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 81	11-21982
	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	a code: (312) 827-0100
Date of fiscal year end: May 31 Date of reporting period: June 1, 2015 – Augu	ust 31, 2015

SCHEDULE OF INVESTMENTS (Unaudited)

	Shares	Value
COMMON STOCKS† - 0.2% Basic Materials - 0.1%		
Basic Materials - 0.176 Mirabela Nickel Ltd. 1th	5,244,841	\$ 309,739
Communications - 0.1%		
Cengage Learning Acquisitions, Inc.:†† Consumer, Cyclical - 0.0%**	11,126	290,667
Deb Stores Holding LLC*.tft.1	9,389	0
Total Common Stocks	·	
(Cost \$2,144,013)		600,406
PREFERRED STOCKS† - 3.1% Financial - 2.0%		
Morgan Stanley		
6.38%2	133,000	3,420,760
Aspen Insurance Holdings Ltd. 5.95% ^{2,4}	61,200	1,560,600
Goldman Sachs Group, Inc.	01,200	1,000,000
5.50%2	43,500	1,070,970
AgriBank FCB 6.88%2.4	4,000	418,125
Total Financial	1,000	6,470,455
Industrial - 0.7%		
Seaspan Corp. 6.38%	98,000	2,461,760
Total Industrial	30,000	2,461,760
Communications - 0.4%		
Centaur Funding Corp.	4.000	4 000 040
9.08%4.5 Total Preferred Stocks	1,000	1,220,313
(Cost \$9,845,429)		10,152,528
EXCHANGE-TRADED FUNDS† - 17.9%		
iShares Russell 2000 Index ETF6 SPDR Dow Jones Industrial Average ETF Trust6	130,100 89,100	14,987,520 14,717,538
SPDR S&P 500 ETF Trust ⁶	74,100	14,717,336
PowerShares QQQ Trust Series 16	113,500	11,839,185
Consumer Discretionary Select Sector SPDR Fund ⁶	19,700	1,477,106
Financial Select Sector SPDR Fund ⁶ Total Exchange-Traded Funds	61,500	1,440,945
(Cost \$61.377.389)		59,109,641
MONEY MARKET FUNDt - 0.4%		
Dreyfus Treasury Prime Cash Management Institutional Shares	1,284,735	1,284,735
Total Money Market Fund (Cost \$1,284,735)		1,284,735
(003(\$1,204,700)		1,204,733
	Face	
ASSET BACKED SECURITIES II - 45.1%	Face Amount~	Value
ASSET BACKED SECURITIES†† - 45.1% Collateralized Loan Obligations - 29.5%		Value
Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities	Amount~	
Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities 2005-1A, 0.62% due 07/15/1924.5		Value \$ 4,831,576
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Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities 2005-14, 0.62% due 07/15/192.4.5 Muir Grove CLO Ltd. 2007-14, 5.30% due 03/25/202.5 Garrison Funding 2015-1 Ltd. 2015-1A, 4.53% due 05/25/272.5	Amount~ 5,232,632	\$ 4,831,576
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Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities 2005-1A, 0.62% due 07/15/1924.5 Muir Grove CLO Ltd. 2007-1A, 5.30% due 03/25/202.5 Garrison Funding 2015-1 Ltd. 2015-1A, 4.53% due 05/25/272.5 Fortress Credit Funding V, LP 2015-5A, 5.67% due 08/15/222.5 Newstar Trust 2012-21, 6.99% due 01/20/232	5,232,632 4,000,000 3,500,000	\$ 4,831,576 4,008,947 3,325,446
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Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities 2005-1A, 0.62% due 07/15/1924.5 Muir Grove CLO Ltd. 2007-1A, 5.30% due 03/25/202.5 Garrison Funding 2015-1 Ltd. 2015-1A, 4.53% due 05/25/272.5 Fortress Credit Funding V, LP 2015-5A, 5.67% due 08/15/222.5 Newstar Trust 2012-21, 6.99% due 01/20/23² ACAS CLO 2012-1 Ltd. 2014-1AR, 4.53% due 09/20/2324.5 TCW Global Project Fund II Ltd. 2004-1A, 2.24% due 06/24/1624.5 JFIN CLO 2007 Ltd. 2007-1A, 3.09% due 07/20/212.5 Avery 2013-3X due 01/18/257 Jamestown CLO III Ltd. 2013-3A, 3.47% due 01/15/2624.5 KKR Financial CLO 2007-1 Ltd. 2017-1A, 5.32% due 05/15/2124.5 ARES XXVI CLO Ltd. 2013-1A, due 04/15/255.7 OHA Credit Partners VI Ltd. 2015-6A, 5.77% due 05/15/232.5 Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.77% due 03/31/272.5 Dryden Senior Loan Fund	\$,232,632 4,000,000 3,500,000 3,000,000 2,750,000 2,978,088 2,500,000 2,399,940 2,250,000 2,000,000 3,700,000 2,000,000 2,000,000	\$ 4,831,576 4,008,947 3,325,446 2,988,234 2,974,537 2,749,857 2,479,257 2,346,279 2,180,825 2,067,197 2,017,187 2,010,455 1,989,819 1,946,631
Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities 2005-1A, 0.62% due 07/15/1924.5 Muir Grove CLO Ltd. 2007-1A, 5.30% due 03/25/2025 Garrison Funding 2015-1 Ltd. 2015-1A, 4.53% due 05/25/2725 Fortress Credit Funding V, LP 2015-5A, 5.67% due 08/15/2225 Newstar Trust 2012-21, 6.99% due 01/20/232 ACAS CLO 2012-1 Ltd. 2014-1AR, 4.53% due 09/20/232-4.5 TOW Global Project Fund II Ltd. 2004-1A, 2.24% due 06/24/1624.5 JFIN CLO 2007 Ltd. 2007-1A, 3.09% due 07/20/212-5 Avery 2013-3X due 01/18/257 Jamestown CLO III Ltd. 2013-3A, 3.47% due 01/15/262-4.5 KKR Financial CLO 2007-1 Ltd. 2007-1A, 5.32% due 05/15/2124.5 ARES XXVI CLO Ltd. 2013-1A, due 04/15/255.7 OHA Credit Partners VI Ltd. 2015-6A, 5.71% due 05/15/2325 Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.77% due 05/31/272-5 Dryden Senior Loan Fund 3.79% due 10/20/20 Golub Capital Partners Clo 24M Ltd. 2015-24A, 4.52% due 02/05/72-5 Carrlye Global Market Strategies CLO 2012-3 Ltd.	5,232,632 4,000,000 3,500,000 3,000,000 2,750,000 2,978,088 2,500,000 2,399,940 2,250,000 2,000,000 3,700,000 2,000,000 2,000,000 2,000,000 2,000,000	\$ 4,831,576 4,008,947 3,325,446 2,988,234 2,974,537 2,749,857 2,479,257 2,346,279 2,180,825 2,067,197 2,017,187 2,017,187 1,989,819 1,946,631 1,946,631 1,933,692
Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities 2005-1A, 0.62% due 07/15/192.4.5 Muir Grove CLO Ltd. 2007-1A, 5.30% due 03/25/202.5 Garrison Funding 2015-1 Ltd. 2015-1A, 4.53% due 05/25/272.5 Fortress Credit Funding V, LP 2015-5A, 5.67% due 08/15/222.5 Newstar Trust 2012-21, 6.99% due 01/20/23² ACAS CLO 2012-1 Ltd. 2014-1AR, 4.53% due 09/20/232.4.5 TCW Global Project Fund II Ltd. 2004-1A, 2.24% due 06/24/1624.5 JFIN CLO 2007 Ltd. 2007-1A, 3.09% due 07/20/212.5 Avery 2013-3X due 01/18/257 Jamestown CLO III Ltd. 2013-3A, 3.47% due 01/15/2624.5 KKR Financial CLO 2007-1 Ltd. 2017-1A, 5.32% due 05/15/2124.5 AKES XXVI CLO Ltd. 2013-1A, due 04/15/255.7 OHA Credit Partners VI Ltd. 2013-1A, due 04/15/255.7 OHA Credit Partners VI Ltd. 2015-6A, 5.71% due 05/15/232.5 Fortress Credit Opportunities VI CLO Ltd. 2015-24A, 4.52% due 02/05/272.5 Dryden Senior Loan Fund 3.79% due 10/20/20 Golub Capital Partners Clo 24M Ltd. 2015-24A, 4.52% due 02/05/272.5 Carlyle Global Market Strategies CLO 2012-3 Ltd. 2015-24A, 4.52% due 00/05/272.5 Carlyle Global Market Strategies CLO 2012-3 Ltd.	\$,232,632 4,000,000 3,500,000 3,000,000 2,750,000 2,978,088 2,500,000 2,399,940 2,250,000 2,000,000 3,700,000 2,000,000 2,000,000 2,000,000	\$ 4,831,576 4,008,947 3,325,446 2,988,234 2,974,537 2,749,857 2,479,257 2,346,279 2,180,825 2,067,197 2,017,187 2,010,455 1,989,819 1,946,631 1,946,631
Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities 2005-1A, 0.62% due 07/15/192.4.5 Muir Grove CLO Ltd. 2007-1A, 5.30% due 03/25/202.5 Garrison Funding 2015-1 Ltd. 2015-1A, 4.53% due 05/25/272.5 Fortress Credit Funding V, LP 2015-5A, 5.67% due 08/15/222.5 Newstar Trust 2012-2I, 6.99% due 01/20/232 ACAS CLO 2012-1 Ltd. 2014-1AR, 4.53% due 09/20/232.4.5 TOW Global Project Fund II Ltd. 2004-1A, 2.24% due 06/24/162.4.5 JFIN CLO 2007 Ltd. 2004-1A, 2.24% due 06/24/162.4.5 JFIN CLO 2007 Ltd. 2007-1A, 3.09% due 07/20/212.5 Avery 2013-3X due 01/18/257 Jamestown CLO III Ltd. 2013-3A, 3.47% due 01/15/262.4.5 KKR Financial CLO 2007-1 Ltd. 2007-1A, 5.32% due 05/15/212.4.5 ARES XXVI CLO Ltd. 2013-1A, due 04/15/255.7 OHA Credit Partners VI Ltd. 2013-1A, 5.32% due 05/15/212.5 Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.71% due 05/15/232.5 Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.27% due 03/31/272.5 Dryden Senior Loan Fund 3.79% due 10/20/20 Golub Capital Partners Clo 24M Ltd. 2015-3A, due 10/04/24.7 Voya CLO 2013-1 Ltd.	\$,232,632 4,000,000 3,500,000 3,000,000 3,000,000 2,750,000 2,978,088 2,500,000 2,399,940 2,250,000 2,000,000 2,000,000 2,000,000 2,000,000	\$ 4,831,576 4,008,947 3,325,446 2,988,234 2,974,537 2,749,857 2,479,257 2,346,279 2,180,825 2,067,197 2,017,187 2,010,455 1,989,819 1,946,631 1,946,631 1,933,692 1,931,598
Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities 2005-1A, 0.62% due 07/15/192.4.5 Muir Grove CLO Ltd. 2007-1A, 5.30% due 03/25/2025 Garrison Funding 2015-1 Ltd. 2015-1A, 4.53% due 05/25/2725 Fortress Credit Funding V, LP 2015-5A, 5.67% due 08/15/222-5 Newstar Trust 2012-21, 6.99% due 01/20/232 ACAS CLO 2012-1 Ltd. 2014-1AR, 4.53% due 09/20/232.4.5 TCW Global Project Fund II Ltd. 2014-1AR, 4.53% due 09/20/232.4.5 TCW Global Project Fund II Ltd. 2004-1A, 2.24% due 06/24/162.4.5 JFIN CLO 2007 Ltd. 2007-1A, 3.09% due 07/20/212.5 Avery 2013-3X due 01/18/257 Jamestown CLO III Ltd. 2013-3A, 3.47% due 01/15/262.4.5 KKR Financial CLO 2007-1 Ltd. 2007-1A, 5.32% due 05/15/212.4.5 AKES XVIV CLO Ltd. 2013-1A, due 04/15/255.7 OHA Credit Partners VI Ltd. 2015-6A, 5.77% due 05/15/232.5 Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.77% due 03/31/272-5 Dryden Senior Loan Fund 3.79% due 10/20/20 Golub Capital Partners Clo 24M Ltd. 2015-3A, 4.52% due 03/31/272-5 Carlyle Global Market Strategies CLO 2012-3 Ltd. 2015-1A, 3.79% due 10/04/245.7 Voya CLO 2013-1 Ltd. 2013-1A, 3.79% due 10/04/245.7 Voya CLO 2013-1 Ltd. 2015-1A, 3.79% due 00/15/242.85 Treman Park CLO LLC	\$,232,632 4,000,000 3,500,000 3,000,000 2,750,000 2,978,088 2,500,000 2,399,940 2,250,000 2,000,000 2,000,000 2,000,000 2,000,000	\$ 4,831,576 4,008,947 3,325,446 2,988,234 2,974,537 2,749,857 2,479,257 2,346,279 2,180,825 2,067,197 2,017,187 2,010,455 1,989,819 1,946,631 1,946,631 1,933,692 1,931,598 1,896,176
Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities 2005-1A, 0.62% due 07/15/192-4.5 Muir Grove CLO Ltd. 2007-1A, 5.30% due 03/25/202-5 Garrison Funding 2015-1 Ltd. 2015-1A, 4.53% due 05/25/272-5 Fortress Credit Funding V, LP 2015-5A, 5.67% due 08/15/222-5 Newstar Trust 2012-21, 6.99% due 01/20/23² ACAS CLO 2012-1 Ltd. 2014-1AR, 4.53% due 09/20/232-4.5 TCW Global Project Fund II Ltd. 2014-1AR, 4.53% due 09/20/232-4.5 TCW Global Project Fund II Ltd. 2014-1A, 2.24% due 06/24/162-4.5 JFIN CLO 2007 Ltd. 2007-1A, 3.09% due 07/20/212-5 Avery 2013-3X due 01/18/257 Jamestown CLO III Ltd. 2013-3A, 3.47% due 01/15/262-4.5 KKR Financial CLO 2007-1 Ltd. 2007-1A, 5.32% due 05/15/212-4.5 ARES XXVI CLO Ltd. 2013-1A, due 04/15/255-7 OHA Credit Partners VI Ltd. 2015-6A, 5.71% due 05/15/232-5 Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.77% due 05/15/232-5 Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.27% due 03/31/272-5 Dryden Senior Loan Fund 3.79% due 10/20/20 Golub Capital Partners Clo 24M Ltd. 2015-24A, 4.52% due 02/05/272-5 Carlyle Global Market Strategies CLO 2012-3 Ltd. 2012-3A, due 10/04/245-7 Voya CLO 2013-1 Ltd. 2013-1A, 3.79% due 04/15/242-4.5 Treman Park CLO LLC 2015-1A, 40 ue 04/15/242-4.5 Treman Park CLO LLC 2015-1A, 40 ue 04/15/242-4.5	\$,232,632 4,000,000 3,500,000 3,000,000 3,000,000 2,750,000 2,978,088 2,500,000 2,399,940 2,250,000 2,000,000 2,000,000 2,000,000 2,000,000	\$ 4,831,576 4,008,947 3,325,446 2,988,234 2,974,537 2,749,857 2,479,257 2,346,279 2,180,825 2,067,197 2,017,187 2,010,455 1,989,819 1,946,631 1,946,631 1,933,692 1,931,598
Collateralized Loan Obligations - 29.5% Fortress Credit Opportunities 2005-1A, 0.62% due 07/15/192.4.5 Muir Grove CLO Ltd. 2007-1A, 5.30% due 03/25/2025 Garrison Funding 2015-1 Ltd. 2015-1A, 4.53% due 05/25/2725 Fortress Credit Funding V, LP 2015-5A, 5.67% due 08/15/222-5 Newstar Trust 2012-21, 6.99% due 01/20/232 ACAS CLO 2012-1 Ltd. 2014-1AR, 4.53% due 09/20/232.4.5 TCW Global Project Fund II Ltd. 2014-1AR, 4.53% due 09/20/232.4.5 TCW Global Project Fund II Ltd. 2004-1A, 2.24% due 06/24/162.4.5 JFIN CLO 2007 Ltd. 2007-1A, 3.09% due 07/20/212.5 Avery 2013-3X due 01/18/257 Jamestown CLO III Ltd. 2013-3A, 3.47% due 01/15/262.4.5 KKR Financial CLO 2007-1 Ltd. 2007-1A, 5.32% due 05/15/212.4.5 AKES XVIV CLO Ltd. 2013-1A, due 04/15/255.7 OHA Credit Partners VI Ltd. 2015-6A, 5.77% due 05/15/232.5 Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.77% due 03/31/272-5 Dryden Senior Loan Fund 3.79% due 10/20/20 Golub Capital Partners Clo 24M Ltd. 2015-3A, 4.52% due 03/31/272-5 Carlyle Global Market Strategies CLO 2012-3 Ltd. 2015-1A, 3.79% due 10/04/245.7 Voya CLO 2013-1 Ltd. 2013-1A, 3.79% due 10/04/245.7 Voya CLO 2013-1 Ltd. 2015-1A, 3.79% due 00/15/242.85 Treman Park CLO LLC	\$,232,632 4,000,000 3,500,000 3,000,000 2,750,000 2,978,088 2,500,000 2,399,940 2,250,000 2,000,000 2,000,000 2,000,000 2,000,000	\$ 4,831,576 4,008,947 3,325,446 2,988,234 2,974,537 2,749,857 2,479,257 2,346,279 2,180,825 2,067,197 2,017,187 2,010,455 1,989,819 1,946,631 1,946,176 1,933,692 1,931,598 1,896,176

August 31, 2015

ASSET BACKED SECURITIESTI* 4.5.11% (continued) OFIA Credit Partners K Ltd. 2013-9A, due 10/2025-7 2,000,000 \$ 1,843,68 Finn Square CLD Ltd. 2012-14, due 10/2025-7 2,000,000 \$ 1,843,68 Finn Square CLD Ltd. 2012-14, due 10/2024/23-7 2012-14, due 10/15/23-7 2012-15, due 10/15/23-7 2012-16, due 10/15/23-7 2012-17, due 10/15/23-7 2012-18, due 10/15/23-7 2012-19, due		Face Amount∼	Valu
Okt Outs Parsens Ki Life		Amount	Valu
2013-06. dos 1000/0000-07 Pros Squere (CLO 2015-11 Monice Capital CLO 2015-11 Monice Capital CLO 2015-11 Monice Capital CLO 2015-11 2012-06. dos 1005-205-11 2012-06. dos			
Fire Signate Cic Lett.		2.000.000 \$	1.843.68
	Finn Square CLO Ltd.		
2014-16, 15,000 des 10220234 2020-1000 1,200-400		2,500,000	1,838,57
Bassen CL Limited 2012-11 200,000 1,660,000		1.750.000	1.724.41
Great Labers CLO 2012-11 Lat		1,100,000	.,. 2 .,
2011-14, due 1011/2021-37		2,000,000	1,660,60
Mouratin Flavik II COLD 155 1570 26, 1544, 06, 0072245 1570 26, 1544, 06, 0072245 1570 26, 1544, 06, 0072245 1570 26, 1544, 06, 0072245 1570 26, 1545, 06, 0072245 1570 26, 1545, 06, 0072245 1570 26, 1545, 06, 0072245 1570 26, 1545, 06, 06, 0752626 1570 1545, 1546, 06, 0072245 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1545, 1546, 06, 00752626 1570 1546, 1546, 06		2 500 000	1 6/0 13
Numbers Bernary CLO Let 1500,200 1		2,000,000	1,040,10
2012-12.A dos 0775-223-7 Reas Port VITE CLOS 1, 500,000 1, 500,300 1, 500,300 1, 500,300 1, 500,300 1, 500,300 1, 500,300 1, 500,000 1, 500,		1,750,000	1,536,86
Rane Dam VII CLO LUS		0.500.000	4 500 05
2012-74, A 58% dos 11062/22-9 Gostal-aisen CLO 2015-11 int Fortreas Circled Opportunities V CLO Ltd. 1,500,000 1,494,17 Fortreas Circled Opportunities V CLO Ltd. 1,500,000 1,495,17 1,590,000 1,490,17 1,590,000 1,490,17 1,590,000 1,197,35 2014-14, A 29% dos 101922/44 2014-14, A 29% dos 101922/44 2014-14, A 29% dos 101922/44 2014-14, A 3,74% dos 070,202,44 2014-14, A 5,57% dos		2,500,000	1,503,35
2015-1.A. 2025 to 0.071672625 1500000 1408-1500000 1408-1500000 1408-1500000 1408-1500000 1408-1500000 1408-1500000 1408-15000000 1408-1500000 1408-1500000 1408-1500000 1408-1500000 1408-15000000 1408-15000000 1408-1500000000000000000000000000000000000		1,500,000	1,499,91
Fortees Credit Opportunities V LC LULS			
2014-56, 518% due 1015/258-43 (1,500,000) 1,461,705 (2,500,000) 1,461,705 (2,500,000) 1,460,505 (2,500,000) 1,		1,500,000	1,494,16
GoldenTreal-Lann Opportunities III.II. 1,000,000 1,500,000		1 500 000	1 461 78
Carberrance Carb		1,000,000	1,401,70
2011-1A, 25% due 1015/232-45		1,500,000	1,450,55
2014-1A, 279% due 1015/2324-5 2016-1A, 379% due 107262254-5 2016-1A, 279% due 1072624-7 2016-1A, 279% due 1072622-7		4 250 000	1 107 22
ALM XVI List			
NUMBER 1998		200,000	240,27
2013-1A, due 0414-225-5.7 2014-BAR, 4.15% due 0412-2224-5 2014-BAR, 4.15% due 0412-2224-5 2014-BAR, 4.15% due 0412-2224-5 2014-BAR, 5.27% due 0705-2538 2014-BAR, 5.27% due 0705-25384 2014-BAR, 5.27% due 0705-25384 2014-BAR, 5.27% due 0705-25384 2014-BAR, 5.27% due 0705-25384		1,500,000	1,436,75
Madson Park Funding WILLS. 1014-BAR, 1316 dae 0442022445 NewStar Alington Senior Loan Program LC 1014-BAR, 1316 dae 0442022445 NewStar Alington Senior Loan Program LC 1014-BAR, 1316 dae 044202345 NewStar Alington Senior Loan Program LC 1014-BAR, 1316 dae 044202334 NEG CLO LLC 1013-10, 8 Owls, due 04202334 NewStar Alington Senior Loan Program LC 1013-10, 8 Owls, due 04202334 NewStar Alington Senior Loan Program LC 1013-10, 8 Owls, due 04202334 NewStar Alington Senior Loan Program LC 1013-10, due 1012/12457 NewStar Alington Senior Loan Program LC 1013-10, due 1012/12457 NewStar Alington Senior Loan Program LC 1013-10, due 1012/12457 NewStar Alington Senior Loan Program LC 1013-10, due 1012/12457 NewStar Alington Senior Loan Program LC 1013-10, due 1012/12457 NewStar Alington Senior Loan Program LC 1014-100, due 1012/12457 NewStar Alington Senior Loan Program LC 1014-100, due 1012/12459 NewStar Control LC 1015-100, due 1012/12459 NewStar Control LC 1015-100, due 1012/12459 NewStar Control LC 1015-100, due 1012/12569 NewStar Control Loan Prod 1015-100, due 1012/12569 NewStar Control Loan Prod 1015-100, due 1012/12569 NewStar Control Loan Prod 1015-100, due 1012/12569 NewStar Control Loan Loan Loan Loan Loan Loan Loan Loan		2 200 000	1 420 75
2014-84R, 4.15% due 042222245 2014-14, 4.55% due 04222245 2014-14, 4.55% due 07232555 2013-14, 6.05% due 0801724555 2013-14, 6.05% due 0801722455 2013-14, 6.05% due 0801722455 2013-14, 6.05% due 0		2,300,000	1,430,75
2014-1, 4, 55% due 07725725755 750,000 502,77 MCF CLD ILLC 1,000 1,000,000 1,100,000 1,100,000		1,300,000	1,297,37
2014-1A, 5.97% due 07/25/25/25 2013-1A, 6.04% due 04/20/23-35 2013-1A, 5.79% due 06/01/72-24-35 2013-1A, 6.04% due 01/17/25-34-35 2013-1A, 5.79% due 06/01/72-34-35 2013-1A, 5.79% due 06/01/72-34-35 2013-1A, 6.79% due 06/01/72-34-35 2013-1A, 5.79% due 06/01/72-34-35 2013-3A, 4.19% due 07/17-25-45 2013-3A, 4.39% due 07/20/22-45 2013-3A, 4.39% due 07/20/22-45 2013-3A, 3.39% due 07/20/22-45 2013-3A, 3.39% due 07/20/22-45 2013-3A, 3.39% due 07/20/22-45 2013-3A, 3.39% due 07/20/22-45 2013-3A, 4.19% due 07/17-25-45 2013-3A, 4.		750.000	700 44
MGF CLO ILLG			
2013-1A, 6.04% due 04/202325 1,56,000 1,164,32 1,500,000 1,104,42 1,500,000 1,104,42 1,500,000 1,104,42 1,500,000 1,104,42 1,500,000 1,104,42 1,500,000 1,104,42 1,500,000 1,104,42 1,500,000 1,104,42 1,500,000 1,104,42 1,500,000 1,104,42 1,500,000 1,104,42 1,500,000 1,104,52 1,500,000 1,500,0		300,000	302,74
2013-1A, due 10/21/2457 1,500,000 1,120,485 1,500,000 1,500,485 1,500,485 1,500,485 1,500,485 1,500,485 1,500,485 1,500,485 1,	2013-1A, 6.04% due 04/20/23 ^{2,5}	1,250,000	1,164,32
ASSET BACKED SECURITIES IT - 4.5.1% (continued) Collateralized Loan Obligations - 29.5% (continued) KRF Financial Lou List 2007 - 1.1%, 5.3.2% due 09/15/214 1,000.00 \$ 1,008.50 1.5.1% due 01/15/22 1,150.00 \$ 1,008.50 1.5.1% due 01/15/22 1,150.00 \$ 1,008.50 1.5.1% due 01/15/22 1,150.00 \$ 1,008.50 1.5.1% due 01/15/22 1,000.00 \$ 1,000.00 \$ 1,000.50 2007 - 1.1% arg view of 1.0% due 01/15/22 1,000.00 \$		4.500.000	
ASSET BACKED SECURITIES11 - 45.1% (continued) Collateralized Loan Obligations - 29.5% (continued) KRF Financial Lo Ltd. 1.000.000 1.000.59 2.0007-1X, 5.32% due 06/15/214 1.000.000 1.000.59 SUBSET 2015-14 & SUB 1.150.000 1.000.59 SUBSET 2015-14 & SUB 1.000.000 1.000.58 SUBSET 2015-14 & SUBSET	2013-1A, due 10/21/245,7	1,500,000	1,120,48
ASSET BACKED SECURITEST1 - 45.1% (continued) Collateralized Loan Obligations - 29.5% (continued) KRR Financial CLO Ltd. 1,000,00 \$ 1,008,59 DRSLF 2015-41A SUB 1,24% due 01/15/28 Churchill Financial Cayman Ltd. 2001-1A, 837% due 01/10/19-5 Sound Folin CLO I Ltd. 2012-1A, 487% due 10/20/232.5 Cent CLO 16, LP 2013-3AR, 4,24% due 10/16/22-4.5 2015-3AR, 4,4% due 00/05/27-5 2015-3A, 4,1% due 00/05/27-5 2015-2A, 3,35% due 04/28/28-45 2007-1A, 1,6.0% due 09/30/22-45 2007-1A, 1,6.0% d		Face	
Collateralized Loan Obligations - 29.5% (continued) 1, 2007-14, 5.32% due 05/15/214 1,000,000 \$ 1,008,59 PSRLF 2015-14 N SUB 1,150,000 1,008,18 1, 1.4% due 01/15/28 1,150,000 1,008,18 Churchilli Financial Cayman Ltd. 1,000,000 1,005,26 2012-1A, 4, 87% due 10/20/23-5 1,000,000 1,003,25 Cent CLO 16, LP 1,000,000 1,000,000 2014-1A, 68.7% due 10/15/22-45 1,000,000 99.72 2015-1A, 5.7% due 09/17/17-45 1,000,000 98.00 2015-3A, 4, 24% due 10/15/22-45 1,000,000 98.00 2015-3A, 4, 24% due 10/15/22-45 1,000,000 98.00 2015-3A, 4, 24% due 09/17/17-5 1,000,000 98.00 2015-3A, 4, 24% due 09/17/12-5 1,000,000 98.00 2015-3A, 4, 14% due 09/05/27-8 1,000,000 97.43 2015-25, 4, 14% due 09/05/27-8 1,000,000 97.43 2015-25, 4, 14% due 09/05/27-8 1,000,000 97.95 2015-26, 4, 14% due 09/05/27-8 1,000,000 97.95 2015-30, 4, 14% due 09/05/27-8 1,000,000		i acc	
KKR Financial CLO Ltd. 2007-1-X, 5.27% due 05/15/274 2018-12-015-41A SUB 1,150,000 1,008,18 Churchill Financial Cayman Ltd. 2007-1-A, 8.27% due 07/10/19 ^{4.5} 2007-1-A, 8.27% due 07/10/19 ^{4.5} 2017-1-A, 8.27% due 07/10/19 ^{4.5} 2012-1-A, 4.87% due 10/2023:3 Cent CLO 16, LP 2014-16, AR, 4.55% due 08/01/242-4.5 2014-16, AR, 4.55% due 08/01/242-5 2014-16, AR, 2.5% due 08/01/242-5 2015-1-A, 5.79% due 09/01/745 1,000,000 997,28 2014-16, AR, 2.5% due 09/01/745 1,000,000 998,00 AR-SXXV CLO Ltd. 2013-3A, due 01/17/247-7 2013-3A, due 01/17/247-7 2013-3A, due 01/17/245-7 2015-3A, 4.19% due 08/05/272-5 2014-16, AR, 4.55% due 08/05/272-5 2014-16, AR, 4.5% due 08/05/272-5 2015-1-A, 5.79% due 09/01/74-5 2013-2A, 4.19% due 07/15/252-4.5 1,000,000 978,43 2015-25, 4.11% due 08/05/272-5 2014-16, AR, 4.5% due 08/05/272-5 2014-16, AR,			Valu
2007-14, 5.32% due 05/15/214 SUB			Valu
1.43% due 01/15/28 1.150,000 1.008.18 1.150,000 1.008.18 1.000,000 1.005.28 5.0004 Point C.O Ltd. 2012-1A, 4.87% due 10/20/2325 1.000,000 1.003.25 1.000,000 1.003.25 1.000,000 1.003.25 1.000,000 1.003.25 1.000,000 1.000.30 1.000	Collateralized Loan Obligations - 29.5% (continued)		Valu
Churchill Financial Cayman Ltd. 1,000,000 1,005,28 2,000 1,005,28 2,000 1,005,28 2,000 1,005,28 2,000 1,005,28 2,000 1,000,000 1,003,28 2,001,214,4 4,87% due 10/20/232.5 1,000,000 1,003,28 2,000,000 1,000,000 2,000,000	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214	Amount~	
2007-1A, 8.37% due 07/10/1945 1,000,000 1,005,28 5,0000 0 1,001,28 5,000 0 1,001,28 5,000 0 1,000,28 5,000 0 1,000,28 5,000 0 1,000,28 5,000 0 1,000,28 5,000 0 1,000,28 5,000 0 1,000,000 1,000,0	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/21 ⁴ DRSLF 2015-41A SUB	Amount~ 1,000,000 \$	1,008,59
Sound Point CLO I Ltd. 1,000,000 1,003,25 1,000,000 1,003,25 2014-15AR, 4.55% due 08(01/2424.5 1,000,000 1,000	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28	Amount~ 1,000,000 \$	1,008,59
Cent CLO 16, LP	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd.	Amount~ 1,000,000 \$ 1,150,000	1,008,59 1,008,18
2014-16AR, 4.55% due 08/01/2424.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/2224.5 1,000,000 997,28 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 1,000,000 988,00 Ares XXV CLO Ltd. 2015-2AR, 4.19% due 09/01/174.5 1,750,000 978,43 Golub Capital Partners CLOio 25M Ltd. 2015-2AR, 4.19% due 09/175/252 2015-2AR, 4.19% due 09/175/252-45 1,000,000 977,95 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252-45 1,000,000 977,95 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.55% due 04/28/2624-5 2014-1A, 4.45% due 09/30/2224-5 2014-1A, 4.45% due 10/15/2324-5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/2224-5 2007-1A, 1.62% due 09/30/2224-5 2007-1A, 2.62% due 09/30/2224-5 2007-1A, 3.94% due 10/28/2424-5 Dryden 37 Senior Loan Fund 2015-37A, due 04/15/2757 2015-37A, due 04/15/2757 2015-37A, due 04/15/2757 2015-37A, due 04/15/275-7 2015-37A, du	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5	Amount~ 1,000,000 \$ 1,150,000	1,008,59 1,008,18
Voya CLO Ltd. 3015-3AR, 4.24% due 10/15/2224.5 1,000,000 997,28 TCW Global Project Fund III Ltd. 1,000,000 988,00 Ares XXV CLO Ltd. 1,000,000 978,43 Colb. Capital Partners CLOlo 25M Ltd. 1,750,000 978,43 Colbu Capital Partners CLOlo 25M Ltd. 1,000,000 977,97 Sound Point CLO III Ltd. 1,000,000 977,95 Sound Point CLO III Ltd. 1,000,000 977,95 Fortress Credit Opportunities III CLO, LP 1,000,000 976,48 Cerberus Onshore II CLO-2 LLC 1,000,000 968,58 Cerberus Onshore II CLO-2 LLC 1,000,000 968,58 NewStar Commercial Loan Trust 500,000 475,40 2007-1A, 1,62% due 09/30/2224.5 500,000 475,40 2013-6A, 3,94% due 10/28/2424.5 500,000 933,12 Dryden 37 Senior Loan Fund 1,050,000 832,15 Carlyle Global Market Strategies CLO Ltd. 750,000 746,18 2015-3A, 3,4ue due 10/76/257.5 1,050,000 688,14 Carlyle Global Market Strategies CLO Ltd. 750,000 746,18 2013-1A, due 11/07/255.7 1,350,000 688,14	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5	Amount~ 1,000,000 \$ 1,150,000 1,000,000	1,008,59 1,008,18 1,005,26
2015-3AR, 4.24% due 10/16/2224.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 1,000,000 98.8,00 Ares XXV CLO Ltd. 2013-3A, due 01/17/2457 3,1,000,000 978,45 Golub Capital Partners CLOlo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 3,1,000,000 977,97 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252.45 1,000,000 977,97 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252.45 1,000,000 977,95 Cerberus Onshore II CLO- LtD. 2014-1A, 4.39% due 10/15/232.45 1,000,000 976,46 Cerberus Onshore II CLO- 2 LLC 2014-1A, 4.43% due 09/30/224.55 1,000,000 968,56 NewStar Commercial Loan Trust 2013-3A, 3.94% due 10/15/232.45 1,000,000 975,46 2007-1A, 1.62% due 09/30/222.5 Kingsland VI Ltd. 2013-6A, 3.94% due 10/28/244.5 1,000,000 933,14 Dryden 37 Senior Loan Fund 2015-37A, 3.94% due 10/28/245.5 1,050,000 933,14 Dryden 37 Senior Loan Fund 2015-37A, 4.16% due 0/16/2705.7 2015-37A, 4.0e 40/15/275.7 2015-37A, due 0/17/2757.5 2015-201-1 Ltd. 2013-1A, due 11/07/2557 1,050,000 988,10	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP	1,000,000 \$ 1,150,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28
2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/24.7 Solub Capital Partners CLOo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252.4.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/262.4.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/232.4.5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/222.5 Kingsland VI Ltd. 2013-6A, 3.94% due 10/28/24.4.5 1,000,000 475, 44 2007-1A, 2.62% due 09/30/222.5 Cartyle Global Market Strategies CLO Ltd. 2014-2AR, 4.18% due 07/20/232.4.5 1,000,000 933,14 Superation of the strategies CLO Ltd. 2013-1A, due 11/07/257.7 Cartyle Global Market Strategies CLO Ltd. 2014-1A, 4.88 due 07/20/232.4.5 1,000,000 933,14 Superation of the strategies CLO Ltd. 2013-1A, due 11/07/257.5 1,050,000 382,18 Superation of the strategies CLO Ltd. 2013-1A, due 11/07/257.5 1,350,000 988,000 978,400 977,95 977,9	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5	1,000,000 \$ 1,150,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28
Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 1,000,000 977,91 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252.4.5 1,000,000 977,91 Fortress Credit Opportunities III CLO, LP 2014-13A, 3.53% due 04/28/262.4.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/232.4.5 1,000,000 976,48 Cerberus Onshore II CLO-2 LLC 2014-1A, 1.62% due 09/30/222.4.5 500,000 475,44 2007-1A, 1.62% due 09/30/222.4.5 500,000 475,44 2013-6A, 3.94% due 10/28/244.4.5 1,000,000 933,14 Dryden 37 Senior Loan Fund 2015-37A, due 04/15/275.7 2016-3A, 3.94% due 10/28/242.4.5 1,000,000 933,14 Carlyle Global Market Strategies CLO Ltd. 2014-1A, 4.18% due 07/20/232.4.5 4, 118% due 07/20/232.4.5 4, 118% due 07/20/232.4.5 500,000 933,14 Dryden 37 Senior Loan Fund 2015-37A, due 04/15/275.7 50,000 746,18 West CLO 2013-1 Ltd. 2013-1A, due 11/07/255.7	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd.	1,000,000 \$ 1,150,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28
2013-3A, due 01/17/2457 Golub Capital Partners CLOio 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 30und Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252.4.5 1,000,000 977,95 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/262.4.5 2014-1A, 4.43% due 10/15/232.4.5 1,000,000 976,48 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/232.4.5 1,000,000 988,55 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/222.4.5 2007-1A, 2.62% due 09/30/222.6.5 500,000 475,40 2013-6A, 3.94% due 10/15/275.7 1,000,000 933,14 Dryden 37 Senior Loan Fund 2015-37A, due 04/15/275.7 1,050,000 832,15 Carlyle Global Market Strategies CLO Ltd. 2014-7A, 4.18% due 07/20/23.4.5 West CLO 2013-1 Ltd. 2013-1A, due 11/07/255.7 Newstar Commercial Loan Funding LLC	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd.	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28 1,000,08
Golub Capital Partners CLOio 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/25-4.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/26 ^{2.4.5} 2014-3A, 3.53% due 04/28/26 ^{2.4.5} 1,000,000 976, 45 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/23-4.5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/22 ^{2.4.5} 2007-1A, 2.62% due 09/30/22 ^{2.5} \$1,000,000 475, 44 2007-1A, 2.62% due 09/30/22 ^{2.5} \$1,000,000 466,58 Kingsland VI Ltd. 2013-6A, 3.94% due 10/28/24 ^{2.4.5} 2015-37A, due 04/15/275.7 2016-000 832,15 Carlyle Global Market Strategies CLO Ltd. 2014-2A, 4.18% due 07/20/23 ^{2.4.5} West CLO 2013-1 Ltd. 2013-1A, due 1/107/255.7 Newstar Commercial Loan Funding LLC	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/22.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28 1,000,08
Sound Point CLO III Ltd. 2013-2A, 4. 19% due 07/15/25-4.5 1,000,000 977.91	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd.	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,20 1,003,28 1,000,08 997,20
2013-2A, 4, 19% due 07/15/25245 1,000,000 977,95 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/26245 1,000,000 976,45 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/23245 1,000,000 968,56 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/22245 2007-1A, 2.62% due 09/30/22245 500,000 475,44 2013-6A, 3.94% due 10/28/24245 1,000,000 933,1- Dryden 37 Senior Loan Fund 2015-37A, due 04/15/275,7 Carlyle Global Market Strategies CLO Ltd. 2014-2AR, 4.18% due 07/20/234.5 West CLO 2013-1 Ltd. 2013-1A, due 1/10/7255.7 Newstar Commercial Loan Funding LLC	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,20 1,003,28 1,000,08 997,20
Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/2624.5 2014-1A, 4.43% due 10/15/2324.5 1,000,000 976,4t Cerberus Onshore III CLO-2 LLC 2014-1A, 4.43% due 10/15/2324.5 1,000,000 968,5t NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/2224.5 500,000 475,4t 2007-1A, 2.62% due 09/30/222.5 500,000 466,5t Kingsland VI Ltd. 2013-6A, 3.94% due 10/28/2424.5 Dryden 37 Senior Loan Fund 2015-37A, due 04/15/275.7 2019 Global Market Strategies CLO Ltd. 2014-2AR, 4.18% due 07/20/2324.5 West CLO 2013-1 Ltd. 2013-1A, due 11/07/255.7 Newstar Commercial Loan Funding LLC	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO 1 Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOio 25M Ltd. 2015-3CA, 4.14% due 08/05/272.5	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28 1,000,08 997,28 988,00
2014-3A, 3.53% due 04/28/2624.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/23.4.5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/2224.5 2007-1A, 2.62% due 09/30/2225 500,000 475,4 2007-1A, 2.62% due 09/30/2225 500,000 466,5i Kingsland VI Ltd. 2013-6A, 3.94% due 10/28/2424.5 Dryden 37 Senior Loan Fund 2015-37A, due 04/15/275.7 Carlyle Global Market Strategies CLO Ltd. 2014-2AR, 4.18% due 07/20/23.4.5 West CLO 2013-1 Ltd. 2013-1A, due 11/07/255.7 Newstar Commercial Loan Funding LLC	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242-4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222-4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd.	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,28 1,003,28 1,000,08 997,28 988,00 978,4
Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/232.4.5 1,000,000 968,50 NewStar Commercial Loan Trust 007-1A, 1.62% due 09/30/222.4.5 500,000 475,41 2007-1A, 2.62% due 09/30/222.5 500,000 466,50 Kingsland VI Ltd. 1,000,000 933,12 Dryden 37 Senior Loan Fund 1,050,000 832,15 2015-37A, due 04/15/275.7 1,050,000 832,15 Carlyle Global Market Strategies CLO Ltd. 1,050,000 746,18 2014-2AR, 4.18% due 07/20/234.5 750,000 746,18 West CLO 2013-1 Ltd. 1,350,000 698,14 Newstar Commercial Loan Funding LLC 1,350,000 698,14	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOIo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd.	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,28 1,003,28 1,000,08 997,28 988,00 978,4
NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/22 ^{2.4.5} 500,000 475,44 2007-1A, 2.62% due 09/30/22 ^{2.5} 500,000 466,51 Kingsland VI Ltd. 2013-6A, 3.94% due 10/28/24 ^{2.4.5} 1,000,000 933,14 Dryden 37 Senior Loan Fund 2015-37A, due 04/15/275.7 1,050,000 832,15 Carlyle Global Market Strategies CLO Ltd. 2014-2AR, 4.18% due 07/20/23 ^{2.4.5} 750,000 746,11 West CLO 2013-1 Ltd. 2013-1A, due 11/07/255.7 Newstar Commercial Loan Funding LLC	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-3AB, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252.4.5 Fortress Credit Opportunities III CLO, LP	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28 1,000,08 997,26 988,00 978,43 977,98
2007-1A, 1.62% due 09/30/222.45 2007-1A, 2.62% due 09/30/222.5 Kingsland VI Ltd. 2013-6A, 3.94% due 10/28/24.4.5 Dryden 37 Senior Loan Flund 2015-37A, due 04/15/27s.7 2015-37A, due 07/20/234.5 West CLO 2013-1 Ltd. 2013-1A, due 11/07/255.7 2015-1A, due 11/07/255.7 30,000 698,14	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252.4.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/262.4.5 Cerberus Onshore II CLO-2 LLC	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,28 1,003,28 1,000,08 997,28 988,00 978,48 977,98
2007-1A, 2.62% due 09/30/222.5 \$ 500,000 466,56 Kingsland VI Ltd. \$ 500,000 933,14	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242-4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222-4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOio 25M Ltd. 2015-3A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2015-2A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-3A, 4.99% due 07/15/252-4.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/262-4.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/232-4.5	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,28 1,003,28 1,000,08 997,28 988,00 978,48 977,98
Kingsland VI Ltd. 2013-6A, 3.94% due 10/28/2424.5 2013-6A, 3.94% due 10/28/2424.5 2015-37A, due 04/15/275.7 2015-37A, due 04/15/275.7 2014-2AR, 4.18% due 07/20/2324.5 West CLO 2013-1 Ltd. 2013-1A, due 11/07/255.7 Newstar Commercial Loan Funding LLC	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/2524.5 Fortress Credi Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/262.4.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/232.4.5 NewStar Commercial Loan Trust	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28 1,000,08 997,28 988,00 978,43 977,97 977,98
Dryden 37 Senior Loan Fund 3015-37A, due 04/15/275.7 1,050,000 832,15 Carlyle Global Market Strategies CLO Ltd. 2014-2AR, 4.18% due 07/20/23 ^{2.4,5} 750,000 746,18 West CLO 2013-1 Ltd. 2013-1A, due 11/07/25 ^{5,7} 1,350,000 698,14 Newstar Commercial Loan Funding LLC 698,14	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4,5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-3AR, 4.44% due 09/05/272.5 Sound Point CLO III Ltd. 2015-25A, 4.14% due 09/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252.4.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/262.4.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/232.4.5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/222.4.5	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28 1,000,08 997,28 988,00 978,43 977,97 977,98
2015-37A, due 04/15/275.7 1,050,000 832,15 Carlyle Global Market Strategies CLO Ltd. 750,000 746,18 2014-2AR, 4.18% due 07/20/232.4.5 750,000 746,18 West CLO 2013-1 Ltd. 2013-1A, due 11/07/25.7 1,350,000 698,14 Newstar Commercial Loan Funding LLC 698,14	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/2424.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/2224.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/2524.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/2624.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.3% due 01/15/2324.5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/222.5 Kingsland VI Ltd.	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28 1,000,08 997,28 988,00 978,48 977,91 977,91 976,48 968,56 475,44 466,56
Carlyle Global Market Strategies CLO Ltd. 750,000 746,18 2014-2AR, 4.18% due 07/20/23 ^{2,4,5} 750,000 746,18 West CLO 2013-1 Ltd. 2013-1A, due 11/07/25 ^{5,7} 1,350,000 698,14 Newstar Commercial Loan Funding LLC 698,14	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242.4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-2A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2015-2CA, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252.4.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/262.4.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/232.4.5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/222.5 Kingsland VI Ltd. 2013-63, 3.94% due 10/28/242.4.5	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,28 1,000,08 997,28 988,00 978,43 977,97 977,98 976,48 968,58 475,44 466,58
2014-2AR, 4.18% due 07/Z0/23 ^{2,4,5} 750,000 746,18 West CLO 2013-1 Ltd. 1,350,000 698,14 Newstar Commercial Loan Funding LLC	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242-4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222-4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-3A, due 01/17/5/252-4.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/262-4.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.39% due 10/15/232-4.5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/222-5 Kingsland VI Ltd. 2013-6A, 3.94% due 10/28/242-4.5 Dryden 37 Senior Loan Fund	Amount- 1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,25 1,000,09 997,28 988,00 978,43 977,97 977,95 976,48 968,58 475,40 466,58
2013-1A, due 11/07/25 ^{5,7} 1,350,000 698,14 Newstar Commercial Loan Funding LLC	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/2424.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/2524.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/2624.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.3% due 10/15/2324.5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/222.5 Kingsland VI Ltd. 2013-6A, 3.94% due 10/28/2424.5 Dryden 37 Senior Loan Fund 2015-37A, due 04/15/275.7	Amount- 1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,25 1,000,09 997,28 988,00 978,43 977,97 977,95 976,48 968,58 475,40 466,58
Newstar Commercial Loan Funding LLC	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242-4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222-4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2015-3AR, 4.04 ou 09/01/174.5 Ares XXV CLO Ltd. 2015-25A, 4.14% due 08/05/272-5 Sound Point CLO III Ltd. 2015-25A, 4.14% due 08/05/272-5 Sound Point CLO III Ltd. 2013-3A, 4.19% due 07/15/252-4.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/262-4.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.39% due 10/15/2324-5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/222-5 Kingsland VI Ltd. 2013-3A, due 04/15/275.7 Carlyle Global Market Strategies CLO Ltd. 2015-37A, due 04/15/275.7 Carlyle Global Market Strategies CLO Ltd. 2014-2AR, 4.18% due 07/20/232-4.5	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,25 1,000,08 997,26 988,00 978,43 977,97 977,96 976,46 968,58 475,44 466,58
2014-1A. 5.04% due 04/20/2525 500 000 497 34	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/2424.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222.4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-25A, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/2524.5 Fortress Credit Opportunities III CLO, LP 2014-1A, 3.53% due 04/28/2624.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.33% due 10/15/2324.5 NewStar Commercial Loan Trust 2007-1A, 1.62% due 09/30/2224.5 Xingsland VI Ltd. 2013-6A, 3.94% due 10/28/2424.5 Dryden 37 Senior Loan Fund 2015-37A, due 04/15/275.7 Carlyle Global Market Strategies CLO Ltd. 2014-2AR, 4.18% due 0/20/2324.5 West CLO 2013-1 Ltd.	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,58 1,008,18 1,005,26 1,003,25 1,000,08 997,26 988,00 978,45 977,97 977,96 976,48 968,56 475,40 466,58 933,14 832,18
	Collateralized Loan Obligations - 29.5% (continued) KKR Financial CLO Ltd. 2007-1X, 5.32% due 05/15/214 DRSLF 2015-41A SUB 1.84% due 01/15/28 Churchill Financial Cayman Ltd. 2007-1A, 8.37% due 07/10/194.5 Sound Point CLO I Ltd. 2012-1A, 4.87% due 10/20/232.5 Cent CLO 16, LP 2014-16AR, 4.55% due 08/01/242-4.5 Voya CLO Ltd. 2015-3AR, 4.24% due 10/15/222-4.5 TCW Global Project Fund III Ltd. 2005-1A, 5.79% due 09/01/174.5 Ares XXV CLO Ltd. 2013-3A, due 01/17/245.7 Golub Capital Partners CLOlo 25M Ltd. 2015-3AA, 4.14% due 08/05/272.5 Sound Point CLO III Ltd. 2013-2A, 4.19% due 07/15/252-4.5 Fortress Credit Opportunities III CLO, LP 2014-3A, 3.53% due 04/28/2624.5 Cerberus Onshore II CLO-2 LLC 2014-1A, 4.43% due 10/15/232-4.5 New Star Commercial Loan Trust 2007-1A, 1.62% due 09/30/222-8.5 Kingsland VI Ltd. 2013-37A, due 04/15/275.7 Carlyle Global Market Strategies CLO Ltd. 2014-1A, 4.39% due 10/28/242-4.5 Dryden 37 Senior Loan Fund 2015-37A, due 04/15/275.7 Carlyle Global Market Strategies CLO Ltd. 2014-1A, 4, 4.18% due 07/20/232-4.5 West CLO 2013-1A, due 04/15/275.7 Carlyle Global Market Strategies CLO Ltd. 2014-1A, d. 18% due 07/20/232-4.5 West CLO 2013-1A, due 11/07/255.7	1,000,000 \$ 1,150,000 1,000,000 1,000,000 1,000,000 1,000,000	1,008,59 1,008,18 1,005,26 1,003,25 1,000,09 997,28 988,00 978,43 977,97 977,95 976,48 968,58 475,40 466,58 933,14 832,15 746,18

ASSET BACKED SECUDITIES++ - 45.1% (continued)	Face Amount~	Value
ASSET BACKED SECURITIES†† - 45.1% (continued) Collateralized Loan Obligations - 29.5% (continued)		
COA Summit CLO Limited		A 400.004
2014-1A, 4.14% due 04/20/23 ^{2,4,5} NXT Capital CLO 2013-1 LLC	500,000	\$ 496,963
2013-1A, 4.45% due 04/25/24 ^{2,4,5}	500,000	495,093
Great Lakes CLO Ltd. 2014-1A, 4.49% due 04/15/252.4.5	500,000	479,889
MCF CLO IV LLC		
2014-1A, 6.20% due 10/15/25 ^{2,5} Connecticut Valley Structured Credit CDO III Ltd.	500,000	454,74
2006-3A, 6.67% due 03/23/234-5	441,767	440,122
Gramercy Park CLO Ltd.	400.000	
2014-1AR, 4.32% due 07/17/23 ^{2,4,5} Salus CLO Ltd.	400,000	399,992
2013-1AN, 7.02% due 03/05/21 ^{2,4,5}	400,000	398,50
Airlie CLO 2006-2A, 1.04% due 12/20/20 ^{2,4,5}	400,000	384,148
ZOUDZA, 1.04% due 12/20/20/20/20/20/20/20/20/20/20/20/20/20	400,000	304,140
2014-18A, 4.30% due 04/25/262.4.5	300,000	286,147
NewStar Commercial Loan Funding 2013-1 LLC 2013-1A, 5.58% due 09/20/23 ^{2,4,5}	250,000	248,86
Gale Force CLO Ltd.		
2007-3A, 0.99% due 04/19/21 ^{2,4,5} Marathon CLO II Ltd.	250,000	236,21
2005-2A, due 12/20/195.7	3,000,000	107,04
Total Collateralized Loan Obligations		97,139,509
Transportation - 8.2% AASET		
2014-1 B, 7.38% due 12/15/29 ²	3,794,872	3,794,872
2014-1 A, 5.13% due 12/15/29 ²	1,897,436	1,864,231
Airplanes Pass Through Trust 2001-1A, 0.75% due 03/15/192.4.5	12,173,531	4,869,412
Castlelake Aircraft Securitization Trust		
2014-1, 7.50% due 02/15/29 ⁵ 2014-1, 5.25% due 02/15/29 ⁵	2,258,897 1,882,240	2,236,309
2014-1, 5.25% due 02/13/29*	1,862,240	1,854,195
	Face	
ASSET BACKED SECURITIES†† - 45.1% (continued)	Amount~	Value
Transportation - 8.2% (continued)		
ECAF Ltd. 2015-1A 5 80% due 06/15/405	2 750 000	\$ 2 771 72
ECAF Ltd. 2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd.	2,750,000	\$ 2,771,725
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39	1,812,500	1,821,562
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39		1,821,562
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23†††	1,812,500	1,821,562 455,39
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd.	1,812,500 453,125 1,989,695	1,821,56: 455,39 1,975,880
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AlM Aviation Finance Ltd.	1,812,500 453,125 1,989,695 1,505,208	1,821,56; 455,39 1,975,88(1,544,72(
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/38 ^{4.5.8} AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/40 ^{4.5.8}	1,812,500 453,125 1,989,695	1,821,56; 455,39 1,975,88(1,544,72(
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/38 ^{4.5.8} AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/40 ^{4.5.8} AABS	1,812,500 453,125 1,989,695 1,505,208 964,286	1,821,56; 455,39; 1,975,88; 1,544,72(967,37
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.58 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd.	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.58 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1, 6.37% due 12/13/48 ⁵	1,812,500 453,125 1,989,695 1,505,208 964,286	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396	1,821,56 455,39 1,975,88 1,544,72 967,37 931,62 788,03
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.58 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/48 ⁵ BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/15	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/48 ⁵ BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/18 6.25% due 09/17/15 Aerco Ltd.	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000	1,821,56 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629	1,821,56; 455,39; 1,975,88; 1,544,72(967,37; 931,62(788,03) 498,68; 241,25;
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/48 ⁵ BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/18 6.25% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/25 ² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/18 A.50% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5 Total Transportation	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35
2015-1A, 5.80% due 06/15/405 Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 ABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/252 Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd.	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629 21,607	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35 20,18 26,926,78
2015-1A, 5.80% due 06/15/40 ⁵ Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.58 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/48 ⁵ BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/18 6.25% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd.	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629	1,821,56 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35 20,18 26,926,78
2015-1A, 5.80% due 06/15/405 Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/18 6.25% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd. 2007-1A, 0.60% due 08/15/5624.5 Anchorage Credit Funding 1 Ltd. 2015-1A, 6.30% due 08/12/8/39	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629 21,607	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35 20,18 26,926,78
2015-1A, 5.80% due 06/15/405 Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.58 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/18 6.25% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd. 2007-1A, 0.60% due 08/15/5624.5 Anchorage Credit Funding 1 Ltd. 2015-1A, 6.30% due 07/28/309 N-Star REL CDO VIII Ltd.	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629 21,607	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35 20,18 26,926,78 4,206,14 3,024,89
2015-1A, 5.80% due 06/15/405 Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/18 6.25% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd. 2007-1A, 0.60% due 08/15/5624.5 Anchorage Credit Funding 1 Ltd. 2015-1A, 6.30% due 08/12/8/39	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629 21,607	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35 20,18 26,926,78 4,206,14 3,024,89 1,617,08
2015-1A, 5.80% due 06/15/405 Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.58 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.58 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd. 2007-1A, 0.60% due 08/15/55² Anchorage Credit Funding 1 Ltd. 2015-1A, 6.30% due 07/28/309 N-Star REL CDO VIII Ltd. 2006-8A, 0.55% due 02/01/412.5 2006-8A, 0.55% due 02/01/412.5 2006-8A, 0.55% due 02/01/412.5 RAIT CRE CDO I Ltd.	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629 21,607 4,579,109 3,000,000 1,750,000 907,118	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35 20,18 26,926,78 4,206,14 3,024,89 1,617,08 882,45
2015-1A, 5.80% due 06/15/405 Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23ttt Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/38 ^{4.58} AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.58 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/18 6.25% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd. 2007-1A, 0.60% due 08/15/562-45 Anchorage Credit Funding 1 Ltd. 2015-1A, 6.30% due 09/12/123 006-8A, 0.55% due 02/01/412.5 2006-8A, 0.48% due 02/01/412.5 RAIT CRE CDO I Ltd.	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629 21,607 4,579,109 3,000,000 1,750,000	1,821,56 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35 20,18 26,926,78 4,206,14 3,024,89 1,617,08 882,45
2015-1A, 5.80% due 06/15/405 Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23†† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384-5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404-5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/18 6.25% due 09/17/15 Aeroc Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184-5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd. 2007-1A, 0.60% due 07/28/309 N-Star REL CDO VIII Ltd. 2015-1A, 6.30% due 02/01/412-5 2006-8A, 0.48% due 02/01/412-5 2006-8A, 0.48% due 02/01/412-5 2006-1X, 0.51% due 11/20/46 Highland Park CDO I Ltd. 2006-1X, 0.51% due 11/25/512-5	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629 21,607 4,579,109 3,000,000 1,750,000 907,118 2,552,834 1,198,185	1,821,56 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35 20,18 26,926,78 4,206,14 3,024,89 1,617,08 882,45 2,358,91 1,140,42
2015-1A, 5.80% due 06/15/405 Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23††† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.58 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.58 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd. 2007-1A, 0.60% due 08/15/562-4.5 Anchorage Credit Funding 1 Ltd. 2015-1A, 6.30% due 07/12/309 N-Star REL CDO VIII Ltd. 2006-8A, 0.55% due 02/10/14/125 RAIT CRE CDO I Ltd. 2006-8A, 0.55% due 02/10/14/125 RAIT CRE CDO I Ltd. 2006-1A, 0.68% due 01/12/5/512-5	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629 21,607 4,579,109 3,000,000 1,750,000 907,118	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35 20,18 26,926,78 4,206,14 3,024,89 1,617,08 882,45 2,358,91 1,140,42
2015-1A, 5.80% due 06/15/405 Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23†† Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384-5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404-5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/18 6.25% due 09/17/15 Aeroc Ltd. 2000-2A, 0.66% due 07/15/25² Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184-5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd. 2007-1A, 0.60% due 07/28/309 N-Star REL CDO VIII Ltd. 2015-1A, 6.30% due 02/01/412-5 2006-8A, 0.48% due 02/01/412-5 2006-8A, 0.48% due 02/01/412-5 2006-1X, 0.51% due 11/20/46 Highland Park CDO I Ltd. 2006-1X, 0.51% due 11/25/512-5	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629 21,607 4,579,109 3,000,000 1,750,000 907,118 2,552,834 1,198,185 1,500,000	1,821,56, 455,39 1,975,88 1,544,72 967,37 931,62 788,03 498,68 241,25 291,35 20,18 26,926,78 4,206,14 3,024,89 1,617,08 882,45 2,358,91 1,140,42 1,017,67
2015-1A, 5.80% due 06/15/405 Rise Ltd. 4.75% due 02/12/39 2014-1AB, 6.50% due 02/12/39 Stripes 2013-1 A1 3.84% due 03/20/23TH Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AIM Aviation Finance Ltd. 2013-1, 6.35% due 10/15/384.5.8 AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/404.5.8 AABS 4.88% due 01/10/38 Turbine Engines Securitization Ltd. 2013-1A, 6.37% due 12/13/485 BBAM Acquisition Finance 5.38% due 09/17/18 6.25% due 09/17/15 Aerco Ltd. 2000-2A, 0.66% due 07/15/252 Bush Truck Leasing LLC 2011-AA, 5.00% due 09/25/184.5 Total Transportation Collateralized Debt Obligations - 5.5% Gramercy Real Estate CDO 2007-1 Ltd. 2007-1A, 0.60% due 08/15/562.4.5 Anchorage Credit Funding 1 Ltd. 2007-1A, 0.60% due 07/28/30³ N-Star REL CDO VIII Ltd. 2006-8A, 0.55% due 02/01/412.5 2006-8A, 0.55% due 02/01/412.5 2006-8A, 0.55% due 02/01/412.5 2006-1A, 0.55% due 01/125/512.5 2006-1A, 0.56% due 11/25/512.5 2006-1A, 0.66% due 11/25/512.5 2006-1A, 0.73% due 11/25/512.5	1,812,500 453,125 1,989,695 1,505,208 964,286 922,396 789,530 496,199 250,000 1,532,629 21,607 4,579,109 3,000,000 1,750,000 907,118 2,552,834 1,198,185	\$ 2,771,725 1,821,56 455,39 1,975,886 1,544,720 967,37 931,620 788,030 498,686 241,250 291,355 20,186 26,926,783 4,206,145 3,024,896 1,617,084 882,456 2,358,915 1,140,42 1,017,672 1,898,912

SCHEDULE OF INVESTMENTS (Unaudited)

	Face Amount~	Value
ASSET BACKED SECURITIES†† - 45.1% (continued) Collateralized Debt Obligations - 5.5% (continued) Putnam Structured Product CDO 2002-1 Ltd.	Amount	Value
2002-1A, 0.87% due 01/10/38 ^{2,4,5}	740,086	\$ 693,800
Putnam Structured Product CDO 2008-1A, 0.65% due 10/15/38 ^{2,5}	210,757	204,020
Total Collateralized Debt Obligations		18,041,831
Insurance - 0.9% 321 Henderson Receivables III LLC		
2008-1A, 10.81% due 01/15/50 ⁵	500,000	771,200
2008-1A, 9.36% due 01/15/48 ⁵ 2008-1A, 8.37% due 01/15/46 ^{4,5}	500,000 500,000	719,750 685,950
Northwind Holdings LLC 2007-1A, 1.06% due 12/01/372,4,5	765,625	696,719
Insurance Note Capital VII		
2005-1R1A, 0.48% due 06/09/33 ^{2,4,5} Total Insurance	225,600	212,064 3,085,683
Financial - 0.5%		3,003,003
NCBJ 2015-1 A 5.88% due 07/08/22†††,1	1,500,000	1,501,913
Blue Falcon		
A-2, 3.20% due 12/25/164 Total Financial	3,747	3,744 1,505,657
Other - 0.4%		.,,,,,,,,,,
Glenn Pool Oil & Gas Trust 6.00% due 08/02/21†††	1,189,818	1,197,818
Credit Cards - 0.1%	,,,	.,,,,
Credit Card Pass-Through Trust 2012-BIZ, 0.00%3.5.7	520,533	427,618
Total Asset Backed Securities	325,000	
(Cost \$153,609,307) SENIOR FLOATING RATE INTERESTS††,2 - 33.5%		148,324,903
Industrial - 8.6%		
SRS Distribution, Inc. 0.00% due 08/25/22	2,500,000	2,487,499
Data Device Corp.		
7.00% due 07/15/20 Alion Science & Technology Corp.	2,502,500	2,483,732
5.50% due 08/19/21 Prolamina	2,500,000	2,481,249
5.00% due 08/18/22	2,000,000	2,000,000
CareCore National LLC 5.50% due 03/05/21	1,868,698	1,821,980
SIRVA Worldwide, Inc.		
7.50% due 03/27/19	1,708,428	1,699,886
	Face	Walter
	Amount~	Value
SENIOR FLOATING RATE INTERESTS††,2 - 33.5% (continued)		
SENIOR FLOATING RATE INTERESTS††.2 - 33.5% (continued) Industrial - 8.6% (continued) National Tophologia		
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1	1,694,118	\$ 1,676,715
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings		
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings	1,488,750	1,451,531
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22		
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22	1,488,750	1,451,531
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21†††.1 HBC Hardware Holdings 6.75% due 03/30/20††† CPM Holdings 6.00% due 04/11/22 DBE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/31/22	1,488,750 1,000,000	1,451,531 1,002,500
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PILZ Aeroscience 5.25% due 07/31/22 Mitratech Holdings, Inc.	1,488,750 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/211#1.1 HBC Hardware Holdings 6.75% due 03/30/20## CPM Holdings 6.00% due 04/11/22 DBE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/31/22 Mitratech Holdings, Inc. 6.50% due 07/10/21#1.1 CPM Acquisition, Inc.	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PILZ Aeroscience 5.25% due 07/07/22 Mitratech Holdings, Inc. 6.50% due 07/02/21ttt.1 CPM Acquisition, Inc. 6.55% due 07/02/21ttt.1 CPM Acquisition, Inc.	1,488,750 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/122 Mitratech Holdings, Inc. 6.50% due 07/02/21ttt.1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc. 6.55% due 09/01/21	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21tft.1 HBC Hardware Holdings 6.75% due 03/30/20tft CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/31/22 Mitratech Holdings, Inc. 6.50% due 07/02/21tft.1 CPM Acquisition, Inc. 6.55% due 08/17/22 Aeroscience 5.25% due 07/02/21tft.1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc.	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750
Industrial - 8.6% (continued) National Technical 7.00% due 08/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 Mitratech Holdings, Inc. 6.50% due 07/02/21ttt.1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/12/1 Mast Global 8.75% due 09/12/11 Mast Global 8.75% due 09/12/19ttt.1 Hunter Defense Technologies	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DBE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/122 Mitratech Holdings, Inc. 6.50% due 07/122 Mitratech Holdings, Inc. 6.50% due 07/02/21tt.1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/17/121 Mast Global 8.75% due 09/12/19tt.1 Hunter Defense Technologies 6.50% due 08/05/19tt.1 Hunter Defense Technologies 6.50% due 08/05/19tt.1	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/02/21ttt.1 CPM Acquisition, Inc. 6.50% due 07/02/21ttt.1 CPM Acquisition, Inc. 6.75% due 08/17/22 Mitratech Holdings, Inc. 6.55% due 09/12/12ttt.1 CPM Acquisition, Inc. 6.75% due 09/12/121 Mast Global 8.75% due 09/12/11 Mast Global 8.75% due 09/12/19ttt.1 Flakt Woods 4.75% due 08/05/19tt.1 Flakt Woods 4.75% due 03/20/17ttt.1	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/02/21ttt.1 CPM Acquisition, Inc. 6.50% due 07/02/21ttt.1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/01/21 Mast Global 8.75% due 09/12/19ttt.1 Hunter Defense Technologies 6.50% due 08/05/19ttt.1 Halt Woods 4.75% due 03/20/17ttt.1 AlliedBarton Security Services LLC 8.00% due 08/13/21	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21tft.1 HBC Hardware Holdings 6.75% due 03/30/20tft CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/03/22 Mitratech Holdings, Inc. 6.50% due 07/02/21tft.1 CPM Acquisition, Inc. 6.50% due 07/02/21tft.1 CPM Acquisition, Inc. 6.55% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/01/21 Mast Global 8.75% due 09/12/19tft.1 Hunter Defense Technologies 6.50% due 08/05/19tft.1 Flakt Woods 4.75% due 03/20/17tft.1 AlliedBarton Security Services LLC	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/02/21tt.1 CPM Acquisition, Inc. 6.50% due 07/02/21tt.1 CPM Acquisition, Inc. 6.75% due 08/17/22 Mitratech Holdings, Inc. 6.50% due 07/02/21tt.1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/01/21 Mast Global 8.75% due 09/12/19tt.1 Hunter Defense Technologies 6.50% due 08/05/19tt.1 Halt Woods 4.75% due 03/20/17tt.1 AlliedBarton Security Services LLC 8.00% due 08/13/21 Mitchell International, Inc. 8.50% due 10/11/21 Ranpak 8.75% due 1	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/03/22 Mitratech Holdings, Inc. 6.50% due 07/02/21ttt.1 CPM Acquisition, Inc. 6.50% due 07/02/21ttt.1 CPM Acquisition, Inc. 6.55% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/12/19tt.1 Hunter Defense Technologies 6.50% due 08/05/19tt.1 Hunter Defense Technologies 6.50% due 08/05/19tt.1 Flakt Woods 4.75% due 03/20/17tt.1 AlliedBarton Security Services LLC 8.00% due 08/13/21 Mitchell International, Inc. 8.50% due 10/11/21	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21†††.1 HBC Hardware Holdings 6.75% due 03/30/20†† CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 Mitratech Holdings, Inc. 6.50% due 07/02/2††††.1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/01/2† Mast Global 8.75% due 09/01/2† Mast Global 8.75% due 09/01/2††††.1 Hunter Defense Technologies 6.50% due 08/05/19†††.1 Flakt Woods 4.75% due 03/20/17†††.1 AlliedBarton Security Services LLC 8.00% due 08/05/13/21 Mitchell International, Inc. 8.50% due 10/11/21 Ranpak 8.25% due 10/03/22 NaNa Development Corp. 8.00% due 03/15/18	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21†††.1 HBC Hardware Holdings 6.75% due 03/30/20†† CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 6.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/31/22 Mitratech Holdings, Inc. 6.50% due 07/32/2†††.1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/1/21 Ass Global 8.75% due 09/1/21 Bas Global 8.75% due 09/1/21†††.1 Hunter Defense Technologies 6.50% due 08/05/19††.1 Flakt Woods 4.75% due 03/20/17†††.1 AlliedBarton Security Services LLC 8.00% due 08/13/21 Mitchell International, Inc. 8.50% due 10/11/21 Ranpak 8.25% due 10/03/22 NaNa Development Corp. 8.00% due 03/15/18 Knowledge Universe Education LLC 6.00% due 09/15/18 Knowledge Universe Education LLC 6.00% due 09/15/12	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21†††.1 HBC Hardware Holdings 6.75% due 03/30/20††† CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/21/12 Mitratech Holdings, Inc. 6.50% due 07/02/21†††.1 CPM Acquisition, Inc. 6.50% due 07/02/21†††.1 CPM Acquisition, Inc. 6.57% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/01/21 Mast Global 8.75% due 09/12/11 Hunter Defense Technologies 6.50% due 09/12/19†††.1 Hunter Defense Technologies 6.50% due 09/12/19†††.1 Halt Woods 4.75% due 03/20/17†††.1 AlliedBarton Security Services LLC 8.00% due 08/13/21 Mitchell International, Inc. 8.50% due 10/01/21 Ranpak 8.25% due 10/03/22 NaNa Development Corp. 8.00% due 08/12/22 NaNa Development Corp. 8.00% due 08/12/22 NaNa Development Corp. 8.00% due 08/12/22 Nalpal Part Care 9.00% due 08/12/2	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000
Industrial = 8.6% (continued) National Technical 7.00% due 06/12/21+11.1 HEC Hardware Holdings 6.75% due 03/30/20+1+ CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/31/22 Mitratech Holdings, Inc. 6.50% due 07/02/21+1+1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc. 6.75% due 09/1/21 Mast Global 8.75% due 09/1/21 Mast Global 8.75% due 09/1/21 Hunter Defense Technologies 6.50% due 08/05/19++1 Flakt Woods 4.75% due 03/20/1+++1 AlliedBarton Security Services LLC 8.00% due 08/13/21 Mitchell International, Inc. 8.50% due 10/11/21 Ranpak 8.25% due 10/03/22 Nan Development Corp. 8.00% due 08/15/18 Knowledge Universe Education LLC 6.00% due 08/12/22 Bioplan / Arcade 5.75% due 08/12/22 Bioplan / Arcade 5.75% due 09/12/321 St Organization 5.10% due 08/12/22 Bioplan / Arcade 5.75% due 09/12/321 St Organization 5.10% due 08/12/22 Bioplan / Arcade 5.75% due 09/12/321 St Organization 5.10% due 08/12/22 Bioplan / Arcade 5.75% due 09/12/32/1 St Organization 5.10% due 0.04/15/18 St Organ	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000 333,165
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/31/22 Mitratech Holdings, Inc. 6.50% due 07/31/22 Mitratech Holdings, Inc. 6.50% due 07/01/21 HTC. 6.50% due 09/12/21ttt.1 CPM Acquisition, Inc. 6.75% due 08/17/72 American Tire Distributors, Inc. 5.25% due 09/12/19tt.1 Hunter Defense Technologies 6.50% due 09/12/19ttt.1 Hunter Defense Technologies 6.50% due 08/05/19tt.1 Flakt Woods 4.75% due 08/20/17ttt.1 AlliedBarton Security Services LLC 8.00% due 08/13/21 Mitchell International, Inc. 8.50% due 10/11/21 Ranpak 8.25% due 10/03/22 Nanpae Development Corp. 8.00% due 08/13/18 Knowledge Universe Education LLC 6.00% due 08/12/22 Bioplan / Arcade 5.75% due 09/12/19t	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21111.1 BIC Hardware Holdings 6.75% due 03/30/20111 CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 00/70/722 PLZ Aeroscience 5.25% due 00/70/722 PLZ Aeroscience 5.25% due 00/70/722 Mitratech Holdings, Inc. 6.50% due 00/70/22/1111.1 CPM Acquisition, Inc. 6.50% due 00/70/22/1111.1 CPM Acquisition, Inc. 6.75% due 00/70/22/1111.1 CPM Acquisition, Inc. 8.75% due 09/10/19/111.1 Hutter Defense Technologies 6.50% due 09/10/19/11.1 Hutter Defense Technologies 6.50% due 08/05/19/11.1 Flakt Woods 4.75% due 03/20/17/11.1 AlliedBarton Security Services LLC 8.00% due 08/13/21 Mitchell International, Inc. 8.50% due 10/11/21 Ranpak 8.25% due 10/03/22 Nanpak 8.25% due 10/03/22 NanDevelopment Corp. 8.00% due 03/15/18 Knowledge Universe Education LLC 6.00% due 08/15/18 Knowledge Universe Education LLC 6.00% due 08/15/18 Knowledge Universe Education LLC 6.00% due 08/12/22 Bioplan / Arcade 5.75% due 09/23/21 Sl Organization 5.75% due 09/23/21 Sl Organization 5.75% due 10/22/19 Doncasters Group Ltd. 9.50% due 10/09/20	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000 333,165
Industrial - 8.6% (continued) National Technical 7.0% due 06/12/21ttt.1 HBC Hardware Holdings 6.75% due 03/30/20ttt CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/31/22 PLZ Aeroscience 5.25% due 07/31/22 Mitratech Holdings, Inc. 6.56% due 07/31/21ttt.1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/01/21 Mast Global 8.75% due 09/12/19tt.1 Hunter Defense Technologies 6.50% due 09/05/19tt.1 Flakt Woods 4.75% due 09/13/21 Mitchell International, Inc. 8.50% due 00/13/21 Mitchell International, Inc. 8.50% due 00/13/21 Mitchell International, Inc. 8.50% due 00/13/21 Nanaba 8.25% due 10/11/21 Ranpak 8.25% due 10/12/22 Bioplan / Arcade 8.75% due 09/23/21 Bi Organization 9.75% due 11/22/19 Doncasters Group Ltd.	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000 333,165 307,768 100,619
Industrial - 8.6% (continued) National Technical 7,00% due 06/12/21tht.1 HBC Hardware Holdings 6,75% due 03/30/20tht CPM Holdings 6,00% due 04/11/22 DAE Avaiton Holdings, Inc. 5,25% due 07/07/22 PLZ Aeroscience 5,25% due 07/07/22 PLZ Aeroscience 5,25% due 07/07/21tht.1 CPM Acquisition, Inc. 6,50% due 00/10/22 Mitratech Holdings, Inc. 6,55% due 07/02/21tht.1 CPM Acquisition, Inc. 6,75% due 09/10/21 American Tire Distributors, Inc. 5,25% due 09/10/21 Mast Global 8,75% due 09/10/21 Mast Global 8,75% due 09/10/21 Hunter Defense Technologies 6,50% due 08/05/19tht.1 Flakt Woods 4,75% due 08/05/17tht.1 AlliedBarton Security Services LLC 8,00% due 08/13/21 Mitchell International, Inc. 8,50% due 10/11/21 Ranpak 8,25% due 10/10/32 Naha Development Corp. 8,00% due 10/03/22 Naha Development Corp. 8,00% due 08/15/18 Knowledge Universe Education LLC 6,00% due 08/15/21 Sl Organization 5,75% due 10/22 Bioplan / Arcade 5,75% due 10/20/20 Carey International, Inc. 8,00% due 09/12/19 Doncasters Group Ltd. 9,50% due 10/09/20 Carey International, Inc. 9,00% due 07/15/16+tht.1 Total Industrial	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000 333,165 307,768
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21111:1 HBC Hardware Holdings 6.75% due 03/30/20111 CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 Miratech Holdings, Inc. 6.50% due 07/12/22 Miratech Holdings, Inc. 6.50% due 07/07/22 American Tire Distributors, Inc. 6.75% due 09/12/23 American Tire Distributors, Inc. 5.25% due 09/12/19111:1 Hunter Defense Technologies 6.50% due 08/05/19111:1 Hunter Defense Technologies 6.50% due 08/05/19111:1 Flakt Woods 4.75% due 03/20/17111:1 Rikt Woods 4.75% due 03/20/17111:1 Rikt Woods 4.75% due 03/20/17111:1 Rikt Holdings, Inc. 8.50% due 00/13/21 Mitchell International, Inc. 8.50% due 00/13/21 Nana Development Corp. 8.00% due 03/15/18 Knowledge Universe Education LLC 6.00% due 08/15/22 Bioplan / Arcade 5.75% due 1/12/219 Doncasters Group Ltd 9.50% due 07/31/16 Knowledge Universe Education LLC 6.00% due 07/31/16 Nowledge Universe Education LLC 6.50% due 07/31/18 Nowledge Universe Education LLC 6.50% due 07/31/18 Nowledge Universe Education LLC 6.00% due 07/31/16 Nowledge Universe Education LLC 6.00% due 07/5/18 Nowledge Universe Education LLC 6.00% due 07/5/18 Nowledge Universe Education LLC	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000 333,165 307,768 100,619
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21111.1 HBC Hardware Holdings 6.75% due 03/30/2011 CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 Miratech Holdings, Inc. 6.50% due 07/12/22 Miratech Holdings, Inc. 6.50% due 07/12/22 HTL-1 CPM Acquisition, Inc. 6.50% due 07/12/21111.1 CPM Acquisition, Inc. 6.75% due 09/17/22 American Tire Distributors, Inc. 5.25% due 09/01/21 Mast Global 8.75% due 09/01/21 Hunter Defense Technologies 6.50% due 09/05/1911.1 Flakt Woods 4.76% due 09/05/1911.1 Flakt Woods 6.50% due 09/01/21 Mitchell International, Inc. 8.50% due 10/11/21 Ranpak 8.25% due 10/03/22 NaNa Development Corp. 8.00% due 09/15/21 Soly due 09/15/21	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000 333,165 307,768 100,619
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21111.1 HBC Hardware Holdings 6.75% due 03/30/2011 CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/07/22 Mitratech Holdings, Inc. 6.50% due 07/02/21111.1 CPM Acquisition, Inc. 6.57% due 09/17/22 American Tire Distributors, Inc. 6.57% due 09/17/22 American Tire Distributors, Inc. 5.25% due 09/17/21 Mast Global 8.75% due 09/17/21 Hunter Defense Technologies 6.50% due 09/05/1911.1 Risk Woods 4.75% due 09/07/21 Mitchell International, Inc. 8.50% due 00/13/21 Mitchell International, Inc. 8.55% due 10/11/21 Ranpak 8.25% due 10/11/22 Ranpak 8.25% due 10/11/22 Ranpak 8.25% due 10/11/22 Ranpak 8.25% due 10/11/21 Ranpak 8.25% due 10/11/22 Ranpak 8.75% due 11/22/19 Doncasters Group Ltd. 9.50% due 00/23/21 SI Organization 5.75% due 11/22/19 Doncasters Group Ltd. 9.50% due 00/03/21 Total Industrial Consumer, Cyclical - 6.1% Boot Bam Holdings, Inc.	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000 333,165 307,768 100,619 16,522 28,264,844
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21111-1 HBC Hardware Holdings 6.75% due 03/30/2011 CPM Holdings 6.00% due 04/11/22 DAE Aviation Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/31/22 Mitratech Holdings, Inc. 6.50% due 07/31/22 Mitratech Holdings, Inc. 6.50% due 07/07/21111-1 CPM Acquisition, Inc. 6.75% due 08/17/22 American Tire Distributors, Inc. 5.25% due 09/17/21 Mast Global 8.75% due 09/01/21 Mast Global 8.75% due 09/01/21 Mast Global 8.75% due 09/01/21 Mitratech Holdings inc. 6.50% due 09/01/21 Mitratech Holdings inc. 6.50% due 09/01/21 Mitratech Holdings inc. 8.50% due 09/11/11 Mitrate Defense Technologies 6.50% due 08/05/1911-1 Flakt Woods 4.75% due 03/20/1711-1 Mitrate Defense Technologies 6.50% due 08/05/1911-1 Flakt Woods 4.75% due 03/20/1711-1 Mitrate International, Inc. 8.50% due 10/11/2 Ranpak 8.25% due 10/11/2 Ranpak 8.25% due 10/03/22 NaNa Development Corp. 8.00% due 08/12/21 Bloplan / Arcade 5.75% due 09/23/21 Sl Organization 5.75% due 09/23/21 Sl Organization 5.75% due 09/23/21 Sl Organization 5.75% due 07/31/611-1 Total Industrial Consumer, Cyclical - 6.1% Soots Bam Holdings, Inc. 5.50% due 07/01/22 Mais Tire	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000 333,165 307,768 100,619 16,522 28,264,844 1,980,575 1,974,999
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21111-1 HBC Hardware Holdings 6.75% due 03/30/2011+ CPM Holdings 6.00% due 04/11/22 DAE Avaition Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/31/22 Mitratech Holdings, Inc. 6.50% due 07/07/22 HZ Aeroscience 5.25% due 07/07/22 HZ Aeroscience 5.25% due 07/07/22 American Tire Distributors, Inc. 6.50% due 07/02/2111-1 BAS Global 8.75% due 09/12/1911-1 Hunter Defense Technologies 6.50% due 09/01/21 Has Global 8.75% due 09/01/21 Hunter Defense Technologies 6.50% due 09/02/111-1 Hunter Defense Technologies 6.50% due 09/01/21 Hunter Defense Technologies 6.50% due 09/01/21 Mitchell International, Inc. 8.50% due 09/11/2 Nichell International, Inc. 8.50% due 09/11/2 Rappak 8.25% due 10/03/22 NaNa Development Corp. 8.00% due 09/11/2 Nandelge Universe Education LLC 6.00% due 09/12/2 Nandelge Universe Education LLC	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000 333,165 307,768 100,619 16,522 28,264,844 1,980,575 1,974,999 1,970,923
Industrial - 8.6% (continued) National Technical 7.00% due 06/12/21111-1 HBC Hardware Holdings 6.75% due 03/30/2011 CPM Holdings 6.00% due 04/11/22 DAE Avaitien Holdings, Inc. 5.25% due 07/07/22 PLZ Aeroscience 5.25% due 07/31/22 Mirratech Holdings, Inc. 6.50% due 07/31/22 Mirratech Holdings, Inc. 6.50% due 07/07/22 HLZ Aeroscience 5.25% due 07/07/22 HARDER GERMAN	1,488,750 1,000,000 1,000,000 1,000,000 1,000,000	1,451,531 1,002,500 995,630 995,630 995,000 989,193 983,750 942,940 829,491 754,883 722,141 719,980 696,206 693,875 588,589 490,000 333,165 307,768 100,619 16,522 28,264,844 1,980,575 1,974,999

4.75% due 09/17/21 8.25% due 09/19/22	1,462,317 500,000	1,459,275 495,000
Navistar, Inc.		
6.50% due 08/07/20	1,500,000	1,483,125
Fitness International LLC		
5.50% due 07/01/20	1,311,750	1,249,442

CO Software, Inc. 50% due 120/420 sens MicroConnections 0.0% due 07/29/22 tek, Inc. 0.0% due 06/25/22 enway Medical Technologies 0.0% due 06/25/22 enway Medical Technologies 0.0% due 10/420 cor Software 75% due 06/01/22 serSchool, Inc. 50% due 07/29/21*** 11 Hovelors Corp. 0.0% due 11/08/19 1 Hovelors Corp. 0.0% due 11/08/19 1 Hovelors Corp. 0.0% due 11/13/20 1 Software LLC 25% due 06/23/21 ve Network, Inc. 5.0% due 07/31/23 seed Software, Inc. 25% due 05/31/19 3 Technology 1 Software Inc. 25% due 05/31/19 3 Technology 1 Software, Inc. 25% due 05/31/19 3 Technology 1 Software, Inc. 25% due 06/32/2 found in the software Inc. 25% due 05/31/19 3 Technology 1 Software, Inc. 25% due 05/31/19 3 Technology 1 Software, Inc. 25% due 05/31/19 3 Technology 1 Software, Inc. 25% due 06/32/2 formance Food Group 25% due 11/14/19 senior Software, Inc. 25% due 06/32/2 formance Food Group 25% due 11/14/19 senior Software, Inc. 25% due 06/32/2 formance Food Group 25% due 11/14/19 serior Software, Inc. 25% due 06/32/2 formance Food Group 25% due 08/19/21 55% due 08/19/21 serior Software, Inc. 55% due 08/19/21 serior Foods, Inc. 55% due 10/10/17	1,200,000 1,105,540 650,000 GBP 975,000 804,878 600,000 519,737 479,677 362,073 320,000 210,000 96,850 639,608	\$ 1,179,000 1,093,102 998,080 977,438 796,829 595,998 507,175 477,279 359,357 318,400 210,525 42,614 1 20,130,286 2,490,564 2,432,142 1,990,000
75% due 03/11/22 See Testerainment, lic. Bell Cyan Blue Holiclo Self Cyan Blue Cyan Blue Cyan Blue Holiclo Self Cyan Blue Cyan Blue Holicl	1,105,540 650,000 GBP 975,000 804,878 600,000 519,737 479,677 362,073 320,000 210,000 96,850 639,608	1,093,102 998,080 977,438 796,829 595,998 507,175 477,279 359,357 318,400 210,525 42,614 1 20,130,286
dos Entertainment, Inc. 22% due 10/29% due 10/29% Bet Cyper Blace Holded Bet Cyper Blace Ho	1,105,540 650,000 GBP 975,000 804,878 600,000 519,737 479,677 362,073 320,000 210,000 96,850 639,608	1,093,102 998,080 977,438 796,829 595,998 507,175 477,279 359,357 318,400 210,525 42,614 1 20,130,286
Bet Cyan Blue HoliCo Soft due 0225222 mont Express Testing House Meyop to	650,000 GBP 975,000 804,878 600,000 519,737 479,677 362,073 320,000 210,000 96,850 639,608	998,080 977,438 796,829 595,998 507,175 477,279 359,357 318,400 210,525 42,614 1 20,130,286
50% due 0/25/22 mant Express ma	975,000 804,878 600,000 519,737 479,677 362,073 320,000 210,000 96,850 639,608	977,438 796,829 595,998 507,175 477,279 359,357 318,400 210,525 42,614 1 20,130,286
00% due 12/17/21 Finance Morge - Mykyeb't 25% due 08/17/21 25% due 08/17/21 25% due 08/17/22 25% due 08/17/22 25% due 08/17/22 25% due 08/17/20 25% due 08/19/20 25% due 08/19/20 25% due 18/19/20 25% due 18/19/2	804,878 600,000 519,737 479,677 362,073 320,000 210,000 96,850 639,608 1,650,000 GBP 2,438,997	796,829 595,998 507,175 477,279 359,357 318,400 210,525 42,614 1 20,130,286 2,490,564 2,432,142
25% due 001121 ** Infilate ** 100% due 011120 ** 100% due 011120 ** 100% due 011120 ** 100% due 01120 ** 100% due 01120 ** 100% due 01120 ** 100% due 011020 ** 100% due 01020 ** 100% due 0102	600,000 519,737 479,677 362,073 320,000 210,000 96,850 639,608 1,650,000 GBP 2,438,997	595,998 507,175 477,279 359,357 318,400 210,525 42,614 1 20,130,286 2,490,564 2,432,142
nsfirst ONS, due 11/11/22 ONS, line. ONS, due 11/11/22 ONS, line. ONS, due 11/11/22 ONS, line. ONS, due ON 2028/19 ONS due ON 2	600,000 519,737 479,677 362,073 320,000 210,000 96,850 639,608 1,650,000 GBP 2,438,997	595,998 507,175 477,279 359,357 318,400 210,525 42,614 1 20,130,286 2,490,564 2,432,142
pots, Inc. 50% due 03/19/20 se Bargan Outset 75% due 09/20/20 se Bargan Outset 75% due 09/20/20 175% due 09/20/20/20 175% due 09/20/20/20 175% due 09/20/20/20/20/20/20/20/20/20/20/20/20/20/	519,737 479,677 362,073 320,000 210,000 96,850 639,608 1,650,000 GBP 2,438,997	507,175 477,279 359,357 318,400 210,525 42,614 1 20,130,286 2,490,564 2,432,142
59% due 0/319/20 58 Bargain Outlet 75% due 10/2019 A Services Group, Inc. 25% due 11/02/20 1100% due 04/30/20 1100% due 04/30/20 1100% due 04/30/20 1100% due 06/30/21 1100% due 06/30/20 1100% due 07/30/20 1100% due 06/30/20 1100% due	479,677 362,073 320,000 210,000 96,850 639,608 1,650,000 GBP 2,438,997	477,279 359,357 318,400 210,525 42,614
75% due 09/28/19 mander Mann Solutions Ltd. 75% to the 1/20/19 Services Citorus Inc. 10% due 08/27/19 Little Autonotive LP 0.00% due 04/30/20 K Entertainment, Inc. 1.00% due 08/21/17/11 Stores Holding LLC Stores Holding LL	362,073 320,000 210,000 96,850 639,608 1,650,000 GBP 2,438,997	359,357 318,400 210,525 42,614 1 20,130,286 2,490,564 2,432,142
sander Mann Solutions Ltd. 75% due 12/02/19 A Services Group, Inc. A Services Group, Inc. D Services Group, Inc. B Services Group, Inc. D Services Group, Inc. D Services Group, Inc. D Services Group, Inc. D Services Holding Ltd. D Services Holdin	362,073 320,000 210,000 96,850 639,608 1,650,000 GBP 2,438,997	359,357 318,400 210,525 42,614 1 20,130,286 2,490,564 2,432,142
A Services Group, Inc. 25% due 11/02/20 tital Autonomive LP 1,00% due 04/30/20 1,00% due 06/21/1711 5,00% due 10/11/18111.10 1,00% due 06/21/1711 5,00% due 10/11/18111.10 1 Consumer, Cyclical hnology - 5.1% ght Venture 25% due 07/18/21 5,00% due 07/18/21 5,00% due 07/18/21 6,10% due 07/18/21 6,10% due 07/18/22 6,10% due 07/18/23 6,10% due 07/18/22 6,10% due 07/18/22 6,10% due 07/18/23 6,10	320,000 210,000 96,850 639,608 1,650,000 GBP 2,438,997	318,400 210,525 42,614 1 20,130,286 2,490,564 2,432,142
25% due 11/02/20 10% due 04/30/20 Extentralment, Inc. Sonse Harborn,	210,000 96,850 639,608 1,650,000 GBP 2,438,997	210,525 42,614 1 20,130,286 2,490,564 2,432,142
00% due 04/30/20 1.00% due 06/21/1711 5.00% due 10/11/1611-1.10 3.00% due 06/21/1711 5.00% due 10/11/1611-1.10 3.00% due 10/11/1611-1.10 3.00% due 10/11/1611-1.10 3.00% due 10/11/1611-1.10 4.00% due 10/11/1611-1.10 4.00% due 10/11/1611-1.10 5.00% due 10/	96,850 639,608 1,650,000 GBP 2,438,997	42,614 1 20,130,286 2,490,564 2,432,142
K Enterlaiment, Inc. 1.00% due 06/21/1711 Slores Foldring LLC Slores Foldring LLC Slores Foldring LLC Slores Foldring LLC Slow due 1011/1611-1.00 Slores Foldring LLC Slow due 1011/1611-1.00 Slow due	96,850 639,608 1,650,000 GBP 2,438,997	42,614 1 20,130,286 2,490,564 2,432,142
Stores Holding LLC 50% due 101/161#1-10 al Consumer, Cyclical hinology - 5.15% ght Venture 25% due 07/15/21 CO Software, Inc. 50% due 102/40/20 cens MicroConnections 00% due 07/28/22 00% due 102/40/20 cens MicroConnections 00% due 07/28/22 00% due 10/28/22 00% due 10/28/22 00% due 10/28/22 00% due 10/28/20 00% due 07/28/21 11 trait Holding Comp 50% due 07/28/21†11/1 trait Holding Comp 50% due 07/28/20†11/1 investors Comp 50% due 08/28/20†11/1 investors Comp 50% due 08/28/20*11/1 investors Comp 50% due 08/28/20*11/1 investors Comp 50% due 08/28/20*11/1 investors Comp 50% du	639,608 1,650,000 GBP 2,438,997	1 20,130,286 2,490,564 2,432,142
50% due 101 i/161 th.1.00 al Consumer, Cyclical hnology - 5.1% ght Venture 25% due 0.715/21 CO Software, Inc. 5.0% due 1/204/20 exert MicroConnections 0.0% due 0.725/22 exert MicroConnections 0.0% due 1.725/24 exert MicroConnections 0.0% due 0.725/24 exert MicroConnections 0.0% due	1,650,000 GBP 2,438,997	2,490,564 2,432,142
Short Shor	2,438,997	2,490,564 2,432,142
ght Venture 22% due 07/15/21 CO Software, Inc. 50% due 12/04/20 kens MicroConnections 00% due 07/29/22 kek, Inc. 00% due 08/25/22 enway Medical Technologies 00% due 08/25/22 enway Medical Technologies 00% due 10/40/20 60% due 10/40/40 60% due 1	2,438,997	2,432,142
CO Software, Inc. 50% due 120/420 sens MicroConnections 0.0% due 07/29/22 tek, Inc. 0.0% due 06/25/22 enway Medical Technologies 0.0% due 06/25/22 enway Medical Technologies 0.0% due 10/420 cor Software 75% due 06/01/22 serSchool, Inc. 50% due 07/29/21*** 11 Hovelors Corp. 0.0% due 11/08/19 1 Hovelors Corp. 0.0% due 11/08/19 1 Hovelors Corp. 0.0% due 11/13/20 1 Software LLC 25% due 06/23/21 ve Network, Inc. 5.0% due 07/31/23 seed Software, Inc. 25% due 05/31/19 3 Technology 1 Software Inc. 25% due 05/31/19 3 Technology 1 Software, Inc. 25% due 05/31/19 3 Technology 1 Software, Inc. 25% due 06/32/2 found in the software Inc. 25% due 05/31/19 3 Technology 1 Software, Inc. 25% due 05/31/19 3 Technology 1 Software, Inc. 25% due 05/31/19 3 Technology 1 Software, Inc. 25% due 06/32/2 formance Food Group 25% due 11/14/19 senior Software, Inc. 25% due 06/32/2 formance Food Group 25% due 11/14/19 senior Software, Inc. 25% due 06/32/2 formance Food Group 25% due 11/14/19 serior Software, Inc. 25% due 06/32/2 formance Food Group 25% due 08/19/21 55% due 08/19/21 serior Software, Inc. 55% due 08/19/21 serior Foods, Inc. 55% due 10/10/17	2,438,997	2,432,142
5.0% due 1/20/4/20 (tens MicroConnections .00% due 07/29/22 tel, Inc00% due 06/25/22 enway Medical Technologies .00% due 1/10/4/20 .00% due 1/10/4/20 .00% due 1/10/4/20 .00% due 06/01/22 wersChool, Inc50% due 06/01/22 wersChool, Inc50% due 07/29/21***I** Irrate Holding Corp50% due 07/29/21***I** Irrate Holding Corp50% due 07/29/21***I* Irrate Holding Corp00% due 1/10/8/19 chichunes Interactive .75% due 05/28/21 Is Gorware LLC .25% due 05/28/21 Is Gorware LLC .25% due 06/23/21 we Network, Inc50% due 1/10/1/23 enced Computer Software .50% due 1/10/1/23 enced Computer Software .50% due 06/09/16 NIOR FLOATING RATE INTERESTSH: 2 - 33.5% (continued) hrhology - 5.1% (continued) ballogic Holdings, Inc25% due 06/32/2 Is due 06/32/		
100% due 07/29/22	2,000,000	1.990.000
tek, Inc. 00% due 06/25/22 enway Medical Technologies 00% due 10/04/20 cor Software 75% due 06/01/22 verSchool, Inc. 50% due 07/28/21111.1 rita Holding Corp. 50% due 07/28/21111.1 rita Holding Corp. 50% due 07/28/2011.1 linvestors Corp. 00% due 11/08/19 chtunes interactive 75% due 06/28/21 Software LLC 25% due 05/28/21 Software LLC 25% due 06/23/21 ve Network, Inc. 50% due 01/31/23 eve 11/13/20 anced Computer Software 5.50% due 01/31/23 eve 5.50% due 05/31/23 set 5.50% due 05/31/24 set 5.50% due 05/3	2,000,000	1.990.000
emway Medical Technologies		.,223,000
.00% due 11/04/20 cord Software .75% due 06/01/22 everSchool, Inc50% due 07/29/21ttt.1 .ttat Holding Corp50% due 07/29/20ttt.1 .tinvestors Corp50% due 07/29/20ttt.1 .tinvestors Corp50% due 07/29/20ttt.1 .tinvestors Corptoward	1,392,294	1,390,122
75% due 06/01/22 werSchool, Inc. 50% due 07/29/21tt1: 1 tat Holding Corp. 50% due 07/28/20tt1:1 1 investors Corp. 50% due 07/28/20tt1:1 1 investors Corp. 60% due 11/08/19 chtunes Interactive 75% due 05/28/2 1 Software LLC 25% due 06/23/2 ver Network, Inc. 50% due 11/13/20 anced Computer Software 50.50% due 11/13/20 anced Computer Software 50.50% due 01/31/23 sect Software, Inc. 25% due 05/09/16 NIOR FLOATING RATE INTERESTS11:2 - 33.5% (continued) hnology - 5.1% (continued) ball.ogie Holdings, Inc. 25% due 05/31/19 al Technology sumer, Non-cyclical - 4.2% Home Holding III 00% due 06/32/2 formance Food Group 25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc. 00% due 08/19/21 erison's (Safewary) Holdings LLC 50% due 10/10/17	1,083,500	1,072,665
verSchool, Inc. 50% due 07/29/21tt1.1 sita Holding Corp. 50% due 07/29/20tt1.1 sit Nestors Corp. 00% due 11/08/19 chtunes Interactive 7.5% due 05/28/21 Software LLC 25% due 05/23/21 ver Network, Inc. 50% due 01/31/23 evet Software 0.50% due 01/31/23 evet Software 0.50% due 01/31/23 evet Software, Inc. 25% due 05/09/16 NIOR FLOATING RATE INTERESTStt.2 - 33.5% (continued) thinology - 5.1% (continued) ball.ogic Holdings, Inc. 25% due 05/31/19 al Technology susumer, Non-cyclical - 4.2% Home Holding III 0.0% due 06/03/22 formance Food Group 25% due 08/19/21 55% due 08/19/21 serican Seafoods Group LLC / American Seafoods Finance, Inc. 0.0% due 08/19/21 55% due 08/19/21 serican Seafoods Group LLC / American Seafoods Finance, Inc. 0.0% due 08/19/21 serican Seafoods Group LLC / American Seafoods Finance, Inc. 0.0% due 08/19/21 serican Seafoods Group LLC / American Seafoods Finance, Inc. 0.0% due 08/19/21 serican Seafoods Group LLC / American Seafoods Finance, Inc. 0.0% due 08/19/21 serican Seafoods Group LLC / American Seafoods Finance, Inc. 0.0% due 08/19/21 serican Seafoods Group LLC / American Seafoods Finance, Inc. 0.0% due 08/19/21 serican Seafoods Group LLC / American Seafoods Finance, Inc. 0.0% due 08/19/21 serican Seafoods Group LLC / American Seafoods Finance, Inc. 0.0% due 08/19/21	1,000,000	996,070
strat Holding Corp. 50% due 07/28/20111-1 investors Corp. 00% due 11/08/19 chtunes Interactive 75% due 05/28/21 Software LLC 25% due 05/28/21 ve Network, Inc. 50% due 11/13/20 ranced Computer Software 0.50% due 11/13/23 bect Software, Inc. 25% due 05/09/16 NIOR FLOATING RATE INTERESTS11:2 - 33.5% (continued) hnology - 5.1% (continued) ball.ogic Holdings, Inc. 25% due 05/31/19 all Technology sumer, Non-cyclical - 4.2% Home Holding III 00% due 06/03/22 formance Food Group 25% due 08/19/21 erican Seafoods Group LLC / American Seafoods Finance, Inc. 00% due 08/19/21 eristors (Safeway) Holdings LLC 55% due 08/25/21 rance Pierre Foods, Inc. 50% due 08/25/21 rance Pierre Foods, Inc. 50% due 08/25/21 rance Pierre Foods, Inc. 50% due 08/25/21 rance Pierre Foods, Inc.	1,000,000	990,070
5.0% due 07/28/20th:1 investors Corp00% due 11/08/19 chtunes Interactive 75% due 05/28/21 ISoftware LLC 25% due 06/23/21 ve Network, Inc50% due 11/13/20 ranced Computer Software .5.0% due 11/13/20 ranced Computer Software .5.0% due 01/13/23 ever Software, Inc25% due 05/09/16 INOR FLOATING RATE INTERESTStt:2 - 33.5% (continued) hnology - 5.1% (continued) habilogie Holdings, Inc25% due 05/31/19 al Technology rsumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group 25% due 11/4/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 erican Seafoods (Safeway) Holdings LLC .55% due 08/19/21 erican Seafoods (Safeway) Holdings LLC .55% due 08/19/21 erican Seafoods (Safeway) Holdings LLC .55% due 08/25/21 rance Pierre Foods, Inc55% due 10/10/17	1,000,000	990,142
.00% due 11/08/19 ichtunes Interactive .75% due 05/28/21 I Software LLC .25% due 06/23/21 ive Network, Inc50% due 01/13/20 anced Computer Software .0.50% due 01/31/23 eset Software, Inc25% due 05/09/16 INIOR FLOATING RATE INTERESTS††.2 - 33.5% (continued) chnology - 5.1% (continued) ball.ogic Holdings, Inc25% due 05/31/19 al Technology nsumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group .25% due 01/11/4/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 sertson's Cafeway) Holdings LLC .50% due 08/25/21 ance Pierre Foods, Inc50% due 08/25/21 ance Pierre Foods, Inc50% due 08/25/21 ance Pierre Foods, Inc50% due 08/25/21	992,500	984,382
ichtunes Interactive 75% due 05/28/21 I Software LLC 25% due 06/23/21 ve Network, Inc. 50% due 11/13/20 vanced Computer Software 0.50% due 11/3/23 sect Software, Inc. 25% due 05/09/16 NIOR FLOATING RATE INTERESTSttt.2 - 33.5% (continued) hinology - 5.1% (continued) ball-ogic Holdings, Inc. 25% due 05/31/19 al Technology al Technology sumer, Non-cyclical - 4.2% Home Holding III 0.0% due 06/03/22 formance Food Group 25% due 01/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc. 00% due 08/19/21 5.4% due 08/19/21 erison's (Safeway) Holdings LLC 5.0% due 08/25/21 rancePierre Foods, Inc. 5.0% due 08/25/21 rancePierre Foods, Inc. 5.0% due 08/25/21 rancePierre Foods, Inc. 5.0% due 01/10/17	926,865	924,548
Software LLC 22% due 06/23/21 ve Network, Inc. 50% due 11/13/20 ve Network, Inc. 50% due 11/13/20 ve Network, Inc. 50% due 01/31/23 vect Software 0.50% due 01/31/23 vect Software, Inc. 25% due 05/09/16 vector 50.50% due 05/09/19 vector 50.50% due 05/09/19 vector 50.50% due 05/09/19 vector 50.50% due 05/09/19 vector 50.50% due 10/10/17 vector 50.50% due	920,003	324,340
25% due 06/23/21 ive Network, Inc. 50% due 11/13/20 inc. 50% due 11/13/20 inc. 50% due 01/31/23 inc. 50% due 01/31/23 inc. 50% due 01/31/23 inc. 50% due 05/09/16 NIOR FLOATING RATE INTERESTSttt,2 - 33.5% (continued) Finology - 5.1% (continued) Finology	900,000	901,125
5.0% due 11/13/20 ranced Computer Software .5.0% due 01/31/23 sect Software, Inc25% due 05/09/16 NIOR FLOATING RATE INTERESTStt.2 - 33.5% (continued) hnology - 5.1% (continued) balLogic Holdings, Inc25% due 05/31/19 al Technology sumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group .25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 stefsowy) Holdings LLC .50% due 08/25/21 rance Pierre Foods, Inc50% due 10/10/17	750,000	747,810
ranced Computer Software 0.50% due 01/31/23 sect Software, Inc25% due 05/09/16 NIOR FLOATING RATE INTERESTS††,2 - 33.5% (continued) thinology - 5.1% (continued) ball-ogic Holdings, Inc25% due 05/31/19 al Technology 1 al Technology 1 sumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group .25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 .54% due 08/19/21 ertson's (Safeway) Holdings LLC .50% due 08/25/21 rance Pieroe Foods, Inc50% due 08/15/21 rance Pieroe Foods, Inc50% due 10/10/17	592,484	585,078
NIOR FLOATING RATE INTERESTSt1;2 - 33.5% (continued) chology - 5.1% (continued) ball.ogic Holdings, Inc. 25% due 05/31/19 al Technology nsumer, Non-cyclical - 4.2% Home Holding III .00% due 08/03/22 formance Food Group .25% due 08/19/21 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 tetson's (Safeway) Holdings LLC .50% due 08/25/21 vance Pierre Foods, Inc50% due 09/19/21		
NIOR FLOATING RATE INTERESTS11,2 - 33.5% (continued) thnology - 5.1% (continued) ball-opic Holdings, Inc. 25% due 05/31/19 al Technology nsumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group .25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 tetson's (Safeway) Holdings LLC .50% due 08/25/21 vance Pierre Foods, Inc50% due 08/15/21 vance Pierre Foods, Inc.	500,000	485,000
thology - 5.1% (continued) balLogic Holdings, Inc. 25% due 05/31/19 al Technology sumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group .25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 .54% due 08/19/21 tetson's (Safeway) Holdings LLC .50% due 08/25/21 vance Pierre Foods, Inc50% due 01/10/17	468,432	463,359
thology - 5.1% (continued) balLogic Holdings, Inc. 25% due 05/31/19 al Technology sumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group .25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 .54% due 08/19/21 tetson's (Safeway) Holdings LLC .50% due 08/25/21 vance Pierre Foods, Inc50% due 01/10/17	Face	
thology - 5.1% (continued) balLogic Holdings, Inc. 25% due 05/31/19 al Technology sumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group .25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 .54% due 08/19/21 tetson's (Safeway) Holdings LLC .50% due 08/25/21 vance Pierre Foods, Inc50% due 01/10/17	Amount~	Value
.25% due 05/31/19 al Technology nsumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group .25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 .54% due 08/19/21 ertson's (Safeway) Holdings LLC .50% due 08/25/21 rancePierre Foods, Inc50% due 10/10/17		
al Technology nsumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group .25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 .54% due 08/19/21 ertson's (Safeway) Holdings LLC .50% due 08/25/21 vancePierre Foods, Inc50% due 01/10/17	244.004	f 242.024
Insumer, Non-cyclical - 4.2% Home Holding III .00% due 06/03/22 formance Food Group .25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 .54% due 08/19/21 ertson's (Safeway) Holdings LLC .50% due 08/25/21 rancePierre Foods, Inc50% due 01/10/17	344,094	\$ 343,234 16,796,241
.00% due 06/03/22 formance Food Group .25% due 11/14/19 erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 .54% due 08/19/21 ertson's (Safeway) Holdings LLC .50% due 08/25/21 vancePierre Foods, Inc50% due 10/10/17		10,700,211
formance Food Group .25% due 11/14/19 .25% due 11/14/19 .00% due 08/19/21 .54% due 08/19/21 .54% due 08/19/21 .54% due 08/25/21 retson's (Safeway) Holdings LLC .50% due 08/25/21 rancePierre Foods, Inc50% due 10/10/17	1,995,000	1,982,530
erican Seafoods Group LLC / American Seafoods Finance, Inc00% due 08/19/21 .54% due 08/19/21 ertson's (Safeway) Holdings LLC .50% due 08/25/21 vancePierre Foods, Inc50% due 10/10/17		
.00% due 08/19/21 -54% due 08/19/21 ertson's (Safeway) Holdings LLC -50% due 08/25/21 rancePierre Foods, Inc50% due 10/10/17	1,871,912	1,871,912
ertson's (Safeway) Holdings LLC .50% due 08/25/21 rancePierre Foods, Inc. .50% due 10/10/17	1,500,000	1,492,500
,50% duė 08/25/21 irancePierre Foods, Inc. .50% due 10/10/17		141,975
.50% due 10/10/17	166,667	1,146,838
		1,135,241
Indation Building Materials	166,667 1,147,125	
2.00% due 04/30/19 ^{+++,1} ware Holdings	166,667 1,147,125 1,131,000	991,133
.50% due 04/01/22+++.1	166,667 1,147,125	990,506
tic Glacier Holdings, Inc. .00% due 05/10/19	166,667 1,147,125 1,131,000	986,263
Holding Corp.	1,147,125 1,131,000 1,000,000 1,000,000	
.00% due 04/30/21ttt;1 3 Intermediate Holdings 2 LLC	166,667 1,147,125 1,131,000 1,000,000 1,000,000 991,219	
.50% due 05/27/21	1,147,125 1,131,000 1,000,000 1,000,000	985,835
ican Products, Inc. .25% due 04/10/20	166,667 1,147,125 1,131,000 1,000,000 1,000,000 991,219	
Foods Holding Co. LLC	166,667 1,147,125 1,131,000 1,000,000 1,000,000 991,219 1,000,000	852,302
.25% due 06/28/21 6 Global Talent	166,667 1,147,125 1,131,000 1,000,000 1,000,000 991,219 1,000,000 855,871 395,000	852,302 393,768
.50% due 10/03/19	166,667 1,147,125 1,131,000 1,000,000 1,000,000 991,219 1,000,000 855,871	852,302 393,768
gus Group International, Inc. 4.75% due 05/24/16	166,667 1,147,125 1,131,000 1,000,000 1,000,000 991,219 1,000,000 855,871 395,000	852,302 393,768 370,500
e Aid Corp.	166,667 1,147,125 1,131,000 1,000,000 1,000,000 991,219 1,000,000 855,871 395,000 380,000 343,143	852,302 393,768 370,500 319,123
.75% due 08/21/20 al Consumer, Non-cyclical	166,667 1,147,125 1,131,000 1,000,000 1,000,000 991,219 1,000,000 855,871 395,000 380,000 343,143 228,553	852,302 393,768 370,500 319,123 176,180
an constanter, Non-Cyclical ancial - 3.1% isure	166,667 1,147,125 1,131,000 1,000,000 1,000,000 991,219 1,000,000 855,871 395,000 380,000 343,143	985,835 852,302 393,768 370,500 319,123 176,180 100,938 13,937,544

5.25% due 05/19/22	1,904,317	1,863,850
Trademonster		
7.25% due 08/29/19†††,1	1,488,750	1,482,815
American Stock Transfer & Trust		
5.75% due 06/26/20	1,476,933	1,462,784
Safe-Guard		
6.25% due 08/19/21	1,289,500	1,291,112
Ryan LLC		
6.75% due 08/07/20	1,000,000	988,750
DTZ US Borrower LLC		
5.50% due 11/04/21	995,000	984,224
Expert Global Solutions		
8.50% due 04/03/18	852,000	846,675
Magic Newco, LLC		
12.00% due 06/12/19	750,000	814,125

SCHEDULE OF INVESTMENTS (Unaudited)

Second Content		Face	Velue
Member M	SENIOR FLOATING RATE INTERESTS††.2 - 33.5% (continued)	Amount~	Value
5.55 (See als			
5.50%.ab. colorito files 15,00%.ab. colorito files 2,00%.ab. colorito fi	5.25% due 09/06/19	346,452	\$ 347,751
(ロアロロ		170 550	177 011
Table Tabl	Cunningham Lindsey U.S., Inc.	179,330	177,911
Commanistration - 2-10-5 2-10-30 oct 1-30-50 oct 1		116,932	
Sering S			10,365,236
\$ 2500.00 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Avaya, Inc.		
	6.25% due 05/29/20		
\$000		1,396,441	1,196,945
Amoning Amon		1,890,000	1,868,738
2079-16-06-00-10-20-20-20-20-20-20-20-20-20-20-20-20-20		390,657	387,532
\$2,000		1 000 000	1 000 000
7.000 (1.000 1.0			
10001115 154.00	Cengage Learning Acquisitions, Inc.	4 000 054	4 004 000
1,25% os 10021191		1,688,851	1,684,900
Total Communications \$0,000.000 \$0,000	11.25% due 03/21/18		
Part		80,312	
Table 1997 1998			9,402,136
Noord A June Programmer A Company 100.06.100 100.06	Zep, Inc.		
5.75% das Q025916 2,507,016 1,006,100 Hillmanus Conjuncio 74,2500 73,000 Einer Field Road Infrastructure 14,000 4,000 Einer Field Road Infrastructure 1,000 4,000 1,77%, due 2010/2024 18,212 5,433,000 5,00%, due 1012/202 98,950 714,860 1,77%, due 2010/2024 98,950 714,860 Picilia Hinterfacional List 70,000 98,950 714,860 Picilia Hinterfacional List 1,000 98,950 97,860 Picilia Hinterfacional List 1,000 98,950 97,860 Picilia Hinterfacional List		2,000,000	2,019,999
Information Google Go		2 270 746	1 606 160
5.25% de Los Gólabod 78.200 78.200 78.00 18.00		2,370,716	1,000,100
7.75% do 9000001 1,0000 4,000,000 1750 Basic Materials 4,000,000 1750 Elegia Materials 1,681,121 1,643,030 1750 Carlos Wellhald 182,000 1,682,121 1,643,030 Carlos Wellhald 982,500 1,745,000	5.25% due 05/08/20	742,500	739,018
Page		440,000	420,000
Emergy - 0.8% Sectors		140,000	
1882 Corporaise			4,430,011
Cacus Wellhand	PSS Companies		
7.00% dos 1073120 92.00% 714.00% Fremel International List. 738,00% 618,70% Formal Stremmen List. 2.776,778 Williams - 1,00% 1,075,000 1,075,000 Pland Stremmell 1,075,000 1,075,000 School Act 11/75 LLG 1,075,000 2,075,000 S.25%, due 10/10/25 689,30 527,700 Transportation - 0.5% 507,528 527,700 Transportation - 0.5% 507,528 527,700 Coes Group Pic (United Kingdom) 578,711 519,875 8.50%, due 03/1921 757,171 519,875 8.50%, due 03/1922 757,171 519,875 8.50%, due 03/1923 35,919 20,111 Serio de Course préclimate Ministra de l'action de Ministra de l'actio		1,882,121	1,543,339
Fiscal International Last		992.500	714.600
	Floatel International Ltd.		
Utilities - 0.59% 1,875,000		736,903	
Parlo Sincemeal 1,875,000			2,776,719
Excen renewables ILC 689.34 676.02 Cobb (Mullian) 689.34 676.02 Cobb (Mullian) 5.25% take (2016) 689.34 676.027 Cobb (Mullian) 5.00% do 00.03/19/11 5.07.28 5.27.54 1.5.00% do 00.03/19/11 5.07.28 5.27.54 5.27.54 Come Longsites US Indiangs 758.17 5.19.00 7.50.00 Come Longsites US Indiangs 758.17 5.00% do 00.03/19/11 7.00% do 00.03/19/19/19 7.00% do 00.03/19/19/19 7.00% do 00.03/19/19 </td <td>Panda Stonewall</td> <td></td> <td></td>	Panda Stonewall		
5.29% to 0x 020821 69.344 76.03.03 Transportation - 0.5% - 25.03.03 Transportation - 0.5% 507.548 507.548 Ceas Group Pic (United Kingdom) 507.648 507.648 508.058 Ceas Group Pic (United Kingdom) 25.091 20.0114 50.958 20.0114 Sen Soft date 0.319421 25.091 20.0114 50.958 20.0114 50.		1,875,000	1,875,000
Total builities 2,591,037 Tomasportation - 5.5% 507,528 522,754 Common - 5,000, aller GROAT/BHT-1 507,528 522,754 522,754 522,754 519,875 522,754 519,875 522,754 519,875 520,975 520,975 <td></td> <td>669 344</td> <td>676 037</td>		669 344	676 037
Transportation - 0.5% one 5015/191111 50.0% due 5015/191111 50.0% due 5015/19111 50.0% due 5015/1911 50.0% due 50.		003,344	
15.00% due 030919111 Cesa Graup PE (Unitat Kingsiom) Cesa Logistical RATE INTERESTS112-33.5% (continued) Cesa Logistical Rate Interests Cesa Logistical Rate Interest Rate In	Transportation - 0.5%		2,001,001
Cera Group Pic (United Kingdom) 6.50% due 0.07912*1 55.9.3.5. 6.50% due 0.07912*1 55.9.3. 6.50% due 0.07912*1 55.9.3. 6.50% due 0.07912*1 55.9. 6.50% due 0.07912*1 55.9	OneSky		
6.50% due 03/19/21 578,717 519,876 6.50% due 03/19/21 255,919 230,114 6.50% due 03/19/21 555,919 230,114 Face Amount Amount 78,000 23,014 SENIOR FLOATING RATE INTERESTSH12-3.35% (continued) Transportation - 0.5% (continued) Transportation - 0.5% (continued) 16,830 6.50% due 03/19/21 185,541 16,833 6.50% due 03/19/21 185,541 16,833 1001 Transportation 1,468,340 1,468,340 1013 Senior Floating Rate Interests 110,188,460 110,188,460 CORPORATE BONDSH - 31.6% 1,000,000 3,000,000 15 10/30/431 1,000,000 90,400 1,000/43/13 1,000,000 90,400 1,000/43/13 1,000,000 90,400 1,000/43/13 1,000,000 90,400 1,000/43/13 1,000,000 90,400 1,000/43/13 1,000,000 90,400 1,000/43/13 3,000,000 2,812,409 1,000/43/13 3,000,000 <t< td=""><td></td><td>507,528</td><td>522,754</td></t<>		507,528	522,754
Cera Logistics US Holdings		578,171	519,875
SENOR FLOATING RATE INTERESTS11 33.5% (continued) Tenaportation - 0.5% (continued)	Ceva Logistics US Holdings		
### SPRING FLOATING RATE INTERESTS172 - 3.5.% (continued) ### Transportation - 0.5% (continued) ### Core Jugistics Moltings BV (Duch)	6.50% due 03/19/21	255,919	230,114
SENORE FLOATING RATE INTERESTS*11*-33.5% (continued) Transportation0% (continued) Coval Logistics Holdings BV (Dutch) 18.5.41 16.68.33 16.68.33 16.50% due 0.319/27 31.95 31.95 28.764 16.50% due 0.319/27 31.95 31.95 28.764 16.50% due 0.319/27 31.95 31.95 32.764 16.50% due 0.319/27 31.95 31.95 32.764 31.95 31.95 32.764 31.95 32.764 31.95 32.764 31.95 32.764		Face	
Transportation - 0.5% (continued) Cear Logistics Plothings Plot (Disch) 185,541 168,831	OFNIOR FLOATING RATE INTERFOTORS 2, 00 F9/ (see the continued)	Amount~	Value
Cava Logistics Holdings BV (Dutch') 185.541 \$ 168.833 Cebs (199721) 31.909 28.764 Cebs (199722) 31.909 28.764 Cold Transportation 25.96 1.468.340 Cold Senior Endating Rate Interests 11.088.460 11.088.460 CORPORATE BONDSH* - 31.69 - - Filancial - 15.49 3.100.00 3.022.498 SLOWALM 1,000.000 98.430 SLOWALM 1,000.000 2,812.499 SLOWALM <th< td=""><td></td><td></td><td></td></th<>			
Ceva Logistics Canada, ULC 31,990 28,764 28,004	Ceva Logistics Holdings BV (Dutch)		
6.50% due 03/19/21 31,990 28,764 Total Tansportation 1,68,344 Total Senior Floating Rate Interests 10,188,468 CORS \$112.799,140) 80 CORPORATE BONDST1 - 31,6% 80 Financial - 15,468 80 JPMorgan Chase & Co. 3,100,000 3,022,499 6,10%,34:11 1,000,000 998,430 6,10%,34:11 1,000,000 99,000 Bank Of America Corp. 1,750,000 1,708,438 6,10%,34:11 1,000,000 1,000,000 Filth Tind Bancorp 90,000 81,000 Filth Tind Bancorp 3,000,000 2,812,499 9,5,10%,34:11 3,000,000 2,812,499 5,10%,34:11 3,000,000 3,071,610 S,25%,34:10 3,000,000 2,812,499 5,10%,34:11 3,000,000 2,98,755 1,55%,34:11 3,000,000 2,98,755 1,55%,34:11 3,000,000 2,98,755 1,55%,34:11 3,000,000 2,98,755 1,55%,34:11 3,000,000 2,98,755 1,55%,34:11 3,000,000 2,286,750 <td>6.50% due 03/19/21</td> <td>185,541</td> <td>\$ 166,833</td>	6.50% due 03/19/21	185,541	\$ 166,833
1,468,349		31,000	20.764
Total Senior Floating Rate Interests		31,990	
Cost \$112,799,140 110,188,460 110,188,460 CORPORATE BORDSH's 31.6% 110,0000 394,340 310,0000 394,340 310,0000 394,340 310,0000 394,340 310,0000 394,340 310,0000 394,340 310,0000 394,340 310,0000 394,340 310,0000 390,000			1,400,040
	(Cost \$112,799,140)		110,188,460
PMorgan Chase & Co. \$1,000,000 \$3,022,495 \$1,000,000 \$98,430 \$1,000,000 \$98,430 \$1,000,000 \$98,430 \$1,000,000 \$98,430 \$1,000,000 \$1,000,000 \$1,000,000 \$1,000			
5.00%3.4:11 3,100.000 3,022,499 6.10%3.4:11 1,000.000 990,000 Bank of America Corp. 1,750.000 1,750.000 1,708,438 6.50%3.4:11 1,000.000 1,000.000 891,000 Enth Third Bancorp 900,000 891,000 1,760,34:11 3,000,000 2,812,499 5,10%3.4:11 815,000 747,763 747,763 747,763 747,763 747,763 1,750,000 3,071,610 1,7			
6.00%3.4.11 1,000,000 990,000 Bank of America Corp. 1,750,000 1,708,438 6.10%3.4.11 1,000,000 1,000,000 5.25%3.4.11 900,000 891,000 Fith Third Bancorp 3,000,000 2,812,499 5.10%3.4.11 815,000 747,763 Ares Finance Company II LLC 3,060,000 3,071,610 5.25% due 09/01/254-5 3,060,000 3,071,610 Lefferies Finance LLC / JFIN Company-Issuer Corp. 2,150,000 2,99,875 7.50% due 04/15/214-5 2,150,000 2,99,875 7.83% due 04/01/204.5 950,000 2,98,875 HSBC Holdings ple 3,000,000 2,968,749 Clitigroup, Inc. 3,000,000 2,868,750 S,90%3.4:1 3,000,000 2,868,750 Wells Fargo & Co. 5,90%3.4:1 2,700,000 2,710,125 GMH Military Housing-Navy Northeast LLC 2,900,000 2,525,000 8arck yas ple 6,63%3.4:1 2,500,000 2,525,000 Barclays ple 6,63%3.4:1 950,000 1,329,583 8arclays ple 6,63%5.4:1 950,000 1		3,100,000	3,022,499
Bank of America Corp.			
6.10%.4.11 1,750,000 1,708,438 6.50%.3.4.11 1,000,000 1,030,000 1,030,000 6.25%,3.4.11 1,000,000 1,030,000 8.91,000 6.25%,3.4.11 1,000,000 3,000,000 8.91,000 8.91,000 8.91,000 8.91,000 8.91,000 9.5.10%.3.4.11 8.15,000 747,763 8.15,000 747,763 8.15,000 3,071,610 8.15,000 3,071,610 8.15,000 9.00,1254.5 9.00,1254.5 9.00,1254.5 9.00,10254.5 9.00		1,000,000	990,000
1,000,000 1,030,000 2,050,000 3,00		1.750.000	1.708.438
Fifth Third Bancorp 4.90%34.11 8.15,000 2,812,499 5.10%34.11 8.15,000 747,763 Ares Finance Company II LLC 5.25% due 09/01/254.5 8.25% due 09/01/254.5 8.25% due 09/01/254.5 8.25% due 09/01/254.5 8.25% due 04/15/214.5 8.25% due 06/26/294.5.11	6.50%3,4,11	1,000,000	1,030,000
4.90%.34.11 3,000,000 2,812,499 5.10%3.4.11 815,000 747,763 Ares Finance Company II LLC 3,060,000 3,071,610 5.25% due 09/01/254.5 2,150,000 2,090,875 7.50% due 04/15/214.5 2,150,000 2,090,875 7.83% due 04/01/204.5 950,000 22,968,749 HSBC Holdings plc 3,000,000 2,968,749 6.39%3.4.11 3,000,000 2,868,750 Wells Fargo & Co. 3,000,000 2,868,750 Wells Fargo & Co. 2,700,000 2,710,125 GMH Military Housing-Navy Northeast LLC 2,910,000 2,676,202 Customers Bank 2,910,000 2,525,000 Barclays plc 3,800,000 1,329,583 Barclays plc 3,800,000 1,329,583 Barclays plc 950,000 1,007,707 AmTrust Financial Services, inc. 950,000 1,007,707		900,000	891,000
5.10%3.4.11 Ares Finance Company II LLC 5.25% due 09/01/254.5 3.060,000 3.071,610 Jefferies Finance LLC / JFIN Company-Issuer Corp. 7.50% due 04/15/214.5 2,150,000 2,008,75 7.38% due 04/01/204.5 85,000,000 2,88,151 HSBC Holdings plc 6.38%3.4.11 6.38%3.4.11 6.39% 3.411		3 000 000	2 812 499
5.25% due 09/01/254.5 Jefferies Finance LLC / JFIN Company-Issuer Corp. 7.50% due 04/15/214.5 7.33% due 04/01/204.5 850,000 928,815 HSBC Holdings plc 6.33%.34.11 6.10			
Jefferies Finance LLC / JFIN Company-Issuer Corp. 2,150,000 2,090,875 7.50% due 04/15/214.5 950,000 928,815 HSBC Holdings plc 3,000,000 2,968,749 Citigroup, Inc. 3,000,000 2,868,750 Vells Fargo & Co. 2,700,000 2,710,125 SMH Military Housing-Navy Northeast LLC 2,700,000 2,710,125 GMH Military Housing-Navy Northeast LLC 2,910,000 2,676,202 Customers Bank 5,30% due 10/15/49trt 2,500,000 2,550,000 Barclays plc 3,362,000 1,362,000 1,329,583 8,25%3,4,11 950,000 1,007,707 AmTrust Financial Services, Inc.	Ares Finance Company II LLC	0.000.000	0.074.040
7.50% due 04/15/214.5 7.50% due 04/01/204.5 850,000 928,815 HSBC Holdings plc 6.38%3.4.11 6.38%3.4.11 8.300,000 2,968,749 8.15,95%3.4.11 8.300,000 2,868,750 8.15,95%3.4.11 8.300,000 2,868,750 8.15,95%3.4.11 8.25%3.4.11		3,060,000	3,071,610
HSBC Holdings plc 6.38%3.4.11 6.39% due 10/15/49ttt 6.39% due 10/15/49ttt 6.39% due 06/26/294.5.11 8.25%3.4.11 6.39% due 06/26/294.5.11 8.25%3.4.11 6.39% due 7.25%3.4.11 6.39% due 7.25% due 7.25%3.4.11 6.39% due 7.25%		2,150,000	2,090,875
6.38%3.4.11 3,000,000 2,968,749 Citigroup, Inc. 5.95%3.4.11 3,000,000 2,868,750 Wells Fargo & Co. 5.90%3.4.11 2,700,000 2,700,000 2,710,125 GMH Military Housing-Navy Northeast LLC 6.30% due 10/15/49††† 2,910,000 2,676,202 Customers Bank 6.13% due 06/26/294.5.11 2,500,000 2,525,000 Barclays plc 6.63%3.4.11 3,000,000 1,329,583 8.25%3.4.11 9,500,000 1,007,707 AmTrust Financial Services, Inc.	7.38% due 04/01/204,5		
Citigroup, Inc. 3,000,000 2,868,750 5,95%3,4,11 3,000,000 2,710,125 5.90%3,4,11 2,700,000 2,710,125 GMH Military Housing-Navy Northeast LLC 2,910,000 2,676,202 Customers Bank 2,500,000 2,525,000 6.13% due 06/26/294,5.11 2,500,000 2,525,000 Barclays plc 1,362,000 1,329,583 8.25%3,4,11 950,000 1,007,707 AmTrust Financial Services, Inc.		2 000 000	2 069 740
5.595%3.4.11 3,000,000 2,868,750 Wells Fargo & Co. 2,700,000 2,710,125 GMH Military Housing-Navy Northeast LLC 2,910,000 2,676,202 6.30% due 10/15/49trit 2,910,000 2,676,202 Customers Bank 2,500,000 2,525,000 Barclays plc 3,362,000 1,362,000 1,329,583 8.25%3.4.11 950,000 1,007,707 AmTrust Financial Services, Inc.	Citigroup, Inc.	5,000,000	2,900,749
5.90%.3 ⁴ .11 2,700,000 2,710,125 GMH Military Housing-Navy Northeast LLC 2,910,000 2,676,202 Customers Bank 2,500,000 2,525,000 6.13% due 06/26/294.5.11 2,500,000 2,525,000 Barclays plc 5,000 1,362,000 1,329,583 8.25%3.4.11 950,000 1,007,707 AmTrust Financial Services, Inc.	5.95%3.4.11	3,000,000	2,868,750
### ### ### ### ### ### ### ### ### ##	Wells Fargo & Co.	0.700.000	0.740.405
6.30% due 10/15/49ttt Customers Bank 6.13% due 06/26/294.5.11 Barclays plc 6.63%3.4.11 AmTrust Financial Services, Inc.		2,700,000	2,710,125
6.13% due 06/26/294.5.11 2,500,000 2,525,000 Barclays plc 5.63%3.4.11 1,362,000 1,329,583 8.25%3.4.11 950,000 1,007,707 AmTrust Financial Services, Inc.	6.30% due 10/15/49ttt	2,910,000	2,676,202
Barclays plc 6.63%3.4.11 1,362,000 1,329,583 8.25%3.4.11 950,000 1,007,707 4mTrust Financial Services, Inc.			
6.63%.34.11 1,362,000 1,329,583 8.25%.34.11 950,000 1,007,707 4mTrust Financial Services, Inc.		2,500,000	2,525,000
8.25%3.4.11 950,000 1,007,707 AmTrust Financial Services, Inc.	6.63%3,4,11	1,362.000	1,329,583
	8.25%3,4,11		
1,39,686,1		1 020 000	1 002 674
	0.12/0 dug 00/13/23	1,930,000	1,00,686,1

Citizens Financial Group, Inc.		
5.50%3,4,5,11	1,700,000	1,657,500
Cadence Bank North America		
6.25% due 06/28/299.11	1,600,000	1,600,000
National Financial Partners Corp.		
9.00% due 07/15/21 ^{4,5}	1,500,000	1,470,000
NewStar Financial, Inc.		
7.25% due 05/01/20 ^{4,5}	1,450,000	1,439,125
Lock AS		
7.00% due 08/15/21	1,200,000 EUR	1,429,741
Greystar Real Estate Partners LLC		
8.25% due 12/01/22 ^{4,5}	1,100,000	1,146,750
Corporation Financiera de Desarrollo S.A.		
5.25% due 07/15/294,5,11	1,000,000	1,000,000

	Face Amount~	Va
ORPORATE BONDS†† - 31.6% (continued) nancial - 15.4% (continued)		
itigroup, Inc.		
5.88%3.4.11 ennedy-Wilson, Inc.	1,000,000	\$ 990,6
5.87% due 04/01/24 ⁴	1,000,000	973,0
acific Beacon LLC	702 502	040
5.63% due 07/15/515 abot Financial Luxembourg S.A.	723,562	646,6
6.50% due 04/01/21 ⁵	350,000 GBP	525,9
ri-Command Military Housing LLC 5.38% due 02/15/48 ⁵	559,657	509,
efferies LoanCore LLC / JLC Finance Corp.	333,007	000,
6.87% due 06/01/20 ^{4,5}	400,000	386,
redit Acceptance Corp. 6.13% due 02/15/214	385.000	382,
rosight Global Inc.		
7.50% due 11/26/20††† otal Financial	250,000	259, 50,788,
onsumer, Cyclical - 3.0%		50,766,
P Communities LLC		
6.82% due 09/15/53 ^{4,5} 6.16% due 09/15/53 ^{†††,5}	989,130 1,000,000	1,015, 1,002,
PC International Incorporated / NPC Operating Company A Inc / NPC Operating Co B Inc	1,000,000	1,002,
10.50% due 01/15/20 ⁴	1,355,000	1,419,
athan's Famous, Inc. 10.00% due 03/15/204.9	1,350,000	1,417,
F Chang's China Bistro, Inc.		
10.25% due 06/30/204,5	1,255,000	1,255,
errellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23 ^{4,5}	1,150,000	1,104
MG Acquisition Corp.		
6.75% due 04/15/22 ^{4,5} /ynn Las Vegas LLC / Wynn Las Vegas Capital Corp.	1,130,000	1,079
5.50% due 03/01/25 ^{4.5}	950,000	878
heckers Drive-In Restaurants, Inc.	000 000	0.40
11.00% due 12/01/174.5 eminole Hard Rock Entertainment Incorporated / Seminole Hard Rock International LLC	600,000	643
5.87% due 05/15/214.5	150,000	148
las Air 1999-1 Class A-1 Pass Through Trust 7.20% due 01/02/194	63,097	64
tal Consumer, Cyclical	63,097	10,028
dustrial - 3.0%		
rincess Juliana International Airport Operating Company N.V.	1 000 572	1 006
	1,990,573	1,986,
rincess Juliana International Airport Operating Company N.V.	Face	
rincess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ^{4,5}		1,986, Va
cincess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 ORPORATE BONDStt - 31.6% (continued) dustrial - 3.0% (continued)	Face	
rincess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 ORPORATE BONDS†† - 31.6% (continued) dustrial - 3.0% (continued) ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc.	Face Amount~	V:
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 ORPORATE BONDStt - 31.6% (continued) dustrial - 3.0% (continued) ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194	Face	
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS++ - 31.6% (continued) dustrial - 3.0% (continued) nagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184	Face Amount~	V
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS†† - 31.6% (continued) dustrial - 3.0% (continued) //nagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 Julity Distribution LLC / QD Capital Corp. 9.88% due 11/101/184 MBG Bond Finance SCA	Face Amount- 1,800,000 1,376,000	\$ 1,530
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS†† - 31.6% (continued) dustrial - 3.0% (continued) magas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202.5	Face Amount~ 1,800,000	\$ 1,530 1,426
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDStt - 31.6% (continued) dustrial - 3.0% (continued) ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 eliance Intermediate Holdings, LP 6.50% due 04/01/234.5	Face Amount- 1,800,000 1,376,000	V \$ 1,530
CORPORATE BONDStt - 31.6% (continued) dustrial - 3.0% (continued) dustrial - 3.0% (continued) ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6,25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 eliance Intermediate Holdings, LP 6.50% due 04/01/234.5 MI Aerospace, Inc.	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000	\$ 1,530 1,426 1,355 1,035
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDStt - 31.6% (continued) dustrial - 3.0% (continued) ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 eliance Intermediate Holdings, LP 6.50% due 04/01/234.5 MI Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc.	Face Amount 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000	\$ 1,530 1,426 1,355 1,035
CORPORATE BONDStt - 31.6% (continued) dustrial - 3.0% (continued) dustrial - 3.0% (continued) ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 eliance Intermediate Holdings, LP 6.50% due 04/01/234.5 MI Aerospace, Inc. 7.37% due 07/15/194 tandardAero Aviation Holdings, Inc. 10.00% due 07/15/235	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000	\$ 1,530 1,426 1,355
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDStt - 31.6% (continued) dustrial - 3.0% (continued) ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 eliance Intermediate Holdings, LP 6.50% due 04/01/234.5 MI Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc.	Face Amount 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000	\$ 1,530 1,426 1,355 1,035
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS†† - 31.6% (continued) dustrial - 3.0% (continued) ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 eliance Intermediate Holdings, LP 6.50% due 04/01/234.5 MI Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/235 infrax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 EVA Group plc	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000	\$ 1,530 1,426 1,355 1,035 892 784 498
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS†† - 31.6% (continued) dustrial - 3.0% (continued) //nagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 sliance Intermediate Holdings, LP 6.50% due 04/01/234.5 III Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/239 infrax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 EVA Group plc 7.00% due 03/19/214.5	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000	\$ 1,530 1,426 1,355 1,035 892 784
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS†† - 31.6% (continued) dustrial - 3.0% (continued) ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 eliance Intermediate Holdings, LP 6.50% due 04/01/234.5 MI Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/235 infrax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 EVA Group plc	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000	\$ 1,530 1,426 1,355 1,035 892 784 498
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS†† - 31.6% (continued) dustrial - 3.0% (continued) // magas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 Julity Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 JUBG Bond Finance SCA 4.98% due 10/15/202.5 Juliance Intermediate Holdings, LP 6.50% due 04/01/234.5 Juli Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/235 Julitrax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 EVA Group plc 7.00% due 03/19/214.5 Jua Caliente Band of Cahuilla Indians 6.35% due 10/01/159 Jual Industrial	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000	\$ 1,530 1,426 1,355 1,035 892 784 498
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDStt - 31.6% (continued) dustrial - 3.0% (continued) inagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 slaince Intermediate Holdings, LP 6.50% due 04/01/234.5 MI Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/235 infrax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 EVA Group plc 7.50% due 03/19/214.5 jua Caliente Band of Cahuilla Indians 6.35% due 10/01/159 stall Industrial pnsumer, Non-cyclical - 3.0%	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000	\$ 1,530 1,426 1,355 1,035 892 784 498 323
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDStt - 31.6% (continued) dustrial - 3.0% (continued) ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 uality Distribution LLC / QD Capital Corp. 9.88% due 11/101/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 eliance Intermediate Holdings, LP 6.50% due 04/01/234.5 MI Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/235 infrax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 EVA Group plc 7.00% due 03/19/214.5 jua Caliente Band of Cahuilla Indians	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000	\$ 1,530 1,426 1,355 1,035 892 784 498 323
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDSH - 31.6% (continued) dustrial - 3.0% (continued) magas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 Julity Distribution LLC / QD Capital Corp. 9.88% due 11/101/184 MBG Bond Finance SCA 4.98% due 10/15/202.5 Siliance Intermediate Holdings, LP 6.50% due 04/01/234.5 III Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/235 Infrax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 EVA Group plc 7.00% due 03/19/214.5 Jua Caliente Band of Cahuilla Indians 6.35% due 10/01/159 Juat Industrial Junsumer, Non-cyclical - 3.0% Justice I Led. Junty All Air St. A. St.	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000 2,190,000	\$ 1,530 1,426 1,355 1,038 892 784 498 323 184 10,017
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS†† - 31.6% (continued) Justrial - 3.0% (continued) Justrial - 3.8% due 10/30/194 Justribution LLC / QD Capital Corp. Justribution LLC / QD Ca	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000	\$ 1,530 1,426 1,356 1,038 892 784 498 320 188 10,017
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS†† - 31.6% (continued) Justrial - 3.0% (continued) Justrial - 3.0% (continued) Justrial - 3.0% (continued) Justrial - 3.0% (continued) Justribution LLC / QD Capital Corp. Ja.8% due 10/30/194 Justribution LLC / QD Capital Corp. Ja.8% due 11/10/1/84 Justribution LLC / QD Capital Corp. Ja.8% due 10/15/202.5 Juliance Intermediate Holdings, LP June Capital Corp. June Capital Industrial June Capital Corp. Jule Capital Corp. Jule Capital Corp. Jule	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000 2,190,000	\$ 1,530 1,426 1,355 1,036 892 784 496 323 184 10,017
ncess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDStt - 31.6% (continued) Justrial - 3.0% (continued) nagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 Julity Distribution LLC / QD Capital Corp. 9.88% due 11/10/1/184 Julity Distribution LLC / QD Capital Corp. 9.88% due 10/15/202.5 Juliance Intermediate Holdings, LP 9.50% due 04/01/234.5 Juli Aerospace, Inc. 9.37% due 04/01/234.5 Juli Aerospace, Inc. 9.37% due 07/15/194 Julity Distribution Holdings, Inc. 10.00% due 07/15/194.5 Julity Distribution Holdings Co. 9.50% due 02/15/194.5 Julity Distribution Holdings Co. 9.50% due 03/19/214.5 Ju	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000 2,190,000 2,082,000 2,026,000	\$ 1,530 1,426 1,358 1,038 892 784 498 323 184 10,017 2,330 2,144
ncess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDStt - 31.6% (continued) Justrial - 3.0% (continued) nagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 3.25% due 10/30/194 laility Distribution LLC / QD Capital Corp. 3.88% due 11/01/184 IBG Bond Finance SCA 3.98% due 11/01/5/202.5 Idiance Intermediate Holdings, LP 5.50% due 04/01/234.5 Il Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/235 Jiffax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 JUA Group plc 7.50% due 02/15/194.5 JUA Group plc 7.00% due 03/19/214.5 JUA Group plc 7.75% due 05/15/194.9	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000 2,190,000 2,082,000	\$ 1,530 1,426 1,358 1,038 892 784 498 323 184 10,017 2,330 2,144
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS†† - 31.6% (continued) Justrial - 3.0% (continued) Justrial -	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000 2,190,000 2,082,000 2,026,000	\$ 1,530 1,420 1,350 1,030 892 784 490 320 184 10,017 2,330 2,144 2,020
ncess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDStt - 31.6% (continued) dustrial - 3.0% (continued) nagas LNC Partners Limited Partnership / Dynagas Finance, Inc. 3.25% due 10/30/194 allality Distribution LLC / QD Capital Corp. 3.88% due 11/01/184 MBG Bond Finance SCA 4.98% due 10/15/202-5 lilance Intermediate Holdings, LP 5.50% due 04/01/234-5 II Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/235 iffrax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 suc Caliente Band of Carbuilla Indians 3.35% due 10/01/1594 tal Industrial msumer, Non-cyclical - 3.0% ctor Group Ltd. 7.75% due 02/15/174.5 nerican Seafoods Group LLC / American Seafoods Finance, Inc. 10.75% due 02/15/174.5 nerican Seafoods Group LLC / American Seafoods Finance, Inc. 10.75% due 02/15/174.5 nerican Seafoods Group LLC / American Seafoods Finance, Inc. 10.75% due 05/15/164.9 ntral Garden & Pet Co. 3.25% due 03/01/184 das Intermediate Holdco II LLC / Midas Intermediate Holdco II Finance, Inc. 18.75% due 10/01/1294 das Intermediate Holdco II LLC / Midas Intermediate Holdco II Finance, Inc. 18.75% due 10/01/1294.5 HC Distributors LLC / KeHE Finance Corp.	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000 2,190,000 2,082,000 2,082,000 2,026,000 1,538,000 1,538,000 1,475,000	\$ 1,530 1,426 1,355 1,036 892 784 499 323 188 10,017 2,330 2,147 2,026 1,570
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS++ - 31.6% (continued) Justrial - 3.0% (continued) Justrial -	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000 2,190,000 2,082,000 2,082,000 2,026,000 1,538,000	\$ 1,530 1,426 1,355 1,036 892 784 499 323 188 10,017 2,330 2,147 2,026 1,570
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDSH - 31.6% (continued) fustrial - 3.0% (continued) magas LNG Partners Limited Partnership / Dynagas Finance, Inc. 3.25% due 10/30/194 laility Distribution LLC / QD Capital Corp. 3.88% due 10/10/184 IBG Bond Finance SCA 4.98% due 10/15/202.5 Isliance Intermediate Holdings, LP 5.50% due 04/01/234.5 III Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/294 iiffax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 EVA Group plc 7.50% due 02/15/194.5 EVA Group plc 7.00% due 03/19/214.5 ua Caliente Band of Cahuilla Indians 3.35% due 10/01/159 tatal Industrial brisumer, Non-cyclical - 3.0% eter Group Ltd. 7.75% due 02/15/194.5 nonumer, Non-cyclical - 3.0% eter Group Ltd. 7.75% due 02/15/194.9 nonumer Non-cyclical - 3.0% eter Group Ltd. 7.75% due 02/15/194.9 nonumer Non-cyclical - 3.0% eter Group Ltd. 7.75% due 02/15/194.9 nonumer Non-cyclical - 3.0% eter Group Ltd. 7.75% due 02/15/194.9 nerican Seafoods Group LLC / American Seafoods Finance, Inc. 10.75% due 03/01/184 das Intermediate Holdico II LLC / Midas Intermediate Holdco II Finance, Inc. 7.87% due 10/01/224.5 HED Distributors LLC / KeHE Finance Corp. 7.63% due 08/15/214.5 9.78% due 08/15/214.5 9.78% due 08/15/214.5	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000 2,190,000 2,082,000 2,082,000 2,026,000 1,538,000 1,538,000 1,475,000	\$ 1,530 1,426 1,356 1,038 892 784 496 323 188 10,017 2,330 2,141 2,026 1,570 1,456 268
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDSH - 31.6% (continued) Justrial - 3.0% (contin	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 184,000 2,190,000 2,082,000 2,082,000 1,538,000 1,475,000 250,000	\$ 1,530 1,426 1,356 1,038 892 784 496 323 188 10,017 2,330 2,141 2,026 1,570 1,456 268
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDSH - 31.6% (continued) Justrial - 3.0% (due 10/30/194 Justrial - 3.0% (due 10/15/202.5 Justrial - 3.50% due 10/15/202.5 Justrial - 3.50% due 04/15/234.5 Justrial - 3.50% (due 03/15/214.5 Justrial - 3.50% (due 03/15/214.5 Justrial - 3.50% (due 10/15/15/14.5 Justrial - 3.50% (due 03/15/16/14.5 Justrial - 3.	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 184,000 2,190,000 2,082,000 2,082,000 1,538,000 1,475,000 250,000	\$ 1,530 1,426 1,355 1,035 892 784 496 323 184 10,017 2,330 2,141 2,026 1,570 1,456 266
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDStt - 31.6% (continued) Justrial - 3.0% (conti	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 184,000 2,190,000 2,082,000 2,082,000 1,538,000 1,475,000 250,000	\$ 1,530 1,426 1,355 1,038 892 784 498 323 184 10,017 2,330 2,141 2,026 1,570 1,456 268 99
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDStr - 31.6% (continued) Justrial - 3.0% (continued) magas LNG Partners Limited Partnership / Dynagas Finance, Inc. 2.25% due 10/30/194 Jality Distribution LLC / QD Capital Corp. 3.88% due 11/01/184 JABG Bond Finance SCA 4.98% due 10/15/20/2-5 Jaliance Intermediate Holdings, LP 5.50% due 04/01/234-5 JA Geroup Lec. 7.37% due 07/15/194 JA Gerospace, Inc. 7.37% due 07/15/194 JA Gerospace, Inc. 7.37% due 07/15/194 JA Gerospace, Inc. 7.50% due 02/15/194.5 JA Group ple 7.00% due 02/15/194.5 JA Group ple 7.00% due 03/19/214-5 JA Group ple JA Gerospace JA Group Jel JA Gerospace JA Group Jel	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000 2,190,000 2,082,000 2,082,000 1,475,000 250,000 100,000	\$ 1,530 1,426 1,355 1,038 892 784 499 323 184 10,017 2,330 2,14 2,026 1,570 1,456 268 99 9,888
incess Juliana International Airport Operating Company N.V. 5.50% due 12/20/274.5 DRPORATE BONDS†† - 31.6% (continued) dustrial - 3.0% (continued) //nagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/194 Julity Distribution LLC / QD Capital Corp. 9.88% due 11/10/1/84 Julity Distribution LLC / QD Capital Corp. 9.88% due 11/10/1/84 Julity Distribution LLC / QD Capital Corp. 9.88% due 10/15/202.5 Juliance Intermediate Holdings, LP 6.50% due 04/01/234.5 Juli Aerospace, Inc. 7.37% due 07/15/194 andardAero Aviation Holdings, Inc. 10.00% due 07/15/235 Julitrax I LLC / Unifrax Holding Co. 7.50% due 02/15/194.5 EVA Group ple 7.00% due 03/19/214.5 Julity Company Com	Face Amount- 1,800,000 1,376,000 1,200,000 EUR 1,000,000 925,000 800,000 500,000 350,000 184,000 2,190,000 2,082,000 2,082,000 1,538,000 1,475,000 250,000 100,000	\$ 1,530 1,426 1,356 1,036 892 784 498 323 184 10,017

	Face Amount~	Value
CORPORATE BONDS†† - 31.6% (continued) Communications - 2.4% (continued)		
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 9.75% due 04/01/214	725,000	\$ 797,50
Avaya, Inc. 7.00% due 04/01/19 ^{4,5}	E20 000	A7E 67
7.00% due 94/01/19% DISH DBS Corp.	530,000	475,67
5.87% due 11/15/244	250,000	227,81
Total Communications Energy - 1.8%		7,795,64
ContourGlobal Power Holdings S.A.		
7.12% due 06/01/19 ^{4,5} Keane Group Holdings LLC	2,200,000	2,263,25
8.50% due 08/08/19ttt.1	1,962,500	1,663,21
Atlas Energy Holdings Operating Company LLC / Atlas Resource Finance Corp. 7.75% due 01/15/214	1 425 000	760.20
7.75% due 01/01/21* Ultra Resources, Inc.	1,425,000	760,20
4.51% due 10/12/20†††	500,000	410,03
Schahin II Finance Company SPV Ltd. 5.88% due 09/25/224,5	1,216,133	396,76
IronGate Energy Services LLC		
11.00% due 07/01/18 ^{4,9} Total Energy	600,000	382,50 5,875,97
Island Lifergy Basic Materials - 1.6%		3,013,91
TPC Group, Inc.	4 740 000	4 500 45
8.75% due 12/15/20 ^{4,5} Eldorado Gold Corp.	1,710,000	1,530,45
6.12% due 12/15/20 ^{4.5}	1,700,000	1,461,999
Mirabela Nickel Ltd. 9.50% due 06/24/19†††;1	1,265,136	918,48
9.30% due 09/10/44111.1	27,468	510,400
Newcrest Finance Pty Ltd. 4.20% due 10/01/224,5	750,000	CCE OF
4.20% due 100/122**3 Yamana Gold, Inc.	750,000	665,056
4.95% due 07/15/24 ⁴	650,000	585,238
Total Basic Materials Diversified - 0.6%		5,161,232
Diversine 4 - 0.7 % Opal Acquisition, Inc.		
8.87% due 12/15/21 ^{4,5}	1,705,000	1,670,900
HRG Group, Inc. 7.87% due 07/15/194	300,000	315,750
Total Diversified	,	1,986,650
Technology - 0.4%		
Aspect Software, Inc. 10.63% due 05/15/174	1,065,000	939,863
Epicor Software		
9.24% due 06/21/23†††.1.4 Total Technology	500,000	485,000 1,424,863
Utilities - 0.4%		1,424,000
LBC Tank Terminals Holding Netherlands BV	4.450.000	4 404 504
6.87% due 05/15/23 ^{4,5} Total Corporate Bonds	1,150,000	1,184,500
(Cost \$107,302,197)		104,151,19
	Face	
	Amount~	Value
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATION†† - 6.9% Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust	Amount~	Value
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/30 ^{4,5}	6,000,000	
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/30 ^{4.5} GMAC Commercial Mortgage Asset Corp.	6,000,000	\$ 5,861,41
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/30 ^{4.5} GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/411t1.1.4.5 2003-STEW, 6.40% due 11/10/431t1.1.4.5		\$ 5,861,41° 1,566,05
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41tt1.1.4.5 2003-STEW, 6.40% due 11/10/43tt1.1.4.5 Capmark Military Housing Trust	6,000,000 1,432,295 1,000,000	\$ 5,861,41 1,566,05: 1,090,36
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/30 ^{4.5} GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/411t1.1.4.5 2003-STEW, 6.40% due 11/10/431t1.1.4.5	6,000,000 1,432,295	\$ 5,861,41° 1,566,05° 1,090,36° 1,880,04°
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41†t1:1.4.5 2003-STEW, 6.40% due 11/10/43†t1:1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52†t1:1.4.5 2007-AETC, 6.06% due 10/10/525 SRERS-2011 Funding Ltd.	6,000,000 1,432,295 1,000,000 1,940,448 491,285	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/30 ^{4.5} GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41tt1.4.5 2003-RTEW, 6.40% due 11/10/43tt1.1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52tt1.1.4.5 SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/46 ^{2.5}	6,000,000 1,432,295 1,000,000 1,940,448	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41†t1.1.4.5 2003-STEW, 6.40% due 11/10/43†t1.1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52†t1.1.4.5 207-AETC, 5.74% due 002/10/52†t1.1.4.5 SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/462.5 BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/294.5	6,000,000 1,432,295 1,000,000 1,940,448 491,285	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/30 ^{4.5} GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41*tr1.4.5 2003-STEW, 6.40% due 11/10/43*tr1.1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52*tr1.1.4.5 2207-AETC, 5.74% due 02/10/52*tr1.1.4.5 2207-AETS, 6.6% due 10/10/525 SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/46 ^{2.5} BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/29 ^{4.5} Total Commercial Mortgage Backed Securities	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/411trl.14.5 2003-STEW, 6.40% due 11/10/431trl.14.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52trl.14.5 2007-AETC, 6.06% due 10/10/525 SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/462.5 BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/294.5 Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 2.9%	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/30 ^{4.5} GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41tt1.4.5 2003-STEW, 6.40% due 11/10/43tt1.1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52tt1.1.4.5 2007-AETC, 5.74% due 02/10/52tt.1.4.5 2017-AETS, 6.06% due 10/10/525 SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/46 ^{2.5} BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/29 ^{4.5} Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 2.9% Nomura Resecuritization Trust 2012-1R, 0.77% due 08/27/47 ^{2.5}	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53 416,23 13,056,52
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/411trl.4.5 2003-STEW, 6.40% due 11/10/431trl.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/521trl.4.5 2007-AETC, 6.06% due 10/10/525 SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/462.5 BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/294.5 Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 2.9% Nomura Resecuritization Trust 2012-IR, 0.77% due 08/27/472.5 Structured Asset Securities Corporation Mortgage Loan Trust	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454 400,000	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53 416,23 13,056,52
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/411trl.1.4.5 2003-STEW, 6.40% due 11/10/431trl.1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52tt.1.4.5 2007-AETC, 5.74% due 02/10/52tt.1.4.5 SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/462.5 BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/294.5 Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 2.9% Nomura Resecuritization Trust 2012-17, 0.77% due 08/27/472.5 Structured Asset Securities Corporation Mortgage Loan Trust 206-BC6, 0.36% due 01/12/5372-4 Nationstar HECM Loan Trust	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454 400,000	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53 416,23 13,056,52 3,003,64 2,098,67
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41111.14.5 2003-STEW, 6.40% due 11/10/43111.14.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52111.14.5 2007-AETC, 6.06% due 10/10/525 SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/462.5 BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/294.5 Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 2.9% Nomura Resecuritization Trust 2012-IR, 0.77% due 08/27/472.5 Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC6, 0.36% due 01/25/372.4 Nationstar HECM Loan Trust 2014-1A, 4.50% due 11/25/174.5	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454 400,000	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53 416,23 13,056,52 3,003,64 2,098,67
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/411trl.1.4.5 2003-STEW, 6.40% due 11/10/431trl.1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52trl.1.4.5 2007-AETZ, 6.06% due 10/10/52t SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/462.5 BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/294.5 Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 2.9% Nomura Resecuritization Trust 2012-TR, 0.77% due 08/27/472.5 Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC6, 0.36% due 01/25/372.4 Nationstar HEGM Loan Trust 2014-1A, 4.50% due 11/25/174.5 GreenPoint Mortgage Funding Trust 2006-AB1, 0.49% due 02/25/362	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454 400,000	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53 416,23 13,056,52 3,003,64 2,098,67 1,456,49
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/411trl.1.4.5 2003-STEW, 6.40% due 11/10/431trl.1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52†trl.1.4.5 2007-AETC, 6.06% due 10/10/525 SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/462.5 BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/294.5 Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 2.9% Nomura Resecuritization Trust 2012-IR, 0.77% due 08/27/472.5 Structured Asset Securities Corporation Mortgage Loan Trust 206-BC6, 0.36% due 01/25/372.4 Nationstar HECM Loan Trust 2014-1A, 4.50% due 11/25/174.5 GreenPoint Mortgage Funding Trust 2006-AR1, 0.49% due 02/25/362 TBW Mortgage Backed Pass-Through Certificates	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454 400,000 3,185,877 2,500,000 1,450,619 1,570,847	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53 416,23 13,056,52 3,003,64 2,098,67 1,456,49 1,301,40
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/30 ^{4.5} GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41tt.1.4.5 2003-STEW, 6.40% due 11/10/43tt.1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52tt.1.4.5 2207-AETC, 5.74% due 02/10/52tt.1.4.5 SERES-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/46 ^{2.5} BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/29 ^{4.5} Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 2.9% Nomura Resecuritization Trust 2012-IR, 0.77% due 08/27/47 ^{2.5} Structured Asset Securities Corporation Mortgage Loan Trust 2012-1R, 0.77% due 01/125/37 ^{2.4} Nationstar HECM Loan Trust 2014-1A, 4.50% due 11/25/174.5 GreenPoint Mortgage Backed Pass-Through Certificates 2006-BC, 6.04% due 01/25/37 ^{2.4}	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454 400,000 3,185,877 2,500,000 1,450,619 1,570,847 1,625,220	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53 416,23 13,056,52 3,003,64 2,098,67 1,456,49 1,301,40 848,82
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304-5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/411trl.1.4.5 2003-STEW, 6.40% due 11/10/431trl.1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52†trl.1.4.5 2007-AETC, 6.06% due 10/10/525 SRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/462-5 BAMIL-DB Trust 2012-OSI, 6.78% due 04/13/294-5 Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities Residential Mortgage Backed Securities Corporation Trust 2012-R, 0.77% due 08/27/472-5 Structured Asset Securities Corporation Mortgage Loan Trust 206-BC6, 0.36% due 01/25/372-4 Nationstar HECM Loan Trust 2014-1A, 4.50% due 11/25/174-5 GreenPoint Mortgage Funding Trust 2006-6, R1, 0.49% due 02/25/362 TBW Mortgage Backed Pass-Through Certificates 2006-6, 6.04% due 01/25/374-8 GSAA Home Equity Trust	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454 400,000 3,185,877 2,500,000 1,450,619 1,570,847 1,625,220 686,646	\$ 5,861,41 1,566,05 1,090,36 1,880,04 472,86 1,769,53 416,23 13,056,52 3,003,64 2,098,67 1,456,49 1,301,40 848,82 401,17
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/411trl.1.4.5 2003-STEW, 6.40% due 11/10/437trl.1.4.5 Capmark Military Housing Trust 2007-AETC, 5.74% due 02/10/52trl.1.4.5 2007-AETC, 5.74% due 02/10/52trl.1.4.5 SRERS-2011 Funding Ltd. 2011-RS, 0.46% due 05/09/462.5 BAMLL-DB Trust 2012-OSI, 6.78% due 04/13/294.5 Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 2.9% Nomura Resecuritization Trust 2012-IR, 0.77% due 08/27/472.5 Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC6, 0.36% due 01/25/372.4 Nationstar HECM Loan Trust 2014-1A, 4.50% due 11/25/174.5 GreenPoint Mortgage Funding Trust 2006-AR1, 0.49% due 02/25/362 TBW Mortgage Backed Pass-Through Certificates 2006-6, 6.04% due 01/25/374.8 SCAA Home Equity Trust 2006-A, 10, 40% due 01/25/374.8 SCAA Home Equity Trust 2007-7, 0.46% due 01/25/374.8	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454 400,000 3,185,877 2,500,000 1,450,619 1,570,847 1,625,220	\$ 5,861,41° 1,566,05° 1,090,36° 1,880,04° 472,86° 1,769,53° 416,23° 13,056,52° 3,003,64° 2,098,67° 1,456,49° 1,301,40° 848,82° 401,17°
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust 2015-MTL6, 5.27% due 02/05/304.5 GMAC Commercial Mortgage Asset Corp. 2003-PRES, 6.24% due 10/10/41trl.1.4.5 2003-STEW, 6.40% due 11/10/43trl.1.4.5 Capmark Military Housing Trust 2007-AET2, 5.74% due 02/10/52trl.1.1.4.5 2007-AET2, 6.06% due 10/10/526 SSRERS-2011 Funding Ltd. 2011-RS, 0.44% due 05/09/462.5 BAMIL-DB Trust 2012-OSI, 6.78% due 04/13/294.5 Total Commercial Mortgage Backed Securities Residential Mortgage Backed Securities - 2.9% Nomura Resecuritization Trust 2012-1R, 0.77% due 08/27/472.5 Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC6, 0.36% due 01/25/372.4 Nationstar HECM Loan Trust 2014-1A, 4.50% due 11/25/174.5 GreenPoint Mortgage Brunding Trust 2006-BC6, 0.36% due 01/25/374.8 GSAA Home Equity Trust 2006-B, 5.75% due 01/25/374.8 GSAA Home Equity Trust 2007-R, 0.46% due 07/25/374.8 GSAA Home Equity Trust 2007-R, 0.46% due 07/25/374.8 How Century Home Equity Loan Trust 2007-R, 0.46% due 07/25/374.8	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454 400,000 3,185,877 2,500,000 1,450,619 1,570,847 1,625,220 686,646	\$ 5,861,41° 1,566,05° 1,090,36° 1,880,04° 472,86° 1,769,53° 416,23° 13,056,52° 3,003,64° 2,098,67° 1,456,49° 1,301,40° 848,82° 401,17° 499,47° 37,18°
Commercial Mortgage Backed Securities - 4.0% Motel 6 Trust	6,000,000 1,432,295 1,000,000 1,940,448 491,285 1,831,454 400,000 3,185,877 2,500,000 1,450,619 1,570,847 1,625,220 686,646 588,324	\$ 5,861,417 1,566,055 1,090,368 1,880,045 472,867 1,769,537 416,232 13,056,522 3,003,644 2,098,672 1,456,494 1,301,406 848,824 401,177 499,470 37,183 9,646,863

	Face Amount~		Value
MUNICIPAL BONDS†† - 3.5%			
Illinois - 2.4%			
City of Chicago Illusios General Obligation Unlimited	0.000.000	•	0.050.000
5.43% due 01/01/424 6.26% due 01/01/404	2,800,000	\$	2,256,296
1.21/1.22/1.13	2,350,000		1,910,973
6.05% due 01/01/294 State of Illinois General Obligation Unlimited	1,500,000		1,429,860
State of limitos General Obligation Unlimited 5.65% due 12/01/384	1,250,000		1,206,075
6.90% due 03/01/354	1,000,000		1,043,220
Total Illinois			7,846,424
Puerto Rico - 1.1%			
Puerto Rico Highways & Transportation Authority Revenue Bonds			
5.25% due 07/01/35 ⁴	1,000,000		852,670
5.50% due 07/01/28	750,000		673,553
4.95% due 07/01/26 ⁴	380,000		363,082
Puerto Rico Sales Tax Financing Corp. Revenue Bonds			
0.00% due 08/01/411 ²	6,000,000		1,187,220
Puerto Rico Municipal Finance Agency General Obligation Unlimited			
5.00% due 08/01/27	500,000		484,660
Total Puerto Rico			3,561,185
Total Municipal Bonds			
(Cost \$11,992,800)			11,407,609
FOREIGN GOVERNMENT BONDS†† - 2.3%			
Kenya Government International Bond			
6.87% due 06/24/24 ^{4,5}	4.250.000		4,110,600
	,,,		1,110,000
	Face Amount~		Value
FOREIGN GOVERNMENT BONDS†† - 2.3% (continued)			
Dominican Republic International Bond			
6.85% due 01/27/45 ^{4,5}	3,450,000	\$	3,424,125
Total Foreign Government Bonds			
(Cost \$7,963,792)			7,534,725
Total Investments - 144.5%			, ,
(Cost \$490,330,983)		\$	475,457,587
(2001. \$100,000,000)		<u>* </u>	110,101,001
	Contracts		Value
CALL OPTIONS WRITTENT: - (0.3)%	Contracts		Value
Call ortions on:			
Consumer Discretionary Select Sector SPDR Fund Expiring September 2015 with strike price of \$77.00	197	\$	(12,313)
Financial Select Sector SPDR Fund Expiring September 2015 with strike price of \$24.00	615	Ψ	(15,990)
PowerShares QQQ Trust Series 1 Expiring September 2015 with strike price of \$107.00	1.135		(124.850)
POWEIGHAIDE AQQUITIES GENES I Expiring September 2015 with strike price of \$107.00 SPDR S&P 500 ETF Trust Expiring September 2015 with strike price of \$201.00	741		(148,941)
SPDR Dow Jones Industrial Average ETF Trust Expiring September 2015 with strike price of \$168.00	891		(160,826)
iShares Russell 2000 Index ETF Expiring September 2015 with strike price of \$115.00	1,301		(333,706)
Total Call Options Written			
(Premiums received \$1,184,083)			(796,626)
Other Assets & Liabilities, net - (44.2)%			(145,580,302)
Total Net Assets - 100.0%		\$	329,080,659

- 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, unless otherwise noted —See Note 2.
- †† ††† 1 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, 2015. The total market value of fair valued securities amounts to \$23,113,057, (cost \$24,192,873) or 7.0% of total net assets. Variable rate security. Rate indicated is rate effective at August 31, 2015.

 - Perpetual maturity.
 - 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, 2015, the total market value of the segregated securities was \$245,110,973.

 Security is a 144A or Section 4(a)(2) security. The total market value of 144A or Section 4(a)(2) securities is \$193,033,456 (cost \$204,809,980), or 58.7% of total net assets. These securities have been determined to be liquid under guidelines established by the Board of Trustees.

 Security represents cover for outstanding written option.

 - Security has no stated coupon. However, it is expected to receive residual cashflow payments on defined deal dates.

- Security is a step up/step down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity.

 Security is a 144A or Section 4(a)(2) security. These securities are considered illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a) (2) securities is \$8,635,248 (cost \$8,740,604), or 2.6% of total net assets see Note 4.

 Security is in default.

 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

 Zero coupon rate security.

plc Public Limited Company

At August 31, 2015, 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	\$ -
Acrisure	05/19/2022	395,683	7,578
American Seafoods Group LLC	08/19/2021	333,333	49,384
Authentic Brands	05/27/2021	137,500	483
Beacon Roofing	07/27/2016	300,000	-
Deltek, Inc.	06/25/2020	1,500,000	180,008
Eyemart Express	12/18/2019	500,000	52,167
Insight Fourth Hospitality	07/15/2020	500,000	93,435
IntraWest Holdings	12/10/2018	200,000	5,230
Med Finance Merge - MyEyeDr	08/11/2021	195,122	1,910
Mitratech Holdings, Inc.	07/02/2021	1,111,111	135,085
National Technical	06/12/2021	305,882	3,142
PowerSchool, Inc.	07/29/2021	525,000	64,696
		\$ 7,103,631	\$ 593,118

As of August 31, 2015, the following forward foreign currency exchange contracts were outstanding:

	Contracts to Sell	Counterparty	Settlement Date	Settlem	ent Value	Value as of 8/31/15	Net Unre Apprecia (Depreci	ation/
AUD	477,000							
for USD	350,285	Bank of America Merrill Lynch	9/9/2015	\$	350,285	\$ 339,252	\$	11,033
EUR	3,090,000							
for USD	3,358,660	Bank of America Merrill Lynch	9/9/2015		3,358,660	3,467,411		(108,751)
								,
GBP	2 ,630,000							
for USD	4,107,828	Bank of America Merrill Lynch	9/9/2015		4,107,828	4,035,413		72,415
		· ·						
			Net unrealized depr	eciation for forwa	rd foreign curre	ncy exchange contracts	\$	(25,303)

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

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 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. All time references are based on Eastern Time.

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 ("NYSE") or American Stock Exchange) are valued at the last quoted sales price as of the close of business on the NYSE, usually 4:00 p.m. Eastern time 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 their NAV as of the close of business on the valuation date. Exchange Traded Funds ("ETFs") and closed-end investment companies 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 their NAV as of the close of business on the valuation date.

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, which 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. Eastern time. 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.

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. Eastern time. 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 the Guggenheim Funds Investment Advisors, LLC ("GFIA" or the "Adviser") 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, (iii) 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 more broker-dealers 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).

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.

The following tables summarize the inputs used to value the Fund's investments as of August 31, 2015;

	Level 1		Level 2	2	Level 3		Total	
Assets:								
Corporate Bonds	\$	-	\$	96,735,691	\$	7,415,504	\$	104,151,195
Asset Backed Securities		-		143,649,286		4,675,617		148,324,903
Collateralized Mortgage Obligations		-		18,166,916		4,536,469		22,703,385
Senior Floating Rate Interests		-		92,806,304		17,382,156		110,188,460
Municipal Bonds		-		11,407,609		-		11,407,609
Foreign Government Bonds		-		7,534,725		-		7,534,725
Common Stocks		-		600,406		-		600,406
Preferred Stocks		10,152,528		-		-		10,152,528
Exchange Traded Funds		59,109,641		-		-		59,109,641
Money Market Fund		1,284,735		-		-		1,284,735
Forward Exchange Currency Contracts		-		83,448		-		83,448
Total Assets	\$	70,546,904	\$	370,984,385	\$	34,009,746	\$	475,541,035
Liabilities:								
Options Written		796,626		-		-		796,626
Unfunded Commitments		-		593,118		-		593,118
Forward Exchange Currency Contracts		-		108,751		-		108,751
Total Liabilities	\$	796,626	\$	701,869	\$	-	\$	1,498,495

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 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.

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 hierarchy:

Category	Ending Balance at 8/31/15	Valuation Technique	Unobservable Inputs
<u> </u>		Option adjusted spread off the month	
		end broker quote over the 3 month	
Corporate Bond	\$ 4,348,796	LIBOR	Indicative Quote
Corporate Bond	\$ 3,066,708	Enterprise Value	Valuation Multiple*
		Option adjusted spread off the month	
		end broker quote over the 3 month	
Asset Backed Securities	\$ 3,173,704	LIBOR	Indicative Quote
Asset Backed Securities	\$ 1,501,913	Enterprise Value	Valuation Multiple*
		Option adjusted spread off the month	
		end broker quote over the 3 month	
Collateralized Mortgage Obligations	\$ 1,880,045	LIBOR	Indicative Quote
Collateralized Mortgage Obligations	\$ 2,656,424	Enterprise Value	Valuation Multiple*
		Option adjusted spread off the month	
		end broker quote over the 3 month	
Senior Floating Rate Interests	\$ 1,494,145	LIBOR	Indicative Quote
Senior Floating Rate Interests	\$15,888,011	Enterprise Value	Valuation Multiple*

^{*}Valuation multiples utilized ranged from 6 to 14.

Significant changes in an indicative quote 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, 2015, the Fund had securities with a total value of \$5,410,230 transferred from Level 2 to Level 3 due to lack of vendor price. The Fund had securities with a total value of \$427,618 transferred from Level 3 to Level 2 due to availability of market price information at the period end. Security with a total value of \$309,739 transferred from Level 1 to Level 2 due to being halted on the principal exchange on which it trades.

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, 2015:

Level 3 - Fair value measurement using significant unobservable inputs

	Asset Backed Securities		Senior Floating Rate Interests		Corporate Bonds		Collateralized Mortgage Obligations		Total	
Assets:	Securities		Nate interests		Donus		Obligations		I Otal	
Beginning Balance	\$	1,725,304	\$	7,040,630	\$	3,787,867	\$	4,392,687	\$	16,946,488
Paydowns Received		(61,677)		(522,604)		(12,500)		(8,705)		(605,486)
Payment-in-kind Distributions Received		-		22,438		57,369		-		79,807
Realized Gain/Loss		-		9,000		-		-		9,000
Change in Unrealized Gain/Loss		(35,136)		(6,280)		(575,934)		152,487		(464,863)
Purchases		3,474,744		8,589,944		997,500		-		13,062,188
Sales		-		-		-		-		_*
Transfers into Level 3		-		2,249,028		3,161,202		-		5,410,230
Transfers out of Level 3		(427,618)		-		-		-		(427,618)
Ending Balance	\$	4,675,617	\$	17,382,156	\$	7,415,504	\$	4,536,469	\$	34,009,746

3. Federal Income Taxes

As of August 31, 2015, cost and related gross unrealized appreciation and depreciation on investments for tax purposes are as follows:

	Gross Tax Unrealized		
Cost of Investments for Tax Purposes	Appreciation	Gross Tax Unrealized Depreciation	Net Tax Unrealized Depreciation
\$494,906,894	\$11,951,080	\$(31,400,387)	\$(19,449,307)

4. Restricted Securities

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

Restricted Securities	Acquisition Date	Cost	Value
Agua Caliente Band of Cahuilla Indians			
6.35% due 10/01/15	02/07/08	\$184,000	\$184,351
Anchorage Credit Funding 1 Ltd. 2015-1A			
6.30% due 07/28/30	05/07/15	3,000,000	3,024,898
American Seafoods Group LLC /			
American Seafoods Finance, Inc.			
10.75% due 05/15/16	07/31/14	1,984,552	2,026,000
Cadence Bank North America			
6.25% due 06/28/29	06/06/14	1,600,000	1,600,000
IronGate Energy Services LLC			
11.00% due 07/01/18	07/10/13	570,757	382,500
Nathan's Famous, Inc.			
10.00% due 03/15/20	02/27/15	1,401,295	1,417,499
		\$8,740,604	\$8,635,248

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

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

Date: October 30, 2015

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 30, 2015

By: <u>/s/ John L. Sullivan</u>
John L. Sullivan
Chief Financial Officer, Chief Accounting Officer & Treasurer

Date: October 30, 2015

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 30, 2015	/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;
- 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 30, 2015	/s/ John L. Sullivan
	John L. Sullivan
	Chief Financial Officer, Chief Accounting Officer,
	and Treasurer