UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number	811-21504
<u>-</u>	Advent/Claymore Enhanced Growth & Income Fund
	(Exact name of registrant as specified in charter)
	1271 Avenue of the Americas, 45th Floor, New York, NY 10020
	(Address of principal executive offices) (Zip code)
	Robert White 1271 Avenue of the Americas, 45th Floor New York, NY 10020
	(Name and address of agent for service)
Registrant's telephone number, including area code: (2 <u>12) 482-1600</u>	
Date of fiscal year end: October 31	
Date of reporting period: November 1, 2016 – January 31, 2017	

Advent Claymore Enhanced Growth & Income Fund SCHEDULE OF INVESTMENTS (Unaudited)

January 31, 2017

COMMON STOCKS! A 49	Shares	Value
COMMON STOCKS [†] - 9.1% Consumer, Non-cyclical - 2.9%		
Bristol-Myers Squibb Co.	15,900 \$	781,644
Biogen, Inc.\frac{1,2}{2}	2,700	748,548
Gilead Sciences, Inc. ¹²	10,200	738,990
Cigna Corp.1	3,900	570,258
Merck & Company, Inc.1	8,000	495,920
Macquarie Infrastructure Corp.	5,700	427,443
Total Consumer, Non-cyclical		3,762,803
Communications - 1.5%		-, -,
Verizon Communications, Inc. ¹²	15,800	774,358
CenturyLink, Inc.	25,400	656,844
Alphabet, Inc. — Class C*	625	497,994
Total Communications		1,929,196
		1,323,130
Consumer, Cyclical - 1.5%	****	251.00
General Motors Co. ¹²	26,000	951,860
L Brands, Inc. ¹²	12,200	734,562
Target Corp. ¹	3,300	212,784
Total Consumer, Cyclical	_	1,899,206
Financial - 1.5%		
Wells Fargo & Co. ¹²	18,700	1,053,371
Lazard Ltd. — Class A¹	19,300	819,864
Total Financial		1,873,235
Industrial - 1.0%		.,,
Lockheed Martin Corp.1	3,300	829,389
Koninklijke Philips N.V.	3,300 17,107	501,659
	17,107	
Total Industrial	<u> </u>	1,331,048
Technology - 0.5%		
KLA-Tencor Corp.1	7,150	608,537
Basic Materials - 0.2%		
LyondellBasell Industries N.V. — Class A ^{1,2,8}	3,400	317,118
Total Common Stocks	_	
(Cost \$11,505,447)		11,721,143
(666)	-	11,121,110
CONVERTIBLE PREFERRED STOCKS† - 8.9%		
Consumer, Non-cyclical - 3.9%		
Teva Pharmaceutical Industries Ltd.		
7.00% due 12/15/18	1,800	1,109,880
7.00% due 12/15/18	1,228	757,185
Allergan plc		
5.50% due 03/01/18¹	2,347	1,857,626
Anthem, Inc.		
5.25% due 05/01/18¹	27,748	1,344,113
Total Consumer, Non-cyclical		5,068,804
Industrial - 1.9%		
Belden, Inc.		
6.75% due 07/15/19¹	8,365	895,557
	0,303	090,001
Stericycle, Inc. 5.25% due 09/15/18 ¹	40.000	823,032
	12,600	623,032
Arconic, Inc.		
5.38% due 10/01/17¹	20,725	759,986
Total Industrial		2,478,575
Financial - 1.3%		
Mandatory Exchangeable Trust		
5.75% due 06/03/19 ³	6,993	864,090
AMG Capital Trust II		,,,,,
5.15% due 10/15/37¹	8,607	491,675
5.1070 data 10,10,10	0,001	101,010
	Shares	Value
CONVERTIBLE PREFERRED STOCKS† - 8.9% (continued)	Sildres	value
Financial - 1.3% (continued)		
Wells Fargo & Co. 7.50% ^{1,4}	208 \$	250,042
	208 <u>\$</u>	
Total Financial		1,605,807
Communications - 1.1%		
Frontier Communications Corp.		
11.13% due 06/29/18 ¹²	18,923	1,383,461
Energy - 0.7%		
Hess Corp.		
8.00% due 02/01/19¹	13,550	877,227
Total Convertible Preferred Stocks	10,000	0,EE1
(Cost \$12,864,879)		11,413,874
		11,413,674
Morgan Stanley Institutional Liquidity Government Portfolio		
Morgan Stanley Institutional Liquidity Government Portfolio 0.47% ⁵	15,182,448	15,182,448
Morgan Stanley Institutional Liquidity Government Portfolio 0.47% ⁵ Total Short Term Investments	15,182,448	
Morgan Stanley Institutional Liquidity Government Portfolio 0.47% ⁵	15,182,448	
Morgan Stanley Institutional Liquidity Government Portfolio 0.47% ⁵ Total Short Term Investments	15,182,448	
Morgan Stanley Institutional Liquidity Government Portfolio 0.47% ⁵ Total Short Term Investments	_	
Morgan Stanley Institutional Liquidity Government Portfolio 0.47% ⁵ Total Short Term Investments	Face	15,182,448
Morgan Stanley Institutional Liquidity Government Portfolio 0.47% Total Short Term Investments (Cost \$15,182,448)	_	15,182,448
Morgan Stanley Institutional Liquidity Government Portfolio 0.47% Total Short Term Investments (Cost \$15,182,448) CONVERTIBLE BONDS ^{††} - 70.0%	Face	15,182,448
Morgan Stanley Institutional Liquidity Government Portfolio 0.47% Total Short Term Investments (Cost \$15,182,448) CONVERTIBLE BONDS ^{1†} - 70.0% Technology - 13.6%	Face	15,182,448
Morgan Stanley Institutional Liquidity Government Portfolio 0.47%* Total Short Term Investments (Cost \$15,182,448) CONVERTIBLE BONDS** - 70.0% Technology - 13.6% NVIDIA Corp.	Face Amount-	15,182,448 Value
Morgan Stanley Institutional Liquidity Government Portfolio 0.47%* Total Short Term Investments (Cost \$15,182,448) CONVERTIBLE BONDS†† - 70.0% Technology - 13.6% NVIDIA Corp. 1.00% due 12/01/18 ¹²	Face	15,182,448 Value
Morgan Stanley Institutional Liquidity Government Portfolio 0.47% Total Short Term Investments (Cost \$15,182,448) CONVERTIBLE BONDS† - 70.0% Technology - 13.6% NVIDIA Corp. 1.00% due 12/01/18¹² Intel Corp.	Face Amount~ 278,000	15,182,448 Value 1,505,717
Total Short Term Investments (Cost \$15,182,448) CONVERTIBLE BONDS ^{††} - 70.0% Technology - 13.6% NVIDIA Corp.	Face Amount-	15,182,448 15,182,448 Value 1,505,717 1,456,422

1.63% due 02/15/25¹	1,067,000	1,450,453
Lam Research Corp.		
1.25% due 05/15/18 ^{1,2}	727,000	1,377,665
Micron Technology, Inc.		
3.00% due 11/15/43 ¹²	1,200,000	1,233,750
Cypress Semiconductor Corp.		
4.50% due 01/15/22 ^{1,3}	822,000	949,410
ServiceNow, Inc.		
0.00% due 11/01/18 ^{1.5}	685,000	912,334
Advanced Micro Devices, Inc.		
2.13% due 09/01/26	545,000	816,819
BroadSoft, Inc.		
1.00% due 09/01/22	655,000	806,878
Electronics For Imaging, Inc.		
0.75% due 09/01/19	765,000	802,772
ON Semiconductor Corp.		
1.00% due 12/01/20 ^{1,2}	700,000	739,813
Synchronoss Technologies, Inc.		
0.75% due 08/15/19 ^{1,2}	691,000	724,254
Advanced Semiconductor Engineering, Inc.		
0.00% due 09/05/18 ^s	600,000	706,950
Kingsoft Corp. Ltd.		
1.25% due 04/11/19	5,000,000 HKD	640,840
Nanya Technology Corp.		
0.00% due 01/24/22 ⁶	600,000	635,250
Red Hat, Inc.		
0.25% due 10/01/19 ^{1,2}	475,000	574,750
Salesforce.com, Inc.		
0.25% due 04/01/18	453,000	573,611

Descriptor Des	ONVERTIBLE BONDS ^{††} - 70.0% (continued)	Face Amount~	Valu
300 be aprillation 60 be aprillation 40 be aprillation 60 be aprillation 40 be aprillation 50 be aprillation 60 be aprillation	echnology - 13.6% (continued)		
Segment Segm	nited Microelectronics Corp.		
の他の他の行列で		600,000	\$ 570,75
500 also 2000000000000000000000000000000000000	0.50% due 04/15/19 ^{1.2}	471,000	546,94
Tresponsion 19 19 19 19 19 19 19 1	ornerstone OnDemand, Inc.		
Part	1.50% due 07/01/18 ^{1,2}	435,000	452,12
Selection 1500000000000000000000000000000000000	otal Technology		17,477,51
ر المه اله اله اله اله اله اله اله اله اله ال			
mem Francis Congress 1,771,000 UN 1,48,68 1,79 ace 00002075 1,720,000 UN 1,48,68 1,79 ace 00002076 1,700,000 UN 1,48,60 1,79 ace 00002077 4,48,60 1,48,60 5,80 ace 00002078 6,40,00 7,41,60 5,80 ace 1000140 6,60,00 7,41,60 5,80 ace 1000140 9,60,00 1,18,60 5,80 ace 1000140 9,60,00 </td <td></td> <td>1 383 000</td> <td>1 508 33</td>		1 383 000	1 508 33
200-00 of 2000000000000000000000000000000000	ement Financial Corp.	1,000,000	1,500,50
150 abs 10001079	4.25% due 06/30/20 ^{1,3}	1,873,000 CAD	1,486,90
Presentation	ement Fleet Management Corp.		
1411 1512		1,725,000 CAD	1,483,53
Section Sect		1 401 000	1 /11 50
700 A. D. 100 FLOW OF THE PROPERTY OF THE		1,401,000	1,411,50
Semant S	2.00% due 03/01/42 ^{1,2,7,9}	545,000	745,96
1500 act 10014457 1500	0.00% due 12/15/43 ^{1,2,6,7,10}	400,000	491,00
IMS - BARDEANS - BARDE	uronet Worldwide, Inc.		
80% de 00154064** \$80,000 \$1,166 MANDE PHERMERSCHELLE \$80,000 \$7,860 MIROURI COC \$60,000 \$7,860 SIROURI COC \$60,000 \$7,860 SIROURI COC \$7,800 \$7,800 SIROURI COC \$7,800 \$7,800 SOME AND STATEST \$60,000 \$7,800 SOME AND STATEST \$60,000 \$1,900 SOME AND STATEST \$40,000 \$1,900 SOME AND STATEST \$1,900 \$1,900 SOM		1,064,000	1,216,95
Manufaction		960 000	1 119 40
500. do 100500011 852,000 1,030,00 10050001 962,000 789,00 10050001 580,00 789,00 10050001 580,00 789,00 10050001 780,00 780,00 10050001 580,00 780,00 10050001 580,00 190,00 1005000 580,00 190,00 1005000 580,00 190,00 1005000 580,00 190,00 1005000 580,00 190,00 1005000 580,00 190,00 1005000 480,00 480,00 1005000 480,00 480,00 1005000 480,00 480,00 1005000 480,00 480,00 1005000 480,00 480,00 1005000 480,00 480,00 1005000 480,00 480,00 1005000 480,00 480,00 1005000 480,00 480,00 1005000 480,00 480,00		960,000	1,110,40
Michael Coch Mich	1.50% due 10/15/20 ^{1.2}	852,000	1,030,91
Same	althSouth Corp.		
25% de 0015/21*** \$50.00 765.00 25% de 15/22** \$50.00 765.00 25% de 15/22** \$50.00 765.00 25% de 15/22** \$50.00 \$7.00 25% de 15/22** \$50.00 \$1.00 25% de 15/22** \$50.00 \$1.00 25% de 15/22** \$50.00 \$1.00 25% de 15/22** \$1.00 \$1.50 25% de 15/22** \$1.00 \$1.00	2.00% due 12/01/43 ^{1,2}	692,000	789,31
Temperatural Insertment List	Vasive, Inc.		200
59% she 2019/229 (200 ma) N. 1989 (2009/229) (2009/229		580,000	766,32
See	2.50% due 03/15/22	793.000	763,75
Service of Control o	agen N.V.	. 30,000	, 00,11
2005.06.00.0577/2019 500.000.000.0577/2019 500.000.000.0577/2019 500.000.0577/2019 500.000.000.0577/2019 500.000.000.0577/2019 500.000.000.0577/2019 500.000.000.000.000.000.000.000.000.000	0.88% due 03/19/21	600,000	708,74
WO COPE, 481,000 58-51 Horines Co. 481,000 485,00 HOR COPE, 484,000 485,00 HOR COPE, 484,000 482,00 HOR COPE, 480,000 PV 443,00 Jobes Aller MISSER 400,000 PV 443,00 SPR SAR GRADISTIF 400,000 PV 443,00 SPR SAR GRADISTIF 410,000 386,00 386,00 100% Like DRISTIF 300,000 GR 386,00 100% Like DRISTIF 300,000 GR 387,00 100% Like DRISTIF 280,000 387,00 17,473 100% Like DRISTIF 300,000 GR 1,201,00 100% Like DRISTIF 1,201,00 1,000,00 1,000,00 100% Like DRISTIF 1,201,00 1,000,00 1,000,00 100% Like DRISTIF 2,000,00 1,000,00 1,000,00 1,000,00 100% Like DRISTIF 3,000,00 1,000,00 1,000,00 1,000,00 1,000,00 1,000,00 1,000,00 1,000,00	lynx N.V.		
1956 de 1960 1965		500,000 EUR	613,02
		461 000	545 13
75% sed of 1750231 45,000 459,000		401,000	040,10
100% das 1700021	2.75% due 07/15/23 ³	454,000	458,25
Image Imag	rumo Corp.		
38% das 68/15/21 das 15/15/21 das	0.00% due 12/06/21 ⁶	40,000,000 JPY	434,37
Daile LLS. Control Auto BR15fg** 414,000 30,900		400.000	100.75
.00% de 08/15/91 414,000 308,00 .25% de 11/21/19 300,000 GBP 384,7 .50% de 09/15/21 280,00 372,2 .50% de 09/15/21 280,00 372,2 .50% de 09/15/21 280,00 17,147,3 .50% de 09/15/21 900,000 EUR 1,201,6 .50% de 12/21/20 900,000 EUR 1,201,6 .50% de 12/21/20 1,000,00 1,000,6 .50% de 12/21/20 8,000,000 EUR 1,000,6 .50% de 12/21/20 8,000,000 EUR 1,003,6 .50% de 12/21/20 90,000 EUR 9,003,6 .50% de 12/21/20 <		400,000	403,75
Sambury pic		414.000	398.73
25% due 11/21/19 30,000 GBP 30,94 / 30,94 / 30,94 / 30,90 / 30,94 / 30,90 / 30,92 / 3	Sainsbury plc	11 1,000	000,10
.50% due 00/9152/1 289,000 378.2 .40 Consumer, Non-cyclical 17,179.2 ancial - 11.2% 800,000 EUR 1,201.6 .00% due 12/01/20 300,000 EUR 1,201.6 .50% due 12/01/20 1,070,000 1,108.7 .50% due 12/01/20 1,070,000 1,108.7 .50% due 12/01/20 8,000.000 EUR 1,088.7 .50% due 10/502/19 8,000.000 HM 1,088.7 .50% due 10/502/19 80,000.000 HM 1,088.7 .50% due 10/502/19 90,000 EUR 96.23 .50% due 10/502/19 90,000 EUR 98.23 .50% due 10/502/19 91,000 EUR 98.13 .50% due 10/502/19 91,000 EUR 98.13 .50% due 10/502/19 90,000 EUR 98.13 .50% due 10/502/19 90,000 EUR 90.50 .50% due 10/502/19 90,000 EUR 90.50 .50	1.25% due 11/21/19	300,000 GBP	394,79
17,147.3 18,147.3	ovis Oncology, Inc.		
Amount		289,000	
### 1200 1201 1201 1201 1201 1201 1201 1			17,147,96
0.00% date 2010/20 900,000 ELR 1.01 a.01 f. 1.01 a.01 a.01 a.01 a.01 a.01 a.01 a.0			
Finance Ltd. 1,700,00 1,108,7 1,50% due 050/219 1,700,00 1,108,7 NVERTIBLE BONDS**-70,0% (continued) Val AVERTIBLE GONDS**-70,0% (continued) Val MOS AGE 8,000,000 HzVD \$ 1,038,7 WOG AGE 8,000,000 HzVD \$ 1,038,7 WOG AGE 90,000 EUR \$ 96,23 Now flag Continued 90,000 EUR \$ 96,23 WOG AGE 90,000 EUR \$ 96,23 WOG AGE 90,000 EUR \$ 96,23 Now flag Continued 90,000 EUR \$ 96,23 WOG AGE 90,000 EUR \$ 96,23 Sale% due 010152*** 90,000 EUR \$ 96,23 Sale% due 010152*** \$ 70,000 EUR \$ 86,20 Sale% due 10115** \$ 70,000 EUR \$ 86,20 Sale% due 10115** \$ 80,000 EUR \$ 86,20 Sale \$ 90,000 EUR \$ 86,20		900 000 FUR	1 201 68
Pace Amount	'C Finance Ltd.	300,000 ESIX	1,201,00
NERTIBLE BONS** - 700% continued) ancial - 11.2% (continued) ancial - 11.2% (continued) ***Continued Securities Group, Lief. ***Continued Group	0.50% due 05/02/19	1,070,000	1,108,78
NERTIBLE BONS** - 700% continued) ancial - 11.2% (continued) ancial - 11.2% (continued) ***Continued Securities Group, Lief. ***Continued Group			
NYERTELE BONDS** 7.00% (continued) analial 1.12% (continued) tong International Securities Group, Ltd. NOW due 10/25/21* NOW due 01/25/21* NOW due 01/25/20* NOW due 01/25/20			
ancial -11-28 (continued) tong international Securities Group, Ltd. 8,000,000 HkD \$ 1,038,70 WOG AG 8000,000 EUR 1,038,70 WOG AG 900,000 EUR 982,33 ony NorthStar, Inc. 916,000 918,88 sals, due 01/15/21 12 916,000 918,88 sals, due 01/15/21 12 910,000 EUR 981,71 Lease Corp. 623,000 869,00 sals, due 1/25/20 1 900,000 EUR 869,00 mut Hoiding SpA 900,000 EUR 805,60 mut Hoiding SpA 900,000 EUR 805,60 mut Hoiding SpA 800,000 EUR 805,60 must be und 1/25/20 1 900,000 EUR 805,60 must be und 1/25/21 1 900,000 EUR 805,60 must be und 1/25/21 1 900,000 EUR 805,60 must be und 1/25/21 1 900,000 EUR 900,60 must be und 1/25/21 1 900,000 EUR 900,60 must be und 1/25/21 1 900,000 EUR 900,000 EUR 900,000 EUR 900,000 EUR 900,000 EUR 900,000 EUR 900,	MIVEDTIDI E DONDETT 70.0% (continued)	Amount~	Valu
tong International Securities Group, Ltd. 8,000,000 ktm \$ 1,038,7 UNO% due 10/25/21 ⁴ 8,000,000 ktm \$ 1,038,7 WOG AG 900,000 ktm 900,000 ktm 882,3 0,00% due 01/15/21 ¹² 916,000 EUR 882,3 2,88% due 01/15/21 ¹² 700,000 EUR 891,7 2,88% due 10/15/21 ¹² 700,000 EUR 891,7 2,88% due 10/15/21 ¹³ 623,000 893,000 3,88% due 10/15/18 ¹² 623,000 893,000 2,88% due 10/15/18 ¹² 623,000 893,000 1,38% due 11/25/20 ¹ 700,000 EUR 893,000 1,38% due 11/25/20 ¹ 700,000 EUR 893,000 1,38% due 11/25/20 ¹ 662,000 783,000 1,38% due 11/25/20 ¹ 662,000 783,000 783,000 1,38% due 11/25/20 ¹ 662,000 783,000 783,000 783,000 783,000 783,000 783,000 <td></td> <td></td> <td></td>			
WOG AG 1909/21	itong International Securities Group, Ltd.		
.00% due 09/09.216 900,000 EUR 98.2,3 .80% due 01/15/21-12 916,000 918,8 .89% due 01/15/21-12 700,000 EUR 891,7 Lease Corp. 623,000 869,0 .88% due 1/201/18 ¹² 623,000 869,0 Lease Corp. 623,000 EUR 805,6 .13% due 1/125/20 ¹ 700,000 EUR 805,0 .00% due 01/15/19 ¹² 693,000 783,0 .00% due 01/15/19 ¹³ 683,000 783,0 .00% due 01/15/19 ¹³ 662,000 748,8 .00% due 01/15/19 ¹³ 600,000 GBP 698,0 .00% due 07/15/19 600,000 GBP 698,0 .00% due 07/15/18 500,000 EUR 608,0 .00% due 07/15/18 500,000 EUR 608,0 .18 Stabili SpA 500,000 EUR 688,0 .25% due 09/15/18 ¹ 268,00 594,4 .18% due 09/09/15/18 269,00 594,4 .18% due 09/09/21 300,000 EUR 693,0 .25% due 09/15/18 ¹ 269,00 594,4 .18% due 09/09/21 300,000 EUR 694,7 .18% due 09/0	0.00% due 10/25/21 ⁶	8,000,000 HKD	\$ 1,038,74
ony NorthStar, Inc. 916,000 918,00 .88% due 0/1/52/12 916,000 918,80 .38% due 0/40/2/19 700,000 EUR 891,7 Lease Corp. 623,000 869,00 .88% due 1/20/1/18 ¹² 623,000 869,00 .89 due 1/25/20 ¹ 700,000 EUR 805,60 1/3% due 1/1/52/20 ¹ 700,000 EUR 805,60 record Property Trust, Inc. 693,000 783,00 .00% due 0/1/5/19 ¹² 662,000 748,80 .00% due 0/70/19 662,000 748,80 is Land White 2015 Ltd. 600,000 GBP 695,60 .00% due 0/1/5/18 500,000 EUR 606,80 .05% due 0/1/5/18 500,000 EUR 667,80 <	IWOG AG		
.88% due 0/15/21 29 916,000 918,80 .38% due 0/40/219 700,000 EUR 891,7 .688% due 1/20/14 18 2 623,000 869,0 mut Holding SpA 700,000 EUR 805,0 .13% due 1/12/5/20 1 700,000 EUR 805,0 mood Property Trust, Inc. 693,000 783,0 .00% due 0/15/16/19 2 693,000 783,0 .00% due 0/10/19 662,000 748,8 sis Land White 2015 Ltd. 662,000 748,8 .00% due 0/70/19 600,000 GBP 698,6 .15 stebil SpA 500,000 EUR 506,000 .63% due 0/17/19 500,000 EUR 568,7 .65% due 0/17/19 500,000 EUR 568,7 .65% due 0/17/19 268,000 534,4 .65% due 0/17/19 269,000 534,4 .65% due 0/17/19 300,000 EUR 368,000 .65% due 0/17/19 300,000 EUR </td <td>0.00% due 09/09/21⁶</td> <td>900,000 EUR</td> <td>982,35</td>	0.00% due 09/09/21 ⁶	900,000 EUR	982,35
gyar Nemzeti Vagyonkezelo Zrt 33% due 04/02/19 89.4,7 Lease Corp. .88% due 12/01/18 12 623,000 869.0 .88% due 12/01/18 12 700,000 EUR 856.0 .13% due 11/25/20 1 700,000 EUR 855.0 .10% due 01/15/19 12 693,000 783.0 .00% due 01/15/19 19 663,000 783.0 .00% due 07/01/19 662,000 748.0 iste Land White 2015 Ltd. 600,000 GBP 698.6 .00% due 06/09/20 6 600,000 GBP 698.6 site steen Jersey Securities Ltd. 500,000 EUR 609.0 .00% due 07/15/18 0 500,000 EUR 669.0 .13 stabili SpA 500,000 EUR 504.0 .63% due 04/17/19 268,000 534.4 till y National Financial, Inc. 288,000 534.4 .25% due 08/15/18 1 268,000 534.4 usche Wohnen AG 300,000 EUR 498.8 .88% due 09/09/21 300,000 EUR 497.0 .13% due 10/01/35 2 477,000 491.9 te Jersey Issuer Ltd. 477,000 491.9		040.000	040.00
38% due 04/02/19 700,000 EUR 891,7 Lease Corp. 623,000 869,00 si8% due 12/01/18¹² 623,000 869,00 mut Holding SpA 700,000 EUR 805,6 1.3% due 11/25/20¹ 693,000 783,0 now dout 01/15/19¹² 693,000 783,0 ony Starwood Homes 662,000 748,8 1.00% due 07/01/19 662,000 748,8 ish Land White 2015 Ltd. 600,000 GBP 696,6 1.00% due 06/09/20² 600,000 GBP 696,6 1.58% due 09/15/18 500,000 EUR 660,8 1.58% due 09/15/18 500,000 EUR 568,7 elity National Financial, inc. 25% due 09/15/18 26,000 534,4 1.58% due 09/05/13 300,000 EUR 498,8 1.58% due 09/08/21 300,000 EUR 498,8 1.38% due 09/08/21 490,8 499,8 <t< td=""><td></td><td>916,000</td><td>918,86</td></t<>		916,000	918,86
Lease Corp. .88% due 12/01/1812 623,000 869,000 .88% due 12/01/1812 623,000 869,000 869,000 869,000 869,000 869,000 805,60 <th< td=""><td></td><td>700.000 FUR</td><td>891,7</td></th<>		700.000 FUR	891,7
.88% due 12/01/1812 623,000 869,00 mut Holding SpA 700,000 EUR 805,60 173% due 11/15/2017 700,000 EUR 805,60 rwood Property Trust, Inc. 693,000 783,00 .00% due 07/15/1912 662,000 748,80 .00% due 07/01/19 662,000 748,80 ish Land White 2015 Ltd. 600,000 GBP 698,60 .00% due 06/09/2016 600,000 GBP 698,60 .steen Jersey Securities Ltd. 500,000 EUR 660,80 .00% due 07/15/18 500,000 EUR 668,70 .63% due 04/17/19 500,000 EUR 568,70 elity National Financial, Inc. 268,000 534,4 .25% due 08/15/181 300,000 EUR 498,8 .88% due 09/08/21 300,000 EUR 498,8 .88% due 09/08/21 300,000 EUR 498,8 .13% due 10/01/351 477,000 491,9 te Jersey Issuer Ltd. 477,000 491,9		. 10,000 2011	-21,1
13% due 11/25/20¹ 700,000 EUR 805,6 wood Properly Trust, Inc00% due 01/15/19¹² 693,000 783,00	Lease Corp.		
rwood Property Trust, Inc. .00% due 01/15/19 ¹² .00% due 07/01/19 .00% due 07/01/19 .00% due 06/09/20 ⁸	Lease Corp. .88% due 12/01/18 ¹²	623,000	869,0
.00% due 01/15/19 ¹² .00% due 01/15/19 ¹² .00% due 07/01/19 .55 Land White 2015 Ltd00% due 06/09/20 ⁶ .56 (00,000 GBP)	Lease Corp. .88% due 12/01/18 ¹² mut Holding SpA		
cony Starwood Homes Cony Starwood Homes<	Lease Corp. .88% due 12/01/18 ¹² mut Holding SpA .13% due 11/25/20 ¹		
00% due 07/01/19 662,000 748,8 sh Land White 2015 Ltd. 600,000 GBP 698,6 00% due 06/09/20 ⁶ 600,000 GBP 698,6 isteen Jersey Securities Ltd. 500,000 EUR 60,8 16 Stabili SpA 500,000 EUR 568,7 63% due 04/17/19 500,000 EUR 568,7 slity National Financial, Inc. 25% due 08/15/18 ³ 268,000 534,4 tssche Wohen AG 300,000 EUR 498,8 88% due 09/08/21 300,000 EUR 498,8 a Space Storage, LP 13% due 10/01/35 ³ 477,000 491,9 e Jersey Issuer Ltd. 477,000 491,9	Lease Corp. 88% due 12/01/18 ¹² nut Holding SpA 13% due 11/25/20¹ wood Property Trust, Inc.	700,000 EUR	805,6
sh Land White 2015 Ltd. 00% due 06/09/20 ⁶ 600,000 GBP 698,6 steen Jersey Securities Ltd. 00% due 07/15/18 500,000 EUR 660,8 i Stabili SpA 63% due 04/17/19 50% due 04/17/19 50% due 08/15/18 ¹ 500,000 EUR 568,7 518/1 Autorial Financial, Inc. 25% due 08/15/18 ¹ 185che Wohnen AG 88% due 09/08/21 185che Storage, LP 13% due 10/01/35 ³ 18 Jersey Issuer Ltd.	Lease Corp. 88% due 12/01/18 ¹² nut Holding SpA 13% due 11/25/20 ¹ wood Property Trust, Inc. 00% due 01/15/19 ¹²	700,000 EUR	805,6
Seteen Jersey Securities Ltd. 1,00% due 07/15/18 500,000 EUR 660,8 610,8 6	Lease Corp. 88% due 12/01/18 ¹² mut Holding SpA .13% due 11/25/20¹ rwood Property Trust, Inc00% due 01/15/19¹² ony Starwood Homes	700,000 EUR 693,000	805,6 783,0
00% due 07/15/18 500,000 EUR 660,8 i Stabili SpA 500,000 EUR 568,7 slity National Financial, Inc. 500,000 EUR 568,7 25% due 08/15/18¹ 268,000 534,4 tsche Wohnen AG 300,000 EUR 498,8 88% due 09/08/21 300,000 EUR 498,8 a Space Storage, LP 13% due 10/01/35³ 477,000 491,9 e Jersey Issuer Ltd.	Lease Corp. 88% due 12/01/18¹² 13% due 11/25/20¹ wood Property Trust, Inc. 00% due 01/15/19¹² bony Starwood Homes 00% due 07/01/19 sh Land White 2015 Ltd.	700,000 EUR 693,000 662,000	805,6 783,0 748,8
is Stabili SpA 63% due 04/17/19 63% due 04/17/19 500,000 EUR 568,7 516lity National Financial, Inc. 25% due 08/15/18¹ 1stche Wohnen AG 88% due 09/08/21 1as Space Storage, LP 13% due 10/01/35³ 1be Jersey Issuer Ltd.	Lease Corp. 88% due 12/01/18 ^{1,2} mut Holding SpA 1,13% due 11/25/20 ¹ wood Property Trust, Inc. 0,00% due 01/15/19 ^{1,2} sny Starwood Homes 0,00% due 07/01/19 sh Land White 2015 Ltd. 0,00% due 06/09/20 ⁶	700,000 EUR 693,000 662,000	805,6 783,0 748,8
.63% due 04/17/19	Lease Corp. 88% due 12/01/18 ¹² mut Holding SpA 13% due 11/25/20¹ rwood Property Trust, Inc. 00% due 01/15/19¹² ony Starwood Homes .00% due 07/01/19 sh Land White 2015 Ltd. .00% due 06/09/20 ⁶ steen Jersey Securities Ltd.	700,000 EUR 693,000 662,000 600,000 GBP	805,6 783,0 748,8 698,6
selity National Financial, Inc. 268,000 534,4 .25% due 08/15/18² 268,000 534,4 stsche Wohnen AG 300,000 EUR 498,8 .88% due 09/08/21 300,000 EUR 498,8 ra Space Storage, LP .13% due 10/01/35³ 477,000 491,9 te Jersey Issuer Ltd.	Lease Corp88% due 12/01/18 ¹² mut Holding SpA .13% due 11/25/20¹ rwood Property Trust, Inc00% due 01/15/19¹² ony Starwood Homes .00% due 07/01/19 ish Land White 2015 Ltd00% due 06/09/20³ steen Jersey Securities Ltd.	700,000 EUR 693,000 662,000 600,000 GBP	805,6 783,0 748,8 698,6
25% due 08/15/18 ¹ 268,000 534,4 tsche Wohnen AG 300,000 EUR 498,8 as Space Storage, LP 13% due 10/01/35 ³ 477,000 491,9 te Jersey Issuer Ltd.	Lease Corp. 88% due 12/01/18¹¹² mut Holding SpA 13% due 11/25/20¹ mood Property Trust, Inc. 00% due 01/15/19¹² dony Starwood Homes 00% due 07/01/19 sh Land White 2015 Ltd. 00% due 06/09/20³ steten Jersey Securities Ltd. 00% due 07/15/18 is Stabili SpA	700,000 EUR 693,000 662,000 600,000 GBP 500,000 EUR	805,6 783,0 748,8 698,6 660,8
## de Jersey Issuer Ltd. ## 300,000 EUR 498,8 496,8 4	Lease Corp. 88% due 12/01/18 ¹² mut Holding SpA .13% due 11/25/20¹ rwood Property Trust, Inc. .00% due 01/15/19¹² ony Starwood Homes .00% due 07/01/19 sh Land White 2015 Ltd. .00% due 09/09/20⁰ seteen Jersey Securities Ltd. .00% due 07/15/18 is 1stabili SpA 63% due 04/17/19	700,000 EUR 693,000 662,000 600,000 GBP 500,000 EUR	805,6 783,0 748,8 698,6 660,8
ra Space Storage, LP .13% due 10/01/35 ³ 477,000 491,9 te Jersey Issuer Ltd.	Lease Corp. 88% due 12/01/18 ¹² mut Holding SpA .13% due 11/25/20¹ mvood Property Trust, Inc. .00% due 01/15/19¹² ony Starwood Homes .00% due 07/01/19 sh Land White 2015 Ltd00% due 06/09/20° steen Jersey Securities Ltd00% due 07/15/18 i Stabili SpA .63% due 04/17/19 elity National Financial, Inc.	700,000 EUR 693,000 662,000 600,000 GBP 500,000 EUR 500,000 EUR	805,6 783,0 748,8 698,6 660,8
.13% due 10/01/35 ³ 477,000 491,9 te Jersey Issuer Ltd.	Lease Corp88% due 12/01/18 ¹² mut Holding SpA .13% due 11/25/20¹ rwood Property Trust, Inc00% due 01/15/19¹² ony Starwood Homes .00% due 07/01/19 ish Land White 2015 Ltd00% due 06/09/20³ ststeen Jersey Securities Ltd00% due 07/15/18 ii Stabili SpA .63% due 04/17/19 lity National Financial, Inc25% due 08/15/18¹	700,000 EUR 693,000 662,000 600,000 GBP 500,000 EUR 500,000 EUR	805,6 783,0 748,8 698,6 660,8
te Jersey Issuer Ltd.	Lease Corp. .88% due 12/01/18¹² mut Holding SpA .13% due 11/25/20¹ mvood Property Trust, Inc00% due 01/15/19¹² ony Starwood Homes .00% due 07/01/19 sh Land White 2015 Ltd00% due 06/09/20° steen Jersey Securities Ltd00% due 07/15/18 is tabili SpA .63% due 04/17/19 slity National Financial, Inc25% due 08/15/18¹ stsche Wohren AG .88% due 09/08/21	700,000 EUR 693,000 662,000 600,000 GBP 500,000 EUR 500,000 EUR 268,000	805,6 783,0 748,8 698,6 660,8 568,7 534,4
	Lease Corp. 88% due 12/01/18 ¹² mut Holding SpA 1.13% due 11/25/20¹ mvood Property Trust, Inc. 0.0% due 01/15/19¹² nny Starwood Homes 0.0% due 07/01/19 sh Land White 2015 Ltd. 0.0% due 06/09/20⁵ steen Jersey Securities Ltd. 0.0% due 07/15/18 ii Stabili SpA 6.3% due 04/17/19 litty National Financial, Inc. 2.5% due 08/15/18¹ tsche Wohnen AG 88% due 09/08/21 ta Space Storage, LP	700,000 EUR 693,000 662,000 600,000 GBP 500,000 EUR 500,000 EUR 268,000 300,000 EUR	805,6 783,0 748,8 698,6 660,8 568,7 534,4
	Lease Corp. 88% due 12/01/18 ¹² mut Holding SpA .13% due 11/25/20¹ mvood Property Trust, Inc00% due 01/15/19¹² my Starwood Homes .00% due 01/15/19¹² my Starwood Homes .00% due 07/01/19 sish Land White 2015 Ltd00% due 60/09/20³ sisteen Jersey Securities Ltd00% due 07/15/18 si Stabilli SpA .63% due 04/17/19 slity National Financial, Inc25% due 08/15/18¹ stricke Wohnen AG .88% due 09/08/2¹ ras Space Storage, LP .13% due 10/01/35³	700,000 EUR 693,000 662,000 600,000 GBP 500,000 EUR 500,000 EUR 268,000 300,000 EUR	869,0 805,6 783,0 748,8 698,6 660,8 568,7 534,4 498,8
	Lease Corp. 88% due 12/01/18¹² mut Holding SpA 13% due 11/25/20¹ wood Property Trust, Inc. 00% due 01/15/19¹² my Starwood Homes 00% due 07/01/19 s sh Land White 2015 Ltd. 00% due 06/09/20² steen Jersey Securities Ltd. 00% due 07/15/18 i Stabili SpA 63% due 04/17/19 lity National Financial, Inc. 25% due 08/15/18¹ tsche Wohnen AG 88% due 09/08/21 a Space Storage, LP 13% due 10/01/35³	700,000 EUR 693,000 662,000 600,000 GBP 500,000 EUR 500,000 EUR 268,000 300,000 EUR	805 783 748 698 660 568 534

Swiss Life Holding AG		
0.00% due 12/02/20 ⁶	305,000 CHF	405,518
Nexity S.A.		
0.13% due 01/01/23	358,408 EUR	384,697
LEG Immobilien AG		
0.50% due 07/01/21	200,000 EUR	307,805
Total Financial		14,367,904
Communications - 9.4%		
DISH Network Corp.		
3.38% due 08/15/26 ^{1,2,3}	1,867,000	2,190,224
Priceline Group, Inc.		
0.35% due 06/15/20 ^{1,2}	1,297,000	1,733,926
Twitter, Inc.		
0.25% due 09/15/19 ¹	850,000	800,595
1.00% due 09/15/21 ^{1,2}	626,000	573,963
Ctrip.com International Ltd.		
1.00% due 07/01/20	567,000	599,957
1.25% due 10/15/18¹	458,000	556,184
Proofpoint, Inc.		
0.75% due 06/15/20 ^{1,2}	947,000	1,136,992
Telenor East Holding II AS		
0.25% due 09/20/19	800,000	902,399
Liberty Media Corp.		
1.38% due 10/15/23 ^{1,2}	727,000	789,704

	Face	
CONVERTIBLE BONDS†† - 70.0% (continued)	Amount~	Value
Communications - 9.4% (continued)		
WebMD Health Corp.		
2.63% due 06/15/23 ¹³ FireEye, Inc.	727,000	\$ 688,833
1.00% due 06/01/35	700,000	646,625
American Movil BV	7 00,000	0.10,020
5.50% due 09/17/18¹	600,000 EUR	544,349
Liberty Interactive LLC	407.000	400 444
1.75% due 09/30/46 ¹³ Vodafone Group PLC	437,000	492,444
1.50% due 08/25/17	300,000 GBP	359,314
Total Communications		12,015,509
Consumer, Cyclical - 7.7%		
Suzuki Motor Corp. 0.00% due 03/31/23 ⁶	160,000,000 JPY	1,764,156
Steinhoff Finance Holdings GmbH	160,000,000 3F1	1,704,130
1.25% due 08/11/22	700,000 EUR	746,278
4.00% due 01/30/21	300,000 EUR	432,367
lida Group Holdings Co. Ltd	/00 000 000 IPV	
0.00% due 06/18/20 ^{1.6} Sonae Investments B.V.	100,000,000 JPY	962,025
1.63% due 06/11/19	900,000 EUR	913,884
International Consolidated Airlines Group S.A.		
0.25% due 11/17/20	800,000 EUR	810,525
CalAtlantic Group, Inc. 0.25% due 06/01/19¹	700,000	654,500
UVMH Moet Hennessy Louis Vuitton SE	7.30,000	004,000
0.00% due 02/16/21 ⁶	2,445	650,981
Valeo S.A.		
0.00% due 06/16/21 ⁶ Sony Corp.	600,000	645,000
0.00% due 09/30/22 ⁶	58,000,000 JPY	559,005
NHK Spring Co. Ltd.		555,555
0.00% due 09/20/19 ⁸	450,000	486,000
Asics Corp. 0.00% due 03/01/19 ⁸	50,000,000 JPY	481,235
U.U.V. auto U.S. U.Y. H. H. S. C. Ltd.	50,000,000 3P1	461,235
0.00% due 08/30/19 ⁸	50,000,000 JPY	464,135
Shenzhou International Group Holdings Ltd.		
0.50% due 06/18/19	2,000,000 HKD	340,557
Total Consumer, Cyclical Industrial - 7.0%		9,910,648
INGUSTRIA - 7.0% Dycom Industries, Inc.		
0.75% due 09/15/21 ¹²	1,172,000	1,280,410
China Railway Construction Corporation Ltd.		
0.00% due 01/29/21 ⁶	1,000,000	1,210,000
Siemens Financieringsmaatschappij N.V. 1.65% due 08/16/19	750,000	900,896
		555,555
	Face	
CONVERTIBLE BONDS ^{††} - 70.0% (continued)	Amount~	Value
Industrial - 7.0% (continued)		
Makino Milling Machine Co., Ltd.		
0.00% due 03/19/18 ⁶	70,000,000 JPY	\$ 771,042
Safran S.A. 0.00% due 12/31/20 ⁸	711,500 EUR	724,590
Cemex SAB de CV	711,500 EUR	724,390
3.72% due 03/15/20	508,000	586,740
Implenia AG		
0.50% due 06/30/22	485,000 CHF	551,315
CRRC Corporation Ltd. 0.00% due 02/05/21 ⁶	500,000	523,750
OSG Corp.	555,000	020,700
0.00% due 04/04/22 ^s	40,000,000 JPY	521,519
Shimizu Corp.	50 000 000 ITH	100.0
0.00% due 10/16/20 ⁶ Larsen & Toubro Ltd.	50,000,000 JPY	490,229
Larseri & 10000 Ltd. 0.68% due 10/22/19	500,000	485,063
BW Group Ltd.		
1.75% due 09/10/19	400,000	375,800
MTU Aero Engines AG 0.13% due 05/17/23	300,000 EUR	369,194
Vishay Intertechnology, Inc.	300,000 EUR	309,194
2.25% due 05/15/41	190,000	187,031
Total Industrial		8,977,579
Energy - 5.0%		
Weatherford International Ltd. 5.88% due 07/01/21 ^{1,2}	2,142,000	2,403,056
5.88% due 07/01/21 ** Chesapeake Energy Corp.	2,142,000	2,403,056
5.50% due 09/15/26°	2,059,000	2,204,418
PDC Energy, Inc.		
1.13% due 09/15/21¹	533,000	602,956
Oasis Petroleum, Inc. 2.63% due 09/15/23	330,000	441,375
Technip S.A.	330,000	771,010
0.88% due 01/25/21	300,000 EUR	424,634
RAG-Stiftung	222 222 5115	
0.00% due 02/18/21 ⁶ Total Energy	300,000 EUR	356,550 6,432,989
		0,432,969
Utilities - 1.4%		

ContarDoint Energy Inc		
CenterPoint Energy, Inc.		
4.18% due 09/15/29 ^{1,7}	15,045	1,050,329
NRG Yield, Inc.		
3.25% due 06/01/20 ³	700,000	685,563
Total Utilities		1,735,892
Basic Materials - 1.3%		
Kansai Paint Co., Ltd.		
0.00% due 06/17/19 ⁶	80,000,000 JPY	754,164
Toray Industries, Inc.		
0.00% due 08/30/19 ⁶	60,000,000 JPY	635,576
OCI NV		
3.88% due 09/25/18	300,000 EUR	321,049
Total Basic Materials		1,710,789
Total Convertible Bonds		
(Cost \$85,031,073)		89,776,790
		-

	Face Amount~	Value
CORPORATE BONDS ^{††} - 39.2%	Amount~	value
Consumer, Non-cyclical - 9.6%		
Tenet Healthcare Corp.	4 000 000	A 0.000.040
6.00% due 10/01/20 ¹² 8.13% due 04/01/22	1,900,000 196,000	\$ 2,009,249 198,940
4.50% due 04/01/21 ¹	153,000	154,530
United Rentals North America, Inc.	100,000	104,000
6.13% due 06/15/23¹	700,000	741,999
5.50% due 07/15/25 ^{1,2}	350,000	364,438
Endo Limited / Endo Finance LLC / Endo Finco, Inc.		
6.00% due 02/01/25 ^{1,3}	1,200,000	982,499
Valeant Pharmaceuticals International, Inc. 6.13% due 04/15/25³	1,271,000	956,427
Molina Healthcare, Inc.	1,271,000	930,427
5.38% due 11/15/22¹	580,000	601,750
HCA, Inc.	355,000	001,700
5.38% due 02/01/25	294,000	300,248
5.00% due 03/15/24 ¹	256,000	267,200
HealthSouth Corp.		
5.75% due 09/15/25 ¹²	525,000	528,938
Sotheby's		
5.25% due 10/01/22 ^{1,3}	500,000	505,000
BioMarin Pharmaceutical, Inc.		
0.75% due 10/15/18	417,000	482,677
Sucampo Pharmaceuticals, Inc.	·	
3.25% due 12/15/21 ³ Revion Consumer Products Corp	470,000	459,719
Revion Consumer Products Corp. 6.25% due 08/01/24 ¹	392,000	406,700
Quorum Health Corp.	392,000	400,700
11.63% due 04/15/23 ³	404,000	381,779
Horizon Pharma, Inc.	.54,000	00.,.70
6.63% due 05/01/23 ¹²	375,000	362,813
CHS/Community Health Systems, Inc.		
6.88% due 02/01/22	451,000	330,358
Greatbatch Ltd.		
9.13% due 11/01/23³	294,000	307,598
Cenveo Corp.		
8.50% due 09/15/22 ³	400,000	282,000
Land O'Lakes Capital Trust I	050.000	004.075
7.45% due 03/15/28 ^{1,3}	250,000	281,875
Ritchie Bros Auctioneers, Inc. 5.38% due 01/15/25 ^{1,3}	269,000	275,389
Cott Corp.	209,000	213,303
5.50% due 07/01/24³	218,000 EUR	250,289
Ahern Rentals, Inc.	,	
7.38% due 05/15/23 ^{1.3}	261,000	245,340
Concordia International Corp.		
9.50% due 10/21/22³	350,000	150,500
7.00% due 04/15/23³	146,000	53,929
Spectrum Brands, Inc.		
Spectrum Brands, Inc. 5.75% due 07/15/25¹	146,000 152,000	53,929 159,600
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc.	152,000	159,600
Spectrum Brands, Inc. 5.75% due 07/15/25¹		
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc.	152,000 145,000	159,600
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc.	152,000 145,000 Face	159,600 149,024
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22	152,000 145,000	159,600
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued)	152,000 145,000 Face	159,600 149,024
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued)	152,000 145,000 Face	159,600 149,024
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS¹¹ - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp.	152,000 145,000 Face Amount-	159,600 149,024 Value
Spectrum Brands, Inc. 5.75% due 07/15/25° Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19	152,000 145,000 Face	159,600 149,024
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS¹¹ - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp.	152,000 145,000 Face Amount-	159,600 149,024 Value
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS†† - 39.2% (continued) COnsumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc.	152,000 145,000 Face Amount~	159,600 149,024 Value \$ 66,068
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS¹¹ - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³	152,000 145,000 Face Amount~	159,600 149,024 Value \$ 66,068 28,470
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS†† - 39.2% (continued) COnsumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp.	152,000 145,000 Face Amount~ 69,000 26,000	\$ 66,068 28,470 112,285,346
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS†† - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹	152,000 145,000 Face Amount- 69,000 26,000	\$ 66,068 28,470 12,285,346
Spectrum Brands, Inc. 5.75% due 07/15/25° Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23¹	152,000 145,000 Face Amount~ 69,000 26,000	\$ 66,068 28,470 112,285,346
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land 0' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/20³ Rowan Companies, Inc.	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000	\$ 66,068 28,470 12,285,346 948,125 400,820
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS†† - 39.2% (continued) COnsumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23¹ Rowan Companies, Inc. 7.88% due 08/01/19¹²	152,000 145,000 Face Amount- 69,000 26,000	\$ 66,068 28,470 12,285,346
Spectrum Brands, Inc. 5.75% due 07/15/25° Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ¹¹ - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20' 7.00% due 11/15/23¹ Rowan Companies, Inc. 7.88% due 08/01/191² Nabors Industries, Inc.	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000	\$ 66,068 28,470 112,285,346 948,125 400,820 1,095,000
Spectrum Brands, Inc. 5.75% due 07/15/25° Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land 0' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/22³ Rowan Companies, Inc. 7.88% due 08/01/19¹² Rowan Companies, Inc. 0.75% due 01/15/24³	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000	\$ 66,068 28,470 12,285,346 948,125 400,820
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/20³ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd.	152,000 145,000 Face Amount~ 69,000 26,000 925,000 392,000 1,000,000 867,000	\$ 66,068 28,470 112,285,346 948,125 400,820 1,095,000 878,921
Spectrum Brands, Inc. 5.75% due 07/15/25° C0tt Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23¹ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd.	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000	\$ 66,068 28,470 112,285,346 948,125 400,820 1,095,000 878,921
Spectrum Brands, Inc. 5.75% due 07/15/25° Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land 0' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23¹ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/31/24³ CONSOL Energy, Inc.	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 566,000	\$ 66,068 28,470 12,285,346 948,125 400,820 1,095,000 878,921 619,770
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS¹† - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land 0¹ Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/20³ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.78% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/31/24³ CONSCL Energy, Inc. 6.00% due 04/01/23	152,000 145,000 Face Amount~ 69,000 26,000 925,000 392,000 1,000,000 867,000	\$ 66,068 28,470 112,285,346 948,125 400,820 1,095,000 878,921
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS¹† - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land 0¹ Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/20³ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.78% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/31/24³ CONSCL Energy, Inc. 6.00% due 04/01/23	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 566,000	\$ 66,068 28,470 1,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250
Spectrum Brands, Inc. 5.75% due 07/15/25° C0tt Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20° 7.00% due 11/15/23¹ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/31/24³ CONSOL Energy, Inc. 8.00% due 04/01/23 PDC Energy, Inc. 6.13% due 09/15/24¹3	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 566,000 475,000	\$ 66,068 28,470 1,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250
Spectrum Brands, Inc. 5.75% due 07/15/25° C0tt Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20° 7.00% due 11/15/23¹ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/31/24³ CONSOL Energy, Inc. 8.00% due 04/01/23 PDC Energy, Inc. 6.13% due 09/15/24¹3	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 566,000 475,000	\$ 66,068 28,470 12,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250
Spectrum Brands, Inc. 5.75% due 07/15/25° COtt Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS†† - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23¹ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/31/24³ CONSOL Energy, Inc. 8.00% due 04/01/23 PDC Energy, Inc. 6.13% due 09/15/24¹³ BDC Energy, Inc.	152,000 145,000 Face Amount~ 69,000 26,000 925,000 392,000 1,000,000 867,000 566,000 475,000 425,000	\$ 66,068 28,470 12,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250
Spectrum Brands, Inc. 5.75% due 07/15/25 COtt Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS†† - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.33% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23¹ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/31/24³ CONSOL Energy, Inc. 8.00% due 04/01/23 PDC Energy, Inc. 6.13% due 09/15/24³ Genesis Energy Limited Partnership / Genesis Energy Finance Corp. 6.00% due 05/15/23¹ Parsley Energy LLC / Parsley Finance Corp. 6.00% due 05/15/23¹ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 05/15/23¹ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 05/15/23¹ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/01/24¹³	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 475,000 425,000 400,000	\$ 66,068 28,470 11,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250 412,999 369,360
Spectrum Brands, Inc. 5.75% due 07/15/25 COtt Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS¹¹ - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23¹ Rowan Companies, Inc. 0.75% due 01/15/24³ Babors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/31/24³ CONSOL Energy, Inc. 8.00% due 04/01/23 PDC Energy, Inc. 8.00% due 09/15/24³ Brasson des present and the service of the service o	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 566,000 475,000 425,000	\$ 66,068 28,470 1,095,000 878,921 619,770 489,250 446,250 412,999
Spectrum Brands, Inc. 5.75% due 07/15/25′ COtt Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23¹ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 09/01/5/24³ Ensco Jersey Finance Ltd. 3.00% due 01/15/24³ CONSOL Energy, Inc. 8.00% due 04/01/23 PDC Energy, Inc. 6.13% due 09/15/24¹³ Genesis Energy Limited Partnership / Genesis Energy Finance Corp. 6.25% due 06/01/5/23¹ Parsley Energy Limited Partnership / Genesis Energy Finance Corp. 6.00% due 06/15/24¹³ Parsley Energy Limited Partnership / Genesis Energy Finance Corp. 6.25% due 06/01/24¹³ Parsley Energy Limited Partnership / Genesis Energy Finance Corp. 6.25% due 06/01/24¹³ Parsley Energy Limited Partnership / Genesis Energy Finance Corp. 6.25% due 06/01/24¹³ Parsley Energy Limited Partnership / Genesis Energy Finance Corp. 6.25% due 06/01/24¹³ Parsley Energy Limited Partnership / Genesis Energy Finance Corp. 6.25% due 06/01/24¹³ Sabine Pass Liquefaction LLC	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 475,000 425,000 400,000 342,000 25,000	\$ 66,068 28,470 12,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250 412,999 369,360 25,750
Spectrum Brands, Inc. 5.75% due 07/15/25′ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{IT} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) ASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23³ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/15/24³ CDNSOL Energy, Inc. 8.00% due 04/01/23 PDC Energy, Inc. 6.13% due 09/15/24³ PDC Energy, Inc. 6.13% due 09/15/24³ Parsley Energy LLC / Parsley Finance Corp. 6.00% due 05/15/23¹ Parsley Energy LIT / Parsley Finance Corp. 6.20% due 06/15/24³ Parsley Energy LUC / Parsley Finance Corp. 6.20% due 05/15/23¹ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/24³ Sabine Pass Liquefaction LLC 5.75% due 01/15/25¹ Sabine Pass Liquefaction LLC	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 475,000 425,000 400,000	\$ 66,068 28,470 11,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250 412,999
Spectrum Brands, Inc. 5.75% due 07/15/25° Cottl Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{††} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23³ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/15/24³ CONSOL Energy, Inc. 6.13% due 04/01/23 PDC Energy, Inc. 6.13% due 04/01/23 PDC Energy, Inc. 6.13% due 05/15/23¹ Genesis Energy Limited Partnership / Genesis Energy Finance Corp. 6.25% due 05/15/23¹ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/23³ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/23³ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/23³ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/23³ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/23³ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/24³ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/24³ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/24³ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/24³ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/24³ Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/24³ Passley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/24³ Passley Energy LLC / Parsley Finance Corp.	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 475,000 425,000 400,000 342,000 25,000 348,000	\$ 66.068 28,470 12,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250 412,999 369,360 25,750 380,625
Spectrum Brands, Inc:	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 475,000 425,000 400,000 342,000 25,000	\$ 66,068 28,470 12,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250 412,999 369,360 25,750
Spectrum Brands, Inc. 5.75% due 07715/257 COTH Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS ^{II} - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% BPE Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23³ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/15/24³ CONSOL Energy, Inc. 8.00% due 04/01/23 PDC Energy, Inc. 6.13% due 09/15/24³ Genesis Energy Limited Partnership / Genesis Energy Finance Corp. 6.00% due 05/15/23¹ Genesis Energy Limited Partnership / Genesis Energy Finance Corp. 6.25% due 06/01/24³ 5.38% due 06/15/23³ Sabine Pass Liquefaction LLC 5.75% due 05/15/23¹ Sabine Pass Liquefaction LLC 5.75% due 05/15/25¹ Sabine Pass Liquefaction LLC 5.75% due 05/15/26¹ Tesoro Corp. 5.75% due 05/15/26¹ Tesoro Corp. 5.75% due 05/15/26¹ Tesoro Corp. 5.13% due 10/15/26¹ Tallow Oil ple	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 475,000 425,000 400,000 342,000 25,000 348,000 348,000	\$ 66,068 28,470 11,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250 412,999 369,360 25,750 380,625 376,650
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS¹¹ - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) KalSis Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% BPF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23² Rowan Companies, Inc. 7.38% due 08/01/19² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/31/24² CONSCOL Energy, Inc. 6.13% due 09/15/24³ BO.00% due 01/31/24³ CONSCOL Energy, Inc. 6.13% due 09/15/24³ BO.00% due 01/31/24³ Conscol Energy Limited Partnership / Genesis Energy Finance Corp. 6.00% due 06/15/23 Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/15/26³ 5.38% due 01/15/26³ 5.25% due 04/15/26³	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 475,000 425,000 400,000 342,000 25,000 348,000	\$ 66,068 28,470 12,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250 412,999 369,360 25,750 380,625
Spectrum Brands, Inc. 5.75% due 07/15/25¹ COTI Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS¹¹ - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 06/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Emergy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23³ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/15/24³ CONSOL Energy, Inc. 8.30% due 08/15/24¹ CONSOL Energy, Inc. 8.30% due 08/15/24¹ PDC Energy, Inc. 8.30% due 08/15/24¹ Senses Energy Limited Partnership / Genesis Energy Finance Corp. 6.00% due 05/15/23 Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/01/24¹ 5.38% due 06/01/24³ 5.38% due 06/01/24³ Fassol Quefaction LLC 5.75% due 06/15/24² Tesoro Corp. 5.13% due 12/15/26¹ Tullow 0il plc 6.25% due 04/15/22³ Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 475,000 425,000 400,000 342,000 25,000 348,000 348,000 360,000	\$ 66,068 28,470 11,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250 412,999 369,360 25,750 380,625 376,650 372,000
Spectrum Brands, Inc. 5.75% due 07/15/25¹ Cott Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS¹¹ - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) KAISIS Healthcare LLC / IASIS Capital Corp. 8.38% due 05/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Energy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/22³ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/31/24³ CONSOL Energy, Inc. 8.00% due 04/01/23 PDC Energy, Inc. 8.00% due 04/01/23 PDC Energy, Inc. 6.13% due 04/01/23 Genesis Energy Limited Partnership / Genesis Energy Finance Corp. 6.25% due 06/01/24¹ Salwe Low 10/15/22³ Sabine Pass Liquefaction LLC 5.75% due 06/15/22¹ Salwine Pass Liquefaction LLC 5.75% due 06/15/22³ Sabine Pass Liquefaction LLC 5.75% due 06/15/22³ Sabine Pass Liquefaction LLC 6.25% due 04/15/22³ Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 1.20% due 1/10/12²	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 475,000 425,000 400,000 342,000 25,000 348,000 348,000	\$ 66,068 28,470 11,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250 412,999 369,360 25,750 380,625 376,650
Spectrum Brands, Inc. 5.75% due 07/15/25¹ COTI Beverages, Inc. 5.38% due 07/01/22 CORPORATE BONDS¹¹ - 39.2% (continued) Consumer, Non-cyclical - 9.6% (continued) IASIS Healthcare LLC / IASIS Capital Corp. 8.38% due 06/15/19 Land O' Lakes, Inc. 6.00% due 11/15/22³ Total Consumer, Non-cyclical Emergy - 7.0% PBF Holding Company LLC / PBF Finance Corp. 8.25% due 02/15/20¹ 7.00% due 11/15/23³ Rowan Companies, Inc. 7.88% due 08/01/19¹² Nabors Industries, Inc. 0.75% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/15/24³ Ensco Jersey Finance Ltd. 3.00% due 01/15/24³ CONSOL Energy, Inc. 8.30% due 08/15/24¹ CONSOL Energy, Inc. 8.30% due 08/15/24¹ PDC Energy, Inc. 8.30% due 08/15/24¹ Senses Energy Limited Partnership / Genesis Energy Finance Corp. 6.00% due 05/15/23 Parsley Energy LLC / Parsley Finance Corp. 6.25% due 06/01/24¹ 5.38% due 06/01/24³ 5.38% due 06/01/24³ Fassol Quefaction LLC 5.75% due 06/15/24² Tesoro Corp. 5.13% due 12/15/26¹ Tullow 0il plc 6.25% due 04/15/22³ Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.	152,000 145,000 Face Amount- 69,000 26,000 925,000 392,000 1,000,000 867,000 475,000 425,000 400,000 342,000 25,000 348,000 348,000 360,000	\$ 66,068 28,470 12,285,346 948,125 400,820 1,095,000 878,921 619,770 489,250 446,250 412,999 369,360 25,750 380,625 376,650 372,000

7.50% due 02/15/23 ¹	264,000	287,760
Tesoro Logistics Limited Partnership / Tesoro Logistics Finance Corp.		
6.38% due 05/01/24¹	195,000	212,794
Continental Resources, Inc.		
5.00% due 09/15/22 ^{1,2}	203,000	207,821
Diamondback Energy, Inc.		
4.75% due 11/01/24 ³	176,000	176,660
Murphy Oil Corp.		
4.70% due 12/01/22	127,000	125,016
6.88% due 08/15/24	24,000	25,800

	Face Amount∼	Value
CORPORATE BONDS ^{††} - 39.2% (continued)		
Energy - 7.0% (continued) Oasis Petroleum, Inc.		
6.88% due 01/15/23	136,000	\$ 139,910
Kerr-McGee Corp.		
6.95% due 07/01/24 ¹	108,000	129,571
Tesoro Logistics, LP / Tesoro Logistics Finance Corp.		
5.25% due 01/15/25	98,000	102,533
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp. 5.13% due 02/01/25³	25,000	25,969
	25,000	
Total Energy Communications - 5.8%		8,908,944
Frontier Communications Corp.		
11.00% due 09/15/25¹	1,194,000	1,211,909
CCO Holdings LLC / CCO Holdings Capital Corp.		
5.25% due 09/30/221	627,000	650,650
5.88% due 04/01/24 ^{1.3}	196,000	210,823
DISH DBS Corp.		
6.75% due 06/01/21 ^{1,2}	500,000	538,440
5.88% due 11/15/24¹	299,000	303,485
SFR Group S.A. 6.25% due 05/15/24 ^{1,3}	546,000	551,460
CenturyLink, Inc.	340,000	551,460
6.75% due 12/01/23¹	499,000	515,218
Finisar Corp.		
0.50% due 12/15/36 ³	447,000	451,191
West Corp.		
5.38% due 07/15/22 ^{1,3}	450,000	434,813
Sprint Corp.		
7.88% due 09/15/23¹	392,000	429,240
Hughes Satellite Systems Corp.	004.000	202.225
6.50% due 06/15/19 CBS Radio, Inc.	364,000	392,665
7.25% due 11/01/24 ^{1,3}	343,000	358,219
GCI, Inc.	040,000	550,215
6.88% due 04/15/25¹	313,000	327,085
Tribune Media Co.		
5.88% due 07/15/22	306,000	310,590
Sinclair Television Group, Inc.		
5.88% due 03/15/26³	294,000	295,838
Radio One, Inc.		
7.38% due 04/15/22 ¹³	220,000	226,600
Windstream Services LLC 7.50% due 06/01/22	196,000	190,610
7.50% due 06/01/22 Total Communications	190,000	7,398,836
		7,390,030
Consumer, Cyclical - 4.1% L Brands, Inc.		
5.63% due 02/15/22¹	502,000	527,903
5.63% due 10/15/23¹	295,000	308,275
GameStop Corp.		
6.75% due 03/15/21 ^{1.3}	694,000	707,880
	Face	
CORPORATE PONDET 20.20/ (services)	Amount~	Value
CORPORATE BONDS ^{rt} - 39.2% (continued) Consumer, Cyclical - 4.1% (continued)		
Allegiant Travel Co.		
5.50% due 07/15/19¹	400,000	\$ 413,000
FirstCash, Inc.		*
6.75% due 04/01/21 ¹	348,000	366,270
Scotts Miracle-Gro Co.		
5.25% due 12/15/26 ^{1.3}	348,000	351,264
Levi Strauss & Co.		
Levi Strauss & Co. 5.00% due 05/01/25 ¹	348,000 341,000	351,264 344,197
Levi Strauss & Co. 5.00% due 05/01/25 ¹ VWR Funding, Inc.	341,000	344,197
Levi Strauss & Co. 5.00% due 05/01/25 ¹ VWR Funding, Inc. 4.63% due 04/15/22 ^{1,3}		
Levi Strauss & Co. 5.00% due 05/01/25 ¹ VWR Funding, Inc. 4.63% due 04/15/22 ^{1.3} Scientific Games International, Inc.	341,000 300,000 EUR	344,197 335,914
Levi Strauss & Co. 5.00% due 05/01/25 ¹ VWR Funding, Inc. 4.63% due 04/15/22 ^{1,3}	341,000	344,197 335,914
Levi Strauss & Co. 5.00% due 05/01/25¹ VWR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22	341,000 300,000 EUR	344,197 335,914
Levi Strauss & Co. 5.00% due 05/01/25¹ VWNR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc.	341,000 300,000 EUR 299,000	344,197 335,914 307,856 292,530
Levi Strauss & Co. 5.00% due 05/01/25¹ VWR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹³ Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹	341,000 300,000 EUR 299,000	344,197 335,914 307,856
Levi Strauss & Co. 5.00% due 05/01/25¹ WWR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹³ Sliobal Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc.	341,000 300,000 EUR 299,000 294,000 300,000	344,197 335,914 307,856 292,530 290,250
Levi Strauss & Co. 5.00% due 05/01/25¹ WWR Funding, Inc. 4.63% due 04/15/22¹.3 Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹.3 Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc. 3.88% due 05/15/23¹	341,000 300,000 EUR 299,000 294,000	344,197 335,914 307,856 292,530 290,250
Levi Strauss & Co. 5.00% due 05/01/25¹ VWR Funding, Inc. 4.63% due 04/15/22¹.3 Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹.3 Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc. 3.88% due 05/15/22¹ Speedway Motorsports, Inc.	341,000 300,000 EUR 299,000 294,000 300,000 294,000	344,197 335,914 307,856 292,530 290,250 277,095
Levi Strauss & Co. 5.0% due 05/01/25¹ WWR Funding, Inc. 4.63% due 04/15/22¹ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹³ Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹	341,000 300,000 EUR 299,000 294,000 300,000	344,197 335,914 307,856 292,530 290,250
Levi Strauss & Co. 5.00% due 05/01/25¹ WR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22¹ Hanesbrands, Inc. 4.63% due 05/15/24¹³ Slobal Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Srinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ MGM Resorts International	341,000 300,000 EUR 299,000 294,000 300,000 294,000 240,000	344,197 335,914 307,856 292,530 290,250 277,095
Levi Strauss & Co. 5.00% due 05/01/25¹ WR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹³ Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Srinker International, Inc. 3.88% due 05/15/22¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ MGM Resorts International 7.75% due 03/15/22¹	341,000 300,000 EUR 299,000 294,000 300,000 294,000 240,000	344,197 335,914 307,856 292,530 290,250 277,095 243,029
Levi Strauss & Co. 5.00% due 05/01/25¹ WR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 -lanesbrands, Inc. 4.63% due 05/15/24¹³ Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ MGM Resorts International 7.75% due 03/15/22¹ 4.63% due 09/01/26	341,000 300,000 EUR 299,000 294,000 300,000 294,000 240,000	344,197 335,914 307,856 292,530 290,250 277,095 243,029
Levi Strauss & Co. 5.00% due 05/01/25¹ WR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 -lanesbrands, Inc. 4.63% due 05/15/24¹³ Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ MGM Resorts International 7.75% due 03/15/22¹ 4.63% due 09/01/26	341,000 300,000 EUR 299,000 294,000 300,000 294,000 240,000	344,197 335,914 307,856 292,530 290,250 277,095 243,029 163,408 47,714
Levi Strauss & Co. 5.00% due 05/01/25¹ WR Funding, Inc. 4.63% due 04/15/22¹ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹ Slobal Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Sinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ MGM Resorts International 7.75% due 03/15/22¹ 4.63% due 09/01/26 Travelex Financing plc 8.00% due 08/01/18³	341,000 300,000 EUR 299,000 294,000 300,000 294,000 240,000 140,000 49,000	344,197 335,914 307,856 292,530 290,250 277,095 243,029 163,408 47,714
Levi Strauss & Co. 5.00% due 05/01/25¹ VWR Funding, Inc. 4.63% due 04/15/22¹ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹³ Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ MGM Resorts International 7.75% due 03/15/22¹ 4.63% due 09/15/22¹ 4.63% due 09/01/26T Travelex Financing plc 8.00% due 08/01/18³	341,000 300,000 EUR 299,000 294,000 300,000 294,000 240,000 140,000 49,000	344,197 335,914 307,856 292,530 290,250 277,095 243,029 163,408 47,714
Levi Strauss & Co. 5.00% due 05/01/25¹ WRF Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹³ Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ WGM Resorts International 7.75% due 03/15/22¹ 4.63% due 09/01/26 Travelex Financing plc 8.00% due 08/01/18³ Wolverine World Wide, Inc. 5.00% due 09/01/26³	341,000 300,000 EUR 299,000 294,000 300,000 294,000 40,000 150,000 GBP	344,197 335,914 307,856 292,530 290,250 277,095 243,029 163,408 47,714 189,919
Levi Strauss & Co. 5.00% due 05/01/25¹ WR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 +anesbrands, Inc. 4.63% due 05/15/24¹³ Slobal Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Schriker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ MGM Resorts International 7.75% due 03/15/22¹ 4.63% due 09/01/26 Fravelex Financing plc 8.00% due 08/01/18³ Wolverine World Wide, Inc. 5.00% due 08/01/18³	341,000 300,000 EUR 299,000 294,000 300,000 294,000 40,000 150,000 GBP	344,197 335,914 307,856 292,530 290,250 277,095 243,029 163,408 47,714 189,919
Levi Strauss & Co. 5.00% due 05/01/25¹ WR Funding, Inc. 4.63% due 04/15/22¹ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹ Slobal Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Srinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ MGM Resorts International 7.75% due 03/15/22¹ 4.63% due 09/01/26 Travelex Financing plc 8.00% due 08/01/18³ Nolverine World Wide, Inc. 5.00% due 09/01/26³ Total Consumer, Cyclical Industrial - 3.6%	341,000 300,000 EUR 299,000 294,000 300,000 294,000 40,000 150,000 GBP	344,197 335,914 307,856 292,530 277,095 243,029 163,408 47,714 189,919
Levi Strauss & Co. 5.00% due 05/01/25¹ WR Funding, Inc. 4.63% due 04/15/22¹ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹ Slobal Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Srinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ MGM Resorts International 7.75% due 03/15/22¹ 4.63% due 09/01/26 Travelex Financing plc 8.00% due 08/01/18³ Nolverine World Wide, Inc. 5.00% due 09/01/26³ Total Consumer, Cyclical Industrial - 3.6%	341,000 300,000 EUR 299,000 294,000 300,000 294,000 40,000 150,000 GBP	344,197 335,914 307,856 292,530 277,095 243,029 163,408 47,714 189,919
Levi Strauss & Co. 5.00% due 05/01/25¹ WRR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹³ Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 05/15/23¹ MGM Resorts International 7.75% due 02/01/23¹ MGM Resorts International 7.75% due 03/15/22¹ 4.63% due 09/01/26 Travelex Financing plc 8.00% due 08/01/18³ Wolverine World Wide, Inc. 5.00% due 08/01/18³ Total Consumer, Cyclical Industrial - 3.6% Navios Maritime Acquisition Corporation / Navios Acquisition Finance US, Inc. 8.13% due 11/15/21¹³ MasTec, Inc.	341,000 300,000 EUR 299,000 294,000 300,000 294,000 240,000 140,000 49,000 150,000 GBP 98,000	344,197 335,914 307,856 292,530 290,250 277,095 243,029 163,408 47,714 189,919 93,345 5,259,849
Levi Strauss & Co. 5.0% due 05/01/25¹ WKR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹³ Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 02/01/23¹ MGM Resorts International 7.75% due 02/15/23¹ MGM Resorts International 7.75% due 03/15/23¹ MGM Resorts International 7.75% due 09/01/26¹ Travelex Financing plc 8.00% due 08/01/18³ Wolverine World Wide, Inc. 5.00% due 09/01/26³ Total Consumer, Cyclical Industrial - 3.6% Navios Maritime Acquisition Corporation / Navios Acquisition Finance US, Inc. 8.13% due 11/15/21¹³ MaSTec, Inc. 4.88% due 03/15/23¹	341,000 300,000 EUR 299,000 294,000 300,000 294,000 240,000 140,000 49,000 150,000 GBP	344,197 335,914 307,856 292,530 290,250 277,095 243,029 163,408 47,714 189,919 93,345 5,259,849
Levi Strauss & Co. 5.00% due 05/01/25¹ WRR Funding, Inc. 4.63% due 04/15/22¹³ Scientific Games International, Inc. 10.00% due 12/01/22 Hanesbrands, Inc. 4.63% due 05/15/24¹³ Global Partners Limited Partnership / GLP Finance Corp. 6.25% due 07/15/22¹ Brinker International, Inc. 3.88% due 05/15/23¹ Speedway Motorsports, Inc. 5.13% due 05/15/23¹ MGM Resorts International 7.75% due 02/01/23¹ MGM Resorts International 7.75% due 03/15/22¹ 4.63% due 09/01/26 Travelex Financing plc 8.00% due 08/01/18³ Wolverine World Wide, Inc. 5.00% due 08/01/18³ Total Consumer, Cyclical Industrial - 3.6% Navios Maritime Acquisition Corporation / Navios Acquisition Finance US, Inc. 8.13% due 11/15/21¹³ MasTec, Inc.	341,000 300,000 EUR 299,000 294,000 300,000 294,000 240,000 140,000 49,000 150,000 GBP 98,000	344,197 335,914 307,856 292,530 290,250 277,095 243,029 163,408 47,714 189,919 93,345 5,259,849

	Face	
CORPORATE BONDS ^{††} - 39.2% (continued)	Amount~	Value
Industrial - 3.6% (continued)		
TransDigm, Inc.		
6.50% due 07/15/24	227,000	\$ 228,419
Masco Corp.		
4.45% due 04/01/25 ¹	203,000	209,679
Xerium Technologies, Inc.		
9.50% due 08/15/21	196,000	197,960
Bombardier, Inc.		
6.13% due 01/15/23 ^{1,3}	166,000	163,095
Louisiana-Pacific Corp.		
4.88% due 09/15/24	49,000	49,000
Total Industrial		4,652,179
Technology - 3.5%		
Integrated Device Technology, Inc.		
0.88% due 11/15/22	885,000	944,737
Teradyne, Inc.		
1.25% due 12/15/23³	824,000	934,209
Qorvo, Inc.		
7.00% due 12/01/25 ^{1,2}	794,000	881,340
/eeco Instruments, Inc.		
2.70% due 01/15/23	665,000	653,363
Vestern Digital Corp.		
10.50% due 04/01/24 ^{1,2,3}	313,000	369,340
Seagate HDD Cayman		
4.88% due 06/01/27¹	343,000	322,907
First Data Corp.		
5.38% due 08/15/23 ^{1,3}	240,000	247,800
Nuance Communications, Inc.		
5.38% due 08/15/20 ^{1.3}	158,000	162,04
Total Technology		4,515,74
Financial - 2.9%		
Alliance Data Systems Corp.		
6.38% due 04/01/20 ^{1.2,3}	750,000	763,12
Forest City Realty Trust, Inc.		
4.25% due 08/15/18	616,000	700,31
Dana Financing Luxembourg Sarl		
6.50% due 06/01/26 ^{1,3}	504,000	534,33
*TRADE Financial Corp.		
4.63% due 09/15/23 ^{1,2}	466,000	478,678
Credit Acceptance Corp.		
7.38% due 03/15/23 ¹	427,000	440,262
CoreCivic, Inc.		
4.63% due 05/01/23 ¹	405,000	405,000
Radian Group, Inc.		
7.00% due 03/15/21	171,000	190,024
Ally Financial, Inc.		,
5.13% due 09/30/24 ¹²	165,000	169,901
Starwood Property Trust, Inc.		,
5.00% due 12/15/21 ³	49,000	49,919
Total Financial		3,731,555
Basic Materials - 2.6%		0,701,000
NOVA Chemicals Corp.		
5.25% due 08/01/23 ^{1,3}	400,000	415,500
5.00% due 05/01/25 ^{1,3}	411,000	413,055
Commercial Metals Co.	411,000	410,000
4.88% due 05/15/23¹	371,000	380,275
4.00 /s due 03/13/23	371,000	300,27
	Face	
	Amount	Value
CORPORATE BONDSU - 39.2% (continued)	Amount~	Value
	Amount~	Value
CORPORATE BONDS ¹¹ - 39.2% (continued) Sasic Materials - 2.6% (continued) Siret Quantum Minorale Ltd.	Amount~	Value
Basic Materials - 2.6% (continued) First Quantum Minerals Ltd.		
Basic Materials - 2.6% (continued) First Quantum Minerals Ltd. 7.00% due 02/15/21 ³	Amount~ 326,000	
Basic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7,00% due 02/15/21 ³ Blue Cube Spinco, Inc.	326,000	\$ 335,78
Basic Materials - 2.6% (continued) iïrst Quantum Minerals Ltd. 7.00% due 02/15/21³ Blue Cube Spinco, Inc. 10.00% due 10/15/25¹		\$ 335,78
Basic Materials - 2.6% (continued) First Quantum Minerals Ltd. 7.00% due 02/15/21³ Blue Cube Spinco, Inc. 10.00% due 10/15/25¹ FMG Resources August 2006 Pty Ltd.	326,000 250,000	\$ 335,78 303,75
Basic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.0% due 02/15/21³ Blue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³	326,000	\$ 335,78 303,75
Basic Materials - 2.6% (continued) First Quantum Minerals Ltd. 7.00% due 02/15/21 ³ Blue Cube Spinco, Inc. 10.00% due 10/15/25 ¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22 ¹³ Fronox Finance LLC	326,000 250,000 247,000	\$ 335,78/ 303,75/ 287,75/
Basic Materials - 2.6% (continued) First Quantum Minerals Ltd. 7.00% due 02/15/21³ Blue Cube Spinco, Inc. 10.00% due 10/15/25¹ FMG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ Fronox Finance LLC 7.50% due 03/15/22³	326,000 250,000	\$ 335,78 303,75 287,75
Basic Materials - 2.6% (continued) First Quantum Minerals Ltd. 7.00% due 02/15/21³ Blue Cube Spinco, Inc. 10.00% due 10/15/25¹ FMG Resources August 2006 Pty Ltd. 9.75% due 03/01/22³ Fronox Finance LLC 7.50% due 03/15/22³ FPC Group, Inc.	326,000 250,000 247,000 275,000	\$ 335,78 303,75 287,75 269,50
Rasic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ illue Cube Spinco, Inc. 10.00% due 10/15/25¹ fMG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ fronox Finance LLC 7.50% due 03/15/22³ PC Group, Inc. 8.75% due 12/15/20³	326,000 250,000 247,000	\$ 335,78 303,75 287,75 269,50
Basic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ Blue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ ronox Finance LLC 7.50% due 03/15/22³ PC Group, Inc. 8.75% due 12/15/20³ compass Minerals International, Inc.	326,000 250,000 247,000 275,000 293,000	\$ 335,78 303,75 287,75 269,50 265,16
Basic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ Blue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ ronox Finance LLC 7.50% due 03/15/22³ PC Group, Inc. 8.75% due 12/15/20³ Compass Minerals International, Inc. 4.88% due 07/15/24¹³	326,000 250,000 247,000 275,000	\$ 335,78 303,75 287,75 269,50 265,16
asic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ lue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ ronox Finance LLC 7.50% due 03/15/22³ PC Group, Inc. 8.75% due 12/15/20³ compass Minerals International, Inc. 4.88% due 07/15/24¹³ appi Papier Holding GmbH	326,000 250,000 247,000 275,000 293,000 228,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44
Assic Materials - 2.6% (continued) Irist Quantum Minerals Ltd. 7.00% due 02/15/21³ Idue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ Ironox Finance LLC 7.50% due 03/15/22³ PCC Group, Inc. 8.75% due 12/15/20³ Ironpass Minerals International, Inc. 4.88% due 07/15/24¹³ Ironpass Minerals International, Inc. 4.89% due 04/01/23³ Ironpass Minerals International, Inc. 4.89% due 04/01/23³ Ironpass Minerals International, Inc. 4.80% due 04/01/23³	326,000 250,000 247,000 275,000 293,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44
asic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ lue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ ronox Finance LLC 7.50% due 03/15/22³ PC Group, Inc. 8.75% due 12/15/20³ compass Minerals International, Inc. 4.88% due 07/15/24¹³ appi Papier Holding GmbH 4.00% due 04/01/23³ teel Dynamics, Inc.	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90
lasic Materials - 2.6% (continued) lirst Quantum Minerals Ltd. 7.00% due 02/15/21³ lue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ ronox Finance LLC 7.50% due 03/01/22²³ PC Group, Inc. 8.75% due 12/15/20³ ompass Minerals International, Inc. 4.88% due 07/15/24¹³ appi Papier Holding GmbH 4.00% due 04/01/23³ teel Dynamics, Inc. 5.00% due 04/15/26³	326,000 250,000 247,000 275,000 293,000 228,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90
Rasic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ iliue Cube Spinco, Inc. 10.00% due 10/15/25¹ flide Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ irinox Finance LLC 7.50% due 03/01/22²³ Flor Group, Inc. 8.75% due 03/15/22³ rompass Minerals International, Inc. 4.88% due 07/15/24¹³ sappi Papier Holding GmbH 4.00% due 04/01/23³ titeel Dynamics, Inc. 5.00% due 04/01/23³ tseel Dynamics, Inc. 5.00% due 12/15/26³ ts. Barbara Ltd.	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58
Assic Materials - 2.6% (continued) Irist Quantum Minerals Ltd. 7.00% due 02/15/21³ Idue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ Ironox Finance LLC 7.50% due 03/15/22³ PCC Group, Inc. 8.75% due 12/15/20³ Ironose Minerals International, Inc. 4.88% due 07/15/24¹³ Isappi Papier Holding GmbH 4.00% due 04/01/23³ Isappi Papier Holding GmbH 4.00% due 04/01/23³ Isappi Papier Holding SmbH 8.88% due 04/15/18¹³ Isabara Ltd. 8.88% due 04/15/18¹³	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58
tasic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ silue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹² ronox Finance LLC 7.50% due 03/01/22²³ PC Group, Inc. 8.75% due 12/15/20³ compass Minerals International, Inc. 4.88% due 12/15/24³ tappi Papier Holding GmbH 4.00% due 04/01/23³ titeel Dynamics, Inc. 5.00% due 12/15/26³ tt. Barbara Ltd. 8.88% due 04/15/18¹³ alaiser Aluminum Corp.	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58
tasic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7,00% due 02/15/21³ iliue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9,75% due 03/01/22¹³ ronox Finance LLC 7,50% due 03/15/22² PC Group, Inc. 8,75% due 12/15/20³ rompass Minerals International, Inc. 4,88% due 07/15/24¹³ appi Papier Holding GmbH 4,00% due 04/01/23³ titel Dynamics, Inc. 5,00% due 12/15/26³ tit. Barbara Ltd. 8,88% due 04/15/18¹³ aliaiser Aluminum Corp. 5,88% due 05/15/24	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58 78,32
tasic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7,00% due 02/15/21³ iliue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9,75% due 03/01/22¹³ ronox Finance LLC 7,50% due 03/15/22² PC Group, Inc. 8,75% due 12/15/20³ rompass Minerals International, Inc. 4,88% due 07/15/24¹³ appi Papier Holding GmbH 4,00% due 04/01/23³ titel Dynamics, Inc. 5,00% due 12/15/26³ tit. Barbara Ltd. 8,88% due 04/15/18¹³ aliaiser Aluminum Corp. 5,88% due 05/15/24	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58 78,32
asic Materials - 2.6% (continued) irst Quantum Minerals Ltd. 7.00% due 02/15/21³ lue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ ronox Finance LLC 7.50% due 03/15/22³ PC Group, Inc. 8.75% due 12/15/20³ ompass Minerals International, Inc. 4.88% due 07/15/24¹³ appi Papier Holding GmbH 4.00% due 04/01/23³ teel Dynamics, Inc. 5.00% due 12/15/26³ t. Barbara Ltd. 8.88% due 04/15/18¹³ aiser Aluminum Corp. 5.88% due 06/15/24 otal Basic Materials	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58 78,32
asic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ lue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ ronox Finance LLC 7.50% due 03/15/22³ PC Group, Inc. 8.75% due 12/15/20³ rompass Minerals International, Inc. 4.88% due 07/15/24¹³ appi Papier Holding GmbH 4.00% due 04/01/23³ teel Dynamics, Inc. 5.00% due 12/15/26³ t. Barbara Ltd. 8.88% due 04/15/18¹³ aiser Aluminum Corp. 5.88% due 04/15/24 otal Basic Materials ttilities - 0.1%	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000	\$ 335,76 303,75 287,75 269,50 265,16 223,44 188,90 80,56 78,32
tasic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ slue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ ronox Finance LLC 7.50% due 03/01/22²³ PC Group, Inc. 8.75% due 12/15/20³ sompass Minerals International, Inc. 4.88% due 07/15/24¹³ sappi Papier Holding GmbH 4.00% due 04/01/23³ steel Dynamics, Inc. 5.00% due 04/01/23³ steel Dynamics, Inc. 5.00% due 01/5/26³ st. Barbara Ltd. 8.88% due 04/51/82³ alaiser Aluminum Corp. 5.88% due 05/15/24 otal Basic Materials strillities - 0.1% lyney, Inc.	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000 76,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58 78,32 51,45 3,293,48
tasic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ idue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ ronox Finance LLC 7.50% due 03/15/22² PC Group, Inc. 8.75% due 12/15/20³ rompass Minerals International, Inc. 4.88% due 07/15/24¹³ appi Papier Holding GmbH 4.00% due 04/01/23³ dteel Dynamics, Inc. 5.00% due 12/15/26³ id. Barbara Ltd. 8.88% due 04/15/18¹³ aixiaser Aluminum Corp. 5.88% due 05/15/24 total Basic Materials littlities - 0.1% Pyropeyy, Inc. 8.00% due 01/15/25³	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58 78,32 51,45 3,293,48
Rasic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ Ridue Cube Spinco, Inc. 10.00% due 10/15/25¹ RMG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ Froncox Finance LLC 7.50% due 03/15/22³ PCC Group, Inc. 8.75% due 03/15/22³ PCC Group, Inc. 8.75% due 12/15/20³ Pompass Minerals International, Inc. 4.88% due 07/15/24¹³ Rappi Papier Holding GmbH 4.00% due 04/01/23³ Riteel Dynamics, Inc. 5.00% due 12/15/26³ R. Barbara Ltd. 8.88% due 04/15/18¹³ Asiaser Aluminum Corp. 5.88% due 04/15/24 Fotal Basic Materials Ritlities - 0.1% Poyneys, Inc. 8.00% due 01/15/25³ Fotal Corporate Bonds	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000 76,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58 78,32 51,45 3,293,48
Rasic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ Ritue Cube Spinco, Inc. 10.00% due 10/15/25¹ RMG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ Froncx Finance LLC 7.50% due 03/15/22³ FPC Group, Inc. 8.75% due 03/15/22³ Rompass Minerals International, Inc. 4.88% due 07/15/24¹³ Rappi Papier Holding GmbH 4.00% due 04/01/23³ Rottel Dynamics, Inc. 5.00% due 12/15/26³ Rits Barbara Ltd. 8.88% due 04/15/18¹³ Raiser Aluminum Corp. 5.88% due 04/15/24 Total Basic Materials Ritities - 0.1% Pynegy, Inc. 8.00% due 01/15/25³ Total Corporate Bonds (Cost \$49,098,626)	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000 76,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58 78,32 51,45 3,293,48
Basic Materials - 2.6% (continued) First Quantum Minerals Ltd. 7.0% due 02/15/21³ Blue Cube Spinco, Inc. 10.00% due 10/15/25¹ MG Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹³ Fronox Finance LLC 7.50% due 03/01/22¹³ Fronox Finance LLC 7.50% due 03/015/22³ Frod Group, Inc. 8.75% due 12/15/20³ Compass Minerals International, Inc. 4.88% due 07/15/24¹³ Sappl Papier Holding GmbH 4.00% due 04/01/23³ Steel Dynamics, Inc. 5.00% due 12/15/26³ St. Barbara Ltd. 8.88% due 04/15/18¹³ Asiaser Aluminum Corp. 5.88% due 05/15/24 Fotal Basic Materials Utilities - 0.1% Dynegy, Inc. 8.00% due 01/15/25³ Fotal Corporate Bonds (Cost \$40,908,626)	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000 76,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58 78,32 51,45 3,293,48
Rasic Materials - 2.6% (continued) irist Quantum Minerals Ltd. 7.00% due 02/15/21³ illue Cube Spinco, Inc. 10.00% due 10/15/25¹ illue Gube Spinco, Inc. 9.76% due 03/01/22¹³ ironox Finance LLC 7.50% due 03/01/22¹³ ironox Finance LLC 7.50% due 03/15/23³ ironox Finance LLC 8.76% due 03/15/23³ ironox Finance LLC 8.76% due 12/15/20³ ironox Finance LLC 8.76% due 12/15/20³ ironox Finance LLC 8.76% due 12/15/20³ ironox Finance LLC 8.76% due 04/15/24³ ironox Finance LLC 8.88% due 04/15/15/24 ironox Finance LLC 8.88% due 04/15/18¹³ ironox Finance LLC 8.88% due 04/15/15/24 ironox Finance LLC 8.88% due 05/15/24 ironox Finance LLC 8.88% due 05/15/24 ironox Finance LLC 8.88% due 05/15/24 ironox Finance LLC 8.88% due 07/15/25³ ironox Finance LLC 8.88% due 07/15/25	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000 76,000	\$ 335,78 303,75 287,75 269,50 265,16 223,44 188,90 80,58 78,32 51,45 3,293,48
Basic Materials - 2.6% (continued) First Quantum Minerals Ltd. 7.00% due 02/15/21³ Blue Cube Spinco, Inc. 10.00% due 10/15/25¹ Fronce Resources August 2006 Pty Ltd. 9.75% due 03/01/22¹ Fronce Finance LLC 7.50% due 03/15/22³ Fronce Finance LLC 7.50% due 03/15/22³ Fro Group, Inc. 8.75% due 12/15/20³ Compass Minerals International, Inc. 4.88% due 07/15/24¹³ Sappi Papier Holding GmbH 4.00% due 04/01/23³ Steel Dynamics, Inc. 5.00% due 12/15/26³ St. Barbara Ltd. 8.88% due 04/15/18¹³ Salse Aluminum Corp. 5.88% due 05/15/24 Fotal Basic Materials Utilities - 0.1% Dynegy, Inc. 8.00% due 01/15/25³ Fotal Corporate Bonds	326,000 250,000 247,000 275,000 293,000 228,000 165,000 EUR 79,000 76,000	

Consumer, Non-cyclical - 0.2%		
Sprint Industrial Holdings LLC		
11.25% due 11/14/19	350,000	185,500
Basic Materials - 0.1%		
Fortescue Resources August 2006 Pty Ltd.		
3.75% due 06/30/19	138,160	139,139
Total Senior Floating Rate Interests		
(Cost \$980,975)		877,177
	Contracts (100 shares per contract)	Value
PUT OPTIONS PURCHASED ¹⁷ - 0.0%**	Contracts (100 shares per contract)	Value
PUT OPTIONS PURCHASED ^{II.*} - 0.0%** Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00	•	Value 8,543
	per contract)	
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00	per contract)	
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00 Total Put Options Purchased	per contract)	8,543

CALL OPTIONS WRITTEN ^{†,*} - 0.0%**		
LyondellBasell Industries N.V. Expiring March 2017 with strike price of \$97.50	34	(4,675)
Total Call Options Written		
(Premiums received \$7,084)		(4,675)
Other Assets & Liabilities, net - (39.7)%		(50,916,715)
Total Not Assats - 100.0%		¢ 128 222 250

- The face amount is denominated in U.S. Dollars, unless otherwise noted.
- Non-income producing security.
- ** Less than 0.1%
- Value determined based on Level 1 inputs See Note 1.
- † †† Value determined based on Level 2 inputs — See Note 1.
- All or a portion of these securities have been physically segregated or earmarked in connection with borrowings. As of January 31, 2017, the total value of the positions segregated was \$83,901,123.
- 2
- A portion of the security has been rehypothecated in connection with the Fund's revolving credit agreement. \$34,669,089 in aggregate has been rehypothecated.

 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) liquid securities is 3 \$34,376,590 (cost \$33,966,041), or 26.8% of total net assets.
- Perpetual maturity.
- Rate indicated is the 7-day yield as of January 31, 2017.
- 6 7 Zero coupon rate security.
- Security is a step up/step down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity.
- All or a portion of this security represents cover for outstanding written options. As of January 31, 2017, the total value of the positions segregated was \$317,118.
- Security becomes an accreting bond after March 1, 2018, with a 2.00% principal accretion rate.
- 9 10 Security is an accreting bond until December 15, 2017, with a 4.00% principal accretion rate, and then accretes at a 2.00% principal accretion rate until maturity. Variable rate security. The rate indicated is the rate effective as of January 31, 2017.
- 11

A.G. Stock Corporation Limited Liability Company B.V.

CAD Canadian Dollar Swiss Franc Euro British Pound **EUR** GBP GmbH Limited Liability HKD Hong Kong Dollar .IPY Jananese Yen

Publicly Traded Company N.V. Public Limited Company plc . Pty Proprietary

S.A. Corporation

Publicly Traded Company SAB de CV SpA Limited Share Company

See Sector Classification in Supplemental Information section.

The following table summarizes the inputs used to value the Fund's investments at January 31, 2017 (See Note 1 in the Notes to Schedule of Investments):

	Level 1 Quoted	Level 2 Significant	Level 3 Significant	
	Prices	Observable Inputs	Unobservable Inputs	Total
Assets				
Common Stocks	\$ 11,721,143	\$ —	\$ —	\$ 11,721,143
Convertible Preferred Stocks	11,413,874	_	_	11,413,874
Short Term Investments	15,182,448	_	_	15,182,448
Convertible Bonds	_	89,776,790	_	89,776,790

Other Information (unaudited)

Corporate Bonds	_	50,163,665	_	50,163,665
Senior Floating Rate Interests	_	877,177	_	877,177
Put Options Purchased	8,543	_	_	8,543
Forward Foreign Currency Exchange Contracts*	_	90,753	_	90,753
Total Assets	\$ 38,326,008	\$ 140,908,385	\$ _	\$ 179,234,393
Liabilities				
Call Options Written	\$ 4,675	\$ _	\$ _	\$ 4,675
Forward Foreign Currency Exchange Contracts*	_	507,306	_	507,306
Unfunded Commitments	_	432,835	_	432,835
Total Liabilities	\$ 4,675	\$ 940,141	\$ _	\$ 944,816

^{*} These amounts are reported as unrealized gain/(loss) as of January 31, 2017.

Please refer to the detailed portfolio for the breakdown of investment type by industry category.

The Fund did not hold any Level 3 securities during the period ended January 31, 2017.

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.

For the period ended January 31, 2017, there were no transfers between levels.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

January 31, 2017

For information on the Advent/Claymore Enhanced Growth & Income 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.

Note 1 - Accounting Policies:

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

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

Equity securities listed on an exchange are valued at the last reported sale price on the primary exchange on which they are traded. Equity securities traded on an exchange or not net over-the counter market and for which there are no transactions on a given day are valued at the mean of the closing bid and ask prices. Securities traded on NASDAQ are valued at the NASDAQ official Closing Price. Equity securities not listed on a securities exchange or NASDAQ are valued at the mean of the closing bid and ask prices. Debt securities are valued by independent pricing services or dealers using the mean of the closing bid and ask prices for such securities or, if such prices are not available, at prices for securities of comparable maturity, quality and type. If sufficient market activity is limited or does not exist, the pricing providers or broker-dealers may utilize proprietary valuation models which consider market characteristics such as benchmark yield curves, option-adjusted spreads, credit spreads, estimated default rates, coupon rates, anticipated liming of principal repayments, underlying collateral, or other unique security features in order to estimate relevant cash flows, which are then discounted to calculate a security's fair value. Exchange traded funds and listed closed-end funds are valued at the last sale price or official closing price on the exchange where the security is principally traded. Exchange-traded options are valued at the closing price, if traded that day. If not traded, they are valued at the mean of the bid and ask prices on the primary exchange on which they are traded. Futures contracts are valued using the settlement price established each day on the exchange on which they are traded. The value of OTC swap agreements entered into by the Fund is accounted for using the unrealized gain or loss on the agreements that is determined by marking the agreements to the last quoted value provided by an independent pricing service. Swaps are valued daily by independent pricing services or de

For those securities where quotations or prices are not available, the valuations are determined in accordance with procedures established in good faith by management and approved by the Board of Trustees. A valuation committee consisting of representatives from investment management, fund administration, legal and compliance is responsible for the oversight of the valuation process of the Fund and convenes monthly, or more frequently as needed. The valuation committee reviews monthly Level 3 fair valued securities methodology, price overrides, broker quoted securities, price source changes, illiquid securities, unchanged priced securities, price challenges, fair valued securities and methodologies of all Level 3 fair valued securities are presented to the Fund's Board of Trustees.

Valuations in accordance with these procedures are intended to reflect each security's (or asset's) fair value. Such fair value is the amount that the Fund might reasonably expect to receive for the security (or asset) upon its current

sale. Each such determination is based on a consideration of all relevant factors, which are likely to vary from one security to another. Examples of such factors may include, but are not limited to market prices; sale 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 analysis. There were no securities fair valued in accordance with such procedures established by the Board of Trustees as of January 31, 2017.

GAAP requires disclosure of fair valuation measurements as of each measurement date. In compliance with GAAP, the Fund follows a fair value hierarchy that distinguishes between market data obtained from independent sources (observable inputs) and the Fund's own market assumptions (unobservable inputs). These inputs are used in determining the value of the Fund's investments and summarized in the following fair value hierarchy:

Level 1 - quoted prices in active markets for identical securities

 $Level\ 2-quoted\ prices\ in\ inactive\ markets\ or\ other\ significant\ observable\ inputs\ (e.g.\ quoted\ prices\ for\ similar\ securities;\ interest\ rates;\ prepayment\ speed;\ credit\ risk;\ yield\ curves)$

Level 3 - significant unobservable inputs (e.g. discounted cash flow analysis; non-market based methods used to determine fair value)

Observable inputs are those based upon market data obtained from independent sources, and unobservable inputs reflect the Fund's own assumptions based on the best information available. A financial instrument's level within the fair value hierarchy is based on the lowest level of any input both individually and in aggregate that is significant to the fair value measurement. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The following are certain inputs and techniques that are generally utilized to evaluate how to classify each major type of investment in accordance with GAAP.

Equity Securities (Common and Preferred Stock) – Equity securities traded in active markets where market quotations are readily available are categorized as Level 1. Equity securities traded in inactive markets and certain foreign equities are valued using inputs which include broker quotes, prices of securities closely related where the security held is not trading but the related security is trading, and evaluated price quotes received from independent pricing providers. To the extent that these inputs are observable, such securities are categorized as Level 2. To the extent that these inputs are unobservable, such securities are categorized as Level 3.

Convertible Bonds & Notes — Convertible bonds and notes are valued by independent pricing providers who employ matrix pricing models utilizing various inputs such as market prices, broker quotes, prices of securities with comparable maturities and qualities, and closing prices of corresponding underlying securities. To the extent that these inputs are observable, such securities are categorized as Level 2. To the extent that these inputs are unobservable, such securities are categorized as Level 3.

Corporate Bonds & Notes – Corporate bonds and notes are valued by independent pricing providers who employ matrix pricing models utilizing various inputs such as market prices, broker quotes, and prices of securities with comparable maturities and qualities, and closing prices of corresponding underlying securities. To the extent that these inputs are observable, such securities are categorized as Level 2. To the extent that these inputs are unobservable, such securities are categorized as Level 3.

Listed derivatives that are actively traded are valued based on quoted prices from the exchange and categorized in Level 1 of the fair value hierarchy. Over-the-counter (OTC) derivative contracts including forward foreign currency exchange contracts, away contracts, and option contracts derive their value from underlying asset prices, indices, reference rates, and other inputs. Depending on the product and terms of the transaction, the fair value of the OTC derivative products can be modeled taking into account the counterparties' creditworthiness and using a series of techniques, including simulation models. Many pricing models do not entail material subjectivity because the methodologies employed do not necessitate significant judgments, and the pricing inputs are observed from actively quoted markets. These OTC derivatives are categorized within Level 2 of the fair value hierarchy.

Note 2 – Federal Income Taxes:
As of January 31, 2017, the cost and related gross unrealized appreciation and depreciation on investments for tax purposes, excluding written options, forward foreign currency exchange contracts and foreign currency translations are as follows:

Cost of			Net Tax	Net Tax Unrealized
Investments	Gross Tax	Gross Tax	Unrealized	Depreciation
for Tax	Unrealized	Unrealized	Appreciation	on Derivatives and
Purposes	Appreciation	Depreciation	on Investments	Foreign Currency
\$175,206,266	\$9,659,205	\$(5,721,831)	\$3,937,374	\$(414,144)

Note 3- Forward Foreign Currency Exchange Contracts:

As of January 31, 2017, the following forward foreign currency exchange contracts were outstanding:

						et Unrealized Appreciation
Contracts to Sell		Counterparty	Settlement Date	Settlement Value	Value as of 1/31/2017	(Depreciation)
CAD	3,693,235					
for USD	2,815,180	The Bank of New York Mellon	3/14/2017	\$ 2,815,180	\$ 2,833,948	\$ (18,768)
CAD	795,000					
for USD	605,991	The Bank of New York Mellon	3/14/2017	605,991	610,031	(4,040)
CHF	1,344,000					
for USD	1,330,166	The Bank of New York Mellon	3/14/2017	1,330,166	1,365,353	(35,187)
EUR	715,000					
for USD	762,190	The Bank of New York Mellon	3/14/2017	762,190	774,055	(11,865)
EUR	11,565,000					
for USD	12,328,290	The Bank of New York Mellon	3/14/2017	12,328,290	12,520,206	(191,916)
EUR	100,000					
for USD	107,049	The Bank of New York Mellon	3/14/2017	107,049	108,259	(1,210)
EUR	2,360,000					
for USD	2,515,760	The Bank of New York Mellon	3/14/2017	2,515,760	2,554,923	(39,163)
EUR	82,000					
for USD	87,314	The Bank of New York Mellon	3/14/2017	87,314	88,772	(1,458)
GBP	147,542					
for USD	187,061	The Bank of New York Mellon	3/14/2017	187,061	185,787	1,274
GBP	1,028,750			·		
for USD	1,304,300	The Bank of New York Mellon	3/14/2017	1,304,300	1,295,415	8,885
GBP	872,000					
for USD	1,105,565	The Bank of New York Mellon	3/14/2017	1,105,565	1,098,033	7,532
JPY	660,983,000					
for USD	5,746,279	The Bank of New York Mellon	3/14/2017	5,746,279	5.879.876	(133,597)
JPY	42,000,000					(, ,
for USD	366,300	The Bank of New York Mellon	3/14/2017	366,300	373,617	(7,317)
JPY	32,000,000				,	(:,+)
for USD	272,556	The Bank of New York Mellon	3/14/2017	272,556	284,661	(12,105)
JPY	31,000,000			4	. ,	(, ,
for USD	264,455	The Bank of New York Mellon	3/14/2017	264,455	275,765	(11,310)
JPY	64,000,000	The Bank of New Tork Mondil	3/14/2017	204,400	213,163	(11,510)
for USD	548,337	The Bank of New York Mellon	3/14/2017	548,337	569.322	(20,985)
JPY	51,575,000	The Bank of New Tork Mondiff	3/14/2017	3-10,337	303,322	(20,300)
for USD	51,575,000	The Bank of New York Mellon	3/14/2017	448.369	458.793	(10,424)
TWD		THE DATIK OF IVEW TORK INICION	3/14/2017	440,309	458,793	(10,424)
for USD	17,600,000 554,156	The Bank of New York Mellon	3/14/2017	554,156	562,117	(7,961)
เบเ บอป	JJ4,15b	THE DATIK OF INEW TORK INTERIOR	3/14/2017	554,156	502,117	(489,615)

							N	et Unrealized App	oreciation
Contracts to Buy		Counterparty	Settlement Date	Settle	ement Value	Value as	of 1/31/2017	(Depreciation	on)
CAD	645,000								
for USD	487,289	The Bank of New York Mellon	3/14/2017	\$	487,289	\$	494,931	\$	7,642
CHF	215,000								
for USD	212,253	The Bank of New York Mellon	3/14/2017		212,253		218,415		6,162
CHF	62,000								
for USD	61,244	The Bank of New York Mellon	3/14/2017		61,244		62,985		1,741
CHF	115,000								
for USD	112,842	The Bank of New York Mellon	3/14/2017		112,842		116,827		3,985
EUR	880,000								
for USD	931,850	The Bank of New York Mellon	3/14/2017		931,850		952,683		20,833
EUR	355,000								
for USD	373,433	The Bank of New York Mellon	3/14/2017		373,433		384,321		10,888
EUR	530,000								
for USD	568,793	The Bank of New York Mellon	3/14/2017		568,793		573,775		4,982
GBP	311,000								
for USD	384,660	The Bank of New York Mellon	3/14/2017		384,660		391,615		6,955
TWD	17,600,000								
for USD	552,243	The Bank of New York Mellon	3/14/2017		552,243		562,117		9,874
									73,062
		Total unrealized depreciation on forward foreign currency exchange contracts						\$	(416,553)

Note 4 – Loan Commitments:
As of January 31, 2017, the Fund had the following unfunded loan commitments which could be extended at the option of the borrower:

Borrower	Maturity Date	Face Amount	Value
PetSmart, Inc.	03/10/22	\$437,000	\$432,835

SUPPLEMENTAL INFORMATION (Unaudited)
January 31, 2017

Sector Classification

Information in the "Schedule of Investments" is categorized by sectors using sector-level classifications used by the Bloomberg Industry Classification System, a widely recognized industry classification system provider. In the Fund's registration statement, the Fund has investment policies relating to concentration in specific industries. For purposes of these investment policies, the Fund usually classification system providers such as Bloomberg Industry Classification System, Global Industry Classification Standards and Barclays Global Classification Scheme.

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 on 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.

Advent/Claymore Enhanced Growth & Income Fund

/s/ Tracy V. Maitland

Tracy V. Maitland President and Chief Executive Officer

Date: March 27, 2017

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.

/s/ Tracy V. Maitland

Tracy V. Maitland

President and Chief Executive Officer

Date: March 27, 2017

/s/ Robert White By:

Robert White

Treasurer and Chief Financial Officer

Date: March 27, 2017

CERTIFICATIONS

I, Tracy V. Maitland, certify that:

- 1. I have reviewed this report on Form N-Q of Advent/Claymore Enhanced Growth & Income 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: March 27, 2017	
	/s/ Tracy V. Maitland
	Tracy V. Maitland
	President and Chief Executive Officer

CERTIFICATIONS

I. Robert White, certify that:

- 1. I have reviewed this report on Form N-Q of Advent/Claymore Enhanced Growth & Income 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: March 27, 2017

/s/ Robert White Robert White Treasurer and