UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number	811-21982
	Guggenheim Strategic Opportunities Fund
	(Exact name of registrant as specified in charter)
	227 West Monroe Street, Chicago, IL 60606
	(Address of principal executive offices) (Zip code)
	Amy J. Lee
	227 West Monroe Street, Chicago, IL 60606
	(Name and address of agent for service)
Registrant's telephone number, including area code: (312) 827-0100	
Date of fiscal year end: May 31 Date of reporting period: June 1, 2017 – August 31, 2017	

	Shares	Vali
OMMON STOCKS† - 0.4%		
nergy - 0.3% andRidge Energy, Inc. ^{∵7}	41,086 \$	707,5
pproach Resources, Inc.	112,884	313,8
tan Energy LLC ^{3,7}	9,603	28,8
tal Energy		1,050,1
chnology - 0.1% pect Software Parent, Inc. 1111,123	40,745	419,6
pect Software Parent, Inc. http://doi.org/10.1001/10.1	15,032	154,8
ik Technologies, Inc. A*:ttt:1.2	56	60,7
ik Technologies, Inc. B ^{*,+++,1,2}	13,812	13,5
ik Technologies, Inc. 144.1	3,600	
tal Technology		648,8
mmunications - 0.0%	44.400	70.4
engage Learning Acquisitions, Inc.*++ ensumer, Non-cyclical - 0.0%	11,126	76,4
rgus Group International Equity, Inc.*†††.123	13,409	19,9
ustrial – 0.00%	10,100	10,
rey International, Inc.:ttt:12	6	
tal Common Stocks		
Cost \$2,797,900)		1,795,
EFERRED STOCKS† - 1.3%		
nancial - 0.9% rgan Stanley 5.85% ^{4,5}	110,000	2,999,
plic Storage 5.40% ⁵	42,000	1,107,
al Financial		4,107,
ustrial - 0.3%		.,,
ispan Corp.		
38% due 04/30/19 ^{1,7}	52,750	1,359
al Industrial		1,359
vernment - 0.1% iBank FCB 6.88% ^{4.5,7}	4,000	440
IBANK FOB 0.88% **** Ial Preferred Stocks	4,000	440
Cost \$5,434,779)		5,907
RRANTS** - 0.0%		-,
nstock Resources, Inc.		
xpiring 09/06/18	3,575	22
al Warrants		
Cost \$13,658)		22,
INEY MARKET FUND¹ - 2.3% Byfus Treasury Securities Cash Management Fund - Institutional Class 0.87%¹6	10,251,050	10,251,
tal Money Market Fund	10,201,000	10,201,
Cost \$10,251,050)		10,251
NIOR FLOATING RATE INTERESTS ^{††,4} - 42.7% ustrial - 10.4% EA Parent, Inc.	Amount~	Va
		2.000
i./4% (1 Month LIBOR + 550 bps) due 03/02/23	2,683,125 \$	2,000,
vanced Integration Technology LP		
vanced Integration Technology LP .99% (1 Month LIBOR + 475 bps) due 04/03/23	2,683,125 \$ 2,536,144	
5.74% (1 Month LIBOR + 550 bps) due 03/02/23 vanced Integration Technology LP 5.79% (1 Month LIBOR + 475 bps) due 04/03/23 on Science & Technology Corp. 5.74% (1 Month LIBOR + 450 bps) due 08/19/21	2,536,144 2,450,000	2,485, 2,445,
vanced Integration Technology LP i.99% (1 Month LIBOR + 475 bps) due 04/03/23 on Science & Technology Corp.	2,536,144 2,450,000 Face	2,485, 2,445,
vanced Integration Technology LP .99% (1 Month LIBOR + 475 bps) due 04/03/23 in Science & Technology Corp. .74% (1 Month LIBOR + 450 bps) due 08/19/21	2,536,144 2,450,000	2,485
ranced Integration Technology LP .99% (1 Month LIBOR + 475 bps) due 04/03/23 on Science & Technology Corp.	2,536,144 2,450,000 Face	2,485, 2,445,
anced Integration Technology LP 99% (1 Month LIBOR + 475 bps) due 04/03/23 n Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 NIOR FLOATING RATE INTERESTS*** - 42.7% (continued) ustrial - 10.4% (continued) nair Parent, Inc.	2,536,144 2,450,000 Face Amount~	2,485 2,445 V a
anced Integration Technology LP 99% (1 Month LIBOR + 475 bps) due 04/03/23 n Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 ### INTERESTS** - 42.7% (continued) ustrial - 10.4% (continued) nair Parent, Inc. 06% (3 Month LIBOR + 475 bps) due 09/08/23*	2,536,144 2,450,000 Face	2,485 2,445
anced Integration Technology LP 39 Science & Technology Corp. 74% (1 Month LIBOR + 475 bps) due 04/03/23 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IIOR FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued) Istrial - 10.4% (continued) air Parent, Inc. 06% (3 Month LIBOR + 475 bps) due 09/08/23¹ rican Bath Group LLC	2,536,144 2,450,000 Face Amount~ 2,380,994	2,485 2,445 V . 2,357
anced Integration Technology LP 99% (1 Month LIBOR + 475 bps) due 04/03/23 n 5 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 INTERESTS** - 42.7% (continued) ustrial - 10.4% (continued) nair Parent, Inc.	2,536,144 2,450,000 Face Amount~	2,485 2,445 V : 2,357
anced Integration Technology LP 99% (1 Month LIBOR + 475 bps) due 04/03/23 n Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IIOR FLOATING RATE INTERESTS*1** - 42.7% (continued) Istrial - 10.4% (continued) Isir Parent, Inc. 06% (3 Month LIBOR + 475 bps) due 09/08/23* Irican Bath Group LLC 55% (3 Month LIBOR + 525 bps) due 09/30/23 8 D istribution, Inc. 1.05% (3 Month LIBOR + 875 bps) due 02/24/23	2,536,144 2,450,000 Face Amount~ 2,380,994	2,485 2,445 V: 2,357 2,178
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 8 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Istrial - 10.4% (continued) air Parent, Inc. 36% (3 Month LIBOR + 475 bps) due 09/08/23* rrican Bath Group LLC 55% (3 Month LIBOR + 525 bps) due 09/30/23 i Distribution, Inc. 1.05% (3 Month LIBOR + 875 bps) due 02/24/23 elport Finance	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000	2,485 2,445 V. 2,357 2,178 2,075
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 1 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IIOR FLOATING RATE INTERESTS††,4 - 42.7% (continued) Istrial - 10.4% (continued) Iair Parent, Inc. 106% (3 Month LIBOR + 475 bps) due 09/08/23† Irrican Bath Group LLC 55% (3 Month LIBOR + 525 bps) due 09/30/23 I Distribution, Inc. 1.05% (3 Month LIBOR + 875 bps) due 02/24/23 Ielport Finance 106% (3 Month LIBOR + 275 bps) due 09/02/21	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972	2,485 2,445 V. 2,357 2,178 2,075
anced Integration Technology LP 39 Science & Technology Corp. 74% (1 Month LIBOR + 475 bps) due 08/19/21 IIOR FLOATING RATE INTERESTS** - 42.7% (continued) Istrial - 10.4% (continued) air Parent, Inc. 06% (3 Month LIBOR + 475 bps) due 09/08/23* rican Bath Group LLC 55% (3 Month LIBOR + 525 bps) due 09/30/23 tillostribution, Inc. 1.05% (3 Month LIBOR + 875 bps) due 09/24/23 elport Finance 06% (3 Month LIBOR + 275 bps) due 09/02/21 scendia Holdings, Inc.	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000	2,485 2,445 V: 2,357 2,178 2,075 2,048
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Inced Integration Technology LP 19% (1 Month LIBOR + 475 bps) due 04/03/23 Science & Technology Corp. 14% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued) strial - 10.4% (continued) air Parent, Inc. 106/10 (3 Month LIBOR + 475 bps) due 09/08/23¹ rican Bath Group LLC 15% (3 Month LIBOR + 525 bps) due 09/30/23 Distribution, Inc. 105% (3 Month LIBOR + 875 bps) due 09/24/23 elport Finance 106% (3 Month LIBOR + 275 bps) due 09/02/21 scendia Holdings, Inc. 14% (1 Month LIBOR + 400 bps) due 05/30/24 ricen Print Solutions LLC 15% (3 Month LIBOR + 475 bps) due 06/21/22	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807	2,485 2,445 V: 2,357 2,178 2,075 2,048
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 8 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Istrial - 10.4% (continued) air Parent, Inc. 10% (3 Month LIBOR + 475 bps) due 09/08/23* rican Bath Group LLC 55% (3 Month LIBOR + 525 bps) due 09/30/23 Distribution, Inc. 1.05% (3 Month LIBOR + 875 bps) due 09/24/23 elport Finance 10% (3 Month LIBOR + 275 bps) due 09/02/21 sscendia Holdings, Inc. 24% (1 Month LIBOR + 400 bps) due 05/30/24 gine Print Solutions LLC 05% (3 Month LIBOR + 475 bps) due 06/21/22 lan / Arcade	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000	2,485 V: 2,357 2,178 2,075 2,048 2,010 1,995
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued) Istrial - 10.4% (continued) air Parent, Inc. 10% (3 Month LIBOR + 475 bps) due 09/08/23¹ rican Bath Group LLC 55% (3 Month LIBOR + 525 bps) due 09/30/23 Distribution, Inc. 10.5% (3 Month LIBOR + 875 bps) due 09/24/23 elport Finance 10% (3 Month LIBOR + 275 bps) due 09/02/21 scendia Holdings, Inc. 24% (1 Month LIBOR + 400 bps) due 05/30/24 ine Print Solutions LLC 15% (3 Month LIBOR + 475 bps) due 06/21/22 lain / Arcade 19% (1 Month LIBOR + 475 bps) due 09/23/21	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000	2,485 2,445 V 2,357 2,178 2,076 2,046 2,010 1,996
Inced Integration Technology LP 19% (1 Month LIBOR + 475 bps) due 04/03/23 Science & Technology Corp. 14% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS** - 42.7% (continued) strial - 10.4% (continued) air Parent, Inc. 16% (3 Month LIBOR + 475 bps) due 09/08/23* rican Bath Group LLC 16% (3 Month LIBOR + 525 bps) due 09/30/23 Distribution, Inc. 10.5% (3 Month LIBOR + 875 bps) due 09/24/23 elport Finance 16% (3 Month LIBOR + 275 bps) due 09/02/21 scendia Holdings, Inc. 16% (1 Month LIBOR + 275 bps) due 09/02/21 scendia Holdings, Inc. 16% (1 Month LIBOR + 400 bps) due 05/30/24 pine Print Solutions LLC 15% (3 Month LIBOR + 475 bps) due 06/21/22 Ian / Arcade 19% (1 Month LIBOR + 475 bps) due 09/23/21 Bidco (Morrison Utility) 18% (3 Month LIBOR + 475 bps) due 09/20/23*	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000	2,485 2,445 V 2,357 2,176 2,046 2,040 1,995 1,941
Inced Integration Technology LP 198 (1 Month LIBOR + 475 bps) due 04/03/23 18 Science & Technology Corp. 18 (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS** - 42.7% (continued) 18 strial - 10.4% (continued) 18 air Parent, Inc. 18 (3 Month LIBOR + 475 bps) due 09/08/23* 18 rican Bath Group LLC 18 Month LIBOR + 525 bps) due 09/30/23 19 Distribution, Inc. 18 (3 Month LIBOR + 875 bps) due 09/30/23 19 Distribution, Inc. 18 (3 Month LIBOR + 875 bps) due 09/24/23 19 plort Finance 18 (3 Month LIBOR + 275 bps) due 09/02/21 18 scendia Holdings, Inc. 18 (4 Month LIBOR + 400 bps) due 05/30/24 18 ince Print Solutions LLC 18 (3 Month LIBOR + 475 bps) due 06/21/22 18 lan / Arcade 19 (1 Month LIBOR + 475 bps) due 09/23/21 18 idea (Morrison Utility) 18 idea (Morrison Utility) 19 Corp Kindercare	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,954,837 GBP 1,400,000	2,485 2,445 V 2,357 2,176 2,076 2,046 2,010 1,996 1,941
anced Integration Technology LP 39% (I Month LIBOR + 475 bps) due 04/03/23 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued) Ior air Parent, Inc. 10-10% (continued) air Parent, Inc. 10-10% (3 Month LIBOR + 475 bps) due 09/08/23¹ rican Bath Group LLC 105% (3 Month LIBOR + 525 bps) due 09/30/23 Distribution, Inc. 10.5% (3 Month LIBOR + 875 bps) due 09/24/23 elport Finance 10-10% (3 Month LIBOR + 275 bps) due 09/02/21 scendia Holdings, Inc. 24% (1 Month LIBOR + 400 bps) due 05/30/24 gine Print Solutions LLC 105% (3 Month LIBOR + 475 bps) due 06/21/22 lan / Arcade 109% (1 Month LIBOR + 475 bps) due 09/23/21 Bidco (Morrison Utility) 108% (3 Month LIBOR + 500 bps) due 09/20/23¹ 109 G Corp Kindercare 105% (3 Month LIBOR + 500 bps) due 09/20/23¹ 109 G Corp Kindercare 105% (3 Month LIBOR + 375 bps) due 08/12/22	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,954,837	2,485 2,445 V 2,357 2,178 2,075 2,046 2,010 1,995 1,941
Inced Integration Technology LP 1976 (1 Month LIBOR + 475 bps) due 04/03/23 198 (2 Month LIBOR + 475 bps) due 08/19/21 109	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143	2,485 V 2,357 2,178 2,075 2,046 2,010 1,996 1,941 1,810 1,386
inced Integration Technology LP 1996 (1 Month LIBOR + 475 bps) due 04/03/23 19 Science & Technology Corp. 14% (1 Month LIBOR + 450 bps) due 08/19/21 10	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,954,837 GBP 1,400,000	2,485 2,445 V: 2,357 2,178 2,075 2,048 2,010 1,996 1,941 1,810 1,386
Inced Integration Technology LP 199% (1 Month LIBOR + 475 bps) due 04/03/23 1 Science & Technology Corp. 14% (1 Month LIBOR + 450 bps) due 08/19/21 10R FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued) 10R FLOATING RATE INTERESTS INTERESTS ^{11,4} - 42.7% (continued) 10R FLOATING RATE INTERESTS I	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143	2,485 2,445 V: 2,357 2,178 2,075 2,048 2,010 1,995 1,941 1,810 1,386
Inced Integration Technology LP 19% (1 Month LIBOR + 475 bps) due 04/03/23 Science & Technology Corp. 14% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS*** - 42.7% (continued) strial - 10.4% (continued) air Parent, Inc. 16% (3 Month LIBOR + 475 bps) due 09/08/23** rican Bath Group LLC 15% (3 Month LIBOR + 525 bps) due 09/30/23 Distribution, Inc. 15% (3 Month LIBOR + 875 bps) due 09/22/4/23 alport Finance 16% (3 Month LIBOR + 275 bps) due 09/02/21 scendia Holdings, Inc. 14% (1 Month LIBOR + 400 bps) due 05/30/24 ine Print Solutions LLC 15% (3 Month LIBOR + 475 bps) due 06/21/22 Ian / Arcade 19% (1 Month LIBOR + 475 bps) due 09/23/21 Bidco (Morrison Utility) 18% (3 Month LIBOR + 375 bps) due 09/20/23** 19% (1 Month LIBOR + 375 bps) due 08/12/22 198% (3 Month LIBOR + 375 bps) due 08/12/22 198% (3 Month LIBOR + 375 bps) due 08/12/22 198% (3 Month LIBOR + 600 bps) due 08/12/22 198% (1 Month LIBOR + 600 bps) due 08/12/21 1987 (3 Month LIBOR + 650 bps) due 08/12/21 1987 (3 Month LIBOR + 650 bps) due 08/12/21 1988 (3 Month LIBOR + 650 bps) due 08/12/21 1988 (3 Month LIBOR + 650 bps) due 08/12/21 1989 (1 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21 1980 (3 Month LIBOR + 650 bps) due 08/12/21	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250	2,485 2,445 Vi 2,357 2,178 2,075 2,048 2,010 1,995 1,941 1,810 1,386 1,360 1,245
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS¹¹⁴ - 42.7% (continued) Ior FLOATING RATE INTERESTS¹¹⁴ - 42.7% (continued) Ior Parent, Inc. Ior All Month LIBOR + 475 bps) due 09/08/23¹ Irican Bath Group LLC Ior All Month LIBOR + 525 bps) due 09/30/23 I Distribution, Inc. Ior All Month LIBOR + 575 bps) due 09/24/23 Ielport Finance Ior All Month LIBOR + 275 bps) due 09/02/21 Ior All Month LIBOR + 475 bps) due 09/02/21 Ior All Month LIBOR + 400 bps) due 05/30/24 Injine Print Solutions LLC Ior All Month LIBOR + 475 bps) due 06/21/22 Ian / Arcade Ior All Month LIBOR + 475 bps) due 09/23/21 Ior Corp Kindercare Ior Corp Kindercare Ior Corp Kindercare Ior Month LIBOR + 600 bps) due 08/12/22 Ioral Technical Ior Corp Kindercare Ior Month LIBOR + 600 bps) due 08/12/22 Ioral Technical Ior Corp Kindercare Ior Month LIBOR + 600 bps) due 08/12/21 Index Month LIBOR + 600 bps) due 08/12/22 Ioral Technical Ior Corp Kindercare Ior Corp Kin	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061	2,485 2,445 Va
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 3 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS*** - 42.7% (continued) Instrial - 10.4% (continued) air Parent, Inc. 36% (3 Month LIBOR + 475 bps) due 09/08/23* rican Bath Group LLC 35% (3 Month LIBOR + 525 bps) due 09/30/23 Distribution, Inc. 305% (3 Month LIBOR + 875 bps) due 09/30/23 Distribution, Inc. 305% (3 Month LIBOR + 875 bps) due 09/24/23 alejont Finance 36% (3 Month LIBOR + 275 bps) due 09/02/21 scendia Holdings, Inc. 24% (1 Month LIBOR + 400 bps) due 05/30/24 jine Print Solutions LLC 35% (3 Month LIBOR + 475 bps) due 06/21/22 lain / Arcade 39% (1 Month LIBOR + 475 bps) due 09/23/21 Bidco (Morrison Utility) 88% (3 Month LIBOR + 500 bps) due 09/20/23* ang Corp Kindercare 35% (3 Month LIBOR + 500 bps) due 08/12/22 nand Technical 23% (1 Month LIBOR + 600 bps) due 06/12/21* Hardware Holdings 30% (3 Month LIBOR + 650 bps) due 06/12/21* Hardware Holdings 30% (3 Month LIBOR + 650 bps) due 03/30/20* 31* 327% (3 Month LIBOR + 475 bps) due 03/30/20* 31* 37% (3 Month LIBOR + 475 bps) due 06/01/23* 31* 31* 328* 329* 329* 33* 34* 35* 35* 36* 36* 36* 36* 36* 36* 36* 36* 36* 36	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250 1,250,000	2,485 2,445 V: 2,357 2,178 2,075 2,048 2,010 1,995 1,941 1,810 1,386 1,360 1,245 1,238
anced Integration Technology LP 39 Science & Technology Corp. 74% (1 Month LIBOR + 475 bps) due 04/03/23 1 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS*** - 42.7% (continued) Istrial - 10.4% (continued) air Parent, Inc. 106% (3 Month LIBOR + 475 bps) due 09/08/23* frican Bath Group LLC 15% (3 Month LIBOR + 525 bps) due 09/30/23 1 Distribution, Inc. 105% (3 Month LIBOR + 875 bps) due 09/24/23 leiport Finance 106% (3 Month LIBOR + 275 bps) due 09/02/21 scendia Holdings, Inc. 24% (1 Month LIBOR + 400 bps) due 05/30/24 jine Print Solutions LLC 105% (3 Month LIBOR + 475 bps) due 06/21/22 lan / Arcade 199% (1 Month LIBOR + 475 bps) due 09/23/21 1 Bidco (Morrison Utility) 128% (3 Month LIBOR + 500 bps) due 09/20/23* 1 g Corp Kindercare 105% (3 Month LIBOR + 375 bps) due 08/12/22 107	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250	2,485 2,445 V: 2,357 2,178 2,075 2,048 2,010 1,995 1,941 1,810 1,386 1,360 1,245
anced Integration Technology LP 99% (1 Month LIBOR + 475 bps) due 04/03/23 15 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS** - 42.7% (continued) 15trial - 10.4% (continued)	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250 1,250,000	2,485 2,445 V: 2,357 2,178 2,075 2,048 2,010 1,995 1,941 1,810 1,386 1,360 1,245 1,238 1,188
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 s) Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS*** - 42.7% (continued) strial - 10.4% (continued) air Parent, Inc. 108% (3 Month LIBOR + 475 bps) due 09/08/23* rican Bath Group LLC 55% (3 Month LIBOR + 525 bps) due 09/30/23 Distribution, Inc. 105% (3 Month LIBOR + 875 bps) due 09/24/23 elport Finance 106% (3 Month LIBOR + 875 bps) due 09/02/21 scendial Holdings, Inc. 424% (1 Month LIBOR + 400 bps) due 05/30/24 gine Print Solutions LLC 105% (3 Month LIBOR + 475 bps) due 06/21/22 lan / Arcade 109% (1 Month LIBOR + 475 bps) due 09/23/21 Bidco (Morrison Utility) 28% (3 Month LIBOR + 475 bps) due 09/23/21 Bidco (Morrison Utility) 28% (3 Month LIBOR + 500 bps) due 08/12/22 mal Technical 23% (1 Month LIBOR + 600 bps) due 08/12/22 mal Technical 23% (1 Month LIBOR + 600 bps) due 06/12/21 Hardware Holdings 30% (3 Month LIBOR + 475 bps) due 06/12/21 Hardware Holdings 30% (3 Month LIBOR + 475 bps) due 06/12/21 Hardware Holdings 30% (3 Month LIBOR + 475 bps) due 06/12/21 Hardware Holdings 30% (3 Month LIBOR + 475 bps) due 06/12/22 11 Heldings 41 Holdings 41 Holdings 41 Holdings 42 Holdings 43 Holdings 44 Holdings 45 Holdings 46 Holdings 47 Holdings 48 Holdings	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250 1,250,000 1,177,161 1,162,362	2,485 2,445 V 2,357 2,178 2,075 2,048 2,010 1,995 1,941 1,810 1,386 1,360 1,245 1,238 1,188 1,173
anced Integration Technology LP 99% (1 Month LIBOR + 475 bps) due 04/03/23 1 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued) 1 strial - 10.4% (continued) 2 air Parent, Inc. 1 66% (3 Month LIBOR + 475 bps) due 09/08/23¹ 1 rician Bath Group LLC 1 55% (3 Month LIBOR + 475 bps) due 09/30/23 1 Distribution, Inc. 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250 1,250,000 1,177,161	2,485 2,445 V: 2,357 2,178 2,075 2,048 2,010 1,995 1,941 1,810 1,386 1,360 1,245 1,238 1,188 1,173
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 1 Science & Technology Corp. 14% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS*1*A - 42.7% (continued) 1 Istrial - 10.4% (continued) 1 air Parent, Inc. 10% (3 Month LIBOR + 475 bps) due 09/08/23* 1 rican Bath Group LLC 15% (3 Month LIBOR + 525 bps) due 09/30/23 1 Distribution, Inc. 10% (3 Month LIBOR + 875 bps) due 09/02/24/23 1 elport Finance 10% (3 Month LIBOR + 275 bps) due 09/02/21 1 ssendia Holdings, Inc. 14% (1 Month LIBOR + 400 bps) due 05/30/24 1 jine Print Solutions LLC 15% (3 Month LIBOR + 475 bps) due 09/23/21 1 Bidro (Morrison Utility) 2 Bidro (Morrison Utility) 2 Bidro (Morrison Utility) 2 Bidro (Morrison Utility) 2 Bidro (Morrison Utility) 3 Bidro (Morrison Utility) 4 Bidro (Morrison Utility) 5 Bidro (Morrison Utility) 5 Bidro (Morrison Utility) 6 Bidro (Morrison Utility) 7 Bidro (Morrison Utility) 8 Bidro (Morrison	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250 1,250,000 1,177,161 1,162,362 1,084,176	2,485 2,445 V 2,357 2,176 2,046 2,010 1,996 1,941 1,810 1,360 1,246 1,238 1,188 1,173
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 1 Science & Technology Corp. 14% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS*** 42.7% (continued) IST 1 - 10.4% (continued) air Parent, Inc. 16% (3 Month LIBOR + 475 bps) due 09/08/23 irciana Bath Group LC 55% (3 Month LIBOR + 525 bps) due 09/30/23 Distribution, Inc. 10.5% (3 Month LIBOR + 875 bps) due 09/24/23 elport Finance 16% (3 Month LIBOR + 875 bps) due 09/02/21 scendia Holdings, Inc. 12% (1 Month LIBOR + 475 bps) due 05/30/24 ine Print Solutions LLC 15% (3 Month LIBOR + 475 bps) due 06/21/22 land / Arcade 199% (1 Month LIBOR + 475 bps) due 09/23/21 sielidoc (Morrison Utility) 18% (3 Month LIBOR + 475 bps) due 09/23/21 18/30 (3 Month LIBOR + 475 bps) due 09/22/21 18/30 (3 Month LIBOR + 475 bps) due 09/22/21 18/30 (3 Month LIBOR + 475 bps) due 09/22/21 18/30 (3 Month LIBOR + 475 bps) due 09/22/21 18/30 (3 Month LIBOR + 475 bps) due 09/20/23 19/30 (3 Month LIBOR + 475 bps) due 09/20/23 19/30 (3 Month LIBOR + 475 bps) due 08/12/22 200al Technical 23% (1 Month LIBOR + 500 bps) due 08/12/22 200al Technical 23% (1 Month LIBOR + 450 bps) due 08/12/21 11-11-11-11-11-11-11-11-11-11-11-11-1	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250 1,250,000 1,177,161 1,162,362 1,084,176 1,000,000	2,485 2,445 V: 2,357 2,178 2,075 2,048 2,010 1,995 1,941 1,810 1,360 1,245 1,188 1,173 1,077 1,020
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 18 Science & Technology Corp. 14% (1 Month LIBOR + 450 bps) due 08/19/21 IOR FLOATING RATE INTERESTS*** 42.7% (continued) istrial - 10.4% (continued) air Parent, Inc. 19% (3 Month LIBOR + 475 bps) due 09/08/23* rican Bath Group LLC 155% (3 Month LIBOR + 875 bps) due 09/08/23* rican Bath Group LLC 155% (3 Month LIBOR + 875 bps) due 09/08/23* rican Bath Group LLC 155% (3 Month LIBOR + 875 bps) due 09/24/23 elport Finance 196% (3 Month LIBOR + 875 bps) due 09/02/21 scendia Holdings, Inc. 249% (1 Month LIBOR + 400 bps) due 05/30/24 gine Print Solutions LLC 15% (3 Month LIBOR + 475 bps) due 06/21/22 lan / Arcade 199% (1 Month LIBOR + 475 bps) due 09/23/21 Bidco (Morrison Utility) 28% (3 Month LIBOR + 475 bps) due 09/23/21 Bidco (Morrison Utility) 28% (3 Month LIBOR + 475 bps) due 09/20/23* gi Corp Kindercare 15% (3 Month LIBOR + 875 bps) due 08/12/22 anal Technical 23% (1 Month LIBOR + 875 bps) due 08/12/22 anal Technical 24% (1 Month LIBOR + 800 bps) due 08/12/22 anal Technical 24% (1 Month LIBOR + 800 bps) due 08/12/21 187% (3 Month LIBOR + 850 bps) due 08/12/21 188% (1 Month LIBOR + 455 bps) due 08/12/23 189% (1 Month LIBOR + 455 bps) due 08/12/23 1898 (1 Month LIBOR + 455 bps) due 08/12/23 1898 (1 Month LIBOR + 455 bps) due 08/12/23 1898 (1 Month LIBOR + 455 bps) due 08/12/23 1898 (1 Month LIBOR + 455 bps) due 04/11/22 stone Logistics 1898 (1 Month LIBOR + 455 bps) due 04/11/22 stone Logistics 1898 (1 Month LIBOR + 455 bps) due 04/11/22 stone Logistics 1898 (1 Month LIBOR + 450 bps) due 10/07/21 stieten Holdings, Inc. 170% (3 Month LIBOR + 450 bps) due 06/02/25 stippee PG Borrower LLC 270% (3 Month LIBOR + 750 bps) due 06/02/25 stippee PG Borrower LLC 270% (3 Month LIBOR + 750 bps) due 11/18/24	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250 1,250,000 1,177,161 1,162,362 1,084,176	2,485 2,445 V 2,357 2,176 2,076 2,046 2,010 1,996 1,941 1,810 1,386 1,360 1,246 1,173 1,077 1,020
anced Integration Technology LP 39% (1 Month LIBOR + 475 bps) due 04/03/23 1 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IIOR FLOATING RATE INTERESTS** 1.4 - 42.7% (continued) Istrial - 10.4% (continued) Istrial - 10.5% (3 Month LIBOR + 475 bps) due 09/08/23¹ Intrian Bath Group LLC Istribution, Inc. Inc. Inc. Inc. Inc. Inc. Inc. Inc.	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250 1,250,000 1,177,161 1,162,362 1,084,176 1,000,000 1,000,000	2,485 2,445 V: 2,357 2,178 2,075 2,048 2,010 1,995 1,941 1,810 1,386 1,360 1,245 1,238 1,188 1,173 1,077 1,020 1,015
anced Integration Technology LP 99% (1 Month LIBOR + 475 bps) due 04/03/23 1 Science & Technology Corp. 74% (1 Month LIBOR + 450 bps) due 08/19/21 IIOR FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued) Istrial - 10.4% (continued) Iair Parent, Inc. 06% (3 Month LIBOR + 475 bps) due 09/08/23¹ rifcan Bath Group LLC 55% (3 Month LIBOR + 525 bps) due 09/30/23 5 Distribution, Inc.	2,536,144 2,450,000 Face Amount- 2,380,994 2,188,972 2,030,000 2,051,807 2,000,000 1,995,000 1,995,000 1,954,837 GBP 1,400,000 1,391,143 1,395,061 1,271,250 1,250,000 1,177,161 1,162,362 1,084,176 1,000,000	2,485 2,445 Vi 2,357 2,178 2,075 2,048 2,010 1,995 1,941 1,810 1,386 1,360 1,245

SENIOR FLOATING RATE INTERESTS ^{††,4} - 42.7% (continued)	Face Amount~	Value
ndustrial - 10.4% (continued)		
ACA Compliance Group Holdings LLC		
5.99% (1 Month LIBOR + 475 bps) due 01/29/21	1,000,000	\$ 997,500
Pregis Holding I Corp. 4.80% (3 Month LIBOR + 350 bps) due 05/20/21	998,998	996,501
tesource Label Group LLC	333,333	330,001
5.80% (3 Month LIBOR + 450 bps) due 05/26/231	1,000,000	996,250
A 749/ (4 Month LIBOR + 350 hpg) due 04/20/23	007.550	992,488
4.74% (1 Month LIBOR + 350 bps) due 04/29/22 unspec Services, Inc.	987,550	992,460
6.30% (3 Month LIBOR + 500 bps) due 07/01/221	888,026	883,586
6.44% (3 Month LIBOR + 500 bps) due 07/01/221	104,885	104,361
ayward Industries, Inc. 9.49% (1 Week LIBOR + 825 bps) due 08/04/25	1,000,000	982,500
SH Parent, Inc.	1,000,000	302,300
5.32% (3 Month LIBOR + 400 bps) due 04/29/24	893,412	893,412
YP Holdings III Corp.		
4.31% (3 Month LIBOR + 300 bps) due 04/01/23 uran, Inc.	751,671	753,550
5.30% (3 Month LIBOR + 400 bps) due 03/29/24 ¹	550,000	551,375
imora Brands, Inc.	·	·
5.00% (3 Month LIBOR + 400 bps) due 08/24/24	500,000	498,335
I Organization 6.05% (3 Month LIBOR + 475 bps) due 11/22/19	492,837	494,685
anpak	492,037	494,000
8.48% (1 Month LIBOR + 725 bps) due 10/03/22	430,370	426,067
oncasters Group Ltd.		
9.55% (3 Month LIBOR + 825 bps) due 10/09/201 aNa Development Corp.	101,379	94,384
8.03% (3 Month LIBOR + 675 bps) due 03/15/18 ¹	50,841	49,825
carey International, Inc.	****	
9.00% (3 Month LIBOR + 900 bps) due 05/23/20 ^{ttt,1,2,10}	48,812	6,018
otal Industrial		46,473,693
onsumer, Non-cyclical - 9.0% opernicus Group, Inc.		
6.30% (3 Month LIBOR + 500 bps) due 08/15/221	2,975,894	2,987,202
quian LLC	_,,	_,,,,_,_
- decent co		
5.07% (3 Month LIBOR + 375 bps) due 05/20/24	2,102,941	2,121,343
	2,102,941 323,529	2,121,343 326,360
5.07% (3 Month LIBOR + 375 bps) due 05/20/24		
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24	323,529	
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 SENIOR FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued)	323,529 Face	326,360
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Non-cyclical - 9.0% (continued)	323,529 Face	326,360
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued)	323,529 Face	326,360
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS ^{1†A} - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc.	323,529 Face Amount~ 2,328,991	\$ 2,358,103
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS ^{††,4} - 42.7% (continued) ionsumer, Non-cyclical - 9.0% (continued) iareCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 teddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19	323,529 Face Amount-	326,360 Value
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) tonsumer, Non-cyclical - 9.0% (continued) tareCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 teddy (be Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 nmucor, Inc.	323,529 Face Amount~ 2,328,991 2,254,242	\$ 2,358,103 2,222,683
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS ^{††,4} - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19	323,529 Face Amount~ 2,328,991	\$ 2,358,103
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy loe Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 nmucor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20	323,529 Face Amount~ 2,328,991 2,254,242	\$ 2,358,103 2,222,683
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS ^{1†A} - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 nmucor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc.	323,529 Face Amount~ 2,328,991 2,254,242 2,000,000 1,775,059	\$ 2,358,103 2,222,683 2,025,000 1,780,243
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS11.4 - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 nmucor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20 mpilfy Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 09/02/23	323,529 Face Amount- 2,328,991 2,254,242 2,000,000	\$ 2,358,103 2,222,683 2,025,000 1,780,243
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS ^{1†A} - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 nmucor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc.	323,529 Face Amount~ 2,328,991 2,254,242 2,000,000 1,775,059	\$ 2,358,103 2,222,683 2,025,000
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 mnuncor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 6.55% (3 Month LIBOR + 425 bps) due 04/10/20 mpilfy Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 09/02/23 ndo Luxembourg Finance Co. 5.50% (1 Month LIBOR + 425 bps) due 04/29/24 hef's Warehouse Parent LLC	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy lce Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 nmucor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 09/02/23 ndo Luxembourg Finance Co. 5.50% (1 Month LIBOR + 425 bps) due 04/29/24 hef's Warehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 06/22/21	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS ^{1†,4} - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 nmucor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 09/02/23 ndo Luxembourg Finance Co. 5.50% (1 Month LIBOR + 425 bps) due 04/29/24 hef's Warehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 06/22/22¹ ouchtunes Interactive Network	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 nmucor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 09/02/23 ndo Luxembourg Finance Co. 5.50% (1 Month LIBOR + 425 bps) due 04/29/24 hef's Warehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 06/22/21	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 nmucor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 09/02/23 ndo Luxembourg Finance Co. 5.50% (1 Month LIBOR + 425 bps) due 04/29/24 hef's Warehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 06/22/22¹ buchtunes Interactive Network 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 hoth Holding I Corp. 6.24% (Prime Rate + 400 bps) due 10/27/22¹	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS††Å - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy lee Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 nmucor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 6.55% (3 Month LIBOR + 425 bps) due 06/15/21 elican Products, Inc. 6.74% (1 Month LIBOR + 550 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 425 bps) due 04/29/24 hele Swarehouse Parent LLC 5.59% (1 Month LIBOR + 475 bps) due 06/22/22¹ buckluses Interactive Network 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 ho Holding I Corp. 6.24% (Prime Rate + 400 bps) due 10/27/22¹ CPE Eagle Buyer LLC	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) bonsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.28% (3 Month LIBOR + 550 bps) due 05/01/19 imucor, Inc. 6.24% (1 Month LIBOR + 550 bps) due 06/15/21 elidae Products, Inc. 6.24% (1 Month LIBOR + 425 bps) due 06/15/21 elidae Products, Inc. 6.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 09/02/23 ando Luxembourg Finance Co. 5.50% (1 Month LIBOR + 425 bps) due 04/29/24 enef's Warehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 06/22/22¹ buchtunes Interactive Network 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 no Holding I Corp. 6.24% (Prime Rate + 400 bps) due 10/27/22¹ CPE Eagle Buyer LLC 5.49% (1 Month LIBOR + 425 bps) due 03/18/24	323,529 Face Amount~ 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) brisumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 muncor, Inc. 6.24% (1 Month LIBOR + 500 bps) due 06/15/21 elican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 425 bps) due 09/02/23 ado Luxembourg Finance Co. 5.50% (1 Month LIBOR + 425 bps) due 04/29/24 her's Warehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 06/22/22¹ buchtunes Interactive Network 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 no Holding I Corp. 6.24% (Prime Rate + 400 bps) due 10/27/22¹ DPE Eagle Buyer LLC 5.49% (1 Month LIBOR + 425 bps) due 03/18/24 uthentic Brands	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Densumer, Non-cyclical - 9.0% (continued) Densumer,	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) brisumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 eddy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 mmucor, Inc. 6.24% (1 Month LIBOR + 550 bps) due 06/15/21 elican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20 mpility Snack Brands, Inc. 6.74% (1 Month LIBOR + 425 bps) due 09/02/23 modu Luxembourg Finance Co. 5.50% (1 Month LIBOR + 425 bps) due 04/29/24 her's Warehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 06/22/22¹ buchtunes Interactive Network 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 no Holding I Corp. 6.24% (Prime Rate + 400 bps) due 10/27/22¹ DPE Eagle Buyer LLC 5.49% (1 Month LIBOR + 425 bps) due 03/18/24 uthentic Brands 5.30% (3 Month LIBOR + 400 bps) due 05/27/21 C Holding Corp. 6.24% (1 Month LIBOR + 475 bps) due 05/27/21 C Holding Corp. 6.24% (1 Month LIBOR + 475 bps) due 05/27/21 C Holding Corp. 6.24% (1 Month LIBOR + 475 bps) due 05/27/21 C Holding Corp. 6.54% (3 Month LIBOR + 475 bps) due 05/27/21 C Holding Corp. 6.54% (3 Month LIBOR + 475 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/21*** 6.05% (3 Month LIBOR + 675 bps) due 04/30/2	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692 954,144	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 6.82% (1 Month LIBOR + 550 bps) due 06/15/21 6.624% (1 Month LIBOR + 550 bps) due 06/15/21 6.624% (1 Month LIBOR + 425 bps) due 06/15/21 6.555% (3 Month LIBOR + 425 bps) due 04/10/20 6.74% (1 Month LIBOR + 425 bps) due 04/10/20 6.74% (1 Month LIBOR + 425 bps) due 04/10/20 6.75% (1 Month LIBOR + 475 bps) due 04/29/24 6.75% (1 Month LIBOR + 475 bps) due 04/29/24 6.55% (1 Month LIBOR + 475 bps) due 06/22/22¹ 6.59% (1 Month LIBOR + 475 bps) due 06/22/22¹ 6.59% (1 Month LIBOR + 475 bps) due 05/28/21 6.59% (3 Month LIBOR + 475 bps) due 05/28/21 6.59% (3 Month LIBOR + 475 bps) due 05/28/21 6.59% (1 Month LIBOR + 475 bps) due 05/28/21 6.59% (1 Month LIBOR + 475 bps) due 05/28/21 6.59% (3 Month LIBOR + 475 bps) due 05/28/21 6.59% (3 Month LIBOR + 475 bps) due 03/18/24 6.59% (3 Month LIBOR + 425 bps) due 03/18/24 6.59% (3 Month LIBOR + 400 bps) due 03/18/24 6.59% (3 Month LIBOR + 400 bps) due 03/18/24 6.59% (3 Month LIBOR + 400 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 475 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04/30/21**** 6.59% (3 Month LIBOR + 675 bps) due 04	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 475 bps) due 05/20/24 5.05% (3 Month LIBOR + 400 bps) due 03/05/21 6.88% (3 Month LIBOR + 400 bps) due 05/01/19 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 6.624% (1 Month LIBOR + 550 bps) due 06/15/21 6.108	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692 954,144 183,137	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101 945,403 181,460
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Densumer, Non-cyclical - 9.0% (continued) Densumer, Non-cyclical - 9.0% (continued) Densumer, Non-tyclical - 9.0% (continued) Densumer	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692 954,144	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101 945,403 181,460
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS ^{11,4} - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 addy loe Holdings, Inc. 6.28% (1 Month LIBOR + 550 bps) due 05/01/19 imucor, Inc. 6.24% (1 Month LIBOR + 550 bps) due 06/15/21 alican Products, Inc. 5.55% (3 Month LIBOR + 425 bps) due 04/10/20 implify Snack Brands, Inc. 6.74% (1 Month LIBOR + 425 bps) due 09/02/23 ado Luxembourg Finance Co. 5.50% (1 Month LIBOR + 425 bps) due 04/29/24 nef's Warehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 06/22/22¹ buchtunes Interactive Network 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 no Holding I Corp. 6.24% (Prime Rate + 400 bps) due 10/27/22¹ CPE Eagle Buyer LLC 5.49% (1 Month LIBOR + 425 bps) due 03/18/24 uthentic Brands 5.30% (3 Month LIBOR + 400 bps) due 05/27/21 CPL George (1 Month LIBOR + 475 bps) due 05/27/21 CPL George (3 Month LIBOR + 475 bps) due 05/27/21 CPL George (3 Month LIBOR + 475 bps) due 05/27/21 CPL George (3 Month LIBOR + 475 bps) due 05/27/21 CPL George (3 Month LIBOR + 475 bps) due 05/27/21 CPL George (3 Month LIBOR + 475 bps) due 06/28/21 1 Trods Holding Corp. 8.05% (3 Month LIBOR + 475 bps) due 06/28/21¹ 1 Trods Holding Corp. 1 Trods Holding Corp. 1 Trods Holding Co. LC 1 C 1 R49% (1 Month LIBOR + 725 bps) due 06/28/21¹ 1 Trods Holding Co. LC 1 C 1 R49% (1 Month LIBOR + 725 bps) due 06/29/20 1 Tobant LLC 1 C 1 R49% (1 Month LIBOR + 725 bps) due 06/29/20	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692 954,144 183,137 1,105,000 250,000	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101 945,403 181,460 889,525 233,750
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 400 bps) due 03/05/21 6.88% (3 Month LIBOR + 400 bps) due 05/01/19 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 6.82% (1 Month LIBOR + 550 bps) due 06/15/21 6.86% (3 Month LIBOR + 550 bps) due 06/15/21 6.86% (3 Month LIBOR + 550 bps) due 06/15/21 6.87% (1 Month LIBOR + 425 bps) due 04/10/20 6.87% (1 Month LIBOR + 4550 bps) due 09/02/23 6.05% (3 Month LIBOR + 4550 bps) due 09/02/23 6.05% (1 Month LIBOR + 4550 bps) due 09/02/24 6.05% (3 Month LIBOR + 475 bps) due 06/22/22¹ 6.05% (1 Month LIBOR + 475 bps) due 06/22/22¹ 6.05% (3 Month LIBOR + 475 bps) due 06/22/22¹ 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 6.05% (3 Month LIBOR + 475 bps) due 03/18/24 6.05% (3 Month LIBOR + 475 bps) due 03/18/24 6.05% (3 Month LIBOR + 475 bps) due 04/30/21** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21** 6.05% (3 Month LIBOR + 475 bps) due 04/30/21** 6.05% (3 Month LIBOR + 475 bps) due 06/28/21* 6.05% (3 Month LIBOR + 475 bps) due 06/28/21* 6.05% (3 Month LIBOR + 425 bps) due 06/28/21* 6.05% (3 Month LIBOR + 425 bps) due 06/28/21* 6.05% (3 Month LIBOR + 425 bps) due 06/28/21* 6.05% (3 Month LIBOR + 425 bps) due 06/28/21* 6.05% (3 Month LIBOR + 425 bps) due 06/28/21* 6.05% (3 Month LIBOR + 425 bps) due 06/28/21* 6.05% (3 Month LIBOR + 425 bps)	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692 954,144 183,137 1,105,000	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101 945,403 181,460 889,525 233,750
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 6.24% (1 Month LIBOR + 400 bps) due 05/01/19 mucor, Inc. 6.24% (1 Month LIBOR + 550 bps) due 05/01/19 mucor, Inc. 6.24% (1 Month LIBOR + 550 bps) due 05/15/21 elican Products, Inc. 6.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 09/02/23 do Luxembourg Finance Co. 5.55% (1 Month LIBOR + 425 bps) due 04/29/24 hef's Warehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 06/22/22¹ uuchtunes Interactive Network 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 no Holding 1 Corp. 6.24% (Prime Rate + 400 bps) due 10/27/22¹ TPE Eagle Buyer LLC 5.36% (3 Month LIBOR + 425 bps) due 05/27/21 C Holding Corp. 8.05% (3 Month LIBOR + 475 bps) due 05/27/21 C Holding Corp. 8.05% (3 Month LIBOR + 675 bps) due 05/27/21 C Holding Corp. 8.05% (3 Month LIBOR + 675 bps) due 04/30/21¹ The Foods Holding Co. LLC 8.49% (1 Month LIBOR + 675 bps) due 06/28/21¹ Toods Holding Co. LLC 8.49% (1 Month LIBOR + 725 bps) due 06/28/21¹ Toods Holding Co. LLC 8.49% (1 Month LIBOR + 725 bps) due 06/28/21¹ The Foods Holding Co. LLC 8.49% (1 Month LIBOR + 725 bps) due 06/28/21¹ The Foods Holding Co. LLC 8.49% (1 Month LIBOR + 725 bps) due 06/28/21¹ The Foods Holding Co. LLC 8.49% (1 Month LIBOR + 350 bps) due 06/29/20 Tobani LLC 8.49% (1 Month LIBOR + 350 bps) due 06/29/20 Tobani LLC 8.49% (1 Month LIBOR + 425 bps) due 06/29/20	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692 954,144 183,137 1,105,000 250,000 1,022,431	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101 945,403 181,460 889,525 233,750 1,029,138
ENIOR FLOATING RATE INTERESTS*** 42.7% (continued) STATES AND STA	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692 954,144 183,137 1,105,000 250,000	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101 945,403 181,460 889,525 233,750 1,029,138
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) nnsumer, Non-cyclical - 9.0% (continued) recrore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 addy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 mucor, Inc. 6.24% (1 Month LIBOR + 550 bps) due 05/01/19 mucor, Inc. 6.24% (1 Month LIBOR + 550 bps) due 06/15/21 alican Products, Inc. 6.55% (3 Month LIBOR + 550 bps) due 06/15/21 alican Products, Inc. 6.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 09/02/23 dod Luxembourg Finance Co. 5.59% (1 Month LIBOR + 425 bps) due 04/29/24 mer's Warehouse Parent LLC 5.59% (1 Month LIBOR + 475 bps) due 06/22/22¹ uuchtunes Interactive Network 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 no Holding I Corp. 6.24% (Prime Rate + 400 bps) due 10/27/22¹ 2PE Eagle Buyer LLC 5.49% (1 Month LIBOR + 425 bps) due 03/18/24 thentic Brands 5.30% (3 Month LIBOR + 475 bps) due 04/30/21*** 6.14% (1 Month LIBOR + 475 bps) due 04/30/21*** 7.15 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 7.16 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 7.17 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 7.17 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 7.17 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 7.17 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 06/28/21¹ 7.18 LIBOR + 475 bps) due 06/28/21¹ 7.18 LIBOR + 475 bps) due 06/28/21¹ 7.18 LIBOR + 475 bps) due 06/29/21 7.19 LIBOR + 475 bps) due 06/29/20 7.10 LIBOR + 475 bps) due 06/29/20	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692 954,144 183,137 1,105,000 250,000 1,022,431	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 5.05% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) onsumer, Non-cyclical - 9.0% (continued) areCore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 dedy ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 mucor, Inc. 6.24% (1 Month LIBOR + 550 bps) due 06/15/21 elican Products, Inc. 6.24% (1 Month LIBOR + 550 bps) due 06/15/21 elican Products, Inc. 6.74% (1 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 425 bps) due 04/29/24 hele Swarehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 04/29/24 heles Warehouse Parent LLC 5.99% (1 Month LIBOR + 475 bps) due 06/22/22¹ buchtunes Interactive Network 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 no Holding I Corp. 6.24% (Prime Rate + 400 bps) due 10/27/22¹ CPE Eagle Buyer LLC 6.24% (Prime Rate + 400 bps) due 05/27/21 C Holding Corp. 8.05% (3 Month LIBOR + 475 bps) due 06/29/21 TI Foods Holding Corp. 8.05% (3 Month LIBOR + 675 bps) due 04/30/21¹¹¹¹¹² 8.05% (3 Month LIBOR + 725 bps) due 04/30/21¹¹¹¹¹² 8.05% (3 Month LIBOR + 725 bps) due 06/29/20 hobani LLC 5.49% (1 Month LIBOR + 725 bps) due 06/29/20 hobani LLC 5.49% (1 Month LIBOR + 425 bps) due 06/29/20 hobani LLC 5.49% (1 Month LIBOR + 425 bps) due 06/29/20 hobani LLC 5.49% (1 Month LIBOR + 425 bps) due 06/29/20 hobani LLC 5.49% (1 Month LIBOR + 425 bps) due 03/20/214 etct Clacier Group Holdings, Inc. 5.49% (1 Month LIBOR + 425 bps) due 03/20/24 etct Clacier Group Holdings, Inc. 5.49% (1 Month LIBOR + 425 bps) due 03/20/24 etct Clacier Group Holdings, Inc. 5.49% (1 Month LIBOR + 425 bps) due 03/20/24 etct Clacier Group Holdings, Inc. 5.49% (1 Month LIBOR + 425 bps) due 03/20/24 etct Clacier Group Holdings, Inc.	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692 954,144 183,137 1,105,000 250,000 1,022,431 997,500	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101 945,403 181,460 889,525 233,750 1,029,138 1,001,241
5.07% (3 Month LIBOR + 375 bps) due 05/20/24 ENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) nnsumer, Non-cyclical - 9.0% (continued) recrore National LLC 5.24% (1 Month LIBOR + 400 bps) due 03/05/21 addy Ice Holdings, Inc. 6.88% (3 Month LIBOR + 550 bps) due 05/01/19 mucor, Inc. 6.24% (1 Month LIBOR + 550 bps) due 05/01/19 mucor, Inc. 6.24% (1 Month LIBOR + 550 bps) due 06/15/21 alican Products, Inc. 6.55% (3 Month LIBOR + 550 bps) due 06/15/21 alican Products, Inc. 6.55% (3 Month LIBOR + 425 bps) due 04/10/20 mplify Snack Brands, Inc. 6.74% (1 Month LIBOR + 550 bps) due 09/02/23 dod Luxembourg Finance Co. 5.59% (1 Month LIBOR + 425 bps) due 04/29/24 mer's Warehouse Parent LLC 5.59% (1 Month LIBOR + 475 bps) due 06/22/22¹ uuchtunes Interactive Network 6.05% (3 Month LIBOR + 475 bps) due 05/28/21 no Holding I Corp. 6.24% (Prime Rate + 400 bps) due 10/27/22¹ 2PE Eagle Buyer LLC 5.49% (1 Month LIBOR + 425 bps) due 03/18/24 thentic Brands 5.30% (3 Month LIBOR + 475 bps) due 04/30/21*** 6.14% (1 Month LIBOR + 475 bps) due 04/30/21*** 7.15 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 7.16 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 7.17 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 7.17 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 7.17 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 04/30/21*** 7.17 Letting Corp. 8.05% (3 Month LIBOR + 475 bps) due 06/28/21¹ 7.18 LIBOR + 475 bps) due 06/28/21¹ 7.18 LIBOR + 475 bps) due 06/28/21¹ 7.18 LIBOR + 475 bps) due 06/29/21 7.19 LIBOR + 475 bps) due 06/29/20 7.10 LIBOR + 475 bps) due 06/29/20	323,529 Face Amount- 2,328,991 2,254,242 2,000,000 1,775,059 1,760,879 1,700,000 1,619,834 1,590,193 1,224,293 1,197,000 1,175,692 954,144 183,137 1,105,000 250,000 1,022,431 997,500	\$ 2,358,103 2,222,683 2,025,000 1,780,243 1,738,868 1,711,152 1,638,057 1,598,144 1,205,929 1,197,000 1,180,101 945,403 181,460 889,525 233,750 1,029,138

SENIOR FLOATING RATE INTERESTS ^{††,4} - 42.7% (continued)	Face Amount~	Value
Consumer, Non-cyclical - 9.0% (continued)		
Tecbid US, Inc. 5.49% (1 Month LIBOR + 425 bps) due 07/25/24	988,890	\$ 986,418
Affordable Care Holding	300,030	900,410
5.99% (1 Month LIBOR + 475 bps) due 10/24/22	985,000	985,000
American Tire Distributors, Inc. 5.49% (1 Month LIBOR + 425 bps) due 09/01/21	968,461	975,124
Lineage Logistics LLC		0.0,12
1.24% (1 Month LIBOR + 0 bps) due 04/07/21	935,497	936,086
ABB Concise Optical Group LLC 6.24% (3 Month LIBOR + 500 bps) due 06/15/23	842,725	843,778
Give and Go Prepared Foods Corp.		
5.56% (3 Month LIBOR + 425 bps) due 07/29/23 Melissa & Doug III Corp.	840,000	842,629
5.80% (3 Month LIBOR + 450 bps) due 06/19/24	800,000	810,000
PT Intermediate Holdings III LLC		
7.54% (6 Month LIBOR + 650 bps) due 06/23/22 ⁺⁺⁺¹²	645,125	645,125
7.80% (3 Month LIBOR + 650 bps) due 06/23/22 ^{++1,1,2} Certara, Inc.	139,650	139,650
5.32% (3 Month LIBOR + 400 bps) due 08/15/24	500,000	503,750
NES Global Talent	000 504	070 554
6.81% (3 Month LIBOR + 550 bps) due 10/03/19 ¹ Al Aqua Zip Bidco Pty Ltd.	309,501	278,551
4.50% (3 Month LIBOR + 325 bps) due 12/13/23	200,000	200,376
Nellson Nutraceutical (US)		446
6.30% (3 Month LIBOR + 500 bps) due 12/23/21 Packaging Coordinators Midco, Inc.	149,617	148,494
6.32% (LOC + 400 bps) due 07/01/21 ^{+++,12}	115,385	104,326
Rite Aid Corp.	400.000	400 750
5.99% (1 Month LIBOR + 475 bps) due 08/21/20 Targus Group International, Inc.	100,000	100,750
14.00% (Prime Rate + 1050 bps) due 05/24/16 ^{+++,1,2,3,12}	155,450	_
Total Consumer, Non-cyclical		39,852,579
Consumer, Cyclical - 7.9%		
BBB Industries, LLC 5.74% (1 Month LIBOR + 450 bps) due 11/03/21	2,992,366	3,014,809
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23	2,608,446	2,647,573
Accuride Corp.		2,647,573
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23	2,608,446	2,647,573 Value
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS** - 42.7% (continued)	2,608,446 Face	
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1.4 - 42.7% (continued) Consumer, Cyclical - 7.9% (continued)	2,608,446 Face	
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20	2,608,446 Face	
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1.4 - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP	2,608,446 Face Amount~ 2,358,985	Value \$ 2,374,719
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd.	2,608,446 Face Amount~	Value
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS ^{††,4} - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23	2,608,446 Face Amount~ 2,358,985	Value \$ 2,374,719
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc.	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000	\$ 2,374,719 2,357,669 2,283,987
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23	2,608,446 Face Amount~ 2,358,985 2,351,790	\$ 2,374,719 2,357,669
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1.4 - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000	\$ 2,374,719 2,357,669 2,283,987
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1.4 - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20¹** AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1*.4 - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20†11.12 AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp.	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20¹*11.1² AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc.	2,608,446 Face Amount- 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20†††1.12 AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21†††1.12	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20†11.12 AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21†11.12 LA Fitness International LLC	2,608,446 Face Amount- 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000 1,995,366 1,865,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20¹***.¹¹² AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21***.¹¹² LA Fitness International LLC 5.49% (1 Month LIBOR + 425 bps) due 07/01/20	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000 1,995,36	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20†††.1.2 AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21†††.1.2 LA Fitness International LLC 5.49% (1 Month LIBOR + 425 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 400 bps) due 08/08/24	2,608,446 Face Amount- 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000 1,995,366 1,865,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS††.4 - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Bilue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20¹†††.¹² AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21†††.¹² LA Fitness International LLC 5.49% (1 Month LIBOR + 425 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 400 bps) due 08/08/24 National Vision, Inc.	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000 1,999,536 1,865,000 1,603,030 1,200,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057 1,205,256
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20**11.1.2 AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/03/18 Boto Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21***1**.1.2 LA Fitness International LLC 5.49% (1 Month LIBOR + 425 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 400 bps) due 08/08/24 National Vision, Inc. 6.99% (1 Month LIBOR + 575 bps) due 03/11/22	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000 1,909,536 1,865,000 1,603,030	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Bilue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20¹¹¹¹¹¹² AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21¹¹¹¹¹² LA Fitness International LLC 5.49% (1 Month LIBOR + 425 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 400 bps) due 08/08/24 National Vision, Inc. 6.99% (1 Month LIBOR + 575 bps) due 03/11/22 Belk, Inc. 6.05% (3 Month LIBOR + 475 bps) due 12/12/22	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000 1,999,536 1,865,000 1,603,030 1,200,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057 1,205,256
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS ^{†+,4} - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20¹¹¹¹.¹² AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21¹¹¹¹.¹² LA Fitness International LLC 5.49% (1 Month LIBOR + 450 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 400 bps) due 08/08/24 National Vision, Inc. 6.99% (1 Month LIBOR + 575 bps) due 03/11/22 Belk, Inc. 6.05% (3 Month LIBOR + 475 bps) due 12/12/22 Truck Hero, Inc.	2,608,446 Face Amount- 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,965,000 1,999,536 1,865,000 1,603,030 1,200,000 1,200,000 1,241,167	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057 1,205,256 1,191,996 1,006,375
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Bilue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20*** 11.42 AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21*** LIBOR + 450 bps) due 07/01/20 Apro LLC 5.49% (1 Month LIBOR + 425 bps) due 07/01/20 Apro LLC 5.29% (3 Month LIBOR + 400 bps) due 08/08/24 National Vision, Inc. 6.99% (1 Month LIBOR + 475 bps) due 03/11/22 Belk, Inc. 6.05% (3 Month LIBOR + 475 bps) due 04/22/24	2,608,446 Face Amount- 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000 1,909,536 1,865,000 1,603,030 1,200,000 1,200,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057 1,205,256 1,191,996
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23³ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20** AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21** LA Fitness International LLC 5.49% (1 Month LIBOR + 425 bps) due 07/10/20 Apro LLC 5.23% (3 Month LIBOR + 400 bps) due 08/08/24 National Vision, Inc. 6.99% (1 Month LIBOR + 475 bps) due 03/11/22 Belk, Inc. 6.05% (3 Month LIBOR + 475 bps) due 03/11/22 Belk, Inc. 6.05% (3 Month LIBOR + 475 bps) due 04/22/24 Med Finance Merger Sub LLC 7.49% (1 Month LIBOR + 400 bps) due 08/16/21*	2,608,446 Face Amount- 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,965,000 1,999,536 1,865,000 1,603,030 1,200,000 1,200,000 1,241,167	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057 1,205,256 1,191,996 1,006,375
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS11.4 - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Bille Nille, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20¹+1.12 AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21¹11.12 AF Timess International LLC 5.49% (1 Month LIBOR + 4450 bps) due 06/29/21¹11.12 AF Timess International LLC 5.23% (3 Month LIBOR + 475 bps) due 08/08/24 National Vision, Inc. 6.99% (1 Month LIBOR + 475 bps) due 03/11/22 Bellk, Inc. 6.05% (3 Month LIBOR + 475 bps) due 03/11/22 Bellk, Inc. 6.23% (1 Month LIBOR + 475 bps) due 04/22/24 Med Finance Merger Sub LLC 7.49% (1 Month LIBOR + 400 bps) due 08/16/21¹ Checkers Drive-In Restaurants, Inc.	2,608,446 Face Amount- 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,965,000 1,909,536 1,865,000 1,603,030 1,200,000 1,200,000 1,241,167 1,000,000 982,901	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057 1,205,256 1,191,996 1,006,375 998,750 986,636
SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.89% (3 Month LIBOR + 450 bps) due 06/29/21****. LA Fitness International LLC 5.49% (1 Month LIBOR + 425 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 450 bps) due 08/08/24 National Vision, Inc. 6.05% (3 Month LIBOR + 475 bps) due 03/11/22 Belk, Inc. 6.05% (3 Month LIBOR + 400 bps) due 04/22/24 Med Finance Merger Sub LLC 7.49% (1 Month LIBOR + 425 bps) due 04/22/24 Med Finance Merger Sub LLC 7.49% (1 Month LIBOR + 425 bps) due 08/16/21¹ Checkers Drive-In Restaurants, Inc.	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000 1,909,536 1,865,000 1,603,030 1,200,000 1,200,000 1,241,167 1,000,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057 1,205,256 1,191,996 1,006,375 998,750
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Biue Nile, Inc. 7.80% (3 Month LIBOR + 475 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 02/17/23¹ At Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21†††.¹² LA Fitness International LLC 5.49% (1 Month LIBOR + 450 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 475 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 475 bps) due 08/08/24 National Vision, Inc. 6.99% (1 Month LIBOR + 475 bps) due 03/11/22 Belk, Inc. 6.05% (3 Month LIBOR + 475 bps) due 04/22/24 Med Finance Merger Sub LLC 7.49% (1 Month LIBOR + 425 bps) due 04/22/24 Med Finance Merger Sub LLC 7.49% (1 Month LIBOR + 425 bps) due 04/25/24 Sky Bet Cyan Blue HoldCo 4.56% (3 Month LIBOR + 425 bps) due 02/25/22	2,608,446 Face Amount- 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,965,000 1,909,536 1,865,000 1,603,030 1,200,000 1,200,000 1,241,167 1,000,000 982,901	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057 1,205,256 1,191,996 1,006,375 998,750 986,636
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*1.4 - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 02/17/23 Bilue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23 Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/29/21*11*1.2 LA Fitness International LLC 5.49% (1 Month LIBOR + 425 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 450 bps) due 08/08/24 National Vision, Inc. 6.99% (1 Month LIBOR + 475 bps) due 03/11/22 Belik, Inc. 6.05% (3 Month LIBOR + 475 bps) due 03/11/22 Month LiBOR + 475 bps) due 04/22/24 Mod Finance Merger Sub LLC 5.23% (1 Month LIBOR + 655 bps) due 04/25/24 Mod Finance Merger Sub LLC 5.49% (1 Month LIBOR + 455 bps) due 04/25/24 Mod Finance Merger Sub LLC 5.49% (1 Month LIBOR + 455 bps) due 04/25/24 Mod Finance Merger Sub LLC 5.49% (1 Month LIBOR + 455 bps) due 04/25/24 Mod Finance Merger Sub LLC 5.49% (1 Month LIBOR + 455 bps) due 04/25/24 Mod Finance Merger Sub LLC 5.49% (1 Month LIBOR + 455 bps) due 04/25/24 Mod Finance Merger Sub LLC 5.49% (1 Month LIBOR + 455 bps) due 04/25/24 Mod Finance Merger Sub LLC 5.49% (1 Month LIBOR + 455 bps) due 04/25/24 Mod Finance Merger Sub LLC 5.49% (1 Month LIBOR + 455 bps) due 04/25/24 Mod Finance Merger Sub LLC 5.49% (1 Month LIBOR + 455 bps) due 04/25/24 Mod Finance Merger Sub LLC 5.49% (1 Month LIBOR + 455 bps) due 04/25/24	2,608,446 Face Amount~ 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,955,000 1,909,536 1,865,000 1,603,030 1,200,000 1,241,167 1,000,000 982,901 900,000 GBP 650,000	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057 1,205,256 1,191,996 1,006,375 998,750 986,636 898,875 844,984
Accuride Corp. 8.30% (3 Month LIBOR + 700 bps) due 11/17/23 SENIOR FLOATING RATE INTERESTS*** - 42.7% (continued) Consumer, Cyclical - 7.9% (continued) Navistar Inc. 5.24% (1 Month LIBOR + 400 bps) due 08/07/20 Big Jack Holdings LP 5.49% (1 Month LIBOR + 425 bps) due 04/05/24 LSF9 Robin Investments Ltd. 4.31% (3 Month LIBOR + 400 bps) due 12/14/23 K & N Parent, Inc. 5.99% (1 Month LIBOR + 475 bps) due 10/20/23 Blue Nile, Inc. 7.80% (3 Month LIBOR + 650 bps) due 02/17/23¹ Mavis Tire 6.49% (1 Month LIBOR + 525 bps) due 11/02/20¹¹¹¹¹²² AT Home Holding III 4.81% (3 Month LIBOR + 350 bps) due 06/03/22 Sears Holdings Corp. 5.74% (1 Month LIBOR + 450 bps) due 06/30/18 Boot Barn Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/29/21¹¹¹¹²² LA Fitness International LLC 5.49% (1 Month LIBOR + 450 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 475 bps) due 07/01/20 Apro LLC 5.23% (3 Month LIBOR + 475 bps) due 08/08/24 National Vision, Inc. 6.05% (3 Month LIBOR + 475 bps) due 08/16/21² Truck Hero, Inc. 6.05% (3 Month LIBOR + 475 bps) due 04/22/24 Med Finance Merger Sub LLC 7.49% (1 Month LIBOR + 455 bps) due 04/22/24 Med Finance Merger Sub LLC 7.49% (1 Month LIBOR + 425 bps) due 04/25/24 Sky Bet Cyan Blue HoldCo 4.56% (3 Month LIBOR + 425 bps) due 02/25/22	2,608,446 Face Amount- 2,358,985 2,351,790 GBP 1,750,000 1,990,000 2,000,000 1,960,000 1,965,000 1,865,000 1,603,030 1,200,000 1,241,167 1,000,000 982,901	\$ 2,374,719 2,357,669 2,283,987 1,994,975 1,990,000 1,942,526 1,937,894 1,887,252 1,787,603 1,617,057 1,205,256 1,191,996 1,006,375 998,750 986,636 898,875

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††4} - 42.7% (continued) Consumer, Cyclical - 7.9% (continued)		
Falbots, Inc.		
5.74% (1 Month LIBOR + 450 bps) due 03/19/20	457,871 \$	429,025
Acosta, Inc. 4.31% (3 Month LIBOR + 325 bps) due 09/26/19 ^{++1,12}	268,889	254,076
CH Holding Corp.	000 000	204 000
8.49% (1 Month LIBOR + 725 bps) due 02/03/25 otal Consumer, Cyclical	200,000	204,000 34,852,525
echnology - 6.0%		34,802,920
TIBCO Software, Inc.		
4.74% (1 Month LIBOR + 350 bps) due 12/04/20	2,396,207	2,400,903
ANDesk Group, Inc.	0.001.010	0.000.500
5.49% (1 Month LIBOR + 425 bps) due 01/20/24 picor Software	2,264,649	2,233,509
4.99% (1 Month LIBOR + 375 bps) due 06/01/22	2,211,891	2,215,851
nsight Venture	CRD 4 650 000	2 440 065
7.25% (3 Month LIBOR + 625 bps) due 07/15/21 ^{+++,1,2} Planview, Inc.	GBP 1,650,000	2,110,963
6.49% (1 Month LIBOR + 525 bps) due 01/27/23†††.12	997,500	984,068
10.99% (1 Month LIBOR + 975 bps) due 07/27/23 ^{†††,12}	900,000	887,776
Severin Acquisition LLC	000 500	070.050
6.18% (3 Month LIBOR + 487.5 bps) due 07/30/21 ¹ 6.30% (3 Month LIBOR + 500 bps) due 07/30/21 ¹	982,500 579,180	979,356 579,759
6.88% (3 Month LIBOR + 537.5 bps) due 07/30/21 ⁻¹	248,125	251,723
finistry Brands LLC		
5.00% (1 Month LIBOR + 500 bps) due 12/02/22 ¹	978,005	968,225
6.49% (Prime Rate + 400 bps) due 12/02/22 ¹	519,544	514,349
8.25% (Prime Rate + 400 bps) due 12/02/22 spect Software, Inc.	43,065	42,635
11.23% (1 Month LIBOR + 1000 bps) due 05/25/20 ³	900,469	882,459
11.20% (1 Month LIBOR + 1000 bps) due 05/25/18†††.1.2.3	531,250	531,250
dvanced Computer Software		
10.81% (3 Month LIBOR + 950 bps) due 01/31/231	1,250,000	1,154,163
6.82% (3 Month LIBOR + 550 bps) due 03/18/22 IG Investors Corp.	98,919	97,436
5.32% (1 Month LIBOR + 400 bps) due 02/09/23	1,110,393	1,121,264
	Face	
SENIOR FLOATING RATE INTERESTS ^{††,4} - 42.7% (continued)	Amount~	Value
echnology - 6.0% (continued)		Value
echnology - 6.0% (continued) fronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23		
rechnology - 6.0% (continued) śronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 /iewpoint, Inc.	Amount~ 995,006 \$	1,002,618
rechnology - 6.0% (continued) fronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 friewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 Masergy Holdings, Inc.	995,006 \$ 1,000,000	1,002,618 1,002,500
echnology - 6.0% (continued) ronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 fiewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 flasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23	Amount~ 995,006 \$	1,002,618 1,002,500
rechology - 6.0% (continued) frons, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 fiewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 fasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 featerno Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23 first.	995,006 \$ 1,000,000	1,002,618 1,002,500 999,97
/iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 Masergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 Palermo Finance Corp.	995,006 \$ 1,000,000 995,000	1,002,618 1,002,500 999,978 990,676
rechology - 6.0% (continued) fronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 fiewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 flasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 featermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23*** 17.99% (1 Month LIBOR + 675 bps) due 08/31/23 FI Acquisition, Inc.	995,006 \$ 1,000,000 995,000 1,000,000 947,368	1,002,618 1,002,500 999,978 990,676 923,947
rechnology - 6.0% (continued) ronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 riewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 riasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 rialermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23 ^{111,12} rytx, Inc. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 right Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22	995,006 \$ 1,000,000 995,000 1,000,000	1,002,618 1,002,500 999,978 990,676 923,947
echnology - 6.0% (continued) ronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 lasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 'alermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23 ^{1+1,12} ytx, Inc. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 PI Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 'ologix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 03/20/25	995,006 \$ 1,000,000 995,000 1,000,000 947,368	1,002,616 1,002,500 999,976 990,670 923,944 839,656
rechology - 6.0% (continued) fronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 fiewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 flasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 flatermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23 flatermo Finance Corp. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 flacquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 flologix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 03/20/25	995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782	1,002,618 1,002,500 999,978 990,670 923,944 839,650 754,378
rechology - 6.0% (continued) fronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 fiewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 flasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 flatermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23 flatermo Finance Corp. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 Fl Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 flologix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 03/20/25 fixI Software LLC 7.30% (3 Month LIBOR + 600 bps) due 06/30/23 fl.13 flobalLogic Holdings, Inc.	Amount~ 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222	1,002,611 1,002,500 999,97! 990,670 923,94' 839,651 754,37: 718,61
echnology - 6.0% (continued) ironos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 lasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 ialermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23**** 1.12 ytx, Inc. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 iPl Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 iologix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 03/20/25 IRI Software LLC 7.30% (3 Month LIBOR + 600 bps) due 06/30/23****.1 illobalLogic Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/20/22 ctive Network LLC	995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961	1,002,61: 1,002,50: 999,97: 990,67: 923,94 839,65: 754,37: 718,61
ronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 lassergy Holdings, Inc. 5.05% (3 Month LIBOR + 475 bps) due 12/15/23 laterner Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23*** 15.80% (3 Month LIBOR + 450 bps) due 04/17/23*** 17.99% (1 Month LIBOR + 675 bps) due 08/31/23 17.19% (1 Month LIBOR + 450 bps) due 08/17/22 18.19 Acquisition, Inc. 15.96% (3 Month LIBOR + 450 bps) due 08/17/22 18.19 Software LLC 17.30% (3 Month LIBOR + 600 bps) due 06/30/23*** 18.19 Software LLC 17.30% (3 Month LIBOR + 450 bps) due 06/20/25 18.19 Software LLC 18.20% (3 Month LIBOR + 450 bps) due 06/20/22 18.19 Software LLC 18.20% (3 Month LIBOR + 450 bps) due 06/20/22 18.19 Software LLC 18.20% (3 Month LIBOR + 450 bps) due 06/20/22 18.19 Software LLC 19.20% (3 Month LIBOR + 450 bps) due 06/20/22 19.20% (3 Month LIBOR + 450 bps) due 11/13/20	Amount~ 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222	1,002,61: 1,002,50: 999,97: 990,67: 923,94 839,65: 754,37: 718,61
ronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 lasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 ialermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23**** 1.12 ytx, Inc. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 izel Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 izel Acquisition, Inc. 5.96% (3 Month LIBOR + 700 bps) due 08/17/22 izel Acquisition, Inc. 8.24% (1 Month LIBOR + 700 bps) due 08/30/25 IRI Software LLC 7.30% (3 Month LIBOR + 600 bps) due 06/30/23**** 1.30% (3 Month LIBOR + 450 bps) due 06/20/22 izel Nother LIBOR + 450 bps) due 06/20/22 izel Nother LIBOR + 500 bps) due 11/13/20 izel Nother LIBOR + 500 bps) due 01/16/24	995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961	1,002,61: 1,002,50: 999,97: 990,67: 923,94: 839,65: 754,37: 718,61: 491,18:
echnology - 6.0% (continued) ronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 lasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 alermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23*** 1.12 ytx, Inc. 7.99% (1 Month LIBOR + 450 bps) due 08/31/23 PI Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 ologix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 08/17/22 illobalt.ogic Holdings, Inc. 8.24% (1 Month LIBOR + 600 bps) due 06/30/23*** illobalt.ogic Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/20/22 tive Network LLC 6.00% (1 Month LIBOR + 500 bps) due 11/13/20 ireenway Health LLC 6.05% (3 Month LIBOR + 475 bps) due 02/16/24	995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961 441,499	1,002,61: 1,002,50: 999,97: 990,67: 923,94: 839,65: 754,37: 718,61: 491,18: 442,05: 250,31:
echnology - 6.0% (continued) ronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 lasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 alermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23*** 11.12 ytx, Inc. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 PIL Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 ologix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 08/17/22 ologix Holdings, Inc. 8.24% (1 Month LIBOR + 600 bps) due 06/30/25 IRI Software LLC 7.30% (3 Month LIBOR + 600 bps) due 06/30/23**** 15.80% (3 Month LIBOR + 450 bps) due 06/30/23*** 15.80% (3 Month LIBOR + 450 bps) due 06/20/22 ctive Network LLC 6.00% (1 Month LIBOR + 500 bps) due 11/13/20 rireenway Health LLC 6.05% (3 Month LIBOR + 475 bps) due 02/16/24 eridian Corp. 4.70% (1 Week LIBOR + 350 bps) due 09/15/20 otal Technology	Amount- 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961 441,499 250,000	1,002,61: 1,002,50: 999,97: 990,67: 923,94 839,65: 754,37: 718,61 491,18: 442,05 250,31: 31,32
ronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 lasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 alermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23****1.12 ytx, Inc. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 PI Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 ologix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 08/17/22 ologix Holdings, Inc. 8.24% (1 Month LIBOR + 600 bps) due 06/30/23****1.3 ilobalLogic Holdings, Inc. 5.80% (3 Month LIBOR + 600 bps) due 06/30/23***1.3 ilobalLogic Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/20/22 ctive Network LLC 6.00% (1 Month LIBOR + 500 bps) due 11/13/20 ricenway Health LLC 6.05% (3 Month LIBOR + 475 bps) due 02/16/24 eridian Corp. 4.70% (1 Week LIBOR + 350 bps) due 09/15/20 otal Technology asic Materials - 2.7%	Amount- 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961 441,499 250,000	1,002,616 1,002,501 999,976 990,676 923,94 839,656 754,377 718,61 491,186 442,05 250,313
echnology - 6.0% (continued) ronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 lassergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 alermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23*** 11.12 ybx, Inc. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 PI Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 ologix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 03/20/25 IRI Software LLC 7.30% (3 Month LIBOR + 600 bps) due 06/30/23**** 11.30ballLogic Holdings, Inc. 8.580% (3 Month LIBOR + 450 bps) due 06/30/23**** 6.00% (1 Month LIBOR + 500 bps) due 06/20/22 ctive Network LLC 6.05% (3 Month LIBOR + 500 bps) due 01/13/20 reenway Health LLC 6.05% (3 Month LIBOR + 475 bps) due 02/16/24 eridian Corp. 4.70% (1 Week LIBOR + 350 bps) due 09/15/20 otal Technology asic Materials - 2.7% -Gas Ltd. 6.06% (3 Month LIBOR + 475 bps) due 08/11/24	Amount- 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961 441,499 250,000	1,002,618 1,002,500 999,979 990,676 923,947 839,656 754,377 718,611 491,188 442,056 250,313 31,322 26,402,918
ronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 lasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 'alarmo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23**** 1.5.80% (3 Month LIBOR + 450 bps) due 04/17/23*** 1.5.90% (3 Month LIBOR + 675 bps) due 08/31/23	Amount- 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961 441,499 250,000 31,374	1,002,618 1,002,500 999,978 990,676 923,941 839,658 754,373 718,611 491,188 442,051 250,313 31,322 26,402,918
rechalogy - 6.0% (continued) fronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 fiewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 flassergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 featerno Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23*** 17.99% (1 Month LIBOR + 450 bps) due 08/31/23 fel Acquisition, Inc. 5.95% (3 Month LIBOR + 450 bps) due 08/17/22 foliogix Holdings, Inc. 8.24% (1 Month LIBOR + 450 bps) due 08/17/22 foliogix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 03/20/25 flRI Software LLC 7.30% (3 Month LIBOR + 600 bps) due 06/30/23**** 1.30% (3 Month LIBOR + 500 bps) due 06/20/22 ctive Network LLC 6.00% (1 Month LIBOR + 450 bps) due 11/13/20 ferenway Health LLC 6.05% (3 Month LIBOR + 475 bps) due 02/16/24 feridian Corp. 4.70% (1 Week LIBOR + 350 bps) due 09/15/20 folial Technology flasic Materials - 2.7% floads (6 Month LIBOR + 475 bps) due 08/11/24 febrochoice Holdings 6.28% (6 Month LIBOR + 500 bps) due 08/19/22 fliacet Corp.	Amount- 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961 441,499 250,000 31,374	1,002,618 1,002,500 999,978 990,676 923,941 839,656 754,373 718,611 491,186 442,05 250,313 31,32 26,402,918 2,373,555 2,082,082
rechology - 6.0% (continued) fronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 friewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 flasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 falermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23**** 5.80% (3 Month LIBOR + 450 bps) due 08/31/23 ptl Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/31/23 ptl Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 flologia Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 08/20/25 flRI Software LLC 7.30% (3 Month LIBOR + 600 bps) due 06/30/23****** 1.580% (3 Month LIBOR + 450 bps) due 06/20/22 ctive Network LLC 6.05% (3 Month LIBOR + 500 bps) due 11/13/20 freenway Health LLC 6.05% (3 Month LIBOR + 475 bps) due 02/16/24 fereidian Corp. 4.70% (1 Week LIBOR + 350 bps) due 08/11/24 fleridian Corp. 4.70% (1 Week LIBOR + 475 bps) due 08/11/24 fleridian Corp. 6.28% (6 Month LIBOR + 475 bps) due 08/11/24 fleriochoice Holdings 6.28% (6 Month LIBOR + 500 bps) due 08/11/24 fleroChoice Holdings 6.28% (6 Month LIBOR + 500 bps) due 08/19/22 liacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/22 liacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/22 liacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/22 liacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/22 liacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/22 liacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/24 liacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/24	Amount- 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961 441,499 250,000 31,374	1,002,618 1,002,501 999,978 990,676 923,941 839,656 754,373 718,611 491,186 442,056 250,313 31,32 26,402,918 2,373,557 2,082,083
Technology - 6.0% (continued) (fornos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 //iewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 //dasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 //2alermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23 //21, Inc. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 //21 Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 //21 Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 //22 Acquisition, Inc. 8.24% (1 Month LIBOR + 700 bps) due 03/20/25 //23 All Software LLC 7.30% (3 Month LIBOR + 600 bps) due 06/30/23 //23 All Software LLC 6.06% (3 Month LIBOR + 450 bps) due 06/20/22 //22 Acquisition Ac	Amount- 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961 441,499 250,000 31,374	
rechalogy - 6.0% (continued) fronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 fiewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 flasergy Holdings, Inc. 5.05% (3 Month LIBOR + 375 bps) due 12/15/23 flatermo Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23 ^{111,12} tytx, Inc. 7.99% (1 Month LIBOR + 675 bps) due 08/31/23 FPI Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 flologix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 08/17/22 fologix Holdings, Inc. 8.24% (1 Month LIBOR + 450 bps) due 06/30/23 ^{111,13} flobalLogic Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/20/22 citive Network LLC 6.00% (1 Month LIBOR + 450 bps) due 06/20/22 citive Network LLC 6.05% (3 Month LIBOR + 500 bps) due 11/13/20 freenway Health LLC 6.05% (3 Month LIBOR + 475 bps) due 09/15/20 folat Technology flasic Materials - 2.7% folas Lrd. 6.06% (3 Month LIBOR + 475 bps) due 08/11/24 fetroficinal Corp. 6.28% (6 Month LIBOR + 450 bps) due 08/19/22 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/22 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/24 fetroficinal Corp. 6.28% (6 Month LIBOR + 450 bps) due 08/19/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/19/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24 fliacet Corp. 5.80% (3 Month LIBOR + 450 bps) due 08/10/24	Amount- 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961 441,499 250,000 31,374	1,002,618 1,002,500 999,975 990,676 923,947 839,658 754,373 718,611 491,186 442,051 250,313 31,321 26,402,918 2,373,557 2,082,082 1,691,511
rechalogy - 6.0% (continued) fronos, Inc. 4.81% (3 Month LIBOR + 350 bps) due 11/01/23 fiewpoint, Inc. 5.70% (3 Month LIBOR + 425 bps) due 07/19/24 flassergy Holdings, Inc. 5.05% (3 Month LIBOR + 475 bps) due 12/15/23 featerno Finance Corp. 5.80% (3 Month LIBOR + 450 bps) due 04/17/23¹¹¹¹.¹² 7.99% (1 Month LIBOR + 450 bps) due 08/31/23 7.99% (1 Month LIBOR + 450 bps) due 08/31/23 7.91 Acquisition, Inc. 5.96% (3 Month LIBOR + 450 bps) due 08/17/22 6.00gix Holdings, Inc. 8.24% (1 Month LIBOR + 700 bps) due 03/20/25 fixI Software LLC 7.30% (3 Month LIBOR + 600 bps) due 06/30/23¹¹¹¹¹ 8.10balLogic Holdings, Inc. 5.80% (3 Month LIBOR + 450 bps) due 06/20/22 feetive Network LLC 6.00% (1 Month LIBOR + 450 bps) due 06/20/22 freenway Health LLC 6.05% (3 Month LIBOR + 475 bps) due 02/16/24 feridian Corp. 4.70% (1 Week LIBOR + 350 bps) due 09/15/20 fotal Technology flasic Materials - 2.7% Flas	Amount- 995,006 \$ 1,000,000 995,000 1,000,000 947,368 1,291,782 750,000 722,222 489,961 441,499 250,000 31,374 2,421,997 2,071,723 1,695,750 1,596,000	1,002,618 1,002,500 999,978 990,676 923,947 839,658 754,373 718,611 491,186 442,051 250,313 31,321 26,402,918 2,373,557 2,082,082 1,691,511 1,606,980

SCHIOD ELOATING DATE INTEDESTETA 49.79/ (againment)	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{++,4} - 42.7% (continued) Basic Materials - 2.7% (continued)		
Big River Steel LLC		
6.24% (1 Month LIBOR + 500 bps) due 08/23/23 PQ Corp.	500,000 \$	505,000
4.56% (3 Month LIBOR + 325 bps) due 11/04/22 Noranda Aluminum Acquisition Corp.	396,495	397,982
due 02/28/19 ¹²	580,010	17,400
Total Basic Materials		11,773,615
Communications - 2.6%		
Market Track LLC 5.48% (1 Month LIBOR + 425 bps) due 06/05/24	2,150,000	2,139,250
Anaren, Inc.	2,130,000	2,139,230
9.55% (3 Month LIBOR + 825 bps) due 08/18/21 ¹	1,000,000	986,670
5.80% (3 Month LIBOR + 450 bps) due 02/18/21¹	928,644	929,805
Dominion Web Solutions LLC	4 004 045	4 054 000
7.48% (1 Month LIBOR + 625 bps) due 06/15/24 ^{+++,1} Houghton Mifflin Co.	1,884,615	1,851,923
4.24% (1 Month LIBOR + 300 bps) due 05/28/21	1,744,534	1,679,114
Cengage Learning Acquisitions, Inc.		
5.48% (1 Month LIBOR + 425 bps) due 06/07/23	1,685,939	1,564,416
Proquest LLC 10.24% (1 Month LIBOR + 900 bps) due 12/15/22 ¹	652,000	631,625
4.99% (1 Month LIBOR + 375 bps) due 12/13/22	395,897	399,528
TVC Albany, Inc.		,
5.00% (3 Month LIBOR + 400 bps) due 07/26/24	1,000,000	995,000
Mcgraw-Hill Global Education Holdings LLC	400.744	400.005
5.24% (1 Month LIBOR + 400 bps) due 05/04/22 Total Communications	498,741	489,235 11,666,566
Financial - 1.6%		11,000,300
Misys Ltd.		
4.82% (3 Month LIBOR + 350 bps) due 06/13/24	2,000,000	2,008,500
American Stock Transfer & Trust	4 440 000	4 440 040
5.80% (3 Month LIBOR + 450 bps) due 06/26/20 Americold Realty Operating Partnership, LP	1,446,303	1,449,919
4.99% (1 Month LIBOR + 375 bps) due 12/01/22	1,144,647	1,157,524
Acrisure LLC		, - ,-
6.30% (3 Month LIBOR + 500 bps) due 11/22/23	997,500	1,008,722
	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS††.4 - 42.7% (continued)	, une unit	Tuiuo
Financial - 1.6% (continued)		
Jane Street Group LLC 5.73% (1 Month LIBOR + 450 bps) due 08/25/22	850,000 \$	857,438
Integro Parent, Inc.	δ50,000 φ	037,430
7.06% (3 Month LIBOR + 575 bps) due 10/28/22¹	415,285	413,208
Total Financial		6,895,311
Utilities - 1.5%		
Invenergy Thermal	4 506 705	4 507 454
6.80% (3 Month LIBOR + 550 bps) due 10/19/221 Panda Power	1,586,795	1,507,454
7.80% (3 Month LIBOR + 650 bps) due 08/21/20	1,236,619	
Lone Star Energy	1,230,019	1,106,774
	1,230,019	1,106,774
5.57% (3 Month LIBOR + 425 bps) due 02/22/21	1,134,437	1,106,774
Bhi Investments LLC	1,134,437	1,074,879
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25		
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot	1,134,437 1,000,000	1,074,879 980,000
Bhi Investments LLC	1,134,437	1,074,879
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21	1,134,437 1,000,000	1,074,879 980,000
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power	1,134,437 1,000,000 893,250 1,123,437	1,074,879 980,000 827,748 755,512
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19	1,134,437 1,000,000 893,250	1,074,879 980,000 827,748 755,512 398,033
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities	1,134,437 1,000,000 893,250 1,123,437	1,074,879 980,000 827,748 755,512
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0%	1,134,437 1,000,000 893,250 1,123,437	1,074,879 980,000 827,748 755,512 398,033
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20	1,134,437 1,000,000 893,250 1,123,437	1,074,879 980,000 827,748 755,512 398,033
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies	1,134,437 1,000,000 893,250 1,123,437 418,982	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 450 bps) due 01/28/20¹	1,134,437 1,000,000 893,250 1,123,437 418,982	1,074,879 980,000 827,748 755,512 398,033 6,650,400
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 450 bps) due 01/28/20¹ Moss Creek Resources LLC	1,134,437 1,000,000 893,250 1,123,437 418,982 1,964,781 1,843,246	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925 1,608,233
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 450 bps) due 01/28/20¹ Moss Creek Resources LLC 9.50% (1 Month LIBOR + 800 bps) due 04/07/22 ^{±±±1,12}	1,134,437 1,000,000 893,250 1,123,437 418,982	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 450 bps) due 01/28/20¹ Moss Creek Resources LLC 9.50% (1 Month LIBOR + 800 bps) due 04/07/22¹¹¹¹.¹²² Total Energy Total Energy	1,134,437 1,000,000 893,250 1,123,437 418,982 1,964,781 1,843,246	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925 1,608,233 768,056
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 450 bps) due 01/28/20¹ Moss Creek Resources LLC 9.50% (1 Month LIBOR + 800 bps) due 04/07/22¹¹¹¹.¹² Total Energy Total Energy	1,134,437 1,000,000 893,250 1,123,437 418,982 1,964,781 1,843,246	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925 1,608,233 768,056 4,277,214
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 450 bps) due 01/28/20¹ Moss Creek Resources LLC 9.50% (1 Month LIBOR + 800 bps) due 04/07/22¹¹¹¹.¹² Total Energy Total Senior Floating Rate Interests (Cost \$189,464,424) CORPORATE BONDS¹¹ - 30.2%	1,134,437 1,000,000 893,250 1,123,437 418,982 1,964,781 1,843,246	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925 1,608,233 768,056 4,277,214
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 800 bps) due 01/28/20¹ Moss Creek Resources LLC 9.50% (1 Month LIBOR + 800 bps) due 04/07/22¹¹¹¹.¹² Total Energy Total Senior Floating Rate Interests (Cost \$189,464,424) CORPORATE BONDS¹¹ - 30.2% Financial - 12.8%	1,134,437 1,000,000 893,250 1,123,437 418,982 1,964,781 1,843,246	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925 1,608,233 768,056 4,277,214
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 800 bps) due 01/28/20¹ Moss Creek Resources LLC 9.50% (1 Month LIBOR + 800 bps) due 04/07/22¹¹¹¹.¹² Total Energy Total Senior Floating Rate Interests (Cost 5189,464,424) CORPORATE BONDS¹¹ - 30.2% Financial - 12.8% Bank of America Corp.	1,134,437 1,000,000 893,250 1,123,437 418,982 1,964,781 1,843,246 777,778	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925 1,608,233 768,056 4,277,214 188,844,821
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 600 bps) due 01/28/20¹ Moss Creek Resources LLC 9.50% (1 Month LIBOR + 800 bps) due 04/07/22¹¹¹¹.¹² Total Energy Total Senior Floating Rate Interests (Cost \$189, 464.424) CORPORATE BONDS¹¹ - 30.2% Financial - 12.8% Bank of America Corp. 6.50% (3 Month LIBOR + 417.4 bps) ^{5.6}	1,134,437 1,000,000 893,250 1,123,437 418,982 1,964,781 1,843,246 777,778	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925 1,608,233 768,056 4,277,214 188,844,821
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 800 bps) due 01/28/20¹ Moss Creek Resources LLC 9.50% (1 Month LIBOR + 800 bps) due 04/07/22¹¹¹¹.¹² Total Energy Total Senior Floating Rate Interests (Cost \$189.464.424) CORPORATE BONDS¹¹ - 30.2% Financial - 12.8% Bank of America Corp.	1,134,437 1,000,000 893,250 1,123,437 418,982 1,964,781 1,843,246 777,778	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925 1,608,233 768,056
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 600 bps) due 01/28/20¹ Moss Creek Resources LLC 9.50% (1 Month LIBOR + 800 bps) due 04/07/22¹¹¹¹.¹² Total Energy Total Senior Floating Rate Interests (Cost \$189,464,424) CORPORATE BONDS¹¹ - 30.2% Financial - 12.8% Bank of America Corp. 6.50% (3 Month LIBOR + 499.8 bps) 55 6.10% (3 Month LIBOR + 498.8 bps) 55 6.10% (3 Month LIBOR + 455.3 bps) 58.7 Citigroup, Inc.	1,134,437 1,000,000 893,250 1,123,437 418,982 1,964,781 1,843,246 777,778 2,000,000 1,750,000 1,000,000	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925 1,608,233 768,056 4,277,214 188,844,821 2,255,000 1,918,438 1,126,250
Bhi Investments LLC 9.98% (1 Month LIBOR + 875 bps) due 02/28/25 Panda Moxie Patriot 7.05% (3 Month LIBOR + 575 bps) due 12/19/20 Exgen Texas Power LLC 6.05% (3 Month LIBOR + 475 bps) due 09/18/21 Panda Temple II Power 7.30% (3 Month LIBOR + 600 bps) due 04/03/19 Total Utilities Energy - 1.0% Cactus Wellhead 7.32% (3 Month LIBOR + 600 bps) due 07/31/20 PSS Companies 5.80% (3 Month LIBOR + 600 bps) due 07/28/20¹ Moss Creek Resources LLC 9.50% (1 Month LIBOR + 800 bps) due 04/07/22¹¹¹¹.¹² Total Energy Total Senior Floating Rate Interests (Cost \$189,464,424) CORPORATE BONDS¹¹ - 30.2% Financial - 12.8% Bank of America Corp. 6.50% (3 Month LIBOR + 417.4 bps) ^{5,5} 6.10% (3 Month LIBOR + 389.8 bps) ^{6,5}	1,134,437 1,000,000 893,250 1,123,437 418,982 1,964,781 1,843,246 777,778	1,074,879 980,000 827,748 755,512 398,033 6,650,400 1,900,925 1,608,233 768,056 4,277,214 188,844,821

	Face Amount~	Value
CORPORATE BONDS†† - 30.2% (continued)	,	· uiuo
Financial - 12.8% (continued)		
Nells Fargo & Co. 5.90% (3 Month LIBOR + 311 bps) ^{5,6,7}	2,650,000 \$	2,875,249
5.88% (3 Month LIBOR + 399 bps) 5.6.7	1,000,000	1,110,000
QBE Insurance Group Ltd.		
7.50% (U.S. Dollar 10 year Swap + 603 bps) due 11/24/43 ^{4,7,8}	3,000,000	3,457,501
IPMorgan Chase & Co. 6.10% (3 Month LIBOR + 333 bps) 5.5.7	1,750,000	1,911,875
6.00% (3 Month LIBOR + 330 bps) ^{5.6}	1,400,000	1,515,500
BBC Military Housing-Navy Northeast LLC		
6.30% due 10/15/49 ^{+++,17}	2,900,000	2,987,846
FBM Finance, Inc.	0.500.000	0.000.750
8.25% due 08/15/21 ^{7,8} Citizens Financial Group, Inc.	2,500,000	2,668,750
5.50% (3 Month LIBOR + 396 bps) ^{5.6.7}	2,500,000	2,609,375
Customers Bank		
6.13% (3 Month LIBOR + 344 bps) due 06/26/29 ^{4,9}	2,500,000	2,553,125
American Equity Investment Life Holding Co.	0.000.000	0.040.000
5.00% due 06/15/27 lefferies Finance LLC / JFIN Company-Issuer Corp.	2,200,000	2,312,086
7.38% due 04/01/20 ^{7.8}	1,075,000	1,107,250
7.25% due 08/15/24 ⁸	1,000,000	995,000
6.88% due 04/15/22 ⁸	200,000	200,000
KeyCorp		
5.00% (3 Month LIBOR + 361 bps) ^{5,6}	2,100,000	2,163,000
NewStar Financial, Inc. 7.25% due 05/01/20 ⁷	2,100,000	2,155,125
7.25% due 05/01/20° CNB Financial Corp.	2,100,000	∠,155,125
5.75% (3 Month LIBOR + 455 bps) due 10/15/26****. ⁴⁹	2,000,000	2,090,975
Fort Knox Military Housing Privatization Project	_,,	_,,010
5.82% due 02/15/52 ⁸	1,959,912	2,032,036
Atlas Mara Ltd.		
8.00% due 12/31/20 ^{++1,12}	2,200,000	1,837,000
Greystar Real Estate Partners LLC 8.25% due 12/01/22 ^{7.8}	1,550,000	1,666,250
Fidelity & Guaranty Life Holdings, Inc.	1,330,000	1,000,230
6.38% due 04/01/21 ⁸	1,165,000	1,201,406
NFP Corp.		
6.88% due 07/15/25 ⁸	1,000,000	1,015,000
Cadence Bank North America		
6.25% (3 Month LIBOR + 354 bps) due 06/28/29 ^{1,47}	960,000	988,800
	Face	
	Amount~	Value
CORPORATE BONDS ^{††} - 30.2% (continued)		
Financial - 12.8% (continued)		
Financial - 12.8% (continued) incoln Finance Ltd.	900,000	942.000
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21 ^{7,8}	800,000 \$	842,000
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21 ^{7.8} Fifth Third Bancorp		
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21 ^{7,8} ifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7	800,000 \$ 815,000	842,000 830,281
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21 ^{7,8} ifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7		
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21 ^{7.8} Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) ^{45,7} Pacific Beacon LLC 5.63% due 07/15/51 ^{7.9} GEO Group, Inc.	815,000 707,020	830,281 685,654
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21 ^{7.8} iifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) ^{4,5,7} Pacific Beacon LLC 5.63% due 07/15/51 ^{7.9} 3ECO Group, Inc. 5.88% due 10/15/24 ⁷	815,000	830,281
Financial - 12.8% (continued) Incoln Finance Ltd. 7.38% due 04/15/21 ^{7.8} Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 Pacific Beacon Lt.C 5.63% due 07/15/51 ^{7.3} SEO Group, Inc. 5.88% due 10/15/24 ⁷ Atlantic Marine Corporations Communities Lt.C	815,000 707,020 600,000	830,281 685,654 621,000
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 0/1/5/21 ^{7,8} Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) ^{4,5,7} Pacific Beacon LLC 5.63% due 07/15/51 ^{7,9} GEO Group, Inc. 5.88% due 10/15/24 ⁷ Atlantic Marine Corporations Communities LLC 5.38% due 02/15/48 ⁷	815,000 707,020	830,281 685,654
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21*8 Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 Pacific Beacon LLC 5.63% due 07/15/51*9 BEC Group, Inc. 5.88% due 10/15/24* Atlantic Marine Corporations Communities LLC 5.38% due 02/15/48* Fifth Marine Corporations Communities LLC 5.88% due 02/15/48* Fifth Marine Corporations Communities LLC 5.88% due 02/15/48* Fifth Marine Corporations Communities LLC 5.88% due 02/15/48*	815,000 707,020 600,000 546,495	830,281 685,654 621,000 539,970
Financial - 12.8% (continued) Incoln Finance Ltd. 7.38% due 04/15/21 ^{7.8} Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 4.57 Pacific Beacon LLC 5.63% due 07/15/51 ^{7.3} SEO Group, Inc. 5.88% due 10/15/24 ⁷ Atlantic Marine Corporations Communities LLC 5.38% due 02/15/48 ⁷ Helferries LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ^{7.3}	815,000 707,020 600,000	830,281 685,654 621,000
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21*8 iffit Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 Pacific Beacon LLC 5.63% due 07/15/51*9 BEC Group, Inc. 5.88% due 10/15/24* Atlantic Marine Corporations Communities LLC 5.38% due 02/15/48* Idefferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20*8 Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 45.7	815,000 707,020 600,000 546,495	830,281 685,654 621,000 539,970
Financial - 12.8% (continued) Incoln Finance Ltd. 7.38% due 04/15/2178 Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 Pacific Beacon LLC 5.63% due 07/15/517.9 SEO Group, Inc. 5.88% due 10/15/247 Atlantic Marine Corporations Communities LLC 5.38% due 02/15/487 Belfefferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/207.8 Sank of New York Mellon Corp. 4.83% (3 Month LIBOR + 313 bps) 45.7 cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp.	815,000 707,020 600,000 546,495 500,000 500,000	830,281 685,654 621,000 539,970 511,250 506,250
Financial - 12.8% (continued) Incoln Finance Ltd. 7.38% due 04/15/21 ^{7.8} Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 Pacific Beacon LLC 5.63% due 07/15/51 ^{7.3} SEO Group, Inc. 5.88% due 10/15/24 ⁷ Atlantic Marine Corporations Communities LLC 5.38% due 02/15/48 ⁷ Idefferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ^{7.8} Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 45.7 cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20 ⁷	815,000 707,020 600,000 546,495 500,000	830,281 685,654 621,000 539,970 511,250
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21 ^{7.8} Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) ^{4.5.7} Pacific Beacon LLC 5.63% due 07/15/51 ^{7.9} GEO Group, Inc. 5.88% due 10/15/24 ⁷ Atlantic Marine Corporations Communities LLC 5.38% due 02/15/48 ⁷ Idefferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ^{7.8} Banco New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) ^{4.5.7} cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20 ^{7.3} Soldman Sachs Group, Inc.	815,000 707,020 600,000 546,495 500,000 500,000 300,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000
Financial - 12.8% (continued) Incoln Finance Ltd. 7.38% due 04/15/2178 Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 Pacific Beacon LLC 5.63% due 07/15/517.3 EIC Group, Inc. 5.88% due 10/15/247 Atlantic Marine Corporations Communities LLC 5.38% due 02/15/487 Belfefreies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/207.8 Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 45.7 Cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/207 Goldman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 45	815,000 707,020 600,000 546,495 500,000 500,000	830,281 685,654 621,000 539,970 511,250 506,250
Financial - 12.8% (continued) Incoln Finance Ltd. 7.38% due 04/15/2178 Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 Pacific Beacon LLC 5.63% due 07/15/517.3 EIC Group, Inc. 5.88% due 10/15/247 Atlantic Marine Corporations Communities LLC 5.38% due 02/15/487 Belfefreies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/207.8 Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 45.7 Cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/207 Goldman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 45	815,000 707,020 600,000 546,495 500,000 500,000 300,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21*8 iffit Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 4.5.7 Pacific Beacon LLC 5.63% due 07/15/51*9 3EO Group, Inc. 5.88% due 10/15/24* Atlantic Marine Corporations Communities LLC 5.38% due 02/15/48* Idefferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20*8 Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 4.57 cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20* 3.014 (20 June 1) 3.015 (3 Month LIBOR + 383 bps) 4.5 3.016 (3 Month LIBOR + 383 bps) 4.5 3.016 (3 Month LIBOR + 383 bps) 4.5 3.017 (3 Month LIBOR + 383 bps) 4.5 3.018 (3 Month LIBOR + 383 bps) 4.5	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655
Finacial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21*8 Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 Pacific Beacon LLC 5.63% due 07/15/51*9 SEO Group, Inc. 5.88% due 10/15/24* Atlantic Marine Corporations Communities LLC 5.38% due 02/15/48* Refferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20* 8.88% due 06/01/20* 8ank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 45.7 cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20* 8.30% (3 Month LIBOR + 383 bps) 45. cahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22*	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21*8 iffit Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 Pacific Beacon LLC 5.63% due 07/15/51*9 3EO Group, Inc. 5.88% due 10/15/24* Atlantic Marine Corporations Communities LLC 5.38% due 02/15/48* Telfferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20*8 Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 45.7 cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20* 3oldman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 45.7 cahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22* Total Financial Consumer, Cyclical - 3.2% Ferrellgas Limited Partnership / Ferrellgas Finance Corp.	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 0/15/21*8 Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 Pacific Beacon LLC 5.63% due 07/15/51*9 SEO Group, Inc. 5.88% due 10/15/24* Attantic Marine Corporations Communities LLC 5.38% due 10/15/48* Interfereise LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20* 8.88% due 06/01/20* 8.88% due 06/01/20* 8.88% due 06/01/20* 8.88% due 08/01/20* 8.89% due 08/01/20* 8.80% (3 Month LIBOR + 383 bps) 45.8 8.80%	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/2178 Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 4.57 Pacific Beacon LLC 5.63% due 07/15/517.3 EEO Group, Inc. 5.88% due 10/15/247 Attantic Marine Corporations Communities LLC 5.38% due 10/15/2487 Refferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/207.8 Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 4.57 cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/207 Soldman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 4.5 cahn Enterprises, Limited Partnership se Finance Corp. 5.88% due 02/10/1207 Soldman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 4.5 cahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/247 Total Financial Consumer, Cyclical - 3.2% Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 05/15/237 6.50% due 05/01/217	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21*. iith Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 4.5.7 Pacific Beacon LLC 5.63% due 07/15/51*. BEO Group, Inc. 5.88% due 10/15/24* Atlantic Marine Corporations Communities LLC 5.38% due 10/15/24* Official Enancore LLC / JLC Finance Corp. 6.88% due 06/01/20*. 8.88% due 08/01/20*. 8.88% due 08/	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 200,000 2,335,000 429,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 0/415/21*3 iffith Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 4.5.7 raceific Beacon LLC 5.63% due 07/15/51*3 set Orgun, Inc. 5.88% due 10/15/24* ttlantic Marine Corporations Communities LLC 5.38% due 02/15/48* efferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20*3 stank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 4.5.7 cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20* soldman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 4.5 cahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22* fotal Financial consumer, Cyclical - 3.2% errellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 05/01/27* MMG Acquisition Corp. 6.75% due 05/01/21*	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461
Financial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21*8 ifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 4.5.7 tackfild Beacon LLC 5.63% due 07/15/51*9 SEO Group, Inc. 5.88% due 10/15/24* ttlantic Marine Corporations Communities LLC 5.38% due 02/15/8/* efferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20*8 sank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 4.5.7 cahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20* soldman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 4.5 sahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22* total Financial consumer, Cyclical - 3.2% terrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 05/01/21* MMG Acquisition Corp. 6.75% due 05/01/21*	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 200,000 2,335,000 429,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500
inancial - 12.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21*8 ith Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 4.5.7 acidife Beacon Lt.C 5.63% due 07/15/51*8 iEO Group, Inc. 5.88% due 10/15/24* Itlantic Marine Corporations Communities Lt.C 5.38% due 10/15/248* efferies LoanCore Lt.C / J.C. Finance Corp. 6.88% due 06/01/20*8 ank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 4.5.7 beach Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20* biolidman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 4.5 banh Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22* biolidman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 4.5 banh Enterprises, LP / Icahn Enterprises Finance Corp. 6.75% due 02/01/22* biolid Financial bionsumer, Cyclical - 3.2% errellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23* 6.50% due 06/15/23* 6.50% due 06/15/32* 6.50% due 09/15/53* 6.16% due 09/15/53* 6.16% due 09/15/53* 6.16% due 09/15/53*	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 2,335,000 429,000 2,130,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500
Financial - 12.8% (continued) inicoln Finance Ltd. 7.38% due 04/15/2178 ifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45.7 lacific Beacon LLC 5.63% due 07/15/5179 lacific Beacon LLC 5.63% due 07/15/5179 lacific Beacon LLC 5.63% due 07/15/5179 lacific Beacon LLC 5.63% due 07/15/247 ltlantic Marine Corporations Communities LLC 5.38% due 10/15/247 ltlantic Marine Corporations Communities LLC 5.38% due 02/15/487 efferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20/26 lank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 45.7 lanh Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.0% due 08/01/20/20/26 lanh Enterprises, LP / Icahn Enterprises Finance Corp. 5.30% (3 Month LIBOR + 383 bps) 45.2 lanh Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/227 local Financial lonsumer, Cyclical - 3.2% lerrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23/ 6.50% due 06/15/23/ 6.50% due 06/15/23/ 6.50% due 06/15/23/ 6.50% due 06/15/23/ 6.60% due 09/15/53/3/3 6.16% due 09/15/53/3/3/3 6.16% due 09/15/53/3/3/3/3/3 6.16% due 09/15/53/3/11.7.9 lathan's Famous, Inc.	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 2,335,000 429,000 2,130,000 974,638 1,000,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928
Financial - 12.8% (continued) inicoln Finance Ltd. 7.38% due 04/15/21 ^{7.8} iith Third Bancorp 5.10% (3 Month LIBOR + 303 bps) ^{4.5.7} Pacific Beacon LLC 5.63% due 07/15/51 ^{7.9} BEO Group, Inc. 5.88% due 10/15/24 ⁷ Atlantic Marine Corporations Communities LLC 5.38% due 02/15/48 ⁷ ***Efferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ^{7.8} ***Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) ^{4.5.7} ***Canh Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20 ⁷ ***Soldman Sachs Group, Inc. 5.39% (3 Month LIBOR + 383 bps) ^{4.5.7} ***Soldman Sachs Group, Inc. 5.39% (3 Month LIBOR + 383 bps) ^{4.5.7} ***Soldman Sachs Group, Inc. 5.39% (3 Month LIBOR + 383 bps) ^{4.5.7} ***Soldman Sachs Group, Inc. 5.39% (3 Month LIBOR + 383 bps) ^{4.5.7} ***Soldman Sachs Group, Inc. 5.39% (3 Month LIBOR + 383 bps) ^{4.5.7} ***Soldman Sachs Group, Inc. 6.59% (4 to 02/15/23 ⁷ ***Onsumer, Cyclical - 3.2% ***Serrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23 ⁷ 6.50% due 06/15/23 ⁷ 6.50% due 06/15/23 ^{7,8} 6.16% due 09/15/53 ^{7,8}	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 2130,000 429,000 2,130,000 974,638	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468
Inancial - 12.8% (continued) incoln Finance Ltd. 12.8% (continued) 12.8% (cont	815,000 707,020 600,000 546,495 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,898,710
Financial - 12.8% (continued) inicoln Finance Ltd. 7.38% due 04/15/2178 20 cific Beacon LtC 5.10% (3 Month LIBOR + 303 bps) 4.57 20 cific Beacon LtC 5.63% due 07/15/5179 20 cific Beacon LtC 5.63% due 07/15/547 20 cific Beacon LtC 5.88% due 10/15/247 3 citantic Marine Corporations Communities LtC 5.38% due 02/15/48 3 cific Beacon LtC / JtC Finance Corp. 6.88% due 02/15/48 6186 cific LoanCore LtC / JtC Finance Corp. 6.88% due 06/12/07 8 cific Beacon LtC / JtC Finance Corp. 6.88% due 06/01/207 8 cific Beacon LtC / JtC Finance Corp. 6.88% due 08/01/207 8 cific Beacon LtC / JtC Finance Corp. 6.89% due 08/01/207 8 cific Beacon LtC / JtC Finance Corp. 6.00% due 08/01/207 8 cific Beacon LtC / JtC Finance Corp. 6.00% due 08/01/207 8 cific Beacon LtC / JtC Finance Corp. 6.53% (3 Month LIBOR + 313 bps) 4.57 2 cific Beacon LtC / JtC Finance Corp. 6.53% (4 Month LIBOR + 383 bps) 4.58 2 cific Beacon LtC / JtC Finance Corp. 6.58% due 08/01/207 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/237 6 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/237 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/237 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/237 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/237 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.75% due 06/15/337 8 cific Beacon LtC / JtC Finance Corp. 6.	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 2,335,000 429,000 2,130,000 974,638 1,000,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928
Financial - 12.8% (continued) Lincoln Finance Ltd. 7.38% due 04/15/2173 Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 4.57 Pacific Beacon LLC 5.63% due 07/15/5173 EDG Group, Inc. 5.88% due 10/15/247 Attantic Marine Corporations Communities LLC 5.38% due 02/15/487 Lifter Inc. 5.88% due 02/15/487 Lifter Inc. 5.88% due 02/15/487 Lifter Inc. 5.88% due 06/11/2073 Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) 4.57 Lanh Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/207 Boldman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 4.5 Lanh Enterprises, Limited Partnership / Leahn Enterprises Finance Corp. 6.00% due 08/01/207 Boldman Sachs Group, Inc. 5.88% due 02/01/227 Fortal Financial Consumer, Cyclical - 3.2% Ferrelligas Limited Partnership / Ferrelligas Finance Corp. 6.75% due 05/01/217 WMG Acquisition Corp. 6.75% due 05/01/217 WMG Acquisition Corp. 6.75% due 09/15/53* 8.16% due 09/15/53* 8.16% due 09/15/53* 8.16% due 09/15/53* 11.00% due 03/15/2073 Exide Technologies 11.00% due 03/15/2073 Exide Technologies 11.00% due 03/15/2073 Exide Technologies 11.00% due 04/30/2273 Earrols Restaurant Group, Inc.	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000 2,255,576	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,898,710 1,894,684
Financial - 12.8% (continued) inicoln Finance Ltd. 7.38% due 04/15/21 ^{7,2} Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) ^{4,5,7} Pacific Beacon LLC 5.63% due 07/15/51 ^{7,2} SEC Group, Inc. 5.88% due 10/15/24 ⁷ Hattantic Marine Corporations Communities LLC 5.38% due 02/15/48 ⁷ efferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ^{7,8} Sank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) ^{4,5,7} canh Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20 ⁷ Soldman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) ^{4,5} cahn Enterprises Limited Partnership se Finance Corp. 5.88% due 02/01/22 ⁷ Total Financial Consumer, Cyclical - 3.2% Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23 ⁷ 6.50% due 05/01/21 ⁷ VMG Acquisition Corp. 6.75% due 06/15/23 ³ 6.60% due 09/15/53 ^{3,7,8} 6.16% due 09/15/53 ^{3,7,8} 1.60% due 09/15/53 ^{3,7,8,8,8,8,8,8,8,8,8,8,8,8,8,8,8,8,8,8,}	815,000 707,020 600,000 546,495 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,898,710
inancial - 1.2.8% (continued) incoln Finance Ltd. 7.38% due 04/15/21 ^{7.28} ifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) ^{4.5.7} vacific Beacon LLC 5.63% due 07/15/51 ^{7.28} ECO Group, Inc. 5.88% due 10/15/24 ⁷ taltantic Marine Corporations Communities LLC 5.38% due 02/15/48 ⁷ efferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/20 ^{7.38} talk of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) ^{4.5.7} vanh Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20 ^{7.3} soldman Sachs Group, Inc. 5.30% (3 Month LIBOR + 383 bps) ^{4.5.7} vanh Enterprises Limited Partnership se Finance Corp. 5.88% due 02/01/22 ^{7.28} consumer, Cyclical - 3.2% ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23 ^{7.48} 6.50% due 08/01/21 ^{7.19} VMG Acquisition Corp. 6.75% due 06/15/23 ^{7.89} 6.50% due 08/15/53 ^{7.11,79} taltan's Famous, Inc. 1.00% due 03/15/20 ^{7.89} taltan's Famous, Inc. 1.00% due 03/15/20 ^{7.89} taltan's Famous, Inc. 1.00% due 04/30/22 ^{7.80} taltan's Restaurant Group, Inc. 8.00% due 04/30/22 ^{7.80} taltan's Restaurant Group, Inc. 8.00% due 08/01/22 ⁸	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000 2,255,576	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,898,710 1,894,684 1,730,625
inancial - 12.8% (continued) inicolin Finance Ltd. 7.3% due 04/15/21 ^{7,3} ifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 45,7 2actific Beacon LLC 5.63% due 07/15/51 ^{7,3} EEO Group, Inc. 5.88% due 10/15/24 ⁷ taltantic Marine Corporations Communities LLC 5.38% due 02/15/48 ⁷ efferies Loan-Core LLC / JLC Finance Corp. 6.88% due 06/01/20 ^{7,3} tank of New York Mellon Corp. 6.88% due 06/01/20 ^{7,3} tank of New York Mellon Corp. 6.00% due 08/01/20 ^{7,3} tank of New York Mellon Corp. 6.00% due 08/01/20 ^{7,3} tanh Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20 ^{7,3} tanh Enterprises, LP / Icahn Enterprises Finance Corp. 5.38% due 02/01/22 ^{7,4} total Financial 10 insumer, Cyclical - 3.2% ierrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23 ^{7,6} 6.75% due 06/15/23 ^{7,8} 6.75% due 04/15/22 ^{7,8} IP Communities LLC 6.82% due 04/15/22 ^{7,8} IP Communities LLC 6.82% due 04/15/22 ^{7,8} izide Technologies 11.00% due 04/30/22 ^{7,8} izide Technologies 11.00% due 04/30/22 ^{7,8} izide Technologies 11.00% due 05/01/22 ⁸ VL Finance PLC 8.50% due 05/01/22 ⁸ VL Finance PLC 8.50% due 05/01/22 ⁸ VL Finance PLC 8.50% due 05/01/22 ⁸ VL Finance PLC	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000 2,255,576 1,625,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,894,684 1,730,625 1,682,955
Financial - 12.8% (continued)	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000 2,255,576 1,625,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,898,710 1,894,684
Financial - 12.8% (continued) inicola Finance Ltd. 7.38% due 04/15/21 ^{7,8} ifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) ^{4,5} Pacific Beacon LLC 5.88% due 70/15/51 ^{7,8} BEO Group, Inc. 5.88% due 10/15/24 ⁷ Itlantic Marine Corporations Communities LLC 5.38% due 02/15/48 ⁸ efferies Loanc fore LLC / JLC Finance Corp. 6.88% due 06/10/20 ^{7,8} Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) ^{4,5,7} Bank of New York Mellon Corp. 4.63% (3 Month LIBOR + 313 bps) ^{4,5,7} Banh Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20 ⁷ Both and Enterprises Limited Partnership / Ferrellgas Finance Corp. 5.38% (3 Month LIBOR + 383 bps) ^{4,5} Both Enterprises, LP / Icahn Enterprises Finance Corp. 5.38% due 02/10/22 ² Both Enterprises, LP / Icahn Enterprises Finance Corp. 6.75% due 06/15/23 ³ 6.50% due 06/15/23 ³ 6.50% due 09/15/53 ^{11,7,3} Alatharia Famous, Inc. 10.00% due 09/15/53 ^{11,7,3} Alatharia Famous, Inc. 10.00% due 09/15/53 ^{11,7,3} Both and Old Society Corp. 8.80% due 09/15/52 ³ Carrols Restaurant Group, Inc. 8.00% due 09/15/52 ³ Carrols Restaurant Group, Inc. 8.00% due 09/15/52 ³ Carrols Restaurant Group, Inc. 8.00% due 05/15/23	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000 2,255,576 1,625,000 GBP 1,170,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,894,684 1,730,625 1,682,955 14,237,905
Financial - 12.8% (continued)	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000 2,255,576 1,625,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,898,710 1,894,684 1,730,625 1,682,955
Financial - 12.8% (continued)	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000 2,255,576 1,625,000 GBP 1,170,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,894,684 1,730,625 1,682,955 14,237,905
Financial - 1.28% (continued)	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000 2,255,576 1,625,000 GBP 1,170,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,894,684 1,730,625 1,682,955 14,237,905
Financial - 12.8% (continued) inicoli Finance Ltd. 7.38% due 04/15/21*3 Fifth Third Bancorp 5.10% (3 Month LIBOR + 303 bps) 4.57 Pacific Beacon LLC 5.63% due 07/15/51*3 EEO Group, Inc. 5.88% due 10/15/24*3 Altantic Marine Corporations Communities LLC 5.58% due 07/15/54*3 Idelferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/10/20*3 Altantic Marine Corporations Communities LLC 5.38% due 02/15/48* Idelferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/10/20*3 Altantic Marine Corporations Communities LLC 5.38% due 06/10/20*3 Altantic Marine Corporations Corp. 6.88% due 06/10/20*3 Altantic Marine Corporations Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/10/20*3 Goldman Sacha Group, Inc. 5.30% (3 Month LIBOR + 383 bps) 4.5 Cachn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/10/22* Total Financial Consumer, Cyclical - 3.2% Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 06/15/23* 6.50% due 06/10/21* MMG Acquisition Corp. 6.75% due 06/15/23* HP Communities LLC 6.88% due 09/15/58** Altantian Farmous, Inc. 10.00% due 03/15/20*3 Exide Technologies 11.00% due 04/15/22** TUL Finance PLC 8.80% due 05/10/22* TUL Finance PLC 8.80% due 05/10/22* TUL Finance PLC 8.80% due 05/10/22* TUL Finance PLC 8.80% due 05/10/23 Total Consumer, Cyclical Industrial - 3.1% Encore Capital Group, Inc. 5.63% due 05/11/24** Encore Capital Group, Inc. 5.63% due 06/11/24** Encore Capital Group, Inc.	815,000 707,020 600,000 546,495 500,000 500,000 300,000 250,000 200,000 21,335,000 429,000 2,130,000 974,638 1,000,000 1,804,000 2,255,576 1,625,000 GBP 1,170,000	830,281 685,654 621,000 539,970 511,250 506,250 309,000 267,655 205,690 56,816,461 2,212,412 408,623 2,236,500 1,091,468 1,081,928 1,898,710 1,894,684 1,730,625 1,682,955 14,237,905

	Face	
CORPORATE BONDS†† - 30.2% (continued)	Amount~	Value
ndustrial - 3.1% (continued)		
ynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/19 ^{1,7}	1,800,000 \$	1,782,000
rincess Juliana International Airport Operating Company N.V.	1,000,000 \$	1,762,000
5.50% due 12/20/27 ^{+++,27,8}	1,755,955	1,746,965
tandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 ^{7,8}	1,095,000	1,215,450
utor Perini Corp.	1,090,000	1,215,450
6.88% due 05/01/25 ^{7,8}	400,000	430,000
otal Industrial		13,802,290
asic Materials - 2.6% HP Billiton Finance USA Ltd.		
6.75% (U.S. Dollar 5 year Swap + 509 bps) due 10/19/75 ^{47,8}	2,000,000	2,320,000
amana Gold, Inc.		
4.95% due 07/15/24 ⁷	2,160,000	2,191,946
ldorado Gold Corp. 6.13% due 12/15/20 ^{7,8}	1,950,000	1,984,125
onstellium N.V.	1,000,000	1,504,120
7.88% due 04/01/21 ^{7.8}	1,588,000	1,687,250
CP Applied Technologies, Inc. 9.50% due 02/01/23 ^{7,8}	1,475,000	1,659,375
9.50 % due 02/01/23 ew Day Alluminum	1,473,000	1,009,373
10.00% due 10/28/20†††.1.2.10	943,071	943,071
ig River Steel LLC / BRS Finance Corp.	500.000	500 750
7.25% due 09/01/25 ⁸ irabela Nickel Ltd.	500,000	523,750
9.50% due 06/24/19 ^{1,10,12}	1,388,176	69,409
otal Basic Materials	,,,,,	11,378,926
ommunications - 2.5%		
IDC Partners, Inc.		0
6.50% due 05/01/24 ^{7.8} lcGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance	2,900,000	2,889,125
7.88% due 05/15/24 ^{7.8}	2,150,000	2,058,625
FR Group S.A.		
7.38% due 05/01/26 ^{7/8}	1,800,000	1,944,036
engage Learning, Inc. 9.50% due 06/15/24 ^{7,8}	1,900,000	1,629,250
G. Son was controlled	1,300,000	1,029,230
10.88% due 02/01/24 ⁷	900,000	1,003,500
BCO Software, Inc.		
11.38% due 12/01/21 ⁸ SC Holdings LLC	750,000	821,250
6. Tiolings Ltd.	500,000	552,650
otal Communications		10,898,436
nergy - 2.1%		
lusky Energy, Inc.		
4.00% due 04/15/24 ⁷ 3.95% due 04/15/22 ⁷	900,000 600,000	925,214 630,800
FerraForm Power Operating LLC	000,000	030,800
6.38% due 02/01/23 ^{8,11}	1,096,000	1,134,360
	_	
	Face Amount∼	Value
CORPORATE BONDS†1 - 30.2% (continued)		
nergy - 2.1% (continued)		
unoco Logistics Partners Operations, LP	4 000 000	1 022 451
4.25% due 04/01/24 ⁷ less Corp.	1,000,000 \$	1,032,451
8.13% due 02/15/19 ⁷	950,000	1,025,628
merican Midstream Partners Limited Partnership / American Midstream Finance Corp.		
8.50% due 12/15/21 ^{7,8}	1,000,000	995,000
ONSOL Energy, Inc. 8.00% due 04/01/23 ⁷	850,000	896,750
QT Corp.	550,555	000,100
8.13% due 06/01/19	800,000	878,414
uckeye Partners, LP		
4.35% due 10/15/24 restwood Midstream Partners Limited Partnership / Crestwood Midstream Finance Corp.	750,000	780,537
6.25% due 04/01/23 ⁷	400,000	413,000
EP Resources, Inc.		
6.88% due 03/01/21 ⁷	350,000	363,125
iibson Energy, Inc. 6.75% due 07/15/21 ⁸	182,000	188,370
chahin II Finance Co. SPV Ltd.	182,000	100,370
5.88% due 09/25/22 ^{9,12}	1,216,133	121,613
otal Energy		9,385,262
onsumer, Non-cyclical - 2.1%		
umble Bee Holdings, Inc.	2,082,000	2,085,956
9.00% due 12/15/17 ^{7,8}	2,002,000	2,000,900
enet Healthcare Corp. 7.50% due 01/01/22 ⁷⁸	1,900,000	2,047,250
anet Healthcare Corp. 7.50% due 01/01/22 ¹⁸ reat Lakes Dredge & Dock Corp.		
enet Healthcare Corp. 7.50% due 01/01/22 ^{7,8} reat Lakes Dredge & Dock Corp. 8.00% due 05/15/22 ^{7,8}	1,900,000 1,600,000	2,047,250 1,624,000
unet Healthcare Corp. 7.50% due 01/01/22 ^{7.8} reat Lakes Dredge & Dock Corp. 8.00% due 05/15/22 ^{7.8} umble Bee Holdco SCA		
enet Healthcare Corp. 7:50% due 01/01/22 ⁷⁸ reat Lakes Dredge & Dock Corp. 8:00% due 05/15/22 ⁷⁸ sumble Bee Holdco SCA 9:63% due 03/15/18 ^{78,10} sleant Pharmaceuticals International, Inc.	1,600,000 1,400,000	1,624,000 1,402,940
enet Healthcare Corp. 7.50% due 01/01/22 ⁷³ reat Lakes Dredge & Dock Corp. 8.00% due 05/15/22 ⁷³ sumble Bee Holdco SCA 9.63% due 03/15/18 ^{78.10} sleant Pharmaceuticals International, Inc. 7.00% due 03/15/24 ⁷³	1,600,000	1,624,000
enet Healthcare Corp. 7.50% due 01/01/22 ^{7.8} reat Lakes Dredge & Dock Corp. 8.00% due 05/15/22 ^{7.8} umble Bee Holdco SCA 9.63% due 03/15/18 ^{7.8.10} aleant Pharmaceuticals International, Inc. 7.00% due 03/15/24 ^{7.8} eHE Distributors LLC / KeHE Finance Corp.	1,600,000 1,400,000 1,000,000	1,624,000 1,402,940 1,061,250
enet Healthcare Corp. 7.50% due 01/01/22 ¹⁸ reat Lakes Dredge & Dock Corp. 8.00% due 05/15/22 ⁷⁸ umble Bee Holdco SCA 9.63% due 03/15/18 ^{78,10} aleant Pharmaceuticals International, Inc. 7.00% due 03/15/24 ⁷⁸ elle Distributors LLC / KeHE Finance Corp. 7.63% due 08/15/24 is a constant of the constan	1,600,000 1,400,000	1,624,000 1,402,940 1,061,250
enet Healthcare Corp. 7.50% due 01/01/22 ⁷⁸ reat Lakes Dredge & Dock Corp. 8.00% due 05/15/22 ⁷⁸ umble Bee Holdco SCA 9.63% due 03/15/18 ^{78,10} aleant Pharmaceuticals International, Inc. 7.00% due 03/15/24 ⁷⁸ eHE Distributors LLC / KeHE Finance Corp. 7.63% due 08/15/21 ⁸ everages & More, Inc.	1,600,000 1,400,000 1,000,000	1,624,000 1,402,940
enet Healthcare Corp. 7.50% due 01/01/22 ¹⁸ reat Lakes Dredge & Dock Corp. 8.00% due 05/15/22 ¹⁸ umble Bee Holdco SCA 9.63% due 03/15/18 ^{18,10} aleant Pharmaceuticals International, Inc. 7.00% due 03/15/2 ¹⁸ eHE Distributors LLC / KeHE Finance Corp. 7.63% due 08/15/21 ⁸ everages & More, Inc. 11.50% due 06/15/22 ⁸	1,600,000 1,400,000 1,000,000 550,000	1,624,000 1,402,940 1,061,250 551,375
enet Healthcare Corp. 7.50% due 01/01/22 ¹⁸ reat Lakes Dredge & Dock Corp. 8.00% due 05/15/22 ¹⁸ sumble Bee Holdco SCA 9.63% due 03/15/18 ^{18,10} aleant Pharmaceuticals International, Inc. 7.00% due 03/15/24 ¹⁸ elle Distributors LLC / KeHE Finance Corp. 7.63% due 08/15/24 ¹⁸ everages & More, Inc. 11.50% due 06/15/228 bata Consumer, Non-cyclical echnology - 0.8%	1,600,000 1,400,000 1,000,000 550,000	1,624,000 1,402,940 1,061,250 551,375 329,000
enet Healthcare Corp. 7.50% due 01/01/22 ^{1/8} reat Lakes Dredge & Dock Corp. 8.00% due 05/15/22 ^{1/8} umble Bee Holdco SCA 9.63% due 03/15/18 ^{1/8,10} aleant Pharmaceuticals International, Inc. 7.00% due 03/15/2 ^{1/8} eHE Distributors LLC / KeHE Finance Corp. 7.63% due 08/15/2 ^{1/8} everages & More, Inc. 11.50% due 06/15/22 ⁸ total Consumer, Non-cyclical echnology - 0.8% licron Technology, Inc.	1,600,000 1,400,000 1,000,000 550,000 350,000	1,624,000 1,402,940 1,061,250 551,375 329,000 9,101,771
enet Healthcare Corp. 7.50% due 01/01/27 ³ reat Lakes Dredge & Dock Corp. 8.00% due 05/15/227 ³ umble Bee Holdco SCA 9.63% due 03/15/187 ^{3,10} aleant Pharmaceuticals International, Inc. 7.00% due 03/15/247 ³ elle Distributors LLC / KeHE Finance Corp. 7.63% due 08/15/218 everages & More, Inc. 11.50% due 06/15/228 otal Consumer, Non-cyclical echnology - 0.8% licron Technology, Inc. 7.50% due 09/15/237	1,600,000 1,400,000 1,000,000 550,000 350,000	1,624,000 1,402,940 1,061,250 551,375 329,000 9,101,771
otal Consumer, Non-cyclical echnology - 0.8% dicron Technology, Inc.	1,600,000 1,400,000 1,000,000 550,000 350,000	1,624,000 1,402,940 1,061,250 551,375 329,000 9,101,771

CORRORATE PONICE to 20 00/ (continued)	Face Amount~	Value
CORPORATE BONDS ^{††} - 30.2% (continued) Fechnology - 0.8% (continued)		
First Data Corp.		
7.00% due 12/01/23 ^{7,8}	500,000	\$ 538,750
picor Software		
9.55% due 06/21/23 ^{+++,1,2}	500,000	488,500
otal Technology		3,578,063
Itilities - 0.6%		
BC Tank Terminals Holding Netherlands BV	1 405 000	1 406 250
6.88% due 05/15/23 ^{7,8} erraform Global Operating LLC	1,425,000	1,496,250
9.75% due 08/15/22 ⁸	1,150,000	1,280,813
otal Utilities	-11-11-11	2,777,063
viversified - 0.2%		
IRG Group, Inc.		
7.88% due 07/15/19	820,000	835,375
iil & Gas - 0.2%		
Slenn Pool Oil & Gas Trust		
6.00% due 08/02/21 ^{†††,1}	856,269	819,580
otal Corporate Bonds		
(Cost \$129,329,051)		133,631,132
SSET-BACKED SECURITIES†† - 28.4%		
Collateralized Loan Obligations - 22.3%		
Colub Capital Partners CLO Ltd.	2,000,000	1,912,956
2015-24A, 5.56% (3 Month LIBOR + 425 bps) due 02/05/27 ^{4,8} 2017-16A, 4.31% (3 Month LIBOR + 300 bps) due 07/25/29 ^{4,8}	2,000,000 1.500,000	1,494,243
2015-25A, 4.96% (3 Month LIBOR + 365 bps) due 08/05/27 ^{4,8}	1,000,000	976,156
2014-18A, 5.31% (3 Month LIBOR + 400 bps) due 04/25/26 ⁴⁸	300,000	294,535
/oya CLO Ltd.		
2013-1A, 4.80% (3 Month LIBOR + 350 bps) due 04/15/24 ^{4,8}	2,000,000	1,991,617
2014-4A, 7.16% (3 Month LIBOR + 600 bps) due 10/14/26 ^{4,8}	1,950,000	1,886,662
VK CLO Ltd.		
2014-2A, 6.05% (3 Month LIBOR + 475 bps) due 07/15/26 ^{4,7,8}	3,000,000	2,725,141
2013-1A, due 04/14/25 ^{7,8,13}	2,300,000	796,108
latiron CLO Ltd. 2013-1A, 4.90% (3 Month LIBOR + 360 bps) due 01/17/26 ^{47,8}	3,300,000	3,285,603
Great Lakes CLO Ltd.	3,300,000	3,203,003
2015-1A, 5.05% (3 Month LIBOR + 375 bps) due 07/15/26 ^{4,8}	1,500,000	1,461,376
2012-1A, due 01/15/23 ^{7,9,13}	2,500,000	1,142,736
	Face Amount∼	Value
ASSET-BACKED SECURITIES†† - 28.4% (continued)		
Collateralized Loan Obligations - 22.3% (continued)		
2014-1A, 5.50% (3 Month LIBOR + 420 bps) due 04/15/25 ^{4,8}	500,000	\$ 485,429
Anchorage Credit Funding 1 Ltd.		
2015-1A, 6.30% due 07/28/30 ⁸	3,000,000	3,088,332
lagship CLO VIII Ltd.	3 350 000	3,071,582
2014-8A, 6.50% (3 Month LIBOR + 520 bps) due 01/16/26 ^{4,7,8} enture XVI CLO Ltd.	3,250,000	3,071,562
2014-16A, 4.75% (3 Month LIBOR + 345 bps) due 04/15/26 ^{47,8}	3,000,000	3,007,496
DF II Ltd.	3,000,000	3,007,400
2016-2A, 7.70% due 05/12/31 ^{7,8}	3,000,000	3,004,015
DF Ltd.	-,,	.,
2015-1A, 6.88% due 11/12/30 ⁸	2,000,000	2,000,608
2015-1A, 7.50% due 11/12/30 ⁸	1,000,000	1,000,246
CP CLO Ltd.		
2015-9A, 7.70% (3 Month LIBOR + 640 bps) due 07/15/27 ^{4,8}	2,250,000	2,021,67
2015-8A, 7.30% (3 Month LIBOR + 600 bps) due 04/17/27 ^{4,8} aranac CLO II Ltd.	1,000,000	888,511
2014-2A, 6.47% (3 Month LIBOR + 515 bps) due 02/20/25 ^{47,8}	3,000,000	2,845,384
MMC CLO XII Ltd.	3,000,000	2,040,00
2013-12A, 6.36% (3 Month LIBOR + 505 bps) due 05/10/25 ^{4,8}	3,000,000	2,806,174
ewstar Trust		,,
2012-2I, 8.06% (3 Month LIBOR + 675 bps) due 01/20/23 ⁴	3,000,000	2,794,663
ctagon Investment Partners XVI Ltd.		
2013-1A, 6.80% (3 Month LIBOR + 550 bps) due 07/17/25 ^{4,8}	3,000,000	2,728,67
ound Point CLO III Ltd. 2013-2A, 6.65% (3 Month LIBOR + 535 bps) due 07/15/25 ^{4,7,8}	0.075.000	0.000.447
	2,875,000	2,698,447
Oryden 50 Senior Loan Fund	2.055.000	2 402 246
tryden 50 Senior Loan Fund 2017-50A, due 07/15/30 ^{8,13}	2,855,000	2,492,316
ryden 50 Senior Loan Fund	2,855,000 2,000,000	2,492,316 1,986,350

	Face	
ASSET-BACKED SECURITIES†† - 28.4% (continued)	Amount~	Value
Collateralized Loan Obligations - 22.3% (continued)		
2014-1A, 6.06% (3 Month LIBOR + 475 bps) due 04/20/25 ^{4,8}	500,000	\$ 490,048
Jamestown CLO III Ltd.	300,000	400,040
2013-3A, 4.60% (3 Month LIBOR + 330 bps) due 01/15/26 ^{4.8}	2,250,000	2,247,204
Avery Point II CLO Ltd.		
2013-3X COM, % due 01/18/25 ¹³	2,399,940	2,035,721
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 10/04/28 ^{8.13}	2,600,000	2,012,759
Fortress Credit Opportunities V CLO Ltd.	0.000.000	0.040.440
2017-5A, 5.85% (3 Month LIBOR + 455 bps) due 10/15/26 ^{4,8}	2,000,000	2,012,149
Fortress Credit Opportunities VI CLO Ltd.	2 000 000	1.074.004
2015-6A, 6.23% (3 Month LIBOR + 500 bps) due 10/10/26 ^{4,8} Ares XXXIII CLO Ltd.	2,000,000	1,974,881
2015-1A, 7.72% (3 Month LIBOR + 650 bps) due 12/05/25 ^{4,8}	2,000,000	1,877,593
OHA Credit Partners IX Ltd.	2,000,000	1,077,595
2013-9A. due 10/20/25 ^{8,13}	2,000,000	1,768,679
Cent CLO 19 Ltd.	2,000,000	1,1 00,010
2013-19A, 4.61% (3 Month LIBOR + 330 bps) due 10/29/25 ^{4.7,8}	1,750,000	1,750,514
Treman Park CLO Ltd.		
2015-1A, due 04/20/27 ^{8,13}	2,000,000	1,724,742
Monroe Capital CLO 2014-1 Ltd.		
2014-1A, 6.04% (3 Month LIBOR + 473 bps) due 10/22/26 ^{4,8}	1,750,000	1,709,057
Mountain Hawk II CLO Ltd.		
2013-2A, 4.46% (3 Month LIBOR + 315 bps) due 07/22/24 ^{4,8}	1,750,000	1,677,075
Cent CLO 22 Ltd.	4.750.000	4 050 040
2014-22A, 7.71% (3 Month LIBOR + 640 bps) due 11/07/26 ^{4,8}	1,750,000	1,650,943
Atlas Senior Loan Fund II Ltd. 2012-2A, due 01/30/24 ^{7,8,13}	2,600,000	1,507,151
Ares XXVI CLO Ltd.	2,000,000	1,507,151
2013-1A. due 04/15/25 ^{8,13}	3,700,000	1,426,667
	Face	Value
	Amount~	value
ASSET-BACKED SECURITIES ^{††} - 28.4% (continued)	Amount~	value
Collateralized Loan Obligations - 22.3% (continued)	Amount~	Value
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd.		
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8}	Amount~ 1,500,000	\$ 1,395,304
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd.	1,500,000	\$ 1,395,304
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8}		
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd.	1,500,000 1,500,000	\$ 1,395,304 1,366,715
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-114, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-14, due 12/24/23 ^{8,13}	1,500,000	\$ 1,395,304
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC	1,500,000 1,500,000 2,500,000	\$ 1,395,304 1,366,715 1,223,349
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-114, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-14, due 12/24/23 ^{8,13}	1,500,000 1,500,000	\$ 1,395,304 1,366,715
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{4,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8}	1,500,000 1,500,000 2,500,000 750,000	\$ 1,395,304 1,366,715 1,223,349 720,553
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-114, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{1,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{1,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{1,8} 2014-1A, 5.97% due 077/25/25 ^{1,8}	1,500,000 1,500,000 2,500,000 750,000	\$ 1,395,304 1,366,715 1,223,349 720,553
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-114, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{1,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{1,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{1,8} 2014-1A, 5.97% due 07/25/25 ^{1,8} Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁸ Kingsland VI Ltd.	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-114, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.97% due 07/25/25 ^{7,8} Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁸ Kingsland VI Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8}	1,500,000 1,500,000 2,500,000 750,000 500,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{4,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.56% due 07/25/25 ^{2,8} Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁸ Kingsland VI Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{1,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{1,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{1,8} 2014-1A, 5.97% due 07/25/25 ^{1,8} Anchorage Credit Funding 4 Ltd. 2013-6A, 3.50% (3 Month LIBOR + 365 bps) due 10/28/24 ^{1,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{1,8}	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-114, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.66% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.97% due 07/25/25 ^{7,8} Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁵ Kingsland VI Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd.	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{4,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁶ Kingsland VI Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8}	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.97% due 07/25/25 ^{7,8} Anchorage Credit Funding 4 Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346 1,001,518
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-114, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.97% due 07/25/25 ^{7,8} Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁸ Kingsland VI Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP 2014-16A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8}	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{4,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.56% due 07/25/25 ⁸ Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁸ Kingsland VI Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP 2014-16A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Cerberus Onshore II CLO-2 LLC	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346 1,001,518
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.96% due 07/25/25 ^{2,8} Anchorage Credit Funding 4 Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP 2014-16A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Cerberus Onshore II CLO-2 LLC 2014-11A, 5.45% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8}	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346 1,001,518
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{4,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.56% due 07/25/25 ⁸ Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁸ Kingsland VI Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP 2014-16A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Cerberus Onshore II CLO-2 LLC	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346 1,001,518
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.50% due 07/25/25 ^{7,8} Anchorage Credit Funding 4 Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP 2014-16A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Cerberus Onshore II CLO-2 LLC 2014-1A, 5.45% (3 Month LIBOR + 415 bps) due 10/15/23 ^{4,8} Garrison Funding Ltd. 2016-2A, 5.32% (3 Month LIBOR + 400 bps) due 09/29/27 ^{4,8} Venture XIII CLO Ltd.	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346 1,001,518 1,000,174 993,605
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.50% due 07/25/25 ^{2,8} Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁸ Kingsland VI Ltd. 2013-6A, 4,96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 435 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP 2014-16A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Cerbeurs Onshore II CLO-2 LLC 2014-1A, 5.45% (3 Month LIBOR + 415 bps) due 09/29/27 ^{4,8} Venture XIII CLO Ltd. 2013-3A, due 09/10/29 ^{3,13}	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346 1,001,518 1,000,174 993,605
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.57% due 07/25/25 ^{2,8} Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁸ Kingsland VI Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Cerberus Onshore II CLO-2 LLC 2014-1A, 5.45% (3 Month LIBOR + 415 bps) due 09/29/27 ^{4,8} Venture XIII CLO Ltd. 2013-33, due 09/10/29 ^{8,13} Dryden 37 Senior Loan Fund	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346 1,001,518 1,000,174 993,605 983,267 793,296
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.95% due 07/25/25 ^{7,8} Anchorage Credit Funding 4 Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP 2014-16A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Cerberus Onshore II CLO-2 LLC 2014-1A, 5.45% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Garrison Funding Ltd. 2016-2A, 5.32% (3 Month LIBOR + 400 bps) due 09/29/27 ^{4,8} Venture XIII CLO Ltd. 2013-13A, due 09/10/28 ^{4,13} Dryden 37 Senior Loan Fund 2015-37A, due 09/10/27 ^{8,13}	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346 1,001,518 1,000,174 993,605 983,267
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.50% due 07/25/25 ^{2,8} Anchorage Credit Funding 4 Ltd. 2016-4A, 5.50% due 02/15/35 ⁸ Kingsland VI Ltd. 2013-6A, 4,96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP 2014-16A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Cerbeurs Onshore II CLO-2 LLC 2014-1A, 5.45% (3 Month LIBOR + 415 bps) due 08/01/24 ^{4,8} Garrison Funding Ltd. 2016-2A, 5.32% (3 Month LIBOR + 400 bps) due 09/29/27 ^{4,8} Venture XIII CLO Ltd. 2013-3A, due 09/10/29 ^{3,13} Dryden 37 Senior Loan Fund 2015-37A, due 04/15/27 ^{8,13} Fortress Credit Opportunities	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346 1,001,518 1,000,174 993,605 983,267 793,296 788,341
Collateralized Loan Obligations - 22.3% (continued) Madison Park Funding XI Ltd. 2013-11A, 6.46% (3 Month LIBOR + 515 bps) due 10/23/25 ^{4,8} CIFC Funding Ltd. 2014-4A, 6.90% (3 Month LIBOR + 560 bps) due 10/17/26 ^{4,8} Finn Square CLO Ltd. 2012-1A, due 12/24/23 ^{8,13} NewStar Arlington Senior Loan Program LLC 2014-1A, 5.56% (3 Month LIBOR + 425 bps) due 07/25/25 ^{4,8} 2014-1A, 5.97% due 07/25/25 ^{7,8} Anchorage Credit Funding 4 Ltd. 2013-6A, 4.96% (3 Month LIBOR + 365 bps) due 10/28/24 ^{4,8} Fortress Credit Opportunities III CLO, LP 2017-3A, 4.40% (3 Month LIBOR + 310 bps) due 04/28/26 ^{4,8} Hunt CRE Ltd. 2017-FL1, 4.53% (1 Month LIBOR + 330 bps) due 08/15/34 ^{4,8} Cent CLO 16, LP 2014-16A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Cent CLO 16, LP 2014-16A, 5.56% (3 Month LIBOR + 425 bps) due 08/01/24 ^{4,8} Garrison Funding Ltd. 2013-13A, due 09/10/28 ^{4,13} Dryden 37 Senior Loan Fund 2015-37A, due 09/10/22 ^{8,13} Dryden 37 Senior Loan Fund 2015-57A, due 04/15/27 ^{8,13}	1,500,000 1,500,000 2,500,000 750,000 500,000 1,000,000 1,000,000 1,000,000 1,000,000	\$ 1,395,304 1,366,715 1,223,349 720,553 500,790 1,008,431 1,006,462 1,002,346 1,001,518 1,000,174 993,605 983,267 793,296

	Face Amount∼	Value
ASSET-BACKED SECURITIES†† - 28.4% (continued)		
Collateralized Loan Obligations - 22.3% (continued) Vest CLO Ltd.		
2013-1A, due 11/07/25 ^{8,13}	1,350,000	\$ 713,076
Marathon CLO Ltd.	4 000 000	040.770
due 02/21/25 ¹³ COA Summit CLO Ltd.	1,300,000	616,776
2014-1A, 5.16% (3 Month LIBOR + 385 bps) due 04/20/23 ^{4,8}	500,000	499,911
IXT Capital CLO 2013-1 LLC		
2013-1A, 5.46% (3 Month LIBOR + 415 bps) due 04/25/24 ^{4,7,8} Babson CLO Ltd.	500,000	496,886
2012-2A, due 05/15/23 ^{8,13}	2,000,000	408,207
Keuka Park CLO Ltd.	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,
2013-1A, due 10/21/24 ^{7,8,13}	1,474,435	165,777
Ares XXV CLO Ltd. 2013-3A, due 01/17/24 ^{8,13}	1,750,000	25 527
Fotal Collateralized Loan Obligations	1,730,000	25,527 98,193,767
Fransport-Aircraft - 4.5%		00,100,707
Apollo Aviation Securitization Equity Trust		
2014-1, 7.38% (WAC) due 12/15/29 ⁴	2,821,441	2,832,163
2016-1A, 9.20% due 03/17/36 ^{7,8} 2016-2, 7.87% due 11/15/41	2,150,100 2,125,000	2,161,455 2,134,106
2014-1, 5.13% (WAC) due 12/15/29 ⁴	1,410,720	1,431,881
2017-1A, 5.93% due 05/16/42 ⁸	984,800	1,013,536
2016-2, 5.93% due 11/15/41	931,799	939,135
Falcon Aerospace Limited	4 000 400	1,973,211
2017-1, 6.30% due 02/15/42 ⁸ ECAF I Ltd.	1,933,400	1,973,211
2015-1A, 5.80% due 06/15/40°	1,758,493	1,780,718
Rise Ltd.		
6.50% due 02/12/39	1,766,480	1,776,196
Stripes Aircraft Ltd. 2013-1 A1, 4.73% due 03/20/23 ⁺⁺⁺¹	1,560,204	1,525,258
Emerald Aviation Finance Ltd.	1,300,204	1,323,230
2013-1, 6.35% due 10/15/38 ⁸	1,212,370	1,257,439
Turbine Engines Securitization Ltd.		
2013-1A, 6.38% due 12/13/48 ⁹	645,245	600,723
ASSET-BACKED SECURITIES†† - 28.4% (continued)	Face Amount~	Value
Transport-Aircraft - 4.5% (continued)		
Airplanes Pass Through Trust	7.740.260	¢ 502.512
2001-1A, 1.78% (1 Month LIBOR + 55 bps) due 03/15/19 ⁴⁹ BBAM Acquisition Finance	7,719,360	\$ 563,513
5.38% due 09/17/18¹	155,274	154,498
Total Transport-Aircraft		20,143,832
Whole Business - 1.1%		
TSGE 2017-1	5 000 000	F 000 000
6.25% due 09/22/31 ⁺⁺⁺ Financial - 0.3%	5,000,000	5,000,000
NCBJ 2015-1 A		
5.88% due 07/08/22 ^{11†,2}	1,500,000	1,502,737
Collateralized Debt Obligations - 0.2%		
Highland Park CDO I Ltd. 2006-1A, 1.72% (3 Month LIBOR + 40 bps) due 11/25/51 ^{47,8}	720,686	683,063
SRERS Funding Ltd.	720,000	000,000
2011-RS, 1.48% (1 Month LIBOR + 25 bps) due 05/09/46 ^{4,8}	45,922	45,887
Total Collateralized Debt Obligations		728,950
Total Asset-Backed Securities		405 500 000
(Cost \$123,630,146)		125,569,286
J.S. TREASURY BILLS†† - 8.2% J.S. Treasury Bills		
0.97% due 09/28/17 ^{7,14,15}	9,000,000	8,993,723
1.02% due 11/16/17 ^{14,15}	6,000,000	5,988,264
0.94% due 09/14/17 ^{7,14,15}	5,000,000	4,998,407
0.99% due 12/21/17 ^{7,14,15} 0.92% due 09/07/17 ^{7,14,15}	3,400,000 3,200,000	3,389,533 3,199,530
0.96% due 12/07/17 ^{14,15}	3,000,000	2,992,111
0.96% due 09/21/17 ^{7,14,15}	2,800,000	2,798,609
1.00% due 10/05/17 ^{7,14,15}	2,000,000	1,997,922
	1,000,000 1,000,000	999,853 997,744
0.98% due 09/07/17 ^{7,14,15}	1,000,000	997,744
0.98% due 11/24/17 ^{14,15}		
		36,355,696
0.98% due 11/24/17 ^{14,15} Fotal U.S. Treasury Bills (Cost \$36,354,392)		36,355,696
0.98% due 11/24/17 ^{14,15} Total U.S. Treasury Bills (Cost \$36,354,392) COLLATERALIZED MORTGAGE OBLIGATIONS†† - 3.2% Commercial Mortgage-Backed Securities - 2.3%		36,355,696
0.98% due 11/24/17 ^{14,15} Fotal U.S. Treasury Bills (Cost \$36,354,392) COLLATERALIZED MORTGAGE OBLIGATIONS†† - 3.2% Commercial Mortgage-Backed Securities - 2.3% GMAC Commercial Mortgage Asset Corp.		
0.98% due 11/24/17 ^{14,15} Total U.S. Treasury Bills (Cost \$36,354,392) COLLATERALIZED MORTGAGE OBLIGATIONS†† - 3.2% Commercial Mortgage-Backed Securities - 2.3% GMAC Commercial Mortgage Asset Corp. 2004-POKA, 6.36% due 09/10/44*	3,500,000	
0.98% due 11/24/17 ^{14,15} Total U.S. Treasury Bills (Cost \$36,354,392) COLLATERALIZED MORTGAGE OBLIGATIONS†† - 3.2% Commercial Mortgage-Backed Securities - 2.3% BMAC Commercial Mortgage Asset Corp. 2004-POKA, 6.36% due 09/10/448 Cosmopolitan Hotel Trust		3,984,105
0.98% due 11/24/17 ^{14,15} Fotal U.S. Treasury Bills (Cost \$36,354,392) COLLATERALIZED MORTGAGE OBLIGATIONS†† - 3.2% Commercial Mortgage-Backed Securities - 2.3% GMAC Commercial Mortgage Asset Corp.	3,500,000 3,500,000 1,908,468	36,355,696 3,984,105 3,561,612 1,938,603

	Face		
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 3.2% (continued)	Amount~		Value
Commercial Mortgage-Backed Securities - 2.2% (continued)			
2007-AET2, 6.06% due 10/10/52 ^{7,9}	484,139	\$	523,994
Total Commercial Mortgage-Backed Securities			10,008,314
Residential Mortgage-Backed Securities - 0.9% LSTFV			
2017-1A, 3.73% due 04/01/20 ⁺¹⁻¹	2,443,943		2,427,528
TBW Mortgage Backed Pass-Through Certificates			
2006-6, 6.04% due 01/25/37 ⁷	1,384,662		677,082
2006-6, 5.75% due 01/25/37 ⁷ Nomura Resecuritization Trust	576,277		297,483
2012-1R, 1.68% (1 Month LIBOR + 44 bps) due 08/27/47 ^{4,7,8}	582,003		580,594
Total Residential Mortgage-Backed Securities	,	-	3,982,687
Total Collateralized Mortgage Obligations			
(Cost \$14,011,730)			13,991,001
FOREIGN GOVERNMENT BONDS** 1.5%			
Dominican Republic International Bond 6.85% due 01/27/45 ^{7.8}	2,020,000		2,272,500
Kenya Government International Bond	2,020,000		2,272,000
6.88% due 06/24/24 ³	2,165,000		2,270,977
Senegal Government International Bond	0.050.000		0.400.405
6.25% due 05/23/33 ⁸ Total Foreign Government Bonds	2,050,000		2,108,425
Cost \$6,400,001			6,651,902
MUNICIPAL BONDS ¹¹ - 0.5%			0,001,002
Illinois - 0.5%			
City of Chicago Illinois General Obligation Unlimited			
6.26% due 01/01/40 Total Municipal Bonds	2,350,000		2,429,430
Total Municipal Bonds (Cost \$2,038,368)			2,429,430
SENIOR FIXED RATE INTERESTS ¹¹ - 0.2%			2, 120, 100
Consumer, Non-cyclical - 0.2%			
Hanger, Inc.			
11.50% due 08/01/19 Targus Group International Equity, Inc.	1,000,000		1,012,500
7.50% due 12/31/19 ^{111/23}	66,656		66,656
Total Consumer, Non-cyclical	·		1,079,156
Total Senior Fixed Rate Interests			
(Cost \$1,057,381)			1,079,156
	Contracts		Value
OTC OPTIONS PURCHASED ^{1, 2} - 0.3%	Contracts		value
Call options on:			
Bank of America Merrill Lynch iShares 20+ Year Treasury Bond ETF Expiring			
October 2017 with strike price of \$127.00 (Notional Value \$73,647,300)	5,799	\$	1,301,876
Total Call options			1,301,876
Put options on: Bank of America Merrill Lynch iShares iBoxx \$ High Yield Corporate Bond ETF Expiring October 2017 with strike price of \$84.00 (Notional Value \$90,736,800)	10,802		156,629
Total Put options	10,002		156,629
Total OTC Options Purchased		-	
(Cost \$1,185,950)			1,458,505
Total Investments - 119.2%			
(Cost \$521,968,830)		\$	527,987,856
	Contracts		Value
LISTED OPTIONS WRITTEN ^{†,*} - (0.4)%	Contracts		Value
Call options on:			
S&P 500 Index Expiring September 2017 with strike price of \$2,420.00 (Notional Value \$12,558,000)	299		(1,602,640)
Total Listed Options Written (Premiums received \$929,280)			(1,602,640)
(Tolliand Toodrea \$25,200)			(1,002,040)
	Contracts		Value
OTC OPTIONS WRITTEN ^{1,*} - (0.1)%			
Call options on:			
Bank of America Merrill Lynch iShares 20+ Year Treasury Bond ETF Expiring October 2017 with strike price of \$130.00 (Notional Value \$75,387,000)	5,799		(588,599)
Total OTC Options Written	5,199		(000,000)
(Premiums received \$318,945)			(588,599)
Other Assets & Liabilities, net - (18.7)%			(82,990,504)
Total Net Assets - 100.0%		\$	442,806,113

SCHEDULE OF INVESTMENTS (Unaudited)

FUTURES CONTRACTS

Description	Contracts	Expiration date	Notional Amount	Unrealized Gain
Equity Futures Contracts Purchased ^{†,*}				
S&P 500 Index Mini Futures Contracts	599	9/30/17	\$73,946,550	\$1,219,370

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††

	Contracts to				Value at	Net Unrealized Appreciation/
Counterparty	Buy (Sell)	Currency	Settlement Date	Settlement Value	August 31, 2017	(Depreciation)
Goldman Sachs	(6,840,000)	GBP	9/13/17	\$8,887,896	\$8,848,578	\$39,318
Bank of America	(801,000)	EUR	9/13/17	943,347	954,046	(10,699)
						\$28,619

- The face amount is denominated in U.S. dollars unless otherwise indicated.
- Non-income producing security.

 Value determined based on Level 1 inputs, unless otherwise noted See Note 3.
- Value determined based on Level 2 inputs, unless otherwise noted See Note 3. Value determined based on Level 3 inputs See Note 3.

- Illiquid security.

 Security was fair valued by the Valuation Committee at August 31, 2017. The total market value of fair valued securities amounts to \$24,111,521, (cost \$25,556,743) or 5.4% of total net assets.
- Affiliated issuer.
- Variable rate security. Rate indicated is the rate effective at August 31, 2017.
- Perpetual maturity.
- Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
 - All or a portion of these securities have been physically segregated in connection with borrowings, reverse repurchase agreements and unfunded loan commitments. As of August 31, 2017, the total value of securities segregated was \$149,759,599.
- 8 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) securities is \$175,600,902 (cost \$164,157,888), or 39.7% of total net assets. 9
 - Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$14,175,050 (cost \$21,611,325), or 3.2% of total net assets. See Note 6.
- 10 Payment-in-kind security.
- 11 Security is a step up/step down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is rate effective at August 31, 2017.
- 12 13 14 Security is in default of interest and/or principal obligations.
- Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- Rate indicated is the effective yield at the time of purchase.
- 15 16
- Zero coupon rate security. Rate indicated is the 7 day yield as of August 31, 2017.

LIBOR London Interbank Offered Rate Weighted Average Coupon EURIBOR Euro Interbank Offered Rate

See Sector Classification in Other Information section.

The following table summarizes the inputs used to value the Fund's investments at August 31, 2017 (See Note 3 in the Notes to Schedule of Investments):

Investments in Securities (Assets)	Level 1 Quoted Prices	Level 1 - Other*	Level 2 Significant Observable Inputs		Level 3 Significant Unobservable Inputs	
Asset-Backed Securities	\$ —	\$ —	\$ 117,541,291	\$ —	\$ 8,027,995	\$ 125,569,286
Collateralized Mortgage Obligations	_	_	11,563,473	_	2,427,528	13,991,001
Common Stocks	1,050,128	_	76,491	_	668,833	1,795,452
Corporate Bonds	_	_	117,635,267	_	15,995,865	133,631,132
Forward Foreign Currency Exchange						
Contracts	_	_	_	39,318	_	39,318
Equity Futures Contracts	_	1,219,370	_	_	_	1,219,370
Foreign Government Bonds	_	_	6,651,902	_	_	6,651,902
Money Market Fund	10,251,050	_	_	_	_	10,251,050
Municipal Bonds	_	_	2,429,430	_	_	2,429,430
Options Purchased	1,458,505	_	_	_	_	1,458,505
Preferred Stocks	5,907,510	_	_	_	_	5,907,510
Senior Fixed Rate Interests	_	_	1,012,500	_	66,656	1,079,156
Senior Floating Rate Interests	_	_	168,170,703	_	20,674,118	188,844,821

SCHEDULE OF INVESTMENTS (Unaudited)

U.S. Treasury Bills	_	_	36,355,696	_	_	36,355,696
Warrants	_	_	22,916	_	_	22,916
Total Assets	\$ 18,667,193 \$	1,219,370 \$	461,459,669	\$ 39,318	\$ 47,860,995	\$ 529,246,545

Investments in Securities (Liabilities)	Level 1 (Quoted Prices	Level 1 - Other*	Level 2 Significant Observable Inputs			Level 3 Significant Unobservable Inputs	Total
Forward Foreign Currency Exchange	Level I C	Ruoteu Frices	Level 1 - Other	Observable iliputs	Level 2 - Other		Ollopsei vable iliputs	Total
Contracts	¢	•	•		10.600	e.	•	10.600
	Þ	— \$	– \$	_ :	\$ 10,699		_ \$	10,699
Options Written		2,191,239	_		_		-	2,191,239
Unfunded Loan Commitments				3,483			869,273	872,756
Total Liabilities	\$	2,191,239 \$	— \$	3,483	\$ 10,699	\$	869,273	3,074,694

* Other financial instruments include futures contracts and forward foreign currency exchange contracts, which are reported as unrealized gain/loss at period end.

Please refer to the detailed Schedule of Investments for a breakdown of investment type by industry category.

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

Ending

	Balance			
	at			
Category	08/31/2017	Valuation Technique	Unobservable Inputs	Input Range
Asset-Backed Securities	\$ 5,000,000	Model Price	Trade Price	-
Asset-Backed Securities	1,525,258	Option Adjusted Spread off the prior month end broker mark over the 3 month LIBOR	Indicative Quote	•
Asset Backed Securities	1,502,737	Option Adusted Spread	Indicative Quote for Comparable Security	•
Collateralized Mortgage Obligations	2,427,528	Model Price	Trade Price	-
Common Stocks	668,833	Enterprise Value	Valuation Multiple	9.3x-14.6x
Corporate Bonds	6,980,329	Option Adjusted Spread off the prior month end broker mark over the 3 month LIBOR	Indicative Quote	
Corporate Bonds	4,000,000	Model Price	Trade Price	•
Corporate Bonds	2,235,465	Model Price	Market Comparable Yields	5.5%-8.8%
Corporate Bonds	1,837,000	Prior month broker quote	Bid Price	-
Corporate Bonds	943,071	Enterprise Value	Valuation Multiple	7.5x
Senior Floating Rate Interests	11,122,496	Model Price	Purchase Price	-
Senior Floating Rate Interests	4,274,651	Model Price	Market Comparable Yields	5.3%-6.3%
Senior Floating Rate Interests	2,570,534	Model Price	Trade Price	•
Senior Floating Rate Interests	1,527,268	Enterprise Value	Valuation Multiple	6.9x-10.2x
Senior Floating Rate Interests	1,245,825	Option Adjusted Spread off the prior month end broker	Indicative Quote	-

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

47.860.995

869,273

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

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

mark over the 3 month LIBOR

Purchase Price

Model Price

For the period ended August 31, 2017, there were \$3,818,255 transferred from Level 2 to Level 3 due to changes in securities valuation method. There were \$4,728,167 transferred from Level 3 to Level 2 due to availability of market price information. There were no other securities that transferred between levels.

Summary of Fair Value Level 3 Activity

Total Assets

Liabilities:

Following is a reconciliation of Level 3 assets and liabilities for which significant unobservable inputs were used to determine fair value for the period ended August 31, 2017:

	Assets									Liabilities	
	Fixed/Floating	enior Rate rests	Collateralized Mortgage Obligations		Asset-Backed Securities		Corporate Bonds		Common Stocks	Total Assets	Unfunded Loan Commitments
Beginning Balance	\$ 20,110),736	\$ -	\$	5,047,131	\$	9,934,194	\$	911,926	\$ 36,003,987	\$ (812,983)
Purchases	2,99),162	2,516,181		5,000,000		4,013,831		-	14,520,174	
Sales, maturities and paydowns	(2,773	3,296)	(88,068)		(98,304)		(89,820)			(3,049,488)	-
Total realized gains or losses included in earnings	(63:	2,400)	-		(2,613,001)		(275)		(1,911,580)	(5,157,256)	63,423
Total change in unrealized gains or											
losses included in earnings	1,86	1,790	(585)		2,622,863		300,935		1,668,487	6,453,490	(121,749)
Transfers into Level 3	1,98	1,255	-		-		1,837,000		-	3,818,255	-
Transfers out of Level 3	(2,79	7,473)	-		(1,930,694)					(4,728,167)	2,036
Ending Balance	\$ 20,74),774	\$ 2,427,528	\$	8,027,995	\$	15,995,865	\$	668,833	\$ 47,860,995	\$ (869,273)
Net Change in unrealized appreciation (depreciation) for investments in securities still held at August 31, 2017	\$	6,427	\$ (2,235)	\$	3,004	\$	292,476	\$	(242,701)	\$ 56,971	\$ 115,531
==	<u> </u>	-,/	(2,200)		0,001	-	202,110		(2:2):01)	 00,01	 110,001

Affiliated Transactions

Investments representing 5% or more of the outstanding voting shares of a portfolio company of a fund, or control of or by, or common control under GI, result in that portfolio company being considered an affiliated company of such fund, as defined in the 1940 Act.

Transactions during the period ended August 31, 2017, in which the portfolio company is an "affiliated person", were as follows:

Security Name	V	alue 05/31/17		Additions		Reductions		Realized Gain (Loss)		Change in Unrealized	,	Value 08/31/17	Shares 08/31/17		Investment Income
Aspect Software Parent, Inc.	\$	609,980	\$	-	\$	-	\$	- Cum (E033)	\$	(190,303)	\$	419,677	40,745	\$	-
Aspect Software Parent, Inc.	•	225,037	Ψ	_	Ψ	_	•	-	Ψ	(70,207)	–	154,830	15,032	Ψ	_
Aspect Software, Inc. 11.23% (1 Month LIBOR + 1000 bps) due										(-, - ,					
05/25/20		903,975		-		(5,772)		-		(15,744)		882,459	900,469		25,757
Aspect Software, Inc. 11.20% (1 Month LIBOR + 1000 bps) due															
05/25/18		437,500		93,750		_		_		_		531,250	531,250		14,396
Targus Group International Equity, Inc.		20,113		-		-		_		(134)		19,979	13,409		-
Targus Group International, Inc. 14.00% (Prime Rate + 1050 bps) due 05/24/16		_		_		_		_		_		_	155,450		_
Targus Group International Equity, Inc. 7.50% due 12/31/19		64,198		2,458		_		_		_		66,656	66,656		2,503
	\$	2,260,803	\$	96,208	\$	(5,772)	\$	-	\$	(276,388)	\$	2,074,851		\$	42,656

Note 1 - Organization and Significant Accounting Policies

Organization

Guggenheim Strategic Opportunities Fund (the "Fund") was organized as a Delaware statutory trust on November 13, 2006. The Fund is registered as a diversified, closed-end management investment company under the Investment Company Act of 1940, as amended (the "1940 Act").

The Fund's investment objective is to maximize total return through a combination of current income and capital appreciation.

Guggenheim Funds Investment Advisors, LLC ("GFIA") provides advisory services. Guggenheim Funds Distributors, LLC ("GFD") acts as principal underwriter for the Fund. GFIA and GFD are affiliated entities.

Significant Accounting Policies

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

The following significant accounting policies are in conformity with U.S. generally accepted accounting principles ("U.S. 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, contingent assets and liabilities, contingent assets and liabilities at the date of the financial statements, and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from these estimates. All time references are based on Eastern Time.

Valuation of Investments

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

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

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

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

U.S. Government securities are valued by either independent pricing services, the last traded fill price, or at the reported bid price at the close of business.

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

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

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

Listed options are valued at the Official Settlement Price listed by the exchange, usually as of 4:00 p.m. Long options are valued using the bid price and short options are valued using the ask price. In the event that a settlement price is not

available, fair valuation is enacted. Over-the-counter ("OTC") options are valued using the average bid price (for long options) or average ask price (for short options) obtained from one or more security dealers.

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

Investments for which market quotations are not readily available are fair-valued as determined in good faith by GI under the direction of the Board using methods established or ratified by the Board. Valuations in accordance with these methods are intended to reflect each security's (or asset's) "fair value". Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. Examples of such factors may include, but are not limited to 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.

In connection with futures contracts and other derivative investments, such factors may include obtaining information as to how (a) these contracts and other derivative investments trade in the futures or other derivative markets, respectively, and (b) the securities underlying these contracts and other derivative investments trade in the cash market.

Note 2 - Financial Instrument

As part of its investment strategy, the Fund utilizes a variety of derivative instruments. These investments involve, to varying degrees, elements of market risk.

Valuation and accounting treatment of these instruments can be found under Significant Accounting Policies in Note 1 of these Notes to Schedule of Investments

Derivatives

Derivatives are instruments whose values depend on, or are derived from, in whole or in part, the value of one or more other assets, such as securities, currencies, commodities or indices. Derivative instruments may be used to increase investment flexibility (including to maintain cash reserves while maintaining exposure to certain other assets), for risk management (hedging) purposes, to facilitate trading, to reduce transaction costs and to pursue higher investment returns. Derivative instruments may also be used to mitigate certain investment risks, such as foreign currency exchange rate risk, interest rate risk and credit risk. U.S. GAAP requires disclosures to enable investors to better understand how and why a Fund uses derivative instruments, how these derivative instruments are accounted for and their effects on the Fund's financial position and results of operations.

Options Purchased and Written

A call option on a security gives the purchaser of the option the right to buy, and the writer of a call option the obligation to sell, the underlying security. The purchaser of a put option has the right to sell, and the writer of the put option the obligation to buy, the underlying security at any time during the option period. The risk associated with purchasing options is limited to the premium originally paid.

The risk in writing a call option is that a Fund may incur a loss if the market price of the underlying security increases and the option is exercised. The risk in writing a put option is that a Fund may incur a loss if the market price of the underlying security decreases and the option is exercised. In addition, there may be an imperfect correlation between the movement in prices of options and the underlying securities where a Fund may not be able to enter into a closing transaction because of an illiquid secondary market, or, of OTC options, a Fund may be a trisk because of the counterparty's inability to perform.

Futures

A futures contract is an agreement to purchase (long) or sell (short) an agreed amount of securities or other instruments at a set price for delivery at a future date. There are significant risks associated with a Fund's use of futures contracts, including (i) there may be an imperfect or no correlation between the changes in market value of the underlying asset and the prices of futures contracts; (ii) there may not be a liquid secondary market for a futures contract; (ii) trading restrictions or limitations may be imposed by an exchange; and (iv) government regulations may restrict trading in futures contracts. When investing in futures, there is minimal counterparty credit risk to a Fund because futures are achange-traded futures, guarantees against default. Cash deposits are shown as segregated eash with broker on the Statement of Assets and Liabilities; securities held as collateral are noted on the Schedule of Investments.

Forward Foreign Currency Exchange Contracts

A forward foreign currency exchange contract is an agreement between two parties to exchange two designated currencies at a specific time in the future. Certain types of contracts may be cash settled, in an amount equal to the change in exchange rates during the term of the contract. The contracts can be used to hedge or manage exposure to foreign currency risks with portfolio investments or to gain exposure to foreign currencies.

The market value of a forward foreign currency exchange contract changes with fluctuations in foreign currency exchange rates. Furthermore, the Fund may be exposed to risk if the counterparties cannot meet the contract terms or if the currency value changes unfavorably as compared to the U.S. dollar.

In conjunction with the use of derivative instruments, the Fund is required to maintain collateral in various forms. The Fund uses, where appropriate, depending on the financial instrument utilized and the broker involved, margin deposits at the broker, cash and/or securities segregated at the custodian bank, discount notes or the repurchase agreements allocated to the Fund.

The Fund has established counterparty credit guidelines and enters into transactions only with financial institutions of investment grade or better. The Fund monitors the counterparty credit risk.

Note 3 - Fair Value Measurement

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

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

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

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

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

Independent pricing services are used to value a majority of the Fund's investments. When values are not available from a pricing service, they may be computed by the Fund's investment adviser or an affiliate. In any event, values may be determined using a variety of sources and techniques, including: market prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics or based on inputs such as anticipated cash flows or collateral, spread over Treasuries, and other information and analysis. A significant portion of the Fund's assets and liabilities are categorized as Level 2 or. Level 3, as indicated in this report.

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

Certain fixed income securities are valued by obtaining a monthly indicative quote from a broker dealer, adjusted for fluctuations in criteria such as credit spreads and interest rates.

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

Note 4 - Federal Income Tax Information

The Fund intends to comply with the provisions of Subchapter M of the Internal Revenue Code applicable to regulated investment companies and will distribute substantially all taxable net investment income and capital gains sufficient to relieve the Fund from all, or substantially all, federal income, excise and state income taxes. Therefore, no provision for federal or state income tax is required.

Tax positions taken or expected to be taken in the course of preparing the Fund's tax returns are evaluated to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions not deemed to meet the more-likely-than-not threshold would be recorded as a tax benefit or expense in the current year. Management has analyzed the Fund's tax positions taken, or to be taken, on federal income tax returns for all open tax years, and has concluded that no provision for income tax is required in the Fund's financial statements. The Fund's federal tax returns are subject to examination by the Internal Revenue Service for a period of three years after they are filed.

At August 31, 2017, the cost of securities for federal income tax purposes, the aggregate gross unrealized gain for all securities for which there was an excess of value over tax cost, and the aggregate gross unrealized loss for all securities for which there was an excess of tax cost over value were as follows:

Tax Unrealized Loss \$ (27,944,815) Net Unrealized Gain \$ 6,291,784 Tax Cost Tax Unrealized Gain 522,001,048

Note 5 – Unfunded Loan Commitments

Pursuant to the terms of certain loan agreements, the Fund held unfunded loan commitments as of August 31, 2017. The Fund is obligated to fund these loan commitments at the borrower's discretion.

The unfunded loan commitments as of August 31, 2017, were as follows:

Borrower	Maturity Date	Face Amount*	Value
Acosta, Inc.	09/26/19	831,111	\$45,786
American Seafoods Group LLC / American Seafoods Finance, Inc.	08/19/21	500,000	49,065
Aspect Software, Inc.	05/25/18	93,750	_
Cypress Intermediate Holdings III, Inc.	04/27/22	1,250,000	144,564
Dominion Web Solutions LLC	06/15/23	115,385	_
Equian LLC	05/20/24	323,529	_
Examworks Group, Inc.	07/27/21	1,000,000	113,656
Hostess Brands LLC	08/03/20	500,000	41,357
CSH Parent, Inc.	04/29/24	106,588	_
IntraWest Holdings S.à r.l.	12/10/18	200,000	2,036
Lytx, Inc.	08/31/23	1,052,632	_
Ministry Brands LLC	12/02/22	144,652	1,447
4RI Software LLC	06/30/23	277,778	_
Nimbus Acquisition Topco Ltd.	07/15/20	GBP 500,000	46,391
Packaging Coordinators Midco, Inc.	07/01/21	1,384,615	132,653
Pelican Products, Inc.	06/30/23	300,000	14,436
PowerSchool, Inc.	07/29/21	525,000	42,791
PowerSchool, Inc.	07/30/21	350,003	38,122
Solera LLC	03/03/21	2,033,000	200,452
Surgery Center Holdings, Inc.	11/16/17	2,000,000	_
		13,488,043	\$872,756

^{*} The face amount is denominated in U.S. dollars unless otherwise indicated.

Note 6— Restricted Securities

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

Restricted Securities	Acquisition Date	Cost	Value
Airplanes Pass Through Trust			
2001-1A, 1.78% due 03/15/19	10/14/09	\$6,224,992	\$563,513
Capmark Military Housing Trust			
2007-AET2, 6.06% due 10/10/52	04/23/15	484,994	523,994
Capmark Military Housing Trust			
2007-AETC, 5.75% due 02/10/52	09/18/14	1,889,283	1,938,603
CNB Financial Corp.			
5.75% due 10/15/26	09/14/16	2,000,000	2,090,975
Customers Bank			
6.13% due 06/26/29	06/24/14	2,500,000	2,553,125

August 31, 2017	

ECAF I Ltd.			
2015-1A, 5.80% due 06/15/40	06/15/15	1,758,493	1,780,718
Great Lakes CLO Ltd.			
2012-1A due 01/15/23	12/06/12	2,387,500	1,142,736
HP Communities LLC			
6.16% due 09/15/53	07/21/15	997,538	1,081,928
HP Communities LLC			
6.82% due 09/15/53	06/09/14	971,165	1,091,468
Pacific Beacon LLC			
5.63% due 07/15/51	01/15/14	583,447	685,654
Schahin II Finance Co. SPV Ltd.			
5.88% due 09/25/22	01/08/14	1,178,715	121,613
Turbine Engines Securitization Ltd.			
2013-1A, 6.38% due 12/13/48	11/27/13	635,198	600,723
		\$21,611,325	\$14,175,050

Other Information (Unaudited)

Sector Classification

Information in the "Schedule of Investments" is categorized by sectors using sector-level classifications used by 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 classifies industries based on industry-level classifications used by widely recognized industry 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 in this Form N-Q was recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission's rules and forms.
- (b) There was no change in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940, as amended) that occurred during the registrant's last fiscal quarter that has materially affected or is reasonably likely to materially affect the registrant's internal control over financial reporting.

Item 3. Exhibits.

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

SIGNATURES

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

Guggenheim Strategic Opportunities Fund

By: /s/Amy J. Lee
Amy J. Lee
Vice President

Date: October 30, 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/Amy J. Lee Amy J. Lee Vice President

Date: October 30, 2017

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

Date: October 30, 2017

CERTIFICATIONS

I, Amy J. Lee, certify that:

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

Date: October 30, 2017	
	/s/Amy J. Lee
	Amy J. Lee Vice President
	Vice President

CERTIFICATIONS

I, John L. Sullivan, certify that:

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

Date: October 30, 2017	
	/s/John L. Sullivan
	John L. Sullivan
	Chief Financial Officer, Chief Accounting Officer and Treasurer