

Global Multi-Strategy Fund

As of February 28, 2018



SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Equity Securities					
GMS Cayman Corporation			26,811	\$ 26,566,461	0.98%
Monsanto Co			155,557	\$ 19,191,067	0.71%
Aetna Inc			100,702	\$ 17,830,296	0.66%
Rockwell Collins Inc			92,918	\$ 12,796,667	0.47%
Facebook Inc			66,615	\$ 11,878,787	0.44%
Bristol-Myers Squibb Co			146,531	\$ 9,700,352	0.36%
Bioerativ Inc			90,818	\$ 9,506,828	0.35%
Akzo Nobel NV			95,793	\$ 9,332,014	0.35%
CVS Health Corp			137,735	\$ 9,328,792	0.35%
Twenty-First Century Fox Inc - A Shares			250,961	\$ 9,240,384	0.34%
VICI Properties Inc			431,223	\$ 8,430,410	0.31%
MetLife Inc			181,947	\$ 8,404,132	0.31%
Apple Inc			46,435	\$ 8,271,002	0.31%
Time Warner Inc			87,657	\$ 8,148,595	0.30%
Scripps Networks Interactive Inc			87,141	\$ 7,830,490	0.29%
Microsoft Corp			79,700	\$ 7,473,469	0.28%
Jack in the Box Inc			79,429	\$ 7,154,964	0.26%
Halliburton Co			153,788	\$ 7,138,839	0.26%
Golar LNG Ltd			259,906	\$ 7,022,660	0.26%
Altaba Inc			91,581	\$ 6,854,838	0.25%
DST Systems Inc			76,438	\$ 6,357,348	0.24%
Prudential Financial Inc			57,331	\$ 6,095,432	0.23%
Broadcom Ltd			24,675	\$ 6,081,401	0.23%
Alphabet Inc - A Shares			5,318	\$ 5,870,647	0.22%
WR Grace & Co			88,010	\$ 5,824,502	0.22%
DISH Network Corp			138,749	\$ 5,784,446	0.21%
Mylan NV			143,122	\$ 5,770,679	0.21%
World Wrestling Entertainment Inc			149,077	\$ 5,687,288	0.21%
Macquarie Infrastructure Corp			130,291	\$ 5,276,786	0.20%
Dell Technologies Inc Class V			69,755	\$ 5,182,099	0.19%
Tribune Media Co			114,157	\$ 4,756,922	0.18%
Amazon.com Inc			3,125	\$ 4,726,406	0.18%
Bayer AG			40,414	\$ 4,716,171	0.17%
NIKE Inc			69,154	\$ 4,635,393	0.17%
Sherwin-Williams Co/The			11,248	\$ 4,516,972	0.17%
Comcast Corp - Class A			118,950	\$ 4,307,180	0.16%
QUALCOMM Inc			65,420	\$ 4,252,300	0.16%
Cemex SAB de CV			648,537	\$ 4,247,917	0.16%
TOTAL SA			74,249	\$ 4,223,203	0.16%
Activision Blizzard Inc			55,620	\$ 4,067,491	0.15%
Canadian National Railway Co			50,942	\$ 3,941,336	0.15%
NRG Energy Inc			152,032	\$ 3,931,548	0.15%

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Everi Holdings Inc			527,310	\$ 3,928,460	0.15%
Mandatory Exchangeable Trust	5.75	06/03/2019	18,658	\$ 3,892,245	0.14%
Praxair Inc			25,648	\$ 3,840,788	0.14%
Bank of America Corp			119,627	\$ 3,840,027	0.14%
Hilton Worldwide Holdings Inc			47,104	\$ 3,805,532	0.14%
UnitedHealth Group Inc			16,014	\$ 3,621,726	0.13%
Verizon Communications Inc			75,470	\$ 3,602,952	0.13%
Sinclair Broadcast Group Inc			105,289	\$ 3,558,768	0.13%
Medtronic PLC			44,012	\$ 3,516,119	0.13%
Alibaba Group Holding Ltd			18,741	\$ 3,488,450	0.13%
Autodesk Inc			29,631	\$ 3,480,754	0.13%
Alphabet Inc - C Shares			3,091	\$ 3,414,720	0.13%
Gray Television Inc			241,288	\$ 3,329,774	0.12%
Alstom SA			78,727	\$ 3,314,036	0.12%
Nutrien Ltd			67,212	\$ 3,310,191	0.12%
XL Group Ltd			77,696	\$ 3,287,318	0.12%
Hyatt Hotels Corp			41,619	\$ 3,215,900	0.12%
Capital One Financial Corp			32,748	\$ 3,207,012	0.12%
Boyd Gaming Corp			89,245	\$ 3,157,488	0.12%
M&T Bank Corp			16,583	\$ 3,148,117	0.12%
Public Storage			16,076	\$ 3,125,817	0.12%
ConocoPhillips			54,620	\$ 2,966,412	0.11%
Constellium NV			254,955	\$ 2,957,478	0.11%
Tropicana Entertainment Inc			53,176	\$ 2,948,609	0.11%
Coty Inc			150,292	\$ 2,903,641	0.11%
Micron Technology Inc			59,220	\$ 2,890,528	0.11%
Las Vegas Sands Corp			39,266	\$ 2,858,957	0.11%
Citigroup Inc			37,777	\$ 2,851,786	0.11%
Hartford Financial Services Group Inc/The			53,793	\$ 2,842,960	0.11%
Markel Corp			2,541	\$ 2,825,592	0.10%
Diamondback Energy Inc			22,450	\$ 2,798,168	0.10%
Element Comm Aviation			280	\$ 2,772,843	0.10%
American Express Co			27,995	\$ 2,729,792	0.10%
Costco Wholesale Corp			14,261	\$ 2,722,425	0.10%
PNC Financial Services Group Inc/The			17,189	\$ 2,710,018	0.10%
PTC Inc			36,281	\$ 2,676,087	0.10%
Gilead Sciences Inc			33,879	\$ 2,667,294	0.10%
CSX Corp			49,602	\$ 2,664,619	0.10%
Expedia Inc			25,209	\$ 2,651,231	0.10%
Waste Connections Inc			37,210	\$ 2,633,724	0.10%
Caesars Entertainment Corp			206,326	\$ 2,620,340	0.10%
Ross Stores Inc			33,476	\$ 2,614,141	0.10%
Chevron Corp			23,146	\$ 2,590,500	0.10%

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Applied Materials Inc			44,667	\$ 2,572,373	0.10%
Baker Hughes a GE Co			96,868	\$ 2,557,315	0.09%
Lennar Corp - A Shares			44,538	\$ 2,519,960	0.09%
Bank of New York Mellon Corp/The			44,180	\$ 2,519,585	0.09%
C&J Energy Services Inc			104,798	\$ 2,515,152	0.09%
NXP Semiconductors NV			20,049	\$ 2,499,308	0.09%
McDonald's Corp			15,764	\$ 2,486,613	0.09%
Illinois Tool Works Inc			15,348	\$ 2,477,781	0.09%
Anthem Inc	5.25	05/01/2018	43,075	\$ 2,471,644	0.09%
Pfizer Inc			67,775	\$ 2,460,910	0.09%
Adobe Systems Inc			11,632	\$ 2,432,600	0.09%
Genesee & Wyoming Inc			34,597	\$ 2,405,529	0.09%
Oracle Corp			47,341	\$ 2,398,768	0.09%
Nexstar Media Group Inc			33,411	\$ 2,387,216	0.09%
IBERIABANK Corp			29,489	\$ 2,382,711	0.09%
Lear Corp			12,765	\$ 2,381,566	0.09%
Unibail-Rodamco SE			10,133	\$ 2,357,689	0.09%
UPM-Kymmene OYJ			68,742	\$ 2,351,933	0.09%
Air Products & Chemicals Inc			14,548	\$ 2,339,173	0.09%
Paychex Inc			35,837	\$ 2,334,064	0.09%
TJX Cos Inc/The			28,066	\$ 2,320,497	0.09%
Andeavor			25,768	\$ 2,309,328	0.09%
Altria Group Inc			36,521	\$ 2,298,997	0.09%
Edwards Lifesciences Corp			17,177	\$ 2,296,050	0.09%
Albemarle Corp			22,800	\$ 2,289,804	0.08%
Fortive Corp			29,744	\$ 2,284,339	0.08%
State Street Corp			21,423	\$ 2,274,051	0.08%
Shin-Etsu Chemical Co Ltd			21,633	\$ 2,272,879	0.08%
Halcon Resources Corp			372,485	\$ 2,253,534	0.08%
Novartis AG			26,121	\$ 2,179,062	0.08%
Mohawk Industries Inc			8,955	\$ 2,148,125	0.08%
Intel Corp			43,543	\$ 2,146,234	0.08%
AMP Ltd			521,962	\$ 2,129,337	0.08%
NVR Inc			742	\$ 2,109,632	0.08%
KapStone Paper and Packaging Corp			60,293	\$ 2,103,623	0.08%
Pinnacle Foods Inc			38,843	\$ 2,095,968	0.08%
Accenture PLC - Class A			13,003	\$ 2,093,613	0.08%
Transocean Ltd			229,626	\$ 2,091,893	0.08%
Cummins Inc			12,419	\$ 2,088,503	0.08%
Kinnevik AB			57,187	\$ 2,087,141	0.08%
Luxottica Group SpA			34,733	\$ 2,083,030	0.08%
Newfield Exploration Co			89,131	\$ 2,079,426	0.08%
Lennox International Inc			10,136	\$ 2,074,130	0.08%

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AmerisourceBergen Corp			21,786	\$ 2,073,156	0.08%
Envision Healthcare Corp			53,587	\$ 2,063,100	0.08%
Whiting Petroleum Corp			75,449	\$ 2,052,967	0.08%
General Motors Co			51,963	\$ 2,044,744	0.08%
UCB SA			24,658	\$ 2,036,911	0.08%
Tesco PLC			702,944	\$ 2,033,958	0.08%
Midstates Petroleum Co Inc			149,112	\$ 2,010,030	0.07%
Home Depot Inc/The			10,998	\$ 2,004,605	0.07%
Banco Santander SA			291,777	\$ 2,000,011	0.07%
Cavium Inc			22,415	\$ 1,995,832	0.07%
LVMH Moet Hennessy Louis Vuitton SE			6,566	\$ 1,963,876	0.07%
Under Armour Inc - Class C			128,478	\$ 1,933,594	0.07%
Atlas Copco AB - A Shares			45,373	\$ 1,930,041	0.07%
Quest Diagnostics Inc			18,659	\$ 1,922,810	0.07%
Adidas AG			8,673	\$ 1,921,629	0.07%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen			8,577	\$ 1,917,909	0.07%
Endesa SA			91,178	\$ 1,914,065	0.07%
OneMain Holdings Inc			62,195	\$ 1,906,899	0.07%
Coca-Cola Co/The			43,412	\$ 1,876,267	0.07%
Delta Air Lines Inc			34,655	\$ 1,867,905	0.07%
Humana Inc			6,764	\$ 1,838,590	0.07%
Conagra Brands Inc			50,721	\$ 1,832,550	0.07%
Biogen Inc			6,325	\$ 1,827,862	0.07%
IDEX Corp			13,349	\$ 1,826,143	0.07%
Deutsche Post AG			39,965	\$ 1,823,258	0.07%
Chubb Ltd			12,710	\$ 1,803,803	0.07%
Hershey Co/The			18,335	\$ 1,801,597	0.07%
Mitsubishi UFJ Financial Group Inc			255,693	\$ 1,801,011	0.07%
SunTrust Banks Inc			25,707	\$ 1,795,377	0.07%
Pretium Resources Inc			280,569	\$ 1,792,836	0.07%
Eisai Co Ltd			33,710	\$ 1,784,318	0.07%
Shionogi & Co Ltd			34,000	\$ 1,769,812	0.07%
Motorola Solutions Inc			16,613	\$ 1,763,470	0.07%
Nippon Yusen KK			81,226	\$ 1,754,882	0.06%
Masco Corp			42,658	\$ 1,754,097	0.06%
Forest City Realty Trust Inc			81,902	\$ 1,742,056	0.06%
Validus Holdings Ltd			25,336	\$ 1,713,727	0.06%
Western Digital Corp			19,629	\$ 1,708,508	0.06%
Bunge Ltd			22,640	\$ 1,707,735	0.06%
Marrriott International Inc/MD			11,859	\$ 1,674,609	0.06%
Express Scripts Holding Co			22,000	\$ 1,659,900	0.06%
Fast Retailing Co Ltd			4,200	\$ 1,655,937	0.06%
Baxter International Inc			24,364	\$ 1,651,636	0.06%

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Cintas Corp			9,666	\$ 1,649,600	0.06%
Orbital ATK Inc			12,490	\$ 1,649,429	0.06%
Franklin Resources Inc			42,543	\$ 1,645,138	0.06%
JPMorgan Chase & Co			14,231	\$ 1,643,681	0.06%
Repsol SA			92,380	\$ 1,641,361	0.06%
American Tower Corp			11,760	\$ 1,638,521	0.06%
3i Group PLC			127,305	\$ 1,637,538	0.06%
Keyence Corp			2,700	\$ 1,635,122	0.06%
Partners Group Holding AG			2,227	\$ 1,614,088	0.06%
JetBlue Airways Corp			76,607	\$ 1,612,577	0.06%
First Data Corp			103,200	\$ 1,611,984	0.06%
AXA SA			51,382	\$ 1,609,240	0.06%
ASML Holding NV			8,225	\$ 1,604,074	0.06%
HOCHTIEF AG			9,531	\$ 1,600,968	0.06%
Xilinx Inc			22,325	\$ 1,590,656	0.06%
F5 Networks Inc			10,658	\$ 1,582,926	0.06%
Juno Therapeutics Inc			18,230	\$ 1,581,817	0.06%
UGI Corp			36,402	\$ 1,568,562	0.06%
Nippon Telegraph & Telephone Corp			33,738	\$ 1,567,016	0.06%
Choice Hotels International Inc			19,647	\$ 1,555,060	0.06%
Statoil ASA			68,066	\$ 1,549,286	0.06%
WGL Holdings Inc			18,580	\$ 1,546,971	0.06%
Progressive Corp/The			26,849	\$ 1,545,965	0.06%
Allergan PLC			9,993	\$ 1,541,120	0.06%
Everest Re Group Ltd			6,384	\$ 1,533,692	0.06%
Welltower Inc	6.50		28,100	\$ 1,531,450	0.06%
Athene Holding Ltd			32,420	\$ 1,530,548	0.06%
PG&E Corp			37,136	\$ 1,525,918	0.06%
Walmart Inc			16,848	\$ 1,516,488	0.06%
NetApp Inc			24,996	\$ 1,513,508	0.06%
Volkswagen AG			7,537	\$ 1,497,233	0.06%
PayPal Holdings Inc			18,776	\$ 1,491,002	0.06%
Linamar Corp			27,200	\$ 1,489,302	0.06%
Synchrony Financial			40,603	\$ 1,477,543	0.05%
Saputo Inc			45,800	\$ 1,463,730	0.05%
Sumitomo Mitsui Financial Group Inc			33,600	\$ 1,452,248	0.05%
LogMeIn Inc			12,563	\$ 1,451,655	0.05%
Berkshire Hathaway Inc - Class B			6,992	\$ 1,448,742	0.05%
Genting Singapore PLC			1,664,200	\$ 1,445,846	0.05%
Randstad Holding NV			20,125	\$ 1,434,040	0.05%
salesforce.com Inc			12,230	\$ 1,421,738	0.05%
United Parcel Service Inc			13,553	\$ 1,415,069	0.05%
Nokian Renkaat OYJ			30,647	\$ 1,404,771	0.05%

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OMV AG			24,613	\$ 1,399,456	0.05%
DaVita Inc			19,400	\$ 1,397,188	0.05%
Stanley Black & Decker Inc			8,776	\$ 1,397,051	0.05%
Woolworths Group Ltd			65,125	\$ 1,391,701	0.05%
Japan Exchange Group Inc			80,800	\$ 1,389,830	0.05%
Calpine Corp			91,004	\$ 1,385,081	0.05%
Nestle SA			17,420	\$ 1,384,038	0.05%
Hang Lung Group Ltd			406,000	\$ 1,370,975	0.05%
Domino's Pizza Inc			6,163	\$ 1,370,713	0.05%
Mitsui OSK Lines Ltd			43,400	\$ 1,352,322	0.05%
AMERCO			3,930	\$ 1,351,920	0.05%
Nomura Holdings Inc			219,500	\$ 1,336,179	0.05%
Fresenius Medical Care AG & Co KGaA			12,660	\$ 1,335,700	0.05%
Voya Financial Inc			26,132	\$ 1,333,255	0.05%
Mizuho Financial Group Inc			721,900	\$ 1,333,030	0.05%
CoStar Group Inc			3,883	\$ 1,328,491	0.05%
Workday Inc			10,478	\$ 1,327,248	0.05%
Take-Two Interactive Software Inc			11,863	\$ 1,327,114	0.05%
Macerich Co/The			22,464	\$ 1,324,028	0.05%
Snam SpA			294,960	\$ 1,320,410	0.05%
Schneider Electric SE			15,160	\$ 1,313,903	0.05%
Takeda Pharmaceutical Co Ltd			23,100	\$ 1,309,786	0.05%
Laboratory Corp of America Holdings			7,577	\$ 1,308,548	0.05%
EQT Corp			25,934	\$ 1,304,740	0.05%
Diageo PLC			38,430	\$ 1,303,961	0.05%
Kimberly-Clark Corp			11,717	\$ 1,299,650	0.05%
NVIDIA Corp			5,335	\$ 1,291,070	0.05%
Westar Energy Inc			26,335	\$ 1,283,305	0.05%
ServiceNow Inc			7,959	\$ 1,281,479	0.05%
Deere & Co			7,959	\$ 1,280,364	0.05%
Regions Financial Corp			65,584	\$ 1,272,985	0.05%
Aflac Inc			14,103	\$ 1,253,475	0.05%
Exxon Mobil Corp			16,538	\$ 1,252,588	0.05%
Citrix Systems Inc			13,546	\$ 1,246,232	0.05%
Waste Management Inc			14,424	\$ 1,245,080	0.05%
Union Pacific Corp			9,450	\$ 1,230,863	0.05%
Mastercard Inc			6,982	\$ 1,227,156	0.05%
Konami Holdings Corp			23,300	\$ 1,227,072	0.05%
KLA-Tencor Corp			10,790	\$ 1,222,615	0.05%
CSRA Inc			30,148	\$ 1,221,898	0.05%
Deutsche Lufthansa AG			36,254	\$ 1,210,527	0.04%
Showa Shell Sekiyu KK			93,800	\$ 1,204,343	0.04%
Yandex NV			29,308	\$ 1,204,266	0.04%

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Avista Corp			25,155	\$ 1,203,164	0.04%
AIA Group Ltd			144,800	\$ 1,201,636	0.04%
Fortinet Inc			23,798	\$ 1,201,085	0.04%
Hess Corp			26,443	\$ 1,201,041	0.04%
Suzuki Motor Corp			21,000	\$ 1,197,964	0.04%
Marubeni Corp			156,400	\$ 1,191,654	0.04%
Fortum OYJ			54,204	\$ 1,190,527	0.04%
FactSet Research Systems Inc			5,853	\$ 1,189,213	0.04%
PACCAR Inc			16,536	\$ 1,183,812	0.04%
Unicharm Corp			42,200	\$ 1,178,099	0.04%
Empire Co Ltd			63,500	\$ 1,175,779	0.04%
T Rowe Price Group Inc			10,467	\$ 1,171,257	0.04%
Porsche Automobil Holding SE	1.01		14,048	\$ 1,170,195	0.04%
ILG Inc			38,411	\$ 1,166,158	0.04%
Colgate-Palmolive Co			16,851	\$ 1,162,213	0.04%
Twitter Inc			36,400	\$ 1,159,704	0.04%
GoDaddy Inc			19,280	\$ 1,153,137	0.04%
Ultra Petroleum Corp			312,359	\$ 1,152,605	0.04%
Mitsubishi Corp			41,000	\$ 1,148,623	0.04%
Chipotle Mexican Grill Inc			3,603	\$ 1,147,231	0.04%
Guidewire Software Inc			14,205	\$ 1,140,946	0.04%
Packaging Corp of America			9,541	\$ 1,137,287	0.04%
Southwest Airlines Co			19,631	\$ 1,135,457	0.04%
Finning International Inc			42,400	\$ 1,129,389	0.04%
Ventas Inc			23,300	\$ 1,125,856	0.04%
Origin Energy Ltd			161,745	\$ 1,122,351	0.04%
Restaurant Brands International Inc			19,100	\$ 1,119,476	0.04%
Aisin Seiki Co Ltd			19,200	\$ 1,117,382	0.04%
Swire Pacific Ltd			111,000	\$ 1,115,806	0.04%
Alcoa Corp			24,758	\$ 1,113,367	0.04%
Atos SE			8,433	\$ 1,109,353	0.04%
Boliden AB			31,311	\$ 1,107,090	0.04%
Visa Inc			8,986	\$ 1,104,739	0.04%
Credit Acceptance Corp			3,506	\$ 1,103,303	0.04%
Constellation Software Inc/Canada			1,700	\$ 1,100,376	0.04%
SS&C Technologies Holdings Inc			22,191	\$ 1,098,898	0.04%
Honda Motor Co Ltd			30,320	\$ 1,096,440	0.04%
Procter & Gamble Co/The			13,943	\$ 1,094,804	0.04%
Electrolux AB			33,209	\$ 1,090,251	0.04%
Cimarex Energy Co			11,319	\$ 1,087,643	0.04%
ArcelorMittal			32,000	\$ 1,086,557	0.04%
Exact Sciences Corp			24,339	\$ 1,085,763	0.04%
Regal Entertainment Group			47,163	\$ 1,084,277	0.04%

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Hitachi High-Technologies Corp			22,267	\$ 1,080,588	0.04%
Klepierre SA			26,226	\$ 1,080,391	0.04%
E*TRADE Financial Corp			20,654	\$ 1,078,758	0.04%
FleetCor Technologies Inc			5,386	\$ 1,076,823	0.04%
AGL Energy Ltd			63,884	\$ 1,074,905	0.04%
TD Ameritrade Holding Corp			18,693	\$ 1,074,848	0.04%
Shopify Inc			7,770	\$ 1,073,892	0.04%
ABB Ltd			43,842	\$ 1,060,922	0.04%
Nitto Denko Corp			12,900	\$ 1,059,100	0.04%
Dollar Tree Inc			10,257	\$ 1,052,778	0.04%
Fujitsu Ltd			176,178	\$ 1,051,360	0.04%
Worldpay Inc			12,925	\$ 1,050,544	0.04%
GCP Applied Technologies Inc			34,117	\$ 1,049,098	0.04%
Moody's Corp			6,273	\$ 1,046,838	0.04%
Electric Power Development Co Ltd			41,000	\$ 1,039,608	0.04%
Galaxy Entertainment Group Ltd			119,000	\$ 1,032,394	0.04%
Black Knight Inc			21,639	\$ 1,031,098	0.04%
Nasdaq Inc			12,717	\$ 1,026,898	0.04%
Recruit Holdings Co Ltd			42,300	\$ 1,022,918	0.04%
LyondellBasell Industries NV			9,421	\$ 1,019,541	0.04%
BlackRock Inc			1,843	\$ 1,012,599	0.04%
Align Technology Inc			3,834	\$ 1,006,502	0.04%
Starbucks Corp			17,602	\$ 1,005,074	0.04%
Marsh & McLennan Cos Inc			12,103	\$ 1,004,791	0.04%
Nikon Corp			49,200	\$ 999,290	0.04%
Intercontinental Exchange Inc			13,660	\$ 998,273	0.04%
Orion Oyj			30,591	\$ 996,343	0.04%
SM Energy Co			54,169	\$ 993,459	0.04%
Hermes International			1,846	\$ 992,756	0.04%
Netflix Inc			3,400	\$ 990,692	0.04%
Kansai Electric Power Co Inc/The			81,400	\$ 988,706	0.04%
Kawasaki Heavy Industries Ltd			27,149	\$ 983,776	0.04%
Axalta Coating Systems Ltd			31,851	\$ 981,011	0.04%
Samsung Electronics Co Ltd			451	\$ 980,054	0.04%
FirstEnergy Corp			30,300	\$ 979,599	0.04%
Trade Desk Inc/The			17,269	\$ 971,554	0.04%
SCANA Corp			24,447	\$ 969,812	0.04%
FMC Corp			12,355	\$ 969,620	0.04%
Magna International Inc			17,500	\$ 962,827	0.04%
Aptiv PLC			10,538	\$ 962,436	0.04%
New York REIT Inc			442,563	\$ 960,362	0.04%
Getlink SE			74,074	\$ 952,736	0.04%
Wells Fargo & Co			16,304	\$ 952,317	0.04%

Global Multi-Strategy Fund

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Nuance Communications Inc			59,245	\$ 951,475	0.04%
US Bancorp			17,500	\$ 951,300	0.04%
Cigna Corp			4,855	\$ 951,046	0.04%
Agnico Eagle Mines Ltd			24,900	\$ 948,692	0.04%
Ulta Beauty Inc			4,665	\$ 948,628	0.04%
AGCO Corp			14,172	\$ 943,855	0.03%
Adecco Group AG			11,746	\$ 943,572	0.03%
Arkema SA			7,214	\$ 941,420	0.03%
InterContinental Hotels Group PLC			14,583	\$ 939,652	0.03%
Hirose Electric Co Ltd			6,300	\$ 936,312	0.03%
Freeport-McMoRan Inc			50,302	\$ 935,617	0.03%
Coca-Cola Amatil Ltd			137,904	\$ 932,679	0.03%
CyrusOne Inc			18,624	\$ 929,338	0.03%
Hitachi Chemical Co Ltd			41,700	\$ 926,161	0.03%
USS Co Ltd			45,100	\$ 925,706	0.03%
Microchip Technology Inc			10,334	\$ 919,003	0.03%
Calumet Specialty Products Partners LP			139,175	\$ 918,555	0.03%
McKesson Corp			6,138	\$ 915,974	0.03%
Fairfax Financial Holdings Ltd			1,870	\$ 913,957	0.03%
BASF SE			8,747	\$ 913,798	0.03%
Assurant Inc			10,618	\$ 907,520	0.03%
Koito Manufacturing Co Ltd			13,100	\$ 903,893	0.03%
SAP SE			8,633	\$ 900,937	0.03%
FNF Group			22,550	\$ 900,422	0.03%
Swiss Re AG			8,824	\$ 897,795	0.03%
Brenntag AG			14,396	\$ 897,408	0.03%
Peugeot SA			39,732	\$ 896,510	0.03%
Regeneron Pharmaceuticals Inc			2,785	\$ 892,425	0.03%
Waters Corp			4,342	\$ 888,547	0.03%
Japan Post Holdings Co Ltd			73,200	\$ 882,050	0.03%
MINEBEA MITSUMI Inc			38,915	\$ 880,182	0.03%
Fifth Third Bancorp			26,600	\$ 879,130	0.03%
Bandai Namco Holdings Inc			27,200	\$ 878,351	0.03%
Ryman Healthcare Ltd			114,132	\$ 877,121	0.03%
Alps Electric Co Ltd			32,147	\$ 876,349	0.03%
CarMax Inc			14,149	\$ 876,106	0.03%
Itau Unibanco Holding SA	0.18		55,300	\$ 867,932	0.03%
ManpowerGroup Inc			7,308	\$ 865,706	0.03%
First Republic Bank/CA			9,300	\$ 863,040	0.03%
Mudrick Capital Acquisition Corp			83,975	\$ 849,827	0.03%
Travelers Cos Inc/The			6,100	\$ 847,900	0.03%
Loral Space & Communications Inc			19,097	\$ 845,997	0.03%
Danske Bank A/S			21,040	\$ 844,451	0.03%

Global Multi-Strategy Fund

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
PepsiCo Inc			7,681	\$ 842,836	0.03%
Cardinal Health Inc			12,131	\$ 839,587	0.03%
ANSYS Inc			5,245	\$ 838,885	0.03%
Cabot Oil & Gas Corp			34,700	\$ 838,352	0.03%
Toyo Tire & Rubber Co Ltd			45,214	\$ 837,127	0.03%
Acacia Communications Inc			21,590	\$ 835,533	0.03%
Wayfair Inc			10,786	\$ 835,052	0.03%
HD Supply Holdings Inc			22,700	\$ 822,875	0.03%
Sealed Air Corp			19,392	\$ 821,639	0.03%
Sika AG			100	\$ 820,035	0.03%
Knight-Swift Transportation Holdings Inc			17,020	\$ 819,683	0.03%
Zoetis Inc			9,962	\$ 805,527	0.03%
Steel Dynamics Inc			17,403	\$ 804,889	0.03%
Glencore PLC			151,901	\$ 798,800	0.03%
Rakuten Inc			87,400	\$ 794,690	0.03%
XPO Logistics Inc			8,072	\$ 794,527	0.03%
Swedish Match AB			18,646	\$ 792,031	0.03%
Genmab A/S			3,867	\$ 786,434	0.03%
International Paper Co			13,127	\$ 782,238	0.03%
Koninklijke KPN NV			249,545	\$ 780,902	0.03%
London Stock Exchange Group PLC			14,136	\$ 780,476	0.03%
Norsk Hydro ASA			115,765	\$ 777,826	0.03%
Zillow Group Inc - C Shares			16,278	\$ 775,972	0.03%
Kao Corp			10,600	\$ 773,746	0.03%
Willis Towers Watson PLC			4,899	\$ 773,552	0.03%
Cie Financiere Richemont SA			8,755	\$ 767,731	0.03%
Amadeus IT Group SA			10,446	\$ 766,904	0.03%
Bankinter SA			69,468	\$ 763,511	0.03%
Electronic Arts Inc			6,156	\$ 761,497	0.03%
American International Group Inc			13,254	\$ 759,984	0.03%
Bunge Ltd	4.88		6,930	\$ 758,835	0.03%
Parker-Hannifin Corp			4,243	\$ 757,248	0.03%
Alliance Data Systems Corp			3,132	\$ 754,687	0.03%
NN Group NV			16,887	\$ 752,840	0.03%
BHP Billiton Ltd			32,018	\$ 751,854	0.03%
Sumitomo Electric Industries Ltd			47,561	\$ 750,236	0.03%
Comerica Inc			7,689	\$ 747,525	0.03%
voestalpine AG			12,940	\$ 746,487	0.03%
Philip Morris International Inc			7,204	\$ 745,974	0.03%
Yum! Brands Inc			9,151	\$ 744,708	0.03%
Oversea-Chinese Banking Corp Ltd			76,100	\$ 744,688	0.03%
Kamigumi Co Ltd			34,000	\$ 743,101	0.03%
Vulcan Materials Co			6,300	\$ 741,699	0.03%

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Harley-Davidson Inc			16,226	\$ 736,336	0.03%
CI Financial Corp			33,000	\$ 733,962	0.03%
Ball Corp			18,340	\$ 732,683	0.03%
Fastenal Co			13,389	\$ 732,646	0.03%
SandRidge Energy Inc			52,101	\$ 732,540	0.03%
Credit Saison Co Ltd			42,539	\$ 730,197	0.03%
UniFirst Corp/MA			4,667	\$ 724,785	0.03%
Hologic Inc			18,623	\$ 723,131	0.03%
Kansas City Southern			6,995	\$ 720,765	0.03%
Seven Generations Energy Ltd			61,500	\$ 718,906	0.03%
SMC Corp/Japan			1,700	\$ 708,521	0.03%
Swiss Prime Site AG			7,573	\$ 706,428	0.03%
White Mountains Insurance Group Ltd			875	\$ 705,994	0.03%
China Biologic Products Holdings Inc			8,703	\$ 703,551	0.03%
Aeon Co Ltd			41,700	\$ 702,543	0.03%
SGS SA			276	\$ 700,469	0.03%
Novo Nordisk A/S			13,522	\$ 699,506	0.03%
ZTO Express Cayman Inc			43,740	\$ 694,154	0.03%
Yakult Honsha Co Ltd			9,700	\$ 694,139	0.03%
Dollarama Inc			5,900	\$ 686,693	0.03%
Perrigo Co PLC			8,400	\$ 684,264	0.03%
EMS-Chemie Holding AG			1,070	\$ 682,064	0.03%
Cognizant Technology Solutions Corp			8,298	\$ 680,602	0.03%
HP Inc			29,070	\$ 679,947	0.03%
DBS Group Holdings Ltd			31,500	\$ 676,960	0.03%
Liberty Interactive Corp QVC Group			23,400	\$ 675,558	0.03%
H Lundbeck A/S			12,853	\$ 673,059	0.02%
Expeditors International of Washington Inc			10,341	\$ 671,751	0.02%
Gemalto NV			11,154	\$ 669,998	0.02%
Cie de Saint-Gobain			11,751	\$ 665,095	0.02%
BNP Paribas SA			8,381	\$ 662,692	0.02%
Lockheed Martin Corp			1,870	\$ 659,063	0.02%
Oil Search Ltd			113,510	\$ 655,921	0.02%
Anadarko Petroleum Corp			11,498	\$ 655,846	0.02%
NxStage Medical Inc			28,171	\$ 655,821	0.02%
Michael Kors Holdings Ltd			10,400	\$ 654,472	0.02%
DeNA Co Ltd			35,930	\$ 654,165	0.02%
BUWOG AG			18,582	\$ 653,761	0.02%
RenaissanceRe Holdings Ltd			5,086	\$ 652,432	0.02%
Sberbank of Russia PJSC			135,517	\$ 648,755	0.02%
Global Eagle Entertainment Inc			480,025	\$ 648,034	0.02%
MGIC Investment Corp			46,986	\$ 647,937	0.02%
Suzuken Co Ltd/Aichi Japan			15,895	\$ 647,134	0.02%

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Kennedy-Wilson Holdings Inc			39,549	\$ 646,626	0.02%
Recordati SpA			18,018	\$ 644,131	0.02%
Mitsubishi Estate Co Ltd			36,500	\$ 636,172	0.02%
Marathon Petroleum Corp			9,926	\$ 635,860	0.02%
Bank of Ireland Group PLC			68,005	\$ 635,315	0.02%
Rowan Cos PLC			52,235	\$ 635,178	0.02%
T&D Holdings Inc			38,700	\$ 634,596	0.02%
PDC Energy Inc			11,934	\$ 626,893	0.02%
Standard Chartered PLC			56,539	\$ 626,853	0.02%
Church & Dwight Co Inc			12,738	\$ 626,582	0.02%
Com Hem Holding AB			37,880	\$ 625,771	0.02%
CJ CheilJedang Corp			2,008	\$ 625,519	0.02%
Jardine Matheson Holdings Ltd			9,600	\$ 625,443	0.02%
Mitsubishi Heavy Industries Ltd			15,180	\$ 617,753	0.02%
eBay Inc			14,342	\$ 614,698	0.02%
Veeva Systems Inc			8,742	\$ 609,317	0.02%
Pinterest Inc			87,425	\$ 607,604	0.02%
Linde AG			2,737	\$ 607,339	0.02%
AO Smith Corp			9,408	\$ 603,900	0.02%
Suntory Beverage & Food Ltd			13,000	\$ 603,207	0.02%
Daiwa Securities Group Inc			90,000	\$ 598,304	0.02%
Alleghany Corp			985	\$ 597,058	0.02%
Silgan Holdings Inc			20,908	\$ 594,833	0.02%
United Rentals Inc			3,385	\$ 592,680	0.02%
Chicago Bridge & Iron Co NV			33,912	\$ 592,104	0.02%
Erste Group Bank AG			11,618	\$ 590,737	0.02%
Acom Co Ltd			129,006	\$ 581,100	0.02%
Olympus Corp			14,500	\$ 579,919	0.02%
Molson Coors Brewing Co			7,600	\$ 579,500	0.02%
Black Hills Corp	7.75	11/01/2018	10,000	\$ 578,100	0.02%
Kyoritsu Maintenance Co Ltd			13,373	\$ 572,609	0.02%
Canon Inc			15,000	\$ 571,632	0.02%
Asahi Group Holdings Ltd			11,100	\$ 567,601	0.02%
Insurance Australia Group Ltd			89,737	\$ 567,047	0.02%
Westlake Chemical Corp			5,226	\$ 565,767	0.02%
NGK Insulators Ltd			30,390	\$ 563,561	0.02%
China Telecom Corp Ltd			1,292,000	\$ 563,331	0.02%
Keysight Technologies Inc			11,969	\$ 562,663	0.02%
Goldcorp Inc			44,800	\$ 560,698	0.02%
Allison Transmission Holdings Inc			14,073	\$ 557,713	0.02%
Nippon Television Holdings Inc			29,515	\$ 557,536	0.02%
Ezaki Glico Co Ltd			11,393	\$ 556,442	0.02%
Ultra Electronics Holdings PLC			25,448	\$ 556,006	0.02%

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Investor AB			12,257	\$ 550,562	0.02%
Invesco Ltd			16,900	\$ 549,926	0.02%
ServiceMaster Global Holdings Inc			10,673	\$ 548,165	0.02%
United Therapeutics Corp			4,728	\$ 547,739	0.02%
Centene Corp			5,399	\$ 547,567	0.02%
Nintendo Co Ltd			1,200	\$ 547,032	0.02%
Smurfit Kappa Group PLC			15,708	\$ 546,537	0.02%
Akorn Inc			32,218	\$ 545,773	0.02%
Unilever NV			10,404	\$ 544,507	0.02%
CRH PLC			16,548	\$ 543,799	0.02%
Goldman Sachs Group Inc/The			2,066	\$ 543,213	0.02%
Dynegy Inc			44,314	\$ 541,960	0.02%
Monster Beverage Corp			8,499	\$ 538,582	0.02%
Mitsubishi Gas Chemical Co Inc			21,600	\$ 534,237	0.02%
Uber Technologies Inc			15,196	\$ 533,380	0.02%
FANUC Corp			2,100	\$ 530,654	0.02%
Banco Bilbao Vizcaya Argentaria SA			63,543	\$ 528,657	0.02%
China Resources Cement Holdings Ltd			690,000	\$ 528,426	0.02%
E.ON SE			51,848	\$ 525,714	0.02%
Panera Bread Co			1,664	\$ 524,160	0.02%
Caterpillar Inc			3,389	\$ 524,041	0.02%
UBS Group AG			27,617	\$ 523,339	0.02%
WW Grainger Inc			2,000	\$ 523,100	0.02%
Jagged Peak Energy Inc			42,513	\$ 522,910	0.02%
Blackhawk Network Holdings Inc			11,619	\$ 519,950	0.02%
Abbott Laboratories			8,617	\$ 519,864	0.02%
ASKUL Corp			14,266	\$ 517,941	0.02%
Pure Industrial Real Estate Trust			82,469	\$ 515,431	0.02%
Wolters Kluwer NV			10,173	\$ 515,304	0.02%
Fukuoka Financial Group Inc			101,000	\$ 514,638	0.02%
NGK Spark Plug Co Ltd			20,359	\$ 514,262	0.02%
Devon Energy Corp			16,760	\$ 514,029	0.02%
Sumitomo Mitsui Trust Holdings Inc			12,620	\$ 506,795	0.02%
Nokia OYJ			86,869	\$ 506,373	0.02%
Barrick Gold Corp			43,900	\$ 505,644	0.02%
Nipro Corp			34,178	\$ 502,694	0.02%
Dai-ichi Life Holdings Inc			25,600	\$ 501,277	0.02%
Lion Corp			26,600	\$ 497,234	0.02%
Ricoh Co Ltd			46,300	\$ 496,998	0.02%
CF Industries Holdings Inc			12,044	\$ 496,695	0.02%
Volkswagen AG	3.96		2,548	\$ 495,685	0.02%
CIMIC Group Ltd			13,721	\$ 494,917	0.02%
YPF SA			21,404	\$ 494,646	0.02%

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Hellenic Telecommunications Organization SA			34,695	\$ 492,194	0.02%
Denso Corp			8,400	\$ 490,290	0.02%
Parsley Energy Inc			19,372	\$ 489,724	0.02%
Ste Industrielle d'Aviation Latecoere SA			82,155	\$ 488,404	0.02%
General Cable Corp			16,471	\$ 486,718	0.02%
First Citizens BancShares Inc/NC			1,195	\$ 486,485	0.02%
United Overseas Bank Ltd			23,100	\$ 483,874	0.02%
Avery Dennison Corp			4,085	\$ 482,643	0.02%
Tele2 AB			40,659	\$ 480,896	0.02%
Vinci SA			4,869	\$ 480,767	0.02%
JSR Corp			19,900	\$ 478,776	0.02%
AstraZeneca PLC			7,302	\$ 477,935	0.02%
Citizens Financial Group Inc			10,971	\$ 477,129	0.02%
Geberit AG			1,056	\$ 476,740	0.02%
Hachijuni Bank Ltd/The			79,000	\$ 473,825	0.02%
United Internet AG			6,939	\$ 470,382	0.02%
Domtar Corp			10,314	\$ 461,655	0.02%
Skyworks Solutions Inc			4,193	\$ 458,085	0.02%
Newcrest Mining Ltd			27,843	\$ 456,919	0.02%
Obayashi Corp			40,400	\$ 455,905	0.02%
UnipolSai Assicurazioni SpA			189,193	\$ 453,754	0.02%
International Consolidated Airlines Group SA			53,790	\$ 452,647	0.02%
China Construction Bank Corp			438,000	\$ 449,087	0.02%
Tokyo Seimitsu Co Ltd			10,793	\$ 443,899	0.02%
Shiseido Co Ltd			7,400	\$ 443,787	0.02%
Keikyu Corp			24,700	\$ 440,826	0.02%
CIT Group Inc			8,300	\$ 440,315	0.02%
Fuji Electric Co Ltd			58,000	\$ 438,898	0.02%
Yamaha Corp			9,900	\$ 437,371	0.02%
Dentsu Inc			9,500	\$ 436,308	0.02%
Telenet Group Holding NV			6,357	\$ 435,783	0.02%
Mitsubishi Materials Corp			13,945	\$ 435,263	0.02%
Computershare Ltd			31,494	\$ 432,731	0.02%
Wienerberger AG			15,984	\$ 431,576	0.02%
Tokio Marine Holdings Inc			9,377	\$ 429,575	0.02%
Kubota Corp			23,400	\$ 423,440	0.02%
Leucadia National Corp			17,435	\$ 418,266	0.02%
Suncor Energy Inc			12,700	\$ 418,055	0.02%
Vale SA			30,297	\$ 415,978	0.02%
Grivalia Properties REIC AE			35,996	\$ 415,280	0.02%
Bunzl PLC			15,377	\$ 412,721	0.02%
Cimpress NV			2,535	\$ 412,571	0.02%
OPAP SA			33,892	\$ 412,338	0.02%

Not FDIC or NCUA Insured

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Churchill Downs Inc			1,587	\$ 409,763	0.02%
China Traditional Chinese Medicine Holdings Co Ltd			678,000	\$ 406,720	0.02%
Kinross Gold Corp			113,200	\$ 406,680	0.02%
Seven & i Holdings Co Ltd			9,700	\$ 404,895	0.01%
Heineken NV			3,891	\$ 404,045	0.01%
Swatch Group AG/The			5,005	\$ 399,944	0.01%
Jean Coutu Group PJC Inc/The			21,052	\$ 398,498	0.01%
Crescent Point Energy Corp			55,400	\$ 398,490	0.01%
Berry Global Group Inc			7,322	\$ 398,317	0.01%
Tokai Rika Co Ltd			18,400	\$ 397,742	0.01%
IGM Financial Inc			13,000	\$ 397,031	0.01%
Tokyo Steel Manufacturing Co Ltd			48,800	\$ 394,232	0.01%
Telenor ASA			17,565	\$ 394,184	0.01%
PChome Online Inc			72,000	\$ 393,459	0.01%
Pioneer Corp			217,282	\$ 391,479	0.01%
Kyocera Corp			6,635	\$ 391,327	0.01%
Kyushu Financial Group Inc			69,500	\$ 385,805	0.01%
SCSK Corp			9,404	\$ 384,607	0.01%
Newmont Mining Corp			10,009	\$ 382,344	0.01%
RPC Group PLC			34,492	\$ 380,002	0.01%
NCR Corp	5.50		288	\$ 378,379	0.01%
GKN PLC			62,533	\$ 376,538	0.01%
ICICI Bank Ltd			39,604	\$ 376,238	0.01%
JGC Corp			16,400	\$ 374,420	0.01%
KeyCorp			17,700	\$ 374,001	0.01%
Wynn Macau Ltd			107,200	\$ 373,591	0.01%
China Longyuan Power Group Corp Ltd			564,000	\$ 372,092	0.01%
Tokyo Electron Ltd			1,900	\$ 371,265	0.01%
Cairn Homes PLC			172,443	\$ 370,324	0.01%
J2 Acquisition Ltd			38,500	\$ 368,029	0.01%
Masimo Corp			4,200	\$ 367,626	0.01%
Resona Holdings Inc			64,800	\$ 367,099	0.01%
CenturyLink Inc			20,775	\$ 367,094	0.01%
Mediobanca Banca di Credito Finanziario SpA			30,705	\$ 366,395	0.01%
Ferrotec Holdings Corp			14,700	\$ 365,913	0.01%
Transurban Group			41,004	\$ 365,438	0.01%
Floor & Decor Holdings Inc			8,100	\$ 365,067	0.01%
Pola Orbis Holdings Inc			8,700	\$ 364,740	0.01%
Beiersdorf AG			3,326	\$ 363,946	0.01%
Rockwell Automation Inc			2,008	\$ 363,046	0.01%
Ajinomoto Co Inc			19,739	\$ 360,172	0.01%
JFE Holdings Inc			15,456	\$ 355,318	0.01%
Hana Tour Service Inc			3,749	\$ 353,194	0.01%

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Bureau Veritas SA			13,458	\$ 352,616	0.01%
Bank of the Ozarks			7,054	\$ 351,924	0.01%
Mettler-Toledo International Inc			571	\$ 351,862	0.01%
TechnoPro Holdings Inc			5,886	\$ 349,985	0.01%
China Resources Gas Group Ltd			103,800	\$ 347,490	0.01%
Start Today Co Ltd			13,400	\$ 346,123	0.01%
Land & Houses PCL			986,600	\$ 345,883	0.01%
FUCHS PETROLUB SE	0.91		6,105	\$ 345,484	0.01%
Ocwen Financial Corp			94,718	\$ 344,774	0.01%
LafargeHolcim Ltd			5,889	\$ 343,273	0.01%
Keihin Corp			16,500	\$ 343,095	0.01%
Inpex Corp			28,600	\$ 342,234	0.01%
Leonardo SpA			31,393	\$ 336,051	0.01%
Henry Schein Inc			5,058	\$ 334,789	0.01%
Husky Energy Inc			25,300	\$ 333,995	0.01%
Viacom Inc - B Shares			10,000	\$ 333,400	0.01%
Chiyoda Corp			33,900	\$ 333,293	0.01%
Kintetsu Group Holdings Co Ltd			8,600	\$ 329,960	0.01%
Alexion Pharmaceuticals Inc			2,803	\$ 329,212	0.01%
Legrand SA			4,188	\$ 328,332	0.01%
NOK Corp			15,400	\$ 328,231	0.01%
Toyoda Gosei Co Ltd			13,500	\$ 326,857	0.01%
Hibernia REIT plc			188,859	\$ 326,172	0.01%
Jabil Inc			12,006	\$ 325,243	0.01%
Kuraray Co Ltd			18,600	\$ 323,252	0.01%
Toho Gas Co Ltd			11,000	\$ 321,356	0.01%
Sankyo Co Ltd			8,950	\$ 320,860	0.01%
Edison International			5,272	\$ 319,430	0.01%
Yamato Kogyo Co Ltd			10,960	\$ 318,777	0.01%
American Airlines Group Inc			5,828	\$ 316,169	0.01%
Aspen Technology Inc			4,091	\$ 316,152	0.01%
Veolia Environnement SA			13,004	\$ 315,843	0.01%
SUMCO Corp			11,900	\$ 314,803	0.01%
LEG Immobilien AG			3,006	\$ 312,061	0.01%
Rheinmetall AG			2,349	\$ 310,138	0.01%
Cobham PLC			199,592	\$ 309,852	0.01%
Alumina Ltd			181,324	\$ 309,794	0.01%
Sundrug Co Ltd			6,700	\$ 308,937	0.01%
Best Buy Co Inc			4,260	\$ 308,594	0.01%
Refresco Group NV			12,660	\$ 308,172	0.01%
Raia Drogasil SA			12,800	\$ 307,178	0.01%
Localiza Rent a Car SA			38,600	\$ 305,528	0.01%
Vistra Energy Corp			15,982	\$ 302,859	0.01%

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Inventec Corp			382,000	\$ 300,854	0.01%
CJ E&M Corp			3,784	\$ 300,575	0.01%
RPC Inc			15,274	\$ 299,981	0.01%
Kroton Educacional SA			63,100	\$ 297,922	0.01%
Kyudenko Corp			6,417	\$ 296,820	0.01%
Verint Systems Inc			7,604	\$ 295,796	0.01%
Suncor Energy Inc			8,866	\$ 291,869	0.01%
Omnicom Group Inc			3,787	\$ 288,683	0.01%
Exedy Corp			8,900	\$ 288,424	0.01%
Metrovacesa SA			15,849	\$ 288,104	0.01%
Match Group Inc			7,162	\$ 286,838	0.01%
Ichigo Inc			69,700	\$ 286,192	0.01%
Neinor Homes SA			15,189	\$ 285,333	0.01%
Celgene Corp			3,241	\$ 282,356	0.01%
Lululemon Athletica Inc			3,458	\$ 280,444	0.01%
Japan Petroleum Exploration Co Ltd			12,100	\$ 280,173	0.01%
SoftBank Group Corp			3,400	\$ 280,149	0.01%
Japan Airport Terminal Co Ltd			7,400	\$ 278,872	0.01%
Nippon Shinyaku Co Ltd			4,990	\$ 278,205	0.01%
Citizen Watch Co Ltd			36,500	\$ 277,657	0.01%
IDEXX Laboratories Inc			1,473	\$ 275,790	0.01%
Boskalis Westminster			7,320	\$ 275,495	0.01%
Mitsubishi Motors Corp			35,040	\$ 275,073	0.01%
BR Malls Participacoes SA			75,000	\$ 273,723	0.01%
Gree Inc			43,400	\$ 272,812	0.01%
DMG Mori Co Ltd			13,600	\$ 272,520	0.01%
Tourmaline Oil Corp			18,700	\$ 272,077	0.01%
Forward Venture Services LLC			54,650	\$ 271,999	0.01%
FUJIFILM Holdings Corp			6,524	\$ 271,870	0.01%
2017 Mandatory Exchangeable Trust	5.19	12/01/2020	2,150	\$ 268,621	0.01%
Asahi Intecc Co Ltd			7,620	\$ 268,489	0.01%
Zuora Inc			40,988	\$ 267,242	0.01%
CJ Logistics Corp			2,182	\$ 266,944	0.01%
Calgon Carbon Corp			12,430	\$ 264,138	0.01%
Incyte Corp			3,100	\$ 263,996	0.01%
Illumina Inc			1,156	\$ 263,591	0.01%
King Yuan Electronics Co Ltd			243,500	\$ 258,732	0.01%
Teva Pharmaceutical Industries Ltd	7.00	12/15/2018	725	\$ 258,093	0.01%
KH Neochem Co Ltd			8,225	\$ 256,795	0.01%
QinetiQ Group PLC			91,016	\$ 255,932	0.01%
Blue Buffalo Pet Products Inc			6,375	\$ 255,383	0.01%
Hyundai Department Store Co Ltd			3,028	\$ 254,993	0.01%
Zenkoku Hosho Co Ltd			5,740	\$ 253,048	0.01%

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
WeWork Cos Inc Series D-1			4,867	\$ 252,159	0.01%
Nissin Kogyo Co Ltd			14,200	\$ 251,379	0.01%
Encana Corp			23,886	\$ 250,803	0.01%
Taylor Wimpey PLC			98,223	\$ 250,305	0.01%
NHN Entertainment Corp			3,452	\$ 250,151	0.01%
Glenveagh Properties PLC			178,019	\$ 249,642	0.01%
Shinko Electric Industries Co Ltd			31,100	\$ 249,486	0.01%
Sanwa Holdings Corp			17,900	\$ 248,258	0.01%
Ushio Inc			18,000	\$ 247,835	0.01%
ADT Inc			23,262	\$ 245,647	0.01%
Tsubaki Nakashima Co Ltd			8,452	\$ 245,321	0.01%
Sinopharm Group Co Ltd			55,940	\$ 245,092	0.01%
Altice NV - A Shares			25,679	\$ 244,955	0.01%
Element Fleet Management Corp			64,300	\$ 244,031	0.01%
Babcock International Group PLC			27,243	\$ 243,217	0.01%
Nichicon Corp			19,700	\$ 242,700	0.01%
China Shenhua Energy Co Ltd			85,750	\$ 242,698	0.01%
Xebio Holdings Co Ltd			11,900	\$ 240,902	0.01%
Shanghai Pharmaceuticals Holding Co Ltd			96,000	\$ 240,264	0.01%
Galp Energia SGPS SA			13,299	\$ 239,531	0.01%
Fuji Media Holdings Inc			13,720	\$ 234,316	0.01%
NTT DOCOMO Inc			9,100	\$ 232,799	0.01%
Pinnacle Entertainment Inc			7,715	\$ 232,762	0.01%
Macquarie Group Ltd			2,872	\$ 228,823	0.01%
IMAX China Holding Inc			81,100	\$ 228,738	0.01%
Hornbeck Offshore Services Inc			70,805	\$ 228,700	0.01%
Showa Corp			14,420	\$ 227,269	0.01%
Sempra Energy	6.00	01/15/2021	2,225	\$ 225,459	0.01%
Siix Corp			4,640	\$ 223,773	0.01%
Avex Inc			14,700	\$ 223,424	0.01%
Callidus Software Inc			6,193	\$ 222,329	0.01%
Taiheiyo Cement Corp			5,975	\$ 221,431	0.01%
Capcom Co Ltd			5,518	\$ 220,316	0.01%
Kurita Water Industries Ltd			7,200	\$ 220,072	0.01%
Globalstar Inc			224,368	\$ 213,284	0.01%
Fujitsu General Ltd			11,150	\$ 212,668	0.01%
Goodman Networks Inc			169,992	\$ 212,490	0.01%
Genworth Financial Inc			76,959	\$ 209,328	0.01%
Nippon Shokubai Co Ltd			2,960	\$ 208,920	0.01%
TESARO Inc			3,758	\$ 207,554	0.01%
Toshiba Machine Co Ltd			28,900	\$ 206,728	0.01%
Nippon Ceramic Co Ltd			7,300	\$ 204,281	0.01%
Aecon Group Inc			13,740	\$ 203,980	0.01%

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ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Automatic Data Processing Inc			1,756	\$ 202,502	0.01%
Nippon Gas Co Ltd			4,700	\$ 201,239	0.01%
Chesapeake Energy Corp	5.75		355	\$ 200,575	0.01%
Boeing Co/The			553	\$ 200,302	0.01%
Pacific Metals Co Ltd			6,450	\$ 198,890	0.01%
WeWork Cos Inc Series D-2			3,824	\$ 198,121	0.01%
Japan Steel Works Ltd/The			6,400	\$ 197,268	0.01%
United Technologies Corp			1,461	\$ 196,855	0.01%
Denka Co Ltd			5,340	\$ 195,342	0.01%
Toyota Industries Corp			3,102	\$ 194,421	0.01%
Kobe Steel Ltd			17,682	\$ 194,140	0.01%
Johnson & Johnson			1,487	\$ 193,132	0.01%
Daikyonishikawa Corp			11,280	\$ 192,386	0.01%
Hazama Ando Corp			26,633	\$ 191,521	0.01%
NCSOFT Corp			549	\$ 189,717	0.01%
Tokyo Ohka Kogyo Co Ltd			4,850	\$ 188,948	0.01%
Kyoei Steel Ltd			11,800	\$ 188,084	0.01%
Xcerra Corp			18,646	\$ 186,460	0.01%
Toppan Forms Co Ltd			16,500	\$ 186,129	0.01%
Trend Micro Inc/Japan			3,300	\$ 186,128	0.01%
Oracle Corp Japan			2,400	\$ 185,410	0.01%
Media Nusantara Citra Tbk PT			1,658,104	\$ 184,453	0.01%
BB&T Corp			3,329	\$ 180,931	0.01%
Kenedix Inc			28,100	\$ 177,636	0.01%
H2O Retailing Corp			9,050	\$ 177,163	0.01%
Airbnb, Inc			1,685	\$ 176,925	0.01%
Kanto Denka Kogyo Co Ltd			15,363	\$ 176,255	0.01%
New Oriental Education & Technology Group Inc			1,906	\$ 174,189	0.01%
Rexnord Corp	5.75	11/15/2019	2,750	\$ 173,470	0.01%
Itoham Yonekyu Holdings Inc			20,500	\$ 172,971	0.01%
Hyundai Motor Co			1,156	\$ 172,084	0.01%
Tocalo Co Ltd			12,400	\$ 168,150	0.01%
Matahari Department Store Tbk PT			215,200	\$ 165,774	0.01%
Hino Motors Ltd			12,614	\$ 165,534	0.01%
Hugel Inc			323	\$ 165,155	0.01%
Hyundai Engineering & Construction Co Ltd			4,624	\$ 164,456	0.01%
Honeywell International Inc			1,085	\$ 163,954	0.01%
Takara Leben Co Ltd			36,900	\$ 163,403	0.01%
Trusco Nakayama Corp			6,260	\$ 163,380	0.01%
Mail.Ru Group Ltd			4,558	\$ 163,359	0.01%
Strike Co Ltd			2,670	\$ 162,992	0.01%
Dip Corp			5,250	\$ 162,319	0.01%
NextEra Energy Inc			1,064	\$ 161,888	0.01%

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ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Fourlis Holdings SA			23,177	\$ 161,861	0.01%
Benesse Holdings Inc			4,520	\$ 161,797	0.01%
Sanyo Shokai Ltd			7,000	\$ 161,632	0.01%
Infinity Property & Casualty Corp			1,369	\$ 161,474	0.01%
ForeScout Technologies Inc			5,374	\$ 160,038	0.01%
State Bank of India Ltd			3,797	\$ 156,352	0.01%
China State Construction International Holdings Ltd			114,000	\$ 154,694	0.01%
Booking Holdings Inc			76	\$ 154,587	0.01%
Sumitomo Riko Co Ltd			14,900	\$ 152,127	0.01%
Cresco Ltd			4,263	\$ 151,700	0.01%
Tadano Ltd			9,750	\$ 151,594	0.01%
United Arrows Ltd			3,700	\$ 151,186	0.01%
Daiseki Co Ltd			5,150	\$ 150,581	0.01%
Prestige International Inc			11,700	\$ 150,050	0.01%
Relia Inc			11,600	\$ 147,540	0.01%
Ocelot Partners Ltd			15,246	\$ 147,034	0.01%
Cypress Semiconductor Corp			8,402	\$ 146,783	0.01%
Marklogic Corp			14,832	\$ 146,392	0.01%
SHO-BOND Holdings Co Ltd			2,040	\$ 146,351	0.01%
Snyder's-Lance Inc			2,918	\$ 145,550	0.01%
Yahoo Japan Corp			31,313	\$ 144,517	0.01%
Sekisui House Ltd			8,250	\$ 143,872	0.01%
Teradyne Inc			3,165	\$ 143,691	0.01%
Orion Holdings Corp			6,095	\$ 143,671	0.01%
Hosiden Corp			9,700	\$ 142,037	0.01%
IHI Corp			4,180	\$ 141,540	0.01%
Ichiyoshi Securities Co Ltd			11,800	\$ 138,575	0.01%
Exelon Corp			3,695	\$ 136,863	0.01%
Mondelez International Inc			3,090	\$ 135,651	0.01%
PAL GROUP Holdings Co Ltd			4,800	\$ 135,037	0.00%
Dr Pepper Snapple Group Inc			1,160	\$ 134,850	0.00%
Hitachi Metals Ltd			10,317	\$ 131,294	0.00%
Jamco Corp			5,850	\$ 130,750	0.00%
Toyo Engineering Corp			13,900	\$ 130,105	0.00%
EPS Holdings Inc			6,200	\$ 129,513	0.00%
Walt Disney Co/The			1,244	\$ 128,331	0.00%
Funai Electric Co Ltd			17,900	\$ 128,311	0.00%
Tokai Carbon Co Ltd			7,300	\$ 125,741	0.00%
TV Asahi Holdings Corp			6,180	\$ 125,388	0.00%
Yume No Machi Souzou linkai Co Ltd			7,500	\$ 122,511	0.00%
Nishimatsuya Chain Co Ltd			10,200	\$ 121,319	0.00%
cocokara fine Inc			1,849	\$ 119,506	0.00%
Kingston Financial Group Ltd			198,000	\$ 119,201	0.00%

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ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Aisan Industry Co Ltd			10,400	\$ 118,973	0.00%
JAC Recruitment Co Ltd			5,600	\$ 118,474	0.00%
La Quinta Holdings Inc			6,249	\$ 117,981	0.00%
Seiren Co Ltd			6,079	\$ 117,912	0.00%
Ci:z Holdings Co Ltd			2,000	\$ 115,272	0.00%
Bank of Kyoto Ltd/The			2,075	\$ 114,608	0.00%
Tokyo TY Financial Group Inc			4,623	\$ 114,109	0.00%
Rite Aid Corp			57,905	\$ 114,073	0.00%
GCI Liberty Inc			2,875	\$ 110,544	0.00%
TechMatrix Corp			6,600	\$ 108,866	0.00%
Eli Lilly & Co			1,410	\$ 108,598	0.00%
Nakayama Steel Works Ltd			16,400	\$ 108,501	0.00%
LAC Co Ltd			8,200	\$ 108,310	0.00%
General Assembly Space, Inc			2,184	\$ 107,062	0.00%
PacWest Bancorp			2,047	\$ 106,731	0.00%
IDOM Inc			16,000	\$ 106,497	0.00%
Post Holdings Inc	2.50		725	\$ 104,359	0.00%
Systema Corp			2,400	\$ 102,596	0.00%
San-In Godo Bank Ltd/The			10,700	\$ 100,632	0.00%
Belc Co Ltd			1,800	\$ 100,537	0.00%
Canadian Natural Resources Ltd			3,186	\$ 100,232	0.00%
DIC Corp			2,794	\$ 99,682	0.00%
Liberty Global PLC - A Shares			3,200	\$ 99,648	0.00%
Pacific Industrial Co Ltd			6,914	\$ 96,553	0.00%
Tochigi Bank Ltd/The			23,600	\$ 96,423	0.00%
CMIC Holdings Co Ltd			3,900	\$ 95,606	0.00%
Klarna Holding AB			808	\$ 93,879	0.00%
PeptiDream Inc			2,048	\$ 93,326	0.00%
Cawachi Ltd			3,800	\$ 93,094	0.00%
Furukawa Electric Co Ltd			1,700	\$ 92,630	0.00%
Melco Holdings Inc			2,710	\$ 91,826	0.00%
Raytheon Co			421	\$ 91,572	0.00%
SMS Co Ltd			2,218	\$ 91,377	0.00%
Bonanza Creek Energy Inc			3,210	\$ 89,976	0.00%
CEMEX Holdings Philippines Inc			1,255,912	\$ 88,106	0.00%
Persol Holdings Co Ltd			3,358	\$ 85,970	0.00%
BrightHouse Financial Inc			1,535	\$ 83,304	0.00%
A Schulman Inc			1,879	\$ 82,394	0.00%
Neturen Co Ltd			8,200	\$ 82,063	0.00%
DowDuPont Inc			1,139	\$ 80,072	0.00%
UACJ Corp			3,300	\$ 80,058	0.00%
DraftKings Inc			54,277	\$ 79,787	0.00%
Miraial Co Ltd			4,000	\$ 79,263	0.00%

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ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Sodick Co Ltd			5,700	\$ 79,032	0.00%
Capella Education Co			1,008	\$ 78,322	0.00%
SMK Corp			17,870	\$ 78,273	0.00%
Ditech Holding Corp			7,629	\$ 77,740	0.00%
Katitas Co Ltd			2,700	\$ 77,562	0.00%
Huntsman Corp			2,403	\$ 77,545	0.00%
FedEx Corp			303	\$ 74,662	0.00%
Asics Corp			4,710	\$ 74,442	0.00%
UT Group Co Ltd			2,100	\$ 74,001	0.00%
Yamaichi Electronics Co Ltd			4,150	\$ 73,394	0.00%
Yoox Net-A-Porter Group SpA			1,561	\$ 71,640	0.00%
HRG Group Inc			4,535	\$ 71,608	0.00%
Entellus Medical Inc			2,973	\$ 71,293	0.00%
Canadian Natural Resources Ltd			2,300	\$ 71,248	0.00%
Altech Corp			3,326	\$ 70,394	0.00%
Estee Lauder Cos Inc/The			506	\$ 70,051	0.00%
PotlatchDeltic Corp			1,368	\$ 69,973	0.00%
Honeys Holdings Co Ltd			6,580	\$ 64,773	0.00%
Celanese Corp			609	\$ 61,424	0.00%
IJT Technology Holdings Co Ltd			6,900	\$ 60,013	0.00%
Warabeya Nichiyo Holdings Co Ltd			2,500	\$ 59,471	0.00%
Hisaka Works Ltd			5,700	\$ 58,750	0.00%
Enplas Corp			1,550	\$ 56,339	0.00%
Patterson-UTI Energy Inc			3,046	\$ 55,041	0.00%
Adastra Co Ltd			2,500	\$ 54,245	0.00%
Hoshino Resorts REIT Inc			10	\$ 53,812	0.00%
AT&T Inc			1,481	\$ 53,760	0.00%
Valero Energy Corp			589	\$ 53,257	0.00%
Outsourcing Inc			2,765	\$ 52,974	0.00%
Proofpoint Inc			492	\$ 52,728	0.00%
Student Transportation Inc			7,034	\$ 52,685	0.00%
Matlin and Partners Acquisition Corp - Warrants		5/28/2021	103,668	\$ 51,834	0.00%
AerGen Aviation Finance Ltd			12,150	\$ 50,787	0.00%
Williams Cos Inc/The			1,815	\$ 50,384	0.00%
Proto Corp			2,700	\$ 46,165	0.00%
Chubu Steel Plate Co Ltd			5,800	\$ 45,818	0.00%
Ain Holdings Inc			682	\$ 45,583	0.00%
Avigilon Corp			2,139	\$ 44,824	0.00%
WestRock Co			631	\$ 41,495	0.00%
Jand Inc			3,781	\$ 40,154	0.00%
Rent-A-Center Inc/TX			5,032	\$ 37,841	0.00%
Dropbox Inc			2,671	\$ 36,232	0.00%
Micronics Japan Co Ltd			3,500	\$ 34,596	0.00%

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Cascadian Therapeutics Inc			2,878	\$ 28,694	0.00%
Alpha Systems Inc			1,300	\$ 28,119	0.00%
American Electric Power Co Inc			408	\$ 26,757	0.00%
Lennar Corp - B Shares			557	\$ 25,266	0.00%
Veracode Inc			6,031	\$ 24,245	0.00%
Shibaura Electronics Co Ltd			400	\$ 22,900	0.00%
Gendai Agency Inc			3,900	\$ 20,672	0.00%
J2 Acquisition Ltd - Warrants		10/10/2020	38,500	\$ 18,865	0.00%
Ply Gem Holdings Inc			855	\$ 18,468	0.00%
WeWork Cos Inc			356	\$ 18,444	0.00%
Lithium Technology Corp			59,552	\$ 17,866	0.00%
MainSource Financial Group Inc			463	\$ 17,488	0.00%
Jand Inc			1,693	\$ 16,134	0.00%
Kindred Healthcare Inc			1,687	\$ 15,520	0.00%
Almost Family Inc			156	\$ 9,196	0.00%
Ocelot Partners Ltd - Warrants		3/8/2020	15,246	\$ 9,148	0.00%
ForeScout Technologies Inc			300	\$ 8,934	0.00%
Dommo Energia SA			269	\$ 8,775	0.00%
Birst Inc			21,065	\$ 4,002	0.00%
Under Armour Inc - Class A			72	\$ 1,194	0.00%
Ditech Holding Corp - Warrants		2/9/2028	12,997	\$ -	0.00%
Ditech Holding Corp - Warrants		2/9/2028	10,313	\$ -	0.00%
Goodman Networks Inc			142,878	\$ -	0.00%
Safeway, Inc. - CVR - Casa Ley			11,050	\$ -	0.00%
Total Equity Securities				\$ 1,093,923,708	40.50%
Fixed Income Securities					
Fannie Mae Pool	4.00	4/1/2048	69,020,000	\$ 70,576,995	2.61%
United States Treasury Bill	1.37	3/22/2018	45,800,000	\$ 45,763,966	1.69%
United States Treasury Note/Bond	1.38	5/31/2020	27,425,000	\$ 26,848,647	0.99%
Republic of South Africa Government International Bond	6.88	5/27/2019	22,930,000	\$ 23,909,249	0.89%
United States Treasury Note/Bond	3.75	11/15/2043	19,556,000	\$ 21,737,716	0.80%
United States Treasury Note/Bond	2.75	2/28/2025	18,742,000	\$ 18,679,039	0.69%
Republic of Poland Government Bond	2.50	7/25/2027	63,341,000	\$ 17,370,708	0.64%
Turkey Government International Bond	6.75	4/3/2018	15,400,000	\$ 15,445,276	0.57%
United States Treasury Note/Bond	1.13	8/31/2021	15,700,000	\$ 14,967,742	0.55%
United States Treasury Note/Bond	1.63	3/31/2019	14,385,000	\$ 14,307,456	0.53%
United States Treasury Note/Bond	2.13	2/29/2024	14,431,000	\$ 13,933,243	0.52%
United States Treasury Note/Bond	2.13	3/31/2024	14,325,000	\$ 13,820,827	0.51%
United States Treasury Note/Bond	1.63	2/15/2026	14,156,000	\$ 12,921,221	0.48%
Malaysia Government Bond	4.18	7/15/2024	45,300,000	\$ 11,721,297	0.43%
1MDB Global Investments Ltd	4.40	3/9/2023	12,100,000	\$ 11,689,024	0.43%
Serbia International Bond	5.88	12/3/2018	11,400,000	\$ 11,639,400	0.43%

Global Multi-Strategy Fund

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ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Novellus Systems Inc	2.63	5/15/2041	2,000,000	\$ 11,465,316	0.42%
Corporate Risk Holdings LLC	9.50	7/1/2019	10,489,000	\$ 10,856,115	0.40%
Costa Rica Government International Bond	4.37	5/22/2019	10,075,000	\$ 10,089,911	0.37%
United States Treasury Note/Bond	1.13	2/28/2021	9,930,000	\$ 9,552,970	0.35%
China Evergrande Group	8.25	3/23/2022	8,675,000	\$ 8,925,985	0.33%
Freddie Mac Structured Agency Credit Risk Debt Notes	10.42	3/25/2028	6,989,055	\$ 8,883,943	0.33%
Aabar Investments PJSC	1.00	3/27/2022	8,100,000	\$ 8,846,389	0.33%
MTN Mauritius Investment Ltd	4.76	11/11/2024	8,900,000	\$ 8,669,793	0.32%
Intel Corp	3.25	8/1/2039	3,501,000	\$ 8,332,520	0.31%
Russian Foreign Bond - Eurobond	5.25	6/23/2047	7,800,000	\$ 8,107,492	0.30%
Unifin Financiera SAB de CV SOFOM ENR	7.25	9/27/2023	7,815,000	\$ 7,971,300	0.30%
Hellenic Republic Treasury Bill	0.00	8/3/2018	6,508,000	\$ 7,893,174	0.29%
Anthem Inc	2.75	10/15/2042	2,450,000	\$ 7,875,219	0.29%
Peru Government Bond	6.15	8/12/2032	22,100,000	\$ 7,410,459	0.27%
Montenegro Government International Bond	3.88	3/18/2020	5,812,000	\$ 7,368,045	0.27%
Seadrill Operating LP	4.69	2/12/2021	8,362,501	\$ 7,237,745	0.27%
United States Treasury Note/Bond	1.38	2/29/2020	7,146,000	\$ 7,019,828	0.26%
Atento Luxco 1 SA	6.13	8/10/2022	6,685,000	\$ 6,862,821	0.25%
DISH Network Corp	3.38	8/15/2026	6,800,000	\$ 6,841,242	0.25%
Russian Federal Bond - OFZ	7.70	3/23/2033	359,000,000	\$ 6,674,267	0.25%
Star West Generation LLC	6.45	3/13/2020	7,254,310	\$ 6,565,150	0.24%
Turkiye Sinai Kalkinma Bankasi AS	4.88	5/18/2021	6,616,000	\$ 6,535,007	0.24%
Egypt Government International Bond	5.88	6/11/2025	6,450,000	\$ 6,488,184	0.24%
United States Treasury Note/Bond	1.38	1/31/2021	6,620,000	\$ 6,423,986	0.24%
Aabar Investments PJSC	0.50	3/27/2020	5,500,000	\$ 6,295,942	0.23%
JC Penney Corp Inc	6.23	6/9/2023	6,439,632	\$ 6,156,997	0.23%
Axtel SAB de CV	6.38	11/14/2024	6,000,000	\$ 6,112,500	0.23%
Peruvian Government International Bond	6.35	8/12/2028	17,750,000	\$ 6,066,774	0.22%
Banque Ouest Africaine de Developpement	5.00	7/27/2027	5,900,000	\$ 5,948,675	0.22%
QNB Finansbank AS/Turkey	4.88	5/19/2022	6,000,000	\$ 5,841,180	0.22%
United States Treasury Note/Bond	1.75	9/30/2022	6,000,000	\$ 5,772,188	0.21%
Itau Unibanco Holding SA/Cayman Island	6.13	12/31/2049	5,700,000	\$ 5,755,290	0.21%
ESAL GmbH	6.25	2/5/2023	6,025,000	\$ 5,725,618	0.21%
ABQ Finance Ltd	3.50	2/22/2022	5,875,000	\$ 5,720,370	0.21%
Republic of South Africa Government Bond	8.75	1/31/2044	68,825,000	\$ 5,637,222	0.21%
Argentine Republic Government International Bond	3.38	10/12/2020	5,162,000	\$ 5,632,068	0.21%
Hellenic Republic Treasury Bill	0.00	5/4/2018	4,624,000	\$ 5,629,956	0.21%
Turkey Government International Bond	4.88	10/9/2026	5,875,000	\$ 5,610,355	0.21%
GenOn Energy Inc	0.00	10/15/2020	6,661,000	\$ 5,545,283	0.21%
Sri Lanka Government International Bond	5.88	7/25/2022	5,420,000	\$ 5,522,411	0.20%
Intelsat Jackson Holdings SA	9.75	7/15/2025	5,621,000	\$ 5,332,924	0.20%
Cobalt International Energy Inc	0.00	12/1/2023	5,412,000	\$ 5,330,820	0.20%
Oman Government International Bond	5.63	1/17/2028	5,300,000	\$ 5,273,500	0.20%

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COBALT CMBS Commercial Mortgage Trust 2007-C2	5.62	4/15/2047	5,060,000	\$ 5,016,350	0.19%
Hidrovias International Finance SARL	5.95	1/24/2025	5,000,000	\$ 5,015,000	0.19%
Ditech Holding Corp	7.65	12/11/2020	4,966,615	\$ 4,902,446	0.18%
CEDC Finance Corp International Inc	10.00	12/31/2022	5,337,672	\$ 4,737,184	0.18%
GenOn Energy Inc	0.00	10/15/2018	5,581,000	\$ 4,646,183	0.17%
Cloud Crane LLC	10.13	8/1/2024	4,075,000	\$ 4,564,000	0.17%
Cobalt International Energy Inc	0.00	12/1/2021	4,214,000	\$ 4,551,120	0.17%
Iraq International Bond	5.80	1/15/2028	4,675,000	\$ 4,508,981	0.17%
Netflix Inc	4.38	11/15/2026	4,524,000	\$ 4,343,040	0.16%
Petkim Petrokimya Holding AS	5.88	1/26/2023	4,300,000	\$ 4,308,626	0.16%
United States Treasury Note/Bond	1.63	5/15/2026	4,710,000	\$ 4,285,548	0.16%
Constellation Merger Sub Inc	8.50	9/15/2025	4,365,000	\$ 4,274,972	0.16%
Cenveo Corp	0.00	8/1/2019	8,934,000	\$ 4,243,650	0.16%
Argentine Republic Government International Bond	5.00	1/15/2027	3,580,000	\$ 4,236,583	0.16%
ASP AMC Merger Sub Inc	8.00	5/15/2025	4,422,000	\$ 4,200,900	0.16%
Qatar Government International Bond	6.55	4/9/2019	3,988,000	\$ 4,147,113	0.15%
Serbia International Bond	4.88	2/25/2020	4,000,000	\$ 4,092,392	0.15%
Ukraine Government International Bond	0.00	5/31/2040	6,015,000	\$ 4,060,125	0.15%
United States Treasury Note/Bond	2.13	12/31/2022	4,137,000	\$ 4,038,908	0.15%
United States Treasury Note/Bond	1.88	2/28/2022	4,138,000	\$ 4,027,761	0.15%
Costa Rica Government International Bond	7.00	4/4/2044	3,873,000	\$ 4,018,664	0.15%
United States Treasury Note/Bond	2.00	1/15/2021	3,957,000	\$ 3,911,711	0.14%
Nova Austral SA	8.25	5/26/2021	3,900,000	\$ 3,897,087	0.14%
West Corp	8.50	10/15/2025	4,000,000	\$ 3,880,000	0.14%
Petrobras Global Finance BV	6.00	1/27/2028	3,925,000	\$ 3,866,125	0.14%
Petrobras Global Finance BV	5.75	2/1/2029	4,000,000	\$ 3,850,000	0.14%
Abu Dhabi Government International Bond	2.50	10/11/2022	3,900,000	\$ 3,756,113	0.14%
Intelsat Jackson Holdings SA	5.71	11/30/2023	3,782,000	\$ 3,752,954	0.14%
Altice Financing SA	7.50	5/15/2026	3,725,000	\$ 3,752,938	0.14%
Southcross Energy Partners LP	5.94	8/4/2021	3,753,288	\$ 3,705,433	0.14%
Ukraine Government International Bond	7.38	9/25/2032	3,800,000	\$ 3,686,844	0.14%
Constellium NV	6.63	3/1/2025	3,467,000	\$ 3,588,345	0.13%
El Salvador Government International Bond	7.38	12/1/2019	3,451,000	\$ 3,571,785	0.13%
Braskem Netherlands Finance BV	3.50	1/10/2023	3,675,000	\$ 3,555,563	0.13%
American Bath Group LLC	6.94	9/30/2023	3,384,972	\$ 3,417,400	0.13%
TKC Holdings Inc	9.78	1/31/2024	3,337,000	\$ 3,357,022	0.12%
Hornbeck Offshore Services Inc	5.88	4/1/2020	4,857,000	\$ 3,351,330	0.12%
LTF Merger Sub Inc	8.50	6/15/2023	3,168,000	\$ 3,318,480	0.12%
ABG Orphan Holdco Sarl	14.00	2/28/2021	3,103,281	\$ 3,296,615	0.12%
Ukraine Government International Bond	7.75	9/1/2025	3,200,000	\$ 3,296,256	0.12%
United States Treasury Note/Bond	2.38	8/15/2024	3,346,000	\$ 3,266,140	0.12%
21st Century Oncology Inc	7.85	1/16/2023	3,377,842	\$ 3,257,523	0.12%
Twitter Inc	0.25	9/15/2019	3,374,000	\$ 3,255,326	0.12%

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Petroleos Mexicanos	5.35	2/12/2028	3,300,000	\$ 3,243,900	0.12%
Peruvian Government International Bond	6.35	8/12/2028	9,300,000	\$ 3,178,648	0.12%
Fannie Mae Connecticut Avenue Securities	7.37	7/25/2029	2,625,000	\$ 3,117,777	0.12%
Argentine Republic Government International Bond	5.25	1/15/2028	2,624,000	\$ 3,113,637	0.12%
THL Credit Wind River 2014-3 CLO Ltd	7.34	1/22/2027	3,000,000	\$ 3,000,213	0.11%
Fannie Mae Connecticut Avenue Securities	5.17	7/25/2030	2,947,000	\$ 2,998,107	0.11%
Diamond Resorts International Inc	7.75	9/1/2023	2,778,000	\$ 2,996,768	0.11%
Fannie Mae Interest Strip	4.00	11/25/2040	14,192,988	\$ 2,989,335	0.11%
Citigroup Commercial Mortgage Trust 2014-GC19	4.90	3/10/2047	3,229,000	\$ 2,985,575	0.11%
BlueMountain CLO 2013-4 Ltd	7.37	4/15/2025	3,000,000	\$ 2,970,429	0.11%
Ukraine Government International Bond	0.00	5/31/2040	4,400,000	\$ 2,970,000	0.11%
Waste Pro USA Inc	5.50	2/15/2026	2,933,000	\$ 2,947,665	0.11%
Global Tel*Link Corp	9.94	11/23/2020	2,933,000	\$ 2,929,334	0.11%
Ocwen Loan Servicing LLC	6.59	12/7/2020	2,900,506	\$ 2,906,539	0.11%
Confie Seguros Holding II Co	7.23	4/19/2022	2,905,650	\$ 2,905,650	0.11%
Qatar Government International Bond	6.55	4/9/2019	2,790,000	\$ 2,901,315	0.11%
United States Treasury Strip Principal	0.00	11/15/2046	7,007,000	\$ 2,834,447	0.10%
Egypt Government International Bond	7.90	2/21/2048	2,700,000	\$ 2,833,936	0.10%
Nigeria Government International Bond	6.50	11/28/2027	2,800,000	\$ 2,831,024	0.10%
Petroleos Mexicanos	6.35	2/12/2048	2,900,000	\$ 2,827,210	0.10%
Nigeria Government International Bond	7.70	2/23/2038	2,700,000	\$ 2,801,250	0.10%
VeriSign Inc	4.86	8/15/2037	825,000	\$ 2,786,112	0.10%
VistaJet Malta Finance PLC / VistaJet Co Finance LLC	7.75	6/1/2020	2,737,000	\$ 2,654,890	0.10%
Montenegro Government International Bond	5.38	5/20/2019	2,045,000	\$ 2,615,540	0.10%
Nigeria Government International Bond	7.14	2/23/2030	2,500,000	\$ 2,566,250	0.10%
GrafTech Finance Inc	5.08	1/31/2025	2,550,000	\$ 2,546,813	0.09%
AMMC CLO 17 Ltd	8.59	11/15/2027	2,500,000	\$ 2,504,995	0.09%
Sri Lanka Government International Bond	6.25	7/27/2021	2,400,000	\$ 2,487,715	0.09%
BWAY Holding Co	5.50	4/15/2024	2,416,000	\$ 2,470,360	0.09%
Provincia de Buenos Aires/Argentina	26.64	5/31/2022	51,665,000	\$ 2,446,220	0.09%
Working Capital Solutions Funding LCC	8.33	8/30/2018	2,400,000	\$ 2,400,000	0.09%
Eldorado Resorts Inc	6.00	4/1/2025	2,298,000	\$ 2,366,940	0.09%
Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer	8.25	8/1/2023	2,265,000	\$ 2,355,600	0.09%
Lee Enterprises Inc	9.50	3/15/2022	2,209,000	\$ 2,313,928	0.09%
Eco-Bat Technologies Ltd	12.00	3/29/2018	5,643,986	\$ 2,309,595	0.09%
Kreditanstalt fuer Wiederaufbau	2.38	12/29/2022	2,325,000	\$ 2,276,467	0.08%
Diamond Resorts International Inc	10.75	9/1/2024	2,074,000	\$ 2,247,698	0.08%
Serbia International Bond	6.75	11/1/2024	2,225,397	\$ 2,237,921	0.08%
Ukraine Government International Bond	7.75	9/1/2022	2,100,000	\$ 2,215,248	0.08%
Global Tel*Link Corp	5.69	5/23/2020	2,193,985	\$ 2,202,892	0.08%
Staples Inc	8.50	9/15/2025	2,270,000	\$ 2,179,200	0.08%
Monitronics International Inc	9.13	4/1/2020	2,500,000	\$ 2,175,000	0.08%
StandardAero Aviation Holdings Inc	10.00	7/15/2023	2,000,000	\$ 2,170,000	0.08%

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Apex Tool Group LLC / BC Mountain Finance Inc	9.00	2/15/2023	2,114,000	\$ 2,108,715	0.08%
Endo Dac / Endo Finance LLC / Endo Finco Inc	6.00	2/1/2025	2,920,000	\$ 2,095,100	0.08%
ALM VII R Ltd	8.86	10/15/2028	2,000,000	\$ 2,094,634	0.08%
European Investment Bank	2.38	6/15/2022	2,117,000	\$ 2,081,880	0.08%
Heartland Dental LLC	6.45	7/26/2023	2,041,883	\$ 2,077,615	0.08%
Enel SpA	8.75	9/24/2073	1,700,000	\$ 2,045,100	0.08%
Can Am Construction Inc/Canada	7.07	7/1/2024	1,990,000	\$ 2,019,850	0.07%
Ocwen Loan Servicing LLC	8.38	11/15/2022	1,986,000	\$ 2,015,790	0.07%
McAfee LLC	10.15	9/26/2025	2,000,000	\$ 2,005,000	0.07%
Commercial Mortgage Trust 2005-GG5	5.57	4/10/2037	1,997,796	\$ 1,962,835	0.07%
Acrisure LLC / Acrisure Finance Inc	7.00	11/15/2025	2,000,000	\$ 1,955,000	0.07%
HSH N Funding I Via Banque de Luxembourg	1.99	12/31/2049	3,630,000	\$ 1,926,446	0.07%
Alphabet Holding Co Inc	5.15	9/15/2024	1,990,013	\$ 1,915,387	0.07%
Securus Technologies Holdings Inc	9.90	6/20/2025	1,865,892	\$ 1,888,283	0.07%
Republic of South Africa Government Bond	8.75	2/28/2048	22,820,000	\$ 1,872,425	0.07%
COMM 2015-CCRE25 Mortgage Trust	3.80	8/10/2048	2,280,000	\$ 1,858,474	0.07%
Argentine Republic Government International Bond	3.38	1/15/2023	1,527,000	\$ 1,844,353	0.07%
Freddie Mac Structured Agency Credit Risk Debt Notes	6.57	7/25/2029	1,619,000	\$ 1,824,511	0.07%
PF Chang's China Bistro Inc	10.25	6/30/2020	2,062,000	\$ 1,793,940	0.07%
Denbury Resources Inc	9.25	3/31/2022	1,727,000	\$ 1,770,175	0.07%
Evergreen Skills Lux Sarl	9.90	4/28/2022	1,999,833	\$ 1,766,853	0.07%
Viking Cruises Ltd	5.88	9/15/2027	1,805,000	\$ 1,759,875	0.07%
Banc of America Commercial Mortgage Trust 2007-4	5.87	2/10/2051	1,740,000	\$ 1,757,400	0.07%
AMMC CLO 18 Ltd	8.61	5/26/2028	1,750,000	\$ 1,754,247	0.06%
Magnetite IX Ltd	7.50	7/25/2026	1,750,000	\$ 1,738,562	0.06%
US TelePacific Corp	0.00	5/2/2023	1,797,000	\$ 1,737,699	0.06%
Confie Seguros Holding II Co	11.48	5/8/2019	1,720,000	\$ 1,666,972	0.06%
GS Mortgage Securities Trust 2015-GC32	4.41	7/10/2048	2,476,000	\$ 1,666,926	0.06%
Goodman Networks Inc	8.00	5/11/2022	2,425,050	\$ 1,661,159	0.06%
Cenveo Corp	8.00	11/2/2018	1,632,264	\$ 1,632,264	0.06%
Give & Go Prepared Foods Corp	6.19	7/29/2023	1,610,963	\$ 1,614,990	0.06%
Rialto Holdings LLC / Rialto Corp	7.00	12/1/2018	1,599,000	\$ 1,599,320	0.06%
Inter-American Development Bank	2.50	1/18/2023	1,550,000	\$ 1,528,768	0.06%
Sound Point Clo XV Ltd	7.70	1/23/2029	1,500,000	\$ 1,516,812	0.06%
General Motors Financial Co Inc	2.65	4/13/2020	1,500,000	\$ 1,516,747	0.06%
Securus Technologies Holdings Inc	6.15	6/20/2024	1,494,000	\$ 1,509,881	0.06%
Superior Industries International Inc	6.07	3/22/2024	1,492,284	\$ 1,509,072	0.06%
DTI Holdco Inc	7.02	9/30/2023	1,487,106	\$ 1,497,337	0.06%
Petrobras Global Finance BV	6.25	12/14/2026	1,000,000	\$ 1,479,446	0.05%
Transcanada Trust	5.30	3/15/2077	1,435,000	\$ 1,445,763	0.05%
JPMorgan Chase & Co	2.16	6/1/2021	1,425,000	\$ 1,435,706	0.05%
Avery Point VII CLO Ltd	8.32	1/15/2028	1,400,000	\$ 1,433,149	0.05%
USAA Capital Corp	2.00	2/1/2019	1,430,000	\$ 1,431,440	0.05%

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PepsiCo Inc	1.82	5/2/2019	1,430,000	\$ 1,429,548	0.05%
Harbour Aircraft Investments Ltd	8.00	11/15/2037	1,432,466	\$ 1,428,209	0.05%
Cisco Systems Inc	1.97	9/20/2019	1,420,000	\$ 1,424,868	0.05%
Navicure Inc	5.33	10/23/2024	1,413,000	\$ 1,418,299	0.05%
Gilead Sciences Inc	1.88	9/20/2019	1,415,000	\$ 1,416,496	0.05%
Gilead Sciences Inc	1.85	3/20/2019	1,415,000	\$ 1,416,357	0.05%
Turkey Government International Bond	7.50	11/7/2019	1,334,000	\$ 1,415,374	0.05%
Silversea Cruise Finance Ltd	7.25	2/1/2025	1,322,000	\$ 1,411,235	0.05%
Motel 6 Trust 2017-M6MZ	8.51	8/15/2019	1,395,313	\$ 1,403,951	0.05%
JPMorgan Chase Bank NA	2.07	2/13/2020	1,385,000	\$ 1,384,287	0.05%
Citibank NA	2.19	2/12/2021	1,385,000	\$ 1,384,237	0.05%
APX Group Inc	7.63	9/1/2023	1,300,000	\$ 1,382,875	0.05%
FXI Holdings Inc	7.88	11/1/2024	1,391,000	\$ 1,371,874	0.05%
IBM Credit LLC	1.95	2/5/2021	1,370,000	\$ 1,369,415	0.05%
Grupo Bimbo SAB de CV	4.70	11/10/2047	1,430,000	\$ 1,369,225	0.05%
BA Credit Card Trust	2.70	7/17/2023	1,365,000	\$ 1,364,812	0.05%
Commercial Vehicle Group Inc	7.57	4/12/2023	1,360,775	\$ 1,364,177	0.05%
Citibank Credit Card Issuance Trust	2.49	1/20/2023	1,370,000	\$ 1,359,754	0.05%
DT Auto Owner Trust 2016-1	4.66	12/15/2022	1,335,000	\$ 1,356,457	0.05%
Telenet Finance Luxembourg Notes Sarl	5.50	3/1/2028	1,400,000	\$ 1,351,000	0.05%
Weight Watchers International Inc	6.43	11/20/2024	1,330,000	\$ 1,344,963	0.05%
Citigroup Commercial Mortgage Trust 2014-GC19	4.40	3/10/2047	1,795,000	\$ 1,344,849	0.05%
Citibank Credit Card Issuance Trust	1.80	4/7/2022	1,330,000	\$ 1,332,244	0.05%
Toyota Auto Receivables 2017-C Owner Trust	1.67	7/15/2020	1,315,000	\$ 1,314,742	0.05%
Ally Financial Inc	4.75	9/10/2018	1,300,000	\$ 1,311,453	0.05%
OneMain Financial Issuance Trust 2016-2	5.94	3/20/2028	1,295,000	\$ 1,310,489	0.05%
United States Treasury Strip Principal	0.00	5/15/2047	3,298,000	\$ 1,310,412	0.05%
Altice Financing SA	7.50	5/15/2026	1,300,000	\$ 1,309,750	0.05%
Citibank Credit Card Issuance Trust	1.92	4/7/2022	1,330,000	\$ 1,308,962	0.05%
Triumph Group Inc	7.75	8/15/2025	1,260,000	\$ 1,304,100	0.05%
Wells Fargo Commercial Mortgage Trust 2016-NXS6	2.31	11/15/2049	2,570,000	\$ 1,293,190	0.05%
Paradigm Acquisition Corp	5.94	10/4/2024	1,273,000	\$ 1,285,730	0.05%
Republic of South Africa Government Bond	10.50	12/21/2026	13,169,272	\$ 1,280,106	0.05%
Chase Issuance Trust	1.89	1/18/2022	1,260,000	\$ 1,263,959	0.05%
Citibank Credit Card Issuance Trust	1.84	1/19/2021	1,260,000	\$ 1,262,102	0.05%
International Business Machines Corp	1.99	1/27/2020	1,255,000	\$ 1,259,097	0.05%
US Bank NA/Cincinnati OH	2.06	1/24/2020	1,255,000	\$ 1,256,441	0.05%
Navios Maritime Partners LP	6.54	9/14/2020	1,237,776	\$ 1,242,417	0.05%
NBCUniversal Enterprise Inc	5.25	12/19/2049	1,205,000	\$ 1,241,150	0.05%
American Express Credit Account Master Trust	2.04	5/15/2023	1,260,000	\$ 1,238,476	0.05%
Caterpillar Financial Services Corp	2.22	1/10/2020	1,225,000	\$ 1,232,910	0.05%
Berkshire Hathaway Finance Corp	2.03	1/10/2020	1,225,000	\$ 1,231,103	0.05%
Sumitomo Mitsui Banking Corp	2.24	1/11/2019	1,225,000	\$ 1,228,772	0.05%

Not FDIC or NCUA Insured

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

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ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
JPMorgan Chase Bank NA	2.26	9/23/2019	1,215,000	\$ 1,222,779	0.05%
Nissan Motor Acceptance Corp	2.30	1/13/2020	1,215,000	\$ 1,221,476	0.05%
OneMain Financial Issuance Trust 2014-2	5.31	9/18/2024	1,210,000	\$ 1,216,326	0.05%
BMW US Capital LLC	2.00	9/13/2019	1,205,000	\$ 1,210,748	0.04%
Mayfield Agency Borrower inc	0.00	1/30/2026	1,213,000	\$ 1,206,935	0.04%
Metropolitan Life Global Funding I	1.91	9/14/2018	1,205,000	\$ 1,206,639	0.04%
PowerTeam Services LLC	0.00	3/6/2025	1,202,000	\$ 1,202,000	0.04%
EnLink Midstream Partners LP	6.00	12/31/2049	1,265,000	\$ 1,201,750	0.04%
AECOM	5.13	3/15/2027	1,240,000	\$ 1,200,878	0.04%
Financiera de Desarrollo Territorial SA Findeter	7.88	8/12/2024	3,380,000,000	\$ 1,200,223	0.04%
Citibank Credit Card Issuance Trust	1.75	11/19/2021	1,210,000	\$ 1,194,117	0.04%
McAfee LLC	10.15	9/26/2025	1,178,000	\$ 1,180,945	0.04%
Veritas US Inc	6.19	1/27/2023	1,186,885	\$ 1,179,966	0.04%
Cobalt International Energy Inc	0.00	5/15/2024	3,624,000	\$ 1,177,800	0.04%
Alphabet Holding Co Inc	9.40	9/15/2025	1,252,000	\$ 1,176,880	0.04%
Honda Auto Receivables 2018-1 Owner Trust	2.64	2/15/2022	1,175,000	\$ 1,174,848	0.04%
SS&C Technologies Inc	0.00	2/28/2025	1,167,674	\$ 1,173,512	0.04%
Clear Channel Worldwide Holdings Inc	7.63	3/15/2020	1,145,000	\$ 1,143,569	0.04%
Honda Auto Receivables 2016-4 Owner Trust	1.21	12/18/2020	1,145,000	\$ 1,130,311	0.04%
American Homes 4 Rent 2015-SFR1	5.64	4/17/2052	1,045,000	\$ 1,126,686	0.04%
European Investment Bank	2.38	5/13/2021	1,135,000	\$ 1,125,292	0.04%
Heartland Dental LLC	10.08	7/26/2024	1,100,000	\$ 1,116,500	0.04%
Mexican Bonos	5.75	3/5/2026	23,500,000	\$ 1,107,653	0.04%
Apex Tool Group LLC	7.00	2/1/2021	1,084,000	\$ 1,103,729	0.04%
Tennessee Merger Sub Inc	4.35	2/6/2024	1,118,446	\$ 1,087,219	0.04%
Serbia International Bond	5.88	12/3/2018	1,063,000	\$ 1,085,323	0.04%
AMC Networks Inc	4.75	8/1/2025	1,111,000	\$ 1,076,281	0.04%
TKC Holdings Inc	6.03	2/1/2023	1,054,531	\$ 1,065,741	0.04%
Recess Holdings Inc	9.25	9/18/2025	1,077,000	\$ 1,060,845	0.04%
AIM Aviation Finance Ltd	5.07	2/15/2040	1,083,132	\$ 1,046,407	0.04%
Wells Fargo Commercial Mortgage Trust 2016-NXS6	2.00	11/15/2049	7,575,000	\$ 1,033,184	0.04%
H&E Equipment Services Inc	5.63	9/1/2025	1,000,000	\$ 1,022,500	0.04%
BA Credit Card Trust	1.95	8/15/2022	1,030,000	\$ 1,015,561	0.04%
American Homes 4 Rent 2014-SFR3 Trust	6.42	12/17/2036	900,000	\$ 1,011,640	0.04%
Kingpin Intermediate Holdings LLC	5.73	6/29/2024	995,000	\$ 1,011,169	0.04%
Sotheby's	4.88	12/15/2025	1,041,000	\$ 1,009,770	0.04%
Cytxera DC Holdings Inc	4.78	3/15/2024	995,000	\$ 999,796	0.04%
United States Treasury Note/Bond	0.75	4/30/2018	1,000,000	\$ 998,754	0.04%
Bowman Park CLO Ltd	7.32	11/23/2025	1,000,000	\$ 998,701	0.04%
UFC Holdings LLC	4.82	8/18/2023	992,462	\$ 996,958	0.04%
Unitymedia Finance LLC	3.84	9/8/2025	998,820	\$ 996,952	0.04%
TTM Technologies Inc	5.63	10/1/2025	1,000,000	\$ 995,000	0.04%
Latam Airlines 2015-1 Pass Through Trust B	4.50	8/15/2025	1,000,648	\$ 993,143	0.04%

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Almonde Inc	9.23	4/28/2025	1,000,000	\$ 991,940	0.04%
Uber Technologies Inc	5.57	7/13/2023	985,510	\$ 990,930	0.04%
Cvent Inc	5.32	6/16/2023	982,000	\$ 988,953	0.04%
KUEHG Corp	9.94	8/22/2025	977,000	\$ 986,770	0.04%
Gopher Sub Inc	4.66	2/1/2025	984,516	\$ 982,675	0.04%
Tharaldson Hotel Portfolio Trust 2018-THPT	3.58	11/11/2034	977,000	\$ 979,130	0.04%
Shenton Aircraft Investment I Ltd	4.75	10/15/2042	951,190	\$ 977,802	0.04%
AES Corp/VA	3.94	5/19/2022	968,569	\$ 969,053	0.04%
Avanti Communications Group PLC	15.00	10/1/2021	1,208,471	\$ 966,777	0.04%
AVSC Holding Corp	0.00	8/22/2025	961,000	\$ 963,403	0.04%
PSC Industrial Outsourcing LP	10.09	10/3/2025	980,000	\$ 961,625	0.04%
TTM Technologies Inc	1.75	12/15/2020	550,000	\$ 958,929	0.04%
Vero Parent Inc	6.69	8/9/2024	958,598	\$ 958,895	0.04%
VICI Properties 1 LLC / VICI FC Inc	8.00	10/15/2023	863,900	\$ 956,769	0.04%
Ziggo Secured Finance Partnership	4.09	4/15/2025	962,694	\$ 953,491	0.04%
PF Chang's China Bistro Inc	6.51	8/18/2022	964,583	\$ 948,908	0.04%
Transocean Inc	0.50	1/30/2023	854,000	\$ 936,326	0.03%
NGL Energy Partners LP / NGL Energy Finance Corp	7.50	11/1/2023	920,000	\$ 924,600	0.03%
Ardonagh Midco 3 PLC	8.38	7/15/2023	655,000	\$ 922,465	0.03%
CPS Auto Receivables Trust 2016-B	8.14	5/15/2023	855,000	\$ 905,632	0.03%
RCO Mortgage LLC 2017-1	3.38	8/25/2022	890,938	\$ 886,884	0.03%
California Resources Corp	6.34	11/14/2022	875,000	\$ 884,844	0.03%
PRPM 2017-2 LLC	3.47	9/25/2022	892,219	\$ 884,039	0.03%
YPF SA	6.95	7/21/2027	860,000	\$ 866,192	0.03%
SLM Private Credit Student Loan Trust 2003-B	4.04	3/15/2033	850,000	\$ 853,716	0.03%
Cineworld Group PLC	0.00	2/7/2025	853,000	\$ 851,721	0.03%
Bellatrix Exploration Ltd	8.50	5/15/2020	1,040,000	\$ 851,500	0.03%
Hellenic Republic Treasury Bill	0.00	4/13/2018	696,000	\$ 847,390	0.03%
Access CIG LLC	0.00	2/14/2025	836,439	\$ 842,194	0.03%
DT Auto Owner Trust 2016-2	5.43	11/15/2022	820,000	\$ 840,838	0.03%
United States Treasury Bill	1.72	12/6/2018	850,000	\$ 837,885	0.03%
Microchip Technology Inc	2.25	2/15/2037	708,000	\$ 832,781	0.03%
SCG Trust 2013-SRP1	5.18	11/15/2026	850,000	\$ 832,264	0.03%
Gruden Acquisition Inc	7.19	8/18/2022	821,807	\$ 830,025	0.03%
Prestige Auto Receivables Trust 2016-1	5.15	11/15/2021	815,000	\$ 828,735	0.03%
1011778 BC ULC	3.91	2/16/2024	823,762	\$ 824,792	0.03%
Serta Simmons Bedding LLC	5.22	10/20/2023	855,387	\$ 824,379	0.03%
Surgery Center Holdings Inc	4.83	6/20/2024	823,300	\$ 823,094	0.03%
Radiate Holdco LLC	4.57	12/9/2023	824,449	\$ 822,948	0.03%
McAfee LLC	6.13	9/30/2024	818,263	\$ 822,059	0.03%
WFRBS Commercial Mortgage Trust 2011-C4	5.23	6/15/2044	845,000	\$ 819,734	0.03%
Quikrete Holdings Inc	4.39	11/3/2023	808,536	\$ 811,568	0.03%
Project Deep Blue Holdings LLC	5.06	1/10/2025	803,000	\$ 806,846	0.03%

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CarMax Auto Owner Trust 2017-4	1.72	4/15/2021	805,000	\$ 805,142	0.03%
MEG Energy Corp	7.00	3/31/2024	940,000	\$ 801,350	0.03%
OneMain Financial Issuance Trust 2015-3	4.16	11/20/2028	790,000	\$ 799,454	0.03%
Leonardo US Holdings Inc	6.25	1/15/2040	716,000	\$ 794,760	0.03%
JP Morgan Chase Commercial Mortgage Securities Trust 2015-SGP	6.09	7/15/2036	785,000	\$ 788,928	0.03%
BRF GmbH	4.35	9/29/2026	840,000	\$ 779,604	0.03%
Empresas Publicas de Medellin ESP	8.38	11/8/2027	2,150,000,000	\$ 777,337	0.03%
American Homes 4 Rent 2014-SFR2 Trust	6.23	10/17/2036	695,000	\$ 772,081	0.03%
iStar Inc	3.13	9/15/2022	805,000	\$ 769,490	0.03%
IndyMac INDX Mortgage Loan Trust 2004-AR6	3.72	10/25/2034	751,586	\$ 765,996	0.03%
HVSC Merger Sub Corp	10.02	10/20/2025	760,000	\$ 763,800	0.03%
Ford Credit Auto Owner Trust 2016-C	1.73	9/15/2019	759,717	\$ 759,787	0.03%
Kestra Financial Inc	6.19	6/24/2022	766,000	\$ 758,340	0.03%
Apidos CLO XXII	7.74	10/20/2027	750,000	\$ 757,690	0.03%
USI Inc/NY	4.69	5/16/2024	757,792	\$ 756,435	0.03%
Flagstar Bancorp Inc	6.13	7/15/2021	717,000	\$ 756,250	0.03%
United States Treasury Note/Bond	3.00	2/15/2047	773,000	\$ 753,735	0.03%
Wachovia Bank Commercial Mortgage Trust Series 2006-C25	5.19	5/15/2043	809,211	\$ 750,899	0.03%
Provincia de Buenos Aires/Argentina	5.75	6/15/2019	735,000	\$ 750,435	0.03%
Nissan Auto Receivables 2018-A Owner Trust	2.65	5/16/2022	745,000	\$ 744,915	0.03%
Coinstar Funding LLC Series 2017-1	5.22	4/25/2047	719,563	\$ 740,667	0.03%
Sprite 2017-1 Ltd	5.75	12/15/2037	740,232	\$ 738,627	0.03%
CSMC 2014-USA OA LLC	4.37	9/15/2037	825,000	\$ 733,392	0.03%
Colony American Homes 2015-1	3.73	7/17/2032	730,000	\$ 729,999	0.03%
Intelsat Jackson Holdings SA	6.46	1/15/2024	715,000	\$ 728,020	0.03%
Chief Power Finance LLC	6.40	12/31/2020	862,112	\$ 727,407	0.03%
NGL Energy Partners LP / NGL Energy Finance Corp	5.13	7/15/2019	725,000	\$ 726,813	0.03%
NextGear Floorplan Master Owner Trust	2.44	4/18/2022	715,000	\$ 723,302	0.03%
Spirit Realty Capital Inc	2.88	5/15/2019	725,000	\$ 722,271	0.03%
Apple Inc	1.99	2/7/2020	720,000	\$ 721,755	0.03%
Zekelman Industries Inc	9.88	6/15/2023	655,000	\$ 720,500	0.03%
Bass Pro Group LLC	6.57	9/25/2024	723,188	\$ 720,476	0.03%
Genworth Holdings Inc	0.00	2/28/2023	709,000	\$ 719,635	0.03%
Hunt Cos Inc	6.25	2/15/2026	735,000	\$ 719,381	0.03%
ATS Consolidated Inc	0.00	2/21/2025	715,000	\$ 718,575	0.03%
CFCRE Commercial Mortgage Trust 2017-C8	4.95	6/15/2050	710,000	\$ 718,264	0.03%
Mayfield Agency Borrower Inc	0.00	1/31/2025	716,000	\$ 717,790	0.03%
Motor 2017-1 PLC	2.15	9/25/2024	715,000	\$ 715,774	0.03%
BWAY Corp	4.96	4/3/2024	711,425	\$ 714,093	0.03%
Gerdau Trade Inc	4.88	10/24/2027	715,000	\$ 713,213	0.03%
MARB BondCo PLC	6.88	1/19/2025	735,000	\$ 701,925	0.03%
Dell International LLC	3.39	9/7/2021	701,125	\$ 700,249	0.03%

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Bayview Opportunity Master Fund IVa Trust 2018-RN1	3.28	1/28/2033	700,000	\$ 700,000	0.03%
Halcon Resources Corp	6.75	2/15/2025	693,000	\$ 699,930	0.03%
Oak Hill Advisors Residential Loan Trust 2017-NPL2	4.88	7/25/2057	705,000	\$ 698,509	0.03%
Gulfport Energy Corp	6.38	5/15/2025	705,000	\$ 695,306	0.03%
Invitation Homes 2015-SFR1 Trust	5.78	3/17/2032	690,000	\$ 693,415	0.03%
Alimentation Couche-Tard Inc	2.07	12/13/2019	690,000	\$ 690,757	0.03%
Vine Oil & Gas LP / Vine Oil & Gas Finance Corp	8.75	4/15/2023	715,000	\$ 689,975	0.03%
T-Mobile USA Inc	4.75	2/1/2028	706,000	\$ 688,618	0.03%
JBS USA LUX SA	4.10	10/30/2022	690,000	\$ 686,550	0.03%
Kloeckner Pentaplast of America Inc	5.94	6/29/2022	698,250	\$ 686,031	0.03%
Cemex SAB de CV	6.13	5/5/2025	650,000	\$ 685,750	0.03%
Finisar Corp	0.50	12/15/2036	745,000	\$ 684,317	0.03%
Drive Auto Receivables Trust 2018-1	3.81	5/15/2024	685,000	\$ 683,787	0.03%
CSC Holdings LLC	3.84	7/15/2025	682,943	\$ 680,894	0.03%
Sedgwick Claims Management Services Inc	0.00	2/28/2021	678,873	\$ 679,403	0.03%
Inter-American Development Bank	2.38	7/7/2027	712,000	\$ 673,607	0.02%
Sprint Communications Inc	4.18	1/31/2024	669,938	\$ 670,145	0.02%
Syniverse Holdings Inc	0.00	2/9/2023	664,000	\$ 669,186	0.02%
Denbury Resources Inc	9.00	5/15/2021	653,000	\$ 667,693	0.02%
IndyMac INDX Mortgage Loan Trust 2005-AR11	3.45	8/25/2035	730,041	\$ 660,493	0.02%
Blackbird Capital Aircraft Lease Securitization Ltd 2016-1	5.68	12/16/2041	657,266	\$ 659,846	0.02%
VOLT LVI LLC	5.88	3/25/2047	650,000	\$ 650,676	0.02%
Truck Hero Inc	5.64	5/16/2024	641,694	\$ 644,704	0.02%
Montenegro Government International Bond	3.88	3/18/2020	507,000	\$ 642,739	0.02%
Chesapeake Energy Corp	5.50	9/15/2026	745,000	\$ 640,022	0.02%
Macquarie Infrastructure Corp	2.00	10/1/2023	710,000	\$ 638,756	0.02%
JBS USA LUX SA / JBS USA Finance Inc	7.25	6/1/2021	625,000	\$ 632,813	0.02%
Toronto-Dominion Bank/The	2.15	1/18/2019	630,000	\$ 631,590	0.02%
OneMain Financial Issuance Trust 2015-2	5.64	7/18/2025	625,000	\$ 630,273	0.02%
HarborView Mortgage Loan Trust 2003-2	2.33	10/19/2033	644,589	\$ 626,976	0.02%
Digicert Holdings Inc	9.77	9/19/2025	619,000	\$ 625,190	0.02%
Denbury Resources Inc	3.50	3/31/2024	593,000	\$ 625,065	0.02%
Lucid Energy Group II Borrower LLC	4.59	1/31/2025	623,000	\$ 623,392	0.02%
Wells Fargo & Co	2.37	4/23/2018	615,000	\$ 615,522	0.02%
Citigroup Commercial Mortgage Trust 2017-C4	3.00	10/12/2050	757,000	\$ 613,791	0.02%
Capital One Multi-Asset Execution Trust	2.00	1/17/2023	620,000	\$ 612,167	0.02%
PepsiCo Inc	1.97	10/4/2019	610,000	\$ 612,088	0.02%
Toyota Motor Credit Corp	2.17	10/18/2019	605,000	\$ 608,345	0.02%
American Express Credit Corp	2.57	11/5/2018	605,000	\$ 607,116	0.02%
Morgan Stanley	3.03	4/25/2018	605,000	\$ 605,943	0.02%
Bank of America Corp	2.73	3/22/2018	605,000	\$ 605,335	0.02%
Merck & Co Inc	2.23	5/18/2018	605,000	\$ 605,312	0.02%
Berkshire Hathaway Finance Corp	2.07	3/7/2018	605,000	\$ 605,049	0.02%

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Sumitomo Mitsui Banking Corp	2.48	7/23/2018	600,000	\$ 601,343	0.02%
Ancestry.com Operations Inc	4.90	10/19/2023	595,455	\$ 597,985	0.02%
Structured Adjustable Rate Mortgage Loan Trust	1.93	7/25/2035	744,184	\$ 594,809	0.02%
Fibria Overseas Finance Ltd	4.00	1/14/2025	605,000	\$ 594,231	0.02%
California Resources Corp	8.00	12/15/2022	745,000	\$ 590,413	0.02%
Time Warner Cable LLC	4.50	9/15/2042	645,000	\$ 582,654	0.02%
Colony American Homes 2015-1	5.23	7/17/2032	580,000	\$ 581,791	0.02%
Petrobras Global Finance BV	5.30	1/27/2025	589,000	\$ 577,220	0.02%
Sanchez Energy Corp	7.25	2/15/2023	570,000	\$ 577,125	0.02%
DISH DBS Corp	5.88	11/15/2024	615,000	\$ 576,563	0.02%
Paradigm Acquisition Corp	10.02	10/6/2025	578,000	\$ 576,555	0.02%
Montenegro Government International Bond	5.75	3/10/2021	426,000	\$ 571,350	0.02%
Polaris Intermediate Corp	8.50	12/1/2022	560,000	\$ 571,200	0.02%
American Express Issuance Trust II	2.02	8/15/2019	570,000	\$ 571,101	0.02%
First Investors Auto Owner Trust 2015-2	4.22	12/15/2021	565,000	\$ 569,705	0.02%
Colony American Finance 2015-1 Ltd	5.65	10/15/2047	550,000	\$ 569,519	0.02%
SunPower Corp	0.75	6/1/2018	575,000	\$ 567,813	0.02%
IndyMac INDX Mortgage Loan Trust 2004-AR12	2.40	12/25/2034	616,005	\$ 566,494	0.02%
Citigroup Mortgage Loan Trust 2005-3	3.51	8/25/2035	564,966	\$ 564,057	0.02%
Freddie Mac Structured Agency Credit Risk Debt Notes	3.47	10/25/2027	550,000	\$ 561,793	0.02%
Provincia de Buenos Aires/Argentina	6.50	2/15/2023	545,000	\$ 556,009	0.02%
Lighthouse Network LLC	10.15	11/20/2025	558,000	\$ 555,908	0.02%
Ludgate Funding PLC	1.12	1/1/2061	410,133	\$ 553,984	0.02%
Capital One NA	3.03	8/17/2018	550,000	\$ 551,822	0.02%
Petrobras Global Finance BV	5.63	5/20/2043	645,000	\$ 551,475	0.02%
Banco Supervielle SA	27.27	8/9/2020	11,000,000	\$ 545,872	0.02%
VOLT LIV LLC	5.87	2/25/2047	545,000	\$ 545,638	0.02%
Element Fleet Management Corp	5.13	6/30/2019	725,000	\$ 542,394	0.02%
AVSC Holding Corp	0.00	2/21/2025	536,000	\$ 537,340	0.02%
Verizon Owner Trust 2017-3	1.86	4/20/2022	535,000	\$ 536,121	0.02%
Celulosa Arauco y Constitucion SA	5.50	11/2/2047	525,000	\$ 533,673	0.02%
Golden Nugget Inc	6.75	10/15/2024	520,000	\$ 533,000	0.02%
Virgin Media Bristol LLC	4.09	1/15/2026	530,000	\$ 531,691	0.02%
EPV Merger Sub Inc	0.00	2/23/2026	527,000	\$ 525,683	0.02%
MASTR Adjustable Rate Mortgages Trust 2005-2	3.40	3/25/2035	558,069	\$ 522,261	0.02%
Dukinfield 2 Plc	1.76	12/20/2052	374,244	\$ 521,278	0.02%
TGP Holdings III LLC	10.19	9/25/2025	516,000	\$ 521,160	0.02%
Vale Overseas Ltd	6.25	8/10/2026	460,000	\$ 518,742	0.02%
Fresh Market Inc/The	9.75	5/1/2023	762,000	\$ 516,255	0.02%
JBS USA LUX SA / JBS USA Finance Inc	5.75	6/15/2025	540,000	\$ 515,700	0.02%
Suzano Austria GmbH	5.75	7/14/2026	480,000	\$ 511,200	0.02%
Banco Hipotecario SA	26.77	11/7/2022	10,245,000	\$ 509,921	0.02%
Oak Hill Advisors Residential Loan Trust 2017-NPL2	3.00	7/25/2057	508,027	\$ 504,873	0.02%

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ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Bayview Opportunity Master Fund IIIa Trust 2017-RN8	3.35	11/28/2032	504,256	\$ 500,177	0.02%
Fannie Mae REMICS	4.48	5/25/2047	2,460,094	\$ 493,203	0.02%
Sofi Professional Loan Program 2016-A LLC	3.57	1/26/2038	501,448	\$ 492,704	0.02%
TransDigm Inc	4.41	6/9/2023	484,877	\$ 487,627	0.02%
Ford Credit Auto Owner Trust 2017-A	1.71	12/15/2019	486,753	\$ 486,878	0.02%
WFRBS Commercial Mortgage Trust 2012-C6	5.58	4/15/2045	500,000	\$ 486,238	0.02%
New Arclin US Holding Corp	10.44	2/14/2025	478,040	\$ 482,223	0.02%
Change Healthcare Holdings LLC	4.39	3/1/2024	472,554	\$ 473,381	0.02%
VOLT LVI LLC	3.50	3/25/2047	468,446	\$ 468,290	0.02%
Morgan Stanley Capital I Trust 2011-C2	5.48	6/15/2044	475,000	\$ 467,907	0.02%
Provincia de Buenos Aires/Argentina	7.88	6/15/2027	450,000	\$ 467,825	0.02%
Aramark Services Inc	3.57	3/7/2025	465,000	\$ 467,762	0.02%
GCA2014 Holdings Ltd - Class C	6.00	1/5/2030	634,308	\$ 466,217	0.02%
RFMSI Series 2006-SA2 Trust	4.62	8/25/2036	493,341	\$ 459,990	0.02%
Kreditanstalt fuer Wiederaufbau	2.88	4/3/2028	465,000	\$ 458,781	0.02%
BRF SA	7.75	5/22/2018	1,500,000	\$ 458,514	0.02%
Toyota Auto Receivables 2017-A Owner Trust	1.73	2/16/2021	460,000	\$ 455,826	0.02%
CLI Funding V LLC	3.38	10/18/2029	457,242	\$ 452,425	0.02%
Banco Hipotecario SA	23.71	1/12/2020	9,230,000	\$ 446,659	0.02%
CBS Radio Inc	7.25	11/1/2024	430,000	\$ 442,814	0.02%
Wells Fargo Mortgage Backed Securities 2004-I Trust	3.53	7/25/2034	434,220	\$ 440,681	0.02%
Vishay Intertechnology Inc	2.25	11/15/2040	300,000	\$ 439,627	0.02%
Altice US Finance I Corp	3.82	7/28/2025	438,792	\$ 438,059	0.02%
Ajax Mortgage Loan Trust 2016-B	4.00	9/25/2065	438,213	\$ 437,773	0.02%
Almonde Inc	4.98	6/13/2024	437,800	\$ 437,480	0.02%
Freddie Mac Structured Agency Credit Risk Debt Notes	6.07	3/25/2030	400,000	\$ 435,070	0.02%
Meredith Corp	4.66	1/17/2025	432,000	\$ 434,363	0.02%
Invitation Homes 2015-SFR3 Trust	5.33	8/17/2032	430,000	\$ 433,400	0.02%
Tidewater Sales Finance Master Trust Series 2017-A	4.55	4/15/2021	435,000	\$ 431,847	0.02%
Tesla Inc	2.38	3/15/2022	350,000	\$ 428,435	0.02%
RESPARCS Funding II LP	7.50	12/31/2049	767,000	\$ 424,827	0.02%
DISH Network Corp	2.38	3/15/2024	470,000	\$ 423,523	0.02%
NRG Yield Inc	3.50	2/1/2019	425,000	\$ 422,875	0.02%
PM Merger Sub Inc	0.00	3/7/2025	419,000	\$ 420,048	0.02%
LUX HOLDCO III	0.00	2/14/2025	416,000	\$ 418,775	0.02%
SS&C Technologies Inc	0.00	2/28/2025	416,547	\$ 418,630	0.02%
Cosan Luxembourg SA	7.00	1/20/2027	390,000	\$ 416,325	0.02%
Freddie Mac Structured Agency Credit Risk Debt Notes	3.82	2/25/2024	402,329	\$ 414,414	0.02%
Infraestructura Energetica Nova SAB de CV	3.75	1/14/2028	430,000	\$ 408,500	0.02%
Fifth Third Auto Trust 2017-1	1.74	4/15/2020	405,000	\$ 405,175	0.02%
BioMarin Pharmaceutical Inc	0.60	8/1/2024	430,000	\$ 404,200	0.01%
MASTR Alternative Loan Trust 2004-8	6.00	9/25/2034	380,477	\$ 403,998	0.01%
Siemens Financieringsmaatschappij NV	2.22	5/25/2018	400,000	\$ 400,180	0.01%

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CAM Mortgage Trust	5.00	1/15/2056	402,125	\$ 396,999	0.01%
CVS Holdings I LP	6.99	2/1/2026	396,000	\$ 395,010	0.01%
SCG Trust 2013-SRP1	5.09	11/15/2026	400,000	\$ 394,705	0.01%
Del Monte Foods Inc	5.15	1/26/2021	463,959	\$ 393,205	0.01%
Imagine! Print Solutions Inc	10.45	6/21/2023	427,000	\$ 392,840	0.01%
BCP Raptor LLC	5.99	6/22/2024	388,050	\$ 390,766	0.01%
Residential Asset Securitization Trust 2003-A9	4.00	8/25/2033	384,907	\$ 385,453	0.01%
Asian Development Bank	2.75	1/19/2028	387,000	\$ 378,192	0.01%
Ajax Mortgage Loan Trust 2017-B	3.16	9/25/2056	382,182	\$ 376,669	0.01%
UPC Financing Partnership	4.09	1/15/2026	376,316	\$ 376,034	0.01%
Bayview Opportunity Master Fund IV Trust 2018-RN2	3.60	2/25/2033	375,000	\$ 375,000	0.01%
Honda Auto Receivables 2017-3 Owner Trust	1.79	9/20/2021	380,000	\$ 374,431	0.01%
COMM 2016-SAVA Mortgage Trust	4.58	10/15/2034	370,000	\$ 370,786	0.01%
Greenbrier Cos Inc/The	2.88	2/1/2024	320,000	\$ 370,490	0.01%
Nissan Auto Receivables 2017-A Owner Trust	1.74	8/16/2021	375,000	\$ 370,304	0.01%
Wachovia Bank Commercial Mortgage Trust Series 2007-C30	5.48	12/15/2043	368,000	\$ 370,040	0.01%
Intercept Pharmaceuticals Inc	3.25	7/1/2023	460,000	\$ 366,585	0.01%
BXMT 2017-FL1 Ltd	3.54	6/15/2035	365,000	\$ 366,338	0.01%
Bayview Opportunity Master Fund IVb Trust 2017-NPL2	2.98	10/28/2032	365,739	\$ 364,560	0.01%
Argentina POM Politica Monetaria	27.85	6/21/2020	6,725,000	\$ 363,287	0.01%
GFL Environmental Inc	5.38	3/1/2023	362,000	\$ 362,453	0.01%
SCG Trust 2013-SRP1	4.34	11/15/2026	365,000	\$ 361,658	0.01%
Trico Group LLC	8.48	1/31/2025	357,000	\$ 356,554	0.01%
VOC Escrow Ltd	5.00	2/15/2028	366,000	\$ 355,935	0.01%
CVS Holdings I LP	4.79	1/31/2025	357,000	\$ 355,661	0.01%
General Electric Co	2.40	4/2/2018	354,000	\$ 354,207	0.01%
Toyota Auto Receivables 2017-A Owner Trust	1.66	9/16/2019	353,942	\$ 353,921	0.01%
Banc of America Mortgage 2005-I Trust	3.39	10/25/2035	352,068	\$ 345,809	0.01%
NGL Energy Partners LP / NGL Energy Finance Corp	6.13	3/1/2025	360,000	\$ 345,600	0.01%
YPF SA	27.13	7/7/2020	410,000	\$ 342,906	0.01%
Embraer Overseas Ltd	5.70	9/16/2023	320,000	\$ 342,000	0.01%
GMACM Mortgage Loan Trust 2005-AR1	3.97	3/18/2035	333,377	\$ 335,591	0.01%
HD Supply Inc	4.19	10/17/2023	331,656	\$ 333,729	0.01%
Post Holdings Inc	3.83	5/17/2024	333,325	\$ 333,672	0.01%
Verint Systems Inc	1.50	6/1/2021	345,000	\$ 332,224	0.01%
Mexichem SAB de CV	4.00	10/4/2027	345,000	\$ 330,338	0.01%
PRPM 2017-3 LLC	3.47	11/25/2022	331,810	\$ 328,358	0.01%
Global Container Assets Ltd	4.50	2/5/2030	344,838	\$ 328,227	0.01%
Petroleos Mexicanos	7.65	11/24/2021	6,500,000	\$ 327,709	0.01%
NGPL PipeCo LLC	7.77	12/15/2037	265,000	\$ 324,625	0.01%
NeuStar Inc	5.42	3/1/2024	324,188	\$ 324,324	0.01%
Embraer Netherlands Finance BV	5.05	6/15/2025	310,000	\$ 321,470	0.01%
CPPIB Capital Inc	2.75	11/2/2027	332,000	\$ 318,919	0.01%

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Utz Quality Foods LLC	5.10	11/13/2024	315,000	\$ 317,955	0.01%
GS Mortgage Securities Trust 2007-GG10	5.79	8/10/2045	307,398	\$ 312,318	0.01%
Hertz Vehicle Financing II LP	3.29	10/25/2023	315,000	\$ 311,809	0.01%
SMB Private Education Loan Trust 2017-B	2.34	10/15/2035	310,000	\$ 311,588	0.01%
Canyon Buyer Inc	6.09	2/7/2025	307,000	\$ 308,151	0.01%
VOLT LXI LLC	3.13	6/25/2047	307,991	\$ 306,890	0.01%
Honda Auto Receivables 2017-1 Owner Trust	1.72	7/21/2021	310,000	\$ 306,655	0.01%
International Bank for Reconstruction & Development	2.50	11/22/2027	320,000	\$ 305,801	0.01%
Horizon Global Corp	0.00	2/9/2024	306,000	\$ 305,235	0.01%
GCAT 2017-2 LLC	3.50	4/25/2047	306,528	\$ 304,885	0.01%
Camelot Finance LP	4.89	10/3/2023	301,986	\$ 303,982	0.01%
Nabors Industries Inc	0.75	1/15/2024	395,000	\$ 300,389	0.01%
WAVE 2017-1 Trust	5.68	11/15/2042	299,144	\$ 299,892	0.01%
Horizon Pharma Investment Ltd	2.50	3/15/2022	325,000	\$ 299,813	0.01%
LUX HOLDCO III	0.00	2/13/2026	297,000	\$ 299,043	0.01%
American Homes 4 Rent 2014-SFR2 Trust	5.15	10/17/2036	280,000	\$ 298,644	0.01%
Rise Ltd	4.75	2/15/2039	296,565	\$ 297,626	0.01%
TAL Advantage V LLC	3.55	11/20/2038	301,875	\$ 297,404	0.01%
Embraer Netherlands Finance BV	5.40	2/1/2027	280,000	\$ 296,800	0.01%
VOLT LV LLC	3.50	3/25/2047	294,951	\$ 294,506	0.01%
Zayo Group LLC	3.82	1/19/2024	293,212	\$ 294,444	0.01%
Ship Finance International Ltd	5.75	10/15/2021	275,000	\$ 285,863	0.01%
Weatherford International Ltd	5.88	7/1/2021	300,000	\$ 285,232	0.01%
Freddie Mac Structured Agency Credit Risk Debt Notes	3.27	4/25/2024	279,810	\$ 284,361	0.01%
ClubCorp Holdings Inc	4.94	8/16/2024	279,091	\$ 280,638	0.01%
WR Grace & Co-Conn	0.00	2/21/2025	279,654	\$ 279,886	0.01%
Towd Point Mortgage Funding 2016-Granite1 PLC	1.92	7/20/2046	200,000	\$ 277,555	0.01%
Harbor Freight Tools USA Inc	4.07	8/18/2023	274,594	\$ 274,981	0.01%
TGP Holdings III LLC	6.69	9/25/2024	268,158	\$ 270,674	0.01%
Residential Asset Securitization Trust 2005-A8CB	5.38	7/25/2035	298,411	\$ 268,615	0.01%
VOLT LXIII LLC	3.00	10/25/2047	270,000	\$ 267,848	0.01%
Quintiles IMS Inc	3.69	1/14/2025	264,338	\$ 265,826	0.01%
Tutor Perini Corp	2.88	6/15/2021	245,000	\$ 265,610	0.01%
Kabbage Asset Securitization LLC	8.00	3/15/2022	253,000	\$ 265,196	0.01%
DT Auto Owner Trust 2015-2	4.25	2/15/2022	260,000	\$ 262,882	0.01%
Ajax Mortgage Loan Trust 2016-C	4.00	10/25/2057	260,790	\$ 261,376	0.01%
PRPM 2017-2 LLC	5.00	9/25/2022	270,000	\$ 260,395	0.01%
Veros Automobile Receivables Trust 2017-1	2.84	4/17/2023	260,293	\$ 259,531	0.01%
Colony American Finance 2016-1 Ltd	4.64	6/15/2048	260,000	\$ 258,637	0.01%
Hanesbrands Inc	3.34	12/5/2024	255,000	\$ 256,275	0.01%
MEG Energy Corp	6.38	1/30/2023	295,000	\$ 252,963	0.01%
CCRESG Commercial Mortgage Trust 2016-HEAT	5.49	4/10/2029	255,000	\$ 252,473	0.01%
Acorda Therapeutics Inc	1.75	6/15/2021	275,000	\$ 251,913	0.01%

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DISH DBS Corp	7.75	7/1/2026	255,000	\$ 251,175	0.01%
Teva Pharmaceutical Finance Netherlands III BV	4.10	10/1/2046	340,000	\$ 250,868	0.01%
USAA Auto Owner Trust 2016-1	1.20	6/15/2020	251,280	\$ 250,087	0.01%
Engineered Machinery Holdings Inc	4.94	7/25/2024	248,750	\$ 249,529	0.01%
SoFi Professional Loan Program 2015-A LLC	2.82	3/25/2033	246,757	\$ 249,510	0.01%
BCC Funding XIV LLC	6.00	4/21/2025	250,000	\$ 249,261	0.01%
Petrobras Global Finance BV	7.25	3/17/2044	245,000	\$ 248,675	0.01%
Apollo Aviation Securitization Equity Trust	5.44	1/16/2038	248,100	\$ 248,100	0.01%
Infraestructura Energetica Nova SAB de CV	4.88	1/14/2048	270,000	\$ 248,063	0.01%
Costa Rica Government International Bond	7.16	3/12/2045	236,000	\$ 247,210	0.01%
Fannie Mae Connecticut Avenue Securities	6.47	10/25/2029	220,000	\$ 245,678	0.01%
Allegheny Technologies Inc	4.75	7/1/2022	125,000	\$ 245,307	0.01%
Bayview Opportunity Master Fund IIIa Trust 2017-RN7	3.10	9/28/2032	246,355	\$ 245,119	0.01%
CBS Radio Inc	4.62	3/2/2024	241,787	\$ 242,895	0.01%
Blackbird Capital Aircraft Lease Securitization Ltd 2016-1	4.21	12/16/2041	237,734	\$ 242,203	0.01%
Hyperion Insurance Group Ltd	5.13	12/13/2024	240,000	\$ 242,040	0.01%
CLUB Credit Trust 2017-P1	2.42	9/15/2023	242,417	\$ 242,026	0.01%
SLM Private Credit Student Loan Trust 2003-A	4.01	6/15/2032	240,000	\$ 241,330	0.01%
Alternative Loan Trust 2004-J10	6.00	9/25/2034	232,480	\$ 240,672	0.01%
Janus International Group LLC	0.00	2/7/2025	241,000	\$ 240,398	0.01%
Banco Macro SA	17.50	5/8/2022	5,115,000	\$ 240,302	0.01%
Shutterfly Inc	0.00	8/17/2024	239,000	\$ 240,047	0.01%
Adjustable Rate Mortgage Trust 2005-1	3.46	5/25/2035	236,979	\$ 239,610	0.01%
Thunderbolt Aircraft Lease Ltd	5.75	5/17/2032	236,607	\$ 239,059	0.01%
IRB Holding Corp	4.83	1/17/2025	235,000	\$ 237,183	0.01%
Ginnie Mae	0.60	1/16/2053	6,932,165	\$ 236,271	0.01%
Consolidated Communications Inc	4.57	10/5/2023	239,102	\$ 234,961	0.01%
AASET 2017-1 Trust	3.97	5/16/2042	234,850	\$ 233,823	0.01%
Pipeline Cynergy Holdings LLC	6.65	1/3/2023	224,000	\$ 226,240	0.01%
Oak Hill Advisors Residential Loan Trust 2017-NPLA	3.00	6/25/2057	225,847	\$ 224,327	0.01%
JP Morgan Chase Commercial Mortgage Securities Trust 2013-C13	3.99	1/15/2046	268,000	\$ 223,169	0.01%
KAR Auction Services Inc	5.13	6/1/2025	221,000	\$ 222,658	0.01%
JP Morgan Mortgage Trust 2006-A1	3.64	2/25/2036	239,887	\$ 222,385	0.01%
Five Guys Funding LLC	4.60	7/25/2047	219,450	\$ 222,242	0.01%
Geopark Ltd	6.50	9/21/2024	220,000	\$ 221,019	0.01%
Structured Adjustable Rate Mortgage Loan Trust	3.71	9/25/2034	216,781	\$ 219,925	0.01%
KPEX Holdings Inc	4.90	1/24/2025	215,670	\$ 215,940	0.01%
VOLT XL LLC	4.88	11/27/2045	215,000	\$ 214,104	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	0.89	11/15/2052	3,150,000	\$ 211,583	0.01%
AMAG Pharmaceuticals Inc	3.25	6/1/2022	200,000	\$ 209,498	0.01%
Boyd Gaming Corp	0.00	5/16/2024	206,000	\$ 206,773	0.01%
Innoviva Inc	2.13	1/15/2023	200,000	\$ 206,529	0.01%

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Diamond Resorts Owner Trust	6.07	10/22/2029	210,189	\$ 206,243	0.01%
Engility Corp	4.93	8/12/2023	204,498	\$ 205,969	0.01%
Wells Fargo Mortgage Backed Securities 2003-M Trust	3.73	12/25/2033	202,131	\$ 204,131	0.01%
First Quantum Minerals Ltd	6.88	3/1/2026	205,000	\$ 203,975	0.01%
Rackspace Hosting Inc	4.76	11/3/2023	203,465	\$ 203,974	0.01%
First Quantum Minerals Ltd	6.50	3/1/2024	205,000	\$ 203,719	0.01%
COMM 2015-LC21 Mortgage Trust	1.06	7/10/2048	3,125,000	\$ 202,047	0.01%
JP Morgan Chase Commercial Mortgage Securities Trust 2007-CIBC20	6.28	2/12/2051	197,000	\$ 201,472	0.01%
Flexion Therapeutics Inc	3.38	5/1/2024	165,000	\$ 198,986	0.01%
BioMarin Pharmaceutical Inc	1.50	10/15/2020	180,000	\$ 198,900	0.01%
Nissan Auto Receivables 2016-C Owner Trust	1.18	1/15/2021	200,000	\$ 197,496	0.01%
MASTR Adjustable Rate Mortgages Trust 2004-7	3.35	7/25/2034	199,481	\$ 195,286	0.01%
OneMain Financial Issuance Trust 2015-1	3.19	3/18/2026	193,620	\$ 194,341	0.01%
AmeriCredit Automobile Receivables 2015-4	3.72	12/8/2021	189,000	\$ 191,913	0.01%
GCAT 2017-3 LLC	3.35	4/25/2047	192,482	\$ 191,654	0.01%
UOS LLC	7.15	4/7/2023	186,476	\$ 191,604	0.01%
SpringCastle America Funding LLC	3.05	4/25/2029	191,458	\$ 191,508	0.01%
Veritas US Inc / Veritas Bermuda Ltd	10.50	2/1/2024	200,000	\$ 191,000	0.01%
NextGear Floorplan Master Owner Trust	2.27	10/17/2022	190,000	\$ 190,639	0.01%
RALI Series 2006-QO4 Trust	1.81	4/25/2046	201,690	\$ 190,172	0.01%
TransDigm Inc	4.10	8/22/2024	189,050	\$ 189,759	0.01%
IndyMac INDX Mortgage Loan Trust 2005-AR16IP	2.26	7/25/2045	196,946	\$ 189,645	0.01%
Envision Healthcare Corp	4.58	12/1/2023	188,100	\$ 188,512	0.01%
CPS Auto Receivables Trust 2017-D	3.73	9/15/2023	190,000	\$ 188,512	0.01%
Whiting Petroleum Corp	1.25	4/1/2020	200,000	\$ 188,250	0.01%
RWT Holdings Inc	5.63	11/15/2019	185,000	\$ 185,929	0.01%
Eurosail-UK 2007-2np PLC	0.67	3/13/2045	137,841	\$ 185,763	0.01%
Netflix Inc	4.88	4/15/2028	189,000	\$ 185,693	0.01%
BCAP LLC Trust 2007-AA2	6.00	3/25/2022	185,145	\$ 184,386	0.01%
Atlas Air Worldwide Holdings Inc	1.88	6/1/2024	150,000	\$ 180,656	0.01%
Newgate Funding PLC	0.27	12/15/2050	147,655	\$ 178,441	0.01%
Nissan Auto Receivables 2017-A Owner Trust	1.65	1/15/2020	174,746	\$ 174,772	0.01%
Westlake Automobile Receivables Trust 2018-1	3.41	5/15/2023	175,000	\$ 174,725	0.01%
Prospect Capital Corp	4.95	7/15/2022	175,000	\$ 174,499	0.01%
Axalta Coating Systems US Holdings Inc	3.69	6/21/2024	172,086	\$ 172,983	0.01%
Blackstone Mortgage Trust Inc	4.38	5/5/2022	175,000	\$ 171,531	0.01%
Deutsche Mortgage Securities Inc Mortgage Loan Trust 2004-4	1.97	6/25/2034	176,510	\$ 171,323	0.01%
Grupo Televisa SAB	7.25	5/14/2043	4,370,000	\$ 170,894	0.01%
Belron SA	4.29	10/25/2024	170,000	\$ 170,850	0.01%
Colony American Homes 2015-1	4.58	7/17/2032	170,000	\$ 170,531	0.01%
Banc of America Funding 2004-B Trust	3.48	11/20/2034	172,087	\$ 170,211	0.01%
Enesco PLC	7.75	2/1/2026	180,000	\$ 170,100	0.01%

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Banc of America Funding 2007-4 Trust	5.50	11/25/2034	166,113	\$ 169,609	0.01%
Shelf Drilling Holdings Ltd	8.25	2/15/2025	165,000	\$ 166,238	0.01%
Flagship Credit Auto Trust 2015-1	3.76	6/15/2021	165,000	\$ 166,197	0.01%
Hercules Capital Inc	4.38	2/1/2022	165,000	\$ 165,848	0.01%
World Financial Network Credit Card Master Trust	2.07	2/15/2022	165,000	\$ 165,075	0.01%
Toyota Auto Receivables 2016-C	1.14	8/17/2020	165,000	\$ 163,516	0.01%
WR Grace & Co-Conn	0.00	2/21/2025	163,132	\$ 163,267	0.01%
JP Morgan Mortgage Trust 2005-A2	3.55	4/25/2035	163,687	\$ 162,921	0.01%
DT Auto Owner Trust 2014-3	4.47	11/15/2021	158,438	\$ 159,791	0.01%
GFL Environmental Inc	4.45	9/27/2023	158,000	\$ 158,593	0.01%
Seattle SpinCo Inc	4.40	4/19/2024	157,366	\$ 157,662	0.01%
IndyMac INDX Mortgage Loan Trust 2004-AR7	2.84	9/25/2034	172,779	\$ 157,054	0.01%
SRC Energy Inc	6.25	12/1/2025	155,000	\$ 156,550	0.01%
Cavium Inc	3.82	8/16/2022	152,297	\$ 152,488	0.01%
OSAT 2016-NPL1 Trust	3.75	7/25/2056	148,947	\$ 149,408	0.01%
Alternative Loan Trust 2005-J1	5.50	2/25/2025	143,745	\$ 146,019	0.01%
Westlake Automobile Receivables Trust 2017-1	3.46	10/17/2022	145,000	\$ 145,697	0.01%
DSL A Mortgage Loan Trust 2005-AR5	1.92	9/19/2045	177,653	\$ 145,161	0.01%
Alternative Loan Trust 2003-22CB	5.75	12/25/2033	141,382	\$ 144,996	0.01%
Rovi Corp	0.50	3/1/2020	150,000	\$ 144,570	0.01%
On Assignment Inc	0.00	2/21/2025	135,000	\$ 135,506	0.01%
Evolent Health Inc	2.00	12/1/2021	130,000	\$ 133,061	0.00%
Structured Asset Securities Corp Trust 2005-1	5.50	2/25/2035	130,062	\$ 131,921	0.00%
GCAT 2017-5 LLC	3.23	7/25/2047	131,596	\$ 131,053	0.00%
Alternative Loan Trust 2004-16CB	5.50	8/25/2034	126,849	\$ 130,052	0.00%
GTT Communications Inc	4.88	1/9/2024	128,700	\$ 129,383	0.00%
Donnelley Financial Solutions Inc	4.57	9/29/2023	128,714	\$ 129,278	0.00%
WFRBS Commercial Mortgage Trust 2012-C7	4.83	6/15/2045	160,000	\$ 128,914	0.00%
Ford Credit Auto Owner Trust 2015-B	1.16	11/15/2019	127,970	\$ 127,695	0.00%
Hellenic Republic Treasury Bill	0.00	4/10/2018	104,000	\$ 126,670	0.00%
Lamar Media Corp	0.00	2/14/2025	125,000	\$ 125,625	0.00%
NCI Building Systems Inc	3.58	1/26/2025	125,000	\$ 125,156	0.00%
Toyota Auto Receivables 2016-D Owner Trust	1.72	5/15/2019	125,052	\$ 125,069	0.00%
Apollo Commercial Real Estate Finance Inc	4.75	8/23/2022	125,000	\$ 125,000	0.00%
Romulus Merger Sub LLC	4.34	1/31/2025	125,182	\$ 124,086	0.00%
Ludgate Funding PLC	0.00	1/1/2061	104,276	\$ 123,528	0.00%
CIG AUTO RECEIVABLES TRUST 2017-1	2.71	5/15/2023	124,009	\$ 123,414	0.00%
Lehman XS Trust Series 2006-2N	1.88	2/25/2046	139,428	\$ 122,923	0.00%
First Investors Auto Owner Trust 2014-2	3.47	2/15/2021	120,000	\$ 120,396	0.00%
Synaptics Inc	0.50	6/15/2022	125,000	\$ 120,087	0.00%
Redwood Trust Inc	4.75	8/15/2023	125,000	\$ 119,963	0.00%
Liberty Media Corp	2.25	9/30/2046	115,000	\$ 119,940	0.00%
Alternative Loan Trust 2004-16CB	5.50	7/25/2034	116,681	\$ 119,832	0.00%

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ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Structured Adjustable Rate Mortgage Loan Trust Series 2004-6	3.36	6/25/2034	121,411	\$ 119,809	0.00%
Wells Fargo Mortgage Backed Securities 2005-AR12 Trust	3.66	6/25/2035	116,253	\$ 118,583	0.00%
RMAC Securities No 1 PLC	0.00	6/12/2044	96,448	\$ 115,516	0.00%
Plastipak Holdings Inc	4.45	10/10/2024	114,713	\$ 115,343	0.00%
MASTR Adjustable Rate Mortgages Trust 2006-2	3.75	4/25/2036	112,533	\$ 111,944	0.00%
Tacala Investment Corp	4.82	1/26/2025	111,000	\$ 111,555	0.00%
VOLT LIV LLC	3.50	2/25/2047	110,755	\$ 110,670	0.00%
Banc of America Funding 2005-7 Trust	5.75	11/25/2035	105,220	\$ 110,581	0.00%
VOLT LVII LLC	3.38	4/25/2047	109,841	\$ 109,786	0.00%
Bayview Opportunity Master Fund IVb Trust 2017-NPL1	3.60	1/28/2032	109,153	\$ 108,996	0.00%
Cleveland-Cliffs Inc	1.50	1/15/2025	100,000	\$ 108,792	0.00%
First Data Corp	3.87	7/8/2022	107,207	\$ 107,377	0.00%
Wells Fargo Mortgage Backed Securities 2005-16 Trust	6.00	1/25/2036	105,993	\$ 106,987	0.00%
Sierra Timeshare 2013-3 Receivables Funding LLC	2.20	10/20/2030	106,354	\$ 106,110	0.00%
Invitation Homes 2018-SFR1 Trust	3.57	3/17/2037	105,000	\$ 106,007	0.00%
PRPM 2017-3 LLC	5.00	11/25/2022	105,000	\$ 104,648	0.00%
CPS Auto Receivables Trust 2018-A	3.05	12/15/2023	105,000	\$ 104,570	0.00%
WMG Acquisition Corp	5.50	4/15/2026	104,000	\$ 104,000	0.00%
Banc of America Alternative Loan Trust 2003-8	5.50	10/25/2033	101,897	\$ 103,916	0.00%
GCA2014 Holdings Ltd - Class D	7.50	1/5/2030	254,278	\$ 101,076	0.00%
First Investors Auto Owner Trust 2015-1	3.59	1/18/2022	100,000	\$ 99,909	0.00%
CCG Receivables Trust 2018-1	3.42	6/16/2025	100,000	\$ 99,473	0.00%
Brookdale Senior Living Inc	2.75	6/15/2018	100,000	\$ 99,250	0.00%
SoFi Professional Loan Program 2015-C LLC	3.58	8/25/2036	100,602	\$ 98,814	0.00%
Nissan Auto Receivables 2016-B Owner Trust	1.89	4/15/2019	97,469	\$ 97,484	0.00%
Atkore International Inc	4.45	12/22/2023	94,000	\$ 94,548	0.00%
RFMSI Series 2006-S1 Trust	5.75	1/25/2036	94,493	\$ 94,292	0.00%
Wells Fargo Mortgage Backed Securities 2004-O Trust	3.55	8/25/2034	90,977	\$ 93,341	0.00%
CHL Mortgage Pass-Through Trust 2004-12	3.74	8/25/2034	93,657	\$ 92,194	0.00%
AJAX Mortgage Loan Trust	3.47	4/25/2057	92,485	\$ 91,922	0.00%
CHL Mortgage Pass-Through Trust 2004-HYB8	3.10	1/20/2035	90,704	\$ 90,182	0.00%
Structured Asset Securities Corp Mortgage Pass-Through Certificates Series 2004-20	5.75	11/25/2034	85,582	\$ 87,012	0.00%
SM Energy Co	1.50	7/1/2021	90,000	\$ 86,973	0.00%
MASTR Alternative Loan Trust 2004-5	6.00	6/25/2034	80,076	\$ 82,907	0.00%
Argentine Republic Government International Bond	3.88	1/15/2022	66,000	\$ 82,614	0.00%
AmeriCredit Automobile Receivables Trust 2016-2	3.65	5/9/2022	80,000	\$ 81,080	0.00%
Alternative Loan Trust 2004-J3	5.50	4/25/2034	78,745	\$ 79,917	0.00%
Alternative Loan Trust 2004-14T2	5.50	8/25/2034	76,012	\$ 79,145	0.00%
Ascentium Equipment Receivables 2017-2 Trust	2.87	8/10/2022	80,000	\$ 78,735	0.00%
GMACM Mortgage Loan Trust 2005-AR4	3.97	7/19/2035	80,455	\$ 77,522	0.00%
OneMain Financial Issuance Trust 2014-2	3.02	9/18/2024	77,266	\$ 77,330	0.00%
Adjustable Rate Mortgage Trust 2004-4	3.54	3/25/2035	78,725	\$ 77,183	0.00%

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ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Credit Suisse First Boston Mortgage Securities Corp	3.53	11/25/2033	76,585	\$ 77,172	0.00%
NYMT Residential 2016-RP1	4.00	3/25/2021	74,925	\$ 74,908	0.00%
First Investors Auto Owner Trust 2014-1	3.28	4/15/2021	70,000	\$ 70,050	0.00%
MASTR Alternative Loan Trust 2004-5	5.50	6/25/2034	67,960	\$ 69,627	0.00%
First Investors Auto Owner Trust 2016-2	3.35	11/15/2022	70,000	\$ 68,653	0.00%
Alternative Loan Trust 2003-9T1	5.50	7/25/2033	64,813	\$ 65,943	0.00%
TransDigm Inc	4.32	8/14/2022	64,188	\$ 64,577	0.00%
AMC Entertainment Holdings Inc	3.84	10/31/2023	64,350	\$ 64,491	0.00%
Bayview Opportunity Master Fund IIIb Trust 2017-RN3	3.23	5/28/2032	64,060	\$ 63,797	0.00%
Wells Fargo Mortgage Backed Securities 2005-AR10 Trust	3.62	5/1/2035	61,928	\$ 63,507	0.00%
Rmac 2005-Ns3 PLC	0.03	6/12/2043	50,241	\$ 61,357	0.00%
Lehman XS Trust Series 2005-7N	1.90	12/25/2035	71,208	\$ 60,927	0.00%
Alternative Loan Trust 2004-28CB	5.75	1/25/2035	59,087	\$ 59,150	0.00%
MASTR Alternative Loan Trust 2003-9	5.25	11/25/2033	56,423	\$ 58,306	0.00%
Insulet Corp	1.38	11/15/2024	55,000	\$ 57,701	0.00%
Banc of America Funding 2005-5 Trust	5.50	9/25/2035	53,267	\$ 55,749	0.00%
CROWN Americas LLC	0.00	1/17/2025	55,000	\$ 55,458	0.00%
PRA Group Inc	3.50	6/1/2023	50,000	\$ 53,887	0.00%
Credit Suisse First Boston Mortgage Securities Corp	3.66	12/25/2033	52,737	\$ 53,000	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2007-LDP10	5.46	1/15/2049	52,162	\$ 52,324	0.00%
Endeavour Mining Corp	3.00	2/15/2023	50,000	\$ 52,190	0.00%
CSFB Mortgage-Backed Pass-Through Certificates Series 2003-27	5.75	11/25/2033	50,508	\$ 52,082	0.00%
USS Ultimate Holdings Inc	5.33	8/9/2024	49,875	\$ 50,311	0.00%
GSR Mortgage Loan Trust 2005-4F	6.50	2/25/2035	49,573	\$ 49,632	0.00%
NGL Energy Partners LP / NGL Energy Finance Corp	6.88	10/15/2021	45,000	\$ 45,338	0.00%
CHL Mortgage Pass-Through Trust 2004-HYB4	3.57	9/20/2034	45,835	\$ 44,618	0.00%
Banc of America Mortgage 2005-A Trust	3.70	2/25/2035	44,164	\$ 43,936	0.00%
GCAT 2017-4 LLC	3.23	5/25/2022	42,335	\$ 42,108	0.00%
Fannie Mae Connecticut Avenue Securities	3.82	1/25/2030	40,000	\$ 40,715	0.00%
SoFi Professional Loan Program 2014-B LLC	2.87	8/25/2032	39,739	\$ 40,174	0.00%
Bayview Opportunity Master Fund IIIb Trust 2017-RN2	3.47	4/28/2032	40,093	\$ 40,063	0.00%
Merrill Lynch Mortgage Investors Trust Series MLCC 2006-2	3.28	5/25/2036	36,772	\$ 37,116	0.00%
SunEdison Inc	0.00	1/15/2020	1,425,000	\$ 29,369	0.00%
Echo Global Logistics Inc	2.50	5/1/2020	25,000	\$ 25,475	0.00%
NRG Yield Inc	3.25	6/1/2020	25,000	\$ 24,864	0.00%
Wells Fargo Mortgage Backed Securities 2005-11 Trust	5.50	11/25/2035	24,085	\$ 24,278	0.00%
MA FinanceCo LLC	4.40	4/19/2024	23,302	\$ 23,346	0.00%
SunEdison Inc	0.00	1/1/2021	725,000	\$ 14,942	0.00%
SunEdison Inc	0.00	10/1/2018	400,000	\$ 8,244	0.00%
OGX Austria GmbH	0.00	4/1/2022	1,100,000	\$ 110	0.00%
OGX Austria GmbH	0.00	6/1/2018	600,000	\$ 6	0.00%
Alpha Natural Resources Inc	0.00	12/15/2020	100,000	\$ -	0.00%

Not FDIC or NCUA Insured

May Lose Value. Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
GCA2014 Holdings Ltd - Class E	0.00	1/5/2030	1,030,000	\$ -	0.00%
Midstates Petroleum Co Inc	0.00	6/1/2020	1,471,000	\$ -	0.00%
Cenveo Corp	0.00	11/2/2018	-1,632,264	\$ -	0.00%
TGP Holdings III LLC	0.00	9/25/2024	-42,169	\$ -	0.00%
Romulus Merger Sub LLC	0.00	1/31/2025	-36,818	\$ -	0.00%
KPEX Holdings Inc	0.00	1/24/2025	-21,330	\$ -	0.00%
Gopher Sub Inc	0.00	2/1/2025	-105,484	\$ -	0.00%
Access CIG LLC	0.00	2/14/2025	-174,561	\$ -	0.00%
Total Fixed Income Securities				\$ 1,311,967,910	48.58%
Investment Companies					
Principal Government Money Market Fund	1.26	12/31/2049	426,294,431	\$ 426,294,431	15.78%
PowerShares QQQ Trust Series 1			7,273	\$ 1,216,118	0.05%
Morgan Stanley Institutional Liquidity Funds - Government Portfolio	1.27	12/31/2049	1,149,030	\$ 1,149,030	0.04%
Financial Select Sector SPDR Fund			30,168	\$ 870,950	0.03%
Total Investment Companies				\$ 429,530,529	15.90%
Short Term Securities					
Repurchase Agreement	1.43	3/1/2018	27,480,000	\$ 27,480,000	1.02%
Repurchase Agreement	1.43	3/1/2018	24,187,781	\$ 24,187,781	0.90%
Repurchase Agreement	1.38	3/1/2018	15,749,875	\$ 15,749,875	0.58%
Repurchase Agreement	1.43	3/1/2018	13,979,250	\$ 13,979,250	0.52%
Repurchase Agreement	1.37	3/1/2018	12,090,975	\$ 12,090,975	0.45%
Repurchase Agreement	1.43	3/1/2018	11,512,373	\$ 11,512,373	0.43%
Repurchase Agreement	1.43	3/1/2018	11,486,831	\$ 11,486,831	0.43%
Repurchase Agreement	1.37	3/1/2018	11,382,263	\$ 11,382,263	0.42%
Repurchase Agreement	1.36	3/1/2018	10,783,938	\$ 10,783,938	0.40%
Repurchase Agreement	1.40	3/1/2018	8,453,380	\$ 8,453,380	0.31%
Repurchase Agreement	1.05	3/1/2018	7,676,760	\$ 7,676,760	0.28%
Merrill Lynch Repurchase Agreement	0.25	10/19/2018	5,286,325	\$ 5,286,325	0.20%
Repurchase Agreement	1.00	3/2/2018	4,757,410	\$ 4,757,410	0.18%
Repurchase Agreement	1.43	3/1/2018	4,661,000	\$ 4,661,000	0.17%
Repurchase Agreement	1.43	3/1/2018	3,998,340	\$ 3,998,340	0.15%
Repurchase Agreement	1.43	3/1/2018	3,980,000	\$ 3,980,000	0.15%
Repurchase Agreement	1.35	3/1/2018	3,806,063	\$ 3,806,063	0.14%
Repurchase Agreement	0.85	2/11/2019	3,108,980	\$ 3,108,980	0.12%
Repurchase Agreement	0.85	2/11/2019	2,112,375	\$ 2,112,375	0.08%
Merrill Lynch Repurchase Agreement	0.25	10/19/2018	1,405,300	\$ 1,405,300	0.05%
Repurchase Agreement	0.85	1/20/2019	1,023,169	\$ 1,023,169	0.04%
Repurchase Agreement	1.25	2/11/2019	960,373	\$ 960,373	0.04%
Merrill Lynch Repurchase Agreement	0.00	6/30/2018	649,578	\$ 649,578	0.02%
Repurchase Agreement	1.43	3/1/2018	314,985	\$ 314,985	0.01%

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Total Short Term Securities				\$ 190,847,321	7.07%
Total Market Value				\$ 3,026,269,468	112.05%
Cash				-325,518,468	-12.05%
Total Net Assets				\$ 2,700,751,000	100.00%

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Securities Sold Short

ISSUER	SHARES/ PAR VALUE	MARKET VALUE
Element Fleet Management Corp	(667.00)	\$(2,531.40)
Woodside Petroleum Ltd - Rights	(3,155.00)	\$(5,268.54)
Spirit Realty Capital Inc	(1,121.00)	\$(8,743.80)
LHC Group Inc	(143.00)	\$(9,206.34)
NRG Yield Inc - A Shares	(722.00)	\$(11,104.36)
Prospect Capital Corp	(1,929.00)	\$(12,808.56)
First Financial Bancorp	(641.00)	\$(17,435.20)
Macquarie Infrastructure Corp	(25,000.00)	\$(24,794.28)
Redwood Trust Inc	(1,748.00)	\$(25,608.20)
iStar Inc	(2,734.00)	\$(27,613.40)
PRA Group Inc	(833.00)	\$(31,903.90)
Apollo Commercial Real Estate Finance Inc	(1,758.00)	\$(32,101.08)
Weatherford International PLC	(12,787.00)	\$(33,629.81)
Blackstone Mortgage Trust Inc	(1,226.00)	\$(38,067.30)
Synaptics Inc	(957.00)	\$(44,471.79)
WestRock Co	(794.00)	\$(52,213.44)
Cenveo Corp	(642,000.00)	\$(60,990.00)
Chesapeake Energy Corp	(24,399.00)	\$(68,805.18)
Proofpoint Inc	(50,000.00)	\$(69,875.00)
PotlatchDeltic Corp	(1,368.00)	\$(69,973.20)
Cleveland-Cliffs Inc	(9,979.00)	\$(70,152.37)
Acorda Therapeutics Inc	(2,972.00)	\$(70,585.00)
Metro Inc	(2,336.00)	\$(73,691.77)
Strayer Education Inc	(888.00)	\$(79,600.32)
Kemper Corp	(1,508.00)	\$(85,051.20)
Penn National Gaming Inc	(3,239.00)	\$(86,189.79)
Post Holdings Inc	(1,172.00)	\$(88,814.16)
Liberty Expedia Holdings Inc	(100,000.00)	\$(96,308.00)
Liberty Ventures	(1,811.00)	\$(96,924.72)
AMAG Pharmaceuticals Inc	(5,263.00)	\$(110,786.15)
Innoviva Inc	(7,183.00)	\$(111,408.33)
DISH Network Corp	(125,000.00)	\$(112,639.00)
Ship Finance International Ltd	(8,008.00)	\$(115,715.60)
Atlas Air Worldwide Holdings Inc	(1,960.00)	\$(119,266.00)
NXP Semiconductors NV	(1,000.00)	\$(124,660.00)
Sempra Energy	(1,289.00)	\$(140,475.22)
Rexnord Corp	(4,848.00)	\$(140,495.04)
RWE AG	(8,522.00)	\$(169,386.09)
Superior Energy Services Inc	(22,014.00)	\$(188,219.70)
NCR Corp	(5,905.00)	\$(194,865.00)
Patterson-UTI Energy Inc	(11,002.00)	\$(198,806.14)
Sumitomo Dainippon Pharma Co Ltd	(13,200.00)	\$(200,834.23)

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VanEck Vectors Oil Services ETF	(8,667.00)	\$(205,841.25)
Allegheny Technologies Inc	(8,045.00)	\$(208,445.95)
Power Corp of Canada	(9,000.00)	\$(213,287.09)
Teva Pharmaceutical Industries Ltd	(11,484.00)	\$(214,980.48)
Yamaguchi Financial Group Inc	(18,000.00)	\$(217,273.94)
New York Times Co/The	(9,084.00)	\$(218,924.40)
Medipal Holdings Corp	(11,300.00)	\$(229,841.26)
Seattle Genetics Inc	(4,548.00)	\$(245,592.00)
ANA Holdings Inc	(6,400.00)	\$(256,313.69)
Targa Resources Corp	(6,100.00)	\$(272,365.00)
Commonwealth Bank of Australia	(4,661.00)	\$(274,334.07)
Whirlpool Corp	(1,709.00)	\$(277,592.87)
Booking Holdings Inc	(225,000.00)	\$(278,302.50)
Helmerich & Payne Inc	(4,325.00)	\$(279,178.75)
HeidelbergCement AG	(2,798.00)	\$(280,777.02)
ProSiebenSat.1 Media SE	(7,252.00)	\$(286,813.93)
Analog Devices Inc	(3,200.00)	\$(288,480.00)
Tesla Inc	(844.00)	\$(289,542.64)
AutoZone Inc	(452.00)	\$(300,453.44)
Nippon Paint Holdings Co Ltd	(8,300.00)	\$(300,807.45)
Maruichi Steel Tube Ltd	(9,600.00)	\$(300,858.26)
IHS Markit Ltd	(6,400.00)	\$(301,120.00)
BCE Inc	(6,900.00)	\$(301,122.19)
Bank of Kyoto Ltd/The	(5,500.00)	\$(303,781.25)
Vail Resorts Inc	(1,506.00)	\$(310,040.22)
Henderson Land Development Co Ltd	(48,000.00)	\$(310,117.76)
Suruga Bank Ltd	(19,000.00)	\$(310,315.41)
Martin Marietta Materials Inc	(1,527.00)	\$(311,401.11)
United States Treasury Note/Bond	(332,000.00)	\$(314,505.16)
Industrial Alliance Insurance & Financial Services Inc	(7,500.00)	\$(317,896.66)
Discovery Communications Inc - C Shares	(14,701.00)	\$(337,828.98)
Tailored Brands Inc	(14,912.00)	\$(349,089.92)
Remy Cointreau SA	(2,568.00)	\$(349,130.50)
Sony Financial Holdings Inc	(19,400.00)	\$(357,627.63)
Bank of Queensland Ltd	(37,474.00)	\$(364,822.21)
Walt Disney Co/The	(3,554.00)	\$(366,630.64)
TPG Telecom Ltd	(77,778.00)	\$(366,728.07)
Sumitomo Metal Mining Co Ltd	(7,900.00)	\$(366,860.98)
Sega Sammy Holdings Inc	(25,500.00)	\$(369,928.41)
Hitachi Metals Ltd	(29,200.00)	\$(371,599.55)
Under Armour Inc - Class C	(24,855.00)	\$(374,067.75)
CVS Health Corp	(5,593.00)	\$(378,813.89)
Mitsubishi UFJ Lease & Finance Co Ltd	(60,300.00)	\$(381,605.55)
Vishay Intertechnology Inc	(21,078.00)	\$(387,835.20)
Nokia OYJ	(66,583.00)	\$(388,122.67)
Teijin Ltd	(19,800.00)	\$(388,855.46)

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First Capital Realty Inc	(25,000.00)	\$(389,066.40)
Idemitsu Kosan Co Ltd	(10,400.00)	\$(394,955.06)
Sekisui House Ltd	(22,900.00)	\$(399,354.01)
NEC Corp	(13,400.00)	\$(406,613.06)
Faurecia SA	(4,914.00)	\$(410,865.89)
Black Hills Corp	(8,199.00)	\$(416,427.21)
United Continental Holdings Inc	(6,200.00)	\$(420,298.00)
TripAdvisor Inc	(10,500.00)	\$(420,840.00)
AbbVie Inc	(3,698.00)	\$(428,339.34)
First Quantum Minerals Ltd	(26,300.00)	\$(428,563.75)
Charles Schwab Corp/The	(8,100.00)	\$(429,462.00)
Keppel Corp Ltd	(72,900.00)	\$(436,517.99)
REA Group Ltd	(7,336.00)	\$(436,857.20)
Marriott International Inc/MD	(3,100.00)	\$(437,751.00)
Swisscom AG	(818.00)	\$(441,688.03)
Symantec Corp	(17,200.00)	\$(452,188.00)
L Brands Inc	(9,269.00)	\$(457,239.77)
SEB SA	(2,259.00)	\$(460,841.01)
Keane Group Inc	(29,700.00)	\$(461,835.00)
SM Energy Co	(461,000.00)	\$(463,305.00)
Challenger Ltd/Australia	(47,613.00)	\$(463,704.58)
Tele2 AB	(39,291.00)	\$(464,715.74)
Mitsubishi Chemical Holdings Corp	(46,100.00)	\$(465,097.81)
MercadoLibre Inc	(1,200.00)	\$(465,564.00)
Paddy Power Betfair PLC	(4,010.00)	\$(469,373.39)
Verizon Communications Inc	(9,917.00)	\$(473,437.58)
Anglo American PLC	(19,664.00)	\$(476,238.06)
Intact Financial Corp	(6,200.00)	\$(479,543.33)
Kone OYJ	(9,292.00)	\$(481,183.20)
Getinge AB	(38,688.00)	\$(487,068.45)
MS&AD Insurance Group Holdings Inc	(15,800.00)	\$(487,577.30)
Vonovia SE	(10,707.00)	\$(488,126.33)
Hargreaves Lansdown PLC	(20,696.00)	\$(489,538.60)
Acuity Brands Inc	(3,444.00)	\$(491,045.52)
Corning Inc	(16,900.00)	\$(491,452.00)
AP Moller - Maersk A/S	(303.00)	\$(492,186.94)
Bendigo & Adelaide Bank Ltd	(56,370.00)	\$(492,508.70)
Cameco Corp	(58,100.00)	\$(512,540.52)
Welltower Inc	(9,788.00)	\$(513,870.00)
Murata Manufacturing Co Ltd	(3,700.00)	\$(515,349.60)
Mixi Inc	(12,800.00)	\$(516,306.44)
Essity AB	(18,941.00)	\$(518,411.01)
SM Energy Co	(528,000.00)	\$(528,000.00)
Hikari Tsushin Inc	(3,700.00)	\$(531,943.44)
CH Robinson Worldwide Inc	(5,710.00)	\$(533,085.60)
ProPetro Holding Corp	(33,180.00)	\$(535,193.40)

Global Multi-Strategy Fund

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Daicel Corp	(47,400.00)	\$(540,045.94)
MAN SE	(4,755.00)	\$(542,214.64)
Axel Springer SE	(6,024.00)	\$(542,431.62)
SPDR S&P Oil & Gas Equipment & Services ETF	(37,240.00)	\$(546,310.80)
Worldpay Inc	(6,732.00)	\$(547,176.96)
Westpac Banking Corp	(23,101.00)	\$(547,454.67)
Vistra Energy Corp	(28,890.00)	\$(547,465.50)
Umicore SA	(9,762.00)	\$(550,288.77)
Toppan Printing Co Ltd	(65,000.00)	\$(555,283.22)
Michaels Cos Inc/The	(24,266.00)	\$(558,360.66)
FedEx Corp	(2,290.00)	\$(564,278.90)
Engie SA	(36,275.00)	\$(565,759.45)
Merck & Co Inc	(10,600.00)	\$(574,732.00)
Domino's Pizza Enterprises Ltd	(18,950.00)	\$(577,495.42)
Wyndham Worldwide Corp	(5,022.00)	\$(581,447.16)
Carrefour SA	(25,414.00)	\$(582,642.99)
Hysan Development Co Ltd	(101,000.00)	\$(583,702.13)
CGI Group Inc	(10,000.00)	\$(584,476.31)
Nomura Real Estate Holdings Inc	(24,400.00)	\$(586,144.98)
RPC Inc	(29,965.00)	\$(588,512.60)
Harley-Davidson Inc	(13,242.00)	\$(600,921.96)
Taiyo Nippon Sanso Corp	(41,400.00)	\$(601,726.95)
Chr Hansen Holding A/S	(7,270.00)	\$(603,855.78)
Solvay SA	(4,440.00)	\$(608,489.98)
Jones Lang LaSalle Inc	(3,800.00)	\$(610,318.00)
McDermott International Inc	(83,827.00)	\$(611,937.10)
Siemens AG	(4,690.00)	\$(614,583.20)
Colombia Government International Bond	(598,000.00)	\$(615,342.00)
Swedbank AB	(24,768.00)	\$(621,683.89)
Mondelez International Inc	(14,170.00)	\$(622,063.00)
Keihan Holdings Co Ltd	(20,100.00)	\$(627,799.89)
Qorvo Inc	(7,800.00)	\$(629,538.00)
Oriental Land Co Ltd/Japan	(6,500.00)	\$(631,607.21)
Woodside Petroleum Ltd	(28,396.00)	\$(633,866.96)
Odakyu Electric Railway Co Ltd	(31,300.00)	\$(635,561.39)
United Utilities Group PLC	(69,907.00)	\$(640,108.94)
Sumitomo Realty & Development Co Ltd	(18,000.00)	\$(651,918.21)
Praxair Inc	(4,428.00)	\$(663,093.00)
JXTG Holdings Inc	(115,500.00)	\$(692,808.90)
AES Corp/VA	(63,900.00)	\$(694,593.00)
Yaskawa Electric Corp	(15,200.00)	\$(699,148.16)
Enagas SA	(27,123.00)	\$(705,455.34)
AltaGas Ltd	(34,900.00)	\$(718,561.41)
GEA Group AG	(15,573.00)	\$(736,152.07)
Kakaku.com Inc	(43,800.00)	\$(740,700.36)
UBS Group AG	(39,215.00)	\$(743,119.60)

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Deutsche Telekom AG	(46,588.00)	\$(748,516.84)
Hess Corp	(16,500.00)	\$(749,430.00)
Cboe Global Markets Inc	(6,794.00)	\$(760,995.94)
Central Japan Railway Co	(4,100.00)	\$(761,525.21)
Hertz Global Holdings Inc	(42,014.00)	\$(764,234.66)
Knight-Swift Transportation Holdings Inc	(15,900.00)	\$(765,744.00)
United Technologies Corp	(5,716.00)	\$(770,173.84)
BAE Systems PLC	(98,846.00)	\$(784,541.69)
IQVIA Holdings Inc	(7,988.00)	\$(785,460.04)
Broadridge Financial Solutions Inc	(7,900.00)	\$(793,002.00)
K+S AG	(28,558.00)	\$(795,279.45)
Casio Computer Co Ltd	(54,200.00)	\$(796,733.17)
Willis Towers Watson PLC	(5,100.00)	\$(805,290.00)
Power Assets Holdings Ltd	(95,000.00)	\$(805,990.13)
Deutsche Wohnen SE	(19,632.00)	\$(809,596.09)
AEON Financial Service Co Ltd	(35,000.00)	\$(813,332.63)
TTM Technologies Inc	(51,933.00)	\$(839,237.28)
Airbus SE	(7,043.00)	\$(843,031.95)
TransDigm Group Inc	(2,968.00)	\$(855,704.08)
Ascena Retail Group Inc	(379,681.00)	\$(861,875.87)
Jardine Cycle & Carriage Ltd	(31,200.00)	\$(869,469.95)
Enbridge Inc	(27,700.00)	\$(880,951.53)
JC Penney Co Inc	(204,342.00)	\$(884,800.86)
Kraft Heinz Co/The	(13,220.00)	\$(886,401.00)
Kansai Paint Co Ltd	(35,700.00)	\$(896,089.30)
Toyota Motor Corp	(13,400.00)	\$(902,933.80)
Daiichi Sankyo Co Ltd	(25,600.00)	\$(906,587.44)
Zillow Group Inc - C Shares	(19,119.00)	\$(911,402.73)
Berkshire Hathaway Inc - Class B	(4,434.00)	\$(918,724.80)
Host Hotels & Resorts Inc	(49,783.00)	\$(923,972.48)
Sally Beauty Holdings Inc	(55,280.00)	\$(930,915.20)
AT&T Inc	(25,893.00)	\$(939,915.90)
Park24 Co Ltd	(39,500.00)	\$(949,466.97)
Zayo Group Holdings Inc	(26,530.00)	\$(951,100.50)
Xerox Corp	(31,498.00)	\$(955,019.36)
Mexico Government International Bond	(1,003,000.00)	\$(960,874.00)
Ferrovial SA	(44,853.00)	\$(967,910.57)
Osaka Gas Co Ltd	(49,200.00)	\$(970,376.08)
CBRE Group Inc	(20,800.00)	\$(972,400.00)
Mexico Government International Bond	(985,000.00)	\$(983,522.50)
Macy's Inc	(33,572.00)	\$(987,352.52)
Consolidated Edison Inc	(13,302.00)	\$(996,186.78)
Konica Minolta Inc	(108,700.00)	\$(998,201.60)
Hormel Foods Corp	(30,893.00)	\$(1,002,786.78)
Japan Airlines Co Ltd	(26,600.00)	\$(1,013,783.83)
Spectrum Brands Holdings Inc	(10,282.00)	\$(1,014,936.22)

Global Multi-Strategy Fund

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Chugoku Electric Power Co Inc/The	(87,100.00)	\$(1,016,395.14)
Sonic Healthcare Ltd	(54,398.00)	\$(1,026,236.80)
Leidos Holdings Inc	(16,232.00)	\$(1,027,647.92)
Treasury Wine Estates Ltd	(76,743.00)	\$(1,036,686.77)
Toray Industries Inc	(102,700.00)	\$(1,037,300.68)
Fortis Inc/Canada	(31,800.00)	\$(1,039,100.69)
Aptiv PLC	(11,400.00)	\$(1,041,162.00)
Nissan Motor Co Ltd	(100,500.00)	\$(1,053,315.24)
Gilead Sciences Inc	(13,406.00)	\$(1,055,454.38)
Fidelity National Information Services Inc	(10,861.00)	\$(1,055,471.98)
Chugai Pharmaceutical Co Ltd	(20,500.00)	\$(1,056,575.04)
Veolia Environnement SA	(43,620.00)	\$(1,059,450.33)
Symrise AG	(13,204.00)	\$(1,070,844.39)
Natixis SA	(125,101.00)	\$(1,071,654.67)
SES SA	(68,430.00)	\$(1,091,112.33)
Macquarie Infrastructure Corp	(26,992.00)	\$(1,093,176.00)
International Paper Co	(18,404.00)	\$(1,096,694.36)
Inpex Corp	(92,600.00)	\$(1,108,072.51)
Sabre Corp	(48,419.00)	\$(1,112,184.43)
International Business Machines Corp	(7,300.00)	\$(1,137,559.00)
MTR Corp Ltd	(216,092.00)	\$(1,140,483.37)
Marvell Technology Group Ltd	(48,758.00)	\$(1,145,325.42)
Telefonaktiebolaget LM Ericsson	(175,170.00)	\$(1,171,821.48)
AerCap Holdings NV	(23,663.00)	\$(1,173,921.43)
Seibu Holdings Inc	(69,100.00)	\$(1,174,532.26)
Cheniere Energy Inc	(22,400.00)	\$(1,176,448.00)
DXC Technology Co	(11,527.00)	\$(1,181,978.58)
Calbee Inc	(35,900.00)	\$(1,195,445.40)
JCDecaux SA	(30,928.00)	\$(1,198,792.82)
Coca-Cola Bottlers Japan Holdings Inc	(31,700.00)	\$(1,200,079.13)
Gap Inc/The	(38,227.00)	\$(1,207,208.66)
Dominion Energy Inc	(16,349.00)	\$(1,210,970.43)
Goodyear Tire & Rubber Co/The	(42,335.00)	\$(1,225,174.90)
Iida Group Holdings Co Ltd	(65,800.00)	\$(1,237,600.42)
Exelon Corp	(33,464.00)	\$(1,239,506.56)
Johnson Controls International plc	(33,800.00)	\$(1,246,206.00)
Neste Oyj	(17,235.00)	\$(1,261,877.94)
LANXESS AG	(15,228.00)	\$(1,263,564.58)
Securitas AB	(73,631.00)	\$(1,265,062.98)
E.ON SE	(125,469.00)	\$(1,272,194.92)
Tenaris SA	(73,975.00)	\$(1,276,646.66)
Deutsche Boerse AG	(9,649.00)	\$(1,283,047.69)
Great Plains Energy Inc	(44,033.00)	\$(1,283,561.95)
ICA Gruppen AB	(36,366.00)	\$(1,297,362.01)
KION Group AG	(15,236.00)	\$(1,299,450.68)
Eurazeo SA	(13,632.00)	\$(1,301,051.51)

Global Multi-Strategy Fund

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United States Treasury Note/Bond	(1,319,000.00)	\$(1,317,351.25)
National Australia Bank Ltd	(56,673.00)	\$(1,317,372.62)
Casino Guichard Perrachon SA	(24,878.00)	\$(1,347,646.64)
TransCanada Corp	(31,200.00)	\$(1,349,438.90)
Emera Inc	(42,300.00)	\$(1,365,058.45)
National Oilwell Varco Inc	(39,520.00)	\$(1,386,756.80)
Bed Bath & Beyond Inc	(65,412.00)	\$(1,402,433.28)
Nordstrom Inc	(27,666.00)	\$(1,419,542.46)
Bunge Ltd	(19,000.00)	\$(1,433,170.00)
Macy's Retail Holdings Inc	(1,677,000.00)	\$(1,458,503.22)
Thomson Reuters Corp	(37,900.00)	\$(1,493,316.71)
SoftBank Group Corp	(18,200.00)	\$(1,499,623.05)
Japan Tobacco Inc	(53,800.00)	\$(1,526,689.28)
Daimler AG	(17,895.00)	\$(1,527,997.89)
Bayer AG	(13,274.00)	\$(1,549,029.04)
Papa John's International Inc	(27,058.00)	\$(1,562,328.92)
International Lease Finance Corp	(1,436,000.00)	\$(1,566,046.29)
Coloplast A/S	(18,669.00)	\$(1,577,713.34)
Abbott Laboratories	(26,270.00)	\$(1,584,869.10)
Bollore SA	(280,782.00)	\$(1,586,903.88)
DowDuPont Inc	(22,853.00)	\$(1,606,565.90)
Great-West Lifeco Inc	(60,900.00)	\$(1,606,977.87)
Lennar Corp - A Shares	(28,419.00)	\$(1,607,947.02)
Koninklijke Vopak NV	(34,344.00)	\$(1,615,627.37)
Hanesbrands Inc	(83,299.00)	\$(1,616,000.60)
Textron Inc	(27,370.00)	\$(1,638,094.50)
Nordea Bank AB	(147,335.00)	\$(1,671,919.56)
Ford Motor Co	(159,573.00)	\$(1,693,069.53)
Flowserve Corp	(40,122.00)	\$(1,699,166.70)
Groupe Bruxelles Lambert SA	(14,910.00)	\$(1,702,337.15)
EW Scripps Co/The	(124,218.00)	\$(1,710,481.86)
Power Financial Corp	(66,600.00)	\$(1,738,700.12)
Iliad SA	(7,530.00)	\$(1,765,492.65)
Grifols SA	(65,132.00)	\$(1,780,789.87)
Clariant AG	(72,100.00)	\$(1,799,253.59)
Air Liquide SA	(14,435.00)	\$(1,803,044.93)
Wabtec Corp/DE	(22,210.00)	\$(1,806,561.40)
CommScope Holding Co Inc	(47,779.00)	\$(1,849,525.09)
T&D Holdings Inc	(116,600.00)	\$(1,911,987.98)
New Media Investment Group Inc	(114,815.00)	\$(1,980,558.75)
MetLife Inc	(44,063.00)	\$(2,035,269.97)
Dufry AG	(14,420.00)	\$(2,068,624.23)
Colombia Government International Bond	(2,150,000.00)	\$(2,094,100.00)
Essilor International Cie Generale d'Optique SA	(15,995.00)	\$(2,094,822.12)
Vifor Pharma AG	(15,156.00)	\$(2,128,669.06)
Harris Corp	(13,657.00)	\$(2,132,540.55)

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Signet Jewelers Ltd	(42,916.00)	\$(2,157,816.48)
Allergan PLC	(14,149.00)	\$(2,182,058.78)
Voya Financial Inc	(43,500.00)	\$(2,219,370.00)
JGC Corp	(101,000.00)	\$(2,305,880.79)
Endo Finance LLC	(2,920,000.00)	\$(2,387,100.00)
Hewlett Packard Enterprise Co	(129,336.00)	\$(2,404,356.24)
Yamada Denki Co Ltd	(382,900.00)	\$(2,416,609.36)
Ecolab Inc	(20,700.00)	\$(2,700,315.00)
Canadian Imperial Bank of Commerce	(29,800.00)	\$(2,721,758.10)
Microchip Technology Inc	(31,860.00)	\$(2,833,309.80)
MGM Resorts International	(87,476.00)	\$(2,994,303.48)
Ball Corp	(77,778.00)	\$(3,107,231.10)
El Salvador Government International Bond	(2,968,000.00)	\$(3,130,201.20)
MSG Networks Inc	(132,642.00)	\$(3,236,464.80)
Bofl Holding Inc	(101,114.00)	\$(3,760,429.66)
United States Treasury Note/Bond	(3,975,000.00)	\$(3,763,517.60)
VeriSign Inc	(33,159.00)	\$(3,847,107.18)
Alibaba Group Holding Ltd	(20,681.00)	\$(3,849,561.34)
United States Treasury Note/Bond	(4,122,000.00)	\$(3,977,568.99)
Accor SA	(86,300.00)	\$(4,974,108.08)
Fossil Group Inc	(434,837.00)	\$(5,818,119.06)
Turkey Government International Bond	(5,695,000.00)	\$(6,384,095.00)
United States Treasury Note/Bond	(7,696,000.00)	\$(7,659,624.39)
Intel Corp	(164,842.00)	\$(8,125,062.18)
United States Treasury Note/Bond	(8,528,000.00)	\$(8,407,741.90)
United States Treasury Inflation Indexed Bonds	(8,641,000.00)	\$(8,671,071.72)
Anthem Inc	(42,589.00)	\$(10,024,598.82)
United States Treasury Note/Bond	10,990,000.00)	\$(10,768,053.54)
United States Treasury Note/Bond	11,585,000.00)	\$(11,305,783.43)
United States Treasury Note/Bond	11,085,000.00)	\$(11,462,582.81)
Lam Research Corp	(59,797.00)	\$(11,472,652.42)
United States Treasury Note/Bond	12,401,000.00)	\$(11,989,248.11)
United States Treasury Note/Bond	14,715,000.00)	\$(13,878,084.38)
United States Treasury Note/Bond	16,300,000.00)	\$(15,633,355.43)
United States Treasury Note/Bond	24,525,000.00)	\$(24,068,988.28)
Fannie Mae Pool	80,883,000.00)	\$(80,609,757.81)
		<u>\$(544,498,114.81)</u>

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This fund utilizes alternative investment strategies such as arbitrage, leverage, derivatives, and shorting securities in addition to traditional investments. Investment risk may be magnified with the use of these alternative strategies. In addition, securities such as bonds, equities, commodities, international and emerging market securities, and currencies are used to implement the investment strategy. These investments are subject to risks associated with market and interest rate movements. The fund is considered non-diversified which may make it more susceptible to price volatility if the fund does not meet its objective. Due to the nature of the investment process, investors should not expect significant outperformance during market rallies. Additional risks are included in the funds prospectus. It is possible to lose money when investing in the fund.

Portfolio holdings may not reflect the current portfolio composition. The holdings listed do not constitute a recommendation to purchase or sell a particular security.

Principal Funds, Inc. is distributed by Principal Funds Distributor, Inc., member of Principal Financial Group®. See the Principal Funds, Inc. prospectus for the full name of each Fund. Certain investment options may not be available in all states or US commonwealths.

Investors should carefully consider a mutual fund's investment objectives, risks, charges, and expenses prior to investing. A prospectus, or summary prospectus if available, containing this and other information can be obtained by contacting a financial professional, visiting principal.com, or calling 1-800-547-7754. Read the prospectus carefully before investing

A mutual fund's share price and investment return will vary with market conditions, and the principal value of an investment when you sell your shares may be more or less than the original cost.

Information is current as of the creation of this piece. Keep in mind that portfolio holdings are subject to risk.