	Shares	Value		Face Amount [~]	VALUE
MUTUAL FUNDS [†] - 1.5%			Venture XII CLO Ltd.		
Guggenheim Floating Rate			2018-12A, 2.94% (3 Month USD		
Strategies Fund — R6-Class ¹	799,279	\$ 20,181,794	LIBOR + 0.80%, Rate Floor:		
Guggenheim Strategy Fund II ¹	512,405	12,723,014	0.80%) due 02/28/26 ^{3,4}	19,878,245	\$ 19,814,518
Guggenheim Strategy Fund III ¹	439,789	10,915,565	Mountain View CLO Ltd.		
Guggenheim Ultra Short Duration			2018-1A, 3.10% (3 Month USD		
Fund — Institutional Class ^{1,7}	871,153	8,676,684	LIBOR + 0.80%, Rate Floor:		
Total Mutual Funds		<u>, </u>	0.80%) due 10/15/26 ^{3,4}	19,754,075	19,767,691
(Cost \$53,261,496)		52,497,057	Palmer Square Loan Funding Ltd.		
(2031 \$35,201, 150)			2018-4Å, 3.06% (3 Month USD		
MONEY MARKET FUND [†] - 0.1%			LIBOR + 0.90%, Rate Floor:		
Dreyfus Treasury Securities			0.00%) due 11/15/26 ^{3,4}	8,899,141	8,895,914
Cash Management Fund —			2019-3A, 3.17% (3 Month USD	-,,	-,,
Institutional Shares 1.83% ²	2,239,479	2,239,479	LIBOR + 0.85%, Rate Floor:		
Total Money Market Fund			0.85%) due 08/20/27 ^{3,4}	6,750,000	6,743,586
(Cost \$2,239,479)		2,239,479	2018-4A, 3.61% (3 Month USD	0,7 50,000	0,7 15,500
(0050 \$2,255, 05)			LIBOR + 1.45%, Rate Floor:		
	Face		0.00%) due 11/15/26 ^{3,4}	3,500,000	3,494,484
	Αμουντ~		Telos CLO Ltd.	5,500,000	5,77,707
		•	2017-6A, 3.57% (3 Month USD		
			LIBOR + 1.27%, Rate Floor:		
ASSET-BACKED SECURITIES ^{††} - 23.5%			0.00%) due 01/17/27 ^{3,4}	17,682,796	17,695,499
COLLATERALIZED LOAN OBLIGATIONS -	13.1%		Flagship CLO VIII Ltd.	17,082,790	17,095,499
ALM XII Ltd.			2018-8A, 3.17% (3 Month USD		
2018-12A, 3.21% (3 Month USD					
LIBOR + 0.89%, Rate Floor:			LIBOR + 0.85% , Rate Floor:	16 024 201	10 010 000
0.89%) due 04/16/27 ^{3,4}	32,162,279	32,157,635	0.00%) due 01/16/26 ^{3,4}	16,924,301	16,916,066
MP CLO VIII Ltd.			Garrison BSL CLO Ltd.		
2018-2A, 3.17% (3 Month USD			2018-1A, 3.25% (3 Month USD		
LIBOR + 0.91%, Rate Floor:			LIBOR + 0.95%, Rate Floor:	15 770 000	15 771 226
0.00%) due 10/28/27 ^{3,4}	30,300,000	30,300,621	0.00%) due 07/17/28 ^{3,4}	15,770,000	15,771,336
Figueroa CLO Ltd.			Carlyle Global Market Strategies CLO Ltd.		
2018-2A, 3.01% (3 Month USD			2018-2A, 3.04% (3 Month USD		
LIBOR + 0.85%, Rate Floor:			LIBOR + 0.78%, Rate Floor:		
0.85%) due 06/20/27 ^{3,4}	29,268,968	29,164,077	0.00%) due 04/27/27 ^{3,4}	15,510,007	15,452,746
Golub Capital Partners CLO Ltd.			Fortress Credit Opportunities IX CLO Ltd.		
2018-36A, 3.59% (3 Month USD			2017-9A, 3.71% (3 Month USD		
LIBOR + 1.30%, Rate Floor:			LIBOR + 1.55%, Rate Floor:		
0.00%) due 02/05/31 ^{3,4}	27,500,000	27,085,853	0.00%) due 11/15/29 ^{3,4}	13,407,000	13,326,483
Shackleton 2015-VIII CLO Ltd.			Fortress Credit Opportunities XI CLO Ltd.		
2017-8A, 3.20% (3 Month USD			2018-11A, 3.60% (3 Month USD		
LIBOR + 0.92%, Rate Floor:			LIBOR + 1.30%, Rate Floor:		
0.00%) due 10/20/27 ^{3,4}	23,000,000	22,946,884	0.00%) due 04/15/31 ^{3,4}	13,450,000	13,250,008
Halcyon Loan Advisors Funding Ltd.			West CLO Ltd.		
2017-3A, 3.20% (3 Month USD			2017-1A, 3.22% (3 Month USD		
LIBOR + 0.90%, Rate Floor:			LIBOR + 0.92%, Rate Floor:		
0.00%) due 10/18/27 ^{3,4}	21,850,000	21,859,612	0.00%) due 07/18/26 ^{3,4}	10,062,696	10,045,960
2012-1A, 5.16% (3 Month USD			Crown Point CLO III Ltd.		
LIBOR + 3.00%, Rate Floor:			2017-3A, 3.21% (3 Month USD		
0.00%) due 08/15/23 ^{3,4}	500,000	501,410	LIBOR + 0.91%, Rate Floor:		
NewStar Clarendon Fund CLO LLC			0.00%) due 12/31/27 ^{3,4}	8,670,000	8,673,483
2019-1A, 3.58% (3 Month USD			NXT Capital CLO LLC		
•			2017-1A, 3.98% (3 Month USD		
LIBOR + 1.30%, Rate Floor:					
LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{3,4}	20,000,000	19,980,148	LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{3,4}		

Cecherus Loan Funding XVII Ltd. VMC Finance LLC 2016-3A, 4389 (3) downth USD 2018-FL1, 2.84% (1 Month USD LIBOR + 2.53%, Rate Floor: 0.0093) due 01/15/28 ^{3,4} 6,500,000 6,469,557 0.828%) due 03/15/38 ^{3,4} 3,673,599 3, Diamond CLO Ltd. 2018-FL1, 2.84% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.0093) due 07/12/30 ^{3,4} 3,6673,599 3, Semeca Park CLO Limited 0.0076 Jule 07/12/30 ^{3,4} 6,000,000 5,980,594 0.0076 Jule 05/01/25 ^{4,4} 3,463,884 3 2017-1A, 3,280% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.0085 Jule 07/17/26 ^{4,4} 3,011,871 3 2017-1A, 3,280% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.0095 Jule 07/12/24 ^{4,4} 3,011,871 3 2017-7A, 3,29% (3 Month USD LIBOR + 0.12%, Rate Floor: 0.0075 Jule 07/12/25 ^{4,4} 3,000,000 2 2017-7A, 3,29% (3 Month USD LIBOR + 0.12%, Rate Floor: 0.0075 Jule 07/12/26 ^{4,4} 3,000,000 2 2017-7A, 3,29% (3 Month USD LIBOR + 0.12% (3 Month USD 2 2 2 2 2 3,000,000 2 2 2 3,000,000		Face Amount~	Value		Face Amount~	VALUE
2018-2A, 3.55% (3 Month USD 2018-1A, 2.84% (3 Month USD LIBOR + 0.70%, Rate Floor:	r Fairfield Fund CLO Ltd			KVK CLO 2018-1 Ltd		
LIBOR + 1.27%, Rate Floor: LIBOR + 0.70%, Rate Floor: 3,977.269 \$3 Cerberus Loan Funding XVII Ltd. VMC Finance LLC 3,977.269 \$3 Cerberus Loan Funding XVII Ltd. VMC Finance LLC 2018-R1, 24% (1 Month USD 1180R + 0.23%, Rate Floor: 0,00%) due 03/15/33 ^{5,44} 3,673.599 3 Outowik) due 01/15/37 ^{4,43} 6,500,000 6,469,557 0.82%) due 03/15/33 ^{5,44} 3,673.599 3 Diamond CLO Ltd. ACIS CLO Ltd. ACIS CLO Ltd. ACIS CLO Ltd. 3,673.599 3 2018-1A, 3.78% (3 Month USD LIBOR + 1.42%, Rate Floor: 1,00% due 07/12/3 ^{6,4} 3,463.844 3 2017-1A, 3.80% (3 Month USD 2018-2A, 3.10% (3 Month USD 2017-2A, 3.91% (3 Month USD 2017-7A, 3,91% (3 Month USD 2017-7A, 3,91% (3 Month USD 2017-7A, 3,91% (3 Month USD 20075, A, 3.02% (3 Month USD 2017-7A, 3,91% (3 Month USD 2000%) due 07/17/2 ^{5,44} 3,000,000 2 20075, A, 3.02% (3 Month USD LIBOR + 1.55%, Rate Floor: 2017-7A, 3,91% (3 Month USD 20075/A, 3,02% (3 Month USD 200000%) due 07/17/2 ^{5,44} 3,000,000 <						
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Cerbenus Loan Funding XVII Ltd. VMC Finance LLC 2016-3A, 433% (3 Month USD 2018-11, 2.84% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.00%) due 01/15/28 ^{3,4} 3,673,599 3, 0.00%) due 01/15/28 ^{3,4} 6,500,000 6,469,557 0.82%) due 03/15/35 ^{3,4} 3,673,599 3, 0.00%) due 01/15/28 ^{3,4} 6,000,000 5,980,594 0.00% due 03/15/35 ^{3,4} 3,673,599 3, 1.50% due 07/12/26 ^{3,4} 6,000,000 5,980,594 0.00% due 05/01/28 ^{4,4} 3,463,884 3, 2017-1A, 32% (2 Month USD LIBOR + 0.22%, Rate Floor: 0.00% due 07/10/26 ^{4,4} 3,011,871 3, 0.00% due 07/12/26 ^{3,4} 4,000,000 3,990.999 0.00% due 07/20/24 ^{3,4} 3,011,871 3, 0.00% due 07/17/26 ^{4,4} 1,849,590 1,853,381 LIBOR + 0.23%, Rate Floor: 0.00% due 10/28/25 ^{3,4} 3,000,000 2,017-7A, 3,31% (2 Month USD 0.00% due 10/28/25 ^{3,4} 3,000,000 2,001-7A, 3,53% (3 Month USD 0.00% due 10/28/25 ^{3,4} 3,000,000 2,001-7A, 3,53% (3 Month USD 0.00% due 10/28/25 ^{3,4} 3,000,000 2,001-7A, 3,23% (3 Month USD 0.00% due 07/57/36 ^{3,4} 2,600,000 2,001-7A, 3,2		6 600 000 \$	6 493 835		3 977 269	\$ 3,974,209
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LBOR + 0.53%, Rate Floor: UBOR + 0.2%, Rate Floor: 3,673,599 3, Diamond CLO Ld. ACIS CLO Lid. 2014.4, 3,57% (3 Month USD 2014.4, 3,57% (3 Month USD 1000%) due 01/15/23 ³⁴ 3,673,599 3, Diamond CLO Ld. ACIS CLO Lid. 2014.4, 3,57% (3 Month USD 1000%) due 05/01/25 ³⁴ 3,663,884 3 Seneca Park CLO Limited Mountain Hawk II CLO Lid. 2017.14, 3,80% (3 Month USD 1000%) due 07/22/30 ³⁴ 3,011,871 3 0.00%) due 07/17/26 ¹⁴ 4,000,000 3,990,999 0.00%) due 07/20/24 ³⁴ 3,011,871 3 0.00%) due 07/17/26 ¹⁴ 4,000,000 3,990,999 0.00%) due 07/20/24 ³⁴ 3,011,871 3 0.00%) due 07/17/26 ¹⁴ 1,849,590 1,853,381 LIBOR + 0.5%, Rate Floor: 0.00%) due 07/20/24 ³⁴ 3,000,000 2 0.00%) due 07/17/26 ¹⁴ 1,849,590 1,853,381 UBOR + 0.2%, Rate Floor: 0.00%) due 07/27/25 ³⁴ 3,000,000 2 2017-16, 3.0% (3 Month USD LIBOR + 0.3%, Rate Floor: 2017-14, 3.2% (3 Month USD 2017-14, 3.2	0					
0.00%) due 01/15/28 ^{3.4} 6,500.00 6,469,557 0.282%) due 03/15/35 ^{3.4} 3,673,599 3, Diamond CLO Ltd. ACIS CLO Ltd. ACIS CLO Ltd. 10000% 2018-1A, 3,78% (3 Month USD UBCR + 1,42%, Rate Floor: 11007% 14.336% (3 Month USD 1005%) due 07/12/3 ^{0,14} 3,463,884 3, Seneca Park CLO Limited Mountain Hawk II CLO Ltd. 2017-1A, 3,10% (3 Month USD 1000%) due 05/01/26 ^{3,44} 3,011,871 3, 2017-1A, 3,28% (3 Month USD UBCR + 1,50%, Rate Floor: 000%) due 07/17/26 ^{3,44} 3,011,871 3, 2017-1A, 3,28% (3 Month USD Warathon CLO VII Ltd. 2017-7A, 3,30% (3 Month USD 3,000,000 2,000%) due 07/17/26 ^{3,44} 3,000,000 2,000%) due 07/20/24 ^{3,44} 3,000,000 2,0017,45,33% 3,000,000 2,0017,45,33% 3,000,000 2,000%) due 07/20/24 ^{3,44} 3,000,000 2,000%) due 07/20/24 ^{3,44} 3,000,000 2,000%) due 07/20/24 ^{3,44} 3,000,000 2,0017,45,33% 3,000,000 2,0017,45,33% 3,000	•			•		
Diamond CLO Ltd. ACIS CLO Ltd. 2018-1A, 37.8% (3 Month USD 2014-4A, 3.67% (3 Month USD LBOR + 1.42%, Rate Floor: 1.50%), due 07/22/23 ^{3/4} 6,000,000 5,980,594 0.00%) due 07/01/26 ^{3/4} 3,463,884 3, Seneca Park CLO Lind: 2017-1A, 3.80% (3 Month USD LBOR + 1.42%, Rate Floor: 0.00%) due 07/20/24 ^{3/4} 3,011,871 3, 2017-1A, 3.42% (3 Month USD 2018-2A, 3.91% (3 Month USD LBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{3/4} 3,011,871 3, 2017-1A, 3.42% (3 Month USD UBOR + 0.12%, Rate Floor: 2017-7A, 3.91% (3 Month USD 0.00%) due 07/20/24 ^{3/4} 3,001,871 3, 2017-1A, 3.42% (3 Month USD Warathon CLO VI Ltd. 2007/7A, 3.91% (3 Month USD 2017-7A, 3.91% (3 Month USD 2017-7A, 3.91% (3 Month USD 2017-7A, 3.91% (3 Month USD 2017-1A, 3.05% (3 Month USD 2000000 2 2017-1A, 3.05% (3 Month USD Ener CLO Ltd. 2017-1A, 3.05		6 500 000	6 460 557		3 673 500	3,653,367
2018-1A, 3.78% (3 Month USD 2014-4A, 3.67% (3 Month USD UBOR + 1.42%, Rate Floor: 1.180R + 1.42%, Rate Floor: 1.180R + 1.42%, Rate Floor: 3.463.884 3. 2017-1A, 3.80% (3 Month USD 2018-1A, 3.0% (3 Month USD 2018-1A, 3.0% (3 Month USD 2018-1A, 3.0% (3 Month USD 3.463.884 3. 2017-1A, 3.80% (3 Month USD 1B0R + 1.2%, Rate Floor: 1B0R + 0.82%, Rate Floor: 3.011,871 3. 2017-1A, 3.40% (3 Month USD 1B0R + 1.12%, Rate Floor: 2017-7A, 3.91% (3 Month USD 3.000,000 2. 0.00%) due 07/17/2 ^{1/4} 1,849,590 1.853,381 1B0R + 1.5%, Rate Floor: 2017-7A, 3.91% (3 Month USD 2017-7A, 3.93% (3 Month USD 20000% (0 e0 10/29/25 ^{3.4} 2,600,000		0,000,000	0,409,557	<i>i i i</i>	3,073,355	5,055,507
LIBOR + 1.50%, Rate Floor: 1.50%, due 07/21/23 ^{3/4} 6,000,000 5,980,594 0.00%) due 07/01/23 ^{3/4} 3,463,884 3, Sencea Park (Co Limited 2017.1A, 3,80% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/21/24 ^{3/4} 3,011,871 3 2017.1A, 3,42% (3 Month USD LIBOR + 1.72%, Rate Floor: 0.00%) due 07/21/24 ^{3/4} 3,011,871 3 2017.1A, 3,42% (3 Month USD LIBOR + 1.72%, Rate Floor: 0.00%) due 07/21/24 ^{3/4} 3,011,871 3 2017.1A, 3,42% (3 Month USD LIBOR + 1.72%, Rate Floor: 0.00%) due 07/21/24 ^{3/4} 3,011,871 3 2017.1A, 3,42% (3 Month USD LIBOR + 1.72%, Rate Floor: 0.00%) due 07/21/24 ^{3/4} 3,000,000 2,007.5A, 3.02% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/21/24 ^{3/4} 3,000,000 2,017.5A, 3.02% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/22/25 ^{3/4} 3,000,000 2,017.5A, 3.02% (3 Month USD LIBOR + 1.5%, Rate Floor: 0.00%) due 10/22/25 ^{4/4} 4,944,781 4,946,042 LIBOR + 0.75%, Rate Floor: 0.00%) due 10/22/25 ^{4/4} 4,944,781 4,946,042 LIBOR + 0.79%, Rate Floor: 0.00%) due 10/22/25 ^{4/4} 4,944,781 4,946,042 LIBOR + 0.3%, Rate Floor: 0.00%) due 10/22/25 ^{4/4} 4,944,781 4,946,042 LIBOR + 0.3%, Rate Floor: 0.00%) due 10/22/25 ^{4/4} 4,944,781 4,946,042 LIBOR + 0.3%, Rate Floor: 0.00%) due 10/22/25 ^{4/4} 4,940,042 LIBOR + 0.3%, Rate Floor: 0.00%) due 07/25/23 ^{3/4} 4,700,000 4,700,530 LIBOR + 1.3%, Rate Floor: 0.00%) due 07/25/23 ^{3/4} 4,700,000 4,700,530 LIBOR + 1.3%, Rate Floor: 0.00%) due 07/25/23 ^{3/4} 4,549,674 4,551,525 2015.37A, due 07/15/31 ^{3/3} 1,500,000 1, LIBOR + 0.98%, Rate Floor: 0.00%) due 07/12/25 ^{3/4} 4,549,674 4,551,525 2015.37A, due 07/15/31 ^{3/3} 1,500,000 1, LIBOR + 1.50%, Rate Floor: 0.00% due 07/12/25 ^{3/4} 4,549,674 4,551,525 2015.37A, due 07/15/31 ^{3/3} 1,500,000 1, LIBOR + 1.50%, Rate Floor: 0.00% due 07/12/25 ^{3/4} 4,540,674 4,551,525 2015.37A, due 07/15/31 ^{3/3} 1,500,000 1, LIBOR + 1.50%, Rate Floor: 0.00% due 07/12/33 ^{3/4} 4,000,000 4,073,102 2017-1A, 3,80% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00% due 07/12/33 ^{3/4} 1,250,000 1, LIBOR + 1.50%, Rate Floor: 0.00% due 07/12						
1.50%) due 07/22/30 ^{3.4} 6,000,000 5,980,594 0.00%) due 07/01/6 ^{3.4} 3,463,884 3, Seneca Park CLO Limited Mountain Hawk III CO Ltd. 2017-1A, 3,310% (3 Month USD 2018-2A, 3,10% (3 Month USD 1180R + 0.82%, Rate Floor: 0.00%) due 07/07/28 ^{3.4} 3,011,871 3, 0.00%) due 07/17/28 ^{5.4} 4,000,000 3,990,999 0.00%) due 07/07/28 ^{3.4} 3,011,871 3, 0.00%) due 07/17/28 ^{5.4} 1,849,590 1,853,381 LIBOR + 1.05%, Rate Floor: 2017-7A, 3,91% (3 Month USD 0.00%) due 07/28/2 ^{3.4} 3,000,000 2, 0.00%) due 07/17/28 ^{5.4} 1,849,590 1,853,381 LIBOR + 1.05%, Rate Floor: 2017-5A, 3.02% (3 Month USD 0.00%) due 10/28/5 ^{3.4} 3,000,000 2, 2017-5A, 3.02% (3 Month USD Northwoods Capital XII-B Ltd. 2000%) due 01/21/28 ^{1.4} 2,484,750 2, 2017-1A, 3.63% (3 Month USD KVK CLO Ltd. Floor: 0.75%, Rate 2,600,000 2, 0.00%) due 10/27/28 ^{1.4} 4,944,781 4,946,042 LIBOR + 0.75%, Rate Floor: 2,000,000 2,0017-1A, 3.63% (3 Month USD 2,000,000 2,000,000 2,0017-1A, 3.63% (3 Month USD 2,000,000 2,0017-1A, 3.63% (3 Month USD 2,000,000 2,0017-1A, 3.63% (3	•			•		
Seneca Park CLO Limited Mountain Hawk III CLO Ltd. 2017-1A, 3.80% (3 Month USD 2018-2A, 3.10% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{3,4} 3,011,871 3, 2017-1A, 3.42% (3 Month USD Marathon CLO VII Ltd. 2017/7A, 3.31% (3 Month USD 2017/7A, 3.30% (3 Month USD 0.00%) due 07/17/26 ^{3,4} 1,849,590 1,853,381 LIBOR + 1.65%, Rate Floor: 2017/7A, 3.30% (3 Month USD 0.00% (a entities) 0.00%) due 07/17/26 ^{3,4} 1,849,590 1,853,381 LIBOR + 1.65%, Rate Floor: 2017/5A, 3.02% (3 Month USD 2017/5A, 3.02% (3 Month USD 2017/5A, 3.02% (3 Month USD 2017/1A, 3.03% (3 Month USD 2017/1A, 3.03% (3 Month USD 2017/1A, 3.63% (3 Month USD 2017/1A, 3.03% (3 Month USD 2017/		C 000 000	F 090 F04		2 462 004	2 469 014
2017-1A, 3.80% (3 Month USD 2018-2A, 3.10% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{3,4} 4,000,000 3,990,999 0.00%) due 07/20/24 ^{3,4} 3,011,871 3, 2017-1A, 3.42% (3 Month USD Marathon CLO VII Ltd. 2017-7A, 391% (3 Month USD 0.00%) due 07/17/26 ^{3,4} 3,000,000 2,017-7A, 391% (3 Month USD 0.00%) due 10/28/25 ^{3,4} 3,000,000 2,2017-5A, 3.02% (3 Month USD 0.00%) due 10/28/25 ^{3,4} 3,000,000 2,2017-5A, 3.02% (3 Month USD Northwoods Capital XII-B Ltd. 0.00%) due 10/28/25 ^{3,4} 3,000,000 2,2017-5A, 3.02% (3 Month USD Northwoods Capital XII-B Ltd. 2017-1A, 3.63% (3 Month USD 2017-1A, 3.53% (4 Month USD 2017-1A, 3.53% (3 Month USD 2017-1A, 3.59% (3 Month USD		6,000,000	5,980,594	<i>i i i</i>	3,403,884	3,468,914
LIBOR + 1.50%, Rate Floor: LIBOR + 0.82%, Rate Floor: 3,011,871 3, 0.00%) due 07/17/26 ^{3,4} 3,000,000 3,990,999 0.00%) due 07/20/2 ^{3,4} 3,011,871 3, 2017-1A, 3.42% (3 Month USD 2017-7A, 3.91% (3 Month USD 2017-7A, 3.91% (3 Month USD 3,000,000 2, 0.00%) due 07/17/26 ^{3,4} 1,849,590 1,853,381 LIBOR + 0.65%, Rate Floor: 3,000,000 2, 2017-5A, 3.02% (3 Month USD Northwoods Capital XII-B Ltd. 3,000,000 2, 2017-34, 3.63% (3 Month 2,843,750 2, 0.00%) due 10/22/25 ^{3,4} 5,811,858 USD LIBOR + 0.75%, Rate 5,843,951 5,811,858 USD LIBOR + 0.75%, Rate 5,843,750 2, 2,843,750 2, 0.00%) due 10/22/26 ^{3,4} 4,944,781 4,946,042 LIBOR + 0.95%, Rate Floor: 6,000%) due 0/17/28 ^{3,4} 2,600,000 2, 2, 2017-16, 3.98% (3 Month USD 2,000,000 2, 2,001-16, 3.98% (3 Month USD 2,000,000 2, 2,001-16, 3.98% (3 Month USD 2,000,000 2, 2,001-16, 3.98% (3 Month USD 2,000,000 2,000,000 2,001-16, 3.98% (3 Month USD 2,000,000						
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0.00%) due 07/17/26 ^{3,4} 1,849,590 1,853,381 LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{3,4} 3,000,000 2, 2017-5A, 3.02% (3 Month USD Northwoods Capital XII-B Ltd. 0.00%) due 10/28/25 ^{3,4} 3,000,000 2, 0.00%) due 11/21/27 ^{3,4} 5,834,951 5,811,858 USD LIBOR + 0.75%, Rate 5 Morroe Capital CLO Ltd. Floor: 0.75% (3 Month USD KVK CLO Ltd. 2,017-1A, 3.63% (3 Month USD 2,017-1A, 3.20% (3 Month USD 2,017-1A, 3.20% (3 Month USD 2,000,000 2,017-1A, 3.50% (3 Month USD 2,000,000 2,017-1A, 3.50% (3 Month USD 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,011/2/28 ^{3,4} 2,000,000 1,000,000 1,000,000 1,000,000 1,011/2/28 ^{3,4} 2,000,000 1,011/21/28 ^{3,4} 2,000,000 1,011/21/28 ³						
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0.00%) due 11/21/27 ^{3.4} 5,834,951 5,811,858 USD LIBOR + 0.75%, Rate Monroe Capital CLO Ltd. Floor: 0.75%) due 06/15/31 ^{3,4} 2,843,750 2, 2017-1A, 3.63% (3 Month USD KVK CLO Ltd. 1180R + 1.35%, Rate Floor: 2017-1A, 3.63% (3 Month USD 2,843,750 2, 0.00%) due 10/22/26 ^{3,4} 4,944,781 4,946,042 LIBOR + 0.90%, Rate Floor: 2,600,000 2, 2017-16A, 3.98% (3 Month USD Cent CLO Ltd. 0.00%) due 01/12/28 ^{3,4} 2,600,000 2, 2017-16A, 3.98% (3 Month USD Cent CLO Ltd. 0.00%) due 01/25/29 ^{3,4} 2,600,000 4,700,000 0.00%) due 07/25/29 ^{3,4} 4,700,000 4,700,530 LIBOR + 1.33%, Rate Floor: 2,259,173 2, 0.00%) due 07/25/29 ^{3,4} 4,500,000 4,556,408 Oaktree CLO Ltd. 2,259,173 2, 2017-16A, 3.98% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4} 2,000,000 1, 2017-15A, 3.28% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4} 2,000,000 1, 2017-15A, 3.28% (3 Month USD LIBOR + 0.87%) due 10/15/31 ^{3,5} 1,500,000 1, 2017-15A, 3.28% (3 Month USD LIBOR + 0.87%) due 10/15/21 ^{3,4} 1,500,000	•					
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Golub Capital Partners CLO 16 Ltd. 0.00%) due 01/14/28 ^{3.4} 2,600,000 2, 2017-16A, 3.98% (3 Month USD Cent CLO Ltd. 1 LIBOR + 1.70%, Rate Floor: 2013-19A, 3.59% (3 Month USD 2 0.00%) due 07/25/29 ^{3.4} 4,700,000 4,700,530 LIBOR + 1.33%, Rate Floor: 2 2015-1A, 4.40% due 11/12/30 ³ 4,500,000 4,556,408 Oaktree CLO Ltd. 2 2017-5A, 3.28% (3 Month USD LIBOR + 0.67%) due 10/20/27 ^{3.4} 2,000,000 1, 2017-5A, 3.28% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3.4} 2,000,000 1, 2017-5A, 3.28% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3.4} 2,000,000 1, 2017-5A, 3.28% (3 Month USD Dryden 37 Senior Loan Fund 1 1 0.00%) due 07/17/26 ^{3.4} 4,549,674 4,551,525 2017-12A, 3.80% (3 Month USD 1 2016-2A, 4.29% due 05/12/31 ³ 4,000,000 4,073,102 2017-12A, 3.80% (3 Month USD 1 2019-19, 2.87% (3 Month USD 0.00%) due 01/15/25 ^{3.4} 1,250,000 1, 2019-19, 2.87% (3 Month USD 0.00%) due 10/15/25 ^{3.4} 1,250,000 1, LIBOR + 0.60%, Rate Floor: 0.00% due 10/15/25 ^{3.4} </td <td></td> <td></td> <td></td> <td>2017-1A, 3.20% (3 Month USD</td> <td></td> <td></td>				2017-1A, 3.20% (3 Month USD		
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LIBOR + 1.70%, Rate Floor: 2013-19A, 3.59% (3 Month USD 0.00%) due 07/25/29 ^{3,4} 4,700,000 4,700,530 LIBOR + 1.33%, Rate Floor: 2015-1A, 4.40% due 11/12/30 ³ 4,500,000 4,556,408 Oaktree CLO Ltd. Avery Point V CLO Ltd. 2017-1A, 3.15% (3 Month USD 10/20/27 ^{3,4} 2,000,000 1, 2017-5A, 3.28% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4} 2,000,000 1, 2017-5A, 3.28% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4} 2,000,000 1, 2016-2A, 4.29% due 05/12/31 ³ 4,549,674 4,551,525 2015-37A, due 01/15/31 ^{3,5} 1,500,000 1, 2016-2A, 4.29% due 05/12/31 ³ 4,000,000 4,073,102 2017-12A, 3.80% (3 Month USD 1, 1, 2019-19, 2.87% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{3,4} 1,250,000 1, 2019-19, 2.87% (3 Month USD 0.00%) due 10/15/25 ^{3,4} 1,250,000 1, LIBOR + 0.60%, Rate Floor: 0HA Credit Partners IX Ltd. 1,250,000 1, 0.60%) due 07/25/30 ^{3,4} 4,000,000 4,001,744 2013-9A, due 10/20/25 ^{3,5} 1,000,000 Newstar Commercial Loan Funding LLC Treman Park CLO Ltd.	apital Partners CLO 16 Ltd.				2,600,000	2,590,914
0.00%) due 07/25/29 ^{3,4} 4,700,000 4,700,530 LIBOR + 1.33%, Rate Floor: 2,259,173 2, 2015-1A, 4.40% due 11/12/30 ³ 4,500,000 4,556,408 Oaktree CLO Ltd. 2,259,173 2, 2015-1A, 4.40% due 11/12/30 ³ 4,500,000 4,556,408 Oaktree CLO Ltd. 2,259,173 2, 2017-1A, 3.15% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4} 2,000,000 1, LIBOR + 0.98%, Rate Floor: Dryden 37 Senior Loan Fund 2,000,000 1, 0.00%) due 07/17/26 ^{3,4} 4,549,674 4,551,525 2015-37A, due 01/15/31 ^{3,5} 1,500,000 1, FDF II Ltd. Symphony CLO XII Ltd. Symphony CLO XII Ltd. 1, 1, 2016-2A, 4.29% due 05/12/31 ³ 4,000,000 4,073,102 2017-12A, 3.80% (3 Month USD 1, LIBOR + 0.60%, Rate Floor: 0.00%) due 10/15/25 ^{3,4} 1,250,000 1, 2019-19, 2.87% (3 Month USD 0.00%) due 10/20/25 ^{3,4} 1,250,000 1, LIBOR + 0.60%, Rate Floor: 0.400,000 4,001,744 2013-9A, due 10/20/25 ^{3,5} 1,000,000 1, LIBOR + 0.60%, Rate Floor: 2015-1A, due 10/20/28 ^{3,5} 1,000,000 1, 20	16A, 3.98% (3 Month USD			Cent CLO Ltd.		
FDF I Ltd. 0.00%) due 10/29/25 ^{3,4} 2,259,173 2,000,000 1,252,173 2,001,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,123,13 2,000,000 1,252,123,13 2,000,000 1,252,123,13,152 2,001,537,4, due 01/15/31,3,55 1,500,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,0	BOR + 1.70%, Rate Floor:			2013-19A, 3.59% (3 Month USD		
FDF I Ltd. 0.00%) due 10/29/25 ^{3,4} 2,259,173 2,000,000 1,252,173 2,001,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,173 2,000,000 1,252,123,13 2,000,000 1,252,123,13 2,000,000 1,252,123,13,152 2,001,537,4, due 01/15/31,3,55 1,500,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,000 1,252,123,13 1,250,0	00%) due 07/25/29 ^{3,4}	4,700,000	4,700,530	LIBOR + 1.33%, Rate Floor:		
Avery Point V CLO Ltd. 2017-1A, 3.15% (3 Month USD 2017-5A, 3.28% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4} 2,000,000 1, LIBOR + 0.98%, Rate Floor: Dryden 37 Senior Loan Fund 2,000,000 1, 0.00%) due 07/17/26 ^{3,4} 4,549,674 4,551,525 2015-37A, due 01/15/31 ^{3,5} 1,500,000 1, FDF II Ltd. Symphony CLO XII Ltd. Symphony CLO XII Ltd. 1, 1, 1, 2016-2A, 4.29% due 05/12/31 ³ 4,000,000 4,073,102 2017-12A, 3.80% (3 Month USD 1,	:d.			0.00%) due 10/29/25 ^{3,4}	2,259,173	2,259,819
Avery Point V CLO Ltd. 2017-1A, 3.15% (3 Month USD 2017-5A, 3.28% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4} 2,000,000 1, LIBOR + 0.98%, Rate Floor: Dryden 37 Senior Loan Fund 2,000,000 1, 0.00%) due 07/17/26 ^{3,4} 4,549,674 4,551,525 2015-37A, due 01/15/31 ^{3,5} 1,500,000 1, FDF II Ltd. Symphony CLO XII Ltd. Symphony CLO XII Ltd. 1, 1, 1, 2016-2A, 4.29% due 05/12/31 ³ 4,000,000 4,073,102 2017-12A, 3.80% (3 Month USD 1,	·1A, 4.40% due 11/12/30 ³	4,500,000	4,556,408	Oaktree CLO Ltd.		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				2017-1A, 3.15% (3 Month USD		
LIBOR + 0.98%, Rate Floor: Dryden 37 Senior Loan Fund 0.00%) due 07/17/26 ^{3,4} 4,549,674 4,551,525 2015-37A, due 01/15/31 ^{3,5} 1,500,000 1,500,000 FDF II Ltd. Symphony CLO XII Ltd. Symphony CLO XII Ltd. 1,500,000 1,500,000 2016-2A, 4.29% due 05/12/31 ³ 4,000,000 4,073,102 2017-12A, 3.80% (3 Month USD 1,250,000 1,250,000 HPS Loan Management 14-2019 Ltd. LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{3,4} 1,250,000 1					2,000,000	1,998,833
$\begin{array}{cccccccccccccccccccccccccccccccccccc$						
FDF II Ltd. Symphony CLO XII Ltd. 2016-2A, 4.29% due 05/12/31 ³ 4,000,000 4,073,102 2017-12A, 3.80% (3 Month USD HPS Loan Management 14-2019 Ltd. LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{3,4} 1,250,000 1, 2019-19, 2.87% (3 Month USD 0.00%) due 10/15/25 ^{3,4} 1,250,000 1, LIBOR + 0.60%, Rate Floor: 0.00%) due 07/25/30 ^{3,4} 1,000,000 1, 0.60%) due 07/25/30 ^{3,4} 4,000,000 4,001,744 2013-9A, due 10/20/25 ^{3,5} 1,000,000 Newstar Commercial Loan Funding LLC Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{3,5} 1,000,000 LIBOR + 2.50%, Rate Floor: LIBOR + 2.50%, Rate Floor: LCM XXII Ltd. LCM XXII Ltd.		4,549,674	4.551.525		1.500.000	1,318,598
2016-2A, 4.29% due 05/12/31 ³ 4,000,000 4,073,102 2017-12A, 3.80% (3 Month USD HPS Loan Management 14-2019 Ltd. LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{3,4} 1,250,000 1, 2019-19, 2.87% (3 Month USD 0.00%) due 10/15/25 ^{3,4} 1,250,000 1, LIBOR + 0.60%, Rate Floor: 0.00%) due 07/25/30 ^{3,4} 1,000,000 4,001,744 2013-9A, due 10/20/25 ^{3,5} 1,000,000 Newstar Commercial Loan Funding LLC Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{3,5} 1,000,000 LIBOR + 2.50%, Rate Floor: LIBOR + 2.50%, Rate Floor: LCM XXII Ltd. LCM XXII Ltd.		.,,	.,		.,,	.,,
HPS Loan Management 14-2019 Ltd. LIBOR + 1.50%, Rate Floor: 2019-19, 2.87% (3 Month USD 0.00%) due 10/15/25 ^{3,4} 1,250,000 1, LIBOR + 0.60%, Rate Floor: OHA Credit Partners IX Ltd. 0.60%) due 07/25/30 ^{3,4} 1,000,000 4,001,744 2013-9A, due 10/20/25 ^{3,5} 1,000,000 1,000,000 Newstar Commercial Loan Funding LLC Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{3,5} 1,000,000 1,000,000 LIBOR + 2.50%, Rate Floor: LCM XXII Ltd. LCM XXII Ltd. 1,000,000 1,000,000		4,000,000	4.073.102			
2019-19, 2.87% (3 Month USD 0.00%) due 10/15/25 ^{3,4} 1,250,000 1, LIBOR + 0.60%, Rate Floor: OHA Credit Partners IX Ltd. 0 0.60%) due 07/25/30 ^{3,4} 4,000,000 4,001,744 2013-9A, due 10/20/25 ^{3,5} 1,000,000 Newstar Commercial Loan Funding LLC Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{3,5} 1,000,000 LIBOR + 2.50%, Rate Floor: LCM XXII Ltd. LCM XXII Ltd. 1,000,000		.,,	.,075,102			
LIBOR + 0.60%, Rate Floor: OHA Credit Partners IX Ltd. 0.60%) due 07/25/30 ^{3,4} 4,000,000 4,001,744 2013-9A, due 10/20/25 ^{3,5} 1,000,000 Newstar Commercial Loan Funding LLC Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{3,5} 1,000,000 LIBOR + 2.50%, Rate Floor: LIBOR + 2.50%, Rate Floor: LIBOR + 2.50% LIBOR + 2.50% LIBOR + 2.50%					1 250 000	1,243,535
0.60%) due 07/25/30 ^{3,4} 4,000,000 4,001,744 2013-9A, due 10/20/25 ^{3,5} 1,000,000 Newstar Commercial Loan Funding LLC Treman Park CLO Ltd. 2017-1A, 4.66% (3 Month USD 2015-1A, due 10/20/28 ^{3,5} 1,000,000 LIBOR + 2.50%, Rate Floor: LCM XXII Ltd. LCM XXII Ltd. LCM XXII Ltd.	•			<i>i i i</i>	1,250,000	1,213,333
Newstar Commercial Loan Funding LLC Treman Park CLO Ltd. 2017-1A, 4.66% (3 Month USD 2015-1A, due 10/20/28 ^{3,5} 1,000,000 LIBOR + 2.50%, Rate Floor: LCM XXII Ltd. 1,000,000		4 000 000	4 001 744		1 000 000	845,420
2017-1A, 4.66% (3 Month USD 2015-1A, due 10/20/28 ^{3,5} 1,000,000 LIBOR + 2.50%, Rate Floor: LCM XXII Ltd.		4,000,000	4,001,744		1,000,000	045,420
LIBOR + 2.50%, Rate Floor: LCM XXII Ltd.					1 000 000	900 709
					1,000,000	827,908
		2 000 000	2 000 224			
		5,000,000	2,790,724			
2016-1A, 5.88% (3 Month USD LIBOR + 0.60%, Rate Floor:		1 000 000	1 000 107		010 500	011 050
		1,000,000	1,000,197		812,500	811,950
TCP Waterman CLO Ltd. Flagship VII Ltd.						
2016-1A, 4.17% (3 Month USD 2017-7A, 3.40% (3 Month USD	•					
LIBOR + 2.05%, Rate Floor: LIBOR + 1.12%, Rate Floor:		4 000 000	2 000 070			200 -0 -
0.00%) due 12/15/28 ^{3,4} 4,000,000 3,998,279 0.00%) due 01/20/26 ^{3,4} 368,477	JU%) due 12/15/28 ^{3,4}	4,000,000	3,998,279	0.00%) due 01/20/26 ^{3,4}	368,477	368,506

	Face Amount~	VALUE		Face Amount~	Valu
			Deserse Truch		
LMREC, Inc.			Raspro Trust		
2016-CRE2, 3.74% (1 Month			2005-1A, 3.20% (3 Month USD		
USD LIBOR + 1.70%, Rate	100 100	¢ 200.045	LIBOR + 0.93%, Rate Floor:	2 6 45 470	¢ 2 507 00
Floor: 1.70%) due 11/24/31 ^{3,4}	199,123	\$ 200,045	0.93%) due 03/23/24 ^{3,4}	3,645,470	\$ 3,597,00
Copper River CLO Ltd.	F00 000	CO 207	2005-1A, 2.56% (3 Month USD		
2007-1A, due 01/20/21 ^{5,6}	500,000	69,397	LIBOR + 0.40%, Rate Floor:	23 025	22.010
Total Collateralized Loan Obligations		459,449,645	0.40%) due 03/23/24 ^{3,4}	21,035	21,018
FINANCIAL - 3.7%			Falcon Aerospace Ltd. 2017-1, 4.58% due 02/15/42 ³	2,369,596	2,390,967
Station Place Securitization Trust			AASET 2018-1 US Ltd.	2,309,390	2,390,907
2019-8, 2.64% (1 Month USD			2018-1A, 3.84% due 01/16/38 ³	1,428,953	1,437,019
LIBOR + 0.60%, Rate Floor:			Diamond Head Aviation Ltd.	1,420,933	1,457,012
0.60%) due 03/24/20 ^{3,4}	35,800,000	35,800,000	2015-1, 3.81% due 07/14/28 ³	862 207	962 071
2019-6, 2.64% (1 Month USD	55,000,000	55,000,000	ECAF I Ltd.	862,207	862,975
LIBOR + 0.60%, Rate Floor:			2015-1A, 3.47% due 06/15/40 ³	731,129	728,960
0.60%) due 07/24/21 ^{+++,3,4}	18,500,000	18,500,000	Atlas Ltd.	751,129	720,900
2019-5, 2.74% (1 Month USD	10,500,000	10,500,000	2014-1 A, 4.88% due 12/15/39	684,015	664,88
LIBOR + 0.70%, Rate Floor:				064,015	· · · · ·
0.70%) due 06/24/20 ^{+++,3,4}	10,800,000	10,800,000	Total Transport-Aircraft		94,505,064
2019-9, 2.74% (1 Month USD	10,000,000	10,000,000	AUTOMOTIVE - 1.1%		
LIBOR + 0.70%, Rate Floor:			Hertz Vehicle Financing II, LP		
0.00%) due 10/24/20 ^{3,4}	7,200,000	7,200,000	2015-1A, 2.73% due 03/25/21 ³	31,572,000	31,616,32
2019-2, 2.59% (1 Month USD	7,200,000	7,200,000	Avis Budget Rental Car Funding AESOP LLC	5.,57 2,000	51,010,52
LIBOR + 0.55%, Rate Floor:			2015-1A, 2.50% due 07/20/21 ³	7,500,000	7,505,70
0.55%) due 04/24/21 ^{3,4}	5,400,000	5,403,126	Total Automotive	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	39,122,02
2019-WL1, 2.67% (1 Month USD	5,100,000	5,105,120	Iotal Automotive		39,122,02
LIBOR + 0.65%, Rate Floor:			TRANSPORT-CONTAINER - 1.1%		
0.65%) due 08/25/52 ^{3,4}	5,000,000	5,005,065	Textainer Marine Containers Ltd.		
Barclays Bank plc	5,000,000	5,005,005	2017-2A, 3.52% due 06/20/42 ³	12,700,789	12,734,612
GMTN, 2.86% due 10/31/19	22,800,000	22,803,292	CLI Funding LLC		
GMTN, 2.62% (1 Month USD	22,000,000	22,005,272	2018-1A, 4.03% due 04/18/43 ³	7,748,750	7,822,726
LIBOR + 0.60%) due $06/02/20^{3,4}$	16,450,000	16,415,118	CAL Funding III Ltd.		
Madison Avenue Securitization Trust	10,430,000	10,413,110	2018-1A, 3.96% due 02/25/43 ³	6,060,000	6,112,063
due 11/18/20 ⁴	6,200,000	6,200,000	Global SC Finance II SRL		, ,
	0,200,000		2013-1A, 2.98% due 04/17/28 ³	5,652,708	5,651,821
Total Financial		128,126,601	Textainer Marine Containers V Ltd.		, ,
TRANSPORT-AIRCRAFT - 2.7%			2017-1A, 3.72% due 05/20/42 ³	4,607,591	4,608,490
AASET US Ltd.			Cronos Containers Program Ltd.		
2018-2A, 4.45% due 11/18/38 ³	18,438,691	18,914,675	2013-1A, 3.08% due 04/18/28 ³	1,583,833	1,582,549
Castlelake Aircraft Securitization Trust	,,	,	Total Transport-Container		38,512,261
2018-1, 4.13% due 06/15/43 ³	10,181,583	10,421,929	Iotal mansport-container		
2017-1, 3.97% due 07/15/42	4,441,375	4,503,987	NET LEASE - 0.9%		
Sapphire Aviation Finance I Ltd.	.,, 57 5	.,505,507	Capital Automotive LLC		
2018-1A, 4.25% due 03/15/40 ³	13,770,950	14,102,486	2017-1A, 3.87% due 04/15/47 ³	16,026,715	16,177,58
KDAC Aviation Finance Ltd.		,,,	STORE Master Funding I LLC		
2017-1A, 4.21% due 12/15/42 ³	10,160,702	10,407,707	2015-1A, 4.17% due 04/20/45 ³	10,463,708	10,739,16
MAPS Ltd.	10,100,702	10,107,707	2015-1A, 3.75% due 04/20/45 ³	1,760,250	1,796,362
2018-1A, 4.21% due 05/15/43 ³	9,355,500	9,595,659	Capital Automotive REIT		
Apollo Aviation Securitization Equity Trust	2,223,200	-,,,	2014-1A, 3.66% due 10/15/44 ³	961,471	963,063
2016-2, 4.21% due 11/15/41	7,432,015	7,512,016	Total Net Lease		29,676,18
AIM Aviation Finance Ltd.	7, 1 32,013	7,512,010			
2015-1A, 4.21% due 02/15/40 ³	5,022,533	5,080,256	COLLATERALIZED DEBT OBLIGATIONS - 0.49	6	
AASET Trust	3,022,333	3,000,230	Anchorage Credit Funding Ltd.		
2017-1A, 3.97% due 05/16/42 ³	4,213,131	4,263,519	2016-4A, 3.50% due 02/15/35 ³	11,650,000	11,700,03
2017-1A, 3.77 /0 QUE UJ/10/42	4,213,131	4,200,010	2016-3A, 3.85% due 10/28/33 ³	1,500,000	1,511,36

	Face Amount~	Value		Face Amount~	VALUE
Putnam Structured Product Funding Ltd.			2006-BC4, 2.19% (1 Month		
2003-1A, 3.03% (1 Month USD			USD LIBOR + 0.17%, Rate	1 753 337	¢ 1 (00 ((7
LIBOR + 1.00%, Rate Floor:	001 726	¢ 002 110	Floor: 0.17%) due 12/25/36 ⁴	1,752,337	\$ 1,699,667
0.00%) due 10/15/38 ^{3,4}	901,726	\$ 893,119	2006-BC3, 2.18% (1 Month USD LIBOR + 0.16%, Rate		
Total Collateralized Debt Obligations		14,104,515	Floor: 0.16%) due 10/25/36 ⁴	1,783,796	1,656,043
INFRASTRUCTURE - 0.3%			2007-BC1, 2.15% (1 Month	1,705,750	1,050,045
Secured Tenant Site Contract			USD LIBOR + 0.13%, Rate		
Revenue Notes Series			Floor: 0.13%) due 02/25/37 ⁴	270,837	262,943
2018-1A, 3.97% due 06/15/48 ³	7,351,311	7,536,445	Soundview Home Loan Trust	,	- ,
Vantage Data Centers Issuer LLC			2006-OPT5, 2.16% (1 Month		
2018-1A, 4.07% due 02/16/43 ³	3,149,333	3,273,618	USD LIBOR + 0.14%, Rate		
Total Infrastructure		10,810,063	Floor: 0.14%) due 07/25/36 ⁴	21,398,136	20,863,027
			2006-1, 2.32% (1 Month USD LIBOR +		
WHOLE BUSINESS - 0.2%			0.30%, Rate Floor: 0.30%) due 02/25/36 ⁴	6,826,798	6,824,002
Domino's Pizza Master Issuer LLC			2005-OPT3, 2.49% (1 Month		
2017-1A, 3.53% (3 Month USD LIBOR + 1.25%, Rate Floor:			USD LIBOR + 0.47%, Rate		
0.00%) due 07/25/47 ^{3,4}	5,145,000	5,145,052	Floor: 0.47%) due 11/25/35 ⁴	4,000,000	3,954,988
Taco Bell Funding LLC	5,145,000	J, 14J, 0JZ	New Residential Mortgage Loan Trust		
2016-1A, 4.97% due 05/25/46 ³	2,628,376	2,790,757	2018-2A, 3.50% (WAC) due 02/25/58 ^{3,4}	16,560,840	16,893,194
Drug Royalty III Limited Partnership	2,020,570	2,750,757	2019-RPL1, 4.33% due 02/26/24 ^{3,8}	6,642,553	6,687,899
2016-1A, 3.98% due 04/15/27 ³	369,531	370,379	2018-1A, 4.00% (WAC) due 12/25/57 ^{3,4}	4,256,255	4,414,573
Drug Royalty II Limited Partnership 2	505,551	570,575	2017-5A, 3.52% (1 Month USD		
2014-1, 3.48% due 07/15/23 ³	98,250	98,237	LIBOR + 1.50%, Rate Floor:		
Total Whole Business	50,250	8,404,425	1.50%) due 06/25/57 ^{3,4}	1,820,819	1,847,500
Iotal whole busiless		0,404,423	Home Equity Loan Trust		
TRANSPORT-RAIL - 0.0%			2007-FRE1, 2.21% (1 Month		
TRIP Rail Master Funding LLC			USD LIBOR + 0.19%, Rate	20 524 002	10 206 001
2017-1A, 2.71% due 08/15/47 ³	577,252	577,516	Floor: 0.19%) due 04/25/37 ⁴ New Residential Advance Receivables	20,524,003	19,396,081
INSURANCE - 0.0%			Trust Advance Receivables Backed		
Chesterfield Financial Holdings LLC			2019-T3, 2.51% due 10/20/52 ³	19,350,000	19,390,997
2014-1A, 4.50% due 12/15/34 ³	401,250	403,845	Cascade Funding Mortgage Trust	19,990,000	19,990,997
Total Asset-Backed Securities	101,250		2018-RM2, 4.00% (WAC) due 10/25/68 ^{3,4}	13,136,121	13,574,614
(Cost \$821,959,468)		823,692,140	2019-RM3, 2.80% (WAC) due 06/25/69 ^{3,4}	4,000,000	4,049,379
		023,092,140	CSMC Trust	.,,	.,
COLLATERALIZED MORTGAGE OBLIGATIO	NS ^{††} - 22.6%		2018-RPL9, 3.85% (WAC) due 09/25/57 ^{3,4}	15,330,933	15,911,412
RESIDENTIAL MORTGAGE BACKED SECUR	ITIES - 15.2%		NovaStar Mortgage Funding Trust Series		
CIM Trust			2007-2, 2.22% (1 Month USD		
2018-R2, 3.69% (WAC) due 08/25/57 ^{3,4}	28,605,129	28,766,471	LIBOR + 0.20%, Rate Cap/Floor:		
2018-R4, 4.07% (WAC) due 12/26/57 ^{3,4}	28,046,866	28,381,283	11.00%/0.20%) due 09/25/37 ⁴	14,389,910	13,984,774
Towd Point Mortgage Trust			Bear Stearns Asset Backed Securities I Trust		
2017-6, 2.75% (WAC) due 10/25/57 ^{3,4}	26,057,184	26,305,624	2006-HE9, 2.16% (1 Month		
2017-5, 2.62% (1 Month USD			USD LIBOR + 0.14%, Rate		
LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{3,4}	14 270 270	14 215 201	Floor: 0.14%) due 11/25/36 ⁴	8,859,487	8,640,809
	14,270,270	14,215,391	2006-HE3, 2.38% (1 Month		
2018-2, 3.25% (WAC) due 03/25/58 ^{3,4} 2018-1, 3.00% (WAC) due 01/25/58 ^{3,4}	12,645,708 1,956,827	12,876,914 1,981,434	USD LIBOR + 0.36%, Rate	2 053 500	2 000 00-
Structured Asset Securities	1,5,0(2/	1,701,434	Floor: 0.36%) due 04/25/36 ⁴	3,951,582	3,928,887
Corporation Mortgage Loan Trust			Ameriquest Mortgage Securities		
2007-WF1, 2.23% (1 Month			Incorporated Asset-Backed		
USD LIBOR + 0.21%, Rate			Pass-Through Ctfs Series		
	17 978 852	17,704 454	2005-R10, 2.45% (1 Month USD		
	17,570,052	FCF,FV, 1		12 500 000	10 505 507
			0.45%) aue 01/25/36	12,500,000	12,525,507
	13,715.754	13.681.857			
Floor: 0.21%) due 02/25/37 ⁴ 2008-BC4, 2.65% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁴	17,978,852 13,715,754	17,704,454 13,681,857	LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 ⁴	12,500,000	12,52

	Face Amount~	VALUE		Face Amount~	VALL
Banc of America Funding Trust			HarborView Mortgage Loan Trust		
2015-R2, 2.28% (1 Month USD			2006-14, 2.21% (1 Month USD LIBOR +		
LIBOR + 0.26%, Rate Floor:	10 070 000	¢ 10 100 000	0.15%, Rate Floor: 0.15%) due 01/25/47 ⁴	3,489,178 \$	3,462,78
0.26%) due 04/29/37 ^{3,4}	10,278,000	\$ 10,106,263	2006-12, 2.25% (1 Month USD LIBOR +	2.040.025	0 007 00
2015-R4, 2.32% (1 Month USD			0.19%, Rate Floor: 0.19%) due 01/19/38 ⁴	3,040,035	2,937,00
LIBOR + 0.17%, Rate Floor:	0.045.101	2 226 6 12	First NLC Trust		
0.17%) due 01/27/35 ^{3,4}	2,245,121	2,226,642	2005-4, 2.41% (1 Month USD		
CIT Mortgage Loan Trust			LIBOR + 0.39%, Rate Cap/Floor:	6 220 620	6 2 47 2
2007-1, 3.37% (1 Month USD			14.00%/0.39%) due 02/25/36 ⁴	6,330,629	6,341,33
LIBOR + 1.35%, Rate Floor:		11 201 426	Countrywide Asset-Backed Certificates		
1.35%) due 10/25/37 ^{3,4}	11,266,175	11,391,436	2006-6, 2.19% (1 Month USD LIBOR +	4 305 505	4 355 7
2007-1, 3.47% (1 Month USD			0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴	4,395,595	4,355,7
LIBOR + 1.45%, Rate Floor:			2006-5, 2.31% (1 Month USD LIBOR +		
1.45%) due 10/25/37 ^{3,4}	735,885	739,181	0.29%, Rate Floor: 0.29%) due 08/25/36 ⁴	1,699,927	1,697,0
Alternative Loan Trust			Nationstar Home Equity Loan Trust		
2007-OA7, 2.16% (1 Month			2007-B, 2.24% (1 Month USD LIBOR +		
USD LIBOR + 0.14%, Rate			0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴	5,947,963	5,881,2
Floor: 0.14%) due 05/25/47 ⁴	8,688,198	8,235,616	LSTAR Securities Investment Trust		
2007-OH3, 2.31% (1 Month USD			2019-1, 3.79% (1 Month USD		
LIBOR + 0.29%, Rate Cap/Floor:			LIBOR + 1.70%, Rate Floor:		
10.00%/0.29%) due 09/25/47 ⁴	3,475,999	3,478,086	0.00%) due 03/01/24 ^{3,4}	3,547,036	3,548,9
BRAVO Residential Funding Trust			2018-2, 3.53% (1 Month USD		
2019-NQM1, 2.67% (WAC) due 07/25/59 ^{3,4}	11,678,492	11,694,025	LIBOR + 1.50%, Rate Floor:		
Dcwen Master Advance Receivables Trust			0.00%) due 04/01/23 ^{3,4}	2,239,519	2,237,3
2019-T2, 2.42% due 08/15/51 ³	9,000,000	9,021,658	FBR Securitization Trust		
American Home Mortgage Investment Trust			2005-2, 2.77% (1 Month USD		
2006-3, 2.38% (1 Month USD			LIBOR + 0.75%, Rate Cap/Floor:		
LIBOR + 0.36%, Rate Cap/Floor:			14.00%/0.50%) due 09/25/35 ⁴	5,534,900	5,545,9
10.50%/0.18%) due 12/25/46 ⁴	9,298,437	8,916,158	COLT Mortgage Loan Trust		
NRPL Trust			2018-3, 3.69% (WAC) due 10/26/48 ^{3,4}	5,433,053	5,468,3
2019-3, 3.00% (WAC) due 06/01/59 ^{3,4}	8,750,000	8,723,839	Structured Asset Investment Loan Trust		
Starwood Mortgage Residential Trust			2006-3, 2.17% (1 Month USD LIBOR +		
2019-1, 2.94% (WAC) due 06/25/49 ^{3,4}	8,414,838	8,432,300	0.15%, Rate Floor: 0.15%) due 06/25/36 ⁴	4,757,590	4,644,9
Morgan Stanley Home Equity Loan Trust			2005-2, 2.75% (1 Month USD LIBOR +		
2006-2, 2.30% (1 Month USD LIBOR +			0.74%, Rate Floor: 0.49%) due 03/25/35 ⁴	539,966	540,54
0.28%, Rate Floor: 0.28%) due 02/25/36 ⁴	7,575,890	7,592,821	2005-1, 2.74% (1 Month USD		
Argent Securities Incorporated Asset-			LIBOR + 0.72%, Rate Floor:		
Backed Pass-Through Certificates Series			0.48%) due 02/25/35 ^{3,4}	215,536	215,7
2005-W2, 2.51% (1 Month USD LIBOR +			JP Morgan Mortgage Acquisition Trust		
0.49%, Rate Floor: 0.49%) due 10/25/35 ⁴	7,250,000	7,260,338	2006-HE2, 2.16% (1 Month		
Park Place Securities Incorporated Asset			USD LIBOR + 0.14%, Rate		
Backed Pass Through Certificates Ser			Floor: 0.14%) due 07/25/36 ⁴	5,269,736	5,250,7
2005-WHQ3, 2.96% (1 Month			Citigroup Mortgage Loan Trust		
USD LIBOR + 0.95%, Rate			2019-IMC1, 2.72% (WAC) due 07/25/49 ^{3,4}	4,797,151	4,790,0
Floor: 0.63%) due 06/25/35 ⁴	7,025,000	7,040,976	Legacy Mortgage Asset Trust		
Deephaven Residential Mortgage Trust			2018-GS3, 4.00% due 06/25/58 ^{3,8}	4,666,707	4,718,7
2019-3A, 2.96% (WAC) due 07/25/59 ^{3,4}	4,304,955	4,324,057	Credit-Based Asset Servicing		
2017-3A, 2.58% (WAC) due 10/25/47 ^{3,4}	2,578,910	2,571,033	& Securitization LLC		
reddie Mac STACR Trust			2006-CB2, 2.21% (1 Month		
2019-DNA3, 2.75% (1 Month			USD LIBOR + 0.19%, Rate		
USD LIBOR + 0.73%, Rate			Floor: 0.19%) due 12/25/36 ⁴	4,032,661	3,952,6
Floor: 0.00%) due 07/25/49 ^{3,4}	6,669,078	6,671,540	CWABS Incorporated Asset-		
Homeward Opportunities Fund I Trust			Backed Certificates Trust		
2019-2, 2.70% (WAC) due 09/25/59 ^{3,4}	6,601,531	6,593,054	2004-4, 2.74% (1 Month USD LIBOR +		
			0.72%, Rate Floor: 0.48%) due 07/25/34 ⁴	3,732,164	3,745,7

	Face Amount~	VALUE		Face Αμουντ~	VALUE
CSMC Series			First Frankin Mortgage Loan Trust		
2015-12R, 2.77% (WAC) due 11/30/37 ^{3,4}	3,510,365	\$ 3,495,671	2006-FF4, 2.21% (1 Month USD		
2014-2R, 2.35% (1 Month USD	, ,	, ,	LIBOR + 0.19%, Rate Floor:		
LIBOR + 0.20%, Rate Floor:			0.19%) due 03/25/36 ⁴	17,930	\$ 17,895
0.20%) due 02/27/46 ^{3,4}	223,684	217,428	Accredited Mortgage Loan Trust		
Asset Backed Securities Corporation			2007-1, 2.15% (1 Month USD		
Home Equity Loan Trust Series AEG			LIBOR + 0.13%, Rate Cap/Floor:		
2006-HE1, 2.42% (1 Month			14.00%/0.13%) due 02/25/37 ⁴	11,726	11,703
USD LIBOR + 0.40%, Rate			Total Residential Mortgage Backed Securities		533,037,433
Floor: 0.40%) due 01/25/36 ⁴	3,350,000	3,245,728	GOVERNMENT AGENCY - 4.9%		
ACE Securities Corporation Home Equity Loan Trust Series			Fannie Mae		
2005-HE2, 3.04% (1 Month			2.34% due 11/01/22	28,700,000	29,029,633
USD LIBOR + 1.02%, Rate			3.59% due 02/01/29	10,200,000	11,030,988
Floor: 0.68%) due 04/25/35 ⁴	2,000,000	2,003,991	2.63% due 09/01/21	7,150,000	7,200,247
Morgan Stanley Capital I Incorporated Trust	_,,	_,,	3.01% due 12/01/27	4,600,000	4,905,904
2006-HE1, 2.31% (1 Month			2.24% due 11/01/22	4,592,694	4,634,168
USD LIBOR + 0.29%, Rate			1.95% due 11/01/20	4,550,000	4,537,503
Floor: 0.29%) due 01/25/36 ⁴	1,551,185	1,532,132	2.99% due 03/01/30	4,000,000	4,277,057
Morgan Stanley ABS Capital			3.71% due 03/01/31	3,000,000	3,391,123
I Incorporated Trust			3.13% due 01/01/30	3,050,000	3,265,191
2006-NC1, 2.40% (1 Month			3.23% due 01/01/30	2,924,824	3,169,443
USD LIBOR + 0.38%, Rate			3.12% due 01/01/30	2,918,283	3,139,385
Floor: 0.38%) due 12/25/35 ⁴	1,500,000	1,487,280	3.21% due 08/01/27	2,151,859	2,299,725
Deutsche Alt-A Securities			3.17% due 01/01/30	1,700,000	1,833,415
Mortgage Loan Trust Series			3.22% due 01/01/30	1,300,000	1,407,863
2006-AF1, 2.32% (1 Month			2.25% due 07/01/21	970,956	972,075
USD LIBOR + 0.30%, Rate			Freddie Mac Seasoned Credit		
Floor: 0.30%) due 04/25/36 ⁴	1,262,736	1,222,448	Risk Transfer Trust	75 222 445	75 022 250
First Franklin Mortgage Loan Trust			2018-1, 2.75% due 05/25/57 ⁸ 2017-4, 3.00% due 06/25/57 ⁸	25,332,445	25,832,356
2004-FF10, 3.29% (1 Month			2017-4, 3.50% due 06/25/57	16,434,877 8,399,341	16,767,420 8,816,981
USD LIBOR + 1.28%, Rate	1 016 040	1 000 1 60	2017-3, 3.00% due 07/25/56	878,313	896,085
Floor: 0.85%) due 07/25/34 ⁴	1,216,840	1,222,163	Freddie Mac Multifamily Structured	0/0,010	0,005
Nomura Resecuritization Trust			Pass Through Certificates		
2015-4R, 5.17% (1 Month USD			2018-K074, 3.60% due 02/25/28	14,000,000	15,406,824
LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{3,4}	1,030,936	1 007 702	2017-KGX1, 3.00% due 10/25/27	14,000,000	14,871,616
GE-WMC Asset-Backed Pass-	1,030,930	1,007,792	2018-K078, 3.92% due 06/25/28	3,350,000	3,766,560
Through Certificates Series			2013-K035, 0.52% (WAC) due 08/25/23 ^{4,9}	105,640,499	1,401,691
2005-2, 2.27% (1 Month USD LIBOR +			Total Government Agency		172,853,253
0.25%, Rate Floor: 0.25%) due 12/25/35 ⁴	959,832	954,005			
GSMSC Resecuritization Trust	,		COMMERCIAL MORTGAGE BACKED SECURI	TIES - 2.5%	
2015-5R, 2.29% (1 Month USD			CGBAM Mezzanine Securities Trust		
LIBOR + 0.14%, Rate Floor:			2015-SMMZ, 8.21% due 04/10/28 ³	15,800,000	16,061,482
0.14%) due 04/26/37 ^{3,4}	627,490	625,498	Americold LLC Trust	0.005.000	0.246.052
Encore Credit Receivables Trust			2010-ARTA, 6.81% due 01/14/29 ³	8,995,000	9,346,052
2005-4, 2.46% (1 Month USD LIBOR +			2010-ARTA, 7.44% due 01/14/29 ³	3,500,000	3,643,413
0.44%, Rate Floor: 0.44%) due 01/25/36 ⁴	617,627	617,730	Wells Fargo Commercial Mortgage Trust	27 521 770	1 620 200
UCFC Manufactured Housing Contract			2016-C37, 1.14% (WAC) due 12/15/49 ^{4,9} 2017-C38, 1.21% (WAC) due 07/15/50 ^{4,9}	37,531,778 25,582,978	1,630,200
1997-2, 7.38% due 10/15/28	314,665	332,229	2017-C38, 1.21% (WAC) due 07/15/50 ^{-4,9} 2015-LC22, 0.99% (WAC) due 09/15/58 ^{4,9}	23,582,978	1,621,247 927,269
GSAMP Trust			2013-EC22, 0.99% (WAC) due 09/15/58 2017-C42, 1.04% (WAC) due 12/15/50 ^{4,9}	14,887,618	927,269 912,818
2005-HE6, 2.46% (1 Month			2017-C42, 1.04% (WAC) due 12/13/30 2017-RB1, 1.43% (WAC) due 03/15/50 ^{4,9}	9,904,701	776,729
USD LIBOR + 0.44%, Rate			2017-NB1, 1.45% (WAC) due 03/15/50 2016-NXS5, 1.67% (WAC) due 01/15/59 ^{4,9}	6,733,337	425,310
Floor: 0.44%) due 11/25/35 ⁴	171,980	172,370	JP Morgan Chase Commercial	10,10,00	J,JIU
Morgan Stanley Re-REMIC Trust			Mortgage Securities Trust 2016-JP2		
2010-R5, 3.37% due 06/26/36 ³	105,072	97,535	mongage securices must 2010-JI 2		

	Face		
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COMM Mortgage Trust 2015-CR24, 0.91% (WAC) due 08/10/48 ^{4,9}	64,516,830	\$	2,475,117
2013-COR3, 0.59% (WAC) due 05/10/48 ⁴ 2018-COR3, 0.59% (WAC) due 05/10/51 ^{4,9}	35,608,492	Þ	1,240,625
Banc of America Commercial Mortgage Trust	JJ,000,7JZ		1,240,023
2017-BNK3, 1.28% (WAC) due 02/15/50 ^{4,9}	33,311,490		2,100,906
2016-UB10, 2.13% (WAC) due 07/15/49 ^{4,9}	18,859,436		1,551,788
DBJPM Mortgage Trust			, ,
2017-C6, 1.17% (WAC) due 06/10/50 ^{4,9}	62,569,381		3,547,196
BENCHMARK Mortgage Trust			
2018-B2, 0.56% (WAC) due 02/15/51 ^{4,9}	123,512,164		3,272,751
UBS Commercial Mortgage Trust			
2017-C2, 1.24% (WAC) due 08/15/50 ^{4,9}	31,033,673		2,042,773
2017-C5, 1.16% (WAC) due 11/15/50 ^{4,9}	13,922,792		827,617
Morgan Stanley Bank of America			
Merrill Lynch Trust	24 407 775		3 5 47 403
2015-C27, 1.07% (WAC) due 12/15/47 ^{4,9}	34,497,715		1,547,481
2017-C34, 0.96% (WAC) due 11/15/52 ^{4,9}	24,534,267		1,273,343
JPMDB Commercial Mortgage Securities Trust 2016-C4, 0.95% (WAC) due 12/15/49 ^{4,9}	39,316,798		1 002 204
2016-C2, 1.83% (WAC) due 06/15/49 ^{4,9}	8,745,177		1,883,294 619,267
2017-C5, 1.14% (WAC) due 03/15/50 ^{4,9}	3,559,777		201,426
Morgan Stanley Capital I Trust	5,555,777		201,420
2014-MP, 3.82% (WAC) due 08/11/33 ^{3,4}	2,000,000		2,056,678
2014-MP, 3.69% due 08/11/33 ³	365,000		375,105
BANK			,
2017-BNK7, 0.93% (WAC) due 09/15/60 ^{4,9}	34,518,512		1,654,431
2017-BNK6, 1.00% (WAC) due 07/15/60 ^{4,9}	15,355,066		773,363
CSAIL Commercial Mortgage Trust			
2019-C15, 1.22% (WAC) due 03/15/52 ^{4,9}	19,981,262		1,546,893
2016-C6, 1.94% (WAC) due 01/15/49 ^{4,9}	9,758,291		784,893
Aventura Mall Trust			
2013-AVM, 3.87% (WAC) due 12/05/32 ^{3,4}	2,200,000		2,225,847
Bancorp Commercial Mortgage Trust			
2018-CR3, 3.28% (1 Month USD			
LIBOR + 1.25%, Rate Floor:	2 200 000		2 202 475
1.25%) due 01/15/33 ^{3,4} Credit Suisse First Boston Mortgage	2,200,000		2,203,475
Securities Corporation Series			
2006-OMA, 5.63% due 05/15/23 ³	2,000,000		2,012,648
BBCMS Mortgage Trust	2,000,000		2,012,040
2018-C2, 0.77% (WAC) due 12/15/51 ^{4,9}	29,942,691		1,793,241
BAMLL Commercial Mortgage Securities Trust	25,512,051		1,799,211
2012-PARK, 2.96% due 12/10/30 ³	1,300,000		1,337,740
CD Mortgage Trust	, ,		,,-
2017-CD6, 1.11% (WAC) due 11/13/50 ^{4,9}	14,753,558		805,813
2016-CD1, 1.55% (WAC) due 08/10/49 ^{4,9}	6,916,367		507,388
CD Commercial Mortgage Trust			
2017-CD4, 1.47% (WAC) due 05/10/50 ^{4,9}	17,069,024		1,241,710
CGMS Commercial Mortgage Trust			
2017-B1, 0.99% (WAC) due 08/15/50 ^{4,9}	22,178,792		1,130,116
Citigroup Commercial Mortgage Trust			
2016-C2, 1.92% (WAC) due 08/10/49 ^{4,9}	6,651,349		634,946
2016-GC37, 1.93% (WAC) due 04/10/49 ^{4,9}	3,722,663		333,917
Americold LLC	040.000		000 405
2010-ARTA, 4.95% due 01/14/29 ³	840,000		860,485

	Face	
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Morgan Stanley Capital I Trust	800.000	¢ 010.470
2014-MP, 3.47% due 08/11/33 ³	800,000	\$ 819,479
GS Mortgage Securities Trust 2017-GS6, 1.19% (WAC) due 05/10/50 ^{4,9}	11,526,266	793,598
JPMBB Commercial Mortgage Securities Trust	11,520,200	75,556
2013-C17, 0.93% (WAC) due 01/15/47 ^{4,9}	23,514,093	647,719
GE Business Loan Trust		
2007-1A, 2.20% (1 Month USD		
LIBOR + 0.17%, Rate Floor:		
0.17%) due 04/15/35 ^{3,4}	220,471	216,009
Total Commercial Mortgage		
Backed Securities		86,450,349
Total Collateralized Mortgage Obligations		
(Cost \$777,682,099)		792,341,035
CORPORATE BONDS ^{††} - 17.8%		
FINANCIAL - 8.7%		
Santander UK plc		
2.76% (3 Month USD LIBOR		
+ 0.62%) due 06/01/21 ⁴	30,740,000	30,768,057
Wells Fargo & Co.		
3.11% (3 Month USD LIBOR	20 450 000	20 (20 24]
+ 0.93%) due 02/11/22 ⁴ Capital One Financial Corp.	29,450,000	29,630,341
2.94% (3 Month USD LIBOR		
+ 0.76%) due 05/12/20 ⁴	22,900,000	22,973,212
Mitsubishi UFJ Financial Group, Inc.	22,500,000	22,373,212
2.92% (3 Month USD LIBOR		
+ 0.65%) due 07/26/21 ⁴	11,450,000	11,488,708
3.19% (3 Month USD LIBOR		
+ 1.06%) due 09/13/21 ⁴	5,990,000	6,055,111
4.02% (3 Month USD LIBOR	452.000	462,404
+ 1.88%) due 03/01/21 ⁴	453,000	462,494
Goldman Sachs Group, Inc. 2.83% (3 Month USD LIBOR		
+ 0.73%) due 12/27/20 ⁴	15,700,000	15,715,208
3.32% (3 Month USD LIBOR	15,700,000	13,713,200
+ 1.20%) due 09/15/20 ⁴	1,000,000	1,007,709
Citibank North America		
2.83% (3 Month USD LIBOR		
+ 0.57%) due 07/23/21 ⁴	16,390,000	16,483,285
Sumitomo Mitsui Banking Corp.		
2.65% (3 Month USD LIBOR	35 450 000	15 464 234
+ 0.35%) due 01/17/20 ⁴	15,450,000	15,464,314
Svenska Handelsbanken AB 2.60% (3 Month USD LIBOR		
+ 0.47%) due 05/24/21 ⁴	13,500,000	13,546,903
3.35% due 05/24/21	1,179,000	1,203,713
UBS Group Funding Switzerland AG	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,_05,715
2.95% due 09/24/20 ³	7,670,000	7,736,142
4.08% (3 Month USD LIBOR + 1.78%,		. ,
Rate Floor: 0.00%) due 04/14/21 ^{3,4}	5,700,000	5,819,055
3.57% (3 Month USD LIBOR		
+ 1.44%) due 09/24/20 ^{3,4}	1,000,000	1,013,148

	Face Amount~	VALUE		Face Amount~	VALUE
Synchrony Bank			Mizuho Financial Group, Inc.		
2.73% (3 Month USD LIBOR			3.27% (3 Month USD LIBOR		
+ 0.63%) due 03/30/20 ⁴	14,450,000	\$ 14,455,326	+ 1.14%) due 09/13/21 ⁴	1,500,000	\$ 1,517,652
JPMorgan Chase & Co.			Credit Suisse Group Funding Guernsey Ltd.		
2.82% (3 Month USD LIBOR			2.75% due 03/26/20	1,180,000	1,183,151
+ 0.68%) due 06/01/214	8,100,000	8,112,948	UBS AG		
2.40% due 06/07/21	3,578,000	3,595,011	2.62% (3 Month USD LIBOR		
Credit Agricole S.A.			+ 0.48%) due 12/01/20 ^{3,4}	1,000,000	1,002,532
3.10% (3 Month USD LIBOR			Total Financial		305,465,181
+ 0.97%) due 06/10/20 ^{3,4}	11,550,000	11,614,105			
Credit Suisse AG NY			CONSUMER, NON-CYCLICAL - 4.3%		
2.66% (3 Month USD LIBOR			Express Scripts Holding Co.		
+ 0.40%) due 07/31/20 ⁴	10,190,000	10,198,312	2.87% (3 Month USD LIBOR	23 075 000	23 076 775
Standard Chartered Bank			+ 0.75%) due 11/30/20 ⁴	21,875,000	21,876,775
2.69% (3 Month USD LIBOR			Zimmer Biomet Holdings, Inc.		
+ 0.40%) due 08/04/20 ⁴	10,170,000	10,184,418	2.91% (3 Month USD LIBOR		
ANZ New Zealand Int'l Ltd.			+ 0.75%) due 03/19/21 ⁴	11,050,000	11,050,194
2.85% due 08/06/20 ³	10,000,000	10,070,136	2.70% due 04/01/20	9,780,000	9,796,690
Citizens Bank North America/Providence RI			General Mills, Inc.		
2.70% (3 Month USD LIBOR			2.86% (3 Month USD LIBOR	~~ ~~ ~~ ~~ ~~ ~~ ~~ ~~ ~~ ~~ ~~ ~~ ~~	
+ 0.57%) due 05/26/20 ⁴	8,050,000	8,069,570	+ 0.54%) due 04/16/21 ⁴	20,750,000	20,797,111
Lloyds Bank plc			Mondelez International, Inc.		
2.70% (3 Month USD LIBOR			3.00% due 05/07/20	11,330,000	11,387,994
+ 0.49%) due 05/07/21 ⁴	8,050,000	8,049,180	Allergan Funding SCS		
Sumitomo Mitsui Trust Bank Ltd.			3.39% (3 Month USD LIBOR		
3.21% (3 Month USD LIBOR			+ 1.26%) due 03/12/20 ⁴	11,300,000	11,344,879
+ 0.91%) due 10/18/19 ^{3,4}	7,600,000	7,604,061	CVS Health Corp.		
Morgan Stanley			2.82% (3 Month USD LIBOR		
5.50% due 07/24/20	4,951,000	5,084,390	+ 0.72%) due 03/09/21 ⁴	9,200,000	9,244,368
3.10% (3 Month USD LIBOR			2.73% (3 Month USD LIBOR		
+ 0.98%) due 06/16/20 ⁴	1,650,000	1,658,316	+ 0.63%) due 03/09/20 ⁴	894,000	895,765
Westpac Banking Corp.			Coca-Cola Femsa SAB de CV		
3.19% (3 Month USD LIBOR			4.63% due 02/15/20	9,700,000	9,773,740
+ 0.85%) due 01/11/22 ⁴	5,000,000	5,056,729	Biogen, Inc.	0 700 000	0 700 050
SVB Financial Group			2.90% due 09/15/20	9,700,000	9,769,953
5.38% due 09/15/20	4,130,000	4,253,375	Molson Coors Brewing Co.	0 700 000	0 60 4 075
Bank of America Corp.			2.25% due 03/15/20	9,700,000	9,694,075
2.97% (3 Month USD LIBOR			Coca-Cola European Partners plc	7 000 000	7 001 012
+ 0.65%) due 10/01/21 ⁴	4,200,000	4,212,902	3.50% due 09/15/20	7,000,000	7,081,013
Essex Portfolio, LP			Reynolds American, Inc.	4 902 000	4 007 007
5.20% due 03/15/21	2,650,000	2,741,799	6.88% due 05/01/20	4,802,000	4,927,627
Lloyds Bank Corporate Markets plc NY			Anthem, Inc.	4 100 000	4 262 240
2.66% (3 Month USD LIBOR			4.35% due 08/15/20	4,180,000	4,262,340
+ 0.37%) due 08/05/20 ⁴	2,070,000	2,072,235	Cigna Corp.		
AXIS Specialty Finance LLC			2.79% (3 Month USD LIBOR	4 100 000	4 100 1 44
5.88% due 06/01/20	1,994,000	2,040,501	+ 0.65%) due 09/17/21 ⁴	4,100,000	4,100,144
Sumitomo Mitsui Financial Group, Inc.			Zoetis, Inc.	2 100 000	רדו מחר ר
3.78% (3 Month USD LIBOR			3.45% due 11/13/20	2,180,000	2,208,172
+ 1.68%) due 03/09/21 ⁴	1,000,000	1,018,170	Bayer US Finance LLC	1 000 000	000 000
3.44% (3 Month USD LIBOR			2.38% due 10/08/19 ³	1,000,000	999,992
+ 1.14%) due 10/19/21 ⁴	702,000	710,819	Conagra Brands, Inc.		
Assurant, Inc.			3.03% (3 Month USD LIBOR	050.000	050 17
3.36% (3 Month USD LIBOR			+ 0.75%) due 10/22/20 ⁴	850,000	850,174
+ 1.25%) due 03/26/21 ⁴	1,592,000	1,592,143	Laboratory Corporation of America Holdings	F00 000	FAQ 253
			2.63% due 02/01/20	500,000	500,351

	Face Amount~	Value
Constellation Brands, Inc.		
2.25% due 11/06/20	380,000	\$ 380,121
Total Consumer, Non-cyclical	500,000	150,941,478
INDUSTRIAL - 1.5%		
Siemens Financieringsmaatschappij N.V.		
2.73% (3 Month USD LIBOR		
+ 0.61%) due 03/16/22 ^{3,4}	20,410,000	20,580,415
Aviation Capital Group LLC		
2.88% due 01/20/22 ³	8,000,000	8,032,373
7.13% due 10/15/20 ³	2,500,000	2,615,583
L3Harris Technologies, Inc.		
2.70% due 04/27/20	8,976,000	8,993,967
Rolls-Royce plc		
2.38% due 10/14/20 ³	6,550,000	6,557,346
Textron, Inc.		
2.73% (3 Month USD LIBOR		
+ 0.55%) due 11/10/20 ⁴	5,700,000	5,697,433
Molex Electronic Technologies LLC	7 000 000	1 001 660
2.88% due 04/15/20 ³	1,030,000	1,031,662
Total Industrial		53,508,779
ENERGY - 1.4%		
Equities Corp.		
2.87% (3 Month USD LIBOR		
+ 0.77%) due 10/01/20 ⁴	11,450,000	11,423,936
Marathon Petroleum Corp.		
3.40% due 12/15/20	9,800,000	9,908,182
Phillips 66		
2.73% (3 Month USD LIBOR		
+ 0.60%) due 02/26/21 ⁴	8,700,000	8,700,389
Sabine Pass Liquefaction LLC		
5.63% due 02/01/21	7,600,000	7,850,160
Occidental Petroleum Corp.	6 650 000	6 602 235
2.60% due 08/13/21	6,650,000	6,693,315
Reliance Holding USA, Inc.	2 000 000	2 020 720
4.50% due 10/19/20 ³	2,000,000	2,038,739
Energy Transfer Operating, LP	1 754 000	1 042 272
7.50% due 10/15/20 Florida Gas Transmission Company LLC	1,754,000	1,843,272
5.45% due 07/15/20 ³	800,000	818,464
1 1	800,000	
Total Energy		49,276,457
TECHNOLOGY - 0.7%		
International Business Machines Corp.		
2.80% due 05/13/21	9,550,000	9,677,874
Broadcom Corporation / Broadcom		
Cayman Finance Ltd.		
2.38% due 01/15/20	9,165,000	9,164,420
Fidelity National Information Services, Inc.		
	5,820,000	5,897,599
3.63% due 10/15/20	5,020,000	-,
3.63% due 10/15/20 CA, Inc.	5,020,000	-,,
	280,000	281,344

Face	
MOUNT	VALUE
500,000	\$ 9,753,589
,000,000	\$ 9,799,909
100,000	9,411,172
100,000	19,164,761
000 010	10.014.252
010,000	10,014,252
000 000	1 200 570
290,000	1,309,568
	11,323,820
380,000	5,380,000
59,000	3,267,724
	8,647,724
	623,349,437
8,600,000	106,984,133
3,000,000	54,641,459
),800,000	34,322,223
2,000,000	31,865,805
5,000,000	16,350,044
7,000,000	12,958,353
4,700,000	11,167,031
850,000	525,903
000,000	32,951,531
090,000	26,257,617
800,000	19,227,480
470,000	16,930,524
750,000	36,527,748
200,000	28,184,326
409,000	14,639,675
,720,000	39,603,439
200,000	16,328,924
400,000	15,321,795
260,000	26,308,906
990,000	17,456,439
	558,553,355
,	90,000

Total Senior Floating Rate Interests

issued 09/16/19 at 2.33% due 12/16/19

REPURCHASE AGREEMENTS^{††,12} - 3.6%

(Cost \$13,191,856)

BNP Paribas

Societe Generale

	Face Amount~	VALUE		Face Amount~	VALUE
U.S. GOVERNMENT SECURITIES ^{††} - 13.6%			issued 07/26/19 at 2.66% (3 Month		
U.S. Treasury Notes			USD LIBOR + 0.40%)		
2.38% due 03/15/22	259,858,000	\$ 264,811,543	due 04/07/20 ⁴	36,700,000	\$ 36,700,000
1.50% due 08/15/22	175,000,000	174,596,679	issued 09/10/19 at 2.54% (3 Month	50,700,000	\$ 50,700,000
J.S. Treasury Inflation Protected Securities	,,		USD LIBOR + 0.40%)		
1.38% due 01/15/20 ¹¹	36,622,104	36,510,521	due 04/07/20 ⁴	15,000,000	15,000,000
Total U.S. Government Securities	, ,		J.P. Morgan Securities LLC	-,,	-,,
(Cost \$471,884,095)		475,918,743	issued 09/30/19 at 2.35%		
· · ·			due 10/01/19	10,168,000	10,168,000
ENIOR FLOATING RATE INTERESTS ^{††,4} - 0).4%		issued 09/27/19 at 2.50%		
FINANCIAL - 0.1%			due 10/01/19	6,947,000	6,947,000
Star, Inc.			issued 09/30/19 at 2.37%		
4.81% (1 Month USD LIBOR + 2.75%,			due 10/01/19	3,038,000	3,038,000
Rate Floor: 2.75%) due 06/28/23	3,960,000	3,964,950	issued 09/25/19 at 3.00%		
Masergy Holdings, Inc.			due 10/01/19	1,000,000	1,000,000
5.35% (3 Month USD LIBOR + 3.25%,	110 71 4	117 (10	BofA Securities, Inc.		
Rate Floor: 4.25%) due 12/15/23	119,714	117,619	issued 09/25/19 at 2.80%		
Total Financial		4,082,569	due 10/01/19	1,000,000	1,000,000
CONSUMER, CYCLICAL - 0.1%			Total Repurchase Agreements		
Mavis Tire Express Services Corp.			(Cost \$127,022,752)		127,022,752
5.29% (1 Month USD LIBOR + 3.25%,			COMMERCIAL PAPER ^{††} - 0.4%		
Rate Floor: 3.25%) due 03/20/25	2,870,960	2,804,325	Walgreens Boots Alliance, Inc.		
	,,		2.51% due 11/07/19 ¹³	15,000,000	14,963,979
CONSUMER, NON-CYCLICAL - 0.1%				15,000,000	
Diamond (BC) B.V.			Total Commercial Paper (Cost \$14,961,304)		14,963,979
5.26% (3 Month USD LIBOR + 3.00%,	2 1 6 1 6 0 0	2 054 127	$(\cos 17,304)$		14,903,979
Rate Floor: 3.00%) due 09/06/24	2,161,500	2,056,127		NOTIONAL	
FECHNOLOGY - 0.1%				VALUE	
Misys Ltd.					
5.70% (1 Month USD LIBOR + 3.50%,			OTC OPTIONS PURCHASED ^{††} - 0.1%		
Rate Floor: 4.50%) due 06/13/24	1,737,029	1,688,427	Put options on:		
Neustar, Inc.			Goldman Sachs International		
5.54% (1 Month USD LIBOR + 3.50%,			2Y-10 CMS CAP Expiring July		
Rate Floor: 4.50%) due 08/08/24	295,477	284,988	2022 with strike price of \$0.40	772,000,000	1,320,143
Total Technology		1,973,415	Goldman Sachs International	772,000,000	1,520,145
			2Y-10 CMS CAP Expiring July		
COMMUNICATIONS - 0.0%			2022 with strike price of \$0.61	296,000,000	300,813
nternet Brands, Inc. 5.79% (1 Month USD LIBOR + 3.75%,			Bank of America, N.A. 2Y-10 CMS CAP	-,,	,
Rate Floor: 3.75%) due 09/13/24	1,073,715	1,065,158	Expiring July 2022 with strike price of \$0.40	115,000,000	196,653
Nate 11001. 3.7 3/01 ULE 03/13/24	1,0/3,713	0,130	Total OTC Options Purchased	. , -	, ==
NDUSTRIAL - 0.0%			(Cost \$2,446,140)		1,817,609
CHI Overhead Doors, Inc.					
5.29% (1 Month USD LIBOR + 3.25%,			Total Investments - 99.6%		
Rate Floor: 4.25%) due 07/29/22	974,240	973,635	(Cost \$3,467,649,452)		\$ 3,485,350,815
Total Cauton Floating Data Internate			Other Accets & Liphilities not 0.4%		1/ 272 255

Other Assets & Liabilities, net - 0.4%

Total Net Assets - 100.0%

September 30, 2019

14,872,255

\$3,500,223,070

53,169,752 53,169,752

12,955,229

Centrally Cleared Credit Default Swap Agreements Protection Purchased ††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation**
BofA Securities, Inc.	ICE	CDX. NA.IG.31	1.00%	Quarterly	12/20/23	\$553,310,000	\$(12,012,852)	\$ (5,503,732)	\$ (6,509,120)

OTC Credit Default Swap Agreements Protection Purchased ††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC Goldman Sachs International	CDX. NA.IG.31 (7-15%) CDX. NA.IG.31	1.00%	Quarterly	12/20/23	\$ 37,820,000	\$ (752,263)	\$ (6,742)	\$ (745,521)
incinational	(7-15%)	1.00%	Quarterly	12/20/23	87,130,000	(1,733,068) \$ (2,485,331)	(118,355) \$ (125,097)	(1,614,713) \$ (2,360,234)

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)***
BofA										
Securities,			Federal Funds							
Inc.	CME	Pay	Rate	1.46%	Annually	09/17/21	\$ 216,600,000	\$ 464,897	\$ 821	\$ 464,076
BofA										
Securities,			3-Month							
Inc.	CME	Pay	USD LIBOR	2.79%	Quarterly	01/21/20	55,487,000	109,201	84,498	24,703
BofA										
Securities,			3-Month							
Inc.	CME	Receive	USD LIBOR	1.54%	Quarterly	08/04/21	13,030,000	29,332	314	29,018
BofA										
Securities,	CME	Devi	Federal	1 270/	A	00 /20 /21	42 200 000	10 ((2)	400	10.250
Inc. BofA	CME	Pay	Funds Rate	1.37%	Annually	09/30/21	43,200,000	19,662	406	19,256
Securities,			3-Month							
Inc.	СМЕ	Pay	USD LIBOR	2.84%	Quarterly	01/31/20	8,574,000	19,149	14,825	4,324
BofA	CIVIL	Tay	03D LIDOK	2.0470	Quarterly	01/51/20	0,577,000	19,149	14,025	7,527
Securities,			3-Month							
Inc.	CME	Pay	USD LIBOR	2.92%	Quarterly	01/31/20	5,235,000	13,146	10,452	2,694
BofA	0)	000 2000	2.02,0	Quarterij	0.10.120	5,255,000	,	10,152	2,00
Securities,			3-Month							
Inc.	CME	Pay	USD LIBOR	2.83%	Quarterly	01/31/20	5,268,000	11,592	8,963	2,629
BofA		,								
Securities,			3-Month							
Inc.	CME	Receive	USD LIBOR	2.83%	Quarterly	01/31/20	5,268,000	(11,591)	92	(11,683)
BofA										
Securities,			3-Month							
Inc.	CME	Receive	USD LIBOR	2.92%	Quarterly	01/31/20	5,235,000	(13,145)	89	(13,234)
BofA										
Securities,	C1.15	. .	3-Month	2.0.40/		07 (27 (20	0 574 000	(10, 150)	02	(7.0.0.42)
Inc.	CME	Receive	USD LIBOR	2.84%	Quarterly	01/31/20	8,574,000	(19,150)	93	(19,243)
BofA			2 Manth							
Securities, Inc.	СМЕ	Receive	3-Month USD LIBOR	2.79%	Quartarly	01/21/20	55,487,000	(109,202)	109	(100 211)
mc.	CIVIE	Receive	U3D LIDOK	2.1970	Quarterly	01/21/20	33,467,000	(109,202)	109	(109,311)

Centrally Cleared Interest Rate Swap Agreements^{††} (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)***
BofA										
Securities,			Federal							
Inc.	CME	Pay	Funds Rate	1.23%	Annually	08/22/21	\$ 44,400,000	\$ (113,754)	\$ 388	\$ (114,142)
BofA										
Securities,			3-Month							
Inc.	CME	Pay	USD LIBOR	1.58%	Quarterly	08/14/21	139,000,000	(208,101)	604	(208,705)
BofA		,			、	, ,				()
Securities,			Federal							
Inc.	CME	Pay	Funds Rate	1.10%	Annually	08/28/24	84,270,000	(621,766)	667	(622,433)
		,			,	1 -1	, ,			
								\$ (429,730)	\$ 122,321	\$ (552,051)

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount		ue and alized tiation
OTC Sovereign Debt Sw Deutsche Bank AG	Korea Monetary	2.58% (3 Month USD	A. M	00/04/23		¢ 12.000 7.47	¢ //	(1252)
	Stabilization Bond	LIBOR + 0.45%)	At Maturity	08/04/21	N/A	\$ 13,008,747	\$ (6	64,352)

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2019	Unrealized Appreciation
JPMorgan Chase Bank, N.A.	172,000,000	BRL	10/01/19	\$43,855,867	\$41,437,795	\$ 2,418,072
Citibank N.A., New York	107,970,000	BRL	10/01/19	27,458,070	26,011,852	1,446,218
Citibank N.A., New York	121,120,000	BRL	07/01/21	28,823,147	27,750,588	1,072,559
Goldman Sachs International	111,000,000	BRL	10/01/19	27,800,660	26,741,833	1,058,827
Goldman Sachs International	26,208,000	EUR	04/30/20	30,055,334	29,017,421	1,037,913
Goldman Sachs International	15,990,000	EUR	01/17/20	18,463,952	17,582,288	881,664
Goldman Sachs International	38,600,000	BRL	07/01/20	10,023,371	9,150,790	872,581
Barclays Bank plc	13,409,000	EUR	01/17/20	15,486,054	14,744,271	741,783
Citibank N.A., New York	31,600,000	BRL	07/01/20	8,139,295	7,491,320	647,975
Bank of America, N.A.	13,152,400	EUR	06/15/20	15,124,931	14,605,384	519,547
Goldman Sachs International	11,224,080	EUR	06/15/20	12,914,202	12,464,037	450,165
Bank of America, N.A.	5,903,000,000	JPY	01/21/20	55,487,146	55,069,365	417,781
JPMorgan Chase Bank, N.A.	21,006,375	EUR	07/30/21	24,244,928	23,903,810	341,118
Goldman Sachs International	11,989,250	EUR	07/30/21	13,927,013	13,642,943	284,070
Citibank N.A., New York	64,400,000	BRL	01/02/20	15,691,328	15,440,371	250,957
Goldman Sachs International	40,300,000	BRL	07/01/21	9,441,256	9,233,395	207,861
Citibank N.A., New York	912,456,000	JPY	07/01/21	8,984,580	8,778,928	205,652
Citibank N.A., New York	3,193,596,000	JPY	06/01/20	30,212,632	30,032,200	180,432
Barclays Bank plc	843,421,500	JPY	07/01/21	8,292,415	8,114,733	177,682
JPMorgan Chase Bank, N.A.	3,433,716,000	JPY	09/01/20	32,638,955	32,467,866	171,089
JPMorgan Chase Bank, N.A.	18,300,000	BRL	07/01/21	4,347,310	4,192,832	154,478
Bank of America, N.A.	1,205,302,350	JPY	04/15/20	11,368,739	11,302,672	66,067
Bank of America, N.A.	1,397,698,500	JPY	06/22/20	13,219,507	13,160,294	59,213
Goldman Sachs International	9,246,900,000	JPY	01/10/20	86,247,132	86,206,657	40,475
JPMorgan Chase Bank, N.A.	509,054,400	JPY	06/01/20	4,811,251	4,787,088	24,163
Deutsche Bank AG	15,684,387,227	KRW	08/04/21	13,375,735	13,370,281	5,454
Goldman Sachs International	56,471,082	JPY	06/22/20	534,438	531,715	2,723
JPMorgan Chase Bank, N.A.	156,375	EUR	07/30/20	176,707	174,151	2,556

Forward Foreign Currency Exchange Contracts^{††} (continued)

\$11,568,355

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2019	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	2,311,700,000	JPY	01/10/20	\$21,553,709	\$21,551,431	\$ 2,278
Goldman Sachs International	89,250	EUR	07/30/20	101,450	99,395	2,055
Citibank N.A., New York	456,000	JPY	01/06/20	4,361	4,250	111
Citibank N.A., New York	456,000	JPY	07/01/20	4,404	4,296	108
Citibank N.A., New York	456,000	JPY	01/04/21	4,450	4,343	107
Barclays Bank plc	421,500	JPY	01/06/20	4,025	3,928	97
Barclays Bank plc	421,500	JPY	07/01/20	4,066	3,971	95
Barclays Bank plc	421,500	JPY	01/04/21	4,106	4,014	92
Citibank N.A., New York	1,596,000	JPY	12/02/19	14,911	14,823	88
JPMorgan Chase Bank, N.A.	1,716,000	JPY	03/02/20	16,126	16,049	77
Bank of America, N.A.	602,350	JPY	10/15/19	5,609	5,577	32
Goldman Sachs International	614,350	JPY	12/20/19	5,740	5,717	23
Bank of America, N.A.	698,500	JPY	12/20/19	6,523	6,500	23
JPMorgan Chase Bank, N.A.	254,400	JPY	12/02/19	2,374	2,363	11
Deutsche Bank AG	41,872,227	KRW	02/04/21	35,500	35,499	1
Deutsche Bank AG	41,872,227	KRW	08/05/20	35,288	35,292	(4)
Deutsche Bank AG	41,872,227	KRW	11/04/20	35,395	35,400	(5)
Deutsche Bank AG	40,506,828	KRW	05/07/21	34,430	34,437	(7)
Deutsche Bank AG	40,961,962	KRW	05/11/20	34,402	34,411	(9)
Deutsche Bank AG	41,872,227	KRW	02/05/20	35,054	35,063	(9)
Deutsche Bank AG	41,872,227	KRW	11/06/19	34,949	34,959	(10)
Bank of America, N.A.	54,148	ILS	04/30/20	15,495	15,821	(326)
Citibank N.A., New York	124,340	ILS	04/30/20	35,729	36,328	(599)
Bank of America, N.A.	686,075	ILS	01/31/20	196,837	199,166	(2,329)
Bank of America, N.A.	684,200	ILS	02/01/21	199,912	202,715	(2,803)
Goldman Sachs International	724,881	ILS	04/30/20	208,691	211,786	(3,095)
Bank of America, N.A.	5,454,000	ILS	04/30/21	1,586,157	1,622,112	(35,955)
Bank of America, N.A.	13,124,200	ILS	01/31/22	3,890,958	3,945,860	(54,902)
Citibank N.A., New York	12,524,000	ILS	04/30/21	3,658,245	3,724,850	(66,605)
Goldman Sachs International	42,231,650	ILS	01/31/22	12,500,228	12,697,166	(196,938)
Goldman Sachs International	73,012,900	ILS	04/30/21	21,378,671	21,715,271	(336,600)
Goldman Sachs International	116,779,244	ILS	02/01/21	34,113,576	34,599,491	(485,915)
Goldman Sachs International	71,861,650	ILS	01/31/20	19,871,410	20,861,217	(989,807)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at September 30, 2019	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	39,097,000	BRL	10/01/19	\$ 9,508,256	\$ 9,419,148	\$ (89,108)
Morgan Stanley Capital Services LLC	351,873,000	BRL	10/01/19	85,265,285	84,772,333	(492,952) \$ (582,060)

September 30, 2019

~ The face amount is denominated in U.S. dollars unless otherwise indicated.

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs, unless otherwise noted.

- ^{†††} Value determined based on Level 3 inputs.
- ¹ Affiliated issuer.
- ² Rate indicated is the 7-day yield as of September 30, 2019.

³ 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 \$1,227,524,528 (cost \$1,221,375,783), or 35.1% of total net assets.

- ⁴ Variable rate security. Rate indicated is the rate effective at September 30, 2019. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
- ⁵ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- ⁶ 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 \$69,397 (cost \$98,541), or less than 0.1% of total net assets.
- ⁷ Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.
- ⁸ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2019.
- ⁹ Security is an interest-only strip.
- ¹⁰ Zero coupon rate security.
- ¹¹ Face amount of security is adjusted for inflation.
- ¹² Repurchase Agreements.
- ¹³ Rate indicated is the effective yield at the time of purchase.
 - BofA Bank of America
 - BRL Brazilian Real
- CDX.NA.IG.31 Credit Default Swap North American Investment Grade Series 31 Index
- CME Chicago Mercantile Exchange
- CMS Constant Maturity Swap
- EUR Euro
- ICE Intercontinental Exchange
- ILS Israeli New Shekel
- JPY Japanese Yen
- KRW South Korean Won
- LIBOR London Interbank Offered Rate
- plc Public Limited Company
- REIT Real Estate Investment Trust
- WAC Weighted Average Coupon