620		
3.766%, 03/08/2024 (3 Month LIBOR USD + 1.064%) (1)(2)(3) 4.000%, 09/14/2026 (1)(2)	20,000,			
4.000%, 09/14/2026 (Month LIBOR USD + 1.452%) (1)(2)(3)	43,507, 20,000,			
4.302%, 03/08/2029 (3 Month LIBOR USD + 1.452%) (3 Month LIBOR USD + 1.855%) (1)(2)(3)	20,000,0			
4.125%, 10/18/2032 (5 Year Mid Swap Rate USD + 1.855%) (1)(2)(3)	7,000,0			
Nationwide Financial Services, Inc.:	7,000,0	1,570,240		
5.375%, 03/25/2021 ⁽²⁾	16,905,	000 17,386,046		
	The accommon time motes are an integral most of these financial at the second	,,		

senedule of investments, value 50, 2020 (emadated)	Principal		% of
(2)	Amount	Value	Net Assets
3.900%, 11/30/2049 ⁽²⁾ Nationwide Mutual Insurance Co.:	10,000,000	9,960,316	
9.375%, 08/15/2039 ⁽²⁾	9,000,000	14,480,952	
4.350%, 04/30/2050 ⁽²⁾	25,000,000	26,663,030	
New York Life Insurance Co.:			
6.750%, 11/15/2039 ⁽²⁾	12,026,000	18,276,659	
3.750%, 05/15/2050 ⁽²⁾	17,000,000	19,198,638	
4.450%, 05/15/2069 ⁽²⁾	10,000,000	12,218,427	
Nomura Holdings, Inc., 2.648%, 01/16/2025 ⁽¹⁾	20,000,000	20,862,009	
Nordea Bank AB,	20,000,000	20,002,009	
4.250%, 09/21/2022 (1)(2)	15,793,000	16,763,028	
Pacific Life Global Funding II,			
1.200%, 06/24/2025 (2)	22,300,000	22,416,501	
Peachtree Corners Funding Trust,	12 207 000	12 420 501	
3.976%, 02/15/2025 ⁽²⁾ People's United Bank NA,	12,295,000	13,429,581	
4.000%, 07/15/2024	11,400,000	12,094,614	
Pine Street Trust I,	, ··,···	, ,-	
4.572%, 02/15/2029 ⁽²⁾	7,825,000	8,924,417	
PNC Bank NA,			
4.200%, 11/01/2025	2,678,000	3,112,599	
Principal Financial Group, Inc.: 3.300%, 09/15/2022	1,860,000	1,959,375	
3.125%, 05/15/2023	4,667,000	4,951,726	
3.400%, 05/15/2025	16,000,000	17,550,307	
4.300%, 11/15/2046	2,325,000	2,833,324	
Principal Life Global Funding II,			
3.000%, 04/18/2026 (2)	13,400,000	14,784,187	
Protective Life Corp.:	10,000,000	10.054.617	
4.300%, 09/30/2028 ⁽²⁾ 8.450%, 10/15/2039	10,000,000 2,650,000	10,854,617 4,077,698	
Prudential Financial, Inc.:	2,050,000	4,077,098	
6.625%, 12/01/2037	5,000,000	7,301,483	
3.935%, 12/07/2049	11,426,000	13,005,525	
Raymond James Financial, Inc.,			
4.650%, 04/01/2030	9,700,000	11,559,565	
Regions Financial Corp.: 2.750%, 08/14/2022	8,800,000	9,165,107	
2.750%, 08/14/2022 2.250%, 05/18/2025	25,000,000	26,181,245	
Reliance Standard Life Global Funding II,	25,000,000	20,101,213	
2.500%, 10/30/2024 ⁽²⁾	22,800,000	23,488,443	
Royal Bank of Canada,			
4.650%, 01/27/2026 (1)	7,773,000	9,050,707	
Royal Bank of Scotland Group PLC: 3.498%, 05/15/2023 (3 Month LIBOR USD + 1.480%) (1)(3)	10,650,000	11,056,872	
3.875%, 09/12/2023 (1)	10,000,000	10,781,443	
4.269%, 03/22/2025 (3 Month LIBOR USD + 1.762%) (1)(3)	27,351,000	29,749,772	
3.073%, 05/22/2028 (1 Year CMT Rate + 2.550%) (1)(3)	15,000,000	15,787,219	
4.892%, 05/18/2029 (3 Month LIBOR USD + 1.754%) (1)(3)	10,000,000	11,775,007	
5.076%, 01/27/2030 (3 Month LIBOR USD + 1.905%) (1)(3)	7,000,000	8,411,032	
4.445%, 05/08/2030 (3 Month LIBOR USD + 1.871%) (1)(3)	35,000,000	40,605,545	
Santander Holdings USA, Inc., 3.500%, 06/07/2024	5,695,000	5,990,352	
Santander UK Group Holdings PLC:	3,073,000	3,990,332	
2.875%, 10/16/2020 (1)	4,866,000	4,899,691	
3.125%, 01/08/2021 (1)	2,600,000	2,632,035	
3.571%, 01/10/2023 (1)	5,000,000	5,189,389	
3.373%, 01/05/2024 (3 Month LIBOR USD + 1.080%) (1)(3)	5,967,000	6,256,944	
4.796%, 11/15/2024 (3 Month LIBOR USD + 1.570%) (1)(3)	5,250,000	5,811,117	
3.823%, 11/03/2028 (3 Month LIBOR USD + 1.400%) (1)(3) Santander UK PLC,	6,000,000	6,612,512	
5.000%, 11/07/2023 ⁽¹⁾⁽²⁾	21,921,000	23,878,545	
SMBC Aviation Capital Finance DAC,	,,21,,000	- , - , - ,	
3.000%, 07/15/2022 (1)(2)	8,000,000	8,037,670	
Societe Generale SA:			
3.250%, 01/12/2022 ⁽¹⁾⁽²⁾	8,000,000	8,237,291	
4.250%, 09/14/2023 ⁽¹⁾⁽²⁾ 5.000%, 01/17/2024 ⁽¹⁾⁽²⁾	8,000,000	8,612,491	
5.000%, U1/1//2U24 ` ` ` `	20,000,000	21,615,753	

Schedule of Investments, June 30, 2020 (Chaudited)		n	
	Principal		% of
0.0000 0.0000 (0/2)	Amount	Value	Net Assets
3.875%, 03/28/2024 ⁽¹⁾⁽²⁾ 2.625%, 10/16/2024 ⁽¹⁾⁽²⁾	15,300,000	16,323,436	
2.625%, 10/16/2024 (ME) 2.625%, 01/22/2025 (1)(2)	23,000,000	23,487,384	
4.250%, 04/14/2025 ⁽¹⁾⁽²⁾	21,125,000	21,559,032	
	21,032,000	22,241,932	
4.250%, 08/19/2026 ⁽¹⁾⁽²⁾	7,000,000	7,461,664	
Standard Chartered PLC:			
3.050%, 01/15/2021 (1)(2)	4,500,000	4,553,765	
4.247%, 01/20/2023 (3 Month LIBOR USD + 1.150%) (1)(2)(3)	10,000,000	10,381,001	
3.885%, 03/15/2024 (3 Month LIBOR USD + 1.080%) (1)(2)(3)	31,557,000	33,245,743	
3.785%, 05/21/2025 (3 Month LIBOR USD + 1.560%) (1)(2)(3)	26,294,000	27,851,209	
2.819%, 01/30/2026 (3 Month LIBOR USD + 1.209%) (1)(2)(3)	14,700,000	15,013,343	
0.000%, 04/01/2031 (5 Year CMT Rate + 3.850%) (1)(2)(3)	14,700,000	16,613,592	
5.700%, 03/26/2044 (1)(2)	6,000,000	7,354,903	
Stifel Financial Corp.:			
4.250%, 07/18/2024	17,850,000	18,960,260	
4.000%, 05/15/2030	22,000,000	23,073,659	
Sumitomo Mitsui Banking Corp.,			
3.950%, 07/19/2023 ⁽¹⁾	1,850,000	2,017,560	
Sumitomo Mitsui Financial Group, Inc.:			
2.442%, 10/19/2021 (1)	15,775,000	16,155,966	
2.784%, 07/12/2022 ⁽¹⁾	10,000,000	10,416,728	
3.102%, 01/17/2023 ⁽¹⁾	12,000,000	12,692,962	
2.696%, 07/16/2024 ⁽¹⁾	12,000,000	12,712,441	
2.448%, 09/27/2024 ⁽¹⁾	19,000,000	19,929,657	
2.130%, 07/08/2030 ⁽¹⁾⁽⁸⁾	7,575,000	7,588,913	
2.150%, 07/08/2050 SunTrust Banks, Inc.:	7,000	7,500,715	
2.900%, 03/03/2021	14,150,000	14,364,692	
2.700%, 01/27/2022	12,800,000		
3.300%, 05/15/2026		13,201,686	
	3,925,000	4,328,329	
Synchrony Financial:	10 225 000	10.454.500	
3.750%, 08/15/2021	10,225,000	10,454,790	
4.375%, 03/19/2024	1,538,000	1,609,836	
4.250%, 08/15/2024	26,864,000	28,210,744	
4.500%, 07/23/2025	23,127,000	24,572,496	
3.700%, 08/04/2026	3,185,000	3,296,599	
3.950%, 12/01/2027	34,825,000	36,401,414	
TD Ameritrade Holding Corp.:			
2.950%, 04/01/2022	4,625,000	4,811,743	
3.625%, 04/01/2025	7,000,000	7,814,072	
Trinity Acquisition PLC:			
4.400%, 03/15/2026 (1)	27,305,000	31,105,345	
6.125%, 08/15/2043 (1)	16,436,000	22,344,655	
UBS AG,			
1.750%, 04/21/2022 (1)(2)	10,000,000	10,191,206	
UBS Group Funding Switzerland AG:	.,,	.,.,.	
2.650%, 02/01/2022 ⁽¹⁾⁽²⁾	14,150,000	14,571,557	
3.491%, 05/23/2023 ⁽¹⁾⁽²⁾	14,825,000	15,506,018	
2.859%, 08/15/2023 (3 Month LIBOR USD + 0.954%) (1)(2)(3)	42,658,000	44,183,436	
4.253%, 03/23/2028 ⁽¹⁾⁽²⁾	17,150,000	19,462,538	
4.253%, 03/25/2028 UnitedHealth Group, Inc.,	17,130,000	17,402,330	
2.750%, 05/15/2040	7,000,000	7.402.744	
	7,000,000	7,493,744	
USAA Capital Corp.,	7 000 000	£ 140 114	
2.125%, 05/01/2030 ⁽²⁾	5,000,000	5,149,114	
Voya Financial, Inc.:		** *** ***	
3.125%, 07/15/2024	21,875,000	23,396,628	
3.650%, 06/15/2026	5,800,000	6,427,508	
WEA Finance LLC / Westfield UK & Europe Finance PLC,			
3.250%, 10/05/2020 ⁽²⁾	8,000,000	8,010,238	
Wells Fargo & Co.:			
3.069%, 01/24/2023	10,000,000	10,362,127	
1.990%, 10/31/2023 (3 Month LIBOR USD + 1.230%) (3)	5,000,000	5,036,125	
3.000%, 02/19/2025	5,000,000	5,398,104	
2.406%, 10/30/2025 (3 Month LIBOR USD + 0.825%) (3)	11,500,000	11,971,480	
2.164%, 02/11/2026 (3 Month LIBOR USD + 0.750%) (3)	15,000,000	15,459,669	
3.000%, 04/22/2026	8,000,000	8,736,017	
2.393%, 06/02/2028 (SOFR + 2.100%) ⁽³⁾	26,025,000	26,889,402	
3.068%, 04/30/2041 (SOFR + 2.530%) ⁽³⁾	25,000,000	26,077,148	
3.900%, 05/01/2045	5,000,000	5,860,667	
5.013%, 04/04/2051 (3 Month LIBOR USD + 4.240%) (3)	7,000,000	9,715,876	
,	,,,,,,,,,,	-,5,010	

The accompanying notes are an integral part of these financial statements.

Schedule of Investments, suite 50, 2020 (Chadanea)	Principal		% of
	Amount	Value	Net Assets
Wells Fargo Bank NA,			
5.850%, 02/01/2037	10,000,000	13,796,176	
Westpac Banking Corp.: 2.894%, 02/04/2030 (5 Year CMT Rate + 1.350%) (1)(3)	11 425 000	11 646 412	
4.322%, 11/23/2031 (5 Year Mid Swap Rate USD + 2.236%) (1)(3)	11,425,000 8,350,000	11,646,413 9,266,394	
4.110%, 07/24/2034 (5 Year CMT Rate + 2.000%) (1)(3)	10,000,000	11,032,373	
4.421%, 07/24/2039 ⁽¹⁾	10,000,000	11,789,651	
Willis North America, Inc.:	, ,	, ,	
3.600%, 05/15/2024	9,000,000	9,740,586	
2.950%, 09/15/2029	7,500,000	7,939,183	
5.050%, 09/15/2048	10,200,000	13,001,291	
Willis Towers Watson PLC,			
5.750%, 03/15/2021 (1)	13,879,000	14,322,318	
Total Financials (Cost \$4,799,499,584)		5,110,602,704	18.9%
Total Corporate Bonds (Cost \$11,013,573,514)		11,793,639,267	43.7%
Municipal Bonds			
Atlanta Independent School System,			
5.557%, 03/01/2026	4,465,000	5,387,335	
California Housing Finance Agency:	.,,	- / /	
3.656%, 02/01/2029 (Callable 08/01/2025)	19,650,000	21,157,155	
2.794%, 08/01/2036 (Callable 08/01/2025)	7,250,000	7,358,387	
California Qualified School Bond Joint Powers Authority,			
7.155%, 03/01/2027	6,695,000	8,058,437	
City of Berwyn IL:			
5.790%, 12/01/2022	1,720,000	1,789,969	
5.790%, 12/01/2022	4,445,000	4,588,707	
City of Vernon CA,	7.265.000	7.617.125	
4.500%, 08/01/2022 County of Cuyahoga OH,	7,265,000	7,617,135	
9.125%, 10/01/2023	795,000	888,405	
County of Riverside CA,	775,000	000,403	
2.617%, 02/15/2024	20,000,000	20,667,000	
Eaton Community City School District,	, ,	, ,	
5.390%, 08/25/2027 (Callable 07/31/2020)	2,305,000	2,309,794	
Iowa Tobacco Settlement Authority,			
6.500%, 06/01/2023 (Callable 07/31/2020)	3,010,000	3,012,017	
Kentucky Housing Corp.,			
3.500%, 01/01/2040 (Callable 07/01/2025)	3,180,000	3,288,056	
Kentucky Public Energy Authority,	20,000,000	27.700.000	
1.415%, 12/01/2049 (1 Month LIBOR USD + 1.300%)(Callable 03/01/2025) (3) Louisiana Housing Corp.,	28,000,000	27,708,800	
2.100%, 12/01/2038 (Callable 09/01/2024)	2,998,771	2,995,352	
Maryland Community Development Administration Housing Revenue,	2,998,771	2,993,332	
3.160%, 09/01/2041 (Callable 09/01/2025)	10,130,000	10,424,479	
Massachusetts Educational Financing Authority,	,,	,,	
3.850%, 05/25/2033	29,560,786	30,632,069	
Minnesota Housing Finance Agency:			
2.730%, 08/01/2046 (Callable 07/01/2025)	4,950,654	5,034,667	
3.200%, 06/01/2047 (Callable 07/01/2026)	11,583,393	11,860,467	
3.000%, 10/01/2047 (Callable 01/01/2027)	14,486,465	14,783,293	
New Hampshire Business Finance Authority,			
2.872%, 07/01/2035 (Callable 01/01/2035) ⁽⁸⁾	18,250,000	18,428,668	
New Hampshire Housing Finance Authority: 3.050%, 01/01/2021	720,000	725.746	
3.750%, 07/01/2021 3.750%, 07/01/2034 (Callable 07/01/2023)	720,000 705,000	725,746 718,987	
4.000%, 07/01/2036 (Callable 07/01/2025)	4,040,000	4,168,108	
New Jersey Higher Education Student Assistance Authority:	7,070,000	7,100,100	
3.500%, 12/01/2039 (Callable 12/01/2028)	17,910,000	17,793,406	
3.500%, 12/01/2039 (Callable 12/01/2028)	18,250,000	18,130,645	
New York State Dormitory Authority,			
2.219%, 07/01/2035	15,000,000	14,898,150	
North Carolina Housing Finance Agency,			
2.812%, 07/01/2035 (Callable 01/01/2024)	1,660,000	1,685,763	
Premier Health Partners,			
2.911%, 11/15/2026	13,004,000	12,846,729	
State Public School Building Authority, 2.966%, 04/01/2027	5 900 000	5 060 212	
2.700/0, 07/01/2021	5,800,000	5,960,312	

Schedule of investments, June 30, 2020 (Chaudited)				
	Principal		% of	
Torres Drivete Astricts Developed Confess Torres and Astrice Com-	Amount	Value	Net Assets	
Texas Private Activity Bond Surface Transportation Corp., 3.922%, 12/31/2049	8 800 000	0.059.906		
Three Rivers Local School District,	8,800,000	9,058,896		
5.209%, 09/15/2027 (Callable 12/01/2020)	2,365,000	2,399,742		
West Contra Costa Unified School District,	7	,,-		
6.250%, 08/01/2030	1,785,000	2,479,044		
Western Michigan University Homer Stryker MD School of Medicine,				
4.750%, 11/15/2028	13,250,000	15,363,773		
Westlake City School District,				
5.227%, 12/01/2026 (Callable 12/01/2020)	3,570,000	3,616,124		
Total Municipal Bonds (Cost \$309,530,797)	<u>-</u>	317,835,617	1.2%	
Residential Mortgage-Backed Securities				
U.S. Government Agency Issues				
Fannie Mae REMIC Trust: Series 1990-105, Class J, 6.500%, 09/25/2020	92	93		
Series 1990-103, Class J, 6.300%, 69/25/2020 Series 1990-108, Class G, 7.000%, 69/25/2020	16	16		
Series 1991-1, Class G, 7.000%, 07/25/2021	148	149		
Series 1991-86, Class Z, 6.500%, 07/25/2021	1,300	1,328		
Series 1993-58, Class H, 5.500%, 04/25/2023	29,533	30,803		
Series 1998-66, Class C, 6.000%, 12/25/2028	24,213	25,724		
Federal Gold Loan Mortgage Corp. (FGLMC):	,	- /-		
2.500%, 04/01/2028	1,993,129	2,092,331		
6.500%, 06/01/2029	84,689	94,998		
3.000%, 04/01/2031	6,185,457	6,571,865		
3.000%, 02/01/2032	56,260,576	59,992,644		
3.000%, 03/01/2032	2,222,053	2,366,122		
3.500%, 05/01/2032	15,771,787	16,877,193		
3.000%, 07/01/2032	13,997,441	14,924,779		
3.500%, 07/01/2032	19,939,829	21,343,415		
3.000%, 04/01/2033	1,940,989	2,069,531		
5.000%, 08/01/2033	3,914,915	4,460,553		
3.500%, 01/01/2034 5.000%, 00/01/2035	15,662,445	16,753,164		
5.000%, 09/01/2035	7,997,522	9,179,656		
5.500%, 01/01/2036 5.000%, 03/01/2036	132,798 3,479,217	152,219 3,993,155		
6.000%, 12/01/2036	122,650	143,152		
4.000%, 03/01/2037	3,600,928	3,874,234		
5.000%, 02/01/2038	1,895,968	2,175,343		
5.500%, 05/01/2038	416,089	476,596		
5.500%, 01/01/2039	8,476,821	9,714,315		
4.500%, 11/01/2039	2,971,277	3,302,945		
4.500%, 11/01/2039	3,488,811	3,879,176		
4.500%, 12/01/2039	18,089,161	20,114,658		
5.000%, 03/01/2040	725,547	834,172		
4.500%, 08/01/2040	614,144	682,787		
4.500%, 09/01/2040	2,453,207	2,728,316		
4.000%, 01/01/2041	12,498,130	13,703,914		
4.000%, 01/01/2041	24,474,464	26,835,643		
4.500%, 03/01/2041	1,828,187	2,032,496		
3.500%, 10/01/2041	7,751,089	8,381,032		
4.000%, 03/01/2042	5,762,450	6,324,724		
3.500%, 06/01/2042 3.500%, 07/01/2042	4,050,255	4,384,289		
3.000%, 08/01/2042	10,663,814 14,452,025	11,552,256 15,485,169		
3.000%, 10/01/2042	5,616,551	6,018,822		
3.000%, 11/01/2042	31,262,289	33,812,539		
3.500%, 12/01/2042	11,243,642	12,168,866		
3.000%, 01/01/2043	22,907,253	24,556,216		
3.000%, 01/01/2043	10,757,516	11,527,047		
3.500%, 01/01/2043	17,965,185	19,453,019		
3.000%, 02/01/2043	3,102,450	3,325,327		
3.000%, 04/01/2043	13,873,817	14,866,570		
3.000%, 04/01/2043	4,928,978	5,331,380		
3.000%, 04/01/2043	7,741,078	8,297,007		
3.500%, 04/01/2043	51,800,849	56,071,007		
4.000%, 04/01/2043	16,996,091	19,231,927		
3.500%, 05/01/2043	10,558,017	11,425,712		
3.000%, 06/01/2043	15,957,949	17,104,750		

conducted in the stilleness, state 50, 2020 (contracted)	Principal		% of	
	Amount	Value	Net Assets	
3.000%, 08/01/2043	4,964,025	5,318,575	Net Assets	
3.500%, 11/01/2043	8,170,804	8,836,758		
3.500%, 01/01/2044	9,597,851	10,389,081		
3.500%, 02/01/2044	33,095,974	35,809,530		
4.000%, 03/01/2044	4,734,332	5,177,571		
3.500%, 05/01/2044	35,449,950	38,761,832		
4.000%, 05/01/2044				
4.000%, 07/01/2044	18,017,948	19,771,816		
	3,943,089	4,317,751		
3.500%, 10/01/2044	70,730,053	75,790,626		
4.000%, 10/01/2044	9,550,668	10,473,353		
3.000%, 01/01/2045	22,670,706	24,122,293		
3.500%, 01/01/2045	24,248,300	26,353,843		
4.500%, 01/01/2045	27,627,727	30,981,423		
3.500%, 06/01/2045	17,471,151	19,103,396		
3.500%, 07/01/2045	68,080,395	73,620,113		
3.000%, 10/01/2045	34,877,138	37,360,273		
4.000%, 10/01/2045	6,086,100	6,558,960		
4.000%, 11/01/2045	12,654,821	13,667,272		
3.000%, 01/01/2046 ⁽⁸⁾	94,533,758	102,717,262		
3.000%, 01/01/2046	74,146,832	80,588,895		
3.500%, 01/01/2046	32,023,045	34,822,619		
4.000%, 02/01/2046	67,605,285	74,151,595		
4.000%, 02/01/2046	17,200,253	18,544,357		
4.000%, 04/01/2046	9,399,786	10,271,639		
3.500%, 05/01/2046	8,335,969	8,889,038		
3.000%, 08/01/2046	31,158,257	32,978,838		
3.500%, 08/01/2046	29,370,703	32,082,472		
3.000%, 10/01/2046	56,309,171	61,073,498		
3.000%, 10/01/2046	64,614,406	69,088,224		
3.000%, 12/01/2046 ⁽⁸⁾	76,557,502	80,899,492		
4.000%, 01/01/2047	53,130,262	58,754,774		
3.000%, 02/01/2047	45,117,139	47,630,479		
4.500%, 04/01/2047	43,191,656	46,703,187		
3.000%, 05/01/2047	58,449,279	62,490,736		
4.000%, 09/01/2047	23,442,725	24,929,505		
3.000%, 02/01/2048	1,070,396	1,128,346		
4.000%, 08/01/2048	37,285,298	40,237,661		
3.000%, 11/01/2049	85,301,234	91,492,484		
4.000%, 05/01/2050 ⁽⁸⁾	119,823,447	131,217,097		
Federal Home Loan Mortgage Corp. (FHLMC),				
Series 1081, Class K, 7.000%, 05/15/2021	4,287	4,349		
Federal National Mortgage Association (FNMA):				
5.000%, 11/01/2021	794	835		
2.500%, 12/01/2027	6,552,043	6,875,356		
2.500%, 05/01/2028	9,280,911	9,866,757		
5.000%, 05/01/2028	132,487	144,432		
4.500%, 08/01/2029	1,032,477	1,111,560		
4.500%, 09/01/2029	1,197,660	1,292,404		
2.500%, 04/01/2030	3,430,881	3,640,893		
2.500%, 05/01/2030	10,854,713	11,525,329		
3.500%, 11/01/2030	28,484,641	30,435,077		
3.000%, 12/01/2030	18,588,669	19,759,350		
3.000%, 12/01/2030	11,248,769	11,956,002		
2.500%, 09/01/2031	39,103,158	41,566,592		
3.500%, 01/01/2032	38,308,400	40,978,342		
2.500%, 02/01/2032	6,393,644	6,769,686		
3.000%, 09/01/2032	0,393,044 2,538,543	2,693,039		
3.000%, 09/01/2032				
	1,948,773	2,059,365		
3.000%, 11/01/2032 ⁽⁸⁾ 2.500%, 12/01/2032	4,969,651	5,286,837		
	45,328,607	47,567,379		
3.000%, 12/01/2032	3,804,692	4,044,244		
6.000%, 03/01/2033	34,902	40,534		
3.500%, 10/01/2033	18,493,984	19,790,873		
4.500%, 10/01/2033	13,065,596	14,286,547		
5.000%, 10/01/2033	13,981,252	16,036,366		
3.000%, 11/01/2033	80,045,891	85,988,037		
5.000%, 11/01/2033	39,578	45,400		
4.000%, 01/01/2034	5,835,642	6,283,259		
5.500%, 04/01/2034	4,778,719	5,479,100		

hedule of Investments, June 30, 2020 (Unaudited)			
	Principal	Volue	% of
.000%, 06/01/2034	Amount 7,623,649	8,207,006	Net Asset
.000%, 09/01/2034	9,116,827	9,814,511	
500%, 09/01/2034	125,150	143,513	
000%, 11/01/2034	34,346	40,063	
500%, 01/01/2035	52,136,183	55,683,799	
500%, 02/01/2035	424,712	487,286	
00%, 06/01/2035	12,792,419	13,630,090	
00%, 07/01/2035	3,636,429	4,171,942	
00%, 10/01/2035	1,768,143	2,029,449	
00%, 02/01/2036	2,589,994	2,973,137	
00%, 11/01/2036	36,315,324	38,459,316	
00%, 11/01/2036	166,886	191,726	
00%, 12/01/2036	25,645,391	26,877,030	
00%, 04/01/2037	1,066,195	1,216,341	
00%, 05/01/2037	39,275,087	42,240,493	
00%, 02/01/2038	36,018,559	38,723,254	
00%, 04/01/2038	58,109,301	61,147,757	
00%, 05/01/2038	31,299,189	32,986,947	
00%, 04/01/2039	9,952,360	10,685,080	
00%, 04/01/2039	13,251,997	14,736,111	
00%, 06/01/2039	12,551,082	14,336,176	
00%, 06/01/2039	8,562,455	9,820,822	
00%, 11/01/2039	166,756	185,417	
00%, 08/01/2040	1,250,649	1,372,679	
00%, 10/01/2040	26,723,157	29,482,383	
00%, 12/01/2040 00%, 12/01/2040	8,041,685 7,640,783	8,699,306	
00%, 02/01/2041	7,040,783 12,347,549	8,388,507 13,359,562	
00%, 02/01/2041	18,183,611	19,955,991	
00%, 02/01/2041	46,528,083	51,573,914	
00%, 03/01/2041	17,752,678	19,207,250	
00%, 05/01/2041	6,473,006	7,201,309	
00%, 06/01/2041	14,091,863	15,465,253	
00%, 07/01/2041	6,646,864	7,393,987	
00%, 07/01/2041	9,625,670	11,038,408	
00%, 09/01/2041	17,979,911	19,453,783	
00%, 09/01/2041	1,908,036	2,092,730	
00%, 10/01/2041	5,345,582	5,866,167	
00%, 11/01/2041	6,999,032	7,572,478	
00%, 12/01/2041	31,485,785	34,049,971	
00%, 12/01/2041	7,789,193	8,548,820	
00%, 01/01/2042	9,487,531	10,403,343	
00%, 01/01/2042	9,623,478	10,709,877	
00%, 02/01/2042	36,291,282	39,842,765	
00%, 04/01/2042	51,555,922	55,014,787	
00%, 05/01/2042	7,279,194	7,799,870	
00%, 07/01/2042	83,808,229	91,645,540	
00%, 08/01/2042	7,465,863	8,081,942	
00%, 08/01/2042	12,549,179	13,777,027	
00%, 10/01/2042	17,199,685	18,757,978	
00%, 03/01/2043	5,465,981	5,910,482	
00%, 03/01/2043	30,288,127	32,458,837	
00%, 05/01/2043	30,224,208	32,417,868	
00%, 05/01/2043	17,669,028	18,933,574	
00%, 05/01/2043	31,746,261	34,605,379	
00%, 06/01/2043 00%, 07/01/2043	7,539,471	8,078,814	
	2,884,539	3,091,269	
00%, 07/01/2043 00%, 08/01/2043	26,091,151 4 839 433	28,646,831	
10%, 08/01/2043 10%, 09/01/2043	4,839,433 45,571,612	5,183,263 49,269,811	
10%, 09/01/2043	10,301,604	11,460,728	
00%, 10/01/2043	89,212,529	95,224,400	
00%, 10/01/2043	48,803,033	52,814,438	
00%, 11/01/2043	48,803,033 23,827,450	25,526,717	
00%, 11/01/2043	23,827,430 7,449,767	8,181,918	
00%, 01/01/2045	6,365,223	6,937,241	
00%, 02/01/2045	34,922,240	37,792,193	
00%, 02/01/2045	17,128,815	18,777,784	
00%, 04/01/2045	25,541,403	27,763,342	

The accompanying notes are an integral part of these financial statements.

Schedule of Investments, June 30, 2020 (Unaudited)			
	Principal Amount	Volue	% of Net Assets
4.000%, 09/01/2045	5,333,261	Value 5,794,249	Net Assets
4.000%, 10/01/2045	7,144,196	7,761,704	
4.000%, 11/01/2045	26,848,189	29,043,663	
3.500%, 12/01/2045	27,872,722	29,737,307	
4.500%, 02/01/2046	27,784,911	30,888,935	
3.000%, 05/01/2046	13,590,823	14,691,261	
3.500%, 05/01/2046	46,125,471	49,206,187	
3.000%, 07/01/2046	8,909,402	9,645,778	
4.500%, 08/01/2046	23,511,847	26,146,314	
3.500%, 09/01/2046 2.500%, 10/01/2046	5,080,617 26,058,547	5,554,152	
3.000%, 11/01/2046	26,038,347 24,542,581	27,600,129 26,080,225	
3.000%, 11/01/2046	44,797,313	47,982,757	
3.500%, 11/01/2046	45,972,120	49,223,510	
3.000%, 12/01/2046	23,895,823	25,830,815	
3.500%, 05/01/2047	3,156,126	3,361,564	
4.000%, 08/01/2047	60,577,553	65,189,835	
3.500%, 10/01/2047	16,709,891	17,665,025	
4.000%, 10/01/2047	44,024,650	46,973,414	
4.000%, 11/01/2047	36,242,381	38,663,531	
4.500%, 11/01/2047	14,255,198	15,373,242	
3.500%, 12/01/2047	47,553,602	50,214,981	
4.000%, 12/01/2047	57,271,033	60,954,600	
3.500%, 01/01/2048	12,471,200	13,154,316	
4.000%, 04/01/2048	17,948,926	19,048,646	
4.000%, 07/01/2048 4.000%, 09/01/2048	28,346,226	31,316,608	
3.000%, 11/01/2048	15,314,206 135,400,659	16,238,468 142,701,922	
4.500%, 11/01/2048	47,929,295	51,603,846	
5.000%, 11/01/2048	44,877,946	50,894,283	
4.500%, 01/01/2049	25,111,172	27,706,128	
3.500%, 06/01/2049	84,732,362	89,086,913	
3.500%, 01/01/2050	52,789,149	57,343,900	
3.000%, 05/01/2050	60,820,705	65,622,597	
3.500%, 05/01/2052	77,937,724	84,333,622	
Government National Mortgage Association (GNMA):			
6.000%, 11/20/2033	33,420	38,399	
5.000%, 07/20/2040	1,458,780	1,646,135	
3.500%, 10/20/2041	6,801,779	7,395,054	
3.500%, 01/15/2042 4.000%, 06/20/2042	11,947,182	12,759,666	
3.500%, 09/20/2042	7,599,293 2,991,276	8,369,876 3,252,217	
3.500%, 01/20/2043	60,265,715	65,523,116	
4.000%, 10/20/2043	11,516,692	12,626,290	
4.000%, 09/20/2044	42,414,803	46,216,865	
4.000%, 01/20/2045	9,070,616	9,876,885	
3.500%, 03/20/2045	13,908,283	14,979,349	
3.000%, 04/20/2045	22,047,135	23,466,665	
3.500%, 04/20/2045	26,093,344	27,932,348	
4.000%, 08/20/2045	8,886,374	9,631,235	
4.500%, 01/20/2046	12,548,782	13,754,101	
4.000%, 04/20/2046	9,585,826	10,361,188	
4.000%, 05/20/2046	23,249,091	25,129,934	
3.000%, 11/20/2046 5.000%, 04/20/2047	35,250,808	37,888,383	
5.000%, 04/20/2047 4.500%, 06/20/2047	2,151,672 39,870,718	2,379,748	
4.500%, 07/20/2047 4.500%, 07/20/2047	39,870,718 9,858,872	43,561,487 10,745,518	
4.500%, 09/20/2047	13,146,990	14,344,990	
3.500%, 02/20/2050	154,990,825	166,663,913	
Seasoned Credit Risk Transfer Trust,	10 ,,,,,,,,	,,-	
Series 2019-4, Class MA, 3.000%, 02/25/2059	61,602,094	65,553,160	
Total U.S. Government Agency Issues (Cost \$5,616,525,187)		5,878,728,483	21.8%
Non-U.S. Government Agency Issues			
Alternative Loan Trust:			
Series 2005-50CB, Class 4A1, 5.000%, 11/25/2020 ⁽⁶⁾	16,806	16,691	
Series 2006-7CB, Class 3A1, 5.250%, 05/25/2021 ⁽⁶⁾		225 707	
G : 2007 IS GI	238,580	235,787	
Series 2006-J5, Class 3A1, 3.984%, 07/25/2021 ⁽⁴⁾⁽⁶⁾ Series 2006-43CB, Class 2A1, 6.000%, 02/25/2022 ⁽⁶⁾	52,926 34,062	52,361 33,958	

Schoule of investments) valie 50, 2020 (Chaudited)	Principal		% of
	Amount	Value	Net Assets
Series 2004-8CB, Class A, 0.455%, 06/25/2034 (1 Month LIBOR USD + 0.270%) (3)	1,439,437	1,432,813	Titt Assets
Series 2004-8CB, Class A17, 6.000%, 10/25/2036 ⁽⁶⁾	542,829	398,020	
Argent Securities Inc. Asset-Backed Pass-Through Certificates:	342,02)	370,020	
Series 2005-W3, Class A2D, 0.525%, 11/25/2035 (1 Month LIBOR USD + 0.340%) (3)	1,460,955	1,454,350	
Series 2005-W5, Class A1, 0.420%, 01/25/2036 (1 Month LIBOR USD + 0.235%) (3)	23,416,004	22,931,283	
Arroyo Mortgage Trust:	23,410,004	22,931,263	
Series 2018-1, Class A1, 3.763%, 04/25/2048 (2)(4)	20,587,410	21 124 752	
Series 2018-1, Class A1, 3.763%, 04/25/2048 (A7) Series 2019-3, Class A1, 2.962%, 10/25/2048 (A7)		21,134,753	
	37,438,144	38,250,630	
Series 2020-1, Class A1A, 1.662%, 03/25/2055 (2)	35,000,000	35,005,320	
Asset Backed Securities Corp. Home Equity Loan Trust:	*****	*****	
Series 2006-HE1, Class A3, 0.385%, 01/25/2036 (1 Month LIBOR USD + 0.200%) (3)	303,167	302,916	
Series 2006-HE1, Class A1, 0.400%, 01/25/2036 (1 Month LIBOR USD + 0.215%) (3)	1,204,259	1,194,630	
Series 2006-HE3, Class A2, 0.350%, 03/25/2036 (1 Month LIBOR USD + 0.165%) (3)	8,225,419	8,062,289	
Series 2006-HE6, Class A1, 0.330%, 11/25/2036 (1 Month LIBOR USD + 0.145%) (3)	20,323,236	19,289,361	
Banc of America Alternative Loan Trust:			
Series 2005-10, Class 5A1, 5.250%, 11/25/2020	3,830	3,818	
Series 2007-1, Class 1A1, 4.946%, 04/25/2022 (4)(6)	153,011	145,109	
Series 2005-9, Class 1CB3, 5.500%, 10/25/2035 (6)	117,732	114,876	
Series 2005-11, Class 1CB4, 5.500%, 12/25/2035 (6)	65,876	62,447	
Series 2006-5, Class CB7, 6.000%, 06/25/2046 ⁽⁶⁾	262,114	249,516	
Bayview Financial Trust,	- /	<i>/-</i> -	
Series 2007-B, Class 1A2, 6.831%, 08/28/2037 ⁽⁷⁾	1,293,478	1,276,152	
Bear Steams ALT-A Trust;	1,273,770	1,2/0,102	
Series 2004-4, Class A1, 0.785%, 06/25/2034 (1 Month LIBOR USD + 0.600%) (3)	887,905	881,724	
Series 2005-4, Class 1A1, 0.625%, 04/25/2035 (1 Month LIBOR USD + 0.440%) (3)	1,606,134	1,602,057	
Series 2005-7, Class 12A1, 0.725%, 08/25/2035 (1 Month LIBOR USD + 0.540%) (3)	2,128,897	2,114,512	
Bear Stearns Asset Backed Securities I Trust,			
Series 2004-AC2, Class 2A, 5.000%, 05/25/2034	158,480	157,644	
Chase Mortgage Finance Trust,			
Series 2006-A1, Class 2A3, 4.009%, 09/25/2036 ⁽⁴⁾	900,867	791,226	
Citigroup Global Markets Mortgage Securities VII, Inc.,			
Series 2003-UP2, Class A2, 7.000%, 06/25/2033 (7)	110,901	115,097	
Citigroup Mortgage Loan Trust, Inc.,			
Series 2005-9, Class 2A2, 5.500%, 11/25/2035 (6)	12,362	12,320	
Countrywide Asset-Backed Certificates:			
Series 2005-13, Class AF3, 5.430%, 02/25/2033 (4)(6)	328,530	307,149	
Series 2004-S1, Class A3, 5.115%, 02/25/2035 (7)	133,414	133,219	
Series 2005-10, Class AF6, 4.915%, 12/25/2035 (4)	62,556	64,289	
Series 2006-10, Class 1AF3, 5.971%, 12/25/2035 (4)	435,401	413,468	
Credit Suisse First Boston Mortgage Securities Corp.,	133,101	113,100	
Series 2003-AR26, Class 8A1, 3.980%, 11/25/2033 ⁽⁴⁾	4,511,418	4,342,165	
CWABS Asset-Backed Certificates Trust:	4,511,410	4,542,105	
	7.5(0)	7.017	
Series 2004-15, Class AF6, 4.613%, 04/25/2035 ⁽⁴⁾	7,560	7,617	
Series 2005-1, Class AF6, 5.030%, 06/25/2035 ⁽⁴⁾	26,543	26,940	
Series 2005-17, Class 1AF5, 5.564%, 03/25/2036 ⁽⁴⁾	142,189	145,616	
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust,			
Series 2004-4, Class 1A6, 6.000%, 04/25/2034 ⁽⁷⁾	959	974	
First Franklin Mortgage Loan Trust:			
Series 2006-FFH1, Class A4, 0.485%, 01/25/2036 (1 Month LIBOR USD + 0.300%) (3)	127,085	126,798	
Series 2006-FF1, Class 2A4, 0.525%, 01/25/2036 (1 Month LIBOR USD + 0.340%) (3)	2,854,016	2,847,777	
First Horizon Alternative Mortgage Securities Trust:			
Series 2006-FA6, Class 3A1, 5.750%, 11/25/2021	15,268	14,574	
Series 2006-FA8, Class 2A1, 5.750%, 01/25/2022	133,676	100,192	
Fremont Home Loan Trust,			
Series 2006-A, Class 1A1, 0.330%, 05/25/2036 (1 Month LIBOR USD + 0.145%) (3)	18,371,122	17,359,421	
GE Capital Mortgage Services, Inc. Trust,			
Series 1999-HE1, Class A7, 6.265%, 04/25/2029	105	106	
GMACM Mortgage Loan Trust,			
Series 2004-GH1, Class A6, 4.810%, 07/25/2035 ⁽⁷⁾	115	116	
GSAA Home Equity Trust,	113	110	
	739,949	731,993	
Series 2004-6, Class A1, 0.985%, 06/25/2034 (1 Month LIBOR USD + 0.800%) (3)	739,949	/31,993	
GSAMP Trust:	2 212 22=	2 011 102	
Series 2005-WMC2, Class A1B, 0.805%, 11/25/2035 (1 Month LIBOR USD + 0.620%) (3)	2,918,227	2,911,102	
Series 2005-WMC2, Class A2C, 0.885%, 11/25/2035 (1 Month LIBOR USD + 0.700%) (3)	2,978,314	2,974,433	
HomeBanc Mortgage Trust,			
Series 2005-3, Class A1, 0.425%, 07/25/2035 (1 Month LIBOR USD + 0.240%) (3)	1,093,723	1,088,256	
IMC Home Equity Loan Trust,			
Series 1997-5, Class A10, 6.880%, 11/20/2028	248	247	

Schedule of Investments, June 30, 2020 (Unaudited)			
	Principal	Value	% of
mpac CMB Trust:	Amount	Value	Net Assets
Series 2004-4, Class 2A2, 5.749%, 09/25/2034 ⁽⁷⁾	68,452	73,216	
Series 2004-5, Class 1A2, 0.885%, 10/25/2034 (1 Month LIBOR USD + 0.700%) (3)	2,473,564	2,464,593	
Series 2004-6, Class 1A1, 0.985%, 10/25/2034 (1 Month LIBOR USD + 0.800%) (3) P. Morgan Alternative Loan Trust,	1,949,027	1,900,857	
Series 2006-A1, Class 2A1, 3.796%, 03/25/2036 ⁽⁴⁾ P. Morgan Mortgage Trust:	220,848	199,133	
. Morgan Mortgage 11ust. Series 2005-A4, Class 1A1, 3.192%, 07/25/2035 ⁽⁴⁾	520,557	521,957	
Series 2005-A4, Class 1A1, 3.192%, 07/25/2035 (4) Series 2007-A1, Class 5A2, 3.968%, 07/25/2035 (4)	1,773,545	1,712,911	
Series 2007-A1, Class 5A2, 3.968%, 07/25/2035 Series 2007-A1, Class 5A5, 3.968%, 07/25/2035 (4)	2,685,434	2,598,402	
Series 2006-A7, Class 2A2, 3.789%, 01/25/2037 (4)(6)	106,194	95,050	
Series 2006-A7, Class 2A4R, 3.789%, 01/25/2037 (4)(6)	453,710	406,097	
Series 2007-A2, Class 2A3, 3.944%, 04/25/2037 ⁽⁴⁾⁽⁶⁾ ASTR Asset Backed Securities Trust,	1,164,433	1,020,941	
Series 2006-NC1, Class A4, 0.785%, 01/25/2036 (1 Month LIBOR USD + 0.600%) (3)	1,544,188	1,541,761	
errill Lynch Mortgage Investors Trust:			
Series 2004-F, Class A1A, 2.792%, 12/25/2029 ⁽⁴⁾	4,165,423	4,109,708	
Series 2005-A10, Class A, 0.395%, 02/25/2036 (1 Month LIBOR USD + 0.210%) (3) etLife, Inc.,	10,970,163	10,476,739	
Series 2019-1A, Class A1A, 3.750%, 04/25/2058 (2)(4)	16,190,779	17,091,142	
lorgan Stanley Mortgage Loan Trust,		1 505 505	
Series 2004-7AR, Class 2A1, 3.695%, 09/25/2034 (4) ortgageIT Trust,	1,771,662	1,725,502	
Series 2005-2, Class 1A1, 0.705%, 05/25/2035 (1 Month LIBOR USD + 0.520%) (3)	887,719	875,616	
ew Century Home Equity Loan Trust,			
Series 2005-C, Class A1, 0.415%, 12/25/2035 (1 Month LIBOR USD + 0.230%) (3) ew Residential Mortgage Loan Trust:	1,234,261	1,233,726	
Series 2017-2A, Class A3, 4.000%, 03/25/2057 (2)(4)	10,592,236	11,379,871	
Series 2017-3A, Class A1, 4.000%, 04/25/2057 (2)(4)	14,592,723	15,607,256	
Series 2017-4A, Class A1, 4.000%, 05/25/2057 (2)(4)	19,338,275	20,749,008	
Series 2018-1A, Class A1A, 4.000%, 12/25/2057 (2)(4)	10,925,953	11,577,578	
Series 2020-1A, Class A1B, 3.500%, 10/25/2059 (2)(4)	21,496,240	22,711,822	
ALI Series Trust,			
Series 2004-QS6, Class A1, 5.000%, 12/31/2020 ⁽⁶⁾	6,174	5,950	
AMP Series Trust,	1.054	1.004	
Series 2005-RS1, Class AI6, 4.713%, 11/25/2034 ASC Series Trust,	1,274	1,284	
Series 2006-KS4, Class A4, 0.425%, 06/25/2036 (1 Month LIBOR USD + 0.240%) (3)	605,650	605,233	
enaissance Home Equity Loan Trust,			
Series 2007-1, Class AF3, 5.612%, 04/25/2037 (7)	2,482,525	970,332	
pecialty Underwriting & Residential Finance Trust,			
Series 2004-BC4, Class A1A, 0.855%, 10/25/2035 (1 Month LIBOR USD + 0.670%) (3) ructured Adjustable Rate Mortgage Loan Trust,	1,143,906	1,135,792	
Series 2004-12, Class 3A1, 3.714%, 09/25/2034 ⁽⁴⁾	2,017,665	2,005,577	
ructured Asset Securities Corp.,			
Series 2005-7XS, Class 1A4B, 5.440%, 04/25/2035 ⁽⁷⁾	7,162	7,353	
ructured Asset Securities Corp. Mortgage Loan Trust,	0.041.00	0.241.024	
Series 2006-OPT1, Class A6, 0.335%, $04/25/2036$ (1 Month LIBOR USD + 0.150%) ornburg Mortgage Securities Trust,	9,861,231	9,341,034	
Series 2003-5, Class 3A, 3.860%, 10/25/2043 ⁽⁴⁾	7,881,847	7,609,256	
wd Point Mortgage Trust: Series 2015-3, Class A1A, 3.500%, 03/25/2054 ⁽²⁾⁽⁴⁾	2,146,254	2,168,034	
Series 2015-5, Class A1, 3.500%, 05/25/2054 Series 2015-5, Class A1, 3.500%, 05/25/2055 (2)(4)	2,140,234 2,901,546	2,944,317	
Series 2016-3, Class A1, 2.250%, 08/25/2055 (2)(4)	986,792	992,409	
Series 2016-2, Class A1, 3.000%, 08/25/2055 (2)(4)	5,808,005	5,958,232	
Series 2016-5, Class A1, 2.500%, 10/25/2056 (2)(4)	5,425,281	5,518,045	
Series 2017-1, Class A1, 2.750%, 10/25/2056 (2)(4)	26,824,384	27,446,983	
Series 2017-6, Class A1, 2.750%, 10/25/2057 (2)(4)	43,807,338	45,377,791	
Series 2018-1, Class A1, 3.000%, 01/28/2058 (2)(4)	1,588,023	1,644,999	
Series 2018-6, Class A1A, 3.750%, 03/25/2058 (2)(4)	37,016,934	38,939,054	
Series 2019-1, Class A1, 3.750%, 03/25/2058 (2)(4)	20,457,793	22,021,206	
Series 2018-4, Class A1, 3.000%, 06/25/2058 (2)(4)	23,894,343	25,211,492	
Series 2019-4, Class A1, 2.900%, 10/25/2059 (2)(4)	67,694,321	71,207,508	
aMu Mortgage Pass-Through Certificates Trust:		# 400 co.c	
Series 2004-CB2, Class 3A, 6.000%, 08/25/2034 Series 2004-CB2, Class 2A, 6.500%, 10/25/2034	5,272,158	5,680,696	
Series 2004-CB3, Class 2A, 6.500%, 10/25/2034 Series 2004-AR14, Class A1, 3.820%, 01/25/2035 ⁽⁴⁾	2,368,105 5,699,372	2,458,440 5,636,180	
Series 2004-AR14, Class A1, 3.820%, 01/25/2035 Votal Non-U.S. Government Agency Issues (Cost \$593,957,201)	3,077,372	605,878,195	
		000,070,170	

Schedule of Investments, June 30, 2020 (Unaudited)			
	Principal		% of
	Amount	Value	Net Assets
Commoraial Martgago Pookod Sogurities			
Commercial Mortgage-Backed Securities U.S. Government Agency Issues			
Fannie Mae REMIC Trust,			
Series 2014-M2, Class A2, 3.513%, 12/25/2023 (4)	8,646,692	9,284,592	
Freddie Mac Multifamily Structured Pass Through Certificates:	-77	-, -,	
Series K720, Class A2, 2.716%, 06/25/2022	17,950,000	18,556,845	
Series K721, Class A2, 3.090%, 08/25/2022 (4)	25,545,000	26,592,927	
Series K028, Class A2, 3.111%, 02/25/2023	47,010,000	49,705,041	
Series K029, Class A2, 3.320%, 02/25/2023	27,398,000	29,136,693	
Series K723, Class A2, 2.454%, 08/25/2023	28,425,000	29,821,571	
Series K037, Class A2, 3.490%, 01/25/2024	69,525,000	75,873,321	
Series K048, Class A2, 3.284%, 06/25/2025 (4)	60,430,000	67,328,393	
Series K050, Class A2, 3.334%, 08/25/2025 (4)	82,739,000	92,623,034	
Series K734, Class A2, 3.208%, 02/25/2026	21,500,000	24,033,283	
Series K057, Class A2, 2.570%, 07/25/2026	21,420,000	23,324,673	
Series K058, Class A2, 2.653%, 08/25/2026	19,865,000	21,753,037	
Series K063, Class A2, 3.430%, 01/25/2027 ⁽⁴⁾	63,971,857	73,452,870	
Series K064, Class A2, 3.224%, 03/25/2027	51,995,903	59,128,295	
Series K065, Class A2, 3.243%, 04/25/2027	31,065,000	35,486,106	
Series K066, Class A2, 3.117%, 06/25/2027	11,100,000	12,600,481	
Series K067, Class A2, 3.194%, 07/25/2027	59,034,045	67,504,899	
Series K068, Class A2, 3.244%, 08/25/2027	9,000,000	10,324,685	
Series K069, Class A2, 3.187%, 09/25/2027 (4)	25,488,779	29,150,319	
Series K071, Class A2, 3.286%, 11/25/2027	25,529,000	29,429,864	
Series K072, Class A2, 3.444%, 12/25/2027	6,050,000	7,041,943	
Series K073, Class A2, 3.350%, 01/25/2028 Series K074, Class A2, 3.600%, 01/25/2028	1,350,000	1,562,706	
Series K074, Class A2, 3.000%, 01/23/2028 Series K076, Class A2, 3.900%, 04/25/2028	21,722,000 18,299,000	25,454,326 21,914,193	
Series K077, Class A2, 3.850%, 05/25/2028 (4)	68,650,000	81,855,514	
Series K077, Class A2, 3.854%, 06/25/2028	59,788,633	71,295,876	
Series K080, Class A2, 3.926%, 07/25/2028 ⁽⁴⁾	31,225,000	37,467,677	
Series K080, Class A2, 3.920%, 07/23/2026 Series K082, Class A2, 3.920%, 09/25/2028 ⁽⁴⁾	56,545,000	67,940,706	
Series K083, Class A2, 4.050%, 09/25/2028 ⁽⁴⁾	1,000,000	1,215,208	
Series K084, Class A2, 3.780%, 10/25/2028 ⁽⁴⁾	2,700,000	3,212,826	
Series K085, Class A2, 4.060%, 10/25/2028 ⁽⁴⁾	9,304,000	11,288,520	
Series K156, Class A3, 3.700%, 06/25/2033 ⁽⁴⁾	11,088,000	13,589,869	
Total U.S. Government Agency Issues (Cost \$1,045,900,250)		1,128,950,293	4.2%
Non-U.S. Government Agency Issues			
BANK:			
Series 2017-BNK4, Class A4, 3.625%, 05/17/2050	44,535,000	50,068,487	
Series 2017-BNK8, Class A4, 3.488%, 11/17/2050	38,033,000	42,739,257	
Series 2017-BNK9, Class A4, 3.538%, 11/17/2054	84,873,000	95,501,137	
Series 2017-BNK5, Class A5, 3.390%, 06/17/2060	22,501,000	25,004,954	
CD Mortgage Trust,			
Series 2016-CD1, Class A4, 2.724%, 08/12/2049	45,910,000	48,612,887	
CFCRE Commercial Mortgage Trust,			
Series 2016-C4, Class A4, 3.283%, 05/10/2058	29,732,980	32,032,389	
Citigroup Commercial Mortgage Trust:	24 502 200	25.077.77	
Series 2013-GC11, Class A4, 3.093%, 04/10/2046	34,503,388	35,867,766	
Series 2014-GC19, Class A3, 3.753%, 03/12/2047 Series 2014-GC25, Class A4, 3.635%, 10/10/2047	6,361,490	6,804,566	
Series 2015-GC27, Class A4, 3.03574, 10/10/2047 Series 2015-GC27, Class A5, 3.137%, 02/10/2048	16,838,590 59,202,541	18,203,257 62,864,117	
Series 2015-GC35, Class A4, 3.818%, 11/13/2048	34,430,000	38,159,743	
COMM Mortgage Trust:	34,430,000	30,137,743	
Series 2012-CR1, Class A3, 3.391%, 05/17/2045	7,488,584	7,648,001	
Series 2013-CR9, Class A3, 4.022%, 07/12/2045	19,677,928	20,852,809	
Series 2012-CR2, Class A4, 3.147%, 08/17/2045	20,250,536	20,819,843	
Series 2013-CR10, Class A3, 3.923%, 08/10/2046	23,113,096	24,747,700	
Series 2014-CR15, Class ASB, 3.595%, 02/12/2047	9,826,941	10,233,411	
Series 2014-CR19, Class A5, 3.796%, 08/12/2047	15,789,828	17,194,557	
Series 2013-CR11, Class A3, 3.983%, 08/12/2050	10,259,207	11,047,352	
DBJPM Mortgage Trust,	10,207,207	,,	
Series 2016-C3, Class ASB, 2.756%, 08/12/2049	10,755,000	11,197,494	
GS Mortgage Securities Trust:	-73	, , .	
Series 2012-GCJ9, Class A3, 2.773%, 11/13/2045	37,675,945	38,304,949	
Series 2013-GC14, Class A5, 4.243%, 08/10/2046	25,500,000	27,544,271	

Schedule of Investments, June 30, 2020 (Unaudited)	n total			
	Principal	V. 1	% of	
I.D. Marrier Charles Communicial Martines Commission Transfer	Amount	Value	Net Assets	
J.P. Morgan Chase Commercial Mortgage Securities Trust:	10 102 012	10.752.020		
Series 2013-LC11, Class A5, 2.960%, 04/15/2046	18,102,913	18,753,020		
Series 2013-C10, Class ASB, 2.702%, 12/17/2047	5,595,070	5,686,013		
Series 2012-LC9, Class A5, 2.840%, 12/17/2047	11,490,066	11,772,360		
JPMBB Commercial Mortgage Securities Trust:	2 220 027	2 277 909		
Series 2013-C12, Class ASB, 3.157%, 07/17/2045	2,339,027	2,376,898		
Series 2013-C12, Class A5, 3.664%, 07/17/2045	6,835,000	7,225,771		
Series 2013-C15, Class A4, 4.096%, 11/17/2045	1,561,870	1,681,353		
Series 2013-C14, Class A4, 4.133%, 08/17/2046 ⁽⁴⁾	29,020,000	31,140,970		
Series 2013-C17, Class A3, 3.928%, 01/17/2047	3,382,847	3,631,630		
Series 2013-C17, Class A4, 4.199%, 01/17/2047	17,276,000	18,788,965		
Series 2014-C24, Class ASB, 3.368%, 11/18/2047	8,548,888	8,918,067		
Series 2014-C25, Class ASB, 3.407%, 11/18/2047	7,880,856	8,200,096		
Series 2015-C28, Class A4, 3.227%, 10/19/2048	16,688,500	17,859,033		
JPMCC Commercial Mortgage Securities Trust,				
Series 2017-JP7, Class A5, 3.454%, 09/16/2050	9,000,000	10,024,125		
Morgan Stanley Bank of America Merrill Lynch Trust:				
Series 2012-C5, Class A4, 3.176%, 08/17/2045	37,925,000	38,762,407		
Series 2012-C6, Class A4, 2.858%, 11/15/2045	22,002,339	22,600,411		
Series 2013-C10, Class A3, 4.103%, 07/17/2046 (4)	6,148,843	6,569,641		
Series 2013-C12, Class A3, 3.973%, 10/17/2046	16,211,562	17,191,896		
Series 2014-C16, Class A5, 3.892%, 06/17/2047	25,000,000	26,922,040		
Series 2016-C29, Class ASB, 3.140%, 05/17/2049	12,500,000	13,150,088		
Series 2016-C30, Class A5, 2.860%, 09/17/2049	18,082,000	19,286,062		
Series 2017-C34, Class A4, 3.536%, 11/18/2052	30,552,079	34,089,539		
Wells Fargo Commercial Mortgage Trust:	,,,-	- 1,000,000		
Series 2015-C27, Class ASB, 3.278%, 02/18/2048	17,136,598	17,832,542		
Series 2015-SG1, Class ASB, 3.556%, 09/17/2048	21,300,000	22,326,281		
Series 2015-5G1, Class A4, 3.789%, 09/17/2048	19,964,000	21,684,178		
Series 2015-P2, Class A3, 3.541%, 12/15/2048	46,750,000	50,728,752		
Series 2017-C42, Class A4, 3.589%, 12/16/2050				
	6,250,000	7,029,447		
Series 2017-RC1, Class A4, 3.631%, 01/15/2060	1,950,000	2,168,648		
WFRBS Commercial Mortgage Trust:				
Series 2012-C6, Class A4, 3.440%, 04/15/2045	25,800,653	26,218,043		
Series 2013-C13, Class ASB, 2.654%, 05/17/2045	4,248,255	4,330,810		
Series 2013-C18, Class A4, 3.896%, 12/17/2046	12,900,000	13,701,167		
Series 2014-C21, Class A5, 3.678%, 08/16/2047	34,719,000	37,469,724		
Series 2014-C24, Class A4, 3.343%, 11/18/2047	36,730,000	38,859,532		
Series 2014-C23, Class ASB, 3.636%, 10/17/2057	6,026,433	6,310,024		
Total Non-U.S. Government Agency Issues (Cost \$1,174,676,006)		1,218,738,480	4.5%	
Total Commercial Mortgage-Backed Securities (Cost \$2,220,576,256)		2,347,688,773	8.7%	
Asset Backed Securities				
Capital One Multi-Asset Execution Trust,				
Series 2019-A3, Class A3, 2.060%, 08/15/2028	3,227,000	3,441,196		
Citibank Credit Card Issuance Trust,				
Series 2007-A3, Class A3, 6.150%, 06/15/2039	8,691,000	12,960,103		
Conseco Financial Corp.:				
Series 1998-7, Class A1, 6.320%, 05/01/2029	4,709,204	4,782,541		
Series 1998-3, Class A5, 6.220%, 03/01/2030	95,828	97,791		
Series 1998-4, Class A5, 6.180%, 04/01/2030	718,815	731,386		
Ford Credit Auto Owner Trust:				
Series 2016-1, Class A, 2.310%, 08/15/2027 (2)	28,860,000	29,128,992		
Series 2016-2, Class A, 2.030%, 12/15/2027 (2)	43,505,000	44,009,132		
Series 2017-1, Class A, 2.620%, 08/15/2028 (2)	2,400,000	2,467,206		
Series 2019-1, Class A, 3.520%, 07/15/2030 (2)	38,742,000	41,443,255		
Series 2018-1, Class A, 3.190%, 07/15/2031 (2)	40,550,000	43,422,319		
GM Financial Consumer Automobile Receivables Trust,	-,,	-, ,		
Series 2020-2, Class A3, 1.490%, 12/16/2024	4,475,000	4,574,013		
MMAF Equipment Finance LLC,	7,000	1,5 / 7,013		
Series 2016-AA, Class A5, 2.210%, 12/15/2032 (2)	14,100,000	14 427 262		
	14,100,000	14,437,262		
Oakwood Mortgage Investors, Inc.,	10.450	10 (10		
Series 1999-B, Class A3, 6.450%, 12/15/2023	10,479	10,642		
PFS Financing Corp.,		20 (25 212		
Series 2017-D, Class A, 2.400%, 10/17/2022 (2)	20,555,000	20,637,849		
SoFi Consumer Loan Program LLC:				
Series 2017-6, Class A2, 2.820%, 11/25/2026 (2)	5,677,621	5,716,859		
Series 2018-3, Class A2, 3.670%, 08/25/2027 (2)	15,174,395	15,357,690		

Principal		% of
Amount	Value	Net Assets
47,621,000	49,332,622	
58,270,671	59,009,794	
37,144,651	37,672,885	
68,654,950	73,071,523	
41,850,000	42,477,193	
37,825,000	38,821,095	
21,610,000	22,168,234	
·	565,771,582	2.1%
·	26,244,742,802	97.3%
Shares		
1,252,507,500	1,252,507,500	
·	1,252,507,500	4.6%
·	27,497,250,302	101.9%
	(506,173,182)	(1.9)%
·	\$ 26,991,077,120	100.0%
	Amount 47,621,000 58,270,671 37,144,651 68,654,950 41,850,000 37,825,000 21,610,000 Shares	Amount Value 47,621,000 49,332,622 58,270,671 59,009,794 37,144,651 37,672,885 68,654,950 73,071,523 41,850,000 42,477,193 37,825,000 38,821,095 21,610,000 22,168,234 565,771,582 26,244,742,802 Shares 1,252,507,500 1,252,507,500 27,497,250,302 (506,173,182)

Notes to Schedule of Investments

CMT - Constant Maturity Treasury

LIBOR - London Inter-bank Offered Rate

SOFR - Secured Overnight Financing Rate

- (1) Foreign security.
- (2) Security as defined in Rule 144A under the Securities Act of 1933 and determined to be liquid. Purchased in a private placement transaction; resale to the public may require registration or may extend only to qualified institutional buyers. At June 30, 2020, the value of these securities total \$4,603,139,170, which represents 17.05% of total net assets.
- $^{(3)}$ Variable rate security based on a reference index and spread. The rate reported is the rate in effect as of June 30, 2020.
- $^{(4)}$ Variable rate security. The coupon is based on an underlying pool of loans. The rate reported is the rate in effect as of June 30, 2020.
- (5) Seven-day yield.
- $^{(6)}$ Security that, on the last payment date, missed a partial principal or interest payment.
- $^{\left(7\right)}$ Step-up bond; the interest rate shown is the rate in effect as of June 30, 2020.
- (8) Security or a portion of the security, purchased on a when-issued or delayed delivery basis.
- (9) Security in default.

Summary of Fair Value Exposure at June 30, 2020 (Unaudited)

The Fund has adopted authoritative fair valuation accounting standards which establish a definition of fair value and set out a hierarchy for measuring fair value. These standards require additional disclosures about the various inputs and valuation techniques used to develop the measurements of fair value and a discussion on changes in valuation techniques and related inputs during the period. These standards define fair value as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

The fair value hierarchy is organized into three levels based upon the assumptions (referred to as "inputs") used in pricing the asset or liability. These standards state that "observable inputs" reflect the assumptions market participants would use in pricing the asset or liability based on market data obtained from independent sources and "unobservable inputs" reflect an entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. These inputs are summarized into three broad levels and described below:

- Level 1 Quoted prices (unadjusted) in active markets for identical assets or liabilities that the reporting entity can access at the measurement date.
- Level 2 Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly.
- Level 3 Unobservable inputs for the asset or liability.

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The following is a summary of the inputs used to value the Fund's investments as of June 30, 2020:

Level 1	Level 2	Level 3	Total
\$ -	\$ 4,652,054,015	\$ -	\$ 4,652,054,015
_	83,146,870	-	83,146,870
_	11,793,639,267	-	11,793,639,267
_	317,835,617	-	317,835,617
_	5,878,728,483	-	5,878,728,483
_	605,878,195	-	605,878,195
_	1,128,950,293	-	1,128,950,293
_	1,218,738,480	-	1,218,738,480
_	565,771,582	-	565,771,582
_	26,244,742,802		26,244,742,802
1,252,507,500	-	-	1,252,507,500
1,252,507,500	_		1,252,507,500
\$ 1,252,507,500	\$ 26,244,742,802	\$ -	\$ 27,497,250,302
	\$ - - - - - - - - - - 1,252,507,500 1,252,507,500	\$ - \$ 4,652,054,015 - 83,146,870 - 11,793,639,267 - 317,835,617 - 5,878,728,483 - 605,878,195 - 1,128,950,293 - 1,218,738,480 - 565,771,582 - 26,244,742,802 1,252,507,500 - 1,252,507,500	\$ - \$ 4,652,054,015 \$ - 83,146,870 - 11,793,639,267 - 11,793,639,267 - 317,835,617 - 5,878,728,483 - 605,878,195 - 1,128,950,293 - 1,218,738,480 - 565,771,582 - 26,244,742,802 - 11,252,507,500 1,252,507,500

Changes in valuation techniques may result in transfers into or out of assigned levels within the fair value hierarchy. There were no transfers into or out of Level 3 during the reporting period, as compared to the security classifications from the prior year's annual report. See Fund's Valuation Policy in Note 2a to the financial statements.