UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number	811-21982
	Guggenheim Strategic Opportunities Fund
	(Exact name of registrant as specified in charter)
	227 West Monroe Street, Chicago, IL 60606
	(Address of principal executive offices) (Zip code)
	Amy J. Lee
	227 West Monroe Street, Chicago, IL 60606
	(Name and address of agent for service)
Registrant's telephone number, including area code: (312) 827-0100	
Date of fiscal year end: May 31 Date of reporting period: June 1, 2016 – August 31, 2016	

Guggenheim Strategic Opportunities Fund SCHEDULE OF INVESTMENTS (Unaudited)

August 31, 2016 Shares Value COMMON STOCKS - 0.4% Technology - 0.3%
Aspect Software Parent, Inc. 1411.1
Qlik Technologies, Inc. A 1411.1
Qlik Technologies, Inc. 1411.1 37,128 871 464 56 3,600 3.600 Qlik Technologies, Inc. B*,†††,1 13,812 564 Total Technology 931,468 Communications - 0.1% Cengage Learning Acquisitions, Inc.". 11,126 271,663 Consumer, Non-cyclical - 0.0%" Targus Group International Equity, Inc. Htt.1 19,577 13,409 Basic Materials - 0.0%" Mirabela Nickel Ltd. 1111.1 5,244,841 394 Consumer, Cyclical - 0.0%"
Deb Stores Holding LLC*.111.1 9,389 Industrial - 0.0%" Carey International, Inc.".†††.1 1 5,666 Total Common Stocks 1,223,104 (Cost \$3,281,071) PREFERRED STOCKS† - 0.9% Industrial - 0.7% Seaspan Corp. 6.38%² 96,625 2,477,465 Financial - 0.2% AgriBank FCB 4,000 430,250 Total Preferred Stocks (Cost \$2,817,919) 2,907,715 Face Value SHORT TERM INVESTMENTS - 7.3% U.S. GOVERNMENT SECURITIES^{††} - 6.9% United States Treasury Bill 0.00% due 09/01/16^{2,4,14} 0.00% due 09/15/16⁴ 15.000.000 15.000.000 7,500,000 800,000 0.00% due 09/08/164 799,971 **Total U.S. Government Securities** 23,299,386 Value Shares MONEY MARKET FUND¹ - 0.4% Dreyfus Treasury Prime Cash Management Institutional Shares 0.16%⁵ 1,231,197 1,231,197 (Cost \$1,231,197) Total Short Term Investments (Cost \$24,530,371) 24,530,583 Face Amount-Value ASSET BACKED SECURITIES^{††} - 47.0% Collateralized Loan Obligation - 35.7% OZLM VII Ltd. 2014-7A, 6.58% due 07/17/26^{3,6} 5,000,000 3,633,255 Garrison Funding 2015-1 Ltd. 2015-1A, 5.08% due 05/25/27^{2,3,6} Ziggurat CLO Ltd. 3.500.000 3 503 589 2014-1A, 5.68% due 10/17/26^{3,6} 4,000,000 3,280,741 NewMark Capital Funding 2013-1 CLO Ltd. 2013-1A, 5.34% due 06/02/25^{2,3,5} Flatiron CLO Ltd. 4,300,000 3,236,240 2013-1A, 4.28% due 01/17/26^{2,3,6} Sound Point CLO III Ltd. 3,300,000 3.078.243 2013-2A, 6.03% due 07/15/25^{2,3,6} 2013-2A, 4.58% due 07/15/25^{2,3,6} 977,205 1,000,000 Great Lakes CLO Ltd. 2015-1A, 4.43% due 07/15/26^{3,6} 2012-1A due 01/15/23^{2,6,9} 2014-1A, 4.88% due 04/15/25^{2,3,6} 1.500.000 1.433.124 500,000 454,634 Fortress Credit Funding V, LP 2015-5A, 6.22% due 08/15/22^{2,3,6} Venture XVI CLO Ltd. 3,000,000 2,720,630 2014-16A, 4.13% due 04/15/26^{2,3,6} 3.000.000 2,716,811 Catamaran CLO 2014-1 Ltd. 2014-1A, 5.20% due 04/20/26^{3,6} 2,000,000 1,615,295 2014-1A, 6.45% due 04/20/26^{2,3,6} Newstar Trust 1.600.000 1.057.201 2012-2I, 7.38% due 01/20/23³ Fortress Credit Opportunities 3,000,000 2,666,497 2005-1A, 0.93% due 07/15/19^{2,3,7} 2.637.121 2.755.172 Voya CLO 2014-1 Ltd. 2014-1A, 5.58% due 04/18/26^{2,3,6} CIFC Funding Ltd. 2,624,991 3,000,000 2014-3X INC due 07/22/26⁹ 2012-1X, 8.65% due 08/14/24 2014-3A, 5.45% due 07/22/26^{2,3,8} 2,000,000 1,150,000 1.213.286 432,132 500,000

	Face Amount∼	Value
ASSET BACKED SECURITIES† - 47.0% (continued)	Amount~	value
Collateralized Loan Obligation - 35.7% (continued)		
Babson CLO Limited 2014-I		
2014-IA, 5.60% due 07/20/25 ^{2,3,6} Denali Capital CLO X Ltd.	3,100,000 \$	2,529,793
2013-1A, 6.47% due 04/28/25 ^{3,6}	3,000,000	2,348,355
North End CLO Limited	-,,	_,-,-,
2013-1A, 5.28% due 07/17/25 ^{3,6}	3,000,000	2,336,852
AMMC CLO XII Ltd.	0.000.000	0.475.540
2013-12A, 5.86% due 05/10/25 ^{3,6} Washington Mill CLO Ltd.	3,000,000	2,175,519
2014-1A, 5.55% due 04/20/26 ^{2.38}	2,750,000	2,145,329
Jamestown CLO III Ltd.		
2013-3A, 3.98% due 01/15/26 ^{23,6}	2,250,000	2,015,387
Brightwood Capital Fund 6.68% due 04/29/23	2,000,000	1,979,801
Avery	2,000,000	1,575,001
2013-3X COM due 01/18/25 ⁹	2,399,940	1,903,904
Voya CLO 2013-1 Ltd.		
2013-1A, 4.18% due 04/15/24 ^{23,6}	2,000,000	1,899,150
Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.66% due 10/10/26 ^{3.6}	2,000,000	1,865,430
Treman Park CLO Ltd.	2,000,000	1,000,400
2015-1A due 04/20/27 ^{2,8,9}	2,000,000	1,786,745
Carlyle Global Market Strategies CLO Ltd.	0.000.000	4 700 707
2012-3A due 10/04/24 ^{8,9} OHA Credit Partners IX Ltd.	2,600,000	1,782,767
2013-9A due 10/20/25 ^{2,6,9}	2,000,000	1,738,360
Golub Capital Partners CLO 24M Ltd.		
2015-24A, 5.03% due 02/05/27 ^{2,3,6}	2,000,000	1,725,395
Voya CLO 2013-2 Ltd. 2013-2A, 4.21% due 04/25/25 ^{2,3,6}	1,750,000	1,706,341
Cent CLO 20 Ltd.	1,730,000	1,700,341
2014-20A, 5.31% due 01/25/26 ^{2,3,6}	2,000,000	1,683,090
Steele Creek CLO 2015-1 Ltd.		
2015-1A, 6.06% due 02/21/27 ^{3,6} Ares XXVI CLO Ltd.	2,000,000	1,646,816
2013-1A due 04/15/25 ^{8,9}	3,700,000	1,634,156
	5). 55,555	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Face	Value
ACCET BACKED CECUDITIES! 47.00/ January	Amount~	
ASSET BACKED SECURITIES** - 47.0% (continued) Collateralized Loan Oblication - 35.7% (continued)		
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd.	Amount~	
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1 L, 5.43% due 10/22/26 ^{2,38}		1,625,778
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2.38} Cent CLO 19 Ltd.	Amount~ 1,750,000 \$	
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1 L, 5.43% due 10/22/26 ^{2,38}	Amount~	1,625,778 1,611,336
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-114, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-194, 4.05% due 10/29/25 ^{2,3,8}	Amount~ 1,750,000 \$	
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund	1,750,000 \$ 1,750,000 2,000,000	1,611,336 1,590,000
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-14, 5.43% due 10/22/26 ^{2,38} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,38} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6}	1,750,000 \$ 1,750,000	1,611,336
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000	1,611,336 1,590,000 1,578,779
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd.	1,750,000 \$ 1,750,000 2,000,000	1,611,336 1,590,000
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/108/24 ^{2,3,6}	1,750,000 \$ 1,750,000 2,000,000 2,500,000	1,611,336 1,590,000 1,578,779
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-11A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.7% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/08/24 ^{2,3,8} Fortress Credit Opportunities V CLO Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/08/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2014-5, 5.65% due 10/15/26 ^{2,3,6}	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000	1,611,336 1,590,000 1,578,779 1,490,521
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2014-A, 6.67% due 10/14/26 ^{3,6} Fortress Credit Opportunities V CLO Ltd. 2014-SA, 5.69% due 10/15/26 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2014-SA, 5.56% due 10/15/26 ^{2,3,6}	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/108/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2014-55.65% due 10/15/26 ^{2,3,6} Crown Point CLO II Ltd. 2013-2A, 4.22% due 12/31/23 ^{2,3,6} Mountain Hawkii ILC OL Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/16/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2014-5A, 5.56% due 10/15/26 ^{2,3,6} Crown Point CLO II Ltd. 2013-2A, 4.22% due 12/31/23 ^{2,3,6} Mountain Hawk II CLO Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{3.18} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2.38} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3.8} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2.3.8} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3.8} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/08/24 ^{3.8} Fortress Credit Opportunities V CLO Ltd. 2014-5A, 5.65% due 10/15/26 ^{3.8} Crown Point CLO I Ltd. 2014-5A, 5.65% due 10/15/26 ^{3.8} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{2.3.8} Mountain Hawk II CLO Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000 1,500,000 1,750,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/108/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2014-5A, 5.56% due 10/15/26 ^{2,3,6} Crown Point CLO II Ltd. 2013-2A, 4.22% due 10/15/26 ^{2,3,6} Crown Point CLO II Ltd. 2013-2A, 3.85% due 10/15/26 ^{2,3,6} Atlas Senior Loan Fund II Ltd. 2013-2A, 3.85% due 07/22/24 ^{2,3,6} Atlas Senior Loan Fund II Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,18} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,18} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ¹⁸ Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,18} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ¹⁸ Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/08/24 ^{2,18} Fortress Credit Opportunities V CLO Ltd. 2014-5A, 5.56% due 10/15/26 ^{2,18} Crown Point CLO I Ltd. 2014-5A, 2.56% due 10/15/26 ^{2,18} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{2,18} Mountain Hawk II CLO Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000 1,500,000 1,750,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{1,8} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/16/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2014-5A, 5.56% due 10/15/26 ^{2,3,6} Crown Point CLO I Ltd. 2013-2A, 4.22% due 12/31/23 ^{2,3,6} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{2,3,6} Altas Senior Loan Fund II Ltd. 2012-2A due 01/30/24 ^{2,3,6} Regata IV Funding Ltd. 2012-2A, 5.66% due 07/25/26 ^{3,6} Regata IV Funding Ltd. 2014-1A, 5.66% due 07/25/26 ^{3,6}	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000 1,750,000 2,600,000 1,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,1,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,1,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{1,8} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,1,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/18/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2012-7A, 5.04% due 11/18/26 ^{2,3,6} Crown Point CLO I Ltd. 2013-2A, 4.22% due 12/31/23 ^{2,3,6} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{2,3,6} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{3,6} Regatta IV Funding Ltd. 2014-2A due 01/30/24 ^{4,5,6} Regatta IV Funding Ltd. 2014-1A, 5.66% due 07/25/26 ^{3,6} Neuberger Berman CLO Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000 1,750,000 2,600,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{3.18} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{3.18} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ¹⁸ Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{3.18} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3.5} Race Point VII CLO Ltd. 2014-4A, 6.67% due 10/14/26 ^{3.5} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/108/24 ^{3.5} Fortress Credit Opportunities V CLO Ltd. 2014-8A, 5.56% due 10/15/26 ^{2.3.8} Crown Point CLO II Ltd. 2013-2A, 4.22% due 12/31/23 ^{2.3.5} Mountain Hawli ILCO Ltd. 2013-2A, 3.85% due 07/22/24 ^{3.5} Atlas Senior Loan Fund II Ltd. 2013-2A, 6.66% due 07/22/26 ^{3.5} Regatal IV Funding Ltd. 2014-15, 66% due 07/25/26 ^{3.5} Neuberger Berman CLO Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000 1,750,000 2,600,000 1,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/08/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2012-7A, 5.04% due 11/08/24 ^{3,6} Crown Point CLO I Ltd. 2013-2A, 4.22% due 12/31/23 ^{2,3,6} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{3,6} Mountain Hawk II CLO Ltd. 2012-2A due 01/30/24 ^{4,5,6} Regatta IV Funding Ltd. 2014-3A, 5.66% due 00/25/26 ^{3,6} Neuberger Berman CLO Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,750,000 2,600,000 1,500,000 2,500,000 2,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625 1,198,717
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/16/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2014-SA, 5.56% due 10/15/26 ^{2,3,6} Crown Point CLO II Ltd. 2013-2A, 4.22% due 12/31/23 ^{2,3,6} Mountain Hawk II CLO Ltd. 2013-2A, 4.38% due 07/22/24 ^{3,5,6} Altas Senior Loan Fund II Ltd. 2012-2A due 01/30/24 ^{2,5,6} Regatat IV Funding Ltd. 2012-1A, 5.66% due 07/25/25 ^{3,6} Neuberger Berman CLO Ltd. 2014-1A, 5.66% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 4.96% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} Avey Point III CLO Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000 1,500,000 2,600,000 1,500,000 2,500,000 750,000 500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625 1,198,717 690,784 502,127
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{3.18} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{3.18} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3.8} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{3.8} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3.8} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/08/24 ^{3.8} Fortress Credit Opportunities V CLO Ltd. 2014-5A, 5.65% due 10/15/26 ^{3.8} Crown Point CLO I Ltd. 2013-2A, 4.22% due 12/31/23 ^{3.8} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{3.8} Mountain Hawk II CLO Ltd. 2012-2A due 01/30/24 ^{4.8} Regatal V Funding Ltd. 2014-1A, 5.66% due 07/25/25 ^{3.8} Neuberger Berman CLO Ltd. 2014-1A, 5.66% due 07/25/25 ^{3.8} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.66% due 07/25/25 ^{3.8} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3.8} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3.8} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3.8} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3.8} Avery Point III CLD Ltd. 2013-3A, 5.68% due 07/18/25 ^{2.3.8}	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000 2,600,000 1,500,000 2,500,000 750,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625 1,198,717 690,784
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/16/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2014-5A, 5.56% due 10/15/26 ^{2,3,6} Crown Point CLO II Ltd. 2013-2A, 4.22% due 12/31/23 ^{2,3,6} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{2,3,6} Altas Senior Loan Fund II Ltd. 2012-2A due 01/30/24 ^{2,4,6} Regatta IV Funding Ltd. 2012-2A due 01/30/24 ^{2,5,6} Regatta IV Funding Ltd. 2014-1A, 5.66% due 07/25/26 ^{3,6} RewStar Afriligton Senior Loan Program LLC 2014-1A, 4, 99% due 07/25/25 ^{3,6} Avery Point III CLO Ltd. 2014-1A, 5.9% due 07/25/25 ^{3,6} Avery Point III CLO Ltd.	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,750,000 2,600,000 1,500,000 2,500,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625 1,198,717 690,784 502,127
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,1,8} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,1,8} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{1,8} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,1,8} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{1,8} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/108/24 ^{2,1,8} Fortress Credit Opportunities V CLO Ltd. 2012-7A, 5.04% due 11/108/24 ^{2,1,8} Fortress Credit Opportunities V CLO Ltd. 2013-2A, 4.22% due 12/31/23 ^{2,1,8} Mountain Hawk II CLO Ltd. 2013-2A, 4.22% due 07/20/24 ^{2,1,8} Mountain Hawk II CLO Ltd. 2012-2A due 01/30/24 ^{2,8,8} Regattal V Funding Ltd. 2014-1A, 5.66% due 07/22/24 ^{2,1,8} Neuberger Berman CLO Ltd. 2014-1A, 5.66% due 07/25/25 ^{1,8} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.66% due 07/25/25 ^{2,8} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{2,8} 12014-1A, 5.97% due 07/25/25 ^{2,8} 12013-3A, 5.88% due 07/18/25 ^{2,8}	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000 1,500,000 2,600,000 1,500,000 2,500,000 750,000 500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625 1,198,717 690,784 502,127
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/16/24 ^{2,5,6} Fortress Credit Opportunities V CLO Ltd. 2012-7A, 5.04% due 11/15/25 ^{2,3,6} Crown Point CLO II Ltd. 2013-2A, 4.22% due 12/31/23 ^{2,3,6} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{2,3,6} Atlas Senior Loan Fund II Ltd. 2012-2A due 01/30/24 ^{2,5,6} Regatat IV Funding Ltd. 2014-1A, 5.66% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.96% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,750,000 2,600,000 1,500,000 2,500,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625 1,198,717 690,784 502,127
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/108/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2012-7A, 5.04% due 11/108/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2013-2A, 3.25% due 01/31/26 ^{2,3,6} Crown Point CLO II Ltd. 2013-2A, 3.85% due 07/22/24 ^{3,6} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{3,6} Mountain Hawk II CLO Ltd. 2012-2A due 01/30/24 ^{4,6,6} Regatta IV Funding Ltd. 2014-1A, 5.66% due 07/25/26 ^{3,6} Neuberger Berman CLO Ltd. 2013-1A, 7.66% due 07/25/25 ^{3,6} NewSter Arlington Senior Loan Program LLC 2014-1A, 5.67% due 07/25/25 ^{3,6} NewSter Arlington Senior Loan Program LLC 2014-1A, 5.68% due 07/18/25 ^{2,3,6} Finn Square CLO Ltd. 2013-3A, 5.68% due 07/18/25 ^{2,3,6} Finn Square CLO Ltd. 2013-3A, 6.86% due 07/18/25 ^{2,3,6} Finn Square CLO Ltd. 2013-1A, 7.26% due 07/25/25 ^{3,6} WhiteHorse VI Ltd. 2013-1A, 7.26% due 02/03/25 ^{2,3,6} Babson CLO Ltimited 2013-1	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000 1,500,000 2,600,000 1,500,000 2,500,000 1,500,000 2,500,000 1,500,000 2,500,000 2,500,000 2,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625 1,198,717 690,784 502,127 1,173,715 1,152,341 1,151,551
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/16/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2012-7A, 5.04% due 11/05/24 ^{2,3,6} Crown Point CLO II Ltd. 2013-2A, 4.22% due 12/31/23 ^{2,3,6} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{2,3,6} Atlas Senior Loan Fund II Ltd. 2012-2A due 01/30/24 ^{2,5,6} Regatta IV Funding Ltd. 2014-1A, 5.66% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.96% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/25 ^{3,6} NewStar Arlington Senior Loan Program LC 2014-1A, 5.97% due 07/25/	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,750,000 2,600,000 1,500,000 2,500,000 500,000 1,500,000 2,500,000 500,000 1,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625 1,198,717 690,784 502,127 1,173,715 1,152,341
Collateralized Loan Obligation - 35.7% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.43% due 10/22/26 ^{2,3,6} Cent CLO 19 Ltd. 2013-19A, 4.05% due 10/29/25 ^{2,3,6} Ares XXXIII CLO Ltd. 2015-1A, 7.18% due 12/05/25 ^{3,6} Dryden 30 Senior Loan Fund 2013-30A, 6.32% due 11/15/25 ^{2,3,6} Voya CLO 2014-4 Ltd. 2014-4A, 6.67% due 10/14/26 ^{3,6} Race Point VII CLO Ltd. 2012-7A, 5.04% due 11/108/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2012-7A, 5.04% due 11/108/24 ^{2,3,6} Fortress Credit Opportunities V CLO Ltd. 2013-2A, 3.25% due 01/31/26 ^{2,3,6} Crown Point CLO II Ltd. 2013-2A, 3.85% due 07/22/24 ^{3,6} Mountain Hawk II CLO Ltd. 2013-2A, 3.85% due 07/22/24 ^{3,6} Mountain Hawk II CLO Ltd. 2012-2A due 01/30/24 ^{4,6,6} Regatta IV Funding Ltd. 2014-1A, 5.66% due 07/25/26 ^{3,6} Neuberger Berman CLO Ltd. 2013-1A, 7.66% due 07/25/25 ^{3,6} NewSter Arlington Senior Loan Program LLC 2014-1A, 5.67% due 07/25/25 ^{3,6} NewSter Arlington Senior Loan Program LLC 2014-1A, 5.68% due 07/18/25 ^{2,3,6} Finn Square CLO Ltd. 2013-3A, 5.68% due 07/18/25 ^{2,3,6} Finn Square CLO Ltd. 2013-3A, 6.86% due 07/18/25 ^{2,3,6} Finn Square CLO Ltd. 2013-1A, 7.26% due 07/25/25 ^{3,6} WhiteHorse VI Ltd. 2013-1A, 7.26% due 02/03/25 ^{2,3,6} Babson CLO Ltimited 2013-1	1,750,000 \$ 1,750,000 2,000,000 2,500,000 1,950,000 1,500,000 1,500,000 1,500,000 1,500,000 2,600,000 1,500,000 2,500,000 1,500,000 2,500,000 1,500,000 2,500,000 2,500,000 2,500,000	1,611,336 1,590,000 1,578,779 1,490,521 1,486,409 1,421,746 1,370,892 1,360,257 1,222,386 1,205,625 1,198,717 690,784 502,127 1,173,715 1,152,341 1,151,551

	Face Amount∼	Value
SSET BACKED SECURITIES ^{††} - 47.0% (continued)	/unwaite-	Tuido
ollateralized Loan Obligation - 35.7% (continued)		
ICF CLO I LLC 2013-1A, 6.45% due 04/20/23 ^{3,6}	1,250,000 \$	1,045,237
ound Point CLO I Ltd.	1,250,000 \$	1,043,237
2012-1A, 5.28% due 10/20/23 ^{2,3,6}	1,000,000	999,124
very Point IV CLO Ltd.		
2014-1A, 5.71% due 04/25/26 ^{23,8}	1,430,000	999,030
ent CLO 16, LP 2014-16A, 5.01% due 08/01/24 ^{23,6}	1,000,000	995,712
oya CLO Ltd.	1,000,000	330,712
2015-3A, 4.63% due 10/15/22 ^{2,3,6}	1,000,000	989,045
erberus Onshore II CLO-2 LLC		
2014-1A, 4.78% due 10/15/23 ^{2,3,6}	1,000,000	987,608
ingsland VI Ltd. 2013-6A, 4.39% due 10/28/24 ^{2,3,8}	1,000,000	947,459
ortress Credit Opportunities III CLO, LP	1,000,000	017,100
2014-3A, 3.91% due 04/28/26 ^{2,3,6}	1,000,000	937,874
ICP CLO III Ltd.		
2014-3A, 6.85% due 01/20/27 ^{3,6} olub Capital Partners CLO 25M Ltd.	1,000,000	935,939
2015-25A, 4.43% due 08/05/27 ^{2,3,6}	1,000,000	923,702
las Senior Loan Fund IV Ltd.	1,000,000	020,102
2014-2A, 4.27% due 02/17/26 ^{2.3,8}	1,000,000	908,056
abson CLO Ltd.		
2012-2A due 05/15/23 ^{8,9}	2,000,000	901,355
ryden 37 Senior Loan Fund 2015-37A due 04/15/27 ^{8,9}	1,050,000	824,007
enture XIII CLO Ltd.	1,000,000	024,007
2013-13A due 06/10/25 ^{6,9}	1,500,000	820,462
VK CLO Ltd.		
2013-1A due 04/14/25 ^{2,6,9}	2,300,000	815,750
res XXV CLO Ltd. 2013-3A due 01/17/24 ^{6,9}	1,750,000	800,186
euka Park CLO Ltd.	1,700,000	000,100
2013-1A due 10/21/24 ^{2,8,9}	1,500,000	721,053
IFC Funding 2014-IV Ltd.		
2014-4A, 6.28% due 10/17/26 ^{3,6}	1,000,000	701,000
	Face	
	Amount~	Value
ASSET BACKED SECURITIES ^{††} - 47.0% (continued)		
Collateralized Loan Obligation - 35.7% (continued)		
Resource Capital Corporation		
	720.000	692.071
2014-CRE2, 3.01% due 04/15/32 ^{2,3,6}	729,000 \$	683,071
ewstar Commercial Loan Funding LLC	729,000 \$ 500,000	683,071 455,030
ewstar Commercial Loan Funding LLC 2014-1A, 5.45% due 04/20/25 ^{2,38} 2013-1A, 5.95% due 09/20/23 ^{2,38}		455,030
ewstar Commercial Loan Funding LLC 2014-1A, 5.45% due 04/20/25 ^{2,3,6} 2013-1A, 5.95% due 09/20/23 ^{2,3,8} arathon CLO Ltd.	500,000 250,000	455,030 227,109
ewstar Commercial Loan Funding LLC 2014-14, 5.45% due 04/20/25 ^{7.38} 2013-1A, 5.95% due 09/20/23 ^{2,3,8} arathon CLO Ltd. due 02/21/25 ⁹	500,000	455,030 227,109
ewstar Commercial Loan Funding LLC 2014-1A, 5.45% due 04/20/25 ^{2.38} 2013-1A, 5.95% due 09/20/23 ^{2.38} arathon CLO Ltd. due 02/21/25 ³ ctagon Loan Funding Ltd.	500,000 250,000 1,300,000	455,030 227,109 651,256
ewstar Commercial Loan Funding LLC 2014-1A, 5.45% due 04/20/25 ^{2,3,8} 2013-1A, 5.95% due 09/20/23 ^{2,3,8} larathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2,3,8}	500,000 250,000	455,030 227,109 651,256
ewstar Commercial Loan Funding LLC 2014-1.5, 1-5% due 04/20/25 ^{7,38} 2013-1A, 5.95% due 09/20/23 ^{2,3,8} arathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2,3,8} OA Summit CLO Limited	500,000 250,000 1,300,000 700,000	455,030 227,109 651,256 619,801
ewstar Commercial Loan Funding LLC 2014-18, 5.45% due 04/20/25 ^{2.58} 2013-1A, 5.95% due 09/20/23 ^{2.38} arathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2.38} OA Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{3.8} XT Capital CLO 2013-1 LLC	500,000 250,000 1,300,000 700,000 500,000	455,03(227,10) 651,256 619,80' 477,424
ewstar Commercial Loan Funding LLC 2014-1A, 5.45% due 04/20/25 ^{2.36} 2013-1A, 5.95% due 09/20/23 ^{2.3.6} 2013-1A, 5.95% due 09/20/23 ^{2.3.6} 2013-1A, 5.95% due 09/20/23 ^{2.3.6} 2014-1A, 6.00% due 11/18/26 ^{2.3.6} 0A Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{2.3.6} XT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{2.3.6}	500,000 250,000 1,300,000 700,000	455,03(227,10) 651,256 619,80' 477,424
ewstar Commercial Loan Funding LC 2014-14, 5.45% due 04/20/25 ^{2,38} 2013-1A, 5.95% due 09/20/23 ^{2,38} 2013-1A, 5.95% due 09/20/23 ^{2,38} 2013-1A, 5.95% due 09/20/23 ^{2,38} 2013-1A, 6.00% due 11/18/26 ^{2,38} 2014-1A, 6.00% due 11/18/26 ^{2,38} 2014-1A, 4.55% due 04/20/23 ^{2,38} XT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{2,38} ewstar Commercial Loan Trust	500,000 250,000 1,300,000 700,000 500,000	455,031 227,109 651,250 619,80 477,424 460,580
ewstar Commercial Loan Funding LC 2013-1A, 5.45% due 04/20/25 ^{2.36} 2013-1A, 5.95% due 09/20/25 ^{2.36} 2013-1A, 5.95% due 09/20/23 ^{2.36} arathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2.36} DA Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{3.8} XT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{2.36} ewstar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{2.36}	500,000 250,000 1,300,000 700,000 500,000	455,03(227,10)(651,25(619,80) 477,424 460,58(
ewstar Commercial Loan Funding LLC 2014-1A, 5.45% due 04/20/25 ^{2.58} 2013-1A, 5.95% due 09/20/23 ^{2.38} arathon CLO Ltd. due 02/21/26 ⁹ tagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2.38} OA Summit CLO Limited 2014-1A, 6.5% due 04/20/23 ^{2.58} XT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{2.38} ewstar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{2.38} CF CLO IV LLC	500,000 250,000 1,300,000 700,000 500,000 500,000	455,03(227,10) 651,25(619,80) 477,42- 460,58(458,56(
ewstar Commercial Loan Funding LC 2014-1A, 5.45% due 04/20/25 ^{2.36} 2013-1A, 5.95% due 09/20/23 ^{2.38} arathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2.36} DA Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{2.38} XT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{2.38} ewstar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{2.38} CF CLO IV LLC 2010-1A, 6.55% due 10/15/25 ^{2.38}	500,000 250,000 1,300,000 700,000 500,000	455,031 227,101 651,256 619,80 477,421 460,586
wstar Commercial Loan Funding LLC 2014-1A, 5.45% due 04/20/25 ^{2,36} 2013-1A, 5.95% due 09/20/23 ^{2,36} 2013-1A, 5.95% due 09/20/23 ^{2,36} 2013-1A, 5.95% due 09/20/23 ^{2,36} 21dayon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2,36} 2014-1A, 4.55% due 04/20/23 ^{2,36} XT Capital CLO 2013-1 LLC 2013-1A, 4.85% due 04/25/24 ^{2,36} wstar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{2,36} CF CLO IV LLC 2014-1A, 6.56% due 10/15/25 ^{2,36} FC Funding 2014 Ltd. 6.34% due 10/17/26	500,000 250,000 1,300,000 700,000 500,000 500,000	455,03 227,10 651,25 619,80 477,42 460,58 458,56
swstar Commercial Loan Funding LLC 2013-1A, 5.95% due 04/20/23 ^{2,3,6} 2013-1A, 5.95% due 09/20/23 ^{2,3,6} 2013-1A, 5.95% due 09/20/23 ^{2,3,6} 2013-1A, 5.95% due 09/20/23 ^{2,3,6} 2014-1A, 6.00% due 11/18/26 ^{2,3,6} 2014-1A, 6.00% due 11/18/26 ^{2,3,6} 2014-1A, 4.55% due 04/20/23 ^{2,3,6} XT Capilal CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{2,3,6} 2014-1A, 4.86% due 04/25/24 ^{2,3,6} 2007-1A, 3.13% due 09/30/22 ^{2,3,6} CF CLO IV LLC 2013-1A, 6.86% due 10/15/25 ^{2,3,6} FC Funding 2014 Ltd. 6.34% due 10/17/26 est CLO Ltd.	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000	455,03 227,10 651,25 619,80 477,42 460,58 458,56 428,12
wistar Commercial Loan Funding LLC 2014-1A, 5.45% due 04/20/25 ^{2,36} 2013-1A, 5.95% due 09/20/23 ^{2,36} srathon CLO Ltd. due 02/21/25 ⁹ stagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2,38} DA Summit CLO Limited 2014-1A, 4.50% due 04/20/23 ^{2,36} CT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/20/23 ^{2,36} CT Capital CLO 2013-1 LLC 2013-1A, 3.13% due 09/30/22 ^{2,38} WStar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{2,38} FC CLO IV LLC 2014-1A, 6.58% due 10/15/25 ^{2,36} FC F C IV IV LC 2014-1A, 6.58% due 10/15/25 ^{2,36} FC F Unding 2014 Ltd. 6.34% due 10/17/26 est CLO Ltd.	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000	455,03 227,10 651,25 619,80 477,42 460,58 458,56 428,12
investar Commercial Loan Funding LLC 2014-1.6, 5.45% due 04/20/25 ^{2,36} 2013-1.4, 5.95% due 09/20/23 ^{2,36} 2013-1.4, 5.95% due 09/20/23 ^{2,36} 2013-1.4, 5.95% due 09/20/23 ^{2,36} 2014-1.4, 6.00% due 11/18/26 ^{2,36} 2014-1.4, 6.00% due 11/18/26 ^{2,36} 2014-1.4, 4.55% due 04/20/23 ^{2,36} CT Capital CLO 2013-1 LLC 2013-1.4, 4.86% due 04/25/24 ^{2,36} WeStar Commercial Loan Trust 2007-1.4, 3.13% due 09/30/22 ^{2,36} EF CLO IV LLC 2014-1.4, 6.58% due 10/15/25 ^{2,36} FC Funding 2014 Ltd. 6.34% due 10/17/26 8st CLO Ltd. 2013-1.4 due 11/07/25 ^{5,3} blub Capital Partners CLO Ltd.	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000 1,350,000	455,03 227,10 651,25 619,80 477,42 460,58 458,56 428,12 350,50
wstar Commercial Loan Funding LIC 2014-1A, 5.45% due 04/20/25 ^{2,36} 2013-1A, 5.95% due 09/20/23 ^{2,36} arathon CLO Ltd. due 02/21/25 ⁹ tagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2,36} DA Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{2,36} KT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{2,36} wStar Commercial Loan Trust 2013-1A, 3.13% due 09/30/22 ^{2,36} FC CLO IV LLC 2014-1A, 5.58% due 10/15/25 ^{2,36} FC FC LOI VL LC 2014-1A, 6.58% due 10/15/25 ^{2,36} FC FUNDING 2014 Ltd. 6.34% due 10/17/26 est CLO Ltd. 2013-1A due 11/07/25 ^{6,3} Jub Capital Partners CLO Ltd. 2013-1A due 11/07/25 ^{6,3} Jub Capital Partners CLO Ltd.	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000	455,030 227,101 651,251 619,801 477,422 460,586 458,566 428,122 350,506
ewstar Commercial Loan Funding LLC 2013-1A, 5.95% due 04/20/25 ^{2.36} 2013-1A, 5.95% due 09/20/23 ^{2.36} arathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2.36} 0A Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{2.36} XT Capital CLO 2013-1 LLC 2013-1A, 4.56% due 04/25/24 ^{2.36} EWStar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{2.36} CF CLO IV LLC 2013-1A, 5.55% due 10/15/25 ^{2.36} FFC Funding 2014 Ltd. 6.34% due 10/17/26 est CLO Ltd. 2013-1A due 11/07/25 ^{6.9} olub Capital Partners CLO Ltd. 2013-1A, 4.91% due 04/25/26 ^{2.36} arathon CLO ItLd.	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000 1,350,000	455,030 227,108 651,256 619,801 477,424 460,580 458,568 428,121 350,500 301,713
ewstar Commercial Loan Funding LIC 2013-1A, 5.45% due 04/20/20 ^{23,38} arathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.09% due 11/18/26 ^{23,58} OA Summit CLO Limited 2014-1A, 6.00% due 11/18/26 ^{23,58} OA Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{3,58} XT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{3,58} ewstar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{2,58} OF CLO IV LLC 2013-1A, 6.58% due 10/15/25 ^{2,58} IFC Funding 2014 Ltd. 6.34% due 10/17/26 est CLO Ltd. 2013-1A due 11/07/26 ⁸⁰ Olub Capital Partners CLO Ltd. 2013-1A due 11/07/25 ⁸⁰ Olub Capital Partners CLO Ltd. 2014-18A, 4.71% due 04/25/26 ^{2,3,6} arathon CLO II Ltd.	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000 1,350,000	455,030
ewstar Commercial Loan Funding LLC 2014-1A, 5.45% due 04/20/25 ^{2.36} 2013-1A, 5.95% due 09/20/23 ^{2.36} aratino LO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2.36} OA Summit CLO Limited 2014-1A, 6.59% due 04/20/23 ^{2.36} XT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/20/23 ^{2.36} XT Capital CLO 2013-1 LLC 2013-1A, 4.36% due 09/20/22 ^{2.36} CF CLO IV LLC 2013-1A, 3.13% due 09/30/22 ^{2.36} CF CLO IV LLC 2014-1A, 6.58% due 10/15/25 ^{2.36} IFC Funding 2014 Ltd. 6.34% due 10/17/26 est CLO Ltd. 2013-1A due 11/07/25 ^{6.3} olub Capital Partners CLO Ltd. 2014-18, 4.71% due 04/25/26 ^{2.36} aratino LO II Ltd. 2005-2A due 12/20/19 ^{11.3.58} aratino LO II Ltd. 2005-2A due 12/20/19 ^{11.3.58} aratino CLO II Ltd.	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000 1,350,000	455,030 227,108 651,256 619,801 477,424 460,580 458,566 428,121 350,500 301,713 269,424
ewstar Commercial Loan Funding LLC 2013-1A, 5.95% due 04/20/25 ^{2.36} 2013-1A, 5.95% due 09/20/23 ^{2.38} arathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2.36} DA Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{2.36} XT Capital CLO 2013-1 LLC 2013-1A, 4.56% due 04/25/24 ^{2.38} ewstar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{2.38} CF CLO IV LLC 2014-1A, 6.56% due 10/15/25 ^{2.38} FC FUNDING 2014-1A, 6.56% due 10/15/25 ^{2.38} FC FUNDING 2014-1A, 6.56% due 10/15/25 ^{2.38} est CLO Ltd. 2013-1A due 11/07/25 ³ olub Capital Partners CLO Ltd. 2013-1A, 4.18 due 04/25/26 ^{2.38} arathon CLO II Ltd. 2014-1A, 6.56% due 10/15/26 ^{2.38} arathon CLO II Ltd. 2014-1A, 6.59% due 10/15/26 ^{2.38} arathon CLO II Ltd. 2015-25-26 due 12/20/19 ^{111,3.89} btal Collateralized Loan Obligation 'ansportation - 5.0%	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000 1,350,000 300,000	455,030 227,105 651,256 619,800 477,424 460,580 458,560 428,127 350,500 301,713 269,424
ewstar Commercial Loan Funding LCC 2014-1A, 5.45% due 04/20/23 ^{2,3,6} 2013-1A, 5.95% due 09/20/23 ^{2,3,6} arathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2,3,6} OA Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{2,3,6} XT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{3,6} EVENTA COMMERCIAL CONTROLL CONT	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000 1,350,000 300,000	455,030 227,108 651,256 619,801 477,424 460,580 458,566 428,121 350,500 301,713 269,424 3 120,840,196
ewstar Commercial Loan Funding LCC 2013-1A, 5.95% due 04/20/25 ^{2.38} 2013-1A, 5.95% due 09/20/23 ^{2.38} arathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.90% due 11/18/26 ^{2.38} OA Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{2.38} XT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{2.38} ewstar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{2.38} CF CLO IV LC 2013-1A, 5.55% due 10/15/25 ^{2.38} IFC Funding 2014 Ltd. 6.34% due 10/17/26 feet CLO Ltd. 2013-1A due 11/07/25 ⁸ 0lub Capital Partners CLO Ltd. 2013-1A due 11/07/25 ⁸ olub Capital Partners CLO Ltd. 2013-1A, 4.1% due 04/25/26 ^{2.38} arathon CLO It Ld. 2013-1A, 3.13% due 12/20/19 ^{111,13,89} otal Collateralized Loan Obligation ransportation 5.0% pollo Aviation Securitization Equity Trust 2014-1, 7.50% due 12/15/29 ⁹	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000 1,350,000 300,000	455,030 227,109 651,256 619,801 477,424 460,580 458,568 428,121 350,500 301,713 269,424
ewstar Commercial Loan Funding LLC 2013-1A, 5.95% due 04/20/23 ^{2,3,6} 2013-1A, 5.95% due 09/20/23 ^{2,3,6} laration CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{2,3,6} OA Summit CLO Limited 2014-1A, 4.55% due 04/20/23 ^{2,3,6} XT Capital CLO 2013-1 LLC 2013-1A, 4.85% due 04/25/24 ^{3,6} ewstar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{2,3,6} CF CLO VLC 2014-1A, 6.58% due 10/15/25 ^{2,3,6} IFC Funding 2014 Ltd. 6.34% due 10/17/26 fest CLO Ltd. 2013-1A due 11/07/25 ^{6,9} olub Capital Partners CLO Ltd. 2014-1A, 4.71% due 04/25/26 ^{2,3,6} arathon CLO II Ltd. 2014-1A, 4.71% due 04/25/26 ^{2,3,6} arathon CLO II Ltd. 2015-3 due 1/2019 ^{111,1,3,9} otal Collateralized Loan Obligation ransportation - 5.0% pollo Aviation Securitization Equity Trust 2014-1, 5.13% due 12/15/29 ⁹ ipichanes Pass Through Trust	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000 1,350,000 3,000,000 3,000,000 3,487,179 1,743,590	455,03(227,108 651,25(619,801 477,424 460,58(458,568 428,121 350,500 301,713 269,424 1,095,641 1,095,641
ewstar Commercial Loan Funding LLC 2013-1A, 5.95% due 04/20/23 ^{2,3,6} arathon CLO Ltd. due 02/21/25 ⁹ ctagon Loan Funding Ltd. 2014-1A, 6.90% due 11/18/26 ^{2,3,6} OA Summit CLO Limited 2014-1A, 4.05% due 04/20/23 ^{2,3,6} XT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{2,3,6} Ewstar Commercial Loan Trust 2017-1A, 3.13% due 09/30/22 ^{2,3,6} CF CLO IV LLC 2013-1A, 3.13% due 09/30/22 ^{2,3,6} IFC Funding 2014 Ltd. 6.34% due 10/17/25 erst CLO Ltd. 2013-1A due 11/07/25 ^{2,9} olub Capital Partners CLO Ltd. 2013-1A, 4.95% due 04/25/26 ^{2,3,6} arathon CLO Ltd. 2013-1A, 4.01/17/25 ^{2,9} olub Capital Partners CLO Ltd. 2013-1A, 5.95% due 12/15/29 ^{2,3,6} arathon CLO Ltd. 2014-15, 6.95% due 12/15/29 ^{2,3,6} arathon CLO Ltd. 2014-15, 6.95% due 12/15/29 ^{2,3,6} arathon CLO Ltd. 2014-15, 6.95% due 12/15/29 ^{2,3,6} arathon CLO Ltd. 2014-15, 13% due 12/15/29 ^{2,3,6} arathon CLO Med due 12/15/29 ^{2,3,6}	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000 1,350,000 300,000	455,030 227,108 651,256 619,801 477,424 460,580 458,566 428,121 350,500 301,713 269,424 3 120,840,196
Dctagon Loan Funding Ltd. 2014-1A, 6.00% due 11/18/26 ^{23,5} 2014-1A, 4.50% due 04/20/23 ^{23,6} 2014-1A, 4.55% due 04/20/23 ^{23,6} VNT Capital CLO 2013-1 LLC 2013-1A, 4.86% due 04/25/24 ^{23,5} VewStar Commercial Loan Trust 2007-1A, 3.13% due 09/30/22 ^{23,6} WCF CLO IV LLC 2014-1A, 6.58% due 10/15/25 ^{23,5} IFCF Funding 2014 Ltd.	500,000 250,000 1,300,000 700,000 500,000 500,000 500,000 500,000 1,350,000 3,000,000 3,000,000 3,487,179 1,743,590	455,03 227,10 651,25 619,80 477,42 460,58 458,56 428,12 350,50 301,71 269,42 120,840,19 3,459,28 1,695,64

	Face Amount~	Value
ASSET BACKED SECURITIES ^{††} - 47.0% (continued)		
Transportation - 5.0% (continued) Apollo Aviation Securitization Equity Trust 2016-1		
2016-1A, 9.20% due 03/17/36 ^{2,6,8}	2,291,750	\$ 2,314,668
Stripes 2013-1 A1, 4.01% due 03/20/23 ^{†††}	1,782,432	1,730,807
Turbine Engines Securitization Ltd.	1,702,432	1,730,007
2013-1A, 6.38% due 12/13/48 ⁷	775,681	708,900
Rise Ltd.	421,875	414,570
2014-1AB, 6.50% due 02/12/39 ^{†††} BBAM Acquisition Finance	421,875	414,570
5.38% due 09/17/18	317,151	315,565
Bush Truck Leasing LLC		
2011-AA, 5.00% due 09/25/18 ^{2,7} Total Transportation	4,235	4,221 16,947,498
Collateralized Debt Obligation - 4.7%		10,947,496
Gramercy Real Estate CDO Ltd.		
2007-1A, 1.10% due 08/15/56 ^{3,8}	3,930,221	3,681,625
FDF II Ltd.	2 000 000	2.022.477
2016-2A, 7.70% due 05/12/31 ⁶ FDF I Ltd.	3,000,000	3,033,177
2015-1A, 6.88% due 11/12/30 ²⁶	2,000,000	2,003,439
2015-1A, 7.50% due 11/12/30 ⁶	1,000,000	1,008,073
Anchorage Credit Funding 1 Ltd. 2015-1A, 6.30% due 07/28/30 ^{2,7}	3,000,000	3,000,385
N-Star REL CDO VIII Ltd.	3,000,000	3,000,385
2006-8A, 0.85% due 02/01/41 ^{3,6}	2,200,000	2,120,798
Highland Park CDO I Ltd.	4.450.004	4.050.000
2006-1A, 1.23% due 11/25/51 ^{2,3,8} SRERS Funding Ltd.	1,159,924	1,058,966
2011-RS, 0.73% due 05/09/46 ^{3,6}	196,873	191,579
Total Collateralized Debt Obligation		16,098,042
Other - 0.7%		
Emerald Aviation Finance Ltd.	4 040 047	4 242 005
2013-1, 6.35% due 10/15/38 ^{2,8,8} Glenn Pool Oil & Gas Trust	1,312,017	1,313,985
6.00% due 08/02/21 ^{ttt}	1,095,960	979,968
Total Other		2,293,953
Financial - 0.4%		
NCBJ 2015-1 A 5.88% due 07/08/22 ^{†††,1}	1,500,000	1,500,000
5.66% due 07/06/22****	1,500,000	1,500,000
	Face	
	Amount~	Value
ASSET BACKED SECURITIES ^{††} - 47.0% (continued)		
Aircraft - 0.4% Castlelake Aircraft Securitization Trust		
2014-1, 7.50% due 02/15/29 ⁸	1,401,612	\$ 1,388,998
Credit Cards - 0.1%		
Credit Card Pass-Through Trust	247.405	054 000
2012-BIZ, 0.00% due 12/15/49 ⁶ Total Asset Backed Securities	317,105	254,328
(Cost \$166,534,366)		159,323,014
SENIOR FLOATING RATE INTERESTS ^{†1,3} - 37.9%		
Consumer, Non-cyclical - 7.5%		
American Seafoods Group LLC / American Seafoods Finance, Inc. 6.02% due 08/19/21	2,119,765	2,056,171
Copernicus Group, Inc.	2,110,100	2,000,171
6.00% due 08/15/22	2,000,000	1,989,999
AT Home Holding III		
AT Home Holding III 5.00% due 06/03/22	2,000,000 1,975,000	1,989,999 1,960,187
AT Home Holding III	1,975,000	1,960,187
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC	1,975,000 1,784,233	1,960,187 1,744,088
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22	1,975,000 1,784,233 1,714,014	1,960,187 1,744,088 1,662,594
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22	1,975,000 1,784,233	1,960,187 1,744,088
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23	1,975,000 1,784,233 1,714,014	1,960,187 1,744,088 1,662,594
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings	1,975,000 1,784,233 1,714,014 78,676 1,650,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 2.76% due 06/22/22 All Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21 ^{HT.1}	1,975,000 1,784,233 1,714,014 78,676	1,960,187 1,744,088 1,662,594 77,422
AT Home Holding III 5.00% due 08/03/22 Pelican Products, inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21 ^{111,1} Bauer Performance Sports	1,975,000 1,784,233 1,714,014 78,676 1,650,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 2.76% due 06/22/22 ATRIVED Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21 ^{HL-1} Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp.	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 2.76% due 06/22/22 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21†#1* Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21†#1*	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 976,458
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 2.76% due 06/22/22 2.76% due 06/22/23 American Academy Holdings 6.25% due 05/17/21 ^{111,1} Bauer Performance Sports 4.50% due 04/30/21 ^{111,1} The Holding Corp. 7.00% due 04/30/21 ^{111,1} 7.25% due 04/30/21 ^{111,1}	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 2.76% due 06/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21*** Bauer Performance Sports 4.50% due 04/15/21 IHC Holding Corp. 7.00% due 04/30/21*** 7.25% due 04/30/21*** 7.25% due 04/30/21*** 17.25% due 04/30/21*** 17.25% due 04/30/21*** 17.25% due 04/30/21*** 18.50% due 04/30/21*** 19.50% due 04/30/21***	1,975,000 1,784,233 1,714,014 78,676 1,850,000 1,600,000 1,575,000 990,000 190,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 2.76% due 06/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21 ^{111,1} Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21 ^{111,1} 7.25% due 04/30/21 ^{111,1} Affordable Care Holding 5.75% due 10/24/22 CPM Holdings	1,975,000 1,784,233 1,714,014 78,676 1,850,000 1,600,000 1,575,000 990,000 190,000 995,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21 ¹¹¹⁻¹ Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21 ¹¹¹⁻¹ 7.25% due 04/30/21 ¹¹¹⁻¹ 7.25% due 04/30/21 ¹¹¹⁻¹ 7.55% due 04/30/21 ¹¹¹⁻¹ 7.55% due 04/30/21 ¹¹¹⁻¹ 7.55% due 04/30/21 ¹¹¹⁻¹ 7.55% due 04/30/21 ¹¹¹⁻¹ 8.10rdable Care Holding 5.75% due 10/24/22 CPM Holdings 6.00% due 04/11/22	1,975,000 1,784,233 1,714,014 78,676 1,850,000 1,600,000 1,575,000 990,000 190,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 2.76% due 06/22/22 (2.76% due 06/22/23 (3.76% due 06/22/23 (3.76% due 06/22/23 (3.76% due 06/27/23 American Academy Holdings 6.25% due 05/17/21 ^{111,1} Bauer Performance Sports 4.50% due 04/15/21 IHC Holding Corp. 7.00% due 04/30/21 ^{111,1} 7.25% due 04/30/21 ^{111,1} Affordable Care Holding 5.75% due 10/24/22 CPM Holdings 6.00% due 04/11/22 CPM Holdings 6.00% due 04/11/22	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240 995,000
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 2.76% due 08/22/22 0.76% due 07/29/23 American Academy Holdings 6.25% due 05/17/21*** Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21*** 7.00% due 04/30/21*** 7.25% due 04/30/21*** 7.25% due 04/30/21*** 7.67% due 04/30/21**	1,975,000 1,784,233 1,714,014 78,676 1,850,000 1,600,000 1,575,000 990,000 190,000 995,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21*** Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21*** 7.25% due 04/30/21*** 7.25% due 04/30/21*** 7.5% due 04/30/21*** 7.5% due 10/24/22 CPM Holding Sons 6.00% due 04/11/22 Sho Holding I Corp. 6.00% due 04/11/22 Hanger, Inc. 11.50% due 08/01/19	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240 995,000
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21†** Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21†** 7.25% due 04/30/21†** 7.25% due 04/30/21†** 7.55% due 04/30/21†** Mfordable Care Holding 5.75% due 10/24/22 CPM Holdings 6.00% due 04/11/22 Sho Holding I Corp. 6.00% due 10/27/22 Hanger, Inc. 11.50% due 08/01/19	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 995,000 1,000,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240 995,000 994,950 990,025
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 2.76% due 06/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21 ^{11,11} Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21 ^{111,1} 7.25% due 04/30/21 ^{111,1} Affordable Care Holding 5.75% due 10/24/22 CPM Holdings 6.00% due 04/11/22 Sho Holding I Corp. 6.00% due 04/11/22 Hanger, Inc. 11.50% due 08/01/19 CTI Foods Holding Co. LLC 8.25% due 08/01/19 CTI Foods Holding Co. LLC	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 995,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240 995,000 994,950
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21†** Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21†** 7.25% due 04/30/21†** 7.25% due 04/30/21†** 7.55% due 04/30/21†** Mfordable Care Holding 5.75% due 10/24/22 CPM Holdings 6.00% due 04/11/22 Sho Holding I Corp. 6.00% due 10/27/22 Hanger, Inc. 11.50% due 08/01/19	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 995,000 1,000,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240 995,000 994,950 990,025
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21*** Bauer Performance Sports 4.50% due 04/15/21 HC Holding Corp. 7.00% due 04/30/21*** 7.25% due 04/30/21*** 7.25% due 04/30/21*** 7.25% due 04/30/21*** 7.25% due 04/30/21*** 8.16/ordable Care Holding 5.75% due 10/24/22 CPM Holding So. 6.00% due 04/11/22 Sho Holding Corp. 1.50% due 08/01/19 CTI Foods Holding Co. LLC 8.25% due 08/02/82/1 Arctic Glacier Holdings, Inc. 6.00% due 05/10/19 Lineage Logisties LLC	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 995,000 1,000,000 1,105,000 1,105,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240 995,000 994,950 990,025 980,000 977,926
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21†** Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21†** 7.25% due 04/30/21†** 7.25% due 04/30/21†** 7.55% due 04/30/21†** 17.55% due 04/30/21†** 18.104 due 04/30/21 Sho Holdings 6.00% due 04/11/22 Sho Holding I Corp. 6.00% due 04/11/22 Sho Holding I Corp. 6.10% due 08/01/19 CTI Foods Holding OCLC 8.25% due 08/28/21 Artic Glacier Holdings, Inc. 6.00% due 05/10/19 Lineage Logistics LLC 4.46% due 04/07/21	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 995,000 1,000,000 1,000,000 1,000,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240 995,000 994,950 990,025 980,000 977,925
AT Home Holding III 5.00% due 06/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 06/22/22 2.76% due 06/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21 ^{111,1} Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21 ^{111,1} 7.25% due 04/30/21 ^{111,1} 7.25% due 04/30/21 ^{111,1} 7.5% due 04/30/21 ^{111,1} 7.5% due 04/30/21 ^{111,1} 7.5% due 04/30/21 ^{111,1} 7.5% due 04/30/21 ^{111,1} 7.15% due 06/26/21 7.150% due 08/01/19 CTI Foods Holding Co. LLC 8.25% due 06/26/21 7.150% due 08/26/21	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 1,000,000 1,000,000 1,105,000 981,141 945,166	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240 995,000 994,950 990,025 980,000 977,925 963,971
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21III-1 Bauer Performance Sports 4.50% due 05/17/21III-1 Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21III-1 7.25% due 04/30/21III-1 7.25% due 04/30/21III-1 8.75% due 10/24/22 CPM Holdings 6.00% due 04/11/22 Sho Holding I Corp. 6.00% due 04/11/22 Sho Holding I Corp. 6.10% due 08/01/19 CTI Foods Holding Co. LLC 8.25% due 08/28/21 Artic Glacier Holdings, Inc. 6.00% due 05/10/19 Lineage Logistics LLC 4.46% due 04/07/21	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 995,000 1,000,000 1,105,000 1,105,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240 995,000 994,950 990,025 980,000 977,926
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21 Ht.1 Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. HIC Holding Corp. 1.00% due 04/30/21 Ht.1 7.25% due 04/30/21 Ht.1 7.25% due 04/30/21 Ht.1 7.25% due 04/30/21 Ht.1 7.25% due 04/30/22 Ht.1 7.25% due 04/30/22 Ht.1 Souther State Holdings 6.00% due 04/30/2 Ht.1 Souther State Holdings 6.00% due 04/30/2 Ht.1 Souther State Holding Corp. 1.15.0% due 08/01/19 CTI Foods Holding Co. LLC 8.25% due 08/28/21 Arctic Glacier Holdings, Inc. 6.00% due 05/10/19 Lineage Logistics LLC 4.46% due 04/07/21 ABB Concise Optical Group LLC 6.50% due 05/27/21 ABB Concise Optical Group LLC 6.50% due 05/12/21 ABB Concise Optical Group LLC 6.00% due 05/12/21	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 1,000,000 1,000,000 1,105,000 981,141 945,166	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 978,458 189,240 995,000 994,950 990,025 980,000 977,925 963,971
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21†** Bauer Performance Sports 4.50% due 05/17/21†** HIC Holding Corp. 7.00% due 04/30/21†** 7.25% due 04/30/21†** 7.25% due 04/30/21†** 7.25% due 04/30/21†** 8.75% due 04/30/21†** 9.75% due 04/30/21†** 17.50% due 04/30/21†** 18.75% due 10/24/22 CPM Holdings 6.00% due 04/11/22 Sho Holding I Corp. 6.00% due 04/17/22 Hanger, Inc. 11.50% due 08/01/19 CTI Foods Holding S. Inc. 6.00% due 08/01/19 CTI Foods Holdings, Inc. 6.00% due 05/10/19 Lineage Logistics LLC 4.46% due 04/07/21 ABG Intermediate Holdings 2 LLC 5.50% due 06/72/21 ABG Cintermediate Holdings 2 LLC 5.50% due 06/15/23 Parts Town	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 1,000,000 1,105,000 981,141 945,166 913,926 850,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 976,458 189,240 995,000 994,950 990,025 980,000 977,925 963,971 926,263 906,313 852,661
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21*** Bauer Performance Sports 4.50% due 04/15/21 HIC Holding Corp. 7.00% due 04/30/21*** 1/1.25% due 04/30/21*** 1/1.25% due 04/30/21** 1/1.25% due 06/30/21* 1/1.25% due 06/30/21 1/1.25% due 06/30/22	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 995,000 1,000,000 1,105,000 981,141 945,166	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 976,458 189,240 995,000 994,950 990,025 980,000 977,925 963,971 926,263
AT Home Holding III 5.00% due 08/03/22 Pelican Products, Inc. 5.25% due 04/10/20 Chef's Warehouse Parent LLC 5.75% due 08/22/22 2.76% due 08/22/22 Give and Go Prepared Foods Corp. 6.50% due 07/29/23 American Academy Holdings 6.25% due 05/17/21†** Bauer Performance Sports 4.50% due 05/17/21†** HIC Holding Corp. 7.00% due 04/30/21†** 7.25% due 04/30/21†** 7.25% due 04/30/21†** 7.25% due 04/30/21†** 8.75% due 04/30/21†** 9.75% due 04/30/21†** 17.50% due 04/30/21†** 18.75% due 10/24/22 CPM Holdings 6.00% due 04/11/22 Sho Holding I Corp. 6.00% due 04/17/22 Hanger, Inc. 11.50% due 08/01/19 CTI Foods Holding S. Inc. 6.00% due 08/01/19 CTI Foods Holdings, Inc. 6.00% due 05/10/19 Lineage Logistics LLC 4.46% due 04/07/21 ABG Intermediate Holdings 2 LLC 5.50% due 06/72/21 ABG Cintermediate Holdings 2 LLC 5.50% due 06/15/23 Parts Town	1,975,000 1,784,233 1,714,014 78,676 1,650,000 1,600,000 1,575,000 990,000 190,000 995,000 995,000 1,000,000 1,105,000 981,141 945,166 913,926 850,000	1,960,187 1,744,088 1,662,594 77,422 1,637,625 1,584,929 1,263,938 976,458 189,240 995,000 994,950 990,025 980,000 977,925 963,971 926,263 906,313 852,661

	Face Amount~	Value
ENIOR FLOATING RATE INTERESTS ^{(1,3} - 37.9% (continued) onsumer, Non-cyclical - 7.5% (continued)		
ES Global Talent		
6.50% due 10/03/19 te Aid Corp.	327,443	\$ 291,425
5.75% due 08/21/20	100,000	100,219
rgus Group International, Inc. 15.00% due 12/31/19 ^{ttt,1}	57,434	80,311
13.75% due 09/07/16 ^{ttt.1}	155,450	
otal Consumer, Non-cyclical echnology - 6.6%		25,491,883
BCO Software, Inc.		
6.50% due 12/04/20 sight Venture	2,414,484	2,353,107
7.25% due 07/15/21 ^{ttt.1}	1,650,000 GBP	2,137,397
werSchool, Inc. 5.88% due 07/30/21 ^{##,1}	992,500	992,500
6.00% due 07/30/21**** 6.00% due 07/30/21****	585,060	585,060
6.38% due 07/30/21	250,000	247,500
3.71% due 07/31/22 arbortouch Payments LLC	175,000	175,000
7.00% due 05/31/22	1,844,000	1,839,390
reenway Medical Technologies 6.00% due 11/04/20	1,695,902	1,629,473
oject Alpha Intermediate Holding, Inc.		
9.25% due 08/22/22 ^{ttt.1} G Investors Corp.	1,650,000	1,618,130
6.00% due 02/09/23	1,691,457	1,532,173
pect Software, Inc. 10.50% due 05/25/20	923,557	898,160
7.68% due 05/25/18 ^{†††,1}	458,333	446,429
PI Acquisition, Inc.		
5.50% due 08/17/22 parta Holding Corp.	1,316,782	1,280,017
6.50% due 07/28/20 ^{†††,1}	955,057	948,839
suchtunes Interactive 5.75% due 05/28/21	891,000	886,545
icron Technology, Inc.		
6.64% due 04/26/22 RI Software LLC	825,000	832,904
5.25% due 06/23/21	742,500	737,859
olera LLC 3.63% due 03/03/21	745,433	650,975
obalLogic Holdings, Inc.	740,400	650,975
6.25% due 06/02/19	615,547	614,008
tive Network, Inc. 5.50% due 11/13/20	586,471	582,073
tvanced Computer Software		
10.50% due 01/31/23 eltek, Inc.	500,000	460,000
2.19% due 06/25/20 ^{ttt,1}	500,000	452,469
eridian Corp.		232,273
4.50% due 09/15/20	240 607	
	240,697	
otal Technology onsumer, Cyclical - 6.5%	240,697	22,132,281
otal Technology onsumer, Cyclical - 6.5% ears Holdings Corp.		22,132,281
otal Technology onsumer, Cyclical - 6.5%	2,564,158	
otal Technology onsumer, Cyclical - 6.5% ears Holdings Corp.		22,132,281
otal Technology onsumer, Cyclical - 6.5% ears Holdings Corp. 5.50% due 06/30/18 ENIOR FLOATING RATE INTERESTS!!.3 - 37.9% (continued)	2,564,158 Face	22,132,281
otal Technology namer, Cyclical - 6.5% pars Holdings Corp. 5.50% due 06/30/18 ENIOR FLOATING RATE INTERESTSI ^{1,3} - 37.9% (continued) passumer, Cyclical - 6.5% (continued)	2,564,158 Face	22,132,281 2,484,027
stal Technology nonsumer, Cyclical - 6.5% pars Holdings Corp. 5.50% due 06/30/18 ENIOR FLOATING RATE INTERESTS ^{(1) 3} - 37.9% (continued) ponsumer, Cyclical - 6.5% (continued) avistar, Inc. 6.50% due 08/07/20	2,564,158 Face	22,132,281 2,484,027
tal Technology nsumer, Cyclical - 6.5% aras Holdings Corp. 5.50% due 06/30/18 ENIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) avistar, Inc. 6.50% due 08/07/20 alk, Inc.	2,564,158 Face Amount- 2,382,995	22,132,281 2,484,027 Value \$ 2,243,590
tal Technology nsumer, Cyclical - 6.5% aras Holdings Corp. 5.50% due 06/30/18 INIOR FLOATING RATE INTERESTS ^{††,3} - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) vistar, Inc. 6.50% due 08/07/20 Ilk, Inc. 5.75% due 12/12/22	2,564,158 Face Amount-	22,132,281 2,484,027 Value \$ 2,243,590
tal Technology masumer, Cyclical - 6.5% ars Holdings Corp. 5.50% due 06/30/18 INIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) msumer, Cyclical - 6.5% (continued) vistar, Inc. 5.50% due 08/07/20 III, Inc. 5.75% due 12/12/22 vist Tire 2.25% due 11/102/20 ^{111,5}	2,564,158 Face Amount- 2,382,995	22,132,281 2,484,027 Value \$ 2,243,590 2,216,923
tal Technology nsumer, Cyclical - 6.5% aras Holdings Corp. 5.50% due 06/30/18 ENIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) onsumer, Cyclical - 6.5% (continued) vistar, inc. 6.50% due 08/07/20	2,564,158 Face Amount- 2,382,995 2,537,250	\$ 2,216,923 1,956,788
tal Technology masumer, Cyclical - 6.5% ars Holdings Corp. 5.50% due 06/30/18 INIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) msumer, Cyclical - 6.5% (continued) wistar, Inc. 6.50% due 08/07/20 iik, Inc. 7.57% due 12/12/22 avis Tire 8.25% due 11/02/20 ^{111,1} olt Barn Holdings, Inc. 5.30ACK Holdings	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000	\$ 2,243,590 2,216,922 1,956,788
tal Technology nsumer, Cyclical - 6.5% nars Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) vistar, Inc. 5.50% due 08/07/20 Ilk, Inc. 5.75% due 12/12/22 vis Tire 5.25% due 11/02/20 ^{111,5} tot Barn Holdings, Inc. 5.50% due 06/29/21 ^{111,1} 5 JACK Holdings 5.75% due 06/30/22	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000	\$ 2,243,590 2,216,922 1,956,788
tal Technology tars Holdings Corp. 5.50% due 06/30/18 ENIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) onsumer, Cyclical - 6.5% (continued) viviars, Inc. 6.50% due 08/07/20 IIK, Inc. 5.75% due 12/12/22 avis Tire 6.25% due 11/102/20 ^{11,1,3} to Barn Holdings, Inc.	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000	\$ 2,243,590 2,246,923 1,956,788 1,948,320
tal Technology onsumer, Cyclical - 6.5% (continued) onsumer, Cyclical - 6.5% (conti	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329	\$ 2,243,590 \$ 2,243,590 2,216,923 1,956,788 1,948,320 1,755,528
tal Technology masumer, Cyclical - 6.5% ars Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS!*3 - 37.9% (continued) Insumer, Cyclical - 6.5% (continued)	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261	\$ 2,243,590 \$ 2,246,923 1,956,788 1,948,320 1,755,528 1,272,858
tal Technology ars Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) visitar, Inc. 5.50% due 08/07/20 Ik, Inc. 7.57% due 12/12/22 vis Tire 2.52% due 11/02/20†11.1 01 Barn Holdings, Inc. 5.50% due 06/29/21†11.1 5.30ACK Holdings 5.75% due 06/30/22 Fitness International LLC 5.50% due 07/01/20 tional Vision, Inc. 5.75% due 03/11/22 cobs Entertainment, Inc.	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329	\$ 2,243,590 \$ 2,246,923 1,956,788 1,948,320 1,755,528 1,272,856 1,113,756
tal Technology nsumer, Cyclical - 6.5% ars Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{(1) 3} - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) vistar, Inc. 5.50% due 08/07/20 k, Inc. 5.50% due 12/12/22 vist Tire 6.25% due 11/02/20 ^{(1)1.1} of Barn Holdings, Inc. 5.50% due 06/29/21 ^{(1)1.1} of Barn Holdings, Inc. 5.50% due 06/30/22 Fitness International LLC 5.50% due 07/01/20 tional Vision, Inc. 5.75% due 07/01/20 tional Vision, Inc. 5.75% due 07/01/22 cobs Entertainment, Inc. 5.25% due 10/29/18 [Indirnal Pizza Ritchen, Inc.	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531	\$ 2,243,590 2,216,923 1,956,788 1,946,320 1,775,528 1,113,756 1,070,192
tal Technology ars Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) insumer, Cyclical - 6.5% (continued) visitar, Inc. 6.50% due 08/07/20 iik, Inc. 6.50% due 12/12/22 avis Tire 8.25% due 11/102/20 ^{111,1} of Barn Holdings, Inc. 5.50% due 06/29/21 ^{11,1} of JACK Holdings 5.75% due 06/30/22 Fitness International LLC 5.50% due 07/01/20 utonal Vision, Inc. 6.75% due 07/01/20 cobs Entertainment, Inc. 5.25% due 10/29/18 Ilifornia Pizza Kitchen, Inc. 7.09% due 08/23/22 Eye Doctor	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000	\$ 2,243,590 \$ 2,243,590 2,216,923 1,956,788 1,948,320 1,775,528 1,272,858 1,113,756 1,070,192 991,880
tal Technology ars Holdings Corp. 5,50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{(1),3} - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) visitar, Inc. 5,50% due 08/07/20 k, Inc. 5,75% due 08/07/22 vis Tire 5,25% due 11/02/20†11.3 ot Barn Holdings, Inc. 5,50% due 06/30/22 Fitness International LLC 5,50% due 06/30/22 Fitness International LLC 5,50% due 07/01/20 titonal Vision, Inc. 5,75% due 03/11/22 cobs Entertainment, Inc. 5,25% due 10/29/18 liffornia Pizza Kitchen, Inc. 7,00% due 08/23/22 Eye Doctor	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531	\$ 2,243,590 2,216,923 1,956,788 1,948,320 1,775,528 1,113,756 1,070,192 991,880
lal Technology ars Holdings Corp. 1.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) vistar, Inc. 1.50% due 08/07/20 k, Inc. 1.50% due 08/07/22 vis Tire 1.52% due 12/12/22 vis Tire 1.52% due 11/102/20†††,1 01 Barn Holdings, Inc. 1.50% due 06/29/21††1,1 1.50% due 06/29/21††1,1 1.50% due 06/20/22 Fitness International LLC 1.50% due 07/10/20 tional Vision, Inc. 1.50% due 07/10/20 tional Vision, Inc. 1.50% due 07/10/20 tional Vision, Inc. 1.50% due 08/20/22 Experimental Company (continued) 1.50% due 08/20/22 Experimental Company (continued) 1.50% due 08/10/22 Experimental Company (continued) 1.50% due 08/10/22 Experimental Company (continued) 1.50% due 08/10/22 Experimental Company (continued) 1.50% due 08/23/22 Experimental Company (continued) 1.50% due 08/25/22	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000	\$ 2,243,59 2,246,92 1,956,78 1,948,32 1,755,52 1,272,85 1,113,75 1,070,19 991,88
tal Technology ars Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) visitar, Inc. 5.50% due 08/07/20 ki, Inc. 5.75% due 08/07/20 vis Tire 2.55% due 11/02/20 ^{111,1} ot Barn Holdings, Inc. 5.50% due 06/20/21 ^{111,1} 3. JACK Holdings 7.75% due 06/20/21 ^{111,1} 3. JACK Holdings 7.75% due 06/30/22 Fitness International LLC 5.50% due 06/30/22 Fitness International LLC 5.50% due 07/01/20 tional Vision, Inc. 5.75% due 03/11/22 cobes Entertainment, Inc. 2.25% due 10/29/18 lifornia Pizza Kitchen, Inc. 7.00% due 08/23/22 Eye Doctor due 08/16/21 ^{111,19} y Bet Cyan Blue HoldCo 2.25% due 02/25/22 cean Retail Group	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP	\$ 2,243,590 2,246,92: 1,956,781 1,948,320 1,755,521 1,272,855 1,113,750 1,070,19: 991,888 984,690 856,088
tal Technology ars Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ¹¹⁻³ - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) vistar, Inc. 5.50% due 08/07/20 Ik, Inc. 7.57% due 12/12/22 vis Tire 2.25% due 11/10/220 ¹¹¹⁻¹ of Barn Holdings, Inc. 5.50% due 06/29/21 ¹¹¹⁻¹ of Barn Holdings, Inc. 5.50% due 06/29/21 ¹¹¹⁻¹ SI JACK Holdings 7.75% due 06/30/22 Fitness International LLC 5.50% due 07/01/20 tional Vision, Inc. 7.5% due 03/11/22 cobs Entertainment, Inc. 2.5% due 10/29/18 Ilifornia Pizza Kitchen, Inc. 7.0% due 08/23/22 Eye Doctor 4.00% due 08/23/22 Eye Doctor 5.50% due 07/25/22 Ceena Retail Group 5.55% due 08/21/22	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895	\$ 2,243,59(2,246,92: 1,956,78(1,948,32(1,755,52(1,272,85(1,113,75(1,070,19; 991,88(984,69(856,08(685,176(
lal Technology ars Holdings Corp. 1.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) visitar, Inc. 1.50% due 08/07/20 k, Inc. 1.50% due 08/07/20 tyis Tire 1.25% due 11/02/22 vis Tire 1.25% due 11/02/20 ^{111,1} 1.50% due 06/29/21 ^{111,1} 1.50% due 06/29/21 ^{111,1} 1.50% due 06/30/22 Fitness International LLC 1.50% due 07/01/20 tional Vision, Inc. 1.75% due 03/11/22 obs Entertainment, Inc. 1.25% due 10/29/18 Illornia Pizza Kitchen, Inc. 1.00% due 08/23/22 Eye Doctor Use 08/16/21 ^{111,13} Vet Cyology 1.50% due 08/23/22 Eye Doctor Use 08/16/21 ^{111,13} Vet Cyology 1.50% due 08/23/22 Eye Doctor Use 08/16/21 ^{111,13} Vet Cyology 1.50% due 08/21/22 Eyes Doctor Use 08/16/21 ^{111,13} Vet Cyology 1.50% due 08/21/22 Eyes Doctor Use 08/16/21 ^{111,13} Vet Cyology 1.50% due 08/21/22 Eyes Dots, Inc. 1.50% due 08/19/20	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP	\$ 2,243,59(2,246,92: 1,956,78(1,948,32(1,755,52(1,272,85(1,113,75(1,070,19; 991,88(984,69(856,08(685,176(
al Technology ars Holdings Corp50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) sister, Inc50% due 08/07/20 k, Inc50% due 08/07/20 k, Inc50% due 12/12/22 viviant Holdings, Inc50% due 12/12/22 viviant Holdings, Inc50% due 12/12/22 viviant Holdings, Inc50% due 06/20/21 ^{11,13} to Barn Holdings, Inc50% due 06/30/22 Fitness International LLC .50% due 07/07/20 ional Vision, Inc75% due 07/07/20 ional Vision, Inc75% due 03/11/22 bost Entertrainment, Inc25% due 10/29/18 ifornia Pizza Kitchen, Inc00% due 08/23/22 Eye Doctor ue 08/16/21 ^{111,13} V Bet Cyan Blue HoldCo .25% due 08/25/22 erea Retail Group .25% due 08/21/22 bosts, Inc50% due 08/19/20 erea Retail Group .25% due 08/19/20	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370	\$ 2,243,59 2,246,92 1,956,78 1,948,32 1,755,52 1,272,85 1,113,75 1,070,19 991,88 984,69 856,08 685,17 498,92
al Technology ars Holdings Corp50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) ssumer, Cyclical - 6.5% (continued) vistar, Inc50% due 08/07/20 k, Inc75% due 08/07/22 vis Tire .225% due 11/02/20 ^{11,13} ol Barn Holdings, Inc50% due 06/29/21 ^{11,13} ol Barn Holdings, Inc50% due 06/29/21 ^{11,13} ol Barn Holdings, Inc50% due 07/01/20 vis Tire .25% due 10/30/22 Fitness International LLC .50% due 07/01/20 vional Vision, Inc75% due 09/30/22 Epic Barn Holdings .75% due 09/31/22 epic Barn Holdings .75% due 09/31/22 epic Barn Holding .75% due 09/31/20 epic	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000	\$ 2,243,59 2,243,59 2,216,92 1,956,78: 1,948,32 1,755,52 1,272,85: 1,113,75 1,070,19: 991,88: 984,69 856,08: 685,17: 498,92 494,53
al Technology ars Holdings Corp50% due 06/30/18 NIOR FLOATING RATE INTERESTS113 - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) visitar, Inc50% due 08/07/20 k, Inc75% due 12/12/22 vis Tire .75% due 12/12/22 vis Tire .75% due 11/02/20 ^{††,1} 10 Barn Holdings, Inc50% due 06/20/21 ^{††,1} 50% due 06/20/21 ^{††,1} 51 Barn Holdings, Inc75% due 06/30/22 Fitness International LLC .50% due 07/01/20 ional Vision, Inc75% due 07/01/20 ional Vision, Inc75% due 03/11/22 bobs Entertainment, Inc25% due 10/29/18 iffornia Pizza Kitchen, Inc00% due 08/23/22 Eye Doctor use 08/16/21 ^{††,15} v/ Bet Cyan Blue HoldCo .25% due 03/21/22 bobs, Inc50% due 08/21/22 bobs, Inc50% due 08/01/21 RA Auto Body .25% due 08/19/22	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371	\$ 2,243,59 2,243,59 2,216,92 1,956,78: 1,948,32 1,755,52 1,272,85: 1,113,75 1,070,19: 991,88: 984,69 856,08: 685,17: 498,92 494,53
al Technology ars Holdings Corp50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) susumer, Cyclical - 6.5% (continued) visitar, Inc50% due 08/07/20 k, Inc50% due 08/07/20 k, Inc75% due 12/12/22 vis Tire 1.25% due 11/10/2/20 ^{111,1} 10 Barn Holdings, Inc50% due 06/20/29/11 ^{11,1} 10 Barn Holdings, Inc50% due 06/20/22 Fitness International LLC .50% due 07/01/20 ional Vision, Inc75% due 03/11/22 bobs Entertainment, Inc25% due 03/29/11 illornia Pizza Kitchen, Inc00% due 08/23/22 Eye Doctor use 08/12/21 ^{111,15} Vet Cyon Blue HoldCo .25% due 02/25/22 cena Retail Group .25% due 03/1/22 bots, Inc50% due 08/1/22 bots, Inc50% due 08/1/22 bots, Inc50% due 08/1/22 bots, Inc50% due 09/1/22 bots, Inc50% due 09/1/22 bots, Inc50% due 09/1/22 bots, Inc50% due 09/1/20 ava Holding B.V00% due 09/19/20 ava Holding B.V00% due 09/19/22 kander Mann Solutions Ltd75% due 1/22/01/9	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000	\$ 2,243,59(2,243,59(2,243,59(2,216,92: 1,956,78(1,948,32(1,755,52(1,272,85(1,113,75(1,070,19: 991,88(984,69(856,08(685,17(498,92(494,53(460,000(
al Technology ars Holdings Corp50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{1/3} - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) vistar, Inc50% due 08/07/20 k, .15% due 12/12/22 vis Tire .25% due 11/02/20 ^{11/13} at Barn Holdings, Inc50% due 06/29/21 ^{11/13} b JACK Holdings .75% due 06/30/22 Fitness International LLC .50% due 07/01/20 tional Vision, Inc75% due 03/11/22 obs Entertainment, Inc25% due 10/29/18 Ifornia Pizza Kitchen, Inc00% due 08/23/22 Eye Doctor ue 08/16/21 ^{11/13} Bet Cyan Blue HoldCo .25% due 07/01/20 tools due 08/23/22 Eye Doctor ue 08/16/21 ^{11/13} Bet Cyan Blue HoldCo .25% due 00/31/22 bots Inc50% due 03/19/22 Eye Doctor ue 08/16/21 ^{11/13} Bet Cyan Blue HoldCo .25% due 00/19/22 bots Inc50% due 03/19/20 aya Holding B.V00% due 08/01/21 RA Auto Body .25% due 10/19/22 xander Mann Solutions Ltd75% due 12/20/19 Ididian Corp.	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090	\$ 2,243,590 2,246,922 1,956,780 1,948,320 1,755,520 1,272,850 1,113,751 1,070,192 991,880 984,690 856,080 685,170 498,92 494,530 460,000 319,220
tal Technology ars Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS***1-3-37.9% (continued) insumer, Cyclical - 6.5% (continued) insumer, Cyclical - 6.5% (continued) ivistar, inc. 5.50% due 06/07/20 k, k, inc. 5.75% due 12/12/22 ivis Tire 3.25% due 11/02/20***1 5.25% due 11/02/20***1 5.25% due 11/02/20***1 5.25% due 06/30/22 Fitness International LLC 5.50% due 06/30/22 Fitness International LLC 5.50% due 07/01/20 10/03/10/20	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090 300,000	\$ 2,243,590 2,243,590 2,246,923 1,956,786 1,948,320 1,755,526 1,272,856 1,113,756 1,070,192 991,880 984,696 856,086 685,176 498,921 494,530 460,000 319,226
Ital Technology ars Holdings Corp. 3.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ¹⁷³ - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) visitar, Inc. 3.50% due 08/07/20 ki, Inc. 3.75% due 08/07/20 ki, Inc. 3.75% due 12/12/22 vivis Tire 3.25% due 11/102/20 ^{111.1} of Barn Holdings, Inc. 5.0% due 06/29/21 ^{111.1} 3. JACK Holdings 3. JACK Holdings 5.50% due 06/30/22 Fitness International LLC 5.50% due 07/01/20 tional Vision, Inc. 3.75% due 08/30/22 Fitness International LLC 5.05% due 03/31/22 bits International LLC 5.25% due 03/31/22 bits International LCC 5.50% due 08/31/22 bits International LCC 5.50% due 08/11/21 bits International LCC 5.50% due 08/11/22 bits International LCC 5.50% due 08/11/22 bits International LCC 5.50% due 08/11/21 bits International LCC 5.50% due	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090	\$ 2,243,590 2,243,590 2,246,923 1,956,786 1,948,320 1,755,526 1,272,856 1,113,756 1,070,192 991,880 984,696 856,086 685,176 498,921 494,530 460,000 319,226
tal Technology ars Holdings Corp. 3.50% due 06/30/18 NIOR FLOATING RATE INTERESTS**13-37.9% (continued) insumer, Cyclical - 6.5% (continued) ivistar, inc. 3.50% due 08/07/20 k, ln. 5.75% due 12/12/22 ivis Tire 3.25% due 11/02/20**1 3.25% due 11/02/20**1 3.25% due 06/30/22 Fitness International LLC 5.50% due 07/01/20 itional Vision, inc. 3.75% due 06/30/22 Fitness International LLC 5.05% due 07/01/20 itional Vision, inc. 3.75% due 08/30/22 Eye Doctor 4.00% due 08/23/22 Eye Doctor 5.95% due 08/21/22 Bobs Inc. 5.95% due 08/21/23 Bobs Inc. 5.95% due 08/21/24 Bobs Inc. 5.95% due 08/2	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090 300,000 210,000	\$ 2,243,590 2,243,590 2,246,923 1,956,786 1,948,320 1,755,526 1,272,856 1,113,756 1,070,192 991,880 984,696 856,086 685,176 498,921 494,530 460,000 319,226
tal Technology masumer, Cyclical - 6.5% ars Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) msumer, Cyclical - 6.5% (continued) wistar, Inc. 5.0% due 08/07/20 Ik, Inc. 7.7% due 12/12/12 wistar, Inc. 5.25% due 11/02/20 ^{111,1} ol Barn Holdings, Inc. 5.50% due 11/02/20 ^{111,1} JACK Holdings JACK Hol	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090 300,000	\$ 2,243,590 \$ 2,243,590 2,216,923 1,956,786 1,948,320 1,755,526 1,272,856 1,113,756 1,070,192 991,880 984,696 856,086 685,175 498,921 494,530 460,000 319,225 289,500 210,893
tal Technology masumer, Cyclical - 6.5% ars Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) msumer, Cyclical - 6.5% (continued) wistar, Inc. 5.0% due 08/07/20 lik, Inc. 5.75% due 12/12/22 wist Tire 5.25% due 11/02/20 ^{111,1} 5.25% due 11/02/20 ^{111,1} 5.10% due 08/09/22 Tires sinternational LLC 5.0% due 08/39/21 tires 5.50% due 08/30/22 Fitness International LLC 5.50% due 09/11/20 tobus Entertainment, Inc. 5.25% due 10/28/18 liffornia Pizza Kitchen, Inc. 7.0% due 08/23/22 Eye Doctor due 08/16/21 ^{111,13} y Bet Cyan Blue HoldCo 5.25% due 09/19/20 tobus 08/16/21 ^{111,13} y Bet Cyan Blue HoldCo 5.25% due 03/19/20 tobus 10/19/20 tobus 10/1	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090 300,000 210,000	\$ 2,243,590 \$ 2,243,590 2,216,923 1,956,786 1,948,320 1,755,526 1,272,856 1,113,756 1,070,192 991,880 984,696 856,086 685,175 498,921 494,530 460,000 319,225 289,500 210,893
Ital Technology ars Holdings Corp. 1.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ¹¹³ - 37.9% (continued) nsumer, Cyclical - 6.5% (continued) vistar, Inc. 1.50% due 08/07/20 Ik, Inc. 1.50% due 08/07/20 Ik, Inc. 1.50% due 11/02/20 ^{111.1} of Barn Holdings, Inc. 1.50% due 08/02/21 ^{111.1} 1.50% due 06/20/21 ^{111.1} 1.50% due 06/20/21 ^{111.1} 1.50% due 06/20/21 ^{111.1} 1.50% due 06/20/21 ^{111.1} 1.50% due 06/20/22 1.50% due 11/02/20 (inc. 1.50% due 07/01/20 (inc. 1.75% due 07/01/20 1.50% due 08/23/22 1.50% due 08/21/22 1.50% due 08/19/21 1.50% due 08/19/22 1.50% due 08/01/21 1.50% due 08/01/21 1.50% due 08/01/20 1.50% d	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090 300,000 210,000 708,102	\$ 2,243,590 \$ 2,243,590 2,216,922 1,956,786 1,948,320 1,755,521 1,272,856 1,113,756 1,070,192 991,880 984,699 856,083 460,000 319,222 289,500 210,893
lat Technology ars Holdings Corp50% due 06/30/18 NIOR FLOATING RATE INTERESTS***13-37.9% (continued) nsumer, Cyclical- 6.5% (continued) vistar, Inc50% due 08/07/20 Ik, Inc50% due 08/29/21*** 15 JACK Holdings .50% due 08/29/21** 15 JACK Holdings .75% due 08/29/21** Inc50% due 08/29/21** Inc50% due 08/29/21** Inc50% due 09/19/20 Inc75% due 10/29/18 Illibrain Pizza Kithen, Inc70% due 08/29/22 Ibe Debot 15 JACK Holdings Inc50% due 08/29/22 Ibe Debot Inc50% due 08/29/22 Ibe Debot Inc50% due 08/29/22 Ibe Debot Inc50% due 08/21/22 Ibots, Inc50% due 08/19/20 Ibots, Inc50% due 08/19/20 Ibots Inc50% due 08/19/20 Ibots Inc50% due 08/19/20 Ibots Inc50% due 09/19/22 Ibots Inc50% due 09/19/22 Ibots Inc50% due 09/19/20 I	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 324,090 300,000 210,000 708,102	\$ 2,243,590 2,484,027 Value \$ 2,243,590 2,216,922 1,956,788 1,948,320 1,755,524 1,272,856 1,1113,756 1,070,192 991,880 984,690 856,084 685,174 498,922 494,530 460,000 319,225 289,500 210,893
tal Technology sammer, Cyclical - 6.5% aras Holdings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS***3 - 37.9% (continued) sistar, Inc. 5.50% due 08/07/20 ik, Inc. 5.50% due 08/07/21	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090 300,000 210,000 708,102	\$ 2,243,590 \$ 2,243,590 2,216,923 1,956,786 1,948,320 1,755,526 1,272,859 1,113,756 1,070,192 991,880 984,699 856,085 685,179 498,921 494,530 460,000 319,229 289,500 210,893 1 21,852,900 2,351,251
tal Technology masumer, Cyclical - 6.5% ars Holdings Corp. 5.50% due 08/30/18 NIOR FLOATING RATE INTERESTSTI ³ - 37.9% (continued) msumer, Cyclical - 6.5% (continued) wistar, Inc. 5.0% due 08/07/20 IK, Inc. 5.0% due 08/07/20 IK, Inc. 5.5% due 08/07/20 IK, Inc. 5.5% due 11/02/20 ^{11.3} ot Barn Holdings, Inc. 5.5% due 08/30/22 Filmess International LLC 5.5% due 08/30/22 Filmess International LLC 5.5% due 08/30/22 Filmess International LLC 5.5% due 08/30/22 Filmess International LC 5.5% due 08/30/24 Filmess International LC 5.5% due 08/30/21	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090 300,000 210,000 708,102	\$ 2,243,590 2,246,923 1,956,788 1,948,320 1,755,528 1,272,859 1,113,756 1,070,192 991,880 984,699 856,085 685,179 498,921 494,530 460,000 319,229 289,500 210,893 1 21,852,900
Isla Technology sinsumer, Cyclical - 6.5% aris Holdings Corp. 5.50% due 06/30/18 Islander S.	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090 300,000 210,000 708,102	\$ 2,243,590 \$ 2,243,590 2,216,923 1,956,788 1,948,320 1,755,528 1,272,859 1,113,756 1,070,192 991,880 984,699 856,085 685,179 498,921 494,530 460,000 319,229 289,500 210,893 1 21,852,900 2,331,251 2,338,715 1,629,099
tal Technology missumer, Cyclical - 6.5% aris Holdrings Corp. 5.50% due 06/30/18 NIOR FLOATING RATE INTERESTS ^{11,3} - 37.9% (continued) missumer, Cyclical - 6.5% (continued) missumer,	2,564,158 Face Amount- 2,382,995 2,537,250 1,980,000 1,980,000 1,773,261 1,277,329 1,200,000 1,071,531 1,000,000 992,895 650,000 GBP 706,370 512,371 500,000 500,000 324,090 300,000 210,000 708,102	22,132,281 2,484,027 Value

6.50% due 07/22/21	1,500,000	1,500,000
SIRVA Worldwide, Inc.		
7.50% due 03/27/19	1,476,548	1,452,554
HBC Hardware Holdings		
6.75% due 03/30/20 ^{†††}	1,473,750	1,444,275

### ### ### ### ### ### ### ### ### #	Martine		Face Amount~	Value
### 1985年 1985	### Part	SENIOR FLOATING RATE INTERESTS ^{††,3} - 37.9% (continued)		
## 1995	## # # # # # # # # # # # # # # # # #	SiteOne Landscaping Supply		
	## 1998 (997,500	\$ 999,994
### 1985 1985 1985 1985 1985 1985 1985 1985	### PROPERTY OF THE PROPERTY		1 000 000	978 399
# # # # # # # # # # # # # # # # # # #	West	Amspec Services, Inc.		
### Part	### Part		894,737	885,789
Seed of Statistics School Statistics 18.00 Statisti	Team of Manager (
### 1985 ### 1985	### 1985 ### 1985		656.929 EUR	718.075
	478.04.04.00.00.00.00.00.00.00.00.00.00.00.			
### 1998	### 1998 (1998) (199			
	のから、他のでは、できていまり できない できない できない できない できない できない できない できない		628,267	626,696
## ## ## ## ## ## ## ## ## ## ## ## ##	## # # # # # # # # # # # # # # # # #		579,041	577,594
		Mast Global		
5750-17929F 48.07 68.02.77 1782-08-17920F 19.02 20.02 1782-08-1000F 19.02 20.02 1782-1000F 19.02 19.02 1782-1000F 19.02 19.02 1782-1000F 19.02 19.02 1880-1000F 19.02 19.02 <td>5750-1920-1920-1920-1920-1920-1920-1920-192</td> <td></td> <td>526,628</td> <td>523,940</td>	5750-1920-1920-1920-1920-1920-1920-1920-192		526,628	523,940
## Part	## Property of the Company of the		498.073	498 227
### 1985年 ##	(1975年 金月125日) (1975年 日本 1975年 日本		450,015	450,221
		8.00% due 03/15/18	392,206	366,712
Section Sect	Section Sect		200 202	000 000
5.00% met shouldown 1.00% met shouldown	5,00% on 15,000m 1,000m		369,333	292,000
\$1,000			101,379	95,170
(1984) (1984) (1982) (1982) (1983)	(1984) April 1985 (1985) (1			
Processing Pro	Property		45,009	
Section 1.15	Section 1.00			21,043,152
	6,000 de 2019 122 52 52 52 52 52 52 52 52 52 52 52 52 5			
7.25%.net.002507571 2.25%.net	7.25%.net.002507571 2.50%.net 1.25%.net		2,277,997	2,282,279
Speems S	Speems S	Frademonster		
5.0%のような2002	5.0% の名の公司2016年 (125年 125年 125年 125年 125年 125年 125年 125年		2,260,108	2,248,808
International Control Engineer	Image: Control Profession		1.786.700	1.725.648
Too and Define Section (日本の日本日本日本日本日本日本日本日本日本日本日本日本日本日本日本日本日本日本	Marce Marc	American Stock Transfer & Trust		
	5.70% can forbilo 2007-2004 1,000,000 1,000,0		1,461,618	1,422,637
See Sear See See See See See See See See See Se	Serious Seri		1 154 606	1 158 461
1.30% のので別で付き できまま できまま できまま できまま できまま できまま できまま で	2009. 0.0019011		1,104,000	1,100,401
6.75% dec 1001227 65.65% dec 1001227 65.65% dec 1001227 65.65% dec 1001227 65.65% dec 1001227 77.60% d	6.75% oc. 10010127 65.00% oc. 10010127 65.00% oc. 10010127 67.00% oc. 10010127 67.00% oc. 10010127 10.00% oc. 1001000 10.00% oc. 10010000 10.00% oc. 100100000 10.00% oc. 10010000 10.00% oc. 100100000 10.00% oc. 10010000 10.00% oc. 100100000 10.00% oc. 10010000 10.00% oc. 10010000		1,082,167	1,038,880
### 1998 ### 1998	Process Facility 95.200 97.00.00		005.000	4 004 050
6.75% dec 1001/22 985.26 970.00 Mode Permon LLG 750.00 716.00 Mode Permon LLG 750.00 780.00 1.25% dec 1001/23 Line 116.00 416.00 9.25% dec 1001/23 Line 116.00 116.00 9.25% dec 1001/20 Line 3.00 2.27% dec 100.00 5.25% dec 1001/20 Line 1.00 2.00 5.25% dec 1001/20	6.75% de 1001/22 \$85.05 \$70.00 1000 des Person 115.00 \$70.00 \$70.00 1000 des Person 115.00 \$70.00 \$70.00 \$70.00 1,200 des person 115.00 \$15.00 \$70.00 </td <td></td> <td>995,000</td> <td>1,004,950</td>		995,000	1,004,950
### 15.00 (1.00	### 15-10-10-10-20-20-20-20-20-20-20-20-20-20-20-20-20		995,285	970,403
Mage Palews LLC Table 1000 (1000	Mage March			
1.500K assets 17179 78,000 78,0750 78,0750 18,053 35,053 18,053 18,053 35,053 18,053 18,053 35,053 18,053 18,053 35,053 22,751,111 18,053 22,751,111 18,053 22,751,111 18,053 22,751,111 18,053 22,751,111 18,053 22,751,111 18,053 22,751,111 18,053 22,751,111 18,053 22,751,111 18,053 22,751,111 18,053 22,751,111 18,053 22,751,111 18,053 22,751,111 22,751,111 22,751,111 18,053 22,751,111	1.500K aske 1971/19 (mining fair fair fair fair fair fair fair fair		937,500	916,406
State Stat	Description 16.00		750.000	780.750
18,00,00,00 18,00,	Table Tabl	Cunningham Lindsey U.S., Inc.		
Carbon C	Communications - 1.7% Comm		116,932	
Worse BASE 2.000, 10, 10, 10, 10, 10, 10, 10, 10, 10,	Wors, Bale 2,50% de 050/200 2,00% de 050/200			13,593,208
### Page	Part			
SMORT PORTNO PATE PRETERS 1913-27 SW, (continued) Money M	SBORT PLANTING PATE PRETERSIT® 2,75% (continued) Automatical continued) <		3.052.785	2.278.141
### Page 12	Part			
SEMONE FLATEN	Semon File Communications 1,724 (continued) 1,820,625 1,82			Value
Seminate	Semantications - 21% (controlled) Semantications - 21% (contro			
5.05% de De 201821 \$00,000 \$00,000 2.05% de de Dé 1821 \$26,000 \$00,000 2.05% de de 1821 \$26,000 \$20,000 Cergage Learning Acquisitions, Inc. \$26,000 \$20,000 1.000% des 12/15/22 \$10,000 \$98,750 1.000% des 12/15/22 \$10,000 \$65,850 1.000% des 12/15/22 \$1,800 \$1,800,000 7.00% des 00/27/22 \$1,800,000 \$1,800,000 6.00% de 00/17/22 \$1,800,000 \$1,488,000 6.00% de 00/17/23 \$1,000,000 \$1,488,000 6.00% de 00/17/24 \$1,000,000 \$1,488,000 8.00% de 00/17/25 \$1,000,000 \$1,488,000 8.00% de 00/17/26 \$1,000,000 \$1,488,000 8.00% de 00/17/26 \$2,000 \$1,000,000 8.00% de 00/17/26 \$2,000 \$1,000,000 8.00% de 00/17/26 \$2,000 \$2,000 8.00% de 00/17/26 \$2,000 \$2,000 8.00% de 00/17/26 \$2,000 \$2,000 8.00% de 00/17/26 \$2,000 \$2,000 <tr< td=""><td>5.05% de De 218121 \$0.05% con 1081221 \$0.05% con 2081221 \$0.05% con 2081222 \$0.05%</td><td>SENIOR FLOATING RATE INTERESTS^{††,3} - 37.9% (continued)</td><td>Amount~</td><td></td></tr<>	5.05% de De 218121 \$0.05% con 1081221 \$0.05% con 2081221 \$0.05% con 2081222 \$0.05%	SENIOR FLOATING RATE INTERESTS ^{††,3} - 37.9% (continued)	Amount~	
9.29% (dee Poll Part 1 1,000,000 890,000 Cargage Learning Acquisitors. Inc. 1,526,468 1,520,460 5.29% (dee Pol07/22) 1,000,000 988,750 5.79% (due 102/42) 400,000 986,832 5.79% (due 102/42) 1,000,000 986,832 Bale Marcrials - 2.0% 1,800,000 1,981,826 Bale Marcrials - 2.0% 1,800,000 1,981,826 Bale Marcrials - 2.0% 1,800,000 1,981,826 Reference 1,800,000 1,981,826 Period Chorental Cardy 1,800,000 1,981,826 Period Chorental Cardy 1,800,000 1,981,826 Allows International, Inc. 1,200,727 1,800,000 1,848,800 Allows International, Inc. 1,200,472 1,800,000 1,848,800 Allow International, Inc. 1,200,472 1,800,000 1,848,800 Allow Every Lange Agent A	9.295 Mo Del Para II 1,000,000 880,000 Cargingal examiny Acquisitions, inc. 1,526,488 1,522,683 1,522,683 1,522,683 1,522,683 1,522,683 1,523,683 3,585,684,000/172 6,801,600 988,780 5,885,883 5,805,800 3,808,833 5,805,800 5,805,803 3,808,833 5,805,803 5,805,803 3,808,833 5,805,803 3,808,803 5,805,803 3,808,803	SENIOR FLOATING RATE INTERESTS ^{#1,3} - 37.9% (continued) Communications - 2.1% (continued)	Amount~	
Compage Learning Acquaistons, Inc.	Decaying the Capacitam (an Acquisitions, Inc. 1,266,458 1,526,305 1,526,505 1,52	Communications - 2.1% (continued) Anaren, Inc.		
5.29% to 060/0723 1,268,488 1,523,003 1,000,000 1,000,000 398,532 1,000,000 1,000,000 398,532 1,000,000 1,000,000 398,532 1,000,000 1,000,000 398,532 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	5.29% to 060/723 1,26,246,48 1,523,003 1,000 to 07/242 1,000 to 09,424 3,000 to 09,424 1,000 to 09,434	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21	940,781	\$ 905,501
Project LC	Project LC	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21	940,781	\$ 905,501
575 (sh. 107427] 400,000 100,0	5.75% to 10.704271 40,000 38,88,382 76,816,1274 10,000 6,98,1227 10,000 1,000,000	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 p.25% due 08/18/21	940,781 1,000,000	\$ 905,501 890,000
Page	Page	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 Pengage Learning Acquisitions, Inc. 5.25% due 06/07/23 Proquest LLC	940,781 1,000,000 1,526,458	\$ 905,501 890,000 1,523,603
Saich Marries - 20% Feep Inc.	Saich Marries - 20% Feep Inc.	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/21 9.25% due 06/07/23 Proquest LLC 10.00% due 12/15/22	940,781 1,000,000 1,526,458 1,000,000	\$ 905,501 890,000 1,523,603 968,750
Lep. Inc. 1,80,000 1,81,248 1,80,000 1,81,248 2,81,248	Pen. Inc. Sook due 0627722 1,800,000 1,981,248 2,181,300 1,818,300	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 Cengage Learning Acquisitions, Inc. 5.25% due 06/07/23 Proquest LLC 10.00% due 12/15/22 5.75% due 10/24/21	940,781 1,000,000 1,526,458 1,000,000	\$ 905,501 890,000 1,523,603 968,750 395,832
5.50% due 0627722 1,980,000 1,881,248 FetroCholice Hollengia 1,486,750 1,481,306 6.00% due 0819022 1,550,000 1,348,806 7.77% due 1009027 1,500,000 1,348,806 7.75% due 1009027 1,205,175 1,204,872 5.50% due 600720 487,500 501,844 Nice Chemicale 487,500 501,844 Nice Chemicale 249,369 245,628 Voranda Munimum Acquisition Corp. 681,811 681,811 Sept Gue 11/13/21 681,811 681,811 Foral Seak Materials 1,875,000 1,767,188 Million S. 1,767 480,800 3,832,489 Million S. 1,767 480,800 3,832,489 Million S. 1,767 480,800 3,832,489 Million S. 1,767,188 480,800 3,832,489 Million S. 1,767 480,800 3,832,489 Million S. 1,767,188 480,800 3,832,489 Million S. 1,767,188 480,800 3,832,489 Million S. 1,767,188 480,800 3,852,489	5.50% due 0627722 1,980,000 1,981,248 FerrichCholer belighing 1,488,750 1.481,870 1.481,888 6.00% due 0819022 1,350,000 1,348,888 1.204,872 </td <td>Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 7-roquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Fotal Communications</td> <td>940,781 1,000,000 1,526,458 1,000,000</td> <td>\$ 905,501 890,000 1,523,603 968,750 395,832</td>	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 7-roquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Fotal Communications	940,781 1,000,000 1,526,458 1,000,000	\$ 905,501 890,000 1,523,603 968,750 395,832
6.00% co.08/19/22 (b.00/09/21 c	6.00% co.08/19/22 1,488,750 1,481,306 1,481,806 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406 1,481,406	Communications - 2.1% (continued) Nanaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/21 9.25% due 06/07/23 roquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Fotal Communications Basic Materials - 2.0%	940,781 1,000,000 1,526,458 1,000,000	\$ 905,501 890,000 1,523,603 968,750 395,832
Marce International, Inc. 7.75% due 10.00221 3.50.000 3.50.000 3.50.0002 3.50.00	Mace International, Inc.	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 9.25% due 08/07/23 Proquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Fotal Communications Basic Materials - 2.0% Eep, Inc. 5.50% due 06/27/22	940,781 1,000,000 1,526,458 1,000,000 400,000	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827
7.75% due 0100921 1,386,080 1,348,880 Palledinn Spéciality Products Corp. 1,204,572 1,204,572 5.50% due 06/07/20 497,500 501,644 1.650% due 12/16/22 493,669 245,628 6.50% due 12/16/22 69,818 69,818 1.725% due 02/09/22 691,815 69,818 1.001 Beaut Augustion Corp. 69,818 68,824,459 1.001 Beaut Augustion Corp. 6,822,459 1.001 Beaut Augustion Corp. 1,875,000 1,767,188 1.001 Beaut Augustion Corp. 1,209,410 1,219,433 2.002 Augustion Corp. 1,209,410 1,219,433 2.003 Augustion Corp. 1,209,410 1,219,433 2.004 Augustion Corp. 4,880,333 1,880,333	7.75% due 100921 1,366,000 1,348,880 1,200,705 1,204,572 1,204,572 1,50% due 6007/20 497,500 501,644 1,50% due 12/16/22 497,500 501,644 6,50% due 12/16/22 29,369 245,628 1,20% due 62/09/22 691,815 6,818 1,000 Blasting Aluminum Acquisition Corp. 69,181 6,832,439 1,000 Blasting Aluminum Acquisition Corp. 6,832,439 6,832,439 1,000 Blasting Aluminum Acquisition Corp. 6,832,439 6,832,439 1,000 Blasting Aluminum Acquisition Corp. 6,832,439 6,832,439 1,000 Blasting Aluminum Acquisition Corp. 1,875,000 1,767,188 2,000 Blasting Aluminum Acquisition Corp. 1,249,110 1,219,433 2,000 Aluminum Acquisition Corp. 1,249,110 1,219,433 2,000 Aluminum Acquisition Corp. 1,249,110 1,219,433 2,000 Aluminum Acquisition Corp. 1,857,615	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/21 9.25% due 06/07/23 Proquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Total Communications Basic Materials - 2.0% Eep, Inc. 5.50% due 06/27/22 PetroCholice Holdings	940,781 1,000,000 1,526,458 1,000,000 400,000	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827
Nations Specially Products Corp.	Nation Repeally Products Corp.	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 9.25% due 06/07/23 Proquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Total Communications Basic Materials - 2.0% Egp, Inc. 5.50% due 06/27/22 Petro Choice Holdings 6.00% due 08/19/22	940,781 1,000,000 1,526,458 1,000,000 400,000	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827
Azzils Finance S.A.	Azzils Finance S.A.	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/21 9.25% due 08/18/21 10.00% due 12/15/22 5.75% due 10/24/21 Total Communications Basic Materials - 2.0% Zep, Inc. 5.50% due 08/27/22 PetroChoice Holdings 6.00% due 08/19/22	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306
6.50% du 12/16/22 497,500 50,464 7.62% du 02/09/22 249,369 245,628 8.708 du 02/09/23 691,815 81,812 5.75% du 02/28/19 691,815 88,824,859 5.75% du 02/28/19 1,875,000 1,875,000 Fold Basic Marsia 1,875,000 1,767,188 Anda Stonewall 1,875,000 1,875,000 87,818 6.50% due 11/13/21 1,875,000 87,818 48,811 7.50% due 08/21/20 90,000 85,000 85,000 6.75% due 12/19/20 90,000 85,000 85,000 65,000 65,000 85,000	6.50% du 12/16/22 497.50 50.64 del 17.62% du 02/20/22 249.569 245.628 8.708 du 02/20/21 691.815 89.181 5.75% du 02/20/21 691.815 89.181 5.75% du 02/20/21 1.875.00 1.875.00 1.761 Basic Materias 1.875.00 1.767.188 1.800 well 11/13/21 1.875.00 1.875.00 1.875.00 2.804 du 02/12/09 90.00 855.00 2.805 du 02/21/29 90.00 855.00 2.805 du 02/22/21 7.61,718 87.815 2.805 du 02/22/21 7.65,816 87.815 2.805 du 04/03/19 496.93 454.808 2.805 du 04/03/19 496.93 454.808 2.805 du 04/03/19 1.807.80 1.807.80 1.807.80 2.805 du 04/03/19 1.807.80 1.807.80 1.807.80 1.807.80 2.805 du 04/03/19 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80 1.807.80	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 9.25% due 08/18/23 9.25% due 08/07/23 9.27equest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Fotal Communications Basic Materials - 2.0% Lep, Inc. 5.05% due 06/27/22 Petro Choice Holdings 6.00% due 08/19/22 Alkore International, Inc. 7.75% due 10/09/21 Felatrom Speciality Products Corp.	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880
Dries Chemicals 249,869 245,828 C7.25% due D/20/9/22 691,815 69,181 69,181 Croil Basic Materials 681,825 59,81 68,822,459 Unitities - 1.45% 88,824,589 88,824,589 Parks Stonewall 1,875,000 1,875,000 1,767,188 Sanda Power 1,249,110 1,219,433 And Power 1,249,110 1,219,433 And Moxed Patric 90,000 855,000 One State Energy 746,178 96,787,818 Sape due 0/21/22 746,178 96,787,818 Sape due 0/22/21 746,178 96,787,818 Sape due 0/21/29 7,25%, due 0/21/29 7,	Dries Chemicals 249,389 245,828 C7.25% due D/29/22 691,815 89,181 Croil Basic Materials 691,815 89,181 Croil Basic Materials 1,661,822,459 Weather Stonewall 8,50% due 1/13/21 1,875,000 1,767,188 Bards Power 1,875,000 1,767,188 3,767,188 Bards Power 1,249,410 1,219,431 3,767,188 Bards Moxel Pottor 1,249,410 1,219,431 3,219,431 Bards Moxel Pottor 1,249,410 1,219,431 3,219,431 Bards Moxel Pottor 1,249,410 1,219,431 3,219,431	Communications - 2.1% (continued)	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880
7.25% due 02/09/22 249,369 245,628 Notanda Aluminum Acquisition Corp. 691,815 69,181 5.75% due 02/28/19 691,815 69,181 Fotal Basic Materials	7.25% due 02/09/22 249,369 245,628 Nordrada Aluminum Acquisition Corp. 691,815 69,181 5.75% due 02/28/19 691,824 59,818 Potal Basic Materials	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 9.25% due 06/07/23 7.20quest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Total Communications 3asic Materials - 2.0% 2ep, Inc. 5.50% due 06/27/22 2etroChoice Holdings 6.0% due 08/19/22 3klore International, Inc. 7.75% due 10/9/21 2latform Specially Products Corp. 5.50% due 06/07/20 2ets Finance S.A. 5.50% due 06/07/20 2ets Finance S.A. 5.50% due 08/07/20 2ets Finance S.A. 5.50% due 08/07/20 2ets Finance S.A. 5.50% due 08/07/20 5	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880
5.75% due 02/28/19 fortal Basic	5.75% due 022819 for footal Basic Materials (Fibral Bas	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 7cquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Total Communications Basic Materials - 2.0% Zep, Inc. 5.50% due 06/27/22 Petro Choice Holdings 6.00% due 08/19/22 Valkore International, Inc. 7.75% due 10/09/21 Palatform Specialty Products Corp. 5.50% due 06/07/20 Vacilis Finance S.A. 6.50% due 10/19/22 Vacilis Finance S.A. 6.50% due 12/16/22 Olica Chemicalis	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644
1888 1886 1887	1882 1892	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 9.25% due 08/18/23 9.25% due 08/07/23 Proquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Fotal Communications Basic Materials - 2.0% Lep, Inc. 5.50% due 06/27/22 PetroChoice Holdings 6.00% due 08/19/22 Alkore International, Inc. 7.75% due 10/09/21 Paltform Speciality Products Corp. 5.50% due 06/07/20 Azells Finance S.A. 6.50% due 08/07/20 Azells Finance S.A. 6.50% due 12/16/22 Drica Chemicalis 7.25% due 10/29/22	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644
Millies - 1.4% Parla Stowall Parla Stowa	Section Sect	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/21 9.25% due 08/18/21 10.00% due 12/15/22 5.75% due 10/24/21 Total Communications Basic Materials - 2.0% Zep, Inc. 5.50% due 08/27/22 PetroChoice Holdings 6.00% due 08/19/22 Altkore International, Inc. 7.75% due 10/09/21 Palatorm Specialty Products Corp. 5.50% due 08/19/22 Azelis Finance S.A. 6.50% due 12/16/22 Dirac Alterials - 2.0% Zeplica Chemicals 7.75% due 10/09/21 Palatorm Specialty Products Corp. 5.50% due 08/19/22 Azelis Finance S.A. 6.50% due 12/16/22 Dirac Alterials - 7.25% due 10/09/22 Azelis Finance S.A. 7.25% due 02/09/22 Alterials Products Corp. 7.25% due 02/09/22 Alterials Products Corp.	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628
Pands Stonewall 1,875,00 1,767,188 Pands Power 1,249,110 1,219,443 7,50% due 08/21/20 90,000 855,000 6,75% due 12/19/20 90,000 855,000 6,75% due 12/19/20 746,178 587,005 5,25% due 02/22/21 746,178 587,015 Panda Temple II Power 488,997 454,088 Foregy - 1,3% 488,997 454,088 Fengry - 1,3% 1,637,998 1,568,382 PSC Companies 1,637,998 1,568,382 PSC Companies 1,637,998 85,363 Scott (19/19/2) 1,130,637 85,363 Scott (19/19/2) 1,130,637 85,363 Scott (19/19/2) 1,237,013 61,044 Scott (19/19/2) 1,130,637 85,631 Scott (19/19/2) 82,371 61,044 Towled to (19/19/2) 82,371	Pands Stonewall 1,875,000 1,767,188 Pands Power 1,249,110 1,219,443 7.5% due 98/21/20 90,000 85,000 6.7% due 12/19/20 90,000 85,000 6.7% due 12/19/20 746,178 587,000 5.2% due 0/2/22/21 746,178 587,615 Panda Temple II Power 498,997 454,088 7.25% due 0/4/03/19 48,89,997 454,088 Fengry - 1.3% 1,837,998 1,568,382 Post of 10/19/22 1,837,998 1,568,382 PSS Companies 1,826,884 1,397,013 Sactus Wellhead 1,130,637 853,631 Exger Texas Power LLC 823,731 661,044 Ton/5 due 09/18/21 823,731 661,044 Travelport Holings LLC 4,480,070 Fravelport Holings LLC 843,542 844,111 5,0% due 09/02/21 843,542 844,111	Communications - 2,1% (continued) Anaren, Inc. 5,50% due 02/18/21 9,25% due 08/18/21 9,25% due 08/18/23 Proquest LLC 10,00% due 12/15/22 5,75% due 10/24/21 Fotal Communications Basic Materials - 2,0% Zep, Inc. 5,50% due 06/27/22 PetroChoice Holdings 6,00% due 08/19/22 Alkore International, Inc. 7,75% due 10/09/21 Platform Specialty Products Corp. 5,50% due 06/07/20 Azelis Finance S.A. 6,50% due 08/07/20 Azelis Finance S.A. 6,50% due 12/16/22 Olica Chemicals 7,25% due 12/16/22 Olica Chemicals 7,25% due 02/09/22 Alvoranda Aluminum Acquisition Corp. 5,55% due 02/28/19	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628
Pand a Power	Pand Brower	Communications - 2.1% (continued) Anaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 9.25% due 08/18/23 9.25% due 08/07/23 Proquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Fotal Communications Basic Materials - 2.0% Eep, Inc. 5.50% due 06/27/22 PetroChoice Holdings 6.00% due 08/19/22 Alkore International, Inc. 7.75% due 10/09/21 Paltorm Specialty Products Corp. 5.50% due 06/07/20 Azelis Finance S.A. 6.50% due 08/07/20 Azelis Finance S.A. 6.50% due 12/16/22 Dirac Chemicals 7.25% due 02/09/22 Voranda Aluminum Acquisition Corp. 5.75% due 02/09/22 Voranda Aluminum Acquisition Corp. 5.75% due 02/09/29 Fotal Basic Materials	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628
7.5% due 0/2/120 1,249,140 1,219,443 249,240 249,000 855,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000 285,000	7.50% due 0/21/20 1,249,110 1,219,434 249,240 249,000 855,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000	Communications - 2.1% (continued)	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459
Pand Bandsei Pattiot Pand Pandsei Pattiot Pand Pandsei Pattiot Pand Pandsei Pattiot Pandsei Pattiot <t< td=""><td>Pand a Movie Patriot Pand a Movie Patriot 850,000 855,000 6.75% due 12/19/20 900,000 855,000 5.25% due 02/22/21 746,178 567,615 Panda Temple II Power 7.25% due 04/03/19 454,088 Cotal Utilities 4,883,334 Energy - 1.3% 1,637,998 1,568,382 PS Companies 1,637,998 1,568,382 PS Companies 1,682,684 1,397,013 PS Companies 1,397,013 853,631 PS Companies 1,306,637 853,631 PS Companies 1,306,637</td><td> Communications - 2.1% (continued) </td><td>940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815</td><td>\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459</td></t<>	Pand a Movie Patriot Pand a Movie Patriot 850,000 855,000 6.75% due 12/19/20 900,000 855,000 5.25% due 02/22/21 746,178 567,615 Panda Temple II Power 7.25% due 04/03/19 454,088 Cotal Utilities 4,883,334 Energy - 1.3% 1,637,998 1,568,382 PS Companies 1,637,998 1,568,382 PS Companies 1,682,684 1,397,013 PS Companies 1,397,013 853,631 PS Companies 1,306,637	Communications - 2.1% (continued)	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459
6.75% due 12/19/20 900,000 855,000 one Star Energy 746,178 587,015 5.25% due 0/2/2/21 746,178 587,015 sanda Temple II Power 498,997 454,088 7.25% due 0/03/19 498,997 454,088 vietgey - 1.3% 488,934 488,334 vietgey - 1.3% 1,637,998 1,568,382 vietgey - 1.3% 1,637,998 1,568,382 vietgey - 1.3% 1,568,382 288,282 vietgey - 1.3% 1,568,382 388,282 vietgey - 1.3% 1,367,393 853,631 vietgey - 1.3% 1,308,373 853,631 </td <td>6.75% due 12/19/20 900,000 855,000 one Star Energy 746,178 587,615 5.25% due 0/2/2/21 746,178 587,615 banda Temple II Power 498,997 454,088 7.25% due 0/03/19 498,997 454,088 voit Utilités 1,637,998 1,568,333 inergy - 1.3% 1,637,998 1,568,382 venergy Themal 1,637,998 1,568,382 5.5% due 0/1/2/20 1,862,684 1,397,013 actus Wellhead 1,30,637 853,631 7.00% due 07/31/20 1,30,637 853,631 taygen Texas Power LLC 823,731 661,044 total Energy 4,480,070 700,000 transportation - 0.3% 4,480,070 700,000 transportation - 0.3% 843,542 844,141 2-vaa Group Pic (United Kingdom) 843,542 844,141</td> <td> Communications - 2.1% (continued) </td> <td>940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815</td> <td>\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459</td>	6.75% due 12/19/20 900,000 855,000 one Star Energy 746,178 587,615 5.25% due 0/2/2/21 746,178 587,615 banda Temple II Power 498,997 454,088 7.25% due 0/03/19 498,997 454,088 voit Utilités 1,637,998 1,568,333 inergy - 1.3% 1,637,998 1,568,382 venergy Themal 1,637,998 1,568,382 5.5% due 0/1/2/20 1,862,684 1,397,013 actus Wellhead 1,30,637 853,631 7.00% due 07/31/20 1,30,637 853,631 taygen Texas Power LLC 823,731 661,044 total Energy 4,480,070 700,000 transportation - 0.3% 4,480,070 700,000 transportation - 0.3% 843,542 844,141 2-vaa Group Pic (United Kingdom) 843,542 844,141	Communications - 2.1% (continued)	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459
5.25% due 0/2/22/1 746,178 587,155 27.25% due 0/4/03/19 458,087 458,088 27.25% due 0/4/03/19 458,088 458,088 27.25% due 0/4/03/19 1,637,998 1,568,382 27.25% due 1/19/22 1,637,998 1,568,382 25.50% due 1/12/8/20 1,862,684 1,397,013 25.05% due 0/1/28/20 1,130,637 853,631 25.05% due 0/7/31/20 1,30,637 853,631 25.5% due 09/18/21 823,731 661,044 25.75% due 09/18/21 823,731 461,044 25.75% due 09/18/21 80,044 461,044 25.75% due 09/18/21 83,641 484,040 25.00% due 09/02/21 843,542 844,141	5.28% due 0/20/2214 746,178 587,615 28 dua Temple II Power 498,997 454,088 27.28% due 0/40/319 498,997 454,088 28 due 1/19/24 488,334 488,334 28 due 1/19/25 1,637,998 1,568,382 28 SC Companies 1,682,684 1,397,013 28 Cutus Wellhead 1,130,637 853,631 27,00% due 07/31/20 1,130,637 853,631 25,5% due 09/18/21 823,731 661,044 2018 facerby 601,044 601,044 2018 facerby 4,480,070 21 cause for Holdings LLC 843,542 844,141 28 vas Group Pil (United Kingdom) 843,542 844,141	Communications - 2.1% (continued)	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459
Pand a Emple II Power 488,937 458,088 7.25% due 04/03/19 489,97 458,088 cinergy - 1.3% 489,398 488,338 Invenergy Thermal 6.50% due 10/19/22 1,637,998 1,568,382 PSS Companies 5.50% due 01/28/20 1,862,684 1,397,013 5.50% due 01/28/20 1,806,684 1,397,013 4.50,100 4,800,013 4,800,013 5.75% due 09/18/21 823,731 661,044 Oals Energy 601,044 601,044 transportation - 0.3% 44,900,000 transportation - 0.3% 84,542 84,141	Pand Emple II Power 7.25% due 04/03/19 498,997 454,088 otal Utilities 4,883,334 inergy - 1.3% 4,687,998 1,568,382 venergy Thermal 5,50% due 10/19/22 1,682,684 1,397,013 5.50% due 01/28/20 1,862,684 1,397,013 vacutus Wellhead 1,007 85,831 7.00% due 07/31/20 1,063 85,831 vegen Texas Power LLC 823,731 661,044 5.75% due 09/18/21 823,731 661,044 otal Energy transportation - 0.3% 4,480,070 transportation - 0.3% 843,542 844,141 vew Group Ple (United Kingdom)	Communications - 2.1% (continued) inaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 9.25% due 08/07/23 Proquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Total Communications lasic Materials - 2.0% ep, Inc. 5.50% due 06/27/22 etro-Choice Holdings 6.00% due 08/19/22 tkore International, Inc. 7.75% due 10/09/21 Haltorn Specialty Products Corp. 5.50% due 06/07/20 zetis Finance S.A. 6.50% due 08/07/20 Zetis Finance S.A. 6.50% due 12/16/22 Protract Chemicals 7.25% due 02/09/22 Ioranda Aluminum Acquisition Corp. 5.75% due 02/28/19 Total Basic Materials Hillites - 1.4% **Anada Stonewall 6.50% due 11/13/21 **Anada Stonewall 6.50% due 11/13/21 **Anada Stonewall 6.50% due 11/13/21 **Anada Power 7.50% due 08/21/20 **Anada Moxie Patriot 6.55% due 12/19/20	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188
7.25% due 04/03/19 7.25% due 04/03/19 7.25% due 04/03/19 7.25% due 04/03/19 7.25% due 01/19/22 7.25% due 01/19/22 7.25% due 01/19/22 7.25% due 01/28/20 7.25% due 09/18/21 7.25% due 09/	7.25% due 04/03/19 7.25% due 01/19/22 7.25% due 01/19/22 7.25% due 01/12/20 7.25% due 01/28/20 7.25% due 09/18/21 7.25% due 09/	Communications - 2.1% (continued) maren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 7.25% due 08/07/23 7.70quest LLC 10.00% due 12/15/22 5.75% due 10/24/21 otal Communications Masic Materials - 2.0% ep, Inc. 5.50% due 08/27/22 7.25% due 08/27/20 7.25% due 11/13/21	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000
obs 1,3% and 1,3% and 1,3% and 1,3% and 1,568,382 and 1,568	obat Utilities 4,883,334 therey - 1.3% 4,883,334 venergy Thermal 5,60% due 10/19/22 1,637,998 1,568,382 VSS Companies 1,862,684 1,397,013 Scott, Wellhead 1,130,637 853,631 7,00% due 07/31/20 823,731 661,044 vagen Texas Power LLC 823,731 661,044 vale Feery 4,480,070 700,000 843,542 844,141 veva Group Ple (United Kingdom) 843,542 844,141 844,141	Communications - 2.1% (continued) inaren, Inc. 5.50% due 02/18/21 9.25% due 08/18/23 9.25% due 08/18/23 9.25% due 08/18/24 10.00% due 12/15/22 5.75% due 08/27/22 tetroChoice Holdings 6.00% due 08/19/22 tutore International, Inc. 7.75% due 10/9/21 lations Specialty Products Corp. 5.50% due 06/07/20 vesties Finance S.A. 6.50% due 06/07/20 vesties Finance S.A. 6.50% due 12/16/22 lorica Chemicalis 7.25% due 02/09/22 loranda Aluminum Acquisition Corp. 5.75% due 08/19/22 loranda Aluminum Acquisition Corp. 5.75% due 08/19/22 loranda Aluminum Acquisition Corp. 5.75% due 08/19/21 loranda Stonewall 6.50% due 08/21/20 loranda Stonewall 6.50% due 08/21/20 loranda Power 7.50% due 08/21/20 loranda Fower 8.50% due 08/21/20 loranda Fower 8.	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000
nvenergy Thermal 5.50% due 10/19/22 1,637,998 1,568,828 1,568,828 1,568,828 1,568,828 1,568,688 1,597,013 2,50% due 01/28/20 1,662,684 1,397,013 2,621,013	nvenergy Thermal 5.50% due 10/19/22 1,637,998 1,568,382 *SS Companies 1,662,684 1,397,013 5.50% due 01/28/20 1,862,684 1,397,013 actus Wellhead 1,130,637 853,631 7.00% due 07/31/20 823,731 661,044 fola Energy 823,731 661,044 reaspendent - 0.3% 4,880,070 transportation - 0.3%	Communications - 2.1% (continued)	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615
6.50% due 10/19/22 1,637,998 1,568,382 SSS Companies 1,626,844 1,397,013 5.50% due 01/28/20 1,862,684 1,397,013 Jactus Wellhead 1,130,637 853,631 Expen Texas Power LLC 823,731 661,044 5.75% due 09/18/21 823,731 4,480,070 Travelport Holdings LLC 5.00% due 09/02/21 843,542 844,141 Eva Group Plc (United Kingdom) 843,542 844,141	6.50% due 10/19/22 1,637,998 1,568,382 SSS Companies 1,862,684 1,397,013 5.50% due 01/28/20 1,862,684 1,397,013 Jactus Wellhead 1,130,637 853,631 Expen Texas Power LLC 823,731 661,044 5.75% due 09/18/21 823,731 661,044 Orals Energy 4,480,070 Travelport Holdings LLC 5.00% due 09/02/21 843,542 844,141 Eva Group Pic (United Kingdom) 843,542 844,141	Communications - 2.1% (continued)	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615
SS Companies SS C	SS Companies SS C	Communications - 2.1% (continued) Maraera, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 9.25% due 08/18/23 9.25% due 08/27/22 9.25% due 08/27/24 9.25% due 08/27/24 9.25% due 08/27/24 9.25% due 08/27/24 9.25% due 08/27/25 9.25% due 08/27/25 9.25% due 08/27/26 9.25% due 08/27/26 9.25% due 08/27/26 9.25% due 08/27/26 9.25% due 08/27/27 9.25% due 04/03/19	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615
5.5% due 01/28/20 1,862,684 1,397,013 acticus Wellhead 1,130,637 853,631 7.0% due 07/31/20 1,130,637 853,631 xigen Texas Power LLC 823,731 661,044 foat Energy 4,480,070 Transportation - 0.3% 30,000 4,480,070 Transportation - United King Club (LIC) 843,542 844,141 5.0% due 09/02/21 843,542 844,141	5.5% due 01/28/20 1,862,684 1,397,013 2.50% due 07/31/20 1,130,637 853,631 7.0% due 07/31/20 823,731 661,044 5.5% due 09/18/21 823,731 4,800,700 foat Energy 4,800,700 Transportation - 0.3% 384,740 844,810 Tavelport Holdings LLC 809,0221 844,141 5.0% due 09/02/21 843,542 844,141	Communications - 2.1% (continued)	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178 498,997	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615 454,088 4,883,334
Cacuts Wellhead S. 58.58.58.58.58.58.58.58.58.58.58.58.58.5	Cacuts Wellhead 1,130,637 85,636 7,00% due 07/31/20 1,130,637 85,636 xgen Texas Power LLC 823,731 661,044 5,75% due 09/18/21 823,731 661,044 foatal Energy 4,480,070 transportation - 0.3% 7 transportation - 0.3% 843,542 844,141 2-vad Group Pic (United Kingdom) 843,542 844,141	Communications - 2.1% (continued)	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178 498,997	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615 454,088 4,883,334
7.00% due 07/31/20	7.00% due 07/31/20	Communications - 2.1% (continued) maren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 9.25% due 08/18/23 7.50% due 08/18/23 7.50% due 08/18/23 7.50% due 10/24/21 7.50% due 10/24/21 7.50% due 10/24/21 7.50% due 10/24/21 7.50% due 08/27/22 7.50% due 08/27/22 7.50% due 08/27/22 7.50% due 08/19/22 7.50% due 08/19/20	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178 498,997	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615 454,088 4,883,334
5.75% due 09/18/21 823,731 661,044 Otal Energy 4,800,700 transportation - 0.3% 5.00% due 09/10/22 Travelport Holdings LLC 843,542 844,141 5.00% due 09/10/22 843,542 844,141	5.75% due 09/18/21 823,731 661,044 Otal Energy 4,880,070 transportation - 0.3% 5.00% due 09/02/2 843,542 844,141 Evada Group Pic (United Kingdom) 843,542 844,141	Communications - 2.1% (continued) Maraera, Inc. 5.50% due 02/18/21 9.25% due 08/18/23 9.25% due 08/18/23 9.25% due 08/07/23 7roquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Total Communications Masic Materials - 2.0% Epp, Inc. 5.50% due 06/27/22 PetroChoice Holdings 6.00% due 08/19/22 Witkore International, Inc. 7.75% due 10/92/2 Palatform Specialty Products Corp. 5.50% due 06/07/20 Excells Finance S.A. 6.50% due 12/16/22 Total Communications 10.21/16/22	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178 498,997	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615 454,088 4,883,334 1,568,382 1,397,013
Ideal Energy 4,480,070 ransportation - 0.3% 4 Travelport Holdings LLC 843,542 844,141 Even Group Pic (United Kingdom) 843,542 844,141	Ideal Energy 4,480,070 ransportation - 0.3% 4 Fravelport Holdings LLC 843,542 844,141 Even Group Pic (United Kingdom) 843,542 844,141	Dommunications - 2.1% (continued)	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178 498,997	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615 454,088 4,883,334 1,568,382 1,397,013
Transportation - 0.3% Tran	Transportation - 0.3%	Communications - 2.1% (continued) maren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 lengage Learning Acquisitions, Inc. 5.25% due 06/07/23 Troquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Cotal Communications lassic Materials - 2.0% lep, Inc. 5.50% due 10/24/21 Cotal Communications lassic Materials - 2.0% lep, Inc. 5.50% due 06/17/22 lettroChoice Holdings 6.00% due 08/19/22 luttore International, Inc. 7.75% due 10/09/21 lettore International, Inc. 7.75% due 10/09/21 lettore International, Inc. 7.55% due 06/07/20 zells Finance S.A. 6.50% due 12/16/22 lorica Chemicals 7.25% due 02/09/22 lorica Chemicals 7.25% due 02/09/22 lorianda Aluminum Acquisition Corp. 5.75% due 02/09/22 lorianda Aluminum Acquisition Corp. 5.75% due 02/28/19 lotal Basic Materials littlies - 1.4% manda Power 7.50% due 08/21/20 manda Power 7.50% due 08/21/20 manda More Patriot 6.75% due 12/19/20 lone Star Energy 5.25% due 02/22/21 landa Temple II Power 7.25% due 04/03/19 lotal Utilities linergy - 1.3% niverergy Thermal 6.50% due 10/19/22 SS Companies 5.50% due 10/19/20 lotatus Wellhead 7.00% due 07/31/20 kyen Texas Power LLC	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178 498,997	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615 454,088 4,883,334 1,568,382 1,397,013 853,631
ravelport Holdings LLC 5.00% due 99/02/21 843,542 844,141 Evas Group Pic (United Kingdom)	ravelport Holdings LLC 5.00% due 99/02/21 843,542 844,141 Evas Group Pic (United Kingdom)	Communications - 2.1% (continued) maren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 lengage Learning Acquisitions, Inc. 5.25% due 06/07/23 Troquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 fotal Communications lasic Materials - 2.0% ep, Inc. 5.50% due 06/27/22 lettroChoice Holdings 6.00% due 08/19/22 luttore International, Inc. 7.75% due 10/09/21 latiform Specialty Products Corp. 5.50% due 06/07/20 latiform Specialty Products Corp. 5.50% due 08/19/22 luttor Specialty Products Corp. 5.50% due 08/19/22 lorianda Aluminum Acquisition Corp. 5.75% due 02/08/29 lorianda Aluminum Acquisition Corp. 5.75% due 02/16/22 lorianda Aluminum Acquisition Corp. 5.75% due 02/19/20 lorianda Moxie Patrici 6.50% due 11/13/21 landa Power 7.50% due 08/21/20 landa Moxie Patrici 6.50% due 11/13/21 landa Power 7.50% due 08/21/20 landa Moxie Patrici 6.50% due 11/13/21 landa Temple II Power 7.55% due 04/03/19 lotal Utilities lutifies lut	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178 498,997	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615 454,088 4,883,334 1,568,382 1,397,013 853,631 661,044
5.00% due 09/02/21 843,542 844,141 Seva Group Plc (United Kingdom)	5.00% due 09/02/21 844,141 Seva Group Plc (United Kingdom) 843,542 844,141	Communications - 2.1% (continued) maren, Inc. 5.50% due 02/18/21 9.25% due 08/18/21 lengage Learning Acquisitions, Inc. 5.25% due 06/07/23 Torquest LLC 10.00% due 12/15/22 5.75% due 10/02/42/1 total Communications lassic Materials - 2.0% ep, Inc. 5.50% due 10/27/22 ettroChoice Holdings 6.00% due 08/19/22 lttore International, Inc. 7.75% due 10/03/21 ltaltorn Specially Products Corp. 5.50% due 10/03/21 ltaltorn Specially Products Corp. 5.50% due 06/07/20 expelie Finance S.A. 6.50% due 12/16/22 ltrica Chemicals 7.25% due 02/09/22 ltrica Chemicals 8.7.25% due 02/09/22 ltrian Aluminum Acquisition Corp. 5.75% due 02/09/22 ltrian State Materials ltrities - 1.4% ltrida Stonewall 6.50% due 11/13/21 landad Power 7.50% due 02/22/21 landad Femple II Power 7.25% due 04/03/19 local Utilities lengry 1.3% lenergy Thermal 6.50% due 10/19/22 ltrica Chemicals 6.50% due 10/19/22 ltrica Chemicals lengry Thermal 10.00% due 07/31/20 ltrica Chemicals	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178 498,997	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615 454,088 4,883,334 1,568,382 1,397,013 853,631 661,044
		Communications - 2.1% (continued) Instance. Inc. 5.50% due 02/18/21 2engage Learning Acquisitions, Inc. 5.25% due 06/07/23 Torquest LLC 10.00% due 12/15/22 5.75% due 10/24/21 Total Communications Basic Materials - 2.0% Eep, Inc. 5.50% due 06/07/22 2etroChoice Holdings 6.00% due 08/19/22 Ustroc Instantional, Inc. 7.75% due 10/09/21 Instantors Specially Products Corp. 5.50% due 06/07/20 2etroChoice Holdings 6.00% due 08/19/22 Ustroc Instantional, Inc. 7.75% due 10/09/21 Instantors Specially Products Corp. 5.50% due 06/07/20 2etro Choice Holdings 7.25% due 02/09/22 Instantors Specially Products Corp. 5.50% due 06/07/20 2etro Choice Holdings 7.25% due 02/09/22 Instantors Specially Products Corp. 5.50% due 06/07/20 2etro Choice Holdings 7.25% due 02/09/22 Instantors Specially Products Corp. 5.50% due 1/16/22 Instantors Specially Products Corp. 5.50% due 06/07/20 2etro Choice Holdings 7.25% due 02/09/22 Instantors Specially Products Corp. 5.75% due 02/22/19 Instantors Specially Products Corp. 5.75% due 02/22/11 Instantors Specially Products Corp. 5.75% due 02/21/21 Instantors Specially Products Corp. 5.75% due 07/31/20 2etro Esta Fenergy 5.25% due 07/31/20 2etro Esta Power 7.25% due 09/18/21 Instantors Specially Products Corp. 5.75% due 09/18/21 Instantors Special Products Corp. 5.75% due 09/18/21	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178 498,997	\$ 905,501 890,000 1,523,603 968,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615 454,088 4,883,334 1,568,382 1,397,013 853,631 661,044
	o.ou aue uo.ou e uo.ou	Communications - 2.1% (continued) Namaren. Inc. 5.50% due 02/18/21 9.28% due 08/18/21 10.09% due 10/18/22 10.09% due 08/19/22 10.09% due 08/19/22 10.09% due 10/18/22 10.09% due 08/19/22 10.09% due 08/19/23	940,781 1,000,000 1,526,458 1,000,000 400,000 1,980,000 1,980,000 1,488,750 1,350,000 1,205,175 497,500 249,369 691,815 1,875,000 1,249,110 900,000 746,178 498,997 1,637,998 1,862,684 1,130,637 823,731	\$ 905,501 890,000 1,523,603 988,750 395,832 6,961,827 1,981,248 1,481,306 1,348,880 1,204,572 501,644 245,628 69,181 6,832,459 1,767,188 1,219,443 855,000 587,615 454,088 4,883,334 1,568,382 1,397,013 853,631 661,044 4,480,070

	Face Amount∼	Va
SENIOR FLOATING RATE INTERESTS ^{††,3} - 37.9% (continued)		
Transportation - 0.3% (continued) Eva Logistics US Holdings		
6.50% due 03/19/21	20,270	\$ 16,1
Ceva Logistics Holdings BV (Dutch) 6.50% due 03/19/21	14.406	11,5
6.50% due 03/19/21 Ceva Logistics Canada, ULC	14,436	11,5
6.50% due 03/19/21	2,523	2,0
Total Transportation		1,088,6
Total Senior Floating Rate Interests		100.050
(Cost \$131,847,392)		128,359,7
CORPORATE BONDS ^{††} - 37.6% Financial - 11.3%		
itigroup, Inc.		
5.95% ^{2.10,11}	3,000,000	3,099,3
5.88% ^{2.10,11} lefferies Finance LLC / JFIN Company-Issuer Corp.	1,000,000	1,015,0
7.50% due 04/15/21 ^{2,6}	2,150,000	2,034,4
7.30% due 04/01/20 ²⁶	950,000	907,2
Bank of America Corp.		
6.10% ^{2.10.11}	1,750,000	1,839,6
6.50%2 ^{10,11} SMH Military Housing-Navy Northeast LLC	1,000,000	1,090,1
6.30% due 10/15/49 ^{th2}	2,900,000	2,901,8
Customers Bank		
6.13% due 06/26/29 ^{3,7}	2,500,000	2,525,0
ifth Third Bancorp 4.90% ^{2.10,11}	1,500,000	1,470,0
4.90%***** 5.10% ^{2,10,11}	815,000	806,8
lational Financial Partners Corp.	210,000	200,0
9.00% due 07/15/21 ^{2,6}	1,950,000	2,013,3
Citizens Financial Group, Inc.	0.000.077	
5.50% ^{2,10,11} lewStar Financial, Inc.	2,000,000	1,980,0
7.25% due 05/01/20 ²	1,950,000	1,911,0
Garfunkelux Holding Co. 3 S.A.		
8.50% due 11/01/22	1,400,000 GBP	1,891,8
ttlas Mara Ltd. 8.00% due 12/31/20	2,200,000	1,848,0
8.00% due 12/31/20 AmTrust Financial Services, Inc.	2,200,000	1,848,0
6.13% due 08/15/23 ²	1,704,000	1,782,8
Greystar Real Estate Partners LLC		
8.25% due 12/01/22 ²⁶	1,450,000	1,537,0
Cadence Bank North America 6.25% due 06/28/29 ^{2,3,6}	1,600,000	1,360,0
HUB International Ltd.	1,600,000	1,360,0
9.25% due 02/15/21 ^{2.6}	1,000,000	1,055,0
GEO Group, Inc.		
6.00% due 04/15/26	1,000,000	896,2
5.88% due 01/15/22 incoln Finance Ltd.	100,000	94,5
7.38% due 04/15/2 ¹²⁶	800,000	862,0
Pacific Beacon LLC		
5.63% due 07/15/51 ^{2,7}	715,735	736,8
		736,8
	715,735 Face Amount₋	736,8 Va
	Face	
5.63% due 07/15/51 ²⁷ CORPORATE BONDS ^{††} - 37.6% (continued) inancial - 10.9% (continued)	Face	
5.63% due 07/15/51 ²⁷ CORPORATE BONDS ^{††} - 37.6% (continued) Financial - 10.9% (continued) Itlantic Marine Corporations Communities LLC	Face Amount	Va
5.63% due 07/15/51 ²⁷ CORPORATE BONDS ^{IT} - 37.6% (continued) Financial - 10.9% (continued) Utlantic Marine Corporations Communities LLC 5.38% due 02/15/48²	Face	
5.63% due 07/15/51 ²⁷ CORPORATE BONDS ^{††} - 37.6% (continued) inancial - 10.9% (continued) ultantic Marine Corporations Communities LLC 5.38% due 02/15/48 ² BM Finance, Inc.	Face Amount₋ 553,257	Va \$ 560,3
5.63% due 07/15/51 ²⁷ CORPORATE BONDS ^{††} - 37.6% (continued) inancial - 10.3% (continued) ulantic Marine Corporations Communities LLC	Face Amount	Va
5.63% due 07/15/51 ²⁷ CORPORATE BONDS ^{1†} - 37.6% (continued) inancial - 10.9% (continued) tlantic Marine Corporations Communities LLC 5.38% due 02/15/48 ² BM Finance, Inc. 8.25% due 08/15/21 ^a idelli & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ²⁶	Face Amount₋ 553,257	Va \$ 560,3
5.63% due 07/15/51 ²⁷ CORPORATE BONDS ^{IT} - 37.6% (continued) inancial - 10.9% (continued) ultantic Marine Corporations Communities LLC 5.36% due 02/15/48² BM Finance, Inc. 8.25% due 08/15/21° idelity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ²⁶ efferies LoanCore LLC / JLC Finance Corp.	Face Amount_ 553,257 500,000 520,000	\$ 560,3 523,7
5.63% due 07/15/51²² CORPORATE BONDSI¹¹ - 37.6% (continued) inancial - 10.9% (continued) tllantic Marine Corporations Communities LLC 5.38% due 02/15/48² BM Finance, Inc. 8.25% due 08/15/216 dielity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21²² elftentes LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20²²6	Face Amount_ 553,257 500,000	\$ 560,3
5.63% due 07/15/51 ²⁷ CORPORATE BONDS ^{IT} - 37.6% (continued) inancial - 10.9% (continued) ultantic Marine Corporations Communities LLC 5.36% due 02/15/48² BM Finance, Inc. 8.25% due 08/15/21° idelity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ²⁶ efferies LoanCore LLC / JLC Finance Corp.	Face Amount_ 553,257 500,000 520,000	\$ 560,3 523,7
5.63% due 07/15/51²² CORPORATE BONDS¹¹ - 37.6% (continued) inancial - 10.9% (continued) tilantic Marine Corporations Communities LLC 5.36% due 02/15/48² BM Finance, Inc. 8.25% due 08/15/2¹6 tidelity & Guaranty Life Holdings, Inc. 6.36% due 04/01/21²6 efferies Loan Core LLC / JuC Finance Corp. 6.86% due 06/01/20²6 xhord Finance LCC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²6	Face Amount 553,257 500,000 520,000 500,000	\$ 560,3 523,7 518,7 455,0
5.63% due 07/15/51 ²⁷ CORPORATE BONDS ^{IT} - 37.6% (continued) Inancial - 10.9% (continued) Illantic Marine Corporations Communities LLC 5.38% due 02/15/48 ² BM Finance, Inc. 8.25% due 08/15/21 ⁶ Idellity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ²⁶ effense LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ²⁶ Mortor Finance LLC / Oxfor Finance Corpany-Issuer, Inc.	Face Amount 553,257 500,000 520,000 500,000	\$ 560,3 523,7 518,7 455,6
5.63% due 07/15/51²² CORPORATE BONDS¹¹ - 37.6% (continued) inancial - 10.9% (continued) tilantic Marine Corporations Communities LLC 5.36% due 02/15/48² EM Finance, Inc. 8.25% due 08/15/2¹⁵ tidelity & Guaranty Life Holdings, Inc. 6.36% due 04/01/21²⁵ efferies Loan Core LLC / LuC Finance Corp. 6.88% due 06/01/20²⁵ Solvind Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²⁵ total Financial inergy - 5.3% Whiting Petroleum Corp.	Face Amount_ 553,257 500,000 520,000 500,000 434,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6
5.63% due 07/15/51²² CORPORATE BONDS ^{I†} - 37.6% (continued) Tinancial - 10.9% (continued) Itlantic Marine Corporations Communities LLC 5.38% due 02/15/48² BM Finance, Inc. 8.25% due 08/15/21⁴ Tidelity & Guaranty Life Holdings, Inc. 6.38% due 04/10/21²²² efferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/11/20²²³ Aviord Finance LLC / Oxtord Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Total Financial Tidelity & Company-Issuer, Inc. 7.25% due 01/15/18²² Total Financial Tidelity & Company-Issuer, Inc. 7.55% due 03/15/21²	Face Amount 553,257 500,000 520,000 500,000	\$ 560,3 523,7 518,7 455,6
5.63% due 07/15/51²² ORPORATE BONDS ^{II} - 37.6% (continued) inancial - 10.9% (continued) Ilantic Marine Corporations Communities LLC 5.38% due 02/15/48² BM Finance, Inc. 8.25% due 09/15/21² idelity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21².8 Efferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20².8 Mord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18².8 Jotal Financial Inergy - 5.3% /hitting Petroleum Corp. 5.75% due 03/15/21² Junoco Logistics Partners Operations, LP	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000	\$ 560,3 523,7 518,7 455,0 434,0 38,150,0
5.63% due 07/15/51 ²⁷ ORPORATE BONDS ^{††} - 37.6% (continued) Inancial - 10.9% (continued) Itantic Marine Corporations Communities LLC 5.38% due 02/15/48² BM Finance, Inc. 8.25% due 08/15/21 ⁶ Idelity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ^{2.6} Ifferies Loan Core LLC / JLC Finance Corp. 6.88% due 06/01/20 ^{2.6} strord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18².6 otal Financial nergy - 5.37% Hilting Petroleum Corp. 5.75% due 03/15/21² unoco Logistics Partners Operations, LP 4.25% due 04/01/21²	Face Amount_ 553,257 500,000 520,000 500,000 434,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6
5.63% due 07/15/51²² ORPORATE BONDS ^{††} - 37.6% (continued) inancial - 10.9% (continued) Itantic Marine Corporations Communities LLC 5.38% due 02/15/48² BM Finance, Inc. 8.25% due 08/15/21° Idellity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² 6.38% due 04/01/21² 6.88% due 06/01/20² 6.88% due 06	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,2 979,6
5.63% due 07/15/51²² ORPORATE BONDS ^{††} - 37.6% (continued) Inancial - 10.9% (continued) Illantic Marine Corporations Communities LLC 5.38% due 02/15/48² BM Finance, Inc. 8.25% due 08/15/21° delity & Guaranty Life Holdings, Inc. 6.38% due 04/12/²²² efferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20²³ wford Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² otal Financial Inergy - 5.3% Inhiting Petroleum Corp. 5.75% due 03/15/21² uncoc Logistics Partners Operations, LP 4.25% due 04/12/2²² eane Group Holdings LLC 12.00% due 08/08/19 ^{ࠠ3}	Face Amount 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,0 2,061,3 1,039,2
5.63% due 07/15/5127 ORPORATE BONDS ^{IT} - 37.6% (continued) inancial - 10.9% (continued) Ilanite Marine Corporations Communities LLC 5.39% due 02/15/48² BM Finance, Inc. 8.25% due 09/15/21° delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21².8 fferies Loan Core LLC / JLC Finance Corp. 6.88% due 06/01/20².6 Mord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18².6 staf Financial rergy - 5.3% Thitting Petroleum Corp. 5.75% due 03/15/21² uncoco Logistics Partners Operations, LP 4.25% due 04/01/24² 5.95% due 12/01/25² eane Group Holdings LLC 12.00% due 08/08/19 ^{III.3}	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,979,6
5.63% due 07/15/51 ²⁷ ORPORATE BONDS ^{††} - 37.6% (continued) nancial - 10.9% (continued) Ilanfic Marine Corporations Communities LLC 5.38% due 02/15/48² M. Finance, Inc. M.	Face Amount 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,0 2,061,3 1,039,2 979,6 1,754,7
5.63% due 07/15/51²² ORPORATE BONDS ^{††} - 37.6% (continued) inancial - 10.9% (continued) Illantic Marine Corporations Communities LLC 5.38% due 02/15/48² BM Finance, Inc. 8.25% due 08/15/21° Idelity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21²²² Ifferies LoanCore LLC / JLC Finance Corp. 6.88% due 04/01/21²² Ifferies LoanCore LLC / JXford Finance Corp. 6.88% due 06/01/20²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18²² Interest LC / Oxford Finance Company-Issuer, Inc. 7.25% due 04/15/24² Interest LC / Oxford Finance Company-Issuer, Inc. 8.25% due 04/15/22² Interest LC / Oxford Finance Company-Issuer, Inc. 8.25% due 04/15/22² Interest LC / Oxford Finance Company-Issuer, Inc. 8.25% due 04/15/22²	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,979,6
5.63% due 07/15/51²² ORPORATE BONDS ^{††} - 37.6% (continued) inancial - 10.9% (continued) Illantic Marine Corporations Communities LLC 5.38% due 02/15/48² BM Finance, Inc. 8.25% due 09/15/21² delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² delity & Guaranty Life Holdings, Inc. 7.25% due 01/15/18² delity & Guaranty Life Holdings, Inc. 7.25% due 01/15/18² delity & Guaranty Life Holdings, Inc. 7.25% due 01/15/18² due 04/15/21² uncoe Logistics Partners Operations, LP 4.25% due 04/01/24² 5.99% due 12/01/25² eane Group Holdings LLC 12.00% due 08/08/19 ^{‡‡13} usky Energy, Inc. 4.00% due 04/15/24² 3.95% due 04/15/24² 3.95% due 04/15/22² omstock Resources, Inc. 10.00% due 03/15/20°	Face Amount 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,0 2,061,3 1,039,2 979,6 1,754,7
5.63% due 07/15/51 ²⁷ DRPORATE BONDS ^{††} - 37.6% (continued) nancial - 10.9% (continued) lantic Marine Corporations Communities LLC 5.38% due 02/15/16/48² 3M Finance, Inc. 8.25% due 08/15/21° delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² ffferies Loan Core LLC / JUC Finance Corp. 6.88% due 06/01/20² 6.88% due	Face Amount_ 553,257 500,000 520,000 500,000 434,000 1,000,000 850,000 1,912,500 900,000 600,000 1,300,000 1,300,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6 1,039,2 979,6 1,754,7 919,634,7
5.63% due 07/15/51 ²⁷ ORPORATE BONDS ^{††} - 37.6% (continued) nancial - 10.9% (continued) Ilantic Marine Corporations Communities LLC 5.38% due 02/15/48² 3M Finance, Inc. 8.25% due 08/15/218 delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ^{2.5} efferies LoanCore LLC / JLC Finance Corp. 6.88% due 96/01/20 ^{2.5} efferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ^{2.5} efferies LoanCore LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18 ^{2.6} tata Financial nergy - 5.3% hitting Petroleum Corp. 5.75% due 03/15/21² uncco Logistics Partners Operations, LP 4.25% due 04/01/24² 5.95% due 12/01/25² ease and Group Holdings LLC 12.00% due 08/08/19 ^{11/3} usky Energy, Inc. 4.00% due 04/15/24² 3.95% due 04/15/24²	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000 600,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6 1,039,2 979,6 1,754,3 919,6 634,7
5.63% due 07/15/512² ORPORATE BONDS ^{IT} - 37.6% (continued) nancial - 10.9% (continued) llantic Marine Corporations Communities LLC 5.38% due 02/15/48² SIF Finance, Inc. 8.25% due 08/15/21° delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21².8 #feries Loan Core LLC / JLC Finance Corp. 6.88% due 06/01/20².6 xtord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18².6 otal Financial mergy - 5.3% Thitting Petroleum Corp. 5.75% due 03/15/21² uncoc Logistics Partners Operations, LP 4.25% due 04/01/24² 5.95% due 12/01/25² eane Group Holdings LLC 12.00% due 08/8/19 ^{ITI.1} usky Energy, Inc. 4.00% due 04/15/24² 3.95% due 04/15/24² 3.95% due 04/15/22² omstock Resources, Inc. 10.00% due 04/15/22² omstock Resources, Inc. 10.00% due 03/15/20° erraForm Power Operating LLC 5.88% due 02/01/23².6 erraForm Power Operating LLC 5.88% due 02/01/23².6	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000 600,000 1,300,000 1,300,000 1,300,000 1,006,000	\$ 560.3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,2 979,6 1,754,7 919,6 634,7 1,196,6
5.63% due 07/15/51 ²⁷ ORPORATE BONDS ^{IT -} 37.6% (continued) nancial - 10.9% (continued) Illantic Marine Corporations Communities LLC 5.38% due 02/15/48² 3M Finance, Inc. 8.25% due 08/15/21³ delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² delity & Guaranty Life Holdings, Inc. 6.88% due 06/01/20² delity & Guaranty Life Holdings, Inc. 6.88% due 06/01/20² delity & Guaranty Life Holdings, Inc. 6.88% due 06/01/20² delity & Guaranty Life Holdings, Inc. 7.25% due 01/15/18² delity & Guaranty Life Holdings, Inc. 7.25% due 01/15/18² due 01/15/18² due 01/15/18² unoco Logistics Partners Operations, LP 4.25% due 04/01/24² 5.95% due 12/01/25² eane Group Holdings LLC 12.00% due 08/08/19 ^{III1} usky Energy, Inc. 4.00% due 04/15/24² 3.95% due 04/15/24²	Face Amount_ 553,257 500,000 520,000 500,000 434,000 1,000,000 850,000 1,912,500 900,000 600,000 1,300,000 1,300,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6 1,039,2 979,6 1,754,7 919,634,7
5.63% due 07/15/51 ²⁷ DRPORATE BONDS ¹¹ - 37.6% (continued) nancial - 10.9% (continued) lantic Marine Corporations Communities LLC 5.38% due 02/15/48² 3M Finance, Inc. 8.25% due 08/15/21° delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21² féfreis Loan Core LLC / JLC Finance Corp. 6.88% due 06/01/20² 6.88% due 06/0	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000 600,000 1,300,000 1,300,000 1,300,000 1,006,000	\$ 560.3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,2 979,6 1,754,7 919,6 634,7 1,196,6
DRPORATE BONDS ¹¹ - 37.6% (continued) nancial - 10.9% (continued) lantic Marine Corporations Communities LLC 5.38% due 02/15/48 ² M Finance, Inc. 8.25% due 08/15/21 ⁶ letity & Guaranty Life Holdings, Inc. 6.38% due 08/15/21 ⁶ fleries LoanCore LLC / JLC Finance Corp. 6.88% due 08/01/20 ²² Ifferies LoanCore LLC / JLC Finance Company-Issuer, Inc. 7.25% due 01/15/18 ²⁸ letity & Gueranty Life Holdings, Inc. 6.38% due 08/01/20 ²⁴ Interest LoanCore LLC / JLC Finance Corp. 6.88% due 08/01/20 ²⁴ Interest LoanCore LLC / JLC Finance Company-Issuer, Inc. 7.25% due 01/15/18 ²⁸ letity Financial letity - 5.3% Intiting Petroleum Corp. 5.75% due 03/15/21 ² Innoco Logistics Partners Operations, LP 4.25% due 04/01/24 ² 5.95% due 12/01/25 ² lane Group Holdings LLC 12.00% due 08/08/19 ^{111.3} lsky Energy, Inc. 4.00% due 04/15/24 ² 3.35% due 04/15/22 ² Innstock Resources, Inc. 10.00% due 03/15/20 ⁹ Inc. 11.38% due 02/15/19 ² Incon Resources Corp. 11.38% due 02/15/19 ² Incon Resources Corp. 12.58% due 02/15/19 ² Incon Resources Corp. 13.68% due 02/01/20 ^{24,12} Incon Resources Corp. 15.68% due 02/15/19 ² Incon Resources Corp. 15.68% due 02/01/20 ^{24,12} Incon Resources Corp. 15.68% due 02/01/20 ^{24,12} Incon Resources Corp. 16.68% due 02/01/20 ^{24,12} Incon Resources Corp.	Face Amount. 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000 600,000 1,300,000 1,300,000 1,096,000 950,000 1,100,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,0 2,061,3 1,039,2 979,6 1,754,7 919,634,7 1,196,6 1,104,6 1,073,7
5.63% due 07/15/51 ²⁷ DRPORATE BONDS ^{IT} - 37.6% (continued) nancial - 10.9% (continued) lantic Marine Corporations Communities LLC 5.38% due 02/15/48² Mi Finance, Inc. 8.25% due 08/15/21° delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ^{2.6} delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ^{2.6} delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ^{2.6} defieries LoanCore LLC / Juli C Finance Corp. 6.88% due 06/01/20 ^{2.6} droff Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18 ^{2.6} btal Financial terrgy - 5.3% hiting Petroleum Corp. 5.75% due 03/15/21² uncoc Logistics Partners Operations, LP 4.25% due 04/01/24² 5.95% due 12/01/25² anne Group Holdings LLC 12.00% due 08/08/19 ^{111.1} usky Energy, Inc. 4.00% due 04/15/24² 3.95% due 04/15/24² 3.95% due 04/15/22² omstock Resources, Inc. 10.00% due 03/15/20 ⁶ erraForm Power Operating LLC 5.88% due 02/01/23 ^{3.6} esses Corp. 8.63% due 02/01/20 ^{3.12} proach Resources Corp. 8.63% due 02/01/20 ^{3.12} proach Resources Linc. 1.00% due 06/15/21²	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000 600,000 1,300,000 1,096,000 950,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,0 2,061,3 1,039,2 979,6 1,754,7 919,6 634,7 1,196,6 1,104,2
5.63% due 07/15/51 ²⁷ DRPORATE BONDS ¹¹ - 37.6% (continued) nancial - 10.9% (continued) lantic Marine Corporations Communities LLC 5.38% due 02/15/48² Mi Finance, Inc. 8.25% due 08/15/218 delity & Guaranty Life Holdings, Inc. 6.38% due 04/10/12 ¹²⁸ delity & Guaranty Life Holdings, Inc. 6.88% due 04/01/21 ²⁸ ifferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ²⁸ dord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18 ²⁸ tala Financial largy - 5.3% hitting Petroleum Corp. 5.75% due 03/15/21² uncoc Logistics Partners Operations, LP 4.25% due 04/01/24² 5.95% due 12/01/25² eane Group Holdings LLC 12.0% due 08/08/19 ^{11/3} usky Energy, Inc. 4.00% due 08/08/19 ^{11/3} usky Energy, Inc. 10.00% due 03/15/20³ emstock Resources, Inc. 10.00% due 03/15/21²	Face Amount. 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000 600,000 1,300,000 1,300,000 1,096,000 950,000 1,100,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,0 2,061,3 1,039,2 979,6 1,754,7 919,634,7 1,196,6 1,104,6 1,073,7
S. 83% due 07/15/51 ^{2.7} SPPORATE BONDS ¹¹ - 37.6% (continued) lantic Marine Corporations Communities LLC 5.38% due 02/15/48 ³ Mi Finance, Inc. 8.25% due 08/15/21 ⁶ slelity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ^{2.8} fiferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ^{2.8} dord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18 ^{2.6} stal Financial letry - 5.3% hitting Petroleum Corp. 5.75% due 03/15/21 ² uncoo Logistics Partners Operations, LP 4.25% due 04/01/24 ² 5.95% due 12/01/25 ² sane Group Holdings LLC 12.0% due 06/08/19 ¹¹⁻¹¹ sky Fnergy, Inc. 4.00% due 04/15/22 ² smistock Resources, Inc. 10.00% due 03/15/20 ⁶ ser Group Pool (12.26) ser Gr	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 8850,000 1,912,500 900,000 600,000 1,300,000 1,096,000 950,000 1,100,000 1,100,000 1,100,000 1,294,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6 1,039,2 979,6 1,754,7 919,634,7 1,104,6 1,104,6 1,045,6
SRPORATE BONDS ¹¹ - 37.6% (continued) nancial - 10.9% (continued) lantic Marine Corporations Communities LLC 5.38% due 0/21/5/48 ³ MFinance, Inc. 8.25% due 0/8/15/21 ⁶ delity & Guaranty Life Holdings, Inc. 6.38% due 0/01/21 ²⁸ differies LoanCore LLC / JLC Finance Corp. 6.88% due 0/01/20 ²⁸ differies LoanCore LLC / JLC Finance Company-Issuer, Inc. 7.25% due 0/11/5/18 ²⁸ due 10/15/18 ²⁸ due 10/15/18 ²⁸ hitting Petroleum Corp. 5.75% due 0/3/15/21 ² uncco Logistics Partners Operations, LP 4.25% due 04/01/24 ² 5.95% due 12/01/25 ² anne Group Holdings LLC 12.00% due 0/8/08/19 ¹¹¹¹ sky Energy, Inc. 4.00% due 0/4/15/22 ² unstock Resources, Inc. 10.00% due 0/3/15/22 ² unstock Resources, Inc. 10.00% due 0/3/15/29 ² ses Corp. 8.13% due 0/2/15/19 ² aleon Resources Corp. 8.63% due 0/15/21 ² 17 Corp. 8.70% due 0/15/21 ² 17 Corp. 8.70% due 0/15/21 ² 17 Corp. 8.70% due 0/0/15/21 ² 17 Corp. 8.70% due 0/0/16/23 ²	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 8850,000 1,912,500 900,000 600,000 1,300,000 1,096,000 950,000 1,100,000 1,100,000 1,100,000 1,294,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6 1,039,2 979,6 1,754,7 919,634,7 1,104,6 1,104,6 1,045,6
DRPORATE BONDS ¹¹ - 37.6% (continued) nancial - 10.9% (continued) nancial - 10.9% (continued) nantic Marine Corporations Communities LLC 5.38% due 02/15/48² M Finance, Inc. 8.25% due 08/15/21³ leility & Guaranty Life Holdings, Inc. 8.38% due 04/16/12 ^{1,8} fferies LoanCore LLC / JLC Finance Corp. 8.88% due 06/11/20 ^{1,8} dord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18 ^{2,8} dord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18 ^{2,8} dord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18 ^{2,8} stal Financial lergy - 5.3% hilting Petroleum Corp. 5.75% due 03/15/21² noco Logistics Partners Operations, LP 4.25% due 04/01/24² 5.35% due 12/01/25² nance Group Holdings LLC 12.00% due 08/08/19!!13 lssty Energy, Inc. 4.00% due 04/15/22² 3.35% due 04/15/23² 3.35% due 04/15/23² 3.35% due 04/15/23²	\$553,257 \$500,000 \$520,000 \$520,000 \$500,000 \$434,000 \$2,300,000 \$1,000,000 \$850,000 \$1,912,500 \$900,000 \$600,000 \$1,300,000 \$1,300,000 \$1,300,000 \$1,096,000 \$950,000 \$1,100,000 \$1,294,000 \$800,000 \$850,000	\$ 560.3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,2 979,6 1,754,7 919,6 1,104,2 1,073,7 1,045,6 960,7
5.63% due 07/15/51 ²⁷ DRPORATE BONDS ¹¹ - 37.6% (continued) nancial - 10.9% (continued) lantic Marine Corporations Communities LLC 5.38% due 02/15/48 MFinance, Inc. 8.25% due 08/15/21 ⁸ leility & Guaranty Life Holdings, Inc. 6.38% due 04/10/121 ²⁶ fiferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ²⁶ dord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18 ²⁶ data Financial rergy - 5.3% hitting Petroleum Corp. 5.75% due 03/15/21 ² nonco Logistics Partners Operations, LP 4.25% due 04/01/24 ² 5.95% due 12/01/25 ² anne Group Holdings LLC 12.00% due 08/08/19 ^{HH1} sky Fenery, Inc. 4.00% due 04/15/24 ² 3.95% due 04/15/22 ² mistock Resources, Inc. 10.00% due 03/15/20 ³ bra Form Power Operating LLC 5.88% due 02/01/25 ^{2/2} mistock Resources, Inc. 10.00% due 03/15/20 ³ bra Form Power Operating LLC 8.68% due 02/01/25 ^{2/2} Date of the Company of th	\$53,257 \$500,000 \$520,000 \$500,000 \$434,000 \$2,300,000 \$1,000,000 \$850,000 \$1,912,500 \$900,000 \$600,000 \$1,300,000 \$1,300,000 \$1,300,000 \$1,1096,000 \$950,000 \$1,100,000 \$1,294,000 \$800,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,2 979,6 1,754,7 919,6 634,7 1,196,6 1,104,6 1,045,6 960,7
DRPORATE BONDS ^{IT} - 37.6% (continued) nancial - 10.9% (continued) nancial - 10.9% (continued) nancial - 10.9% (continued) nantic Marine Corporations Communities LLC 5.38% due 0.2/15/48² Minance, Inc. 8.25% due 0.8/15/218 Leility & Guaranty Life Holdings, Inc. 8.38% due 0.8/15/218 Leility & Guaranty Life Holdings, Inc. 8.38% due 0.8/10/12728 Leility & Guaranty Life Holdings, Inc. 8.38% due 0.8/10/12728 Leility & Guaranty Life Holdings, Inc. 8.38% due 0.8/10/12728 Leility & Gue 0.1/15/1878 Leility & Gue 0.1/15/1878 Leility & Leility Leil	\$53,257 \$500,000 \$520,000 \$520,000 \$500,000 \$434,000 2,300,000 \$1,000,000 \$850,000 \$1,912,500 900,000 \$600,000 \$1,300,000 \$1,300,000 \$1,096,000 \$950,000 \$1,100,000 \$1,294,000 \$850,000 \$1,294,000 \$850,000 \$750,000	\$ 560.3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,2 979,6 1,754,7 919,0 634,7 1,196,6 1,104,6 960,7 911,3 828,7
DRPORATE BONDS ¹¹ - 37.6% (continued) nancial - 10.9% (continued) NE Finance, Inc. 8.25% due 02/15/49² Mit Finance, Inc. 8.25% due 03/15/21² Refries LoanCore LLC / J.LC Finance Corp. 8.89% due 06/01/20² Nord Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/81² Mitting Petroleum Corp. 5.75% due 03/15/21² Nincoc Logistics Partners Operations, LP 4.25% due 04/01/22² Sp. 40e 04/01/22² Sp. 40e 04/01/22² Sp. 40e 04/01/22² Sp. 40e 04/01/24²	\$553,257 \$500,000 \$520,000 \$520,000 \$500,000 \$434,000 \$2,300,000 \$1,000,000 \$850,000 \$1,912,500 \$900,000 \$600,000 \$1,300,000 \$1,300,000 \$1,300,000 \$1,096,000 \$950,000 \$1,100,000 \$1,294,000 \$800,000 \$850,000	\$ 560.3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,2 979,6 1,754,7 919,6 1,104,2 1,073,7 1,045,6 960,7
5.63% due 07/15/51 ²² ORPORATE BONDS ¹⁷ - 37.6% (continued) Inancial - 10.9% (continued) Inancial - 10.9% (continued) Inancial Marine Corporations Communities LLC 5.38% due 02/15/48 ²⁹ Mb Finance, Inc. 8.25% due 08/15/21 ⁴⁰ delity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ²⁰ felreis LoanCore LLC / JLC Finance Corp. 6.88% due 04/01/21 ²⁰ drawford Finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18 ²⁰ staf Financial rergy - 5.3% filting Petroleum Corp. 5.75% due 03/15/21 ² uncoc Logistics Partners Operations, LP 4.25% due 04/01/22 ² 2.55% due 12/01/25 ² eane Group Holdings LLC 12.00% due 08/08/19 ^{11.1} usky Energy, Inc. 4.00% due 04/15/22 ³ 3.35% due 04/15/22 ³ 3.05% due 04/15/21 ³ 3.05% due 04/15/22 ³ 3.05% due 04/15/21 ³ 3.05% d	\$53,257 \$500,000 \$520,000 \$520,000 \$500,000 \$434,000 2,300,000 \$1,000,000 \$850,000 \$1,912,500 900,000 \$600,000 \$1,300,000 \$1,300,000 \$1,096,000 \$950,000 \$1,100,000 \$1,294,000 \$850,000 \$1,294,000 \$850,000 \$750,000	\$ 560.3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,2 979,6 1,754,7 919,0 634,7 1,196,6 1,104,6 960,7 911,3 828,7
DRPORATE BONDS ¹¹ - 37.6% (continued) nancial - 10.9% (co	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000 1,300,000 1,300,000 1,096,000 1,100,000 1,100,000 1,294,000 800,000 1,294,000 800,000 750,000 1,900,000 550,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,0 2,061,3 1,039,2 979,6 1,754,7 919,6 1,104,6 1,104,6 1,073,7 1,045,6 960,7 911,5 828,7 759,8 745,7
DRPORATE BONDS** - 37.6% (continued) Inancia* - 10.3% (continued)	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000 600,000 1,096,000 1,096,000 1,100,000 1,294,000 800,000 850,000 1,294,000 800,000 1,294,000 800,000 1,294,000 800,000 1,294,000 800,000 1,294,000 1,294,000 1,290,000 1,290,000 1,290,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,6 2,061,3 1,039,2 979,6 1,754,7 919,1 634,7 1,104,2 1,073,7 1,045,6 960,7 911,5 828,7 759,8
5.63% due 07/15/51³²² ORPORATE BONDS¹¹ - 37.6% (continued) Inancial - 10.9% (continued) Illattic Marine Corporations Communities LLC 5.38% due 02/15/48³ Mb Finance, Inc. 8.25% due 08/15/2¹¹ deltity, & Guaranty Life Holdings, Inc. 6.38% due 04/01/2¹² fleries LoanCore LLC / JLC Finance Corp. 6.38% due 06/01/20² 8/6 finance LLC / Oxford Finance Company-Issuer, Inc. 7.25% due 01/15/18² 1016 financial 1017 financial 1018 financial 1019 fetroleum Corp. 5.75% due 04/01/2² 1019 financial 1019 f	Face Amount_ 553,257 500,000 520,000 500,000 434,000 2,300,000 1,000,000 850,000 1,912,500 900,000 1,300,000 1,300,000 1,096,000 1,100,000 1,100,000 1,294,000 800,000 1,294,000 800,000 750,000 1,900,000 550,000	\$ 560,3 523,7 518,7 455,6 434,6 38,150,0 2,061,3 1,039,2 979,6 1,754,7 919,6 1,104,6 1,104,6 1,073,7 1,045,6 960,7 911,5 828,7 759,8 745,7

	Face	Value
CORPORATE BONDS†† - 37.6% (continued)	Amount~	Value
Energy - 5.3% (continued)		
Atlas Resource Partners Holdings LLC / Atlas Resource Finance Corp. 7.75% due 01/15/21 ^{2,12}	1,425,000	\$ 285,000
Crestwood Midstream Partners, LP / Crestwood Midstream Finance Corp.		
6.13% due 03/01/22 ² Schahin II Finance Company SPV Ltd.	200,000	194,500
5.88% due 09/25/22 ^{2,7,12}	1,216,133	145,936
Total Energy	7 - 7 - 2	17,953,867
Communications - 4.3%		
DISH DBS Corp.	2.050.000	2.024.842
5.88% due 11/15/24 ² 7.75% due 07/01/26 ^{2,8}	2,050,000 1,075,000	2,021,812 1,147,014
MDC Partners, Inc.		
6.50% due 05/01/24 ^{2,6} SFR Group S.A.	2,100,000	1,995,000
5rk Group 5.A. 7.38% due 05/01/26 ^{2,6}	1,800,000	1,858,500
Sprint Communications, Inc.		
6.00% due 11/15/22 ²	1,000,000	905,000
7.00% due 03/01/20 ^{2,6} Midcontinent Communications & Midcontinent Finance Corp.	800,000	858,000
6.88% due 08/15/23 ^{2.6}	1,300,000	1,371,500
Sprint Corp.	4 450 000	4 447 700
7.88% due 09/15/23 ² EIG Investors Corp.	1,150,000	1,117,789
10.88% due 02/01/24 ^{tt+2.7}	750,000	676,579
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance		
7.88% due 05/15/24 ^{2.8}	550,000	588,500
CSC Holdings LLC 6.75% due 11/15/21 ²	500,000	533,750
Zayo Group LLC / Zayo Capital, Inc.		
6.38% due 05/15/25 ²	400,000	422,084
Avaya, Inc. 7.00% due 04/01/19 ^{2,6}	530,000	394,850
Thouse due unit in 19 included in the unit		
7.38% due 10/15/20	295,000 EUR	357,830
Inmarsat Finance plc 4.88% due 05/15/22 ^{2,8}	300,000	292,560
4.0% ude U3 U3 U2 U3	300,000	14,540,768
Consumer, Cyclical - 4.2%		14,040,700
WMG Acquisition Corp.		
6.75% due 04/15/22 ^{2,6}	2,130,000	2,265,788
HP Communities LLC 6.82% due 09/15/53 ^{2,7}	981,884	1,169,601
6.82% GUE 09/15/35 ⁴¹	1,000,000	1,086,258
	.,,	1,000,000
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc		0.400.040
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20 ²	2,055,000	2,160,319
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20 ² Nathan's Famous, Inc.		
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20²	2,055,000 1,804,000	1,966,359
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20 ² Nathan's Famous, Inc.	1,804,000 Face	1,966,359
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20² ⁸	1,804,000	
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS** - 37.6% (continued)	1,804,000 Face	1,966,359
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8	1,804,000 Face	1,966,359
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS** - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23	1,804,000 Face	1,966,359
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS** - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp.	1,804,000 Face Amount- 1,300,000 GBP	1,966,359 <u>Value</u> \$ 1,824,037
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS** - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23*	1,804,000 Face Amount_ 1,300,000 GBP 1,150,000	1,966,359 Value \$ 1,824,037 1,037,875
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Farmous, Inc. 10.00% due 03/15/20² CORPORATE BONDS** - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23² 8.50% due 05/10/21² 9.FC Chang's China Bistro, Inc.	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000	\$ 1,824,037 1,037,875 404,333
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS!* - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23² 6.50% due 05/15/23² PF Chang's China Bistro, Inc. 10.25% due 06/30/20²8	1,804,000 Face Amount_ 1,300,000 GBP 1,150,000	1,966,359 Value \$ 1,824,037 1,037,875
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS ^{††} - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23² 6.50% due 06/15/23² PF Chang's China Bistro, Inc. 10.25% due 06/30/22² PF Chang's China Bistro, Inc. 10.25% due 06/30/22²	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS†* - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 05/15/21² PC Changs China Bistro, Inc. 10.25% due 06/30/20²8 Exide Technologies Litl.00% due 04/30/20²13	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS** - 37.6% (continued) COnsumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23² 6.50% due 05/15/23 China Bistro, Inc. 10.25% due 06/30/20² Exide Technologies Exide Technologies Exide Technologies 11.00% due 04/30/20² Total Consumer, Cyclical	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS** - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 05/15/23³ 6.50% due 05/15/23³ 6.50% due 05/01/21² PF Chang's China Bistro, Inc. 10.25% due 06/30/20²8 Exide Technologies 11.00% due 04/30/20²13 Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp.	1,804,000 Face Amount 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS¹¹ - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23² 6.50% due 05/15/21² PF Chang's China Bistro, Inc. 10.25% due 06/30/20²8 Exide Technologies Exide Technologies 11.00% due 04/30/20²¹³ Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22²8	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20² CORPORATE BONDS** - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 05/01/21² PP Chang's China Bistro, Inc. 10.25% due 06/30/20² Estide Technologies 11.00% due 04/30/20² Estide Technologies 11.00% due 04/30/20² Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22² Novelis, Inc.	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Farmous, Inc. 10.00% due 03/15/20² CORPORATE BONDS** - 37.6% (continued) CORSUMER, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23² 8.50% due 05/10/21² PC Chang's China Bistro, Inc. 10.25% due 06/30/20² Exide Technologies 11.00% due 04/30/20² Exide Technologies 11.00% due 04/30/20² Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22² Novelis, Inc. 8.75% due 12/15/20² 8.38% due 12/15/17²	1,804,000 Face Amount 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS** - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 05/15/23 6.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 05/10/12³ PF Chang's China Bistro, Inc. 10.25% due 06/30/20²8 Exide Technologies 11.00% due 04/30/20²13 Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22² Novelis, Inc. 8.75% due 12/15/20² 8.38% due 12/15/20²	1,804,000 Face Amount 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS ^{††} - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23 PF Chang's China Bistro, Inc. 10.25% due 06/30/22² Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/30/22³ Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22² 8.75% due 12/15/20² 8.38% due 12/15/17² StandardAero Aviation Holdings, Inc.	1,804,000 Face Amount_ 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS†* - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 05/15/23 8.50% due 05/01/21² PF Changs China Bistro, Inc. 10.25% due 06/30/20²8 Exide Technologies 11.00% due 04/30/20²13 Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22²8 Novelis, Inc. 8.75% due 12/15/20² 8.38% due 12/15/20² 8.38% due 12/15/20² 8.38% due 12/15/20² 8.38% due 12/15/23²5 Princess Juliana International Airport Operating Company N.V.	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Farmous, Inc. 10.00% due 03/15/20² CORPORATE BONDS** - 37.6% (continued) CORSUMER, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23² 6.50% due 05/10/21² 7P Chang's China Bistro, Inc. 10.25% due 06/30/20² 8.25% due 0	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS** - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 05/15/23 6.50% due 05/15/23 6.50% due 05/01/21² PF Chang's China Bistro, Inc. 10.25% due 05/01/21² PF Chang's China Bistro, Inc. 11.00% due 04/30/20² Exide Technologies 11.00% due 04/30/20² Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22² Novelis, Inc. 8.75% due 12/15/20² 8.38% due 12/15/20²	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS ^{††} - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23² 8.50% due 06/15/23² 9.50% due 06/15/23³ 10.00% due 06/15/23³ 11.00% due 06/30/20² 11.00% due 06/30/20² 11.00% due 06/30/20² 11.00% due 06/30/20² 11.00% due 04/30/20² 11.00% due 04/30/30² 11.00% due 04/30/20² 11.0	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²B CORPORATE BONDS ^{††} - 37.6% (continued) Consumer, Oyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23² 6.50% due 05/15/23² PP Chang's China Bistro, Inc. 10.25% due 06/30/22³ PP Chang's China Bistro, Inc. 10.25% due 06/30/22³ 11.00% due 04/30/22³ 11.00% due 04/30/22³ Novelis, Inc. 8.50% due 04/30/22³ Novelis, Inc. 8.50% due 04/30/22³ Novelis, Inc. 8.50% due 04/15/22² 8.38% due 12/15/17² StandardAero Aviation Holdings, Inc. 10.00% due 12/15/17² StandardAero Aviation Holdings Inc. 10.00% due 12/15/17² StandardAero Aviation Holdings, Inc. 10.00% due 12/15/17² StandardAero Aviation Holdings, Inc. 10.00% due 12/15/17² StandardAero Aviation Holdings Inc. 10.00% due 07/15/13² Oynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/19² LMI Aerospace, Inc. 7.38% due 07/15/19² Coveris Holdings S.A.	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS** - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23² 6.50% due 05/10/21² PP Chang's China Bistro, Inc. 10.25% due 06/30/20²8 Exide Technologies 11.00% due 04/30/20²8 Exide Technologies 11.00% due 04/30/20²1³ Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22²8 Novelis, Inc. 8.75% due 12/15/20² 3.83% due 12/15/17² StandardAero Aviation Holdings, Inc. 10.00% due 04/15/22²* Novelis, Inc. 8.75% due 12/15/17² StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23²* Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27* Dynagas LING Parthers Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/19² LMI Aerospace, Inc. 7.38% due 07/15/19² Coveris Holdings S.A. 7.88% due 10/10/19²	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS†* - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 05/15/23 6.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23³ 6.50% due 05/01/21² PP Changs China Bistro, Inc. 10.25% due 06/30/20²8 Exide Technologies 11.00% due 04/30/20²8 Sexide Technologies 11.00% due 04/30/20²8 Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22²8 Novelis, Inc. 8.75% due 12/15/20² 8.38% due 12/15/20³ 8.75% due 12/15/20² 8.75% due 07/15/20³ Dynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 8.75% due 12/15/20² 8.75% due 17/15/20³ LMI Aerospace, Inc. 7.75% due 17/15/20³ Coveris Holdings S.A. 7.75% due 17/15/20³ Coveris Holdings S.A. 7.75% due 17/15/20³	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,575,000 1,055,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS ^{††} - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23² 6.50% due 05/10/21² PC Chang's China Bistro, Inc. 10.25% due 06/30/20²8 Exide Technologies 11.00% due 04/30/20²13 Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 01/15/22²8 Novelis, Inc. 18.50% due 02/15/22²8 Novelis, Inc. 19.75% due 12/15/12° StandardAero Aviation Holdings, Inc. 10.00% due 07/15/22²8 Princess Juliana International Airport Operating Company N.V. 5.50% due 12/15/17² StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23²8 Princess Juliana International Airport Operating Company N.V. 5.50% due 12/02/11²²2 Dynagas LING Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/19² LIM Aerospace, Inc. 7.38% due 11/01/19² Min Aerospace, Inc. 7.38% due 11/01/19² Min Aerospace, Inc. 7.38% due 11/01/19² Minabela Nickel Ltd.	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,575,000 1,055,000 1,388,176	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 03/15/20 ²⁸ Nathan's Famous, Inc. 10.00% due 03/15/20 ²⁸ CORPORATE BONDS ¹¹ - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23 6.50% due 05/15/23 PF Chang's China Bistro, Inc. 10.25% due 06/30/20 ²⁸ Exide Technologies 11.00% due 06/30/20 ²⁸ Exide Technologies 11.00% due 04/30/20 ²¹³ Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22 ²⁸ Novelis, Inc. 8.75% due 12/15/17 ² StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 ²⁸ Princess Julian International Airport Operating Company N.V. 5.50% due 12/20/27 ¹¹⁷²⁸ Dynagas LNB Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/19 ² LMI Aerospace, Inc. 7.38% due 10/10/19 ²⁶ Min Aerospace, Inc. 7.38% due 10/10/19 ²⁶ Min Aerospace, Inc. 7.38% due 01/10/19 ²⁶ Min Aerospace, Inc.	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,575,000 1,055,000 1,388,176 27,743	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20² CORPORATE BONDSI* - 37.6% (continued) CORPORATE BONDSI* - 37.6% (continued) CORSUMER, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 8.50% due 05/15/23 8.50% due 05/15/23 8.50% due 05/15/23² 8.50% due 06/15/23² 8.50% due 06/30/20² PPC Chang's China Bistro, Inc. 10.25% due 06/30/20² Exide Technologies 11.00% due 04/30/20² Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22² 8.38% due 12/15/20²	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,575,000 1,055,000 1,388,176	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20 ²⁰ Nathan's Famous, Inc. 10.00% due 03/15/20 ²⁰ CORPORATE BONDS'I1- 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23 Ferreligas Limited Description of the Company o	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,055,000 1,388,176 27,743 250,000	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689 — 265,938
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20 ²⁸ Nathan's Famous, Inc. 10.00% due 03/15/20 ²⁸ CORPORATE BONDS ^{II -} 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23 6.50% due 06/15/23 6.50% due 06/50/12 ¹² PC Chang's China Bistro, Inc. 10.25% due 06/30/20 ¹³ Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/30/20 ¹³ Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22 ²⁸ 8.38% due 12/15/17 ² StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 ²⁸ Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ¹¹² JN J	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,575,000 1,055,000 1,388,176 27,743	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689 — 265,938
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20²8 Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDS'I¹ - 37.6% (continued) Consumer, Cyclical¹ - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23² 6.50% due 05/01/21² PP Chang's China Bistro, Inc. 10.25% due 06/30/22²8 Exide Technologies 11.00% due 04/30/20²¹3 Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/30/20²¹3 Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22²8 Noveils, Inc. 8.75% due 12/15/10² 8.38% due 12/15/10² 8.38% due 12/15/10² 8.38% due 12/15/10² 9.38% due 12/15/1	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,055,000 1,388,176 27,743 250,000	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689 — 265,938
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20² CORPORATE BONDS¹¹ - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC S.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23² 6.50% due 05/15/23² 6.50% due 05/15/23² 7.50% due 06/30/20² Exide Technologies 11.00% due 04/30/20² Exide Technologies 11.00% due 04/30/20² Studie Technologies 11.00% due 04/30/20² Studie Technologies 11.00% due 04/30/20² Novelis, Inc. 8.50% due 04/30/22² Novelis, Inc. 8.50% due 04/15/22² Novelis, Inc. 8.75% due 12/15/17² 8.38% due 12/15/17²	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,055,000 1,388,176 27,743 250,000 100,000	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689 265,938 81,500 13,577,971
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20²8 Nathan's Famous, Inc. 10.00% due 03/15/20²8 CORPORATE BONDSIT - 37.65% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 8.50% due 05/15/23 8.50% due 05/15/23 8.50% due 06/15/23² 8.50% due 06/15/23² 8.50% due 06/15/23² 8.50% due 06/15/23² 8.50% due 06/30/20²8 Exide Technologies 11.00% due 04/30/20²8 Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22²8 Novells, Inc. 8.75% due 12/15/20² 8.38% due 13/15/17² Standardero Aviation Holdings, Inc. 10.00% due 04/30/19/15/23²8 Princess Juliana International Airport Operating Company N.V. 5.50% due 13/03/19² LIMI Aerospace, Inc. 7.38% due 10/15/23²8 Mirabela Nickel Lud. 9.50% due 10/16/19² Coveris Holdings S.A. 7.88% due 11/01/19² Mirabela Nickel Lud. 9.50% due 08/24/19¹¹¹¹ 1.00% due 08/24/19¹¹¹¹ 1.00% due 08/16/24² Cever Holdings S.A. 7.88% due 11/01/19² Mirabela Nickel Lud. 9.50% due 08/16/24² Cever Good Sing Packaging Finance pic / Ardagh Holdings USA, Inc. 7.29% due 08/16/15/17² Total Industrial Cervan Good Sing Sing. 10.00% due 08/16/15/17² Bumble Bee Holdings, Inc. 9.00% due 12/15/17²	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,055,000 1,388,176 27,743 250,000	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689 265,938 81,500 13,577,971
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20 ^{2.6} Nathan's Famous, Inc. 10.00% due 03/15/20 ^{2.6} CORPORATE BONDS ¹¹ - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23 6.50% due 06/30/20 ¹² PP Chang's China Bistro, Inc. 10.25% due 06/30/20 ¹³ Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22 ^{2.6} Novelis, Inc. 8.75% due 12/15/20 ² 8.35% due 12/15/20 ³ 8.35% due 10/15/13 ³ Oppragas LND Sartners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/19 ² Minabela Nickel Ld. 9.50% due 06/24/19 ^{11/1} 1.00% due 09/10/41 ^{11/2} 1.00% due 10/10/41 ^{11/2} 1.00% due 09/10/41 ^{11/2}	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,575,000 1,055,000 1,388,176 27,743 250,000 100,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689 265,938 81,500 13,577,971
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20 ^{2.6} Nathan's Famous, Inc. 10.00% due 03/15/20 ^{2.6} CORPORATE BONDS ¹¹ -37.6% (continued) CORPORATE BONDS ¹¹ -37.6% (continued) TVL Friance PLC. 8.50% due 05/15/23 6.50% due 05/15/23 6.50% due 05/15/23 6.50% due 05/15/23 6.50% due 06/30/20 ^{2.6} Evide Technologies 11.00% due 04/30/20 ^{2.13} Total Consumer, Cyclical Industrial Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22 ^{2.6} Novelis, Inc. 8.75% due 12/15/20 ² 8.38% due 12/15/20 ² SlandardAero Aviation Holdings, Inc. 10.00% due 04/15/22 ^{2.6} Novelis, Inc. 9.75% due 10/15/23 ^{2.6} SlandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 ^{2.6} Princess Juliana International Airport Operating Company N.V. 5.50% due 12/15/20 ⁷ SlandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 ^{2.6} Dynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/30 ² LMI Aerospace, Inc. 7.38% due 07/15/30 ² 8.78% due 10/15/30 ² 8.78% due	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,055,000 1,388,176 27,743 250,000 100,000	\$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689 265,938 81,500 13,577,971
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20 ²⁴ Nathan's Famous, Inc. 10.00% due 03/15/20 ²⁴ CORPORATE BONDS ¹¹ - 37.6% (continued) TUE Finance PLC 8.50% due 05/15/23 6.75% due 05/15/23 6.75% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 05/15/23 6.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23 6.50% due 05/15/23 Total Consumer, Cyclical Incompany (Cyclical Incompany Incompa	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,575,000 1,055,000 1,388,176 27,743 250,000 100,000	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689 — 265,938
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20 ²⁸ Nathan's Famous, Inc. 10.00% due 03/15/20 ²⁸ CORPORATE BONDS ¹¹ - 37.6% (continued) Consumer, Cyclical - 4.7% (continued) TVL Finance PLC 8.50% due 05/15/23 8.76% due 05/15/23 8.76% due 05/15/23 8.76% due 05/15/23 9.76% due 15/15/23	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,055,000 1,388,176 27,743 250,000 100,000 2,082,000 1,625,000 1,625,000 1,625,000	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689 265,938 81,500 13,577,971 2,118,435 1,657,500 1,636,000
NPC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc 10.50% due 01/15/20² Nathan's Famous, Inc. 10.00% due 03/15/20² CORPORATE BONDS'! - 37.6% (continued) Consumer, Cyclical - 4.2% (continued) TVL Finance PLC 8.50% due 05/15/23 Ferreligas Limited Partnership / Ferreligas Finance Corp. 6.75% due 06/15/23² 6.50% due 05/01/21² 9.70 Consumer, Cyclical Bistro, Inc. 10.25% due 06/30/20² Exide Technologies 11.00% due 04/30/20² Total Consumer, Cyclical Industrial - 4.0% Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 05/15/228 Novelis, Inc. 8.75% due 12/15/20² 8.38% due 12/15/12² 8.38% due 12/15/12² 9.75% due 12/15/20² 8.38% due 12/15/12² 9.75% due 12/15/20² 8.38% due 12/15/17² 9.75% due 10/15/23² Princess Juliana International Airport Operating Company N.V. 5.50% due 10/20/27* 9.75% due 10/30/19² 10.00 due 09/15/23³	1,804,000 Face Amount- 1,300,000 GBP 1,150,000 429,000 1,255,000 1,268,358 2,150,000 1,200,000 877,000 2,025,000 1,876,467 1,800,000 1,575,000 1,575,000 1,388,176 27,743 250,000 100,000	1,966,359 Value \$ 1,824,037 1,037,875 404,333 1,195,388 1,014,686 14,124,644 2,348,875 1,256,999 895,417 2,126,250 1,857,140 1,678,500 1,602,563 1,076,100 388,689 265,938 81,500 13,577,971 2,118,435 1,657,500

	Face Amount∼	Value
CORPORATE BONDS ^{rt} - 37.6% (continued)		
Consumer, Non-cyclical - 3.1% (continued) Albertson's Companies LLC / Safeway Incorporated / New Albertson's Inc / Albertson's LLC		
6.63% due 60/15/24 ²	1,500,000	\$ 1,610,400
Bumble Bee Holdco SCA	000.000	
9.63% due 03/15/18 ^{28,13} KeHE Distributors LLC / KeHE Finance Corp.	900,000	895,500
7. 63% due 08/15/21 ²⁵	550,000	547,250
Opal Acquisition, Inc.		
8.88% due 12/15/21 ²⁶	575,000	483,000
Total Consumer, Non-cyclical		10,568,085
Basic Materials - 2.7% BHP Billiton Finance USA Ltd.		
6.75% ^{2.25.10}	2,000,000	2,282,500
Yamana Gold, Inc.		
4.95% due 07/15/24 ²	2,160,000	2,201,645
Eldorado Gold Corp. 6.13% due 12/15/20 ^{2,6}	1,950,000	1,987,284
GCP Applied Technologies, Inc.	1,000,000	1,001,201
9.50% due 02/01/23 ^{2,6}	1,475,000	1,688,875
Constellium N.V.		
7.88% due 04/01/21 ^{2.6}	950,000	1,028,375
Total Basic Materials		9,188,679
Technology - 1.7% Micron Technology, Inc.		
7.50% due 09/15/23 ^{2.6}	1,550,000	1,708,875
5.25% due 08/01/23 ^{2,6}	200,000	193,500
Infor US, Inc.	4 500 000	4 550 005
6.50% due 05/15/22 ² Cengage Learning, Inc.	1,532,000	1,553,065
9,50% due 06/15/24 ²⁶	1,000,000	1,022,500
First Data Corp.		
7.00% due 12/01/23 ^{2.6}	500,000	523,750
Epicor Software 9.25% due 06/21/23 ^{ttt,12}	500,000	479,500
Aspect Software, Inc.	300,000	473,300
3.00% due 05/25/23 ^{ttt.113}	368,515	303,496
Total Technology		5,784,686
Utilities - 1.0%		
LBC Tank Terminals Holding Netherlands BV	1,325,000	4 044 750
6.88% due 05/15/23 ^{2,6} Terraform Global Operating LLC	1,325,000	1,311,750
9.75% due 08/15/22 ²⁶	1,150,000	1,167,250
AmeriGas Partners Limited Partnership / AmeriGas Finance Corp.		
5.88% due 08/20/26 ²	1,000,000	1,072,500
Total Utilities		3,551,500
Total Corporate Bonds (Cost \$43.906.350)		127,440,229
(Cost \$123,296,259)		127,440,229
	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 3.3%		
Commercial Mortgage Backed Securities - 2.5%		
GS Mortgage Securities Corporation Trust	3,000,000	\$ 2,999,646
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{23,6} Capmark Military Housing Trust	3,000,000	
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{23,8} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{111,27}	1,924,930	2,029,637
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ²⁻³⁵ Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{1112,7} 2007-AETC, 6.06% due 10/10/52 ²⁷		
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.35} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{111.27} 2007-AETC, 6.06% due 10/10/52 ^{2.7} GMAC Commercial Mortgage Asset Corp.	1,924,930 487,823	2,029,637 494,707
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2,3,6} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{111,2,7}	1,924,930 487,823 1,411,570	2,029,637
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.36} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{111.27} 2007-AETC, 6.06% due 10/10/52 ²⁷ GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ^{2.7} Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸	1,924,930 487,823	2,029,637 494,707 1,626,543 1,195,815
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ²³⁻⁸ Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{111,27} 2007-AETC, 5.06% due 10/10/52 ^{112,27} GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities	1,924,930 487,823 1,411,570	2,029,637 494,707 1,626,543
35 Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2,3,5} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{112,7} 2007-AETC, 6.06% due 10/10/52 ^{2,7} SIMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ^{2,7} Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8%	1,924,930 487,823 1,411,570	2,029,637 494,707 1,626,543 1,195,815
3S Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.3.5} 2apmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{111.27} 2007-AETC, 6.06% due 10/10/52 ^{2.7} 3IMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ^{2.7} Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecuritization Trust	1,924,930 487,823 1,411,570 1,200,000	2,029,637 494,707 1,626,543 1,195,815 8,346,348
35 Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{23.5} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{111.27} 2007-AETC, 6.06% due 10/10/52 ²⁷ SIMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities 2012-18, 0.95% due 0.95%	1,924,930 487,823 1,411,570	2,029,637 494,707 1,626,543 1,195,815
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ²³⁻⁸ Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{1112.7} 2007-AETC, 6.06% due 10/10/52 ²⁷ GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecuritization Trust	1,924,930 487,823 1,411,570 1,200,000	2,029,637 494,707 1,626,543 1,195,815 8,346,348
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.36} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{112.7} 2007-AETC, 6.06% due 10/10/52 ^{2.7} GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ^{2.7} Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁶ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecuritization Trust 2012-1R, 0.96% due 08/27/47 ^{2.36} EUR 09/6% due 08/27/47 ^{2.36} EUR 09/6% due 08/27/47 ^{2.36} EUR 09/6% due 08/27/47 ^{2.36}	1,924,930 487,823 1,411,570 1,200,000	2,029,637 494,707 1,626,543 1,195,815 8,346,348
35 Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.35} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{112.7} 2007-AETC, 6.06% due 10/10/52 ²⁷ 3MAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ^{2.7} Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁶ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecuritization Trust 2012-11, 0.96% due 08/27/47 ^{2.35} IBW Mortgage Backed Pass-Through Certificates 2006-6, 6.04% due 01/25/37 ^{2.8} 2006-6, 5.75% due 01/25/37 ^{2.8} Total Residential Mortgage Backed Securities	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331
3S Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.36} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{112,7} 2007-AETC, 6.06% due 10/10/05 ²²⁷ 3MAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁶ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities 2012-1R, 0.96% due 08/27/47 ^{2.36} 2012-1R, 0.96% due 08/27/47 ^{2.36} 18W Mortgage Backed Pass-Through Certificates 2006-6, 6.04% due 01/25/37 ^{2.36} 2006-6, 5.75% due 01/25/37 ^{2.36} Total Residential Mortgage Backed Securities	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015
35 Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.35} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{1112.7} 2007-AETC, 6.06% due 10/10/52 ²⁷ SIMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ^{2.7} Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecuritization Trust 2012-1R, 0.98% due 08/27/47 ^{2.35} SIBW Mortgage Backed Pass-Through Certificates 2006-6, 6.04% due 01/25/37 ^{2,8} 2006-6, 5.75% due 01/25/37 ^{2,8} 2006-6, 5.75% due 01/25/37 ^{2,8} Total Residential Mortgage Backed Securities Total Commercial Mortgage Backed Securities Cool-6, 5.75% due 01/25/37 ^{2,8} 2006-8, 5.75% due 01/25/37 ^{2,8} Total Residential Mortgage Backed Securities Total Collateralized Mortgage Obligations (Cost \$10,908,324)	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362
3S Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.3.6} 2apmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ¹¹¹²⁷ 2007-AETC, 6.06% due 10/10/52 ^{2.7} 3MAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ^{2.7} Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecurilization Trust 2012-1R, 0.96% due 08/27/47 ^{2.3.6} IBW Mortgage Backed Sess-Through Certificates 2006-6, 6.04% due 01/25/37 ^{2.8} 2006-6, 5.07% due 01/25/37 ^{2.8} Total Residential Mortgage Backed Securities Fotal Collateralized Mortgage Obligations (Cost \$10,908,324) -OREIGN GOVERNMENT BONDS ^{††} - 2.2%	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015
3S Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{23.5} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{112.7} 2007-AETC, 6.06% due 10/10/52 ²⁷ 3MAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁶ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities Volumar Resecuritization Trust 2012-1R, 0.96% due 08/27/47 ^{2,3,6} Total Commercial Mortgage Backed Securities - 2006-6, 6.04% due 01/25/37 ^{2,6} Total Residential Mortgage Backed Securities Fotal Residential Mortgage Backed Securities - 2012-1R, 0.96% due 08/27/47 ^{2,3,6} Total Residential Mortgage Backed Securities Fotal Collateralized Mortgage Obligations (Cost \$10,908,324) Foreign Government International Bond	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015
35 Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.35} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{112.7} 2007-AETC, 6.06% due 10/10/52 ²⁷ 3MAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ^{2.7} Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecuritization Trust 2012-IR, 0.96% due 08/27/47 ^{2.8} TBW Mortgage Backed Pass-Through Certificates 2006-6, 6.04% due 01/25/37 ^{2.8} TOtal Collateralized Mortgage Backed Securities Total Collateralized Mortgage Backed Securities Total Collateralized Mortgage Backed Securities Flow Mortgage Backed Pass-Through Certificates 2006-6, 6.04% due 01/25/37 ^{2.8} Total Residential Mortgage Backed Securities Total Collateralized Mortgage Obligations (Cost \$10,908,324) FOREIGN GOVERNMENT BONDS ¹¹ - 2.2% Kenya Government International Bond 6,88% due 06/24/24 ^{2.8}	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015
3S Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.35} Capmark Military Housing Trust 2007-AETC, 5.75%, due 02/10/52 ^{112.7} 2007-AETC, 6.06% due 10/10/52 ²⁷ 3MAC Commercial Mortgage Asset Corp. 203-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Vomura Resecuritization Trust 2012-1R, 0.96% due 08/27/47 ^{2.35} TBW Mortgage Backed Pass-Through Certificates 2016-6, 6.04% due 01/25/37 ^{2.3} 2006-6, 6.04% due 01/25/37 ^{2.3} 2006-6, 5.75% due 01/25/37 ^{2.3} Total Residential Mortgage Backed Securities Fotal Collateralized Mortgage Obligations (Cost \$10,908,324) **OREIGN GOVERNMENT BONDS**1 - 2.2% Renya Government International Bond 6.88% due 06/24/24 ²⁶ Fotal Kenya Government International Bond	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015 11,240,363 4,149,275 4,149,275
3S Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{2.35} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ¹¹¹²⁷ 2007-AETC, 6.06% due 10/10/52 ²⁷ 3MAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ^{2.7} Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities 1012-1R, 0.96% due 08/27/47 ^{2.36} TBW Mortgage Backed Pass-Through Certificates 2016-6, 6.04% due 01/25/37 ^{2.8} TBW Mortgage Backed Securities Total Residential Mortgage Backed Securities Total Residential Mortgage Backed Securities Total Commercial Mortgage Backed Securities Floak Mortgage Backed Pass-Through Certificates 2006-6, 5.07% due 01/25/37 ^{2.8} Total Residential Mortgage Backed Securities Total Collateralized Mortgage Obligations (Cost \$10,908,324) **OREIGN GOVERNMENT BONDS** - 2.2% Kenya Government International Bond 6.88% due 00/27/45 ^{2.8} Total Renya Government International Bond 6.88% due 00/27/45 ^{2.8} Total International Bond 6.88% due 01/27/45 ^{2.8}	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015 11,240,363
35 Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ²³⁻⁵ Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{112,7} 2007-AETC, 5.75% due 02/10/52 ^{2112,7} 3MAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ²⁷ 3MAC IT RUSS CONTROL CON	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015 11,240,363 4,149,275 4,149,275
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ²³⁻⁸ Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ¹¹¹²⁷ 2007-AETC, 6.06% due 10/10/52 ²⁷ GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecuritization Trust 2012-IR, 0.98% due 08/27/47 ^{2.58} TBW Mortgage Backed Pass-Through Certificates 2006-6, 5.75% due 01/25/37 ^{2.8} 2006-6, 5.75% due 01/25/37 ^{2.8} Total Residential Mortgage Backed Securities Total Collateralized Mortgage Obligations (Cost \$1.908.324) FOREIGN GOVERNMENT BONDS ^{††} - 2.2% Kenya Government International Bond 6.88% due 06/24/24 ^{2.8} Total Republic International Bond Dominican Republic International Bond 0.85% due 01/27/45 ^{2.8} Total Preign Government Bonds (Cost \$7.533.224)	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015 11,240,363 4,149,275 4,149,275
3S Mortgage Securities Corporation Trust 2016-ICE2, 9.10% due 02/15/33 ^{23.5} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{111,27} 2007-AETC, 6.06% due 10/10/52 ²⁷ 3MAC Commercial Mortgage Asset Corp. 2039-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecuritization Trust 2012-IR, 0.96% due 08/27/47 ^{2,35} ISBW Mortgage Backed Pass-Through Certificates 2006-6, 6.04% due 01/25/37 ^{2,3} 2006-6, 5.75% due 01/25/37 ^{2,3} Total Residential Mortgage Backed Securities Fotal Residential Mortgage Backed Securities Cotal Collateralized Mortgage Obligations (Cots \$10,908,324) FOREIGN GOVERNIMENT BONDS ¹¹ - 2.2% Kenya Government International Bond 6.85% due 06/24/24 ^{2,5} Total Kenya Government International Bond Oominican Republic International Bond 6.85% due 01/27/145 ^{2,5} Total Foreign Government Bonds (Cost \$7,533,224) (UNICIPAL BONDS ¹¹ - 0.7%	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155	2,029,637 494,707 1,626,643 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015 11,240,363 4,149,275 4,149,275
3S Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{23.5} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{112.7} 2007-AETC, 6.06% due 10/10/52 ²⁷ 3MAC Commercial Mortgage Asset Corp. 203-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁶ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities 2012-1R, 0.96% due 08/27/47 ^{2.3.6} REW Mortgage Backed Pass-Through Certificates 2006-6, 6.04% due 01/25/37 ^{2.6} Total Residential Mortgage Backed Securities Fotal Residential Mortgage Backed Securities Fotal Residential Mortgage Backed Pass-Through Certificates (206-6, 6.04% due 01/25/37 ^{2.6} Fotal Residential Mortgage Backed Securities Fotal Residential Mortgage Backed Securities Fotal Collateralized Mortgage Obligations (Cost \$10,908,324) Fotel Government International Bond 6.88% due 06/24/2 ^{2.6} Fotal Kenya Government International Bond Cominican Republic International Bond Cost \$7,533,224) UNICIPAL BONDS ¹¹ - 0.7%	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155	2,029,637 494,707 1,626,643 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015 11,240,363 4,149,275 4,149,275
SS Mortgage Securities Corporation Trust 2016-ICE2, 9, 01% due 02/15/33 ^{21.8} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{112.7} 2007-AETC, 6.06% due 10/10/52 ²¹ SIMAC Commercial Mortgage Asset Corp. 2013-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁶ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecuritization Trust 2012-1R, 0.96% due 08/27/47 ^{2.8} SIBW Mortgage Backed Pass-Through Certificates 2006-6, 6.04% due 01/25/37 ^{2.8} SOGA due 08/27/47 ^{2.8} Total Residential Mortgage Backed Securities Fotal Rosidential Mortgage Backed Securities Fotal Collateralized Mortgage Bothed Securities Fotal Collateralized Mortgage Obligations (Cost \$10,908,324) Foreign Government International Bond 6.88% due 06/24/24 ^{2.8} Fotal Kenya Government International Bond Cominican Republic International Bond Costs 7,533,224) Fotal Foreign Government Bonds (Cost \$7,533,224)	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015 11,240,363 4,149,275 4,149,275
35 Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ^{23.8} Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{1112.7} 2007-AETC, 6.06% due 10/10/52 ²⁷ SIMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Vomura Resecuritization Trust 2012-1R, 0.96% due 08/27/47 ^{2.5.8} TBUW Mortgage Backed Pass-Through Certificates 2026-6, 6.04% due 01/25/37 ^{2.8} 2006-6, 5.75% due 01/25/37 ^{2.8} Total Residential Mortgage Backed Securities Total Collateralized Mortgage Chiliquations (Cost \$10,908,324) FOREIGN GOVERNIMENT BONDS ¹⁺ - 2.2% Kenya Government International Bond 6.88% due 06/24/24 ^{2.6} Total Kenya Government International Bond Ominican Republic International Bond 6.85% due 01/27/45 ^{2.8} Total Foreign Government Bonds (Cost \$7,533,224) MUNICIPAL BONDS ¹⁺ - 0.7% Illinois - 0.7% City of Chicago Illinois General Obligation Unlimited 6.26% due 01/01/40 ² Total Municipal Bonds	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155 4,250,000	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015 11,240,363 4,149,275 4,149,275 3,461,750 7,611,025
SS Mortgage Securities Corporation Trust	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155 4,250,000	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015 11,240,363 4,149,275 4,149,275 3,461,750 7,611,025
GS Mortgage Securities Corporation Trust 2016-ICE2, 9.01% due 02/15/33 ²³⁻⁸ Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{1112,7} 2007-AETC, 6.06% due 10/10/52 ²⁷ GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41 ²⁷ Motel 6 Trust 2015-MTL6, 5.28% due 02/05/30 ⁸ Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 0.8% Nomura Resecuritization Trust 2012-IR, 0.96% due 08/27/47 ^{2.36} TBW Mortgage Backed Pass-Through Certificates 2016-6, 6.04% due 01/25/37 ^{2.3} 2006-6, 5.75% due 01/25/37 ^{2.3} Total Residential Mortgage Backed Securities Total Cellateralized Mortgage Backed Securities Total Cellateralized Mortgage Backed Securities Total Residential Mortgage Backed Pass-Through Certificates 2006-6, 6.05% due 01/25/37 ^{2.3} Total Residential Mortgage Backed Securities Total Cellateralized Mortgage Obligations (Cost \$10,908,324) FOREIGN GOVERNIMENT BONDS ^{††} - 2.2% Kenya Government International Bond 6, 8.8% due 06/24/24 ^{2.65} Total Kenya Government International Bond Dominican Republic International Bond 6, 8.5% due 01/27/45 ^{2.65} Total Foreign Government Bonds (Cost \$7,533,224) MUNICIPAL BONDS ^{††} - 0.7% Illinois • 0.7% Illinois • 0.7% Illinois • 0.7% Illinois • 0.7% City of Chicago Illinois General Obligation Unlimited 6, 26% due 01/01/40 ² Total Municipal Bonds	1,924,930 487,823 1,411,570 1,200,000 1,843,730 1,510,811 634,155 4,250,000	2,029,637 494,707 1,626,543 1,195,815 8,346,348 1,768,322 785,331 340,362 2,894,015 11,240,363 4,149,275 4,149,275 3,461,750 7,611,025

	Contracts	Value
OPTIONS WRITTEN ^{†,*} - (0.1)%		
Call options on:		
S&P 500 Index Expiring September 2016 with strike price of \$2,185.00	284	\$ (292,520)
Total Options Written		
(Premiums received \$533,341)		\$ (292,520)
Other Assets & Liabilities, net - (37.2)%	_	(125,971,578)
Total Net Assets - 100.0%	7	\$ 338,625,783
		Unrealized
	Contracts	Gain
EQUITY FUTURES CONTRACTS PURCHASED†		
September 2016 S&P 500 Index Mini Futures Contracts		
(Aggregate Value of		
Contracts \$61,599,600)	568	\$ 2,788,110

- † †† †††
- The face amount is denominated in U.S. Dollars, unless otherwise indicated.

 Non-income producing security.

 Less than 0.1%

 Value determined based on Level 1 inputs See Note 2.

 Value determined based on Level 2 inputs, unless otherwise noted See Note 2.

 Value determined based on Level 2 inputs, unless otherwise noted See Note 2.

 Value determined based on Level 3 inputs. See Note 2.

 Security was fair valued by the Valuation Committee at August 31, 2016. The total market value of fair valued securities amounts to \$24,309,402, (cost \$32,402,888) or 7.2% of total net assets.
- Security was fair valued by the Valuation Committee at August 31, 2016. The total market value of fair valued securities amounts to \$24,309,402, (cost \$32,402,888) or 7.2% of total net assets.

 All or a portion of these securities have been physically segregated in connection with borrowings, reverse repurchase agreements and unfunded loan commitments. As of August 31, 2016, the total value of securities segregated was \$243,733,765.

 Zero coupon rate security.

 Zero coupon rate securities are factive at autority.

 Zero coupon rate securities are factive at autority.

 Zero coupon rate securities are factive at a fact and rate securities are considered linear date.

 Zero coupon rate securities are pledged as futures collateral. 2

- 8 9 10 11 12 13 14
- plc Public Limited Company

See Sector Classification in Supplemental Information section.

The following table summarizes the inputs used to value the Fund's investments at August 31, 2016 (See Note 2 in the Notes to Schedule of Investments):

	Level 1 Quoted Prices	Level 2 Significant Observable Inputs	Level 3 Significant Unobservable Inputs	Total
Assets:				
Corporate Bonds	\$ - \$	117,992,037	\$ 9,448,192	\$ 127,440,229
Asset Backed Securities	-	154,697,666	4,625,348	159,323,014
Collateralized Mortgage Obligations	-	9,210,726	2,029,637	11,240,363
Senior Floating Rate Interests	-	105,443,138	22,916,637	128,359,775
Municipal Bonds	-	2,254,073	-	2,254,073
Foreign Government Bonds	-	7,611,025	-	7,611,025
Common Stocks	-	271,663	951,441	1,223,104
Preferred Stocks	2,907,715	-	-	2,907,715
U.S. Government Securities	-	23,299,386	-	23,299,386
Money Market Fund	1,231,197	-		1,231,197
Equity Futures Contracts*	2,788,110	-	-	2,788,110
Total Assets	\$ 6,927,022 \$	420,779,714	\$ 39,971,255	\$ 467,677,991
Liabilities:				
Options Written	292,520	-	-	292,520
Unfunded Commitments	-	766,363	-	766,363
Forward Foreign Currency Exchange Contracts*	-	51,915	-	51,915
Total Liabilities	\$ 292,520 \$	818,278	\$ -	\$ 1,110,798

The following is a summary of significant unobservable inputs used in the fair valuation of assets and liabilities categorized within Level 3 of the fair value heirarchy:

Iotal Luabilities

*These amounts are reported as unrealized gain/(loss) as of August 31, 2016.

If not referenced in the table, please refer to the detailed Schedule of Investments for a breakdown of investment type by industry category.

	Ending Balance	Valuation	Unobservable	Input
Category	at 8/31/2016	Technique	Inputs	Range
Corporate Bonds	\$ 6,521,788	Option adjusted spread off the month	Indicative Quote	-
		end broker quote over the 3 month		
		LIBOR		
Corporate Bonds	\$ 2,234,219	Model Price	Market Comparable Yields	8.9% - 15.5%
Corporate Bonds	\$ 303,496	Enterprise Value	Valuation Multiple	8.0x
Corporate Bonds	\$ 388,689	Model Price	Liquidation Value	-
Asset Backed Securities	\$ 3,125,345	Option adjusted spread off the month	Indicative Quote	-
		end broker quote over the 3 month		
		LIBOR		
Asset Backed Securities	\$ 1,500,000	Option adjusted spread	Indicative Quote for Comparable	-
			Security	
Collateralized Mortgage Obligations	\$ 2,029,637	Option adjusted spread off the month	Indicative Quote	-
		end broker quote over the 3 month		
		LIBOR		
Senior Floating Rate Interests	\$ 3,985,083	Option adjusted spread off the month	Indicative Quote	-
		end broker quote over the 3 month		
		LIBOR		
Senior Floating Rate Interests	\$ 537,497	Enterprise Value	Valuation Multiple	5.5x - 8.0x
Senior Floating Rate Interests	\$ 6,322,678	Model Price	Market Comparable Yields	4.9% - 5.9%
Senior Floating Rate Interests	\$ 12,071,379	Model Price	Purchase Price	-
Common Stocks	\$ 394	Model Price	Liquidation Value	-
Common Stocks	\$ 60,004	Model Price	Purchase Price	-
Common Stocks	\$ 891,043	Enterprise Value	Valuation Multiple	5.5x - 8.0x

Significant changes in an indicative quote, liquidation value, market comparable yield or valuation multiple would generally result in significant changes in the fair value of the security.

Any remaining Level 3 securities held by the Fund and excluded from the tables above, were not considered material to the Fund.

Transfers between investment levels may occur as the markets fluctuate and/or the availability of data used in an investment's valuation changes. Transfers between valuation levels, if any, are in comparison to the valuation levels at the end of the previous fiscal year, and are effective using the fair value as of the end of the current fiscal period.

As of August 31, 2016, the Fund had securities with a total value of \$4,066,817 transferred from Level 3 to Level 3 due to lack of multiple vendor prices. The Fund had securities with a total value of \$4,066,817 transferred from Level 3 to Level 2 due to availability of market price information at the period end.

Summary of Fair Value Level 3 Activity Following is a reconciliation of Level 3 assets for which significant unobservable inputs were used to determine fair value for the period ended August 31, 2016:

	Asset Backed Securities	Senior Floating Rate Interests	Corporate Bonds	Collateralized Mortgage Obligations	Common Stocks	Total
Assets:						
Beginning Balance	\$ 8,036,285	\$ 19,029,841	\$ 8,485,549	\$ 3,380,625	\$ 1,079,055	\$ 40,011,355
Paydowns Received	(161,497)	(652,961)	(41,613)	(9,278)	-	(865,349)
Payment-in-kind Distributions Received	-	22,185	17,507	-	-	39,692
Change in Unrealized Gain/Loss	99,302	(227,082)	375,189	94,812	(921)	341,300
Purchases	-	2,940,289	-	-	60,004	3,000,293
Corporate actions	-	645,511	(65,019)	(1,436,522)	(186,697)	(1,042,727)
Transfers into Level 3	-	1,876,929	676,579	-	-	2,553,508
Transfers out of Level 3	(3,348,742)	(718,075)	-	-	-	(4,066,817)
Ending Balance	\$ 4,625,348	\$ 22,916,637	\$ 9,448,192	\$ 2,029,637	\$ 951,441	\$ 39,971,255
Net change in unrealized appreciation (depreciation)						
for investments in securities still held at August 31, 2016	\$ 23,367	\$ (243,557)	\$ 375,189	\$ 94,812	\$ (921)	\$ 248,890

As of August 31, 2016, the Fund had the following unfunded loan commitments which could be extended at the option of the borrower:

Borrower	Maturity Date	Face Amount	Value
Acosta, Inc.	09/26/2019	\$ 1,100,000	\$ 89,856
American Seafoods Group LLC	08/19/2021	500,000	61,553
Amspec Services, Inc.	07/01/2022	105,263	1,017
Aspect Software, Inc.	05/25/2018	166,667	-
Chef's Warehouse Parent LLC	06/22/2022	202,817	3,232
Deltek, Inc.	06/25/2020	1,000,000	94,965
ExamWorks Group	07/27/2021	1,000,000	-
Eyemart Express	12/18/2019	500,000	39,990
Globallogic Holdings, Inc.	11/30/2018	300,000	25,810
Hostess Brands	08/03/2020	500,000	-
Insight Fourth Hospitality	07/15/2020	500,000	63,509
IntraWest Holdings	12/10/2018	200,000	3,631
National Technical	06/12/2021	305,882	2,597
Packaging Coordinators	07/01/2021	1,500,000	181,229
PowerSchool, Inc.	07/29/2021	350,000	35,819
Solera LLC	03/03/2021	1,287,567	163,155
		\$ 9,518,196	\$ 766,363

As of August 31, 2016, the following forward foreign currency exchange contracts were outstanding:

						Net Unrealized
	Contracts to Sell	Counterparty	Settlement Date	Settlement Value	Value as of 8/31/16	Depreciation
EUR	978,000					
for USD	1,085,635	Bank of America Merrill Lynch	9/13/2016	\$ 1,085,63	5 \$ 1,091,507	\$ (5,872)
GBP	5,123,000					
for USD	6,684,852	Bank of America Merrill Lynch	9/13/2016	6,684,85	2 6,729,333	(44,481)
GBP	63,000					
for USD	81,192	Bank of America Merrill Lynch	9/13/2016	81,19	2 82,754	(1,562)
				Net unrealized depreciation on forward	I foreign currency exchange contracts	\$ (51,915)

For information on the Guggenheim Strategic Opportunities Fund's (the "Fund") policy regarding valuation of investments and other significant accounting policies, please refer to the Fund's most recent semiannual or annual shareholder report.

1. Significant Accounting Policies

The Fund operates as an investment company and accordingly follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board ("FASB") Accounting Standards Codification Topic 946 Financial Services – Investment Companies.

The following significant accounting policies are in conformity with U.S. generally accepted accounting principles ("GAAP") and are consistently followed by the Fund. This requires management to make estimates and assumptions that affect the reported amount of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from these estimates. All time references are based on Eastern Time.

The following is a summary of significant accounting policies consistently followed by the Fund.

The Board of Trustees of the Fund (the "Board") has adopted policies and procedures for the valuation of the Fund's investments (the "Valuation Procedures"). Pursuant to the Valuation Procedures, the Board has delegated to a valuation committee, consisting of representatives from Guggenheim's investment management, fund administration, legal and compliance departments (the "Valuation Committee"), the day-to-day responsibility for implementing the Valuation Procedures, including, under most circumstances, the responsibility for determining the fair value of the Fund's securities or other assets.

Valuations of the Fund's securities are supplied primarily by pricing services appointed pursuant to the processes set forth in the Valuation Procedures. The Valuation Committee convenes monthly, or more frequently as needed and will review the valuation of all assets which have been fair valued for reasonableness. The Fund's officers, through the Valuation Committee and consistent with the monitoring and review responsibilities set forth in the Valuation Procedures, regularly review procedures used by, and valuations provided by, the pricing services.

If the pricing service cannot or does not provide a valuation for a particular investment or such valuation is deemed unreliable, such investment is fair valued by the Valuation Committee.

Equity securities listed on an exchange (New York Stock Exchange) are valued at the last quoted sale price as of the close of business on the NYSE, usually 4:00 p.m. on the valuation date. Equity securities listed on the NASDAQ market system are valued at the NASDAQ official Closing Price on the valuation date, which may not necessarily represent the last sale price. If there has been no sale on such exchange or NASDAQ on such day, the security is valued at the closing bid price on such day.

Open-end investment companies ("Mutual Funds") are valued at their NAV as of the close of business on the valuation date. Exchange Traded Funds ("ETFs") and closed-end investment companies are valued at the last quoted sale price.

Debt securities with a maturity of greater than 60 days at acquisition are valued at prices that reflect broker/dealer supplied valuations or are obtained from independent pricing services, which may consider the trade activity, treasury spreads, yields or price of bonds of comparable quality, coupon, maturity, and type, as well as prices quoted by dealers who make markets in such securities. Short-term debt securities with a maturity of 60 days or less at acquisition and repurchase agreements are valued at amortized cost, provided such amounts approximates market value.

Typically loans are valued using information provided by an independent third party pricing service which uses broker quotes in a non-active market.

Listed options are valued at the Official Settlement Price listed in by the exchange, usually as of 4:00 p.m. Long options are valued using the bid price and short options are valued using the ask price. In the event that a settlement price is not available, fair valuation is enacted. Over-the counter options are valued using the average bid price (for long options), or average ask price (for short options) obtained from one or more security dealers.

The value of futures contracts is accounted for using the unrealized gain or loss on the contracts that is determined by marking the contracts to their current settlement prices. Financial futures contracts are valued at 4:00 p.m. on the valuation date. In the event that the exchange for a specific futures contract closes earlier than 4:00 p.m., the futures contract is valued at the Official Settlement Price of the exchange. However, the underlying securities from which the futures contract value is derived are monitored until 4:00 p.m. to determine if fair valuation ow underlying valuation.

Generally, trading in foreign securities markets is substantially completed each day at various times prior to the close of the NYSE. The values of foreign securities are determined as of the close of such foreign markets or the close of the NYSE, if earlier. All investments quoted in foreign currency are valued in U.S. dollars on the basis of the foreign currency exchange rates prevailing at the close of U.S. business at 4:00 p.m. Investments in foreign securities, may involve risks not present in domestic investments. The Valuation Committee will determine the current value of such foreign securities by taking into consideration certain factors which may include those discussed above, as well as the following factors among others: the value of the securities traded on other foreign markets, ADR trading, closed-end fund trading, foreign currency exchange activity, and the trading prices of financial products that are tied to foreign securities such as World Equity Benchmark Securities. In addition, under the Valuation Procedures, the Valuation Committee and Guggenheim Funds Investment Advisors, LLC ("GFIA" or the "Advisor") are authorized to use prices and other information supplied by a third party pricing vendor in valuing foreign securities.

Investments for which market quotations are not readily available are fair valued as determined in good faith by the Adviser, subject to review and approval by the Valuation Committee, pursuant to methods established or ratified by the Board. Valuations in accordance with these methods are intended to reflect each security's (or asset's) "fair value." Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. Examples of such factors may include, but are not limited to: (i) the type of security, (ii) the initial cost of the security, (iii) the existence of any contractual restrictions on the security's disposition, (iv) the price and extent of public trading in similar securities of the issuer or of comparable companies, (v) quotations or evaluated prices from broker-dealers and/or pricing services, (vi) information obtained from the issuer, analysts, and/or the appropriate stock exchange (for exchange traded securities), (vii) an analysis of the company's financial statements, and (viii) an evaluation of the forces that influence the issuer and the market(s) in which the security is purchased and sold (e.g. the existence of pending merger activity, public offerings or tender offers that might affect the value of the security. In connection with futures contracts and other derivative investments, such factors may include obtaining information as to how (a) these contracts and other derivative markets, respectively, and (b) the securities underlying these contracts and other derivative investments trade in the cash market.

2. Fair Value Measurement

In accordance with GAAP, fair value is defined as the price that the Fund would receive to sell an investment or pay to transfer a liability in an orderly transaction with an independent buyer in the principal market, or in the absence of a principal market, the most advantageous market for the investment or liability. GAAP establishes a three-tier fair value hierarchy based on the types of inputs used to value assets and liabilities and requires corresponding disclosure. The hierarchy and the corresponding inputs are summarized below:

Level 1 — quoted prices in active markets for identical assets or liabilities.

Level 2 — significant other observable inputs (for example quoted prices for securities that are similar based on characteristics such as interest rates, prepayment speeds, credit risk, etc.).

Level 3— significant unobservable inputs based on the best information available under the circumstances, to the extent observable inputs are not available, which may include assumptions.

The types of inputs available depend on a variety of factors, such as the type of security and the characteristics of the markets in which it trades, if any. Fair valuation determinations that rely on fewer or no observable inputs require greater judgment. Accordingly, fair value determinations for Level 3 securities require the greatest amount of judgment.

Independent pricing services are used to value a majority of the Fund's investments. When values are not available from a pricing service, they will be determined under the valuation policies that have been reviewed and approved by the Board. In any event, values are determined using a variety of sources and techniques, including: market prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics or based on inputs such as anticipated cash flows or collateral, spread over Treasuries,

and other information and analysis. A significant portion of the Funds' assets and liabilities are categorized as Level 2 or Level 3, as indicated in this report.

Indicative quotes from broker-dealers, adjusted for fluctuations in criteria such as credit spreads and interest rates, may be also used to value the Fund's assets and liabilities, i.e. prices provided by a broker-dealer or other market participant who has not committed to trade at that price. Although indicative quotes are typically received from established market participants, the Fund may not have the transparency to view the underlying inputs which support the market quotations.

Certain fixed income securities are valued by obtaining a monthly indicative quote from a broker-dealer, adjusted for fluctuations in criteria such as credit spreads and interest rates. The Fund's fair valuation guidelines categorize these securities as Level 3.

The inputs or methodologies used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. The suitability of the techniques and sources employed to determine fair valuation are regularly monitored and subject to change.

3. Federal Income Taxes
As of August 31, 2016, the cost of investments and accumulated unrealized appreciation/(depreciation) of investments for federal income tax purposes were as follows:

Net Tax Unrealized	Gross Tax	Gross Tax	Cost of
Depreciation on	Unrealized	Unrealized	Investments for
Investments	Depreciation	Appreciation	Tax Purposes
\$(16,276,036)	\$(43,181,652)	\$26,905,616	\$481,165,917

4. Restricted Securities

 $The securities \ below \ are \ considered \ illiquid \ and \ restricted \ under \ guidelines \ established \ by \ the \ Board:$

Restricted Securities	Acquisition Date	Cost	Value
Airplanes Pass Through Trust			
2001-1A, 1.06% due 03/15/19	10/14/2009	\$9,732,311	\$3,771,450
Anchorage Credit Funding 1 Ltd.			
2015-1A, 6.30% due 07/28/30	05/07/2015	3,000,000	3,000,385
Bush Truck Leasing LLC			
2011-AA, 5.00% due 09/25/18	03/04/2011	4,171	4,221
Capmark Military Housing Trust			
2007-AETC, 5.75% due 02/10/52	09/18/2014	1,905,407	2,029,637
Capmark Military Housing Trust			
2007-AET2, 6.06% due 10/10/52	04/23/2015	488,691	494,707
Customers Bank			
6.13% due 06/26/29	06/24/2014	2,500,000	2,525,000
EIG Investors Corp.			
10.88% due 02/01/24	05/16/2016	684,035	676,579
Fortress Credit Opportunities			
2005-1A, 0.93% due 07/15/19	02/16/2012	2,610,907	2,637,121
GMAC Commercial Mortgage Asset Corp.			
2003-PRES, 6.24% due 10/10/41	04/03/2014	1,346,894	1,626,543
HP Communities LLC			
6.16% due 09/15/53	07/21/2015	997,519	1,086,258
HP Communities LLC			
6.82% due 09/15/53	06/09/2014	978,364	1,169,601
Pacific Beacon LLC			
5.63% due 07/15/51	01/15/2014	589,738	736,856
Schahin II Finance Co SPVLtd			
5.88% due 09/25/22	01/08/2014	1,178,715	145,936
Turbine Engines Securitization Ltd.			
2013-1A, 6.38% due 12/13/48	11/27/2013	762,219	708,900
		\$26,778,971	\$20,613,194

${\bf SUPPLEMENTAL\ INFORMATION\ } (Unaudited)$

Sector Classification
Information in the "Schedule of Investments" is categorized by sectors using sector-level Classification statement has investment policies relating to concentration in specific sectors/industries. For purposes of these investment policies, the Funds usually classify sectors/industries based on industry-level Classifications used by widely recognized industry classification system providers such as Bloomberg Industry Classification System, a widely recognized industry classification system provider such as Bloomberg Industry Classification System, a widely recognized industry classification system provider such as Bloomberg Industry Classification System, a widely recognized industry classification system provider such as Bloomberg Industry Classification System, a widely recognized industry classification system provider such as Bloomberg Industry Classification System, a widely recognized industry classification system provider.

Item 2. Controls and Procedures.

- (a) The registrant's principal executive officer and principal financial officer have evaluated the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) as of a date within 90 days of the filing date of this report and have concluded, based on such evaluation, that the registrant's disclosure controls and procedures were effective, as of that date, in ensuring that information required to be disclosed by the registrant in this Form N-Q was recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission's rules and forms.
- (b) There was no change in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940, as amended) that occurred during the registrant's last fiscal quarter that has materially affected or is reasonably likely to materially affect the registrant's internal control over financial reporting.

Item 3. Exhibits.

A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Investment Company Act of 1940, as amended (17 CFR 270.30a-2(a)), is attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Guggenheim Strategic Opportunities Fund

/s/ Donald C. Cacciapaglia
Donald C. Cacciapaglia
President and Chief Executive Officer

Date: October 31, 2016

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By:

/s/ Donald C. Cacciapaglia
Donald C. Cacciapaglia
President and Chief Executive Officer

Date: October 31, 2016

By:

/s/ John L. Sullivan
John L. Sullivan
Chief Financial Officer, Chief Accounting Officer & Treasurer

October 31, 2016 Date:

CERTIFICATIONS

I, Donald C. Cacciapaglia, certify that:

- 1. I have reviewed this report on Form N-Q of Guggenheim Strategic Opportunities Fund;
- 2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
- 3. Based on my knowledge, the schedule of investments included in this report fairly presents in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
- 4. The registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940, as amended) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
 - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
- 5. The registrant's other certifying officer and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
 - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: October 31, 2016	
	/s/ Donald C. Cacciapaglia
	Donald C. Cacciapaglia
	President and Chief Executive Officer

CERTIFICATIONS

I, John L. Sullivan, certify that:

- 1. I have reviewed this report on Form N-Q of Guggenheim Strategic Opportunities Fund;
- Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
- 3. Based on my knowledge, the schedule of investments included in this report fairly presents in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
- 4. The registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940, as amended) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
 - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
- 5. The registrant's other certifying officer and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
 - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: October 31, 2016

/s/ John L. Sullivan

John L. Sullivan Chief Financial Officer, Chief Accounting Officer and Treasurer