	Shares	Value
COMMON STOCKS [†] - 1.4%		
Consumer, Non-cyclical - 0.4% McKesson Corp.	7,399 \$	817,367
MCRESSON COD. Archer-Daniels-Midland Co.	19,747	809,035
Cardinal Health, Inc.	16,176	721,450
Medtronic plc Molson Coors Brewing Co. — Class B	7,277 11,344	661,916 637,079
Tyson Foods, Inc. — Class A	11,581	618,425
Pfizer, Inc.	14,027	612,279
Amgen, Inc. Anthem, Inc.	3,095 2,119	602,504 556,513
Kimberly-Clark Corp.	4,756	541,899
Post Holdings, Inc.*	6,038	538,167
Baxter International, Inc. Humana, Inc.	7,799 1,748	513,330
Performance Food Group Co.*	14,002	500,767 451,845
Western Union Co.	24,077	410,754
CVS Health Corp.	6,212	407,010
Abbott Laboratories Central Garden & Pet Co. — Class A*	5,602	405,193
Central Garden & Pet Co. — Class A Mondelez International, Inc. — Class A	12,941 9,893	404,406 396,017
Sysco Corp.	6,261	392,314
Premier, Inc. — Class A*	10,244	382,613
IQVIA Holdings, Inc.*	3,208	372,673
Thermo Fisher Scientific, Inc. UnitedHealth Group, Inc.	1,632 1,416	365,225 352,754
Kellogg Co.	6,037	344,169
Procter & Gamble Co.	3,692	339,368
Bio-Rad Laboratories, Inc. — Class A* Molina Healthcare. Inc.*	1,413 2,813	328,127 326,927
Molina Healthcare, Inc. Hill-Rom Holdings, Inc.	2,813 3,592	326,927 318,072
Quest Diagnostics, Inc.	3,768	313,761
MEDNAX, Inc.*	9,349	308,517
Ingredion, Inc. Flowers Foods, Inc.	3,364 16,034	307,470 296,148
McCormick & Company, Inc.	1,903	264,974
Danaher Corp.	2,460	253,675
Laboratory Corporation of America Holdings*	1,978	249,940
Bruker Corp. HCA Healthcare, Inc.	8,243 1,942	245,394 241,682
US Foods Holding Corp.*	7,507	237,521
Innoviva, Inc.*	13,512	235,785
CoreLogic, Inc.*	7,039	235,243
Herbalife Nutrition Ltd.* AbbVie, Inc.	3,561	209,921
Agovie, me. Kroger Co.	2,273 7,584	209,548 208,560
Sabre Corp.	9,627	208,328
PepsiCo, Inc.	1,874	207,039
Kraft Heinz Co. AMERCO	4,714 613	202,891 201,132
Merck & Company, Inc.	2,598	198,513
ICU Medical, Inc.*	861	197,711
Edwards Lifesciences Corp.*	1,286 4,026	196,977
Brown-Forman Corp. — Class B Simply Good Foods Co.*	10,125	191,557 191,362
Universal Health Services, Inc. — Class B	1,636	190,692
Amedisys, Inc. *	1,628	190,655
Teleflex, Inc.	732	189,207
Bristol-Myers Squibb Co. Hershey Co.	3,620 1,755	188,168 188,101
Quanta Services, Inc.	6,192	186,379
CONMED Corp.	2,875	184,575
Colgate-Palmolive Co. Biogen, Inc.*	3,088 606	183,798 182,358
DEXX Laboratories. Inc.*	976	181,556
WellCare Health Plans, Inc.*	760	179,428
Ligand Pharmaceuticals, Inc. — Class B*	1,302	176,681
Altria Group, Inc.	3,570	176,322 175,956
Zoetis, Inc. Estee Lauder Companies, Inc. — Class A	2,057 1,349	175,505
Mylan N.V.*	6,404	175,470
Cardtronics plc — Class A*	6,638	172,588
Gilead Sciences, Inc.	2,748	171,887
Darling Ingredients, Inc.* Vector Group Ltd.	8,849 17,406	170,255 169,360
PRA Health Sciences, Inc.*	1,839	169,300
Centene Corp.*	1,405	161,997
Catalent, Inc.*	5,020	156,524
Pilgrim's Pride Corp.*	9,928	153,983
Alexion Pharmaceuticals, Inc. * Constellation Brands Inc. Class A	1,576 952	153,439 153,101
Constellation Brands, Inc. — Class A Allergan plc	1,127	153,101
Philip Morris International, Inc.	2,219	148,141
Jazz Pharmaceuticals ple*	1,172	145,281
Targus Group International Equity, Inc*,†††,1,3	12,773	32,973
Total Consumer, Non-cyclical Industrial - 0.2%		24,775,976
Genesee & Wyoming, Inc. — Class A*	9,755	722,065
Kansas City Southern	6,609	630,829
Union Pacific Corp.	4,350	601,301
FedEx Corp. Regal Relair Corp.	3,353 7,206	540,940 504,780
Regal Beloit Corp. Eaton Corporation plc	7,206 7,327	504,780
Cummins, Inc.	3,466	463,196
Norfolk Southern Corp.	3,005 5,683	449,368 429,805
TE Connectivity Ltd. Parker-Hannifin Corp.	5,683 2,611	429,805 389,405
Caterpillar, Inc.	3,027	384,641
Boise Cascade Co.	14,945	356,438
Arrow Electronics, Inc.*	4,744 5,159	327,099 320,529
CSX Corp. EMCOR Group, Inc.	5,159 5,292	320,529
AECOM*	11,818	313,177

	Shares	Value
COMMON STOCKS [†] - 1.4% (continued)		
Industrial - 0.2% (continued)	8,533 \$	308,041
Avnet, Inc. Landstar System, Inc.	3,168	303,083
AGCO Com.	5,328	296,610
J.B. Hunt Transport Services, Inc. Masco Corp.	3,118 9,760	290,099 285,382
Gibraltar Industries, Inc.*	7,828	278,599
Jabil, Inc.	10,286	254,990
Corning, Inc. Louisiana-Pacific Corp.	8,230 11,172	248,628 248,242
Expeditors International of Washington, Inc.	3,629	247,099
Trinseo S.A.	5,059	231,601
Snap-on, Inc. Tech Data Corp.*	1,568 2,725	227,815 222,932
Greenbrier Companies, Inc.	5,171	204,461
Ryder System, Inc.	4,216	203,000
Stericycle, Inc.* Heartland Express, Inc.	5,500 10,691	201,795 195,645
CH Robinson Worldwide, Inc.	2,324	195,425
Oshkosh Corp.	3,141	192,575
Trinity Industries, Inc. EnerSys	9,072 2,404	186,792 186,574
Sonoco Products Co.	3,502	186,061
Waters Corp.*	986	186,009
Old Dominion Freight Line, Inc. Vishay Intertechnology, Inc.	1,486 10,188	183,506 183,486
visiay interectinology, inc. Saia, Inc.*	3,278	182,978
Suit, Inc. Spirit AeroSystems Holdings, Inc. — Class A	2,518	181,523
Werner Enterprises, Inc.	6,062	179,071
Gentex Corp. United Parcel Service, Inc. — Class B	8,798 1,791	177,808 174,676
Knight-Swift Transportation Holdings, Inc.	6,935	173,860
Pentair plc	4,487	169,519
Schneider National, Inc. — Class B Packaging Corporation of America	9,042 2,004	168,814 167,254
Johnson Controls International ple	5,459	161,859
Rexnord Corp.*	6,829	156,726
Textron, Inc.	3,396	156,182
Belden, Inc. Crane Co.	3,731 2,129	155,844 153,671
XPO Logistics, Inc.*	2,560	146,022
Total Industrial		15,506,782
Utilities - 0.2%		
TexGen Power LLC*.††	233,394	8,985,669
Exelon Corp. Portland General Electric Co.	15,314 14,333	690,661 657,168
National Fuel Gas Co.	12,793	654,746
El Paso Electric Co.	11,945	598,803
UGI Corp. PNM Resources, Inc.	10,468 13,077	558,468 537,334
OGE Energy Corp.	11,430	447,942
FirstEnergy Corp.	10,529	395,364
AES Corp. Entergy Corp.	26,367 3,821	381,267 328,873
Consolidated Edison, Inc.	3,584	274,033
Ameren Corp.	4,094	267,052
NRG Energy, Inc. Edison International	6,095 3,599	241,362 204,315
Pinnacle West Capital Corp.	2,123	180,879
Total Utilities		15,403,936
Energy - 0.2%		
Maverick Natural Resources, LLC*,†††,1 SandRidge Energy, Inc.*	7,168	5,288,857
Sanutruge Energy, IIIC. Chevron Corp.	488,408 6,688	3,716,785 727,588
Exxon Mobil Corp.	9,906	675,490
Phillips 66	7,586	653,534
Valero Energy Corp. Occidental Petroleum Corp.	6,701 7,511	502,374 461,025
Approach Resources, Inc.*	357,054	311,351
ConocoPhillips	4,901	305,577
ONEOK, Inc. Kinder Morgan, Inc.	4,158 12,252	224,324 188,436
Kinder Murgan, Inc. Murphy USA, Inc.*	2,403	184,166
Williams Companies, Inc.	7,953	175,363
HollyFrontier Corp. PBF Energy, Inc. — Class A	3,311	169,258
PBF Energy, Inc. — Class A Delek US Holdings, Inc.	5,174 5,130	169,035 166,776
Titan Energy LLC*	35,116	10,535
Total Energy		13,930,474
Technology - 0.1%	21.202	425.420
HP, Inc. Citrix Systems, Inc.	21,282 4,243	435,430 434,738
Amdocs Ltd.	6,750	395,415
DXC Technology Co.	7,154	380,378
Intel Corp. Cirrus Logic, Inc.*	7,212 9,913	338,459 328,913
Cirtus Logic, inc. Fidelity National Information Services, Inc.	3,182	326,314
Cognizant Technology Solutions Corp. — Class A	5,119	324,954
Skyworks Solutions, Inc. QUALCOMM, Inc.	4,628	310,169 273,851
QUALCOMM, Inc. Leidos Holdings, Inc.	4,812 4,779	273,851 251,949
Paychex, Inc.	3,745	243,987
Oracle Cop.	5,270	237,940
MAXIMUS, Inc. j2 Global, Inc.	3,460 3,141	225,211 217,923
jz Groota, Inc. Maxim Integrated Products, Inc.	4,025	204,671
ON Semiconductor Corp.*	12,352	203,932
Seagate Technology plc Analog Devices, Inc.	5,062 2,230	195,343 191,401
Anaiog Devices, inc. NetApp, Inc.	3,207	191,401

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Hot Broke & Seors, he SEIT	Hartford Financial Services Group, Inc.	6,871	305,416
Peement Office Really Treat, Iac. Class A REIT			300,058
Omega Healthous Inventors, IELIT 1,250 2,550 Komegarie Realty Joseph Bartham 1,022 2,33,86 Frailkin Resources, Inc. 2,702 2,244 Bittome Poptor Group, Inc. RETT 1,406 2,109 Bittome Poptor Group, Inc. RETT 1,406 1,203 Torreless Compailes, Inc. 1,565 137,40 Torreless Compailes, Inc. 1,565 137,40 Torreless Compailes, Inc. 1,565 137,20 Williams A. Compailes, Inc. 1,565 137,20 Pilocopi Binascial Group, Inc. 1,565 137,20 Pilocopi Binascial Group, Inc. 1,505 137,20 Williams A. Compailed Commander 1,505 137,20 Pilocopi Binascial Group, Inc. 1,505 137,20 State State Corp. 1,505 157,20 Consumer, Cyclied - M. Ye. 2,505 137,20 Consumer, Cyclied - M. Ye. 1,506 137,25 Consumer, Cyclied - M. Ye. 1,500 137,25 Consumer Cyclied - M. Ye. 1,500 137,25 Consider A. E. Contral	Piedmont Office Realty Trust, Inc. — Class A REIT		
PRP Properties REIT	Omega Healthcare Investors, Inc. REIT	7,256	255,048
Franklin Resource, Re. 7,702 228,441 Procedural Francull, Re. 1,907 219,400 Bittomo Phoppers Group, Re. RETT 1,908 1,908 Bittomo Phoppers Group, Re. RETT 1,908 1,909 Bittomo Phoppers Group, Re. RETT 1,900 1,900 Bittomo Phoppers Group, Re. RETT 1,900 Bittomo Phoppers Group, Re. RETT 1,900 Bittomo Group, Re. RETT 1,900 Bittomo Group, Re. RETT 1,900 Bittomo Phoppers Group, Re. RETT 1,900 Bittomo Group, Re. Re. REST 1,900 Bittomo Group, Re. Re. Res			
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AMC Networks, Inc. — Class A* 5,587 306,615 Interpublic Group of Companies, Inc. 14,373 296,515 F5 Networks, Inc.* 1,699 275,289 Telephone & Data Systems, Inc. 7,746 252,055 Zayo Group Holdings, Inc.* 9,609 219,406 Shenandoah Telecommunications Co. 4,623 204,568			319,152
Interpublic Group of Companies, Inc. 14,373 296,515 F5 Networks, Inc.* 1,699 275,289 Telephone & Data Systems, Inc. 7,746 252,055 Zayo Group Holdings, Inc.* 9,609 219,459 Shenandoah Telecommunications Co. 4,623 204,568	•		
Telephone & Data Systems, Inc. 7,746 252,055 Zayo Group Holdings, Inc.* 9,609 219,469 Shenandoah Telecommunications Co. 4,623 204,568	Interpublic Group of Companies, Inc.	14,373	296,515
Zayo Group Holdings, Inc.* 9,609 219,469 Shenandoah Telecommunications Co. 4,623 204,568			
Shenandoah Telecommunications Co. 4,623 204,568			
Scholastic Corp. 5,067 203,997	Shenandoah Telecommunications Co.	4,623	204,568
	Scholastic Corp.	5,067	203,997

	Shares	Value
COMMON STOCKS [†] - 1.4% (continued)	Shares	, alut
Communications - 0.1% (continued)		
Alphabet, Inc. — Class C*	182	\$ 188,481
Facebook, Inc. — Class A* Sirius XM Holdings, Inc.	1,319 30,196	172,908 172,419
TEGNA, Inc.	14,881	161,756
News Corp. — Class A	13,890	157,652
Cengage Learning Acquisitions, Inc.*,††	21,660	97,470
Total Communications		5,323,997
Basic Materials - 0.0%		
Westlake Chemical Corp.	7,169	474,373
Cabot Corp. Eastman Chemical Co.	8,984 4,938	385,773 361,017
Eastman Circinical Co. Olin Corp.	15,362	308,930
LyondellBasell Industries N.V. — Class A	3,296	274,095
International Paper Co.	6,039	243,734
Huntsman Corp.	9,144	176,388
Chemours Co. Celanese Corp. — Class A	6,130 1,903	172,989 171,213
Domtar Corp.	4,117	144,630
Total Basic Materials		2,713,142
Total Common Stocks		
(Cost \$113,036,729)		99,747,916
PREFERRED STOCKS ^{††} - 0.1%		
Industrial - 0.1%		
Seaspan Corp. 6.38% due 04/30/19	420,975	10,654,877
Financial - 0.0%		
Cent CLO 16, LP due 08/1/24*,2 Total Preferred Stocks	7,000	31,574
(Cost \$10,526,280)		10,686,451
WARRANTS ^{†††} - 0.0%		
Aspect Software, Inc.*,1,3	92,949	<u> </u>
Total Warrants		
(Cost \$-)		
EXCHANGE-TRADED FUNDS [†] - 0.2%		
Invesco Solar ETF	700,700	12,997,985
Total Exchange-Traded Funds		
(Cost \$13,878,503)		12,997,985
MUTUAL FUNDS [†] - 9.6%		
Guggenheim Limited Duration Fund - Institutional Class ³	12,359,477	304,166,729
Guggenheim Alpha Opportunity Fund - Institutional Class ³	3,887,405	102,044,379
Guggenheim Strategy Fund II ³	4,069,608	101,007,659
Guggenheim Ultra Short Duration Fund ^{3,4}	9,060,366	90,241,241
Guggenheim Strategy Fund III ³	3,219,775	79,818,222
Guggenheim Risk Managed Real Estate Fund - Institutional Class ³	535,681	14,833,017
Total Mutual Funds		500 444 045
(Cost \$706,786,280)		692,111,247
MONEY MARKET FUNDS [†] - 3.6%		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 2.19% ⁵	253,944,610	253,944,610
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares 2.19% ⁵	8,081,462	8,081,462
Total Money Market Funds		
(Cost \$262,026,072)		262,026,072
	Face Amount~	
ASSET-BACKED SECURITIES ^{††} - 23.9%	Amount	
Collateralized Loan Obligations - 15.4%		
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 4.17% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{6,7}	59,962,000	59,203,463
2017-9A, 4.57% (3 Month USD LIBOR + 1.95%, Rate Floor: 0.00%) due 11/15/29 ^{6,7}	34,300,000	32,909,553
SHACKLETON 2015-VIII CLO Ltd. 2017-8A, 3.39% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{6,7}	62,000,000	61,543,010
2017-8A, 3.39% (5 Month USD LIBOR + 0.92%, Rate Pioor: 0.00%) due 10/20/27** Golub Capital Partners CLO Ltd.	62,000,000	01,343,010
2018-36A, 4.68% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 ^{6,7}	20,000,000	18,205,184
2018-25A, 4.48% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 05/05/30 ^{6,7}	18,500,000	17,596,105
2018-36A, 4.23% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 02/05/31 ^{6,7}	13,200,000	12,303,921
2018-39A, 4.66% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 10/20/28 ^{6,7}	5,000,000	4,852,450

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	Face Amount~	Value	
ASSET-BACKED SECURITIES ^{††} - 23.9% (continued)	Amount	value	
Collateralized Loan Obligations - 15.4% (continued)			
Telos CLO Ltd.			
2017-6A, 3.72% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{6,7}	24,950,000 \$	24,919,883	
2017-6A, 5.05% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,7}	7,500,000	7,489,697	
Tralee CLO III Ltd.			
2017-3A, 3.92% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 10/20/27 ⁷	31,000,000	30,786,859	
ABPCI Direct Lending Fund CLO II LLC			
2017-1A, 4.25% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 07/20/29 ^{6,7}	25,000,000	24,793,330	
2017-1A, 4.82% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/29 ^{6,7}	4,650,000	4,540,079	
Palmer Square Loan Funding Ltd.			
2018-4A, 3.15% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{6,7}	19,950,000	19,946,784	
2018-4A, 3.70% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{6,7}	6,500,000	6,372,434	
2018-4A, 4.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 11/15/26 ^{6,7}	2,800,000	2,798,727	
Diamond CLO Ltd.			
2018-1A, 5.03% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 ^{6,7}	13,500,000	13,003,718	
2018-1A, 4.23% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 ^{6,7}	11,000,000	10,679,388	
2018-1A, 6.13% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{6,7}	5,000,000	4,851,693	
OCP CLO Ltd.			
2017-8A, 3.90% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 04/17/27 ^{6,7}	27,500,000	26,966,429	
BSPRT Issuer Ltd.			
2017-FL2, 5.91% (1 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 10/15/34 ^{6,7}	16,500,000	16,584,172	
2017-FL2, 4.61% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 10/15/34 ^{6,7}	9,000,000	8,988,575	
MP CLO VIII Ltd.			
2018-2A, 3.93% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 10/28/27 ^{6,7}	14,000,000	13,941,606	
2018-2A, 4.41% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 10/28/27 ^{6,7}	11,950,000	11,601,354	
Treman Park CLO Ltd.			
2015-1A, due 10/20/28 ^{2,6}	32,400,000	24,349,773	
ABPCI Direct Lending Fund CLO I LLC			
2016-1A, 5.17% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 12/22/28 ^{6,7}	24,000,000	24,001,344	
A Voce CLO Ltd.			
2017-1A, 3.60% (3 Month USD LIBOR + 1.16%, Rate Floor: 0.00%) due 07/15/26 ^{6,7}	23,501,726	23,502,476	
Ares XXXIII CLO Ltd.			
2016-1A, 4.10% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 12/05/25 ^{6,7}	18,250,000	18,239,428	

	Face	
ACCOUNT A CHARLES OF CHARLES AND CHARLES A	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.9% (continued)		
Collateralized Loan Obligations - 15.4% (continued)	5 000 000	e 4.050.403
2016-1A, 5.55% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 12/05/25 ^{6,7} FDF I Ltd.	5,000,000	\$ 4,978,483
2015-1A. 5.50% due 11/12/30 ⁶	12 000 000	11.952.424
,	12,000,000	, - ,
2015-1A, 4.40% due 11/12/30 ⁶ KVK CLO Ltd.	10,000,000	9,798,342
	16 250 000	15 794 163
2018-1A, 4.29% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29 ^{6,7}	16,250,000	15,784,163
2013-1A, due 01/15/28 ^{2.6} Monroe Capital CLO Ltd.	11,900,000	5,496,919
	10.500.000	10.266.720
2017-1A, 3.82% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{6,7}	18,500,000	18,366,730
2017-1A, 6.07% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 ^{6,7} Mountain Hawk II CLO Ltd.	3,000,000	2,906,804
	10.224.004	10.210.244
2018-2A, 3.29% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{6,7}	10,326,006	10,310,344
2018-2A, 4.82% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/24 ^{6,7}	8,250,000	8,140,970
2013-2A, 5.62% (3 Month USD LIBOR + 3.15%, Rate Floor: 0.00%) due 07/22/24 ^{6,7}	2,750,000	2,608,646
Atlas Senior Loan Fund IV Ltd.	40.000.000	44.000.004
2018-2A, 4.32% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 02/17/26 ^{6,7}	12,000,000	11,857,226
2018-2A, 3.92% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/17/26 ^{6,7}	4,500,000	4,479,124
2018-2A, 5.22% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 02/17/26 ^{6,7}	4,500,000	4,315,760
Crown Point CLO III Ltd.		
2017-3A, 3.89% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{6,7}	15,000,000	14,904,501
2017-3A, 3.35% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{6,7}	5,300,000	5,278,389
Ladder Capital Commercial Mortgage Trust		
2017-FL1, 4.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 09/15/34 ^{6,7}	12,198,000	12,075,369
2017-FL1, 6.06% (1 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 09/15/34 ^{6,7}	6,650,000	6,589,583
SCOF Ltd.		
2018-2A, 4.29% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/15/28 ^{6,7}	18,250,000	18,188,578
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.97% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{6,7}	18,000,000	17,876,579
Marathon CLO V Ltd.		
2017-5A, 3.52% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{6,7}	8,120,307	8,079,905
2017-5A, 4.10% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{6,7}	7,920,233	7,826,034
2013-5A, due 11/21/27 ^{2,6}	5,500,000	1,712,046

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.9% (continued)		
Collateralized Loan Obligations - 15.4% (continued) Garrison BSL CLO Ltd.		
2018-1A, 4.02% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/17/28 ^{6,7}	16,000,000	\$ 15,302,826
2018-1A, 2.80% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/17/28 ^{6,7} West CLO Ltd.	2,000,000	1,994,338
2017-1A, 3.36% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{6,7}	15,211,329	15,194,270
2013-1A, due 11/07/25 ^{2,6}	5,300,000	2,028,824
Shackleton 2014-VI-R CLO Ltd.		
2018-6RA, 4.07% (3 Month USD LIBOR + 1.73%, Rate Floor: 1.73%) due 07/17/28 ^{6,7}	15,100,000	14,960,470
2018-6RA, 2.94% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/17/28 ^{6,7} Voya CLO Ltd.	1,000,000	995,601
2013-1A, due 10/15/30 ^{2.6}	28,970,307	15,402,904
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ²	19,800,000	14,968,042
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 5.28% (3 Month USD LIBOR + 2.95%, Rate Floor: 0.00%) due 12/15/28 ^{6,7} NewStar Clarendon Fund CLO LLC	12,560,000	12,543,155
2015-1A, 5.19% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 01/25/27 ^{6,7}	7,000,000	7,006,305
2015-1A, 5.84% (3 Month USD LIBOR + 3.35%, Rate Floor: 0.00%) due 01/25/27 ^{6,7}	4,000,000	3,962,629
2015-1A, 6.84% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 ^{6,7}	1,300,000	1,302,665
OZLM XIII Ltd.		
2018-13A, 4.62% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 07/30/27 ^{6,7}	12,650,000	12,200,764
Seneca Park CLO Limited		
2017-1A, 3.57% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 ^{6,7}	11,540,326	11,511,890
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{2,6}	14,000,000	11,306,602
TCP Waterman CLO Ltd.		
2016-1A, 5.33% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 12/15/28 ^{6,7}	11,000,000	10,904,511
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 ^{2,6}	19,435,737	10,593,973
SCOF-2 Ltd.		
2018-2A, 4.29% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/15/28 ^{6,7} Recette Clo Ltd.	10,500,000	10,499,181
2017-1A, 3.77% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{6,7}	9,000,000	8,752,326
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{2,6}	9,500,000	8,573,652
Dryden 41 Senior Loan Fund		
2015-41A, due 04/15/31 ^{2,6}	11,700,000	8,159,767
Flagship CLO VIII Ltd.		
2018-8A, 4.24% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 01/16/26 ^{6,7}	8,025,000	7,914,204

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.9% (continued)		
Collateralized Loan Obligations - 15.4% (continued)		
Golub Capital BDC CLO LLC		
2018-1A, 3.89% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/25/26 ^{6,7}	8,000,000	\$ 7,785,721
Avery Point VI CLO Ltd.		
2018-6A, 4.58% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 08/05/27 ^{6,7}	8,000,000	7,691,781
Newstar Commercial Loan Funding LLC		
2017-1A, 6.29% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{6,7}	7,500,000	7,463,488
Woodmont Trust		
2017-3A, 4.69% (3 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 10/18/29 ^{6,7}	7,400,000	7,163,266
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 01/14/32 ^{2,6}	6,400,000	4,468,026
2013-3X SUB, due 07/15/25 ²	4,938,326	2,631,896
Octagon Investment Partners XIX Ltd.		
2017-1A, 3.54% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 04/15/26 ^{6,7}	7,016,711	7,001,361
ACIS CLO Ltd.		
2014-4A, 5.09% (3 Month USD LIBOR + 2.55%, Rate Floor: 0.00%) due 05/01/26 ^{6,7}	3,600,000	3,595,689
2015-6A, 5.91% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 ^{6,7}	3,250,000	3,196,955
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 ^{2,6}	9,600,000	5,462,880
2018-9A, 4.27% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 ^{6,7}	1,250,000	1,191,453
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{2,6}	13,790,000	6,635,514
Marathon CRE Ltd.		
2018-FL1, 5.46% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/15/28 ^{6.7}	6,000,000	5,934,824
2018-FL1, 5.06% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 06/15/28 ^{6,7}	650,000	643,545
Dryden 50 Senior Loan Fund		
2017-50A, due 07/15/30 ^{2.6}	7,895,000	5,928,569
Hull Street CLO Ltd.		
2014-1A, 4.90% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{6,7}	5,785,000	5,728,719
Resource Capital Corp.		
2017-CRE5, 4.46% (1 Month USD LIBOR + 2.00%) due 07/15/34 ^{6,7}	5,689,910	5,661,053
NXT Capital CLO LLC		2 222 242
2017-1A, 4.82% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 04/20/29 ^{6,7}	3,000,000	2,930,010
2018-1A, 5.77% (3 Month USD LIBOR + 3.30%, Rate Floor: 0.00%) due 04/21/27 ^{6,7}	2,750,000	2,637,642
Silvermore CLO Ltd.		
2014-1A, 5.62% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 ^{6,7}	5,500,000	5,500,774
Flagship VII Ltd.		£ 450 000
2017-7A, 3.59% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 01/20/26 ^{6,7}	5,471,111	5,470,808

	Face	Value
ASSET-BACKED SECURITIES ^{††} - 23.9% (continued)	Amount~	value
Collateralized Loan Obligations - 15.4% (continued) BNPP IP CLO Ltd.		
2014-2A, 7.77% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{6,7} FDF II Ltd.	5,500,000	\$ 5,369,956
2016-2A. 6.29% due 05/12/31 ⁶	5,250,000	5,245,956
Sudbury Mill CLO Ltd.	3,230,000	3,243,730
2017-1A, 4.90% (3 Month USD LIBOR + 2.45%, Rate Floor: 0.00%) due 01/17/26 ^{6,7} WhiteHorse X Ltd.	5,000,000	4,997,174
2015-10A, 7.75% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{6,7}	4,980,000	4,896,127
Greywolf CLO III Ltd.		<u> </u>
2018-3RA, 3.12% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 10/22/28 ^{6,7} Babson CLO Ltd.	4,800,000	4,800,578
2014-IA, due 07/20/25 ^{2,6}	11,900,000	3,965,437
2012-2A, due 05/15/23 ^{2,6}	11,850,000	627,529
Symphony Clo V Ltd.		
2007-5A, 6.69% (3 Month USD LIBOR + 4.25%, Rate Floor: 0.00%) due 01/15/24 ^{6,7}	4,000,000	4,047,661
Jackson Mill CLO Ltd.		
2018-1A, 4.29% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/15/27 ^{6,7} Madison Park Funding XVI Ltd.	4,150,000	3,993,093
2016-16A, 5.12% (3 Month USD LIBOR + 2.65%, Rate Floor: 0.00%) due 04/20/26 ^{6,7}	4,000,000	3,980,100
Adams Mill CLO Ltd.		
2014-1A, 7.44% (3 Month USD LIBOR + 5.00%, Rate Floor: 0.00%) due 07/15/26 ^{6,7} Halcyon Loan Advisors Funding Ltd.	4,000,000	3,965,347
2012-2A, 4.18% (3 Month USD LIBOR + 2.85%, Rate Floor: 0.00%) due 12/20/24 ^{6,7}	2,829,481	2,831,133
2012-1A, 4.32% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{6,7}	1,000,000	1,000,095
Denali Capital CLO XI Ltd.		
2018-1A, 4.62% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 ^{6,7}	2,500,000	2,428,459
2018-1A, 3.17% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/20/28 ^{6,7}	1,000,000	999,873
OZLM XII Ltd.		
2018-12A, 4.57% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 04/30/27 ^{6,7}	3,525,000	3,393,008
Flating CLO Ltd.	2 200 000	2 100 170
2013-1A, 6.05% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 01/17/26 ^{6,7} AMMC CLO XI Ltd.	3,200,000	3,199,178
Animic CLO 3rt Ed	5,650,000	3,171,017
2012-11A, due 04/30/31 M Mountain Hawk III CLO Ltd.	3,630,000	3,1/1,01/
2014-3A, 5,24% (3 Month USD LIBOR + 2,80%, Rate Floor: 0.00%) due 04/18/25 ^{6,7}	3,000,000	2.984.891
Colombia Cent CLO 27 Ltd.	3,000,000	2,501,051
2018-27A, 3.19% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 10/25/28 ^{6,7}	1,750,000	1,748,977
Ivy Hill Middle Market Credit Fund X Ltd.		
2018-10A, 3.14% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/18/30 ^{6,7}	1,500,000	1,494,058

	Face	
ACCEPT NA CHAPTA OF CHAPTERS TT. 43 AAA / / II.	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.9% (continued) Collateralized Loan Obligations - 15.4% (continued)		
Conact ancer Loan Congations - 13.4 % (continued) DRSLF		
due 01/15/31 ²	1,897,598	\$ 1,402,070
Great Lakes CLO Ltd.	2,027,027	2,102,010
2014-1A, due 10/15/29 ^{2.6}	1,500,000	1,074,622
PFP Ltd.		
2017-3, 3.51% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{6,7}	779,997	775,242
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{2,8}	8,150,000	679,237
Total Collateralized Loan Obligations		1,112,372,045
Transport-Aircraft - 6.6%		
Castlelake Aircraft Securitization Trust	20 5/2 522	20,100,511
2017-1, 3.97% due 07/15/42	30,562,723	30,498,541
2018-1, 4.13% due 06/15/43 ⁶	25,650,380	26,054,827
2016-1, 4.45% due 08/15/41	23,286,375	22,585,292
2015-1A, 5.75% due 12/15/40 ^{6,9} AASET Trust	5,447,442	5,434,356
2017-1A, 3.97% due 05/16/42 ⁶	58,234,601	58,134,431
KDAC Aviation Finance Ltd.	36,234,001	36,134,431
2017-1A. 4.21% due 12/15/42 ⁶	57,837,858	57,913,822
Raspro Trust	37,637,636	37,913,622
2005-1A, 3.39% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{6,7}	48,932,392	46,730,434
2005-1A, 3.19% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/23/24 ^{6,7}	4,249,043	4,242,091
AASET US Ltd.	7,277,073	7,272,071
2018-2A, 5.43% due 11/16/38 ⁶	21,053,720	21,482,713
2018-2A, 4.45% due 11/16/38 ⁶	19,862,000	20,063,989
Apollo Aviation Securitization Equity Trust	17,002,000	20,003,787
2017-1A, 5.93% due 05/16/42 ⁶	15,120,260	15,704,680
2016-2, 5.93% due 11/15/41	7,693,211	7,741,824
2016-2, 4.21% due 11/15/41	6,868,938	6,969,467
2016-1A, 6.50% due 03/17/36 ^{6,9}	3,540,414	3,552,260
2016-2, 7.87% due 11/15/41	2,575,695	2,573,884
2018-1A, 5.44% due 01/16/38 ⁶	1,593,531	1,628,196
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁶	35,490,867	35,595,920
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁶	31,993,419	32,054,769
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁶	20,871,400	21,091,656
Rise Ltd.	0.450.005	0.200.207
2014-1A, 4.75% due 02/12/39 2014-1B, 6.50% due 02/12/39	9,479,895 4,894,256	9,290,297 4,756,938
AIM Aviation Finance Ltd.	4,894,230	4,730,938
2015-1 A, 5.07% due 02/15/40 ⁶	11,089,321	11,079,790
Falcon Aerospace Limited	11,007,521	11,075,750
2017-1. 6.30% due 02/15/426	8,167,555	8,315,372
Stripes Aircraft Ltd.	0,107,555	0,313,372
2013-1 A1, 5.97% due 03/20/23 ^{†††}	6,134,285	6,045,813
Atlas Ltd.	0,10 1,200	0,015,015
2014-1 A, 4.88% due 12/15/39	5,336,516	5,073,570
Eagle I Ltd.		
2014-1A, 5.29% due 12/15/39 ⁶	3,779,716	3,815,328
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ^{6,9}	3,659,188	3,628,260
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ⁸	2,150,898	2,078,280
2013-1A, 6.38% due 12/13/48 ⁸	1,547,712	1,294,104

	Face	
COPER D. CHARLES OF CALIFORNIA AND CALIFORNIA DE LA CALIF	Amount~	Valu
SSET-BACKED SECURITIES ^{††} - 23.9% (continued)		
ransport-Aircraft - 6.6% (continued) irplanes Pass Through Trust		
2001-1A, 2.71% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 ^{7,8}	2,097,481 \$	52,04
	2,097,461 \$	475,482,94
otal Transport-Aircraft Vhole Business - 0.6%	-	4/3,482,94
SGE		
2017-1, 6.25% due 09/25/31 ^{†††} , ¹	42,550,000	43,219,07
Drug Royalty III Limited Partnership 1	42,550,000	43,213,07
2017-1A, 4.94% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/27 ^{6,7}	2,799,390	2,825,00
Otal Whole Business	2,777,370	46,044,08
Collateralized Debt Obligations - 0.4%	_	40,044,00
Putnam Structured Product Funding Ltd.		
2003-1A, 3.46% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{6,7}	11,195,128	11,089,90
Anchorage Credit Funding 4 Ltd.	11,173,128	11,009,50
2016-4A, 4.50% due 02/15/35 ⁶	9,200,000	9,116,81
2010-4A, 4.30% due 02/13/33 I-Star REL CDO VIII Ltd.	9,200,000	9,110,61
2006-8A, 2.71% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 ^{6,7}	8,165,648	8,120,32
Banco Bradesco SA	8,103,048	0,120,32
2014-1, 5.44% due 03/12/26	2,430,571	2,409,30
Highland Park CDO I Ltd.	2,100,071	2,107,50
2006-1A, 3.09% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51 ^{7,8}	1,809,760	1,765,05
Pasadena CDO Ltd.	1,000,700	1,705,05
2002-1A, 3.64% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 06/19/37 ^{6,7}	170,726	170,50
Total Collateralized Debt Obligations		32,671,91
nsurance - 0.3%	_	32,071,71
TCG Securitization Issuer LLC		
2018-A, 4.59% due 06/15/48 ⁶	19,228,956	19,251,35
Diversified Payment Rights - 0.3%	17,220,750	17,201,50
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††} ,1	15,300,000	15,274,09
CIC Receivables Master Trust	12,200,000	15,271,07
REGD, 4.89% due 10/07/21	3,759,668	3,797,26
otal Diversified Payment Rights		19,071,35
ransport-Rail - 0.1%	_	.,,
Trinity Rail Leasing, LP		
2009-1A, 6.66% due 11/16/39 ⁶	10,054,832	11,135,27
Fransport-Container - 0.1%		, , , , ,
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28 ⁶	9,100,000	8,968,83
nfrastructure - 0.1%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 ⁸	6,965,001	7,000,32
Total Asset-Backed Securities		
(Cost \$1,747,402,326)	_	1,731,998,13
FOREIGN GOVERNMENT DEBT ^{††} - 23.8%		
Government of Japan		
due 02/25/19 ¹⁰	JPY 10,618,000,000	96,893,19
due 01/10/19 ¹⁰	JPY 10,214,600,000	93,192,35
due 01/10/19 ¹⁰	JPY 4,348,800,000 JPY 4,348,800,000	39,679,41
due 02/04/19 ¹⁰		
	JPY 4,334,000,000	39,545,72
due 02/12/19 ¹⁰	JPY 3,876,500,000	35,372,48
due 03/11/19 ¹⁰	JPY 2,076,300,000	18,948,18
depublic of France	nym (r	
due 01/16/19 ¹⁰	EUR 62,150,000	71,232,57
due 01/04/19 ¹⁰	EUR 43,560,000	49,914,06
due 01/30/19 ¹⁰	EUR 38,425,000	44,052,56
due 02/25/19 ¹⁰	EUR 26,340,000	30,208,72
due 01/23/19 ¹⁰	EUR 25,750,000	29,517,16

	Face	
FOREIGN GOVERNMENT DEBT ^{††} - 23.8% (continued)	Amount~	Value
State of Israel		
6.00% due 02/28/19	ILS 446,260,000 \$	126,581,298
2.25% due 05/31/19	ILS 215,650,000	58,934,866
5.00% due 01/31/20	ILS 126,800,000	37,114,016
Kingdom of Spain		
due 01/18/19 ¹⁰	EUR 118,525,000	135,845,649
due 02/15/19 ¹⁰	EUR 42,972,000	49,437,250
Republic of Portugal		
due 01/18/19 ¹⁰	EUR 108,429,000	124,271,288
due 03/22/19 ¹⁰	EUR 34,500,000	39,575,260
Federative Republic of Brazil		
due 04/01/19 ¹⁰	BRL 580,100,000	147,737,590
United Mexican States		
due 01/03/19 ¹⁰	MXN 1,101,000,000	55,994,723
due 02/07/19 ¹⁰	MXN 695,360,000	35,107,841
due 05/23/19 ¹⁰	MXN 415,640,000	20,467,240
due 02/28/19 ¹⁰	MXN 244,900,000	12,297,223
due 01/24/19 ¹⁰	MXN 132,800,000	6,726,517
Kingdom of Denmark	DVV -4-040.000	444054000
due 03/01/19 ¹⁰	DKK 747,810,000	114,874,828
Government of United Kingdom	CDB 25 520 000	45 279 702
due 01/21/19 ¹⁰	GBP 35,530,000	45,278,702
due 01/28/19 ¹⁰	GBP 23,000,000	29,306,799
due 02/25/19 ¹⁰	GBP 19,800,000	25,215,448
due 02/18/19 ¹⁰ Republic of Hungary	GBP 5,960,000	7,591,138
due 02/27/19 ¹⁰	HUF 14,470,490,000	51,667,565
due 04/24/19 ¹⁰		17,065,389
due 04/24/19 ¹⁰ due 02/20/19 ¹⁰	HUF 4,780,000,000	1,785,298
due 02/13/19 ¹⁰	HUF 500,000,000 HUF 247,400,000	883,455
due 01/02/19 ¹⁰		
due 02/06/19 ¹⁰	HUF 200,000,000	714,184
Kingdom of Sweden	HUF 199,100,000	710,928
4.25% due 03/12/19	SEK 234,500,000	26,708,467
Total Foreign Government Debt	3LK 254,500,000	20,700,407
(Cost \$1,702,215,380)		1,720,449,420
		-,,,
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 16.9%		
Residential Mortgage Backed Securities - 15.3% LSTAR Securities Investment Limited		
4.35% due 04/01/21	95,498,943	95,519,475
2017-9, 3.90% (1 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 12/01/22 ^{6,7}	35,370,638	35,359,585
2017-8, 4.00% (1 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 11/01/22 ^{6,7}	27,681,317	27,877,743
2017-6, 2.99% (1 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 09/01/22 ^{6,7}	27,597,950	27,589,326
RALI Series Trust	21,371,230	21,309,320
2006-QO6, 2.69% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46 ⁷	37,912,775	15,098,467
2007-QO2, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁷	19,873,638	11,879,544
2006-QO8, 2.71% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 10/25/46 ⁷	10,310,572	9,747,380
2006-QO3, 2.72% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 04/25/46 ⁷	13,398,468	6,060,457
2006-QO2, 2.78% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 ⁷	11,817,045	4,810,457
2006-QO6, 2.74% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 06/25/46 ⁷	9,864,387	4,020,356
2006-QO2, 2.85% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 02/25/46 ⁷	7,412,640	3,120,110
2006-QO6, 2.77% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 06/25/46 ⁷	6,223,588	2,571,308
2006-QO2, 2.77% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 00/25/46 ⁷	3,977,457	1,579,810
GSAA Home Equity Trust	5,711,431	1,5 / 7,610
2006-12, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ⁷	26,695,097	16,384,190
2006-3, 2.81% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 03/25/36 ⁷	18,628,368	13,320,056
2000 3, 2.0170 (1 Monail Cod Endor + 0.3070, Rate 1 1001. 0.3070) due 03/23/30	10,020,300	13,320,030

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 16.9% (continued)	Timount	value
Residential Mortgage Backed Securities - 15.3% (continued)		-
2006-16, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 10/25/36 ⁷	28.108.765	\$ 13,197,265
2006-9, 1.48% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 06/25/36 ⁷	11,283,390	6,074,460
2007-7, 1.51% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁷	2,103,766	1,998,709
2006-14, 1.49% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 09/25/36 ⁷	3,229,135	1,766,822
Lehman XS Trust Series	-,,	-,,,
2006-16N, 2.72% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 11/25/46 ⁷	24,454,053	23,386,492
2006-18N, 2,69% (1 Month USD LIBOR + 0.18%, Rate Floor; 0.18%) due 12/25/36 ⁷	23,101,277	21.043.376
2006-10N, 1.45% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 07/25/46 ⁷	5,705,295	5,487,274
JP Morgan Mortgage Acquisition Trust	-,,,-,-,-	2,131,21
2006-WMC4, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 ⁷	28,687,642	17,245,017
2006-WMC3, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ⁷	13,482,277	10,025,863
2006-HE3, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 ⁷	8,542,070	7,359,526
2006-WMC4, 2.63% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁷	9,874,539	5,913,355
2006-WMC4, 2.59% (1 Month USD LIBOR + 0.08%), Rate Floor: 0.08%) due 12/25/36 ⁷	4,175,301	2,487,671
American Home Mortgage Assets Trust		
2006-1, 2.70% (1 Month USD LIBOR + 0.19%) due 05/25/46 ⁷	15,772,764	14,169,312
2006-6, 2.72% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 ⁷	15,822,560	13,427,416
2006-5, 3.08% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 11/25/46 ⁷	14,491,208	7,203,007
2006-3, 3.10% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 ⁷	8,110,785	7,096,534
Nomura Resecuritization Trust		
2018-1R, 3.41% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 07/25/36 ^{6,7}	36,828,384	36,638,342
2015-4R, 1.39% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{6,7}	4,504,960	4,358,936
FirstKey Master Funding		
2017-R1, 2.57% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 ^{6,7}	41,819,909	40,222,478
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 2.73% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 ⁷	25,858,548	15,749,492
2007-HE1, 2.74% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 11/25/36 ⁷	16,456,698	11,253,788

	E	
	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 16.9% (continued)	IIIIvuit	varue
Residential Mortgage Backed Securities - 15.3% (continued)		
2007-HE6, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 ⁷	9,906,046	\$ 8,749,114
2006-HE6, 2.61% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 09/25/36 ⁷	5,313,476	2,527,140
2007-HE4, 2.74% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 ⁷	4,515,475	1,928,285
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 3.14% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁷	40,161,511	39,598,519
LSTAR Securities Investment Trust		
2018-2, 3.85% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 ^{6,7}	38,622,077	38,568,972
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57 ^{6,7}	38,871,300	38,234,118
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 2.87% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 ⁷	30,932,305	16,063,715
2007-HE2, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁷	23,570,143	12,017,713
2007-HE4, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁷	9,551,972	7,392,703
2007-HE4, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁷	2,967,765	2,095,244
Alternative Loan Trust		
2007-OA6, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 06/25/37 ⁷	23,715,385	21,871,009
2007-OA7, 2.69% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁷	13,004,156	12,540,803
Long Beach Mortgage Loan Trust		
2006-6, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36 ⁷	17,314,101	8,805,289
2006-8, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 ⁷	20,249,564	7,836,468
2006-4, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/36 ⁷	12,746,811	5,717,322
2006-1, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 02/25/36 ⁷	5,091,466	4,120,932
2006-6, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 07/25/36 ⁷	5,391,402	2,699,382
2006-8, 2.60% (1 Month USD LIBOR + 0.09%, Rate Floor: 0.09%) due 09/25/36 ⁷	5,487,251	2,105,353
2006-6, 2.61% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 07/25/36 ⁷	3,120,968	1,550,027
GSAMP Trust		
2007-NC1, 2.64% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁷	25,473,241	16,523,961
2002-HE2, 3.51% (1 Month USD LIBOR + 1.04%, Rate Floor: 0.52%) due 10/20/32 ^{6,7}	15,475,314	15,570,246
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 ^{6,9}	29,085,040	28,822,946

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 16.9% (continued)	Amount	value
Residential Mortgage Backed Securities - 15.3% (continued)		
Ameriquest Mortgage Securities Trust		
2006-M3, 2.68% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 ⁷	26.862.099	\$ 17,078,546
2006-M3, 2.61% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/367	16,401,065	6,832,712
Morgan Stanley IXIS Real Estate Capital Trust	,	-,,,,,,
2006-2, 2.73% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 ⁷	26.950,724	13,013,540
2006-2, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor; 0.15%) due 11/25/36 ⁷	20,560,029	9,858,752
ACE Securities Corporation Home Equity Loan Trust Series	.,,.	. , ,
2007-HE1, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/37 ⁷	19,661,949	12,880,779
2007-ASP1, 2.89% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37 ⁷	14.441.364	8,332,387
IXIS Real Estate Capital Trust		
2007-HE1, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 ⁷	27,288,141	9,052,887
2007-HE1, 2.74% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ⁷	19,333,265	6,457,243
2007-HE1, 2.57% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁷	17,198,972	5,648,321
Impac Secured Assets Trust		
2006-3, 2.71% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $11/25/36^7$	22,176,136	20,445,905
Nationstar Home Equity Loan Trust		
2007-C, 2.68% (1 Month USD LIBOR \pm 0.18%, Rate Floor: 0.18%) due $06/25/37^7$	17,009,147	16,343,809
Master Asset Backed Securities Trust		
2006-WMC3, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 ⁷	12,765,125	6,259,392
2006-HE3, 2.61% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 08/25/36 ⁷	11,249,974	4,771,808
2006-HE3, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ⁷	9,458,542	4,045,727
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ⁷	16,224,314	13,681,961
Home Equity Loan Trust		
2007-FRE1, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁷	13,961,039	12,951,491
Merrill Lynch Alternative Note Asset Trust Series		
2007-OAR3, 2.51% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 07/25/47 ⁷	13,187,866	12,147,354
HSI Asset Securitization Corporation Trust		
2007-HE1, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 ⁷	8,613,200	6,711,336

	Face	***
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 16.9% (continued)	Amount~	Value
Continued Mortgage Backed Securities - 15.3% (continued)		
2005-0PT1, 3.14% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.42%) due 11/25/35 ⁷	5,262,803 \$	5,228,310
200-01 11, 51-7-0 (1 Month CSD EBOK + 0.05 %, Rate 1 1001. 0.42 %) due 11/23/55	3,202,803	3,220,310
2007-3, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 03/25/47 ⁷	24,577,263	11,426,640
Banc of America Funding Trust	24,377,203	11,420,040
2015-R2, 2.77% (1 Month USD LIBOR + 0,26%, Rate Floor: 0.26%) due 04/29/37 ^{6,7}	10,000,000	9,704,135
First NLC Trust	10,000,000	7,704,133
2007-1, 2.79% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 ^{6,7}	8,923,150	5,349,628
2007-1, 2,58% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 ^{6,7}	6,766,710	3,959,238
WaMu Asset-Backed Certificates WaMu Series Trust	0,700,710	3,737,230
2007-HE1, 2.74% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁷	10.283,565	6,296,064
2007-HE4, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁷	4.156.534	2,908,115
Luminent Mortgage Trust	1,130,031	2,700,113
2006-2, 2.71% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 ⁷	8.881.658	8,105,308
CitiMortgage Alternative Loan Trust Series	0,000,000	0,200,000
2007-A7, 2.91% (1 Month USD LIBOR + 0.40%, Rate Cap/Floor: 7.50%/0.40%) due 07/25/37 ⁷	9,326,260	7,764,446
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust	, ,	
2006-AR9, 3.00% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁷	7,546,040	6,608,669
CWABS Asset-Backed Certificates Trust		
2006-11, 2.77% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due $09/25/46^{7}$	6,400,000	5,992,284
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ⁷	11,630,596	5,495,738
Alliance Bancorp Trust		
2007-OA1, 2.75% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁷	3,518,561	3,091,482
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{6,7}	1,658,057	1,577,105
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.72% due 06/26/36 ⁶	1,356,107	1,235,033

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 16.9% (continued)		
Residential Mortgage Backed Securities - 15.3% (continued) Asset Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁷	879,560	\$ 856,613
Total Residential Mortgage Backed Securities	017,500	1,108,495,418
Commercial Mortgage Backed Securities - 1.1%		1,100,475,410
GAHR Commercial Mortgage Trust		
2015-NRF, 3.38% (WAC) due 12/15/34 ^{6,7}	53,752,227	52,280,805
GS Mortgage Securities Corporation Trust	55,752,227	22,200,002
2017-STAY, 3.38% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 07/15/32 ^{6,7}	16,531,000	16,087,009
GS Mortgage Securities Trust	10,551,000	10,007,005
2014-GSFL, 5.13% (1 Month USD LIBOR + 3.90%, Rate Floor: 3.90%) due 07/15/31 ^{6,7}	6,038,536	6,033,376
GE Business Loan Trust	0,030,530	0,033,370
2007-1A, 2.91% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 04/16/35 ^{6,7}	1,649,447	1,579,387
2007-1A, 2.63% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{6,7}	1,221,812	1,198,514
Total Commercial Mortgage Backed Securities	1,221,012	77,179,091
Government Agency - 0.3%		77,177,071
Fannie Mae ¹⁵		
3.00% due 02/01/57	25,204,345	24,331,981
Military Housing - 0.2%	23,204,343	24,331,761
SMAC Commercial Mortgage Asset Corp.		
2004-POKA, 6,36% due 09/10/448	9,000,000	9,347,310
Zopmar Military Housing Trust	2,000,000	7,547,510
2007-AET2, 6.06% due 10/10/526	5.746.274	6,137,010
Total Military Housing	3,740,274	15,484,320
Total Collateralized Mortgage Obligations		13,484,320
(Cost \$1,262,111,344)		1,225,490,810
(COSI \$1,202,111,3 11)		1,223,490,610
SENIOR FLOATING RATE INTERESTS ^{††,7} - 9.2%		
Technology - 2.2%		
Misys Ltd.		
6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	26,276,725	24,418,698
Epicor Software		
5.78% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	23,900,945	22,795,526
EIG Investors Corp.	15 120 501	16.554.114
6.44% ((3 Month USD LIBOR + 3.75%) and (1 Month USD LIBOR + 3.75%), Rate Floor: 4.75%) due 02/09/23	17,139,781	16,554,114
Datix Bidco Ltd.	0.112.505	0.020.520
7.28% (6 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††} ,1	9,112,505	9,030,539
10.53% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††,1}	461,709	457,244
Planview, Inc.	0.010.000	0.040.45
7.77% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 ^{†††,1}	8,819,366	8,819,367
Nimbus Acquisitions Bidco Ltd.		
7.25% (3 Month GBP LIBOR + 6.25%, Rate Floor: 7.25%), (in-kind rate was 1.00%) due 07/15/21 ^{†††} ,1,14	GBP 5,181,527	6,559,076
9.02% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 07/15/21 ^{†††,1}	1,844,651	1,803,742
Cvent, Inc.	,	
6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/29/24	8,204,334	7,835,139

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 9.2% (continued)		
Technology - 2.2% (continued)		
Lytx, Inc.		
9.27% (1 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 08/31/23 ^{†††} ,1	7,906,027	\$ 7,754,017
Optiv, Inc.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/01/24	7,687,380	7,101,217
LANDesk Group, Inc.		
6.60% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	6,353,509	6,154,962
Bullhorn, Inc.		
9.40% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 11/21/22 ^{†††} ,1	5,378,745	5,352,735
9.33% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 11/21/22 ^{†††,1}	222,254	200,646
Peak 10 Holding Corp.		
6.31% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/01/24	4,938,492	4,477,583
Neustar, Inc.	,,,,,,,	.,,
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	3,659,207	3,508,265
Greenway Health LLC	-,,	-,,
6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,572,796	3,465,612
Jaggaer		
6.53% ((1 Month USD LIBOR + 4.00%) and (Commercial Prime Lending Rate + 3.00%), Rate Floor: 5.00%) due 12/28/24	3,523,375	3,452,908
Advanced Computer Software		
7.14% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 05/31/24	3,366,266	3,324,188
24-7 Intouch, Inc.		
6.76% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/25/25	3,192,000	3,024,420
Brave Parent Holdings, Inc.		
6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	2,779,167	2,674,948
Ministry Brands LLC		
6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/02/22	2,648,891	2,635,647
Ping Identity Corp.		
6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 01/24/25	2,089,500	2,058,157
Refinitiv (Financial & Risk Us Holdings, Inc.)		
6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/01/25	2,100,000	1,995,000
Park Place Technologies LLC		
6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/29/25	1,943,321	1,914,172
MRI Software LLC		
8.31% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 06/30/23	1,391,094	1,377,183
8.15% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 06/30/23	101,375	100,361
7.98% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 06/30/23 ^{†††,1}	7,000	6,502
Project Accelerate Parent, LLC		
6.64% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/02/25	1,488,750	1,458,975
CogitalGroup		
4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/25/23 ^{†††}	EUR 1,000,000	1,134,410
Aspect Software, Inc.		
13.52% (3 Month USD LIBOR + 11.00%, Rate Floor: 12.00%) due 05/25/20 ³	1,032,379	856,875
	1,002,079	250,075

	Face		
SENIOR FLOATING RATE INTERESTS ^{††,7} - 9.2% (continued)	Amount~		Value
SENON FLOATING NATE INTERESTS = -3.2 % (Continued) Technology - 2.2% (continued)			
Solera LLC			
7.02% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 03/03/21 ^{†††,1}	270,000	S	253,507
Total Technology	,	-	162,555,735
Consumer, Cyclical - 1.9%			. ,,
Mavis Tire Express Services Corp.			
5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	11,636,294		11,199,933
Petco Animal Supplies, Inc.			
5.78% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	15,049,742		10,961,179
Navistar Inc.	0.227.750		7.020.024
5.89% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24 Accuride Corp.	8,237,750		7,928,834
8.05% (3 Month USD LIBOR + 5.25%, Rate Floor; 6.25%) due 11/17/23	7,686,917		7,276,974
6.05% (Similar GS) Effort + 5.25%, Rate Floor, 6.25%) due Floor - 5.25% (Rate Floor) - 5.25%	7,000,717		1,210,714
6.01% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 03/03/25	7,383,571		6,977,475
Zephyr Bidco Ltd.	. ,		-,, ,
8.23% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 4,650,417		5,863,695
EG Finco Ltd.			
6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	4,298,352		4,131,791
5.66% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 992,500		1,227,716
WESCO			
6.34% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 ^{†††} , l	CAD 4,000,000		2,918,033
7.06% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 ^{†††,1}	2,388,000		2,377,188
IRB Holding Corp.	5 126 250		4 007 142
5.68% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/05/25 CD&R Firefly Bidco Ltd.	5,136,250		4,887,142
5.32% (3 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 06/23/25	GBP 3,800,000		4,747,517
Lesjie's Poolmart, Inc.	GB1 3,800,000		7,777,517
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	4,453,446		4,239,146
NES Global Talent	, , .		,,
8.03% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 05/11/23	4,196,035		4,185,545
Alexander Mann			
6.23% (1 Month GBP LIBOR + 5.50%, Rate Floor: 5.50%) due 08/11/25	GBP 3,000,000		3,674,724
Galls LLC			
8.77% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 ^{†††} .1	3,133,989		3,103,337
8.75% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 ^{†††,1}	352,164		348,720
9.23% ((Commercial Prime Lending Rate + 5.25%) and (1 Month USD LIBOR + 6.25%) and (3 Month USD LIBOR + 6.25%), Rate Floor: 7.25%) due			
01/31/24 ^{†††,1}	249,676		222,129
Acosta, Inc. 5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 09/26/21	2,428,336		1,462,514
5.7/% (1 Month USD LIBUR + 3.27%, Kate Fioor: 4.27%) aue 09/20/21 5.99% (1 Month USD LIBOR + 3.25%) and (Commercial Prime Lending Rate + 2.25%). Rate Floor: 4.25%) due 09/26/19	2,428,336		1,462,514
3.99% (1 Month USD LIBOR + 3.25%, Rate Floor; 3.25%) due 09/20/19 4.67% (1 Month USD LIBOR + 3.25%, Rate Floor; 3.25%) due 09/20/19	1,333,333		803.027
Truck Hero, Inc.	1,555,555		003,027
6.26% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/22/24	3,721,662		3,592,967
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	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 9.2% (continued)		
Consumer, Cyclical - 1.9% (continued)		
CPI Acquisition, Inc.		
7.02% (3 Month USD LIBOR + 4.50%, Rate Floor: 6.50%) due 08/17/22	5,602,372	\$ 3,518,290
SHO Holding I Corp.		
7.53% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/27/22	3,719,464	3,496,296
EnTrans International, LLC		
8.52% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24	3,500,000	3,465,000
OEConnection LLC		
6.53% ((1 Month USD LIBOR + 4.00%) and (Commercial Prime Lending Rate + 3.00%), Rate Floor: 5.00%) due 11/22/24	3,327,090	3,252,231
BBB Industries, LLC		
6.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 08/01/25	3,291,750	3,217,686
Blue Nile, Inc.		
9.02% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	3,237,500	3,205,125
Lands' End, Inc.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/02/21	3,224,609	3,027,102
Belk, Inc.		
7.36% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/12/22	3,678,594	2,958,215
Checkers Drive-In Restaurants, Inc.	2 200 524	2 000 ==2
6.87% (2 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,399,731	2,889,772
At Home Holding III Corp.	2.044.225	2 040 525
6.03% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	2,944,225	2,848,537
Argo Merchants	2.070.822	2 944 572
6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/06/24 Nellson Nutraceutical (US)	2,970,833	2,844,573
	2 410 800	2 262 594
7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21 IBC Capital Ltd.	2,410,800	2,362,584
6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	1,914,550	1,840,361
0.53/6 (3 Month OSD LIBOK + 5.73/6, Kate Pioof. 5.73/6) due 09/11/23	1,914,330	1,840,301
7.71% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 09/30/24	1,592,000	1,544,240
7.77% (3 Windin OSD LIBOK + 3.00%, Rate F1001, 0.00%) due 09/30/24 K & N Parent, Inc.	1,392,000	1,544,240
7.27% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/20/23	976,113	956,590
Richmond UK Bidoo Ltd.	770,113	750,570
4.98% (1 Month GBP LIBOR + 4.25%, Rate Floor: 4.25%) due 03/03/24	GBP 777,012	898,941
Safe Fleet Holdings LLC	351 777,012	0,0,,, 11
5.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/03/25	736,300	700,405
SMG US Mideo 2. Inc.	750,500	700,100
9.52% (1 Month USD LIBOR + 7.00%, Rate Floor: 7.00%) due 01/23/26	600,000	588,498
American Tire Distributors, Inc.	***,***	200,
11.25% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 10/05/19	416.056	413,976
Total Consumer, Cyclical	-,	137,523,153
Industrial - 1.7%		
DAE Aviation		
6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/07/22	14,298,118	14,101,519
Tronair Parent, Inc.	1.,_,,,,,,,	2 1,2 2 3,6 2 3
7.56% ((12 Month USD LIBOR + 4.75%) and (1 Month USD LIBOR + 4.75%), Rate Floor: 5.75%) due 09/08/23	6,617,273	6,352,582
USIC Holding, Inc.	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	6,692,628	6,341,265
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	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 9.2% (continued)		
Industrial - 1.7% (continued)		
KUEHG Corp. (KinderCare)		
6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/21/25	6,032,029	\$ 5,779,468
CPG International LLC		
6.63% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/05/24	5,929,855	5,677,836
Arctic Long Carriers		
7.02% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/18/23	5,319,000	5,132,835
Diversitech Holdings, Inc.		
5.80% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/03/24	4,327,223	4,077,067
10.30% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25	1,000,000	955,000
PT Intermediate Holdings III LLC		
6.80% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/09/24	3,985,118	3,885,490
10.80% (3 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 12/08/25	400,000	392,000
Hillman Group, Inc.	4.20.4.000	115221
6.80% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	4,394,000	4,163,315
Learning Care Group (US), Inc.	4160 500	2.001.220
5.76% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 03/13/25	4,168,500	3,991,339
Titan Acquisition Ltd. (Husky)	4 217 275	2.027.701
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	4,317,375	3,937,791
Hayward Industries, Inc. 6.02% (1 Month USD LIBOR + 3,50%, Rate Floor: 3,50%) due 08/05/24	3,900,625	3,742,962
0.02% (1 Month OSD LIBOR + 5.50%, Rate Floor: 5.50%) due 08/03/24 Coveris Rigid	3,900,623	3,742,962
4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 07/28/25	EUR 3,175,000	3,547,181
4.30% (0 Minim Edwindow) 4.30%, Rate Floor, 4.30% due 0/128/23	EOR 3,173,000	3,547,181
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	3,484,485	3,362,528
Lineage Logistics LLC	5,404,405	5,502,526
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/27/25	3.381,981	3,191,745
Flex Acquisition Company, Inc.	3,561,761	3,171,743
5.60% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 06/29/25	3,291,750	3,109,058
Capstone Logistics	3,271,730	3,107,030
7.02% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 10/07/21	3,057,923	3,006,336
Minerya Bidco Ltd.	3,001,723	3,000,330
5.82% (3 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 07/28/25	GBP 2,200,000	2,790,632
YAK MAT (YAK ACCESS LLC)		_,,,,,,,,
12.43% (1 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	3,400,000	2,686,000
Fortis Solutions Group LLC	-,,	_,,,,,,,,
7.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/15/23 ^{†††,1}	1,811,489	1,811,489
6.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/15/23 ^{†††,1}	747,121	747,121
Hanjin International Corp.	747,121	747,121
14anjin internationa Cop. 4.94% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	2,600,000	2,515,500
Bioplan USA, Inc.	2,000,000	2,313,300
7.27% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 09/23/21	2,634,388	2,458,753
1.2.179 (1 Month Cod Elbox - 7.1379, Nate 1 1001. 3.1379) due 07/23/21	2,034,366	2,730,733

	Face	•••
CENIOD ELOCATING DATE INTERESCRIPT J. A.M. (Control	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 9.2% (continued) Industrial - 1.7% (continued)		
Industrial - 1.7% (continued) Dimora Brands, Inc.		
Dilliora Brands, inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/24/24	2.471.231	\$ 2,350,759
Pelican Products. Inc.	2,4/1,231	3 2,330,737
5.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	2,487,500	2,350,687
STS Operating, Inc. (SunSource)	2,107,300	2,330,007
6.77% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	2,387,939	2,316,301
BWAY Holding Co.	2,501,555	2,510,501
5.66% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	1,895,190	1,778,314
Thermasys Corp.	-,,	2,7,7,0,02,2
8.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.25%) due 05/03/19	2.108,750	1,518,300
12.29% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 11/11/18 ^{†††,1}	171,395	168,824
Survitec	171,070	100,021
6.15% (6 Month GBP LIBOR + 5.25%, Rate Floor: 5.25%) due 03/12/22	GBP 1,125,000	1,340,976
4.75% (6 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 03/12/22	EUR 300,000	324,854
Bhi Investments LLC		02.,000
7.38% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/28/24	1,547,125	1,523,918
National Technical Systems	7,	7
8.60% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 06/12/21 ^{†††} ,1	1,561,367	1,522,333
American Bath Group LLC	1,501,507	1,522,555
7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/30/23	1,563,960	1,501,402
SLR Consulting Ltd.	2,000,000	-,,,,,,_
6.47% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25 ^{†††,1}	1,190,970	1,161,072
Klockner Pentaplast of America, Inc.	-,,-,-	-,,
4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 06/30/22	EUR 1,100,000	1,075,585
Safety Bidco Ltd.		2,072,000
5.23% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 10/25/24 ^{†††,1}	GBP 850,000	1.074.536
Advanced Integration Technology LP	GB1 050,000	1,074,550
7.46% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 04/03/23	735,061	724.035
Duran Group Holding GMBH	753,001	721,033
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24	EUR 439.412	488,403
4.00% (3 Month EURIBOR + 4.00%, Rate Floor; 4.00%) due 12/20/24	EUR 150,000	166,724
Transcendia Holdings, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	643,500	608,107
Tank Holdings Corp.		
5.64% ((3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%), Rate Floor: 4.25%) due 03/16/22	415,217	399,128
Wencor Group		
6.14% ((1 Month USD LIBOR + 3.50%) and (Commercial Prime Lending Rate + 2.50%), Rate Floor: 3.50%) due 06/19/19	376,923	353,365
Total Industrial		120,504,435
Consumer, Non-cyclical - 1.4%		, , , , ,
Springs Window Fashions		
6.72% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/15/25	7,611,750	7,378,678
10.97% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	5,500,000	5,060,000
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	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 9.2% (continued)		
Consumer, Non-cyclical - 1.4% (continued)		
Diamond (BC) B.V.		
5.53% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	11,246,244 \$	10,346,544
Endo Luxembourg Finance Co.		
6.81% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	9,529,165	9,005,061
IHC Holding Corp.		
9.55% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 04/30/21 ^{†††,1}	6,933,598	6,893,202
9.22% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 04/30/21 ^{†††,1}	1,354,356	1,346,466
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
6.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	7,604,595	7,442,997
Affordable Care Holdings Corp.		
7.25% (2 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/24/22	7,032,500	6,970,966
AI Aqua Zip Bideo Pty Ltd.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	6,281,684	5,988,686
Immucor, Inc.		
7.80% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 06/15/21	5,466,754	5,364,253
IVC Acquisition Midco Ltd.		
7.02% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 01/26/24	GBP 3,405,000	4,319,138
Arctic Glacier Group Holdings, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	4,373,693	4,176,877
One Call Medical, Inc.		
7.71% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/27/22	4,235,130	3,729,032
DJO Finance LLC		
5.71% ((3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%), Rate Floor: 4.25%) due 06/08/20	3,649,386	3,596,470
Smart & Final Stores LLC		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/15/22	3,200,000	2,938,016
Davis Vision		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/02/24	2,932,774	2,772,938
BCPE Eagle Buyer LLC	2055155	
6.77% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,855,175	2,655,312
Packaging Coordinators Midco, Inc.	2.204.054	2.257.005
6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	2,396,854	2,357,905
CTI Foods Holding Co. LLC	2.505.000	1 021 500
6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/29/20	2,585,000	1,921,508
due 06/28/21	1,035,000	75,897
CPI Holdco LLC	1.005.200	1 050 521
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/21/24	1,905,308	1,850,531
Certara, Inc.	1 (71 500	1,633,891
6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/15/24	1,671,500	1,033,891
Give and Go Prepared Foods Corp.	1 (04 102	1 472 660
7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 07/29/23 MDVIP LLC	1,684,182	1,473,660
	990,000	000 100
6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 11/14/24	990,000	980,100

	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 9.2% (continued)		
Consumer, Non-cyclical - 1.4% (continued)		
Nellson Nutraceutical		
7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21	988,551	\$ 968,780
Executive Consultant Group		
7.30% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/20/24 ^{†††,1}	953,493	944,802
Recess Holdings, Inc.		
6.41% ((3 Month USD LIBOR + 3.75%) and (1 Month USD LIBOR + 3.75%), Rate Floor: 4.75%) due 09/30/24	789,525	760,573
Sunshine Investments B.V.		
5.87% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/28/25	200,000	191,000
Targus Group International, Inc.		
due 05/24/16†††,1,3,11	152,876	_
Total Consumer, Non-cyclical		103,143,283
Communications - 0.9%		
Cengage Learning Acquisitions, Inc.		
6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	19,920,918	17,007,484
Dominion Web Solutions LLC		
9.02% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/15/24 ^{†††,1}	10,955,430	10,807,305
Megraw-Hill Global Education Holdings LLC		
6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	9,874,532	8,890,140
Authentic Brands		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	5,925,561	5,629,283
Flight Bidco, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	3,955,448	3,915,894
10.02% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	1,000,000	977,500
Market Track LLC		
6.87% (2 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	4,196,875	3,987,031
Resource Label Group LLC		
6.90% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/26/23	1,962,879	1,923,621
10.90% (3 Month USD LIBOR + 8.50%, Rate Floor: 9.50%) due 11/26/23	1,500,000	1,485,000
Internet Brands, Inc.		
6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	3,344,453	3,164,688
SFR Group S.A.	4 000 000	4 505 500
6.46% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26	1,800,000	1,696,500
Imagine Print Solutions LLC	1.621.525	1.555.000
7.28% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/21/22	1,621,125	1,556,280
Liberty Cablevision of Puerto Rico LLC	1 255 000	1.201.070
5.94% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 01/07/22	1,355,000	1,294,879

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 9.2% (continued)	· · · · · · · · · · · · · · · · · · ·	, unuc
Communications - 0.9% (continued)		
Houghton Mifflin Co.		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/28/21	1,394,197	\$ 1,260,006
Total Communications		63,595,611
Basic Materials - 0.5%		
A-Gas Ltd.		
7.55% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/12/24 ^{†††,1}	6,587,833	6,482,283
4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 07/25/24 ^{†††} .1	EUR 2,750,000	3,137,274
GrafTech Finance, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	9,423,375	8,905,089
Pregis Holding I Corp.		
6.31% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/20/21	6,007,617	5,647,160
Dubois Chemicals, Inc.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 03/15/24	3,299,415	3,179,811
Vectra Co.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	2,736,250	2,587,480
ICP Industrial, Inc.		
6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/03/23	2,270,370	2,259,019
Big River Steel LLC		
7.80% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 08/23/23	1,678,750	1,657,766
LTI Holdings, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	1,496,250	1,405,233
PMHC II, Inc. (Prince)		
6.16% ((1 Month USD LIBOR + 3.50%) and (6 Month USD LIBOR + 3.50%) and (12 Month USD LIBOR + 3.50%), Rate Floor: 4.50%) due 03/29/25	1,389,500	1,264,445
ASP Chromaflo Dutch I B.V.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 11/20/23	757,268	735,496
ASP Chromaflo Intermediate Holdings, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 11/20/23	582,371	565,628
Total Basic Materials		 37,826,684
Energy - 0.3%		
Permian Production Partners		
8.51% (3 Month USD LIBOR + 6.00%, Rate Floor: 1.00%) due 05/20/24	12,041,250	11,680,012
SeaPort Financing LLC		
8.03% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25	3,150,000	3,134,250
Summit Midstream Partners, LP		
8.52% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	1,662,833	1,625,420
Gavilan Resources LLC		
8.50% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 03/01/24	2,050,000	1,552,875
Ultra Petroleum, Inc.		
6.47% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 04/12/24	1,561,000	1,387,339
Riverstone Utopia Member LLC		
6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 10/17/24	1,343,250	 1,325,344
Total Energy		20,705,240
Financial - 0.2%		
USI, Inc.		
5.80% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	4,563,638	4,295,524
Camelia Bidco Banc Civica		
5.66% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 3,000,000	3,795,847

	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 9.2% (continued) Financial - 0.2% (continued)		
Aretec Group, Inc.		
6.77% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	3,900,000	\$ 3,786,237
Masergy Holdings, Inc. 6.05% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/15/23	3,642,182	3,496,495
Northstar Financial Services LLC 6.10% ((2 Month USD LIBOR + 3.50%) and (1 Month USD LIBOR + 3.50%), Rate Floor: 4.25%) due 05/25/25	1,691,500	1,642,159
PSS Companies 7.30% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 01/28/20	834,714	813,846
Institutional Shareholder Services 6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/16/24	726,000	706,035
6.52% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/16/24	66,333	64,509
Total Financial		18,600,652
Utilities - 0.1%		
MRP Generation Holding 9.80% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 10/18/22	3,421,250	3,267,294
9-anda Power	3,421,230	3,207,294
9.30% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 08/21/20	2,187,283	1,950,335
Total Utilities Total Senior Floating Rate Interests		5,217,629
(Cost \$705,586,108)		669,672,422
U.S. TREASURY BILLS ^{††} - 4.4%		
U.S. Treasury Bills	*0.05	10.000
2.23% due 01/22/19 ¹²	50,000,000	49,936,111
2.27% due 01/08/19 ¹²	40,000,000	39,985,017
2.31% due 02/07/19 ¹² 2.23% due 01/10/19 ¹²	40,000,000	39,905,450
2.32% due 01/10/19 ¹²	30,000,000	29,984,975
2.32% due 01/31/19 ¹²	30,000,000 29,000,000	29,914,179 28,946,503
2.36% due 01/3/119 2.36% due 01/29/19 ¹²	25,000,000	24,954,672
2.27% due 01/15/19 ¹²	20,000,000	19,983,579
2.32% due 0/1/5/19 ¹²	20,000,000	19,983,578
2.29% due 01/22/19 ¹²	20,000,000	19,974,444
2.24% due 01/17/19 ¹²	15,000,000	14,985,719
Total U.S. Treasury Bills		
(Cost \$318,540,932)		318,554,227
CORPORATE BONDS ^{††} - 3.3% Financial - 1.9%		
Station Place Securitization Trust		
3.32% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 03/24/19 ^{6,7}	51,000,000	51,000,000
3.02% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 06/24/19 ^{6,7}	30,500,000	30,500,000
3.02% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19 ⁷	3,000,000	3,000,000
American Equity Investment Life Holding Co. 5.00% due 06/15/27	28,388,000	27,677,011
Atlas Mara Ltd.		
8.00% due 12/31/20 Jefferies Finance LLC / JFIN Company-Issuer Corp.	14,400,000	12,692,059
7.25% due 08/15/24 ⁶	7,000,000	6,475,000
Univest Financial Corp.	7,000,000	0,475,000
5.10% due 03/30/25 ¹³	2,500,000	2,505,639
Hospitality Properties Trust 5.25% due 02/15/26	1,567,000	1,583,281
Lincoln Finance Ltd.		
7.38% due 04/15/21 ⁶	1,275,000	1,290,937
Total Financial Industrial - 0.8%		136,723,927
Encore Capital Group, Inc.		
5.63% due 08/11/24 ^{†††}	39,600,000	38,145,820
Yamana Gold, Inc.		
4.95% due 07/15/24	14,734,000	14,413,541
4.76% due 03/23/22 ^{†††}	4,750,000	4,646,618
4.63% due 12/15/27 4.78% due 06/10/23 ^{†††}	3,200,000	2,971,557
4.78% due 06/10/25111 Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg	550,000	531,624
5.94% (3 Month USD LIBOR + 3.50%) due 07/15/216.7	3,370,000	3,357,362
Princess Juliana International Airport Operating Company N.V.	2,270,000	-,,,002
5.50% due 12/20/27 ⁸	1,492,943	1,353,905

	Face Amount™	Value
CORPORATE BONDS ^{††} - 3.3% (continued)		
Industrial - 0.8% (continued)		
Great Lakes Dredge & Dock Corp. 8.00% due 05/15/22	1,063,000	\$ 1,080,274
Total Industrial	1,000,000	66,500,701
Communications - 0.2%		
Cengage Learning, Inc.		
9.50% due 06/15/24 ⁶	8,100,000	5,508,000
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance	(510,000	5 077 800
7.88% due 05/15/24 ⁶ MDC Partners, Inc.	6,510,000	5,077,800
6.50% due 05/01/24 ⁶	3,810,000	3,467,100
Altice France S.A.	2,010,000	2,101,200
7.38% due $05/01/26^6$	2,920,000	2,679,100
EIG Investors Corp.		
10.88% due 02/01/24	1,750,000	1,872,500
Total Communications		18,604,500
Consumer, Cyclical - 0.1% Williams Scotsman International, Inc.		
7.88% due 12/15/22 ⁶	3,932,000	3,843,530
6.88% due 08/15/23 ⁶	3,375,000	3,240,000
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		
6.50% due 05/01/21	2,000,000	1,640,000
6.75% due 01/15/22	1,179,000	960,885
American Tire Distributors, Inc. 10.25% due 03/01/22 ⁶ ,11	4.605.000	704.250
Total Consumer, Cyclical	4,695,000	704,250 10,388,665
Basic Materials - 0.1%		10,388,063
Eldorado Gold Corp.		
6.13% due 12/15/20 ⁶	7,175,000	6,529,250
Mirabela Nickel Ltd.	· ·	· · · · · · · · · · · · · · · · · · ·
9.50% due 06/24/19 ^{8,11}	1,885,418	579,766
Total Basic Materials		7,109,016
Consumer, Non-cyclical - 0.1%		
Endo Finance LLC / Endo Finco, Inc. 5.38% due 01/15/23 ⁶	4,376,000	3,325,760
Beverages & More, Inc.	4,376,000	3,323,760
11.50% due 06/15/22 ⁶	2,675,000	2,059,750
Flexi-Van Leasing, Inc.	_,,,,,,,,	_,,,,,,,,,
10.00% due $02/15/23^6$	1,475,000	1,194,750
Total Consumer, Non-cyclical		6,580,260
Energy - 0.1%		
Indigo Natural Resources LLC		4 = 20 000
6.88% due 02/15/26 ⁶ American Midstream Partners Limited Partnership / American Midstream Finance Corp.	2,000,000	1,720,000
9.50% due 12/15/21 ⁶	1,435,000	1,348,900
Basic Energy Services, Inc.	1,433,000	1,546,700
10.75% due 10/15/23 ⁶	1,500,000	1,282,500
Total Energy	,,	4,351,400
Total Corporate Bonds		
(Cost \$262,120,611)		250,258,469
SENIOR FIXED RATE INTERESTS ^{†††} - 0.1%		
Communications - 0.1%		
MHGE Parent LLC 11.00% due 04/20/22 ¹	4.700,000	4.227.650
Total Senior Fixed Rate Interests	4,700,000	4,227,650
(Cost \$4,602,816)		4,227,650
		1,227,030
COMMERCIAL PAPER†† - 0.7%		
Marriott International, Inc.		
2.62% due 01/02/19 ¹²	15,000,000	14,998,908
AutoZone, Inc.	-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2.50% due 01/03/19 ¹²	15,000,000	14,997,917
Anthem, Inc.		
2.90% due 01/02/19 ^{6,12}	10,000,000	9,999,194
Vodafone Group plc 2.78% due 01/07/19 ¹²	10.000.000	0.005.017
2.78% due 01/07/19 ¹² Total Commercial Paper	10,000,000	9,995,217
(Cost \$49,991,236)		49,991,236
(17,771,230

	Face	:	*7 *
REPURCHASE AGREEMENTS ^{††,16} - 2,3%	Amount	-	Value
REPURCHASE AGREEMENTS - 2.3% BNP Paribas			
issued 12/28/18 at 2.76% due 02/01/19	51,969,621	\$	51,969,621
Deusche Bank			
issued 10/26/18 at 2.86% due 01/28/19	29,243,000 2,676,000		29,243,000 2,676,000
issued 12/14/18 at 2.86% due 01/28/19 darclays	2,070,000		2,070,000
issued 09/27/18 at 1.80% open maturity ¹⁹	11,616,843		11,616,843
issued 10/11/18 at 2.58% (1 Month USD LIBOR + 0.30%) open maturity ⁷	7,000,000		7,000,000
issued 09/25/18 at 2.80% (1 Month USD LIBOR + 0.30%) open maturity ⁷	6,199,583		6,199,583
issued 10/16/18 at 2.80% (1 Month USD LIBOR + 0.30%) open maturity ⁷	3,310,445		3,310,445
issued 07/30/18 at 2.80% (1 Month USD LIBOR + 0.30%) open maturity ⁷	1,178,451		1,178,451
issued 12/21/17 at 1.30% open maturity ¹⁹	595,625		595,625
issued 10/29/18 at (0.75%) open maturity ¹⁹	530,063		530,063
issued 06/18/18 at (2.00%) open maturity ¹⁹	511,875		511,875
issued 06/20/18 at (2.00%) open maturity 19	510,625		510,625
issued 06/27/18 at (2.25%) open maturity ¹⁹	505,625		505,625
issued 09/08/17 at 0.50% open maturity ¹⁹	499,375		499,375
issued 12/07/17 at 0.00% open maturity ¹⁹	494,375		494,375
issued 04/02/18 at 1.30% open maturity ¹⁹	346,875		346,875
issued 09/10/18 at (2.50%) open maturity ¹⁹	313,875		313,875
issued 08/21/18 at (2.50%) open maturity ¹⁹	311,625 307,875		311,625 307,875
issued 08/16/18 at (2.50%) open maturity ¹⁹ issued 10/09/18 at 1.50% open maturity ¹⁹	250,000		250,000
issued 4/13/18 at (8.75%) open maturity ¹⁹	225,750		225,750
issued 09/27/18 at 0.25% open maturity ¹⁹	219,000		219,000
issued 09/27/18 at 2.00% open maturity ¹⁹	190,500		190,500
issued 11/03/17 at (8.75%) open maturity ¹⁹	170,500		170,500
issued 12/28/18 at 1.60% open maturity 19	92,538		92,538
issued 10/26/17 at (8.75%) open maturity ¹⁹	87,625		87,625
issued 11/29/18 at (8.75%) open maturity ¹⁹	31,680		31,680
Citigroup Global Markets			
issued 12/10/18 at 2.10% open maturity ¹⁹	10,958,000		10,958,000
issued 12/12/18 at 2.10% open maturity ¹⁹	3,741,000		3,741,000
issued 11/29/18 at 2.05% open maturity ¹⁹	1,264,000		1,264,000
issued 12/13/18 at 2.10% open maturity ¹⁹	907,000		907,000
issued 01/29/18 at 1.55% open maturity ¹⁹	542,000		542,000
issued 01/08/18 at 1.60% open maturity ¹⁹	527,000		527,000
issued 03/23/18 at 0.00% open maturity 19	346,000		346,000
issued 06/29/18 at (0.25%) open maturity ¹⁹ issued 02/15/18 1.55% open maturity ¹⁹	320,000 313,000		320,000 313,000
issued 10/29/18 at 1.80% due 01/01/19	289,000		289,000
issued 05/15/18 at 1.50% open maturity ¹⁹	283,000		283,000
issued 04/02/18 at 1.50% open maturity ¹⁹	279,000		279,000
issued 04/10/18 at 1.50% open maturity ¹⁹	279,000		279,000
issued 02/27/18 at (8.00%) open maturity ¹⁹	269,000		269,000
issued 01/08/18 at 0.00% open maturity 19	228,000		228,000
issued 10/31/18 at 1.80% open maturity ¹⁹	193,000		193,000
issued 04/13/18 at 1.50% open maturity ¹⁹	186,000		186,000
issued 12/13/18 at 1.80% open maturity ¹⁹	137,000		137,000
issued 01/05/2018 at 0.00% open maturity ¹⁹	113,000		113,000
ank of America			
issued 11/21/18 at 2.15% open maturity ¹⁹	6,196,000		6,196,000
issued 12/10/18 at 2.15% open maturity ¹⁹	4,134,125		4,134,125
issued 11/27/18 at 2.15% open maturity ¹⁹ issued 11/29/18 at 2.15% open maturity ¹⁹	3,158,400 2,564,150		3,158,400 2,564,150
issued 11/29/18 at 2.15% open maturity 19	2,564,150 1,890,500		2,564,150 1,890,500
issued 11/28/18 at 2.12% open maturity ¹⁹	858,000		858,000
efferies & Company, Inc.	838,000		050,000
issued 12/13/18 at 5.43% due 01/14/19	1,519,000		1,519,000
issued 12/19/18 at 5.57% due 01/18/19	1,065,000		1,065,000
fizuho			2.210.000
issued 12/28/18 at 3.11% due 01/16/19 otal Repurchase Agreements	2,218,000		2,218,000
(Cost \$164,166,524)			164,166,524

Total Listed Options Purchased (Cost \$18,740,867) Cost \$18,740,867)	7,576 \$ 17,00 17,00 2,799
Eurodollar Futures Expiring December 2019 with strike price of \$97.63 (Notional Value \$4,277,559,000) Total Listed Options Purchased (Cost \$18,740,867) Cost \$18,740,867) OTTC OPTIONS PURCHASED†† - 0.0% Call options on: BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$2,850.00 (Notional Value \$701,667,315) BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$45.00 (Notional Value \$85,665,370) 3.3 (Marrill Lynch S&P 500 Index Expiring Markets ETF Expiring January 2019 with strike price of \$45.00 (Notional Value \$831,537,374) 8.8 (Marrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$45.00 (Notional Value \$463,516,565)	2,799 2,290 4,879 1,849 \$ 7,229,5;
Total Listed Options Purchased (Cost \$18,740,867)	2,799 2,290 4,879 1,849 \$ 7,229,5;
Cost \$18,740,867 Call options on: BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$2,850.00 (Notional Value \$701,667,315) 3. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$45.00 (Notional Value \$85,665,370) 3. BofA Merrill Lynch ishares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$45.00 (Notional Value \$831,537,374) 8. BofA Merrill Lynch is \$200 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$331,537,374) 8. BofA Merrill Lynch is \$200 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) Total OTC Options Purchased (Cost \$29,932,202) Cost \$29,932,202) Total Investments - 99.7% (Cost \$7,371,664,210) Corporate Bonds Sold Short* - (0.6%) Enova International, Inc. 5.50% due 09/15/256 (116 Here Rentals, Inc. 7.75% due 06/01/246 (20 Monitronics International, Inc. 9.13% due 04/01/20 (90 NEOS Group Holdings S.A. 5.63% due 08/01/246 (556 TMS International Corp.	2,799 2,290 4,879 1,849 1.
OTC OPTIONS PURCHASED ^{††} - 0.0% Call options on: BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$2,850.00 (Notional Value \$701,667,315) BofA Merrill Lynch SPDR S&P 500 Index Expiring January 2019 with strike price of \$45.00 (Notional Value \$85,665,370) BofA Merrill Lynch SPDR S&P 500 Index Expiring January 2019 with strike price of \$54.00 (Notional Value \$331,537,374) BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$54.00 (Notional Value \$331,537,374) BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) Total OTC Options Purchased (Cost \$29,932,202) Total Investments - 99.7% (Cost \$7,371,664,210) Am CORPORATE BONDS SOLD SHORT ^{††} - (0.6%) Enova International, Inc. 8.50% due 09/15/25 ⁶ Here Rentals, Inc. 7.75% due 06/01/24 ⁶ Monitronics International, Inc. 9.13% due 04/01/20 INEOS Group Holdings S.A. (55) TMS International Corp.	2,799 2,290 4,879 1,849 1.
BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ÉTF Expiring January 2019 with strike price of \$45.00 (Notional Value \$85,665,370) BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$54.00 (Notional Value \$331,537,374) 8 BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) Total OTC Options Purchased (Cost \$29,932,202) Total Investments - 99.7% (Cost \$29,932,202) Total Investments - 99.7% (Cost \$7,371,664,210) Am CORPORATE BONDS SOLD SHORT †† - (0.6%) Enova International, Inc. 8.50% due 09/15/256 (116 Here Rentals, Inc. 7.75% due 06/01/246 (200 Monitronics International, Inc. 9.13% due 04/01/20 INEOS Group Holdings S.A. 5.63% due 08/01/246 (556 TMS International Corp.	2,290 4,879 1,849 1. \$ 7,229,5:
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$2,850.00 (Notional Value \$701,667,315) 33. BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ETF Expiring January 2019 with strike price of \$45.00 (Notional Value \$85,665,370) 38. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$54.00 (Notional Value \$331,537,374) 88. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$54.00 (Notional Value \$331,537,374) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$4,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) 87. BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike p	2,290 4,879 1,849 1. \$ 7,229,5:
BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ÉTF Expiring January 2019 with strike price of \$45.00 (Notional Value \$85,665,370) BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$54.00 (Notional Value \$331,537,374) 8 BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) Total OTC Options Purchased (Cost \$29,932,202) Total Investments - 99.7% (Cost \$7,371,664,210) Am CORPORATE BONDS SOLD SHORT †† - (0.6%) Enova International, Inc. 8.50% due 09/15/256 Here Rentals, Inc. 7.75% due 06/01/246 Monitronics International, Inc. 9.13% due 04/01/20 INEOS Group Holdings S.A. 5.63% due 08/01/246 (556 TMS International Corp.	2,290 4,879 1,849 1. \$ 7,229,5:
BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$54.00 (Notional Value \$331,537,374) BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) Total OTC Options Purchased (Cost \$29,932,202) Total Investments - 99.7% (Cost \$7,371,664,210) Am CORPORATE BONDS SOLD SHORT †† - (0.6%) Enova International, Inc. 8.50% due 09/15/256 (110 Herc Rentals, Inc. 7.75% due 06/01/246 Monitronics International, Inc. 9.13% due 04/01/20 INEOS Group Holdings S.A. 5.63% due 08/01/246 (556 TMS International Corp.	4,879 1,849 <u>1.</u> § 7,229,5;
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565) Total OTC Options Purchased (Cost \$29,932,202) Total Investments - 99.7% (Cost \$7,371,664,210) Am CORPORATE BONDS SOLD SHORT * - (0.6%) Enova International, Inc. 8.50% due 09/15/256 (114 Here Rentals, Inc. 7.75% due 06/01/246 (201 Monitronics International, Inc. 9.13% due 04/01/20 (NEOS Group Holdings S.A. 5.63% due 08/01/246 (556) TMS International Corp.	1,849 1. \$ 7,229,5;
Total OTC Options Purchased (Cost \$29,932,202) Total Investments - 99.7% (Cost \$7,371,664,210) Am CORPORATE BONDS SOLD SHORT ^{††} - (0.6%) Enova International, Inc. 8.50% due 09/15/25 ⁶ Herc Rentals, Inc. -7.75% due 06/01/24 ⁶ Monitronics International, Inc. 9.13% due 04/01/20 INEOS Group Holdings S.A. 5.63% due 08/01/24 ⁶ (550 TMS International Corp.	\$ 7,229,5:
Total Investments - 99.7% (Cost \$7,371,664,210)	\$ 7,229,5:
(Cost \$7,371,664,210) Am CORPORATE BONDS SOLD SHORT ^{††} - (0.6%) Enova International, Inc. 8.50% due 09/15/25 ⁶ (114 Herc Rentals, Inc. 7.75% due 06/01/24 ⁶ Monitronics International, Inc. 9.13% due 04/01/20 INEOS Group Holdings S.A. 5.63% due 08/01/26 ⁶ (556 TMS International Corp.	Face
Am CORPORATE BONDS SOLD SHORT ^{††} - (0.6%) Enova International, Inc. 8.50% due 09/15/25 ⁶ Herc Rentals, Inc. 7.75% due 06/01/24 ⁶ Monitronics International, Inc. 9.13% due 04/01/20 INEOS Group Holdings S.A. 5.63% due 08/01/24 ⁶ (550 TMS International Corp.	Face
Am CORPORATE BONDS SOLD SHORT ^{††} - (0.6%) Enova International, Inc. 8.50% due 09/15/25 ⁶ Here Rentals, Inc. 7.75% due 06/01/24 ⁶ Monitronics International, Inc. 9.13% due 04/01/20 INEOS Group Holdings S.A. 5.63% due 08/01/24 ⁶ TMS International Corp.	
Am CORPORATE BONDS SOLD SHORT ^{††} - (0.6%) Enova International, Inc. 8.50% due 09/15/25 ⁶ Here Rentals, Inc. 7.75% due 06/01/24 ⁶ Monitronics International, Inc. 9.13% due 04/01/20 INEOS Group Holdings S.A. 5.63% due 08/01/24 ⁶ TMS International Corp.	
Enova International, Inc. 8.50% due 09/15/25 ⁶ (116 Here Rentals, Inc. 7.75% due 06/01/24 ⁶ (206 Monitronics International, Inc. 9.13% due 04/01/20 (800 INEOS Group Holdings S.A. 5.63% due 08/01/24 ⁶ (550 TMS International Corp.	
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Herc Rentals, Inc. 7.75% due 06/01/246 (200 Monitronics International, Inc. 9.13% due 04/01/20 (90) INEOS Group Holdings S.A. 5.63% due 08/01/246 (55) TMS International Corp. (55)	
7.75% due 06/01/24 ⁶ Monitronics International, Inc. 9.13% due 04/01/20 INEOS Group Holdings S.A. 5.63% due 08/01/24 ⁶ TMS International Corp.	0,000)
Monitronics International, Inc. 9.13% due 04/01/20 (90) INEOS Group Holdings S.A. 5.63% due 08/01/246 (55) TMS International Corp. (55)	
9.13% due 04/01/20 (90: INEOS Group Holdings S.A. 5.63% due 08/01/26 (550: TMS International Corp.	(20,000)
INEOS Group Holdings S.A. 5.63% due 08/01/246 TMS International Corp. (550	3,000) (2:
5.63% due 08/01/24 ⁶ TMS International Corp.	5,000)
	(4)
7.25% due 08/15/25 ⁶	
	0,000) (7-
AK Steel Corp.	0.000
6.38% due 10/15/25 (1,000 Envision Healthcare Corp.	(7)
	0,000) (7
Harley-Davidson, Inc.	(7
	0,000) (1,2
Park-Ohio Industries, Inc.	
	(1,3.
Staples, Inc. 8.50% due 09/15/25 ⁶ (1,600	0,000) (1,4-
6.50% tute 09/13/25 Gogo Intermediate Holdings LLC /	0,000)
Gogo Finance Company, Inc.	
	0,000) (1,8
Flex Ltd.	
4.75% due 06/15/25 Quorum Health Corp.	0,000) (2,10
	(2,2:
Tenet Healthcare Corp.	
	5,000) (2,4.
Seagate HDD Cayman 4.75% due 01/01/25 (8,00)	0.000) (7.0
4.75% due 0/10/1/25 (5,000 Mylan N.V.	(7,09)
	0,000) (7,8)
Spirit AeroSystems, Inc.	
4.60% due 06/15/28 (10,110	0,000) (9,70
Dollar Tree, Inc. 4.00% due 05/15/25 (15,08)	(0,000) (14,49
Total Corporate Bonds	(14,4)
(Cost \$57,242,097)	(55,18
	(22)21
	tracts
LISTED OPTIONS WRITTEN [†] - (0.1)%	
Put options on:	7.576
	7,576 (3,29
Total Listed Options Written (Premiums received \$5,818,355)	
((3,2)

	Contracts	Value
OTC OPTIONS WRITTEN ^{††} - 0.0%		
Put options on:		
BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ETF Expiring January 2019 with strike price of \$52.00 (Notional Value		
\$85,665,370)	32,290	\$ (32,290)
Total OTC Options Written		 ·
(Premiums received \$3,939,380)		(32,290)
Total Securities Sold Short - (0.7)%		
(Proceeds \$66,999,832)		\$ (58,515,566)
Other Assets & Liabilities, net - 1.0%		 70,710,675
Total Net Assets - 100.0%		\$ 7,241,749,527

CENTRALLY CLEARED CREDIT DEFAULT SWAP AGREEMENTS PROTECTION PURCHASED ††

CENTRALLY CLEARED CREDIT DEFAULT SWAP AGREEMENTS PROTECTION PURCHASED											
								Upfront			
			Protection	Payment				Premiums	Unrealized		
Counterparty	Exchange	Index	Premium Rate	Frequency	Maturity Date	Notional Amount	Value	Received	Appreciation**		
Bank of America, N.A.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 1,245,395,000 \$	(7,001,474) \$	(14,606,366)	\$ 7,604,892		

OTC CREDIT DEFAULT SWAP AGREEMENTS PROTECTION PURCHASED †† Protection

		Protection						U	piront Premiums	Unrealized
Counterparty	Index	Premium Rate	Payment Frequency	Maturity Date	N	lotional Amount	Value		Paid (Received)	Appreciation
Goldman Sachs										
International	CDX.NA.IG.31	1.00 %	Quarterly	12/20/23	\$	166,760,000	\$ 1,859,518	\$	(261,333)	\$ 2,120,851
Morgan Stanley Capital										
Services LLC	CDX.NA.IG.31	1.00%	Quarterly	12/20/23		73,830,000	806,356		(18,294)	824,650
Barclays Bank plc	Kohl's Corp	1.00%	Quarterly	12/20/23		7,450,000	284,529		133,199	151,330
Bank of America, N.A.	Kohl's Corp	1.00%	Quarterly	06/20/23		6,950,000	170,420		111,005	59,415
							\$ 3,120,823	\$	(35,423)	\$ 3,156,246

CENTRALLY CLEARED INTEREST RATE SWAPS AGREEMENTS ††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Upfront Premiums Paid (Received)	Unrealized Depreciation**
BofA Merrill Lynch			3-Month USD							
	CME	Receive	LIBOR	2.83%	Quarterly	01/31/20 \$	10,276,000 \$	(10,551) \$	309	\$ (10,860)
BofA Merrill Lynch			3-Month USD							
	CME	Receive	LIBOR	2.84%	Quarterly	01/31/20	16,742,000	(19,178)	321	(19,499)
BofA Merrill Lynch			3-Month USD							
	CME	Receive	LIBOR	2.92%	Quarterly	01/31/20	9,744,000	(19,699)	299	(19,998)
BofA Merrill Lynch			3-Month USD							
	CME	Receive	LIBOR	3.18%	Quarterly	11/07/23	63,000,000	(1,716,914)	(12,091)	(1,704,823)
BofA Merrill Lynch			3-Month USD							
	CME	Receive	LIBOR	3.14%	Quarterly	11/06/21	830,000,000	(12,576,400)	201,669	(12,778,069)
							9	(14 342 742) \$	190 507	\$ (14 533 249)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS ††

					Value at December	Unrealized Appreciation
Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	31, 2018	(Depreciation)
Goldman Sachs	120,700,000	BRL	01/02/19 \$	32,208,139	\$ 31,210,405	\$ 997,734
JPMorgan Chase & Co.	98,156,000	ILS	02/28/19	27,276,921	26,396,376	880,545
Barclays	168,338,600	ILS	02/28/19	46,116,374	45,270,069	846,305
Citigroup	438,900,000	BRL	04/01/19	113,396,620	112,823,153	573,467
Barclays	35,530,000	GBP	01/22/19	45,794,084	45,341,161	452,923
Citigroup	60,785,000	EUR	01/18/19	70,149,536	69,745,206	404,330
Morgan Stanley	51,357,000	ILS	02/28/19	14,204,147	13,811,062	393,085
Goldman Sachs	78,950,000	EUR	01/18/19	90,876,368	90,587,876	288,492
Citigroup	19,430,000	BRL	01/02/19	5,174,434	5,024,177	150,257
JPMorgan Chase & Co.	23,000,000	GBP	01/28/19	29,503,940	29,360,557	143,383
Goldman Sachs	133,140,000	ILS	01/31/20	36,761,653	36,647,641	114,012
Citigroup	2,396,000,000	HUF	02/27/19	8,703,492	8,595,999	107,493
Goldman Sachs	220,502,125	ILS	05/31/19	59,805,825	59,730,773	75,052
JPMorgan Chase & Co.	19,800,000	GBP	02/25/19	25,380,570	25,309,168	71,402
JPMorgan Chase & Co.	4,025,000	CAD	01/14/19	3,008,835	2,950,560	58,275
Citigroup	86,000,000	DKK	03/01/19	13,276,625	13,265,199	11,426
BNP Paribas	1,000,000,000	HUF	04/24/19	3,611,286	3,601,348	9,938
Citigroup	200,000,000	HUF	01/02/19	722,731	714,184	8,547
BofA Merrill Lynch	14,175,000	EUR	01/30/19	16,285,233	16,281,964	3,269
Goldman Sachs	6,340,000	ILS	01/31/19	1,702,787	1,701,346	1,441
JPMorgan Chase & Co.	5,960,000	GBP	02/19/19	7,617,422	7,616,209	1,213
Goldman Sachs	199,100,000	HUF	02/06/19	714,230	713,176	1,054
JPMorgan Chase & Co.	80,000,000	HUF	04/24/19	283,818	288,108	(4,290)
BofA Merrill Lynch	7,858,470,000	HUF	02/27/19	28,185,877	28,193,401	(7,524)
Goldman Sachs	400,000,000	HUF	02/27/19	1,425,821	1,435,058	(9,237)
Goldman Sachs	247,400,000	HUF	02/13/19	875,573	886,652	(11,079)
Barclays	14,820,000	EUR	02/15/19	17,033,144	17,044,809	(11,665)
Morgan Stanley	39,379,000	EUR	01/18/19	45,170,936	45,183,786	(12,850)
JPMorgan Chase & Co.	14,530,000	EUR	01/18/19	16,658,950	16,671,841	(12,891)
Citigroup	1,000,000,000	HUF	04/24/19	3,585,772	3,601,348	(15,576)
Goldman Sachs	1,400,000,000	HUF	04/24/19	5,025,367	5,041,887	(16,520)
BofA Merrill Lynch	1,971,500,000	JPY	02/12/19	18,027,450	18,044,960	(17,510)
BofA Merrill Lynch	6,182,000	EUR	02/15/19	7,092,423	7,110,055	(17,632)
Citigroup	500,000,000	HUF	02/20/19	1,769,797	1,792,882	(23,085)
Barclays	14,920,000	EUR	01/04/19	17,074,298	17,097,898	(23,600)
BofA Merrill Lynch	1,300,000,000	HUF	04/24/19	4,655,326	4,681,752	(26,426)
Goldman Sachs	40,000,000	MXN	01/03/19	2,008,306	2,035,727	(27,421)
Citigroup	178,800,000	JPY	01/28/19	1,598,207	1,634,661	(36,454)
Goldman Sachs	170,070,000	DKK	03/01/19	26,184,449	26,232,703	(48,254)
BofA Merrill Lynch	33,310,000	EUR	01/18/19	38,165,266	38,220,167	(54,901)
Morgan Stanley	8,868,000	EUR	01/14/19	10,108,810	10,171,576	(62,766)
BofA Merrill Lynch	25,750,000	EUR	01/23/19	29,491,295	29,558,971	(67,676)
BofA Merrill Lynch	140,500,000	DKK	03/01/19	21,599,766	21,671,633	(71,867)
Barclays	132,800,000	MXN	01/24/19	6,652,873	6,736,081	(83,208)
Barclays	139,340,000	DKK	03/01/19	21,385,656	21,492,708	(107,052)
JPMorgan Chase & Co.	211,900,000	DKK	03/01/19	32,572,607	32,684,834	(112,227)
Goldman Sachs	34,500,000	EUR	03/22/19	39,668,049	39,796,855	(128,806)
Goldman Sachs	2,103,600,000	JPY	01/10/19	19,065,180	19,202,954	(137,774)
Citigroup	155,184,000	ILS	02/28/19	41,576,326	41,732,498	(156,172)
Goldman Sachs	26,340,000	EUR	02/25/19	30,159,168	30,318,020	(158,852)
JPMorgan Chase & Co.	3,816,020,000	HUF	02/27/19	13,523,618	13,690,525	(166,907)
BofA Merrill Lynch	28,640,000	EUR	01/04/19	32,631,849	32,820,631	(188,782)
JPMorgan Chase & Co.	24,250,000	EUR	01/30/19	27,650,942	27,854,506	(203,564)
JPMorgan Chase & Co.	21,970,000	EUR	02/15/19	25,053,907	25,268,182	(214,275)
Goldman Sachs	2,076,300,000	JPY	03/11/19	18,808,672	19,044,816	(236,144)
Goldman Sachs	300,000,000	MXN	02/07/19	14,848,545	15,184,803	(336,258)

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation (Depreciation)
JPMorgan Chase & Co.	62,150,000	EUR	01/16/19 \$	70,940,157	\$ 71,298,665	\$ (358,508)
Citigroup	395,360,000	MXN	02/07/19	19,627,366	20,011,545	(384,179)
JPMorgan Chase & Co.	415,640,000	MXN	05/23/19	20,268,696	20,687,505	(418,809)
Goldman Sachs	141,200,000	BRL	04/01/19	35,873,072	36,296,717	(423,645)
JPMorgan Chase & Co.	244,466,250	SEK	03/12/19	27,316,675	27,741,194	(424,519)
Goldman Sachs	244,900,000	MXN	02/28/19	11,929,175	12,360,090	(430,915)
Goldman Sachs	1,905,000,000	JPY	02/12/19	16,970,518	17,436,292	(465,774)
Barclays	28,842,000	GBP	01/14/19	36,299,820	36,790,641	(490,821)
Citigroup	2,295,000,000	JPY	02/25/19	20,423,692	21,025,863	(602,171)
Morgan Stanley	4,170,000,000	JPY	01/28/19	37,352,204	38,123,800	(771,596)
Goldman Sachs	4,334,000,000	JPY	02/04/19	38,608,112	39,645,538	(1,037,426)
Citigroup	8,111,000,000	JPY	01/10/19	72,823,749	74,042,196	(1,218,447)
Morgan Stanley	8,323,000,000	JPY	02/25/19	74,387,219	76,251,963	(1,864,744)
JPMorgan Chase & Co.	1,061,000,000	MXN	01/03/19	51,877,567	53,997,659	(2,120,092)
						\$ (8,227,248)

					Value at December	Unrealized
Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	31, 2018	Appreciation
Goldman Sachs	140,130,000	BRL	01/02/19 \$	35,886,165 \$	36,234,582	\$ 348.417

Custom Ba	isket Swa	ap Agreements
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_		Financing Rate Pay				Valu	e and Unrealized
Counterparty	Index	(Receive)	Payment Frequency	Maturity Date	Notional Amount	Appreciation	on (Depreciation)
OTC Custom Basket Sv	vap Agreement ^{††}						
Morgan Stanley	Macro Opportunities Portfolio						
	Long Custom Basket Swap ¹⁷	2.80%	At Maturity	07/22/19 \$	39,145,536	\$	(3,477,183)
OTC Custom Basket Sv	vap Agreement Sold Short ^{††}						
Morgan Stanley	Macro Opportunities Portfolio						
	Short Custom Basket Swap ¹⁸	(2.04)%	At Maturity	07/22/19 \$	99,781,856	\$	10,276,154

CUSTOM BASKET OF LONG SECURITIES¹⁷

CUSTOM BASKET OF LONG SECURITIES ¹⁷	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Verizon Communications, Inc.	7,833	1.12% \$	65,774
UGI Corp. Exelon Corp.	5,049 7,387	0.69% 0.85%	47,107 46,185
Pfizer, Inc.	6,766	0.75%	45,704
Medtronic plc	3,510	0.82%	40,036
Portland General Electric Co. Procter & Gamble Co.	6,913 1,781	0.81% 0.42%	38,505 36,457
Amgen, Inc.	1,493	0.74%	35,966
PNM Resources, Inc.	6,308	0.66%	33,369
Telephone & Data Systems, Inc. AES Corp.	3,736 12,718	0.31% 0.47%	29,681 28,057
Merck & Company, Inc.	1,253	0.24%	27,184
Allison Transmission Holdings, Inc. Ameren Corp.	3,505 1,975	0.39% 0.33%	23,595 22,660
OGE Energy Corp.	5,513	0.55%	21,038
Kimberly-Clark Corp.	2,294	0.67%	19,651
Central Garden & Pet Co. — Class A*	6,242	0.50%	16,917
Entergy Corp. McCormick & Company, Inc.	1,843 918	0.41% 0.33%	16,264 15,914
Ventas, Inc.	3,896	0.58%	15,392
Innoviva, Inc.*	6,518	0.29%	15,090
WellCare Health Plans, Inc.*	367	0.22%	15,045
Genesee & Wyoming, Inc. — Class A*	4,705 5,078	0.89% 0.49%	14,790 14,507
FirstEnergy Corp. Shenandoah Telecommunications Co.	2,230	0.49%	14,331
Edison International	1,736	0.25%	13,451
Hershey Co.	846	0.23%	11,648
Apartment Investment & Management Co. — Class A Pinnacle West Capital Corp.	4,787 1,024	0.54% 0.22%	11,091 10,364
Archer-Daniels-Midland Co.	9,525	1.00%	10,304
Cardtronics plc — Class A*	3,201	0.21%	9,811
Spirit Airlines, Inc.*	1,721	0.25%	8,962
EnerSys Herbalife Nutrition Ltd.*	1,159	0.23% 0.26%	7,557
National Fuel Gas Co.	1,717 6,171	0.26%	6,583 6,202
Fidelity National Information Services, Inc.	1,534	0.40%	5,979
El Paso Electric Co.	5,762	0.74%	5,647
F5 Networks, Inc.* QUALCOMM, Inc.	819 2,321	0.34% 0.34%	5,626 5,583
Juniper Networks, Inc.	5,720	0.34%	5,404
PepsiCo, Inc.	904	0.26%	5,020
Edwards Lifesciences Corp.*	620	0.24%	5,017
Icad, Inc.*	23,169	0.22%	4,518
AbbVie, Inc. Corning, Inc.	1,096 3,970	0.26% 0.31%	3,929 3,590
Omnicom Group, Inc.	3,280	0.61%	3,132
Biogen, Inc.*	292	0.22%	2,933
Simply Good Foods Co.*	4,884	0.24%	2,880
Omega Healthcare Investors, Inc. AMC Networks, Inc. — Class A*	3,500 2,695	0.31% 0.38%	2,668 2,133
TEGNA, Inc.	7,178	0.20%	1,889
Darling Ingredients, Inc.*	4,268	0.21%	1,835
United Continental Holdings, Inc.*	2,077	0.44%	1,744
Danaher Corp. NRG Energy, Inc.	1,186 2,940	0.31% 0.30%	1,689 1,428
Thermo Fisher Scientific, Inc.	787	0.45%	1,254
Consolidated Edison, Inc.	1,728	0.34%	1,227
Abbott Laboratories	2,702	0.50%	1,222
Performance Food Group Co.* Gibraltar Industries, Inc.*	6,754 3,776	0.56% 0.34%	837 814
Lennar Corp. — Class A	2,183	0.22%	590
Bristol-Myers Squibb Co.	1,746	0.23%	309
Teleflex, Inc.	353 1.255	0.23% 0.26%	208
NIKE, Inc. — Class B Kroger Co.	1,355 3,658	0.26%	129
Aflac, Inc.	3,177	0.37%	(301)
Snap-on, Inc.	756	0.28%	(1,070)
Lowe's Companies, Inc. Alphabet, Inc. — Class C*	987 88	0.23% 0.23%	(1,079) (1,246)
Alphaoet, Inc. — Class C Ingredion, Inc.	1,622	0.38%	(1,372)
Cisco Systems, Inc.	6,411	0.71%	(1,694)
Jabil, Inc.	4,961 4,914	0.31% 0.23%	(1,980)
Vishay Intertechnology, Inc. MAXIMUS, Inc.	4,914 1,669	0.28%	(2,039) (2,076)
Visa, Inc. — Class A	713	0.24%	(2,207)
Zoetis, Inc.	992	0.22%	(2,258)
Medical Properties Trust, Inc. Amedisys, Inc.*	13,172 785	0.54% 0.23%	(2,464)
Amenisys, inc. US Foods Holding Corp.*	3,621	0.25%	(2,475) (2,658)
Tech Data Corp.*	1,314	0.27%	(3,105)
Flowers Foods, Inc.	7,734	0.36%	(3,371)
Oracle Corp. CDK Global, Inc.	2,542 1,823	0.29% 0.22%	(3,435) (3,619)
AMERCO	1,823	0.25%	(3,622)
Waters Corp.*	475	0.23%	(3,650)
Maxim Integrated Products, Inc.	1,941	0.25%	(3,696)
Norfolk Southern Corp. Brown, Forman Corp. Class B	1,449 1,942	0.55% 0.24%	(3,974)
Brown-Forman Corp. — Class B ICU Medical, Inc.*	415	0.24%	(4,535) (4,631)
j2 Global, Inc.	1,515	0.27%	(4,635)
Bank of New York Mellon Corp.	891	0.11%	(4,677)
NetApp, Inc. Brixmor Property Group, Inc.	1,547 7,219	0.24% 0.27%	(4,781)
Brixmor Property Group, Inc. Landstar System, Inc.	1,528	0.27%	(4,895) (5,037)
Equity Commonwealth	5,845	0.45%	(5,150)
Sonoco Products Co.	1,689	0.23% 0.23%	(5,239) (5,239)
Take-Two Interactive Software, Inc.*	890		

	Shares	Percentage Notional Amount	Value and Unrealized Depreciation
Park Hotels & Resorts, Inc. Colgate-Palmolive Co.	6,039 1,489	0.40% \$ 0.23%	(5,416) (5,421)
HCA Healthcare, Inc.	937	0.30%	(5,642)
Baxter International, Inc. Analog Devices, Inc.	3,762 1,075	0.63% 0.24%	(6,019) (6,138)
Hill-Rom Holdings, Inc.	1,732	0.39% 0.23%	(6,193)
CONMED Corp. Toll Brothers, Inc.	1,387 2,811	0.24%	(6,256) (6,282)
Northern Trust Corp. IOVIA Holdings, Inc.*	1,043	0.22%	(6,440)
Intel Corp.	1,547 3,478	0.46% 0.42%	(6,525) (6,633)
CVS Health Corp. Travelers Companies, Inc.	2,996 755	0.50% 0.23%	(6,816) (6,961)
Facebook, Inc. — Class A*	636	0.23%	(7,220)
Paychex, Inc. ConocoPhillips	1,806 2,364	0.30% 0.38%	(7,354) (7,398)
CH Robinson Worldwide, Inc.	1,121	0.24%	(7,509)
Anthem, Inc. Scholastic Corp.	1,022 2,444	0.69% 0.25%	(7,623) (7,771)
Molson Coors Brewing Co. — Class B	5,471	0.78%	(7,819)
Estee Lauder Companies, Inc. — Class A PRA Health Sciences, Inc.*	650 887	0.22% 0.21%	(7,961) (7,997)
Sirius XM Holdings, Inc.	14,565	0.21%	(8,105)
PulteGroup, Inc. Expeditors International of Washington, Inc.	4,729 1,750	0.31% 0.30%	(8,349) (8,706)
Old Dominion Freight Line, Inc.	717	0.23%	(8,709)
EPR Properties Heartland Express, Inc.	1,779 5,157	0.29% 0.24%	(8,717) (8,836)
JPMorgan Chase & Co.	845	0.21%	(8,894)
Sabre Corp. DR Horton, Inc.	4,644 2,635	0.26% 0.23%	(8,940) (9,013)
Universal Health Services, Inc. — Class B	789	0.23%	(9,072)
UnitedHealth Group, Inc. Hyatt Hotels Corp. — Class A	683 1,356	0.43% 0.23%	(9,128) (9,650)
Bruker Corp.	3,976	0.30%	(9,855)
Murphy USA, Inc.* United Parcel Service, Inc. — Class B	1,159 863	0.23% 0.22%	(9,940) (9,970)
Eaton Corporation plc	3,534	0.62%	(10,054)
Franklin Resources, Inc. Activision Blizzard, Inc.	3,715 1,734	0.28% 0.21%	(10,056) (10,260)
Johnson Controls International plc	2,633	0.20%	(10,339)
Post Holdings, Inc.* Allergan plc	2,912 543	0.66% 0.19%	(10,371) (10,648)
Texas Instruments, Inc.	930	0.22%	(11,277)
Darden Restaurants, Inc. Caterpillar, Inc.	828 1,460	0.21% 0.47%	(11,392) (11,519)
Interpublic Group of Companies, Inc.	6,933	0.37%	(11,563)
Molina Healthcare, Inc.* La-Z-Boy, Inc.	1,357 4,284	0.40% 0.30%	(11,680) (11,700)
General Motors Co.	2,492	0.21%	(11,868)
Altria Group, Inc. Citrix Systems, Inc.	1,722 2,046	0.22% 0.54%	(11,895) (12,041)
Trinity Industries, Inc.	4,376	0.23%	(12,177)
Premier, Inc. — Class A* Gentex Corp.	4,941 4,244	0.47% 0.22%	(12,352) (12,378)
Pentair ple	2,164	0.21%	(12,392)
Regal Beloit Corp. Sysco Corp.	3,476 3,020	0.62% 0.48%	(12,427) (12,689)
Saia, Inc.*	1,581	0.23%	(12,789)
Centene Corp.* Kinder Morgan, Inc.	678 5,910	0.20% 0.23%	(12,856) (13,009)
Accenture plc — Class A	641	0.23%	(13,052)
Alaska Air Group, Inc. Pilgrim's Pride Corp.*	2,074 4,789	0.32% 0.19%	(13,067) (13,550)
ONEOK, Inc.	2,006	0.28%	(13,578)
Piedmont Office Realty Trust, Inc. — Class A Quanta Services, Inc.	7,512 2,986	0.33% 0.23%	(13,840) (13,870)
Kansas City Southern	3,188	0.78%	(14,118)
Delek US Holdings, Inc. Humana, Inc.	2,474 843	0.21% 0.62%	(14,178) (14,823)
KB Home	4,258	0.21%	(14,850)
Broadridge Financial Solutions, Inc. TRI Pointe Group, Inc.*	856 7,337	0.21% 0.20%	(15,150) (15,362)
InterDigital, Inc.	2,241	0.38%	(15,668)
Mondelez International, Inc. — Class A Chevron Corp.	4,772 3,226	0.49% 0.90%	(15,982) (16,017)
Schneider National, Inc. — Class B	4,361	0.21%	(16,374)
Ryder System, Inc. Crane Co.	2,033 1,027	0.25% 0.19%	(16,442) (16,648)
American Airlines Group, Inc.	3,391	0.28%	(16,955)
Oshkosh Corp. Textron, Inc.	1,515 1,638	0.24% 0.19%	(17,337) (17,858)
Catalent, Inc.*	2,421	0.19%	(17,865)
Werner Enterprises, Inc. Arrow Electronics, Inc.*	2,924 2,288	0.22% 0.40%	(18,487) (18,684)
Allstate Corp.	1,911	0.40%	(19,180)
Domtar Corp. Philip Morris International, Inc.	1,986 1,070	0.18% 0.18%	(19,766) (19,882)
Hartford Financial Services Group, Inc.	3,314	0.38%	(19,904)
Amdocs Ltd. J.B. Hunt Transport Services, Inc.	3,256 1,504	0.49% 0.36%	(19,984) (20,007)
Rexnord Corp.*	3,294	0.19%	(20,085)
Avnet, Inc. Celanese Corp. — Class A	4,116 918	0.38% 0.21%	(20,114) (20,596)
Nu Skin Enterprises, Inc. — Class A	2,068	0.32%	(20,605)
Hewlett Packard Enterprise Co. Gilead Sciences, Inc.	6,724 1,325	0.23% 0.21%	(20,773) (21,001)
Delta Air Lines, Inc.	5,712	0.73%	(21,005)
Williams Companies, Inc. Quest Diagnostics, Inc.	3,836 1,817	0.22% 0.39%	(21,067) (21,428)
Leidos Holdings, Inc.	2,305	0.31%	(21,582)
Spirit AeroSystems Holdings, Inc. — Class A AGCO Corp.	1,214 2,570	0.22% 0.37%	(21,816) (21,911)
Weingarten Realty Investors	4,935	0.31%	(22,016)
Meritor, Inc.*	5,816	0.25%	(22,740)

Page	TEAT O (Communical)	
Jack Planamoutical pick Set Activated Planamoutical pick Set Activated Planamoutical pick Set Activated Planamoutical pick Set	rcentage Notional Amount	Value and Unrealized Appreciation
Alexan Permacentals Inus.* Alexan Permacentals Inus.* December Immired, Inc.* December Immired, Inc. Depth Inchesion Comp. Depth Inches C	0.18% \$	(Depreciation) (22,771)
CSA Cump 2-888	0.19%	(22,921)
Problement Processing 1, 200	0.19%	(23,062)
Sterieych In	0.39% 0.27%	(23,392) (23,605)
International Physic Co. 2015 Implicate Huminic Corp. 3.205 Implicate Huminic Corp. 3.245 Implicate Huminic Corp. 3.	0.25%	(23,812)
Prince Plansini Corp. 1.299	0.74%	(25,020)
Debit Technologue pile 3,983 Kagali Switt Francipontion Heldings, Inc. 3,983 1,983	0.30% 0.48%	(25,027) (25,117)
NPO Lagistics Inc.** 1248 INCENT ALL STATES 1978 INTERNA LAGISTICS 1978 INTERNA LAG	0.19%	(25,351)
DEXX Calvanories, Inc. 1873 Selection 1875 187	0.21%	(25,368)
Tealthea Carrays Corp.	0.18% 0.22%	(25,865) (26,577)
Packagung Corporation of America 1848	0.36%	(26,785)
Hospitally Properties Treet	0.21%	(26,982)
Lazed LLA — Clas A (2785 Western Disord Control (1818) (18	0.21%	(26,993)
	0.39% 0.26%	(27,080) (27,623)
IsolyPromote Corp.	0.51%	(27,706)
Ligant Polemozecitics, Inc. Class Is*	0.22%	(28,118)
Seguit Enhancing pic MeSeano Camp. 3.569 Karll Heima Co. 3.569 Karll Heima Co. 3.249 Louisian Pacific Corp. 3.289 Louisian Pacific Corp. 3.289 Louisian Pacific Corp. 3.289 Louisian Pacific Corp. 3.280 Louisian Pacific Corp. 3.291 Louisian Pacific Corp. 3.292 Louisian Pacific C	0.21%	(28,128)
McKeconn Corp. **ACRI February Co. **2.273 **Bog Wanner, Inc. **Class A. **Super Company, Inc. **Class A. **	0.24%	(28,224) (28,623)
IncryWarrace, Inc. S. 1.14 Paper Energy, Inc. Class A 2.496 Louisians, Pacific Corp. S. 3.59 Rowald Laboratorics, Inc Class A' 681 State Street Corp. 1.280 Rowald Laboratorics, Inc Class A' 6,700 Groechier's Companies, Inc. 2.494 MINDNAX, Inc. 4,905 Sandword Ardiner Co. 3.055 Southword Co. 3.055 Southwo	1.01%	(28,843)
PBF Energy, Inc. — Class A	0.25%	(29,218)
Louisiann-Pacific Corp. \$1,394	0.45% 0.21%	(29,527) (29,624)
Best Buy Company, Inc. 1,394	0.21%	(29,879)
State States Corp. 1.280	0.19%	(30,314)
News Corp. — Class A 6,00	0.40%	(30,435)
Greenbric Companies, Inc. 4,94 MEDNAX, Inc. 4,509 PVH Corp. 387 Sondwest Airlines Co. 3,953 Mylan NV. 3,989 ON Semiconductor Corp.* 5,958 Clammins, Inc. 1672 Killings 1,926 Commins, Inc. 1,926 RACCAR, Inc. 2,800 Laberatory Copparition of America Holdings* 954 Westlack Chemical Corp. 3,58 Coginzant Ticknobagy Solutions Corp. —Class A 2,469 Extorn Mobil Corp. 4,778 Copiazant George Solutions Corp. —Class A 1,566 Extorn Mobil Corp. 4,778 Copiazant George Solutions Corp. —Class A 1,566 Extorn Mobil Corp. 4,781 Copiazant George Solutions Corp. 4,782 Extorn Mobil Corp. 4,783 Copiazant George Solutions Corp. 4,783 Loss Corp. 4,793 Vector Group Lid. 8,396 Host Hotels & Resorts, Inc. 8,396 Host Hotels & Resorts, Inc. 8,396 <	0.21% 0.19%	(30,474) (30,684)
MEDNAX, Inc.* **Southwest Airlines Co.* **Southwest Corner Corp.* **Southwest Corner Corp.* **Southwest Corner Corp.* **Southwest Corp.* **South	0.15%	(31,325)
Soathwest Arimes Co. 3.085 ON Semiconductor Corp. 5.085 Commins, Inc. 1.672 Kellogs Co. 1.0265 PACCAR, Inc. 1.0266 PACCAR,	0.38%	(31,651)
Mylan N.V.*	0.19%	(31,869)
ON Semiconductor Corp.* 598 Commities, Inc. 1.672 Kellog Co. 1.026 PACCAR, Inc. 2.200 Laboratory Corporation of America Holdings* 394 Westlake Chemical Corp. 3.458 Conginzant Technology Solutions Corp Class A 2.469 Exton Mobil Corp. 4.778 Congrain Holdings SA Class A 1.566 Exton Mobil Corp. 4.778 Congal Holdings SA Class A 1.566 Exton Mobil Corp. 4.778 Congal Holdings SA Class A 1.566 Exton Mobil Corp. 4.59 Vector Group Lid. 8,396 Host Hotels & Reserts, Inc. 8,890 Maccor Corp. 4,708 EMCOR Group, Inc. 2,553 Hotel Hotels & Reserts, Inc. 4,781 Core-Logic, Inc.* 4,781 Core-Logic, Inc.* 4,781 Slywords Solutions, Inc. 2,292 Western Digital Retorderm Corp. 2,044 Occidental Petroleum Corp. 3,623 Lociness Gate Intertainment Corp. Class A<	0.47%	(32,921)
Cammins, Inc. 1,672 Kellog Co. 2,912 HP, Inc. 10,265 PACCAR, Inc. 2,800 Laboratory Corporation of America Holdings* 348 Vestalec Chemical Corp. 3488 Cognizant Technology Solutions Corp. — Class A 2409 Cognizant Technology Solutions Corp. 1492 TE Connectivity Ltd. 2,741 Lear Corp. 659 Vector Group Ltd. 8,396 Host Hotels & Reserts, Inc. 8,396 Masco Corp. 4,708 EMCOR Group, Inc. 2,593 Huntsman Corp. 4,411 Correct Logic, Inc.* 3,395 Cerl Logic, Inc.* 4,781 Sysyon's Solutions, Inc. 2,241 Vision Sate Entertainment Corp. 2,322 Occidental Petroleum Corp. 1,502 Occidental Petroleum Corp. 1,503 Cardmal Health, Inc.	0.22% 0.25%	(32,983)
Kellog Co. HB. Inc. 10265 PACCAR, Inc. 10265 PACCAR, Inc. 2,800 Laboratory Corporation of America Holdings* 954 Westlake Chemical Corp. 2,800 Capting Congrizant Technology Solutions Corp.—Class A 2,469 Cegnizant Technology Solutions Corp.—Class A 2,469 Extron Mobil Corp. 2,768 Extron Mobil Corp. 3,768 Extron Mobil Corp. 4,778 Extron Mobil Corp. 4,778 Extron Mobil Corp. 4,789 Extron Group, Inc. 4,781 Extron Mobil Corp. 2,743 Extron Mobil Corp. 2,744 Extron Digital Corp. 3,762 Extron Mobil Corp. 4,783 Extron Mobil Corp. 5,700 Extron M	0.25%	(33,570) (33,616)
PACCAR, Inc.	0.42%	(33,692)
Laboratoy Corporation of America Holdings* 954 Westlake Chemical Corp. 2.469 Cogizara Technology Solutions Corp. — Class A 2.469 Exxon Mobil Corp. 1.566 Copa Holdings S.A. — Class A 1.566 TE Comnectivity Idd. 2.741 Lear Corp. 659 Vector Group Ltd. 8.580 Masce Corp. 4,708 EMCOR Group, Inc. 2.553 EMCOR Group, Inc. 2,553 EMCOR Group, Inc. 4,411 Corr-Logic, Inc.* 3,995 Cirrus Logic, Inc.* 3,995 Cirrus Logic, Inc.* 4,781 Skyworks Solutions, Inc. 2,232 Western Digital Corp. 2,044 Occidental Petroleum Corp. 3,623 Lions Gate Enteriament Corp.—Class A 8,137 Cabot Corp. 4,333 AECOM* 5,00 Cardinal Health, Inc. 7,803 Tirnes S.A. 2,440 Lyon-dellBasell Industries N.V.—Class A 1,590 Valeor Dency Corp. 3,232	0.54%	(33,724)
Westlake Chemical Corp. 3,458 Cognizaria Technology Solutions Corp.—Class A 2,469 Exxon Mobil Corp. 4,778 Copa Holdings S.A.—Class A 1,566 TE Connectivity Ltd. 2,741 Lear Corp. 659 Vector Group Ltd. 8,396 Host Hotels & Resorts, Inc. 8,380 Masco Corp. 4,708 EMECOR Group Inc. 2,553 Huntsman Corp. 4,411 Corel coje, Inc.* 4,781 Cirrus Logic, Inc.* 4,781 Skyworks Solutions, Inc. 2,232 Western Digital Corp. 2,044 Oecideanl Fertclaimment Corp.—Class A 8,133 Lons Gate Entertainment Corp.—Class A 8,133 Lons Gate Entertainment Corp.—Class A 8,133 AECCOM 3,803 AECCOM 9,803 Cauchinal Balls, Inc. 2,803 Lyondell Based Industries N.V.—Class A 1,500 Lyondell Based Industries N.V.—Class A 1,500 Lyondell Based Industries N.V.—Class A 2,957 Beliden, Inc.	0.41% 0.31%	(33,757) (34,320)
Cognizant Technology Solutions Corp.—Class A 2,469 Exxon Mobil Corp. 1,566 Copa Holdings S.A.—Class A 1,566 TE Connectivity Ltd. 2,741 Lear Corp. 659 Vector Group Ltd. 8,580 Masco Corp. 4,708 EMCOR Group, Inc. 2,553 EMCOR Group, Inc. 3,395 Cirrus Logic, Inc.* 3,395 Cirrus Logic, Inc.* 4,781 Skyworks Solutions, Inc. 2,232 Western Digital Corp. 2,044 Occidental Petroleum Corp.—Class A 8,137 Cabot Corp. 4,333 AFCOM* 5,00 Cardinal Health, Inc. 7,803 Trinse S A. 2,440 LyondellBasell Industries N.V.—Class A 1,590 Valero Energy Corp. 3,232 Belden, Inc. 1,800 Zayo Group Holdings, Inc.* 4,635 Chemours Co. 2,957 Boisc Cascade Co. 7,209 Tyson Foods, Inc.—Class A 5,586 Olin Corp. 3,65	0.58%	(35,213)
Copa Holdings S.A.—Class A	0.40%	(35,781)
TE Connectivity Ltd. 2,741 Lear Corp. 659 Vector Group Ltd. 8,396 Masco Corp. 8,580 Masco Corp. 4,708 EMCOR Group, Inc. 2,553 Huntsman Corp. 4,411 Corel-logic, Inc.* 3,395 Cirrus Logic, Inc.* 4,781 Skyworks Solutions, Inc. 2,232 Western Digital Corp. 2,244 Occidental Perforum Corp. 2,044 Cocidental Perforum Corp. 3,623 Lions Gate Entertainment Corp. 2,044 Occidental Perforum Corp. 3,623 Lions Gate Entertainment Corp. 4,333 AECOM* 5,700 Cardinal Health, Inc. 7,803 Trinsco S.A. 2,240 Valene Dierry Corp. 8,024 Valene Dierry Corp. 3,232 Belden, Inc. 1,800 Edden, Inc. 1,800 Edd	0.83%	(35,848)
Lear Corp. 659 Vector Group Ltd. 8,396 Host Hotels & Resorts, Inc. 4,708 Macso Corp. 4,708 EMCOR Group, Inc. 2,553 Huntsman Corp. 4,411 CoreLogic, Inc.* 4,781 Skyworks Solutions, Inc. 2,232 Western Digital Corp. 2,044 Occidental Pertoleum Corp. 2,044 Occidental Pertoleum Corp. 3,623 Lions Gate Entertainment Corp.—Class A 8,137 Cabobt Corp. 4,333 AECOM* 5,700 Cardinal Health, Inc. 7,803 Tinse Os A. 2,440 EyondellBasell Industries N.V.—Class A 1,590 Valero Energy Corp. 3,232 Bioledia, Inc.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc.—Class A 5,586 Olin Corp. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 2,232 Fedix-Corp. 1,617	0.31% 0.53%	(36,433) (36,877)
Host Hotels & Resorts, Inc.	0.21%	(37,038)
Masco Corp. 4,708 EMCOR Group, Ine. 2,553 Huntsman Corp. 4,411 Corel.ogic, Ine.* 3,395 Cirrus Logic, Ine.* 4,781 Skyworks Solutions, Ine. 2,232 Western Digital Corp. 2,044 Occidental Petroleum Corp. 3,623 Lions Gate Entertainment Corp.—Class A 8,137 Cabot Corp. 4,333 AECOM* 5,700 Cardinal Health, Ine. 7,803 Trinse Os A. 2,440 Lyondell Basell Industries N.V.—Class A 1,590 Valence Energy Corp. 3,232 Belden, Ine. 1,800 Zayo Group Holdings, Ine.* 4,635 Chemours Co. 2,987 Boise Cascade Co. 7,209 Tyson Foods, Inc.—Class A 5,866 Olin Corp. 7,410 Eastman Chemical Co. 2,882 DNC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 Felds'C Corp. 1,617	0.21%	(37,369)
Marstan Corp. 1.2.553	0.37% 0.35%	(38,419) (38,832)
Huntsma Corp.	0.39%	(39,090)
Cirrus Logic, Inc.* 4,781 Skyworks Solutions, Inc. 2,232 Western Digital Corp. 2,044 Occidental Petroleum Corp. 3,623 Lions Gate Entertainment Corp.— Class A 8,137 Cabot Corp. 4,333 ABCOM* 5,700 Cardinal Health, Inc. 7,803 Trinseo S.A. 2,440 LyondellBasell Industries N.V.— Class A 1,590 Valero Energy Corp. 3,252 Beldein, Inc. 1,800 Zayo Group Holdings, Inc.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc.— Class A 5,586 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities 1,617 CUSTOM BASKET OF SHORT SECURITIES I8 Sensient Technologies Corp. (22,587) Southern Copper Corp. (22,587) Compass Minerals International, Inc. (6,450) Equitax, Inc. (4,7225) Tirst Horizon National Corp. (33,23) <td< td=""><td>0.22%</td><td>(40,778)</td></td<>	0.22%	(40,778)
Skyworks Solutions, Inc. 2,232 Western Digital Corp. 2,044 Occidental Petroleum Corp. 3,63 Lions Gate Entertainment Corp. 4333 ABOOM* 8,137 Cabot Corp. 4,333 AECOM* 5,000 Cardinal Health, Inc. 7,803 Trinseo S.A. 2,440 LyondelliBasell Industries N.V.—Class A 1,590 Valence Energy Corp. 3,232 Belden, Inc. 1,800 Zayo Group Holdings, Inc.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc.—Class A 5,86 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 Fedix Corp. (16,77 Total Custom Basket of Long Securities (16,77 CUSTOM BASKET OF SHORT SECURITIES IS Sensient Technologies Corp. (10,455) Southern Copper Corp.	0.29%	(40,798)
Western Digital Corp. 2,044 Occidental Petroleum Corp. 3,623 Lions Gate Entertainment Corp. — Class A 8,137 Cabot Corp. 4,333 AECOM* 5,700 Cardinal Health, Inc. 7,803 Trinseo S.A. 2,440 LyondellBasell Industries N.V. — Class A 1,590 Valero Energy Corp. 3,232 Belden, Inc. 1,800 Caryo Group Holdings, Inc.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc. — Class A 5,886 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEX Corp. 1,617 Total Custom Basket of Long Securities 1,617 Total Custom Basket of Long Securities Custom Securities Custom Securities Custom Securities Custom Securities	0.41%	(41,421)
Occidental Petroleum Corp. 3,623 Lions Gate Entertainment Corp Class A 8,137 Cabot Corp. 4,333 AECOM* 5,700 Cardinal Health, Inc. 7,803 Trinseo S.A 2,440 LyondellBasell Industries N.V Class A 1,590 Valero Energy Corp. 3,232 Belden, Inc. 1,800 Zayo Group Holdings, Inc.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc	0.38% 0.19%	(42,568) (42,670)
Cabot Corp. 4,333 AECOM* 5,700 Cardinal Health, Inc. 7,803 Trinseo S.A. 2,440 LyondellBasell Industries N.V.—Class A 1,590 Valero Energy Corp. 3,232 Belden, Inc. 1,800 Zayo Group Holdings, Inc.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc.—Class A 5,586 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities 1,617 CUSTOM BASKET OF SHORT SECURITIES IS Sensient Technologies Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Bancshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sack Group, Inc. (2,242) National Oliwell Varco, Inc. (2,242) <td>0.57%</td> <td>(43,021)</td>	0.57%	(43,021)
AECOM* Cardinal Health, Inc. Trinseo S.A. Lyondel Blasel Industries N.V.—Class A Labol Carego Corp. Labol Carego Corp. Labol Carego Corp. Labol Cascade Co. Labol Cascade C	0.33%	(43,162)
Cardinal Health, Inc. 7,803 Trinseo S.A. 2,440 Lyondell Basell Industries N.V. — Class A 1,590 Valero Energy Corp. 3,232 Belden, Inc. 1,800 Zayo Group Holdings, Ine.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc. — Class A 5,586 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities 1 CUSTOM BASKET OF SHORT SECURITIES I8 Sensient Technologies Corp. (15,836) Southern Copper Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (10,910)	0.48%	(44,305) (44,502)
Trinseo S.A. 2,440 LyondellBasell Industries N.V.—Class A 1,590 Valero Energy Corp. 3,232 Belden, Inc. 1,800 Zayo Group Holdings, Inc.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc.—Class A 5,586 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities CUSTOM BASKET OF SHORT SECURITIES IS Sensient Technologies Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	0.89%	(44,522)
Valero Energy Corp. 3,232 Belden, Inc. 1,800 Zayo Group Holdings, Inc.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc. — Class A 5,586 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities 22,452 CUSTOM BASKET OF SHORT SECURITIES 18 5 Sensient Technologies Corp. (15,836) Southern Copper Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	0.29%	(46,788)
Belden, Inc. 1,800 Zayo Group Holdings, Inc.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc. — Class A 5,586 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities 1 CUSTOM BASKET OF SHORT SECURITIES 18 Sensient Technologies Corp. (15,836) Southern Copper Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	0.34%	(47,128)
Zayo Group Holdings, Inc.* 4,635 Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc. — Class A 5,586 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities CUSTOM BASKET OF SHORT SECURITIES IS Sensient Technologies Corp. (15,836) Southern Copper Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	0.62% 0.19%	(47,219) (47,824)
Chemours Co. 2,957 Boise Cascade Co. 7,209 Tyson Foods, Inc. — Class A 5,586 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities CUSTOM BASKET OF SHORT SECURITIES 18 Sensient Technologies Corp. (15,836) Southern Copper Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	0.27%	(53,214)
Tyson Foods, Inc. — Class A 5,586 Olin Corp. 7,410 Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities	0.21%	(54,076)
Colin Corp. 7,410	0.44% 0.76%	(54,313) (62,324)
Eastman Chemical Co. 2,382 DXC Technology Co. 3,451 Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities CUSTOM BASKET OF SHORT SECURITIES ¹⁸ Sensient Technologies Corp. (15,836) Southern Copper Corp. (22,587) Compass Minerals International, Inc. (6,450) Equifax, Inc. (6,450) Texas Capital Bancshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	0.38%	(63,106)
Phillips 66 3,659 Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities CUSTOM BASKET OF SHORT SECURITIES ¹⁸ Sensient Technologies Corp. Southern Copper Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	0.44%	(64,742)
Senior Housing Properties Trust 22,452 FedEx Corp. 1,617 Total Custom Basket of Long Securities CUSTOM BASKET OF SHORT SECURITIES ¹⁸ Sensient Technologies Corp. (15,836) Southern Copper Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	0.47%	(64,998)
Total Custom Basket of Long Securities	0.81% 0.67%	(66,276) (90,915)
CUSTOM BASKET OF SHORT SECURITIES 18	0.67%	(106,982)
Sensient Technologies Corp. (15,836) Southern Copper Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	\$	(3,477,183)
Southern Copper Corp. (22,587) Compass Minerals International, Inc. (10,455) Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	(0.89%) \$	380,658
Equifax, Inc. (6,450) Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	(0.70%)	304,388
Texas Capital Baneshares, Inc.* (4,725) First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	(0.44%)	290,678 246,947
First Horizon National Corp. (33,323) Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	(0.60%) (0.24%)	246,947 228,180
Goldman Sachs Group, Inc. (2,242) National Oilwell Varco, Inc. (10,910)	(0.44%)	194,786
	(0.38%)	186,437
	(0.28%)	180,355
	(0.56%) (0.25%)	179,112 178,624
	(0.25%)	177,522
	(0.60%)	176,147
Leggett & Platt, Inc. (19,956)	(0.72%)	168,985
	(0.75%)	162,617
	(0.85%) (0.51%)	160,653 157,785
	(0.51%)	157,785

		Percentage Notional	Value and Unrealized
Wabtec Corp.	(3,442)	(0.24%) \$	Appreciation 148,549
Sterling Bancorp	(18,379)	(0.24%) \$	147,541
Multi-Color Corp.	(4,606)	(0.16%)	146,627
Polaris Industries, Inc. Core Laboratories N.V.	(5,079) (5,646)	(0.39%) (0.34%)	138,566 136,217
Corporate Office Properties Trust	(13,783)	(0.29%)	131,126
Marriott International, Inc. — Class A	(4,369)	(0.48%)	130,822
Scotts Miracle-Gro Co. — Class A Charles Schwab Corp.	(7,831) (9,723)	(0.48%) (0.40%)	127,106 124,973
WR Grace & Co.	(15,403)	(1.00%)	124,392
Balchem Corp.	(12,606)	(0.99%)	117,449
Invitation Homes, Inc. Valley National Bancorp	(39,707) (31,309)	(0.80%) (0.28%)	117,414 116,911
Graphic Packaging Holding Co.	(33,547)	(0.36%)	116,730
Guidewire Software, Inc.*	(5,481)	(0.44%)	116,352
Eaton Vance Corp. Allegheny Technologies, Inc.*	(8,079) (22,597)	(0.28%) (0.49%)	114,055 113,855
General Dynamics Corp.	(2,919)	(0.49%)	113,833
Mobile Mini, Inc.	(7,618)	(0.24%)	112,200
NewMarket Corp. Pinnacle Financial Partners, Inc.	(3,596) (6,066)	(1.49%) (0.28%)	111,296 108,701
Associated Banc-Corp.	(12,870)	(0.26%)	104,566
Douglas Emmett, Inc.	(22,502)	(0.77%)	104,495
Ulta Beauty, Inc.* Hanesbrands, Inc.	(1,845)	(0.45%)	103,814
KeyCorp	(18,543) (15,469)	(0.23%) (0.23%)	101,028 100,685
Paramount Group, Inc.	(38,377)	(0.48%)	100,271
Robert Half International, Inc. RPM International, Inc.	(4,569)	(0.26%)	96,506 92,809
First Republic Bank	(12,953) (6,899)	(0.76%) (0.60%)	92,809 89,908
Xylem, Înc.	(9,449)	(0.63%)	89,044
Commercial Metals Co. HB Fuller Co.	(17,410) (10,996)	(0.28%) (0.47%)	84,642 81,694
Equinix, Inc.	(1,228)	(0.47%)	80,310
Martin Marietta Materials, Inc.	(1,514)	(0.26%)	80,255
Pioneer Natural Resources Co. Choice Hotels International, Inc.	(3,509) (7,194)	(0.46%) (0.52%)	79,007 76,109
LKQ Corp.*	(18,258)	(0.43%)	74,251
Vomado Realty Trust	(7,484)	(0.47%)	74,031
Costco Wholesale Corp. Washington Federal, Inc.	(2,647) (10,264)	(0.54%) (0.27%)	73,865 72,608
Netflix, Inc.*	(931)	(0.25%)	72,569
Albemarle Corp.	(2,841)	(0.22%)	72,383
Vulcan Materials Co. Boston Properties, Inc.	(2,717) (5,397)	(0.27%) (0.61%)	72,001 71,518
Northrop Grumman Corp.	(1,058)	(0.26%)	71,260
Old National Bancorp	(15,419)	(0.24%)	67,270
Jacobs Engineering Group, Inc. Whirlpool Corp.	(4,075) (2,424)	(0.24%) (0.26%)	66,621 66,534
BB&T Corp.	(7,165)	(0.20%)	65,830
Huntington Bancshares, Inc.	(18,769)	(0.22%)	64,382
Silgan Holdings, Inc. Signature Bank	(15,091) (2,765)	(0.36%) (0.28%)	64,251 63,989
Sotheby's*	(7,296)	(0.29%)	63,939
New York Community Bancorp, Inc.	(29,526)	(0.28%)	63,522
Covanta Holding Corp. Grand Canyon Education, Inc.*	(18,238)	(0.25%)	61,641
Wolverine World Wide, Inc.	(2,213) (9,069)	(0.21%) (0.29%)	61,553 61,546
Fifth Third Bancorp	(10,316)	(0.24%)	61,466
AMETEK, Inc.	(7,036)	(0.48%)	61,394
CarMax, Inc.* People's United Financial, Inc.	(4,643) (17,916)	(0.29%) (0.26%)	61,120 58,876
Ross Stores, Inc.	(4,564)	(0.38%)	58,633
Markel Corp.*	(715)	(0.74%)	57,576
Roper Technologies, Inc. U.S. Bancorp	(1,966) (6,601)	(0.53%) (0.30%)	57,452 56,913
Terreno Realty Corp.	(25,339)	(0.89%)	54,320
Team, Inc.*	(23,318)	(0.34%)	53,608
Capitol Federal Financial, Inc. Ally Financial, Inc.	(58,589) (12,365)	(0.75%) (0.28%)	53,540 51,929
US Ecology, Inc.	(3,918)	(0.25%)	51,929
IBERIABANK Corp.	(4,267)	(0.27%)	50,262
Allegion plc Crown Holdings, Inc.*	(5,600) (6,763)	(0.45%) (0.28%)	50,184 50,072
Tesla, Inc.*	(1,419)	(0.47%)	49,817
Adtalem Global Education, Inc.*	(4,914)	(0.23%)	49,770
American Homes 4 Rent — Class A	(19,804)	(0.39%)	49,041
Harley-Davidson, Inc. Viad Corp.	(6,790) (5,590)	(0.23%) (0.28%)	48,356 48,048
Palo Alto Networks, Inc.*	(1,605)	(0.30%)	45,896
Sealed Air Corp.	(8,025)	(0.28%)	45,280
Floor & Decor Holdings, Inc. — Class A*	(6,165)	(0.16%)	44,545
IHS Markit Ltd.* Alexandria Real Estate Equities, Inc.	(17,035) (4,752)	(0.82%) (0.55%)	44,422 44,215
Texas Roadhouse, Inc. — Class A	(9,159)	(0.55%)	43,900
Prologis, Inc. Retail Opportunity Investments Corp.	(5,324)	(0.31%)	42,284 42,129
Retail Opportunity Investments Corp. Camden Property Trust	(36,201) (6,670)	(0.58%) (0.59%)	42,129
Atmos Energy Corp.	(7,545)	(0.70%)	40,852
General Mills, Inc. Empire State Realty Trust, Inc. — Class A	(6,302)	(0.25%)	39,054 38,031
Empire State Realty Trust, Inc. — Class A Omnicell, Inc.*	(30,157) (4,251)	(0.43%) (0.26%)	38,031 36,980
Royal Gold, Inc.	(7,124)	(0.61%)	36,634
PPG Industries, Inc.	(3,829)	(0.39%)	36,628
Cheesecake Factory, Inc. Intuit, Inc.	(5,563) (2,274)	(0.24%) (0.45%)	36,424 35,741
Haemonetics Corp.*	(2,624)	(0.26%)	35,177
Honeywell International, Inc.	(2,390)	(0.32%)	34,960
Bio-Techne Corp. Service Corporation International	(1,751) (8,660)	(0.25%) (0.35%)	32,847 31,344
Sherwin-Williams Co.	(889)	(0.35%)	30,808
Amazon.com, Inc.*	(257)	(0.39%)	30,018

Mare Afficient Companies, Inc. 1,000 1,035 1,0
Regency Conters Corp (5,855) (0,30%) 28,51 Bestern Bekännen and Co. (2,25%) (0,26%) 22,67 Bestern Bekännen and Co. (2,100) (0,27%) 22,62 Chamied Corp. (97) (0,27%) 22,70 Air Products & Chemicals, Inc. (1,558) (0,57%) 22,50 Liberty Property Test (1,956) (0,28%) 22,60 Monolithic Power Systems, Inc. (1,956) (0,28%) 22,94 Gembern, Inc. (3,03) (0,28%) 22,94 Gembern, Inc. (1,070) (0,28%) 22,94 Monolithic Power Systems, Inc. (1,070) (0,28%) 22,94 Gentlem, Inc. (1,070) (0,28%) 22,94 Mark Rosets, Inc. (1,070) (0,28%) 20,54 Bessing Co. (1,094) (0,35%) <td< td=""></td<>
West Planementinal Services, Inc.
Becton Deckstones and Co. (2,161) (0,47%) (2,45%) (2,54%
Chemat Corp.
Air Products & Chemicals, Inc. (3,558) (0,57%) 22,70 Liberty Property Trist (1,986) (0,97%) 22,68 Tractor Supply Co. (3,600) (0,27%) 22,28 Tractor Supply Co. (4,000) (0,47%) 22,27 Genhem, Inc.* (6,303) (0,25%) 21,98 Vall Reserts, Inc. (10,707) (0,25%) 22,87 Gerbann, Inc.* (10,579) (0,26%) 20,87 Arthur J Callagher & Co. (10,579) (0,26%) 20,87 Arthur J Callagher & Co. (10,910) (0,23%) 21,23 GCP Applied Technologies, Inc.* (10,910) (0,23%) 20,87 Koll Research International (10,170) (0,23%) 20,87 Koll Research International (10,170) (0,23%) 20,87 Koll Research International (10,170) (0,23%) 20,78 South Stages International (10,170) (0,23%) 20,78 South Stages International (10,170) (0,23%) 10,74 Robotics Internat
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Moonlinit Power Systems, Inc.
Genthem.Inc.* (3,303) (0,25%) 21,28 Vall Resorts, Inc. (1,070) (0,23%) 20,23 GCP Applied Technologies, Inc.* (5,993) (0,44%) 20,83 Arthur J Gallagy & Co. (5,993) (0,44%) 20,88 FireSye, Inc. (19,14) (0,33%) (0,26%) 20,48 Boeng Co. (11,41) (0,35%) 20,52 Boeng Co. (1,41) (0,35%) 20,52 Boeng Co. (1,41) (0,25%) 20,53 Boeng Low (1,41) (0,25%) 20,53 Boeng Low (1,41) (0,25%) 20,53 Boeng Berg (4,49) (0,26%) 18,25 Genuine Parts Co. (4,279) (0,62%) 18,25 Meredith Corp (9,929) (0,52%) 18,25 Avalla Cotaing Systems Ld.* (1,13,40) (0,27%) 17,89 Alb Janker Speters Ld.* (1,3,40) (0,27%) 17,89 As In Janker Speters Ld.* (3,372) (0,27%) 16,54
Vail Records, Inc. (1,070) (0,25%) 22,3% Coff PA pplied Fethologies, Inc.* (10,579) (0,26%) 20,3% Arthur J Galligher & Co. (19,044) (0,31%) 20,5% MCM Resorts International (10,716) (0,26%) 20,4% MCM Resorts International (11,142) (0,35%) 20,5% Beeing Co. (1,142) (0,35%) 20,5% Stein Free Co. (3,056) (0,26%) 19,75 Booking Holdrine, Inc.* (3,056) (0,26%) 19,75 Booking Holdrine, Inc.* (4,279) (0,45%) 19,17 Booking Holdrine, Inc.* (4,279) (0,45%) 19,18 Beroptin Gorp (4,279) (0,45%) 18,60 Mercolff Corp (11,144) (0,25%) 18,60 Mercolff Corp (5,101) (0,28%) 10,50 Mercolff Corp (5,101) (0,28%) 10,50 Alb Industries, Inc. (1,144) (0,27%) 17,50 Alb Houtstries, Inc. (5,101) (0,28%)
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FireEye, Inc.
MGM Resorts International (10,716) (0,26%) 20,54 Boeing Co. (1,142) (0,37%) 20,52 South Intersy Industries, Inc. (12,449) (0,35%) 20,06 Booking Holdings, Inc.* (149) (0,26%) 19,50 Booking Holdings, Inc.* (149) (0,26%) 18,62 Gemine Parts Co. (6,423) (0,62%) 18,53 Merediff Gro. (9,929) (0,52%) 18,35 Axalta Coating Systems Lid.* (11,340) (0,27%) 17,80 Axial Coating Systems Lid.* (11,340) (0,27%) 16,94 Balk Middlaters, Inc. (5,012) (0,28%) 16,54 Axia Coating Systems Lid.* (3,014) (0,27%) 15,58 Auton Statin Coatin
Beeing Co (1.142) (0.35%) 20.52 Skoth Ferey Indistries, Inc. (1.249) (0.35%) 20.62 Boboking Holdings, Inc.* (1.49) (0.26%) 19.50 Booking Holdings, Inc.* (1.149) (0.26%) 19.50 Sempa Energy (4.279) (0.46%) 18.52 Gernaine Parts Co. (6.423) (0.62%) 18.53 Mercalift Corp. (9.929) (0.52%) 18.30 Aball Cotting Systems Ltd.* (1.1340) (0.27%) 17.88 ABM Indistries, Inc. (9.387) (0.30%) 17.64 BAB Indistries, Inc. (9.12) (0.28%) 16.94 Healthcar Trust of America, Inc., - Class A (29.782) (0.76%) 16.58 Atalo Sation, Inc.* (7.326) (0.26%) 15.91 Hawain Electric Industries, Inc. (20.130) (0.74%) 15.88 Auto-Nation, Inc.* (3.074) (0.24%) 15.88 Linde ple (3.074) (0.24%) 15.26 Linde ple (3.074) (0.
Robot Com.
Booking Holdings, Inc.* (149) (0.26%) [9.17] (0.46%) [8.52] (0.46%) [8.52] (0.46%) [8.52] (0.46%) [8.52] (0.46%) [8.52] (0.46%) [8.52] (0.46%) [9.99] (0.52%) [8.53] (0.62%) [9.99] (0.52%) [8.53] (0.62%) [9.99] (0.52%) [8.53] (0.62%) [9.99] (0.52%) [8.53] (0.62%) [9.99] (0.52%) [8.53] (0.62%) [9.99] (0.52%) [9.99] (0.52%) [9.98] (0
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Genuin Parts Co. (6.423) (0.62%) 18.55 Mercedith Corp. 9.929 (0.52%) 18.35 Axalta Coating Systems Ltd.* (11.140) (0.27%) 17.89 AxBM Industries, Inc. (11.140) (0.27%) 17.89 Six Flags Entertainment Corp. (5.012) (0.28%) 16.48 Healtheare Trust of America, Inc. — Class A (29.782) (0.76%) 16.58 Attablation, Inc.* (7.326) (0.26%) 15.91 Hawainan Electric Industries, Inc. (20.130) (0.73%) 15.88 AvalonBay Communities, Inc. (3.074) (0.54%) 15.88 Linde plc (3.074) (0.54%) 15.26 Cable One, Inc. (3.074) (0.28%) 15.26 Asbury Automotive Group, Inc. (4.090) (0.27%) 13.57 Sid Cor. (5.613) (0.25%) 13.57 McDonald's Corp. (5.613) (0.25%) 13.57 McDonald's Corp. (5.613) (0.25%) 13.53 McDonald's Corp. (5.042)
Azalla Coating Systems Lid.* (11.340) (0.27%) (17.89) (17.89) (17.80) (17.86) (17.80) (1
ABM Industries, Inc. (9,387) (0,30%) 17,64 Six Flags Enterlaimment Corp. (5,012) (0,28%) (6,94 Healtheare Trust of America, Inc. — Class A (29,782) (0,76%) (1,89 AutoNation, Inc.* (7,326) (0,26%) 15,91 Hawaiian Electric Industries, Inc. (20,130) (0,74%) 15,88 AvalonBay Communities, Inc. (3,074) (0,54%) 15,88 Avalon Communities, Inc. (3,074) (0,54%) 15,28 Cable One, Inc. (327) (0,27%) 14,26 Cable One, Inc. (327) (0,27%) 13,26 Everse Re Group Inc. (1,412) (0,31%) 13,57 MCDonald's Corp. (2,607) (0,46%) 13,23 McDonald's Corp. (5,613) (0,25%) 13,33 Starbucks Corp.
Six Flags Enterlaimment Corp. (5,012) (0,28%) 16,9% Healthhear Trust of America, Inc.—Class A (29,782) (0,76%) 16,58 AutoNation, Inc. (7,326) (0,26%) 15,91 Hawaiian Electric Industries, Inc. (20,130) (0,74%) 15,88 AvalonBay Communities, Inc. (3,074) (0,54%) 15,88 AvalonBay Communities, Inc. (1,804) (0,28%) 15,28 Linde ple (1,804) (0,28%) 15,28 Cable One, Inc. (3,277) (0,27%) 14,26 Asbury Automotive Group, Inc. (4,090) (0,27%) 13,61 Lop Flags (5,613) (0,25%) 13,57 Top Build Corp. (5,613) (0,25%) 13,57 McDonald's Corp. (5,613) (0,25%) 13,51 McDonald's Corp. (2,607) (0,46%) 13,23 McDonald's Corp. (6,111) (0,28%) 13,23 Starbucks Corp. (6,111) (0,28%) 13,24 Starbucks Corp. (5,042) (0,33%) 12,55 Reviord Industrial Realty, Inc. (1,35
Healthcare Trust of America, Inc. — Class A
AutoNation, Inc.* (7,326) (0,26%) 15.91 15.9
AvalonPay Communities, Inc. (3,074) (0,54%) 15.28
Linde plc (1,804) (0,28%) 15,26 Cable One, Inc. (327) (0,22%) 14,26 Asbury Automotive Group, Inc. (4,090) (0,27%) 13,67 Everest Re Group Ltd. (1,412) (0,31%) 13,63 TopBuild Corp.* (5,613) (0,25%) 13,53 McDonald's Corp. (2,607) (0,46%) 13,32 McDonald's Corp. (2,607) (0,46%) 13,33 Jomino's Pizza, Inc. (1,117) (0,28%) 13,03 salesforce.com, Inc.* (6,111) (0,84%) 12,79 Starbucks Corp. (5,042) (0,33%) 12,58 Republic Services, Inc.—Class A (8,850) (0,64%) 12,54 Rex ford Industrial Realty, Inc. (19,336) (0,57%) 11,98 Camae Holdings, Inc. (22,129) (0,38%) 11,88 Pegasystems, Inc. (7,890) (0,38%) 11,89 Costar Group, Inc. (1,456) (0,49%) 11,09 Hybsicians Realty Trust (22,955) (0,37%)
Cable One, Inc. (327) (0.27%) 14.26 Asbury Automotive Group, Inc.* (4,090) (0.27%) 13.67 Everest Re Group Ltd. (1,412) (0.31%) 13.67 TopBuild Corp.* (5,613) (0.25%) 13.57 3M Co. (1,446) (0.28%) 13.51 McDonald's Corp. (2,607) (0.46%) 13.32 Domino's Pizza, Inc. (1,117) (0.28%) 13.03 salesforce.com, Inc.* (6,111) (0.84%) 12.79 Starbucks Corp. (5,042) (0.33%) 12.25 Republic Services, Inc.—Class A (8,850) (0.64%) 12,24 Rexford Industrial Realty, Inc. (19,336) (0.57%) 11,89 Cannae Holdings, Inc.* (22,129) (0.38%) 11,81 Pegasystems, Inc. (7,890) (0.38%) 11,81 Public Storage (1,856) (0.38%) 11,81 Physicians Realty Trust (22,129) (0.38%) 11,81 Physicians Realty Trust (22,955) (0.37%) 10,56 Pool Corp. (3,617) (0.28%)
Asbury Automotive Group, Inc. (4,090) (0,27%) 13,67
TopBuild Corp.* (5,613) (0.25%) 13,57 3M Co. (1,446) (0.28%) 13,51 McDonald's Corp. (2,607) (0.46%) 13,32 Domino's Pizza, Inc. (1,117) (0.28%) 13,03 salesforce, com, Inc.* (6,111) (0.84%) 12,79 Starbucks Corp. (5,042) (0.33%) 12,55 Republic Services, Inc.—Class A (8,850) (0.64%) 12,54 Rexford Industrial Realty, Inc. (19,336) (0.57%) 11,98 Cannae Holdings, Inc.* (22,129) (0.38%) 11,81 Pegasystems, Inc. (22,129) (0.38%) 11,81 Public Storage (1,856) (0.38%) 11,47 CoStar Group, Inc.* (1,456) (0.49%) 11,09 Hornel Foods Corp. (14,048) (0.60%) 10,88 Physicians Realty Trust (22,955) (0.37%) 10,56 Pool Corp. (3,453) (0.51%) 10,50 Food Corp. (3,157) (0.28%) 10,39
3M Co. (1,446) (0.28%) 13,51 McDonald's Corp. (2,607) (0.46%) 13,32 Domino's Pizza, Inc. (1,117) (0.28%) 13,03 salesforce.com, Inc.* (6,111) (0.84%) 12,79 Starbucks Corp. (5,042) (0.33%) 12,55 Republic Services, Inc. — Class A (8,850) (0.64%) 12,54 Rexford Industrial Realty, Inc. (19,336) (0.57%) 11,98 Cannae Holdings, Inc.* (22,129) (0.38%) 11,89 Pegasystems, Inc. — Pegasystems, Inc. (1,856) (0.38%) 11,47 CoStar Group, Inc.* (1,456) (0.49%) 11,99 Hormel Foods Corp. (14,048) (0.60%) 10,95 Physicians Realty Trust (22,955) (0.37%) 10,56 Pool Corp. (3,453) (0.51%) 10,55 Pool Corp. (3,517) (0.28%) 8,25 Insule Corp.* (483) (0.27%) 8,16 Mettler-Toledo International, Inc.* (483) (0.27%) 8,16 STORE Capital Corp. (14,041) (0.40%) 8,16 STORE Capital Cor
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Equity Residential (7,093) (0.47%) 7.21
Tyler Technologies, Inc.* (2,215) (0.41%) 6,97 MSA Safety, Inc. (3,674) (0.35%) 5,02
Hilton Worldwide Holdings, Inc. (7,981) (0.57%) 4,60
Waste Management, Inc. (4,958) (0.44%) 3,77
Crown Castle International Corp. (4,875) (0.53%) 1,99 O'Reilly Automotive, Inc.* (822) (0.28%) 1,68
TransDigm Group, Inc.* (622) (0.26%) 1,08
Misource, Inc. (17,621) (0.45%) (16
Intercontinental Exchange, Inc. (4,724) (0.36%) (63
Aon plc (1,756) (0.26%) (1,11 Axis Capital Holdings Ltd. (9,335) (0.48%) (1,54
Asia Capital Tiologies Ltd. (7,535) (0.40%) (1,598) (1
BBA Communications Corp. (2,072) (0.47%) (1,29) Alliant Energy Corp. (9,912) (0.42%) (2,02)
National Retail Properties, Inc. (7,021) (0.34%) (2,50
AptarGroup, Inc. (2,816) (0.27%) (3,20 American Campus Communities, Inc. (15,302) (0.63%) (3,79
Coca-Cola Co. (5,752) (0.07%) (3,97) (3,97)
Wayfair, Inc. — Class A* (3,152) (0.28%) (4,86
Federal Realty Investment Trust (2,506) (0.30%) (5,71
Digital Realty Trust, Inc. (4,782) (0.51%) (5,92 Incyte Corp.* (4,427) (0.28%) (7,11
Incyte Corp.* (4,427) (0.28%) (7,11 MarketAxess Holdings, Inc. (1,625) (0.34%) (7,12 MarketAxess Holdings, Inc.
Essex Property Trust, Inc. (2,425) (0.60%) (7,50
TransUnion (4,417) (0.25%) (7,59
White Mountains Insurance Group Ltd. (841) (0.72%) (10,36 ServiceNow, Inc.* (1,906) (0.34%) (10,76
Service Oo, 1 (1,700) (0.3749) (10,70
Dominion Energy, Inc. (5,746) (0.41%) (17,22
Glacier Bancorp, Inc. (8,486) (0,34%) (19,65
Alleghany Corp. (504) (0.31%) (19.89
Eversource Energy (9.365) (0.61%) (27.75
Eversource Energy (9,365) (0.61%) (27,75 Ultimate Software Group, Inc.* (1,479) (0.36%) (28,39
Ultimate Software Group, Ine.* (1,479) (0.36%) (28,39) MSCI, Inc. — Class A (2,287) (0.34%) (32,84)
Ultimate Software Group, Ine.* (1,479) (0.36%) (28,39 MSCI, Inc. — Class A (2,287) (0.34%) (32,84 Church & Dwight Company, Inc. (4,357) (0.29%) (37,26
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Ultimate Software Group, Inc.* (1,479) (0.36%) (28,39) MSCI, Inc. — Class A (2,287) (0.34%) (32,84) Church & Dwight Company, Inc. (4,357) (0.29%) (37,26) Cintas Corp. (2,536) (0.43%) (43,62) Sun Communities, Inc. (11,449) (1,17%) (44,61) Welltower, Inc. (8,518) (0.59%) (52,45) HCP, Inc. (16,501) (0.46%) (54,12) Copart, Inc.* (5,818) (0.28%) (55,26)
Ultimate Software Group, Inc.* (1,479) (0.36%) (28,39) MSCI, Inc. — Class A (2,287) (0.34%) (32,84) Church & Dwight Company, Inc. (4,357) (0.29%) (37,26 Cintas Corp. (2,536) (0.43%) (43,62 Sun Communities, Inc. (11,449) (1.17%) (44,61 Welltower, Inc. (8,518) (0.59%) (52,45 HCP, Inc. (16,501) (0.46%) (54,12 Copart, Inc.* (5,818) (0.28%) (55,26 EastGroup Properties, Inc. (7,851) (0.72%) (55,32
Ultimate Software Group, Ine.* (1,479) (0.36%) (28,39) MSCI, Inc. — Class A (2,287) (0.34%) (32,84) Church & Dwight Company, Inc. (4,357) (0.29%) (37,26) Cintas Corp. (2,536) (0.43%) (43,62) Sun Communities, Inc. (11,449) (1,17%) (44,61) Welltower, Inc. (8,518) (0.59%) (52,45) HCP, Inc. (16,501) (0.46%) (54,12) Copart, Inc.* (5,818) (0.28%) (55,26)

	Shares	Percentage Notional Amount	Value and Unrealized Depreciation
Cornerstone OnDemand, Inc.*	(5,879)	(0.30%) \$	(68,063)
Workday, Inc. — Class A*	(2,516)	(0.40%)	(69,249)
Equity LifeStyle Properties, Inc.	(10,744)	(1.05%)	(75,842)
UDR, Inc.	(13,486)	(0.54%)	(81,518)
Realty Income Corp.	(13,262)	(0.84%)	(82,724)
SPS Commerce, Inc.*	(3,821)	(0.32%)	(85,934)
American Water Works Company, Inc.	(8,997)	(0.82%)	(87,166)
RLI Corp.	(12,162)	(0.84%)	(107,979)
Exponent, Inc.	(23,371)	(1.19%)	(121,245)
Verisk Analytics, Inc. — Class A*	(7,269)	(0.79%)	(129,195)
Rollins, Inc.	(35,795)	(1.30%)	(151,516)
Total Custom Basket of Short Securities		\$	10,276,154

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

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

 Non-income producing security:
 Includes cumulative appreciation (depreciation).
 Value determined based on Level 1 inputs, unless otherwise indicated.
 Value determined based on Level 2 inputs, unless otherwise indicated.
 Value determined based on Level 3 inputs.
 Security was fair valued by the Valuation Committee at December 31, 2018. The total market value of fair valued securities amounts to \$153,526,775, (cost \$153,798,095) or 2.1% of total net assets.
 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
 Affiliated issuer.

 Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.
 Rate indicated is the 7-day yield as of December 31, 2018.
 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 \$2,046,524,162 (cost \$2,064,361,316), or 28.3% of total net assets.

 Variable rate security. Rate indicated is the rate effective at December 31, 2018. 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.

 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 December 31, 2018.

- and restricted securities is \$24,150,022 (cost \$28,722,516), or 0.3% of total net assets.

 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 December 31, 2018.

 Zero coupon rate security.

 Security is in default of interest and/or principal obligations.

 Rate indicated is the effective yield at the time of purchase.

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

 Payment in-kind security.

 On September 7, 2009, the issuer was placed in conservatorship by the Federal Housing Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

 Repurchase Agreements The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

 Total Return based on the return of the custom long basket of securities +/- financing at a variable rate. Rate indicated is rate effective at December 31, 2018.

 Total Return based on the return of the custom short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at December 31, 2018.

 The rate is adjusted periodically by the counterparty, subject to approval by the Adviser, and is not based upon a set reference rate and spread. Rate indicated is the rate effective at December 31, 2018.

BofA — Bank of America
BRL — Brazilian Real
CAD — Canadian Dollar
CDX.M.J.G.31 Index — Credit Default Swap North American Investment Grade Series 31 Index
CME — Chicago Mercantile Exchange
CMT — Constant Maturity Treasury
DKK — Danish Krone
EUR — Euro
EURBOR — European Interbank Offered Rate
GBP — British Pound
HUF — Hungarian Forint
ICE — Intercontinental Exchange
ILS — Israeli New Shekel
JPY — Japanese Yen
LIBOR — London Interbank Offered Rate
MXN — Mexican Peso
ple — Public Limited Company
SEK — Swedish Krona
REIT — Real Estate Investment Trust
USD — United Stated Dollar
WAC — Weighted Average Coupon