COMMON STOCKS <sup>†</sup> - 0.6%	Shares	Value
Energy - 0.2%		
SandRidge Energy, Inc.* Approach Resources, Inc.*	51,923 26,183	\$ 921,114 63,886
Titan Energy LLC*	17,186	5,156
Total Energy Utilities - 0.2%		990,156
TexGen Power LLC*,††††	26,665	919,943
Consumer, Cyclical - 0.2%		
Metro-Goldwyn-Mayer, Inc.*††  Technology - 0.0%	7,040	652,608
Aspect Software, Inc. *†††,1,2	138	2,810
Consumer, Non-cyclical - 0.0%		
Targus Group International Equity, Inc*,†††,1,2  Crimson Wine Group Ltd.*	12,825 8	33,312 74
Total Consumer, Non-cyclical	0	33,386
Communications - 0.0%		40.050
Cengage Learning Acquisitions, Inc.*,†† Financial - 0.0%	2,107	19,972
Jefferies Financial Group, Inc.	81	1,842
Total Common Stocks (Cost \$4,803,700)		2,620,717
PREFERRED STOCKS <sup>††</sup> - 0.5% Financial - 0.3%		
Morgan Stanley 6.38% <sup>3,4</sup>	46,000	1,235,560
Industrial - 0.2%	28 220	722.082
Seaspan Corp. 6.38% due 04/30/19 U.S. Shipping Corp.*†††,1	28,330 14,718	722,982 1
Total Industrial	,,,,,	722,983
Communications - 0.0%  Medianews Group, Inc. *	11,074	166,110
Total Preferred Stocks	11,0/4	
(Cost \$2,396,882)		2,124,653
WARRANTS $^{\dagger}$ - 0.0%		
Aspect Software Inc. †††,1,2	58,710	9,205
SandRidge Energy, Inc. \$41.34, 10/04/22	488	137
SandRidge Energy, Inc.		
\$42.03, 10/04/22 Total Warrants	205	53
(Cost \$43,811)		9,395
EXCHANGE-TRADED FUNDS <sup>†</sup> - 2.2%		
SPDR Bloomberg Barclays High Yield Bond ETF	159,765	5,668,462
iShares iBoxx \$ High Yield Corporate Bond ETF SPDR Bloomberg Barclays Short Term High Yield Bond ETF	30,750 44,814	2,616,210 1,222,974
Total Exchange-Traded Funds	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
(Cost \$9,858,904)		9,507,646
MONEY MARKET FUND <sup>†</sup> - 0.1%		
Dreyfus Treasury Prime Cash Management - Institutional Shares 1.68% <sup>5</sup>	531,703	531,703
Total Money Market Fund (Cost \$531,703)		531,703
	Face	
	Amount~	
CORPORATE BONDS <sup>††</sup> - 86.5%		
Communications - 19.1% Altice France S.A.		
7.38% due 05/01/26 <sup>6</sup>	7,200,000	7,039,440
6.00% due 05/15/22 <sup>6</sup> 6.25% due 05/15/24 <sup>6</sup>	1,600,000	1,605,680
MDC Partners, Inc.	1,050,000	1,019,813
6.50% due 05/01/24 <sup>6,7</sup>	9,755,000	8,462,463
CCO Holdings LLC / CCO Holdings Capital Corp. 5.13% due 05/01/27 <sup>6,7</sup>	4,550,000	4,257,094
5.00% due 02/01/28 <sup>6</sup>	4,050,000	3,705,750
EIG Investors Corp. 10.88% due 02/01/24	6,350,000	6,994,525
Cengage Learning, Inc.		
9.50% due 06/15/24 <sup>6,7</sup> McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance	7,800,000	6,571,500
7.88% due 05/15/24 <sup>6,7</sup>	6,569,000	6,076,325
DISH DBS Corp. 5.88% due 11/15/24 <sup>7</sup>	Z 150 000	5 204 427
5.88% due 11/15/24° 7.75% due 07/01/26 <sup>7</sup>	6,150,000 960,000	5,204,437 841,200
Level 3 Financing, Inc.		
5.38% due 01/15/24 5.25% due 03/15/26	1,700,000 950,000	1,665,150 903,545
5.38% due 08/15/22 5.63% due 02/01/23		000 000
	900,000	900,000 874,000
Inmarsat Finance plc		900,000 874,000
Inmarsat Finance plc 4.88% due 05/15/22 <sup>6</sup>	900,000 874,000 3,275,000	874,000 3,217,687
Inmarsat Finance plc	900,000 874,000	874,000
Inmarsat Finance ple 4.88% due 05/15/22 <sup>6</sup> 6.50% due 10/01/24 <sup>6</sup> Telenet Finance Lux Note 3.50% due 03/01/28	900,000 874,000 3,275,000 650,000 EUR 2,500,000	874,000 3,217,687 651,625 2,759,750
Inmarsat Finance plc 4.88% due 05/15/22 <sup>6</sup> 6.50% due 10/01/24 <sup>6</sup> Telenet Finance Lux Note 3.50% due 03/01/28 UPCB Finance VII Ltd.	900,000 874,000 3,275,000 650,000 EUR 2,500,000 800,000	874,000 3,217,687 651,625 2,759,750 728,000
Inmarsat Finance ple 4.88% due 05/15/226 6.50% due 10/01/24 <sup>6</sup> Telenet Finance Lux Note 3.50% due 03/01/28 5.50% due 03/01/28 UPOB Finance VII Ltd. 3.63% due 06/15/29	900,000 874,000 3,275,000 650,000 EUR 2,500,000	874,000 3,217,687 651,625 2,759,750
Inmarsat Finance ple 4.88% due 05/15/22 <sup>6</sup> 6.50% due 10/01/24 <sup>6</sup> Telenet Finance Lux Note 3.50% due 03/01/28 5.50% due 03/01/28 UPCB Finance VII Ltd. 3.63% due 06/15/29 Virgin Media Finance PLC 5.00% due 04/15/27	900,000 874,000 3,275,000 650,000 EUR 2,500,000 800,000	874,000 3,217,687 651,625 2,759,750 728,000
Inmarsat Finance ple 4.88% due 05/15/226 6.50% due 10/01/246 Telenet Finance Lux Note 3.50% due 03/01/28 5.50% due 03/01/28 UPCB Finance VII Ltd. 3.63% due 06/15/29 Virgin Media Finance PLC 5.00% due 04/15/27 CSC Holdings LLC	900,000 874,000  3,275,000 650,000  EUR 2,500,000 800,000  EUR 2,600,000  GBP 2,000,000	874,000 3,217,687 651,625 2,759,750 728,000 2,930,568 2,573,912
Inmarsat Finance ple 4.88% due 05/15/226 6.50% due 10/01/246 Telenet Finance Lux Note 3.50% due 03/01/28 5.50% due 03/01/28 UPCB Finance VII Ltd. 3.63% due 06/15/29 Virgin Media Finance PLC 5.00% due 04/15/27 CSC Holdings LLC 5.25% due 06/01/24 5.50% due 04/15/276	900,000 874,000 3,275,000 650,000 EUR 2,500,000 800,000 EUR 2,600,000	874,000 3,217,687 651,625 2,759,750 728,000 2,930,568
Inmarsat Finance ple 4.88% due 05/15/22 <sup>6</sup> 6.50% due 10/01/24 <sup>6</sup> Telenet Finance Lux Note 3.50% due 03/01/28 5.50% due 03/01/28 UPCB Finance VII Ltd. 3.63% due 06/15/29 Virgin Media Finance PLC 5.00% due 04/15/27 CSC Holdings LLC 5.25% due 06/01/24 5.50% due 04/15/27 <sup>6</sup> Ziggo BV	900,000 874,000  3,275,000 650,000  EUR 2,500,000 800,000  EUR 2,600,000  GBP 2,000,000 2,050,000 550,000	874,000  3,217,687 651,625  2,759,750 728,000  2,930,568  2,573,912  1,937,250 525,250
Inmarsat Finance ple 4.88% due 05/15/226 6.50% due 10/01/246 Telenet Finance Lux Note 3.50% due 03/01/28 5.50% due 03/01/28 UPCB Finance VII Ltd. 3.63% due 06/15/29 Virgin Media Finance PLC 5.00% due 04/15/27 CSC Holdings LLC 5.25% due 06/01/24 5.50% due 06/15/276 Ziggo BV Zigo BV Virgin Media Secured Finance ple	900,000 874,000  3,275,000 650,000  EUR 2,500,000 800,000  EUR 2,600,000  GBP 2,000,000  2,050,000 550,000  2,625,000	874,000 3,217,687 651,625 2,759,750 728,000 2,930,568 2,573,912 1,937,250 525,250 2,452,013
Inmarsat Finance ple 4.88% due 05/15/226 6.50% due 10/01/246 Telenet Finance Lux Note 3.50% due 03/01/28 5.50% due 03/01/28 UPCB Finance VII Ltd. 3.63% due 06/15/29 Virgin Media Finance PLC 5.00% due 04/15/27 CSC Holdings LLC 5.25% due 06/01/24 5.50% due 04/15/276 Ziggo BV 5.50% due 01/15/276 Ziggo BV 5.50% due 01/15/276,7	900,000 874,000  3,275,000 650,000  EUR 2,500,000 800,000  EUR 2,600,000  GBP 2,000,000 2,050,000 550,000	874,000  3,217,687 651,625  2,759,750 728,000  2,930,568  2,573,912  1,937,250 525,250

	Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 86.5% (continued)		
Communications - 19.1% (continued)  Zayo Group LLC / Zayo Capital, Inc.		
5.75% due 01/15/27 <sup>6</sup>	1,975,000	\$ 1,940,437
Altice Financing S.A. 6.63% due 02/15/23 <sup>6</sup>	1,700,000	1,675,350
0.03% due 02/13/25 Charter Communications Operating LLC 4.20% due 03/15/28 <sup>7</sup>	1,700,000	1,217,033
Videotron Ltd.		
5.13% due 04/15/27 <sup>6</sup> Sprint Communications, Inc.	1,100,000	1,067,220
9.00% due 11/15/18 <sup>6</sup>	1,000,000	1,020,000
Univision Communications, Inc.	1,000,000	000.000
5.13% due 05/15/23 <sup>6</sup> Match Group, Inc.	1,000,000	960,000
6.38% due 06/01/24	500,000	526,250
Total Communications Financial - 17.3%		84,593,647
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
6.88% due 04/15/22 <sup>6,7</sup> 7.38% due 04/01/20 <sup>6</sup>	3,865,000	3,855,337 3,717,501
7.25% due 08/15/24 <sup>6</sup>	3,700,000 2,500,000	2,450,000
7.50% due 04/15/21 <sup>6</sup>	1,800,000	1,827,000
FBM Finance, Inc. 8.25% due 08/15/21 <sup>6</sup>	7,927,000	8,253,989
6.23% due 06/13/21  Fidelity & Guaranty Life Holdings, Inc.	7,927,000	8,233,989
5.50% due 05/01/25 <sup>6</sup>	5,100,000	4,972,500
Kennedy-Wilson, Inc. 5.88% due 04/01/24 <sup>7</sup>	4,814,000	4,669,580
Icahn Enterprises, LP / Icahn Enterprises Finance Corp.		
5.88% due 02/01/22 <sup>7</sup> Ouicken Loans, Inc.	4,225,000	4,230,281
5.25% due 01/15/28 <sup>6,7</sup>	4,350,000	4,012,005
Lincoln Finance Ltd.		
7.38% due 04/15/21 <sup>6</sup> Hunt Companies, Inc.	3,560,000	3,675,255
6.25% due 02/15/26 <sup>6</sup>	3,825,000	3,566,813
Citigroup, Inc.	4 000 000	4.054.050
6.25% <sup>3,4</sup> 5.95% <sup>3,4</sup>	1,900,000 850,000	1,971,250 857,437
6.30% <sup>3,4</sup>	700,000	710,437
GEO Group, Inc.	2,000,000	1.070.000
5.88% due 10/15/24 6.00% due 04/15/26 <sup>7</sup>	2,000,000 900,000	1,970,000 873,000
Greystar Real Estate Partners LLC		
5.75% due 12/01/25 <sup>6</sup> LoanCore Capital Markets LLC / JLC Finance Corp.	2,550,000	2,473,500
6.88% due 06/01/20 <sup>6</sup>	2,250,000	2,278,125
CoreCivic, Inc.	2.500.000	2.269.759
4.75% due 10/15/27 AmWINS Group, Inc.	2,500,000	2,268,750
7.75% due 07/01/26 <sup>6</sup>	2,200,000	2,200,000
NFP Corp. 6.88% due 07/15/25 <sup>6</sup>	2,075,000	2,033,500
American Equity Investment Life Holding Co.	2,075,000	
5.00% due 06/15/27 Ovford Finance LLC / Ovford Finance Company Leger II. Inc.	2,050,000	2,000,711
Oxford Finance LLC / Oxford Finance Company-Issuer II, Inc.  6.38% due 12/15/22 <sup>6</sup>	1,850,000	1,877,750
JPMorgan Chase & Co.		
6.13% <sup>3,4</sup> 6.00% <sup>3,4</sup>	1,250,000 500,000	1,284,375 510,625
HUB International Ltd.	300,000	310,023
7.00% due 05/01/26 <sup>6</sup>	1,750,000	1,728,125
USIS Merger Sub, Inc. 6.88% due 05/01/25 <sup>6</sup>	1,100,000	1,094,500
Goldman Sachs Group, Inc.	1,100,000	1,074,300
5.30% <sup>3,4</sup> Assurant, Inc.	1,100,000	1,075,250
7.00% due 03/27/48 <sup>4</sup>	950,000	958,953
Bank of America Corp.		
6.10% <sup>3.4</sup> Wilton Re Finance LLC	700,000	727,580
5.88% due 03/30/33 <sup>4,6</sup>	650,000	682,880
Hospitality Properties Trust		
4.95% due 02/15/27 <sup>7</sup> EPR Properties	500,000	493,375
5.75% due 08/15/22 <sup>7</sup>	450,000	471,840
CIT Group, Inc. 6.13% due 03/09/28	400,000	411,000
Wells Fargo & Co.	400,000	411,000
5.90% <sup>3,4,7</sup>	250,000	250,938
Total Financial Consumer, Non-cyclical - 12.2%		76,434,162
Vector Group Ltd.		
6.13% due 02/01/25 <sup>6,7</sup> Valeant Pharmaceuticals International, Inc.	9,735,000	9,406,444
7.00% due 03/15/24 <sup>6,7</sup>	6,275,000	6,579,024
5.50% due 11/01/25 <sup>6</sup>	1,200,000	1,182,600
6.50% due 03/15/22 <sup>6,7</sup> Great Lakes Dredge & Dock Corp.	1,000,000	1,035,000
8.00% due 05/15/22	6,102,000	6,239,295
Midas Intermediate Holdco II LLC		
7.88% due 10/01/22 <sup>6</sup> FAGE International S.A./ FAGE USA Dairy Industry, Inc.	5,177,000	4,995,805
5.63% due 08/15/26 <sup>6</sup>	4,265,000	3,923,800
Post Holdings, Inc. 5.639% days 01/15/296.7	3.550.000	2 220 125
5.63% due 01/15/28 <sup>6,7</sup> Albertsons Companies, Inc.	3,550,000	3,328,125
6.09% (3 Month USD LIBOR + 3.75%) due 01/15/24 <sup>6,8</sup>	3,200,000	3,208,000
Avantor, Inc. 4.75% due 10/01/24	EUR 1,150,000	1,346,257
6.00% due 10/01/24 <sup>6</sup>	900,000	890,280
Endo Dac / Endo Finance LLC / Endo Finco, Inc.		
5.88% due 10/15/24 <sup>6</sup>	1,918,000	1,870,050

	Face	¥7-1
CORPORATE BONDS <sup>††</sup> - 86.5% (continued)	Amount~	Value
Consumer, Non-cyclical - 12.2% (continued)		
Graham Holdings Co.		
5.75% due 06/01/26 <sup>6</sup> severages & More, Inc.	1,850,000 \$	1,868,500
11.50% due 06/15/22 <sup>6</sup>	1,675,000	1,440,500
CeHE Distributors LLC / KeHE Finance Corp.		
7.63% due 08/15/219 Endo Finance LLC / Endo Finco, Inc.	1,470,000	1,429,575
7.25% due 01/15/22 <sup>6,7</sup>	775,000	713,000
5.38% due 01/15/23 <sup>6</sup>	825,000	660,000
Flexi-Van Leasing, Inc.	4.005.000	4.000.000
10.00% due 02/15/23 <sup>6</sup> Carriage Services, Inc.	1,375,000	1,299,375
6.63% due 06/01/26 <sup>6</sup>	1,200,000	1,216,500
Acadia Healthcare Company, Inc.	C00 000	(15,000
6.50% due 03/01/24 DaVita, Inc.	600,000	615,000
5.00% due 05/01/25	450,000	423,562
Albertsons Companies LLC / Safeway Incorporated 5.75% due 03/15/25	325,000	287,625
Total Consumer, Non-cyclical	323,000	53,958,317
Energy - 11.8%		
Jnit Corp. 6.63% due 05/15/21	8,300,000	8,279,250
American Midstream Partners Limited Partnership / American Midstream Finance Corp.	8,300,000	8,279,230
9.25% due 12/15/21 <sup>6</sup>	6,240,000	6,115,200
ndigo Natural Resources LLC	5.775.000	5 570 075
6.88% due 02/15/26 <sup>6</sup> Exterran Energy Solutions Limited Partnership / EES Finance Corp.	5,775,000	5,572,875
8.13% due 05/01/25	4,417,000	4,659,935
Moss Creek Resources Holdings, Inc.	4 400 000	4.212.000
7.50% due 01/15/26 <sup>6</sup> PDC Energy, Inc.	4,400,000	4,312,000
5.75% due 05/15/26 <sup>6</sup>	3,250,000	3,217,500
Comstock Resources, Inc.	2.750.000	2.052.550
10.00% due 03/15/20 Parkland Fuel Corp.	2,750,000	2,873,750
6.00% due 04/01/26 <sup>6</sup>	2,400,000	2,364,000
Covey Park Energy LLC / Covey Park Finance Corp.		
7.50% due 05/15/25 <sup>6,7</sup> CNX Resources Corp.	2,199,000	2,242,980
5.88% due 04/15/22	1,050,000	1,055,449
8.00% due 04/01/23	520,000	552,994
Legacy Reserves Limited Partnership / Legacy Reserves Finance Corp. 6.63% due 12/01/21	1,060,000	842,700
8.00% due 12/01/20	870,000	739,500
Pattern Energy Group, Inc.	1 275 000	1 275 000
5.88% due 02/01/24 <sup>6</sup> SRC Energy, Inc.	1,375,000	1,375,000
6.25% due 12/01/25 <sup>6</sup>	1,375,000	1,373,281
Callon Petroleum Co.	1.050.000	1.062.125
6.13% due 10/01/24 Cheniere Corpus Christi Holdings LLC	1,050,000	1,063,125
5.88% due 03/31/25	1,000,000	1,040,000
Frinidad Drilling Ltd.	1.075.000	1.024.688
6.63% due 02/15/25 <sup>6</sup> Murphy Oil USA, Inc.	1,075,000	1,034,688
5.63% due 05/01/27	1,000,000	977,500
Summit Midstream Holdings LLC / Summit Midstream Finance Corp. 5.75% due 04/15/25	1,000,000	950,000
agged Peak Energy LLC	1,000,000	750,000
5.88% due 05/01/26 <sup>6</sup>	950,000	931,000
NuStar Logistics, LP 5.63% due 04/28/27	550,000	532,125
5.63% due 04/28/27 Schahin II Finance Co. SPV Ltd.	330,000	332,123
5.88% due 09/25/22 <sup>9,10</sup>	217,167	30,404
SandRidge Energy, Inc.	250,000	
7.50% due 09/06/18 <sup>†††,1</sup> Otal Energy	250,000	25 52,135,281
Consumer, Cyclical - 10.3%		22,133,201
eminole Hard Rock Entertainment Inc. / Seminole Hard Rock International LLC		
5.88% due 05/15/21 <sup>6</sup> errellgas, LP / Ferrellgas Finance Corp.	4,293,000	4,314,465
6.75% due 01/15/22 <sup>7</sup>	4,493,000	4,066,165
MC Entertainment Holdings, Inc.		
6.13% due 05/15/27 <sup>7</sup>	3,150,000	3,055,500
5.88% due 11/15/26 <sup>7</sup> Carrols Restaurant Group, Inc.	500,000	481,250
8.00% due 05/01/22	3,050,000	3,172,000
athan's Famous, Inc.		
6.63% due 11/01/256	3,050,000	3,080,500
uburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5.88% due 03/01/27	1,800,000	1,683,000
5.75% due 03/01/25	1,350,000	1,295,156
	1,200,000	1,164,000
5.50% due 06/01/24 Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp.	-,,,,,,	

		Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 86.5% (continued) Consumer, Cyclical - 10.3% (continued)		rimount	varue
VOC Escrow Ltd.			
5.00% due 02/15/28 <sup>6</sup> Titan International, Inc.		2,325,000	\$ 2,196,451
6.50% due 11/30/23 <sup>6</sup>		2,000,000	1,995,000
Delphi Technologies plc 5.00% due 10/01/25 <sup>6,7</sup>		2,080,000	1,983,800
Hilton Domestic Operating Company, Inc.		2,080,000	1,965,600
5.13% due 05/01/26 <sup>6</sup>		1,650,000	1,621,125
Pinnacle Bidco plc 6.38% due 02/15/25	GBP	1,200,000	1,592,625
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		1 000 000	1.566.000
6.75% due 06/15/23 <sup>7</sup> Williams Scotsman International, Inc.		1,800,000	1,566,000
7.88% due 12/15/22 <sup>6</sup>		1,450,000	1,500,750
JB Poindexter & Company, Inc. 7.13% due 04/15/26 <sup>6,7</sup>		1,375,000	1,409,375
MGM Resorts International			
5.75% due 06/15/25 Wyndham Hotels & Resorts, Inc.		1,250,000	1,248,062
5.38% due 04/15/26 <sup>6</sup>		975,000	967,688
Lennar Corp. 5.00% due 06/15/27		980,000	938,350
Wabash National Corp.			
5.50% due 10/01/25 <sup>6</sup> L Brands, Inc.		825,000	792,000
7.60% due 07/15/37		700,000	637,000
Allison Transmission, Inc. 4.75% due 10/01/27 <sup>6</sup>		600,000	559,500
American Tire Distributors, Inc.			
10.25% due 03/01/22 <sup>6</sup> TVL Finance plc		2,375,000	522,500
8.50% due 05/15/23	GBP	320,000	441,142
QVC, Inc. 4.85% due 04/01/24		400,000	396,993
Total Consumer, Cyclical		400,000	45,627,897
Industrial - 7.2% Grinding Media Inc. / MC Grinding Media Canada Inc.			
7.38% due 12/15/23 <sup>6</sup>		7,050,000	7,349,625
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg		4.457.005	4.474.613
5.75% due 10/15/20 <sup>7</sup> Standard Industries, Inc.		4,457,895	4,474,613
4.75% due 01/15/28 <sup>6</sup>		4,595,000	4,215,913
Cleaver-Brooks, Inc. 7.88% due 03/01/23 <sup>6</sup>		2,775,000	2,858,250
LKQ European Holdings BV			
4.13% due 04/01/28 Tutor Perini Corp.	EUR	1,650,000	1,900,330
6.88% due 05/01/25 <sup>6</sup>		1,764,000	1,766,205
BWX Technologies, Inc. 5.38% due 07/15/26 <sup>6</sup>		1,550,000	1,569,375
Jeld-Wen, Inc.		1,330,000	1,307,373
4.88% due 12/15/27 <sup>6</sup> Ardagh Packaging Finance PLC		1,500,000	1,395,000
6.75% due 05/15/24	EUR	850,000	1,067,455
Summit Materials LLC / Summit Materials Finance Corp.  8.50% due 04/15/22		955,000	1,023,139
Itron, Inc.			
5.00% due 01/15/26 <sup>6</sup> Kratos Defense & Security Solutions, Inc.		950,000	902,215
6.50% due 11/30/25 <sup>6</sup>		750,000	778,125
Novelis Corp.		705,000	751 627
5.88% due 09/30/26 <sup>6,7</sup> New Enterprise Stone & Lime Company, Inc.		785,000	751,637
6.25% due 03/15/26 <sup>6,7</sup>		575,000	580,750
Wrangler Buyer Corp. 6.00% due 10/01/25 <sup>6</sup>		540,000	510,300
Amsted Industries, Inc.			
5.00% due 03/15/22 <sup>6</sup> Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		500,000	500,625
7.25% due 05/15/24 <sup>6</sup>		375,000	390,000
Total Industrial			32,033,557
Utilities - 3.9% LBC Tank Terminals Holding Netherlands BV			
6.88% due 05/15/23 <sup>6</sup>		8,315,000	8,398,150
Terraform Global Operating LLC 6.13% due 03/01/26 <sup>6</sup>		4,200,000	4,147,500
AmeriGas Partners Limited Partnership / AmeriGas Finance Corp.			
5.50% due 05/20/25 Superior Plus Limited Partnership / Superior General Partner, Inc.		2,200,000	2,131,250
7.00% due 07/15/26 <sup>6</sup>		1,350,000	1,360,125
AmeriGas Partners, LP / AmeriGas Finance Corp. 5.75% due 05/20/27		1,250,000	1,187,500
Total Utilities		-,=:0,000	17,224,525
Basic Materials - 3.5% Eldorado Gold Corp.			
6.13% due 12/15/20 <sup>6</sup>		8,360,000	8,067,400
Clearwater Paper Corp.			
4.50% due 02/01/23 5.38% due 02/01/25 <sup>6</sup>		1,450,000 1,100,000	1,355,750 996,875
Big River Steel LLC / BRS Finance Corp.			
7.25% due 09/01/25 <sup>6</sup> Yamana Gold, Inc.		2,050,000	2,106,580
4.95% due 07/15/24		1,625,000	1,623,229
4.63% due 12/15/27		300,000	287,440

		Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 86.5% (continued)		Amount	value
Basic Materials - 3.5% (continued) Alcoa Nederland Holding BV			
6.13% due 05/15/28 <sup>6</sup>		900,000 \$	905,625
Mirabela Nickel Ltd.		270 115	C1 105
9.50% due 06/24/19 <sup>10</sup> Otal Basic Materials		278,115	61,185 15,404,084
echnology - 1.2%		_	
nfor US, Inc.		1 550 000	1.5(0.275
5.75% due 08/15/20 <sup>6</sup> 6.50% due 05/15/22		1,550,000 600,000	1,569,375 600,750
DK Global, Inc.		1,000,000	1 010 000
5.88% due 06/15/26 TBCO Software, Inc.		1,000,000	1,019,000
11.38% due 12/01/21 <sup>6</sup>		800,000	864,000
scend Learning LLC 6.88% due 08/01/25 <sup>6</sup>		650,000	655,687
ficrosoft Corp.		030,000	055,087
4.20% due 11/03/35		450,000	473,183
otal Technology otal Corporate Bonds		<u> </u>	5,181,995
(Cost \$394,714,392)		_	382,593,465
SENIOR FLOATING RATE INTERESTS <sup>††,8</sup> - 22.8%			
ndustrial - 4.9% esource Label Group LLC			
6.80% (3 Month USD LIBOR + 4.50%) due 05/26/23 10.80% (3 Month USD LIBOR + 8.50%) due 11/26/23		1,874,235 1,500,000	1,836,750 1,485,000
prings Window Fashions 6.32% (3 Month USD LIBOR + 4.25%) due 06/15/25		1,750,000	1,756,563
10.57% (3 Month USD LIBOR + 8.50%) due 06/15/26		1,025,000	984,000
iversitech Holdings, Inc. 9.84% (3 Month USD LIBOR + 7.50%) due 06/02/25		2,650,000	2,669,875
ayward Industries, Inc. 10.34% (1 Month USD LIBOR + 8.25%) due 08/04/25		2,325,000	2,325,000
PG International LLC 6.25% (6 Month USD LIBOR + 3.75%) due 05/05/24		1,804,736	1,801,722
rctic Long Carriers 6.59% (1 Month USD LIBOR + 4.50%) due 05/18/23		1,534,500	1,536,418
AE Aviation			
5.84% (1 Month USD LIBOR + 3.75%) due 07/07/22 ecess Holdings, Inc.		1,438,903	1,439,507
6.20% (3 Month USD LIBOR + 3.75%) due 09/30/24 merican Bath Group LLC		1,224,083	1,222,553
6.58% (3 Month USD LIBOR + 4.25%) due 09/30/23 dvanced Integration Technology LP		1,021,654	1,025,486
7.22% (3 Month USD LIBOR + 4.75%) due 04/03/23 ioplan USA, Inc.		801,387	799,384
6.84% (1 Month USD LIBOR + 4.75%) due 09/23/21 PEA Parent, Inc.		756,962	703,975
6.85% (1 Month USD LIBOR + 4.75%) due 03/02/23		632,236	633,027
encor Group 6.00% (1 Month LIBOR + 3.50%) due 06/19/19 <sup>†††,1</sup>		467,692	457,043
ardware Holdings LLC 8.59% (1 Month USD LIBOR + 6.50%) due 03/30/20 <sup>†††,1</sup>		472,500	445,331
roAmpac PG Borrower LLC 10.58% (1 Month USD LIBOR + 8.50%) due 11/18/24		350,000	353,283
uehg Corp Kindercare		,	,
6.08% (3 Month USD LIBOR + 3.75%) due 08/12/22 otal Industrial		317,582	316,391 21,791,308
echnology - 4.5%			<u> </u>
IRI Software LLC 7.84% (3 Month USD LIBOR + 5.50%) due 06/30/23		2,404,851	2,380,802
6.50% (3 Month USD LIBOR + 5.50%) due 06/30/23		154,417	116,875
7.56% (1 Month USD LIBOR + 5.50%) due 06/30/23		117,465	116,291
6.50% (1 Month USD LIBOR + 5.50%) due 06/30/23 <sup>†††</sup> amelia Bidco Banc Civica		36,361	33,481
5.42% (3 Month USD LIBOR + 4.75%) due 10/14/24	GBP	2,000,000	2,607,784
rtx, Inc. 8.84% (1 Month USD LIBOR + 6.75%) due 08/31/23 <sup>†††,1</sup>		2,302,132	2,253,064
rk Place Technologies LLC 6.09% (1 Month USD LIBOR + 4.00%) due 03/29/25		2,100,000	2,097,375
ıllhorn, Inc. 9.09% (3 Month USD LIBOR + 6.75%) due 11/21/22 <sup>†††,1</sup>		1,812,856	1,802,950
9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22**** 9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22****  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/22***  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/21/21**  9.11% (4 Month USD LIBOR + 6.75%) due 11/21/21/21**  9.11% (4 Month USD LIBOR + 6		48,748	43,391
iewpoint, Inc. 8.25% (3 Month USD LIBOR + 4.25%) due 07/19/24		1,592,000	1,593,990
anview, Inc. 7.34% (1 Month USD LIBOR + 5.25%) due 01/27/23 <sup>†††,1</sup>		1,185,000	1,174,438
vent, Inc.			
5.84% (1 Month USD LIBOR + 3.75%) due 11/29/24 dvanced Computer Software		1,097,250	1,094,507
6.78% (1 Month USD LIBOR + 4.75%) due 05/31/24		1,050,000	1,052,625
reenway Health LLC 6.08% (3 Month USD LIBOR + 3.75%) due 02/16/24		897,733	896,054
ptiv, Inc.			

Pages   Page		Face Amount	Value
Speech (Shorkers Internet Control Inte			
1998   Month USD LIBOR + 1009) due 061527   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637   08637			
Content   Cont			
Content ISD IRON - 40%) des 112224   59,456   59,456   59,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456   50,456		656,321	\$ 608,737
Schellungs Income   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1972   1		502 076	501.494
6.08% Goath LSD LIBOR 2-378%) doe 60702         274,23         274,23           0.09 Comme Busines Solthers         256,65         256,65           7,119 Comme Busines Solthers         170,00         170,00           Chrosine Characteristics 1-29%         170,00         383,30           CTF Cost Holding Co. LLC         250,00         383,83           2,559 CH Booth LSD LIBOR 3-500%) doe 60121         200,00         38,83           5,094 CH Month USD LIBOR 7-125%) doe 60121         180,00         180,80           5,094 CH Month USD LIBOR 4-250% doe 6042924         180,00         180,80           8,194 CH Month USD LIBOR 4-250% doe 6042924         180,00         180,80           8,194 CH Month USD LIBOR 4-250% doe 6042924         180,00         180,00           8,194 CH Month USD LIBOR 2-250% doe 6042924         180,00         120,00           8,194 CH Month USD LIBOR 2-250% doe 6042924         180,00         120,00           8,194 CH Month USD LIBOR 2-250% doe 1014122         180,00         1,10           8,194 CH Month USD LIBOR 2-250% doe 1014152         180,00         1,10           8,194 CH Month USD LIBOR 2-450% doe 404025         190,00         1,10           8,194 CH Month USD LIBOR 2-450% doe 404025         190,00         1,10           8,194 CH Month USD LIBOR 2-450% doe 404025		372,770	371,474
December   Student   State		274,232	274.231
Total Technology         19700150           Consumer, Non-seylical 3-39%         1883,098           CTIF Cook Holding Co. LLC         2,160000         1883,399           305964 (Mont DSD LIDROR 3-35%) due 66/2207         20,000         40,843,20           305964 (Mont DSD LIDROR 3-35%) due 66/2207         20,000         20,006           100744 (Mont DSD LIDROR 3-35%) due 60/2294         1,880,775         1,880,775           Albert State Bernstein Griggie LLC         1,386,000         1,386,000         1,885,875           Albert State Bernstein Griggie LLC         1,386,000         1,286,000         1,287,875           Albert M State DLI IDROR 4-25%) due 60/2282 (Month USD LIDROR 4-27%) due 60/8124         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,297,000         1,			. , -
Care Care Care Care Care Care Care Care	7.11% (3 Month USD LIBOR + 4.75%) due 08/07/21	225,088	225,651
CHI Food Holding Co. LLC			19,760,510
5.69% (Mondit USD LIBOR + 25%) due 6028/20         1,83,993           5.9% (Mondit USD LIBOR + 250%) due 6028/21         200,000           1,00% (Mondit USD LIBOR + 5,00%) due 6018/21         2,00%,000           6,89% (Mondit USD LIBOR + 5,00%) due 60429/24         1,885,489         1,880,785           6,89% (Mondit USD LIBOR + 5,00%) due 60429/24         1,885,489         1,880,785           6,89% (Mondit USD LIBOR + 5,00%) due 60429/24         1,896,700         1,251,388           8,89% (Mondit USD LIBOR + 5,00%) due 6048/21         1,251,388         1,251,388           8,89% (Mondit USD LIBOR + 2,75%) due 6048/21         1,251,388         1,251,388           8,80% (Mondit USD LIBOR + 2,75%) due 6048/21         1,251,388         1,251,388           8,80% (Mondit USD LIBOR + 2,75%) due 6048/21         1,251,388         1,251,388           8,80% (Mondit USD LIBOR + 2,5%) due 6048/25         1,100,000         7,000           8,81% (Mondit USD LIBOR + 2,5%) due 6048/25         1,100,000         7,000           8,81% (Mondit USD LIBOR + 3,5%) due 6048/25         1,000,00         7,000           8,81% (Mondit USD LIBOR + 3,5%) due 6049/21         962,765         950,626           8,81% (Mondit USD LIBOR + 3,5%) due 6049/21         1,000,00         7,000           8,81% (Mondit USD LIBOR + 4,5%) due 6049/21         1,000,00         80,224			
9.5% (I Momit ISD LIBOR + 7,20%) due 60/15/2 (1 Momit ISD LIBOR + 5,00%) due 60/15/2 (1 Momit ISD LIBOR + 1,25%) due 60/15/2 (1 Momit ISD LIBOR + 2,75%) due 60/15/2 (1 Momit ISD LIBOR			
Immunor, Inc.   1999			
2096   Month USD LIBOR * 500% due 601521   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006   2006		590,000	438,812
Endo Lacemboure Finance Co.   1,885,490   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750   1,880,750		2 070 000	2 100 662
6.38% (1 Momb USD LIBOR + 429%) due 042924         1,886,89         1,886,90         1,378,80           7.33% (3 Momb USD LIBOR + 5,00%) due 042823 <sup>11+1</sup> 1,366,00         1,378,81           3.75% (3 Momb USD LIBOR + 2,75%) due 08/18/21         1,266,70         1,218,318           A.45% (1 Momb USD LIBOR + 2,75%) due 08/25/21         1,266,80         1,286,90           4.34% (1 Momb USD LIBOR + 2,75%) due 08/25/21         1,000,00         97,000           Start A, Final Storest LLC         1,000,00         97,000           Roby (1 Momb USD LIBOR + 4,00%) due 050/19         90,02         90,02           HIE Holding Corp.         4,000,00         1,000,00         90,92           Roby (1 Momb USD LIBOR + 4,00%) due 01/12/24         80,00         90,23          Aberta Marcha LLC         4,000,00		2,079,000	2,100,003
Ageors Technologies LLC		1 885 489	1 880 775
3.38 (A) Mont USD LIBOR + 5.09%) due U42824 <sup>††,1</sup> (A) 5.08 (A)		1,005,707	1,000,775
Midst Intermediate Holden II LLC         1,296,702         1,213,18           Albertson's LLC         1,296,702         1,213,395           Alse Michard USD LIBOR + 2,75%) due 08/25/21         1,246,986         1,233,955           Scribs-America Intermediate Holden LLC (Healthchamnels)         1,197,000         1,197,000           Scribs (A Mordh USD LIBOR + 4,50%) due 04/03/25         1,100,000         975,000           Staff (A Mordh USD LIBOR + 3,50%) due 11/15/22         96,026         1,000,000         975,000           S.8% (A Mordh USD LIBOR + 4,50%) due 04/30/21 H*1         957,208         957,208         950,208           2.8% (A Mordh USD LIBOR + 4,50%) due 04/30/21 H*1         957,208         957,208         950,208           8.8% (A Mordh USD LIBOR + 4,50%) due 04/30/21 H*1         80,900         957,208         950,208           8.8% (A Mordh USD LIBOR + 4,50%) due 04/30/21 H*1         80,900         957,208         950,208           8.8% (A Mordh USD LIBOR + 4,50%) due 06/30/23         1,100,80         950,208         950,208           8.8% (A Mordh USD LIBOR + 4,25%) due 06/30/23         450,208         450,208         450,208         450,208           8.8% (A Mordh USD LIBOR + 4,25%) due 06/30/23         450,208         450,208         450,208         450,208         450,208         450,208         450,208 <th< td=""><td></td><td>1 386 000</td><td>1 374 851</td></th<>		1 386 000	1 374 851
3.75% (A Month USD LIBOR + 2.75%) due 08/1821         1,26,188         1,26,188         1,26,188         1,23,185           4.84% (I Month USD LIBOR + 2.75%) due 08/2521         1,246,986         1,23,355         5,250%         1,197,000         1,197,000         1,197,000         1,197,000         5,00%         6,81% (A) Month USD LIBOR + 4.50%) due 04/03/25         1,100,000         97,000         97,000         5,00%         (Month USD LIBOR + 3.50%) due 11/15/22         1,000,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000         97,000		1,300,000	1,574,051
Abertany S.L.C.		1.296,702	1,251,318
Serbest Agricult Flore flore fleel		-,,-,	-,,
6.31% (3 Month USD LIBOR +4.5%) due 040325       1,197,000       1,197,000         Samar & Final Stress LLC       1,000,000       97,500         7.85% (1 Month USD LIBOR + 5.5%) due 04501/19       962,765       962,05         1.88% (1 Month USD LIBOR + 4.5%) due 043021 Ht.1       957,268       950,026         8.49% (1 Month USD LIBOR + 6.75%) due 043021 Ht.1       895,00       895,204         American Tire Distributions, Inc.       895,50       895,204         6.0% (1 Month USD LIBOR + 4.0%) due 11/21/24       895,50       895,204         American Tire Distributions, Inc.       1,116,815       722,088         6.34% (1 Month USD LIBOR + 4.25%) due 09/01/21       476,534       476,594         8.43% (3 Month USD LIBOR + 4.25%) due 06/023       476,534       476,594         6.58% (3 Month USD LIBOR + 4.25%) due 07/2923       406,234       476,594         6.58% (3 Month USD LIBOR + 4.25%) due 07/2923       406,234       476,594         7.58% (1 Month USD LIBOR + 4.25%) due 07/2923       407,257       478,258       478,258       478,258         7.58% (1 Month USD LIBOR + 4.25%) due 07/2923       486,254       488,259       488,254         7.58% (1 Month USD LIBOR + 4.25%) due 06/0724       2,481,250       2,481,250       2,488,244         Conspect (2 Month USD LIBOR + 4.25%) due 06/0724       3,	4.84% (1 Month USD LIBOR + 2.75%) due 08/25/21	1,246,986	1,233,955
Smart & Final Stores LLC   1,000,000   975,000   Reddy Let Holdings, Inc.   962,765   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026   956,026	ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
5.59% (1 Month USD LIBOR + 3.50%) due 10/15/22         1,000,00         975,000           Reddy foe Holdings, Inc.         962,765         956,026           7.88% (Commercial Prime Lending Rate + 4,50%) due 05/01/19         957,268         950,478           R.84% (1 Month USD LIBOR + 6.75%) due 04/30/21 ****.         957,268         950,478           Avanor, Inc.         895,500         899,234           American Tire Distributors, Inc.         1,116,815         722,088           Packaging Coordinations Mideo, Inc.         1,116,815         722,088           Packaging Coordinations Mideo, Inc.         476,354         476,559           G.34% (3 Month USD LIBOR + 4.00%) due 06/30/23         476,559         476,559           Give and Go Prepared Foods Corp.         496,250         465,234           Give and Go Prepared Foods Corp.         496,250         465,234           Sierra Acquisition, Inc.         401,901         402,657           Total Consumer, Non-cyclical         401,901         402,657           Total Consumer, Non-cyclical         2,481,250         2,488,844           Communications, 1.8.         2,481,250         2,488,844           Communications, Inc.         2,481,250         2,468,844           Compact Learning Acquisitions, Inc.         2,481,250         2,575,080<	6.81% (3 Month USD LIBOR + 4.50%) due 04/03/25	1,197,000	1,197,000
Reddy te Holdings, Inc.         962,765         95,002           JS8% (Commercial Prime Leding Rate +4.50%) due 04/30/21 HTM.         95,768         95,078           Aswan, Inc.         957,268         95,078           Aswan, Inc.         895,30         89,234           American Tire Distributors, Inc.         1,116,81         72,208           College Contributors, Mideo, Inc.         3,43% (1 Month USD LIBOR + 4.25%) due 09/01/21         476,059           Packaging Coordinators Mideo, Inc.         476,059         476,059           G.34% (2 Month USD LIBOR + 4,00%) due 06/30/23         476,059         486,250         485,234           Give and 66 Prepared Foods Corp.         496,250         465,234           Class (2) Month USD LIBOR + 3,55%) due 07/92/3         450,234         476,059           Serra Acquisition, Inc.         496,250         450,234           Stera Acquisition, Inc.         496,250         450,234           Construction, Inc.         496,250         450,234           Stera Acquisition, Inc.         42,02,657         471,178,134           Construction, Inc.         2,481,250         2,481,250         2,488,84           Commercial Prime Leding Rate + 3,25%) due 06/05/24         2,587,64         4,786,64         4,786,64         4,786,64         4,786,64			
7,88% (Commercial Prine Lending Rate 4-,30%) due 05/01/19         95,026         95,026           18. West (1 Month USD LIBOR + 6,75%) due 04/30.21 ***		1,000,000	975,000
HE Holding Corp.		0.02.00	056.006
8.846 (1 Month USD LIBOR + 6.75%) due 04/30/21 ***I.1 Month USD LIBOR + 4.00%) due 11/21/24 895,30 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 899,34 8		962,/65	956,026
Avantor, Inc.		057.200	050 479
6.09% (I Month USD LIBOR + 4.00%) due II/21/24         895,500         899,234           American Tire Distributors, Inc.         1,116,815         722,088           Packaging Coordinators Mideo, Inc.         1,116,815         722,088           6.34% (I Month USD LIBOR + 4.05%) due 06/30/23         476,334         476,059           Give and Go Prepared Foods Corp.         496,250         465,234           S.87% (S Month USD LIBOR + 4.25%) due 07/29/23         496,250         452,234           Sierra Acquisition, Inc.         17,178,143         17,178,143           Communications - 3.3%         347,640         402,657           Total Consumer, Non-cyclical         2,481,250         2,468,844           Cengage Learning Acquisitions, Inc.         5.87% (A Month USD LIBOR + 3.25%) due 06/05/24         2,481,250         2,468,844           Cengage Learning Acquisitions, Inc.         2,375,080         2,176,167           G.3% (I Month USD LIBOR + 4.25%) due 06/07/23         1,926,095         1,881,950           Unity media Finance LLC         1,926,095         1,881,950           Unity media Finance LLC         1,700,000         1,686,893           GTT Communications, Inc.         3,488 (A Month USD LIBOR + 4,75%) due 06/01/23         1,450,00         1,427,163           Zephry Bideo Ltd.         4,75% (A Month USD LIBOR		957,268	950,478
American Tire Distributors, Inc.		805 500	800 234
1,116,815   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   722,088   72		875,500	077,234
Packaging Coordinators Mideo, Inc.         476,354         476,058           6.34% (3 Month USD LIBOR + 4.00%) due 06/30/23         476,354         476,058           6.58% (3 Month USD LIBOR + 4.25%) due 07/29/23         496,250         465,234           Sierra Acquisition, Inc.         401,901         402,657           5.59% (1 Month USD LIBOR + 3.50%) due 11/11/24         401,901         402,657           Total Consumer, Non-cyclica         401,901         402,657           Communications - 3.37         3         2,418,250         2,408,844           Cengage Learning Acquisitions, Inc.         2,375,080         2,176,167           6.34% (1 Month USD LIBOR + 4.25%) due 06/07/23         2,375,080         2,176,167           Megraw-Hill Global Education Holdings LU         1,926,905         1,881,950           Month USD LIBOR + 4.00%) due 05/04/22         1,700,000         1,886,803           TOT Communications, Inc.         1,700,000         1,868,803           A.58% (3 Month USD LIBOR + 2.75%) due 05/31/25         1,450,000         1,427,163           Zephys Bideo Ltd.         4,75% (3 Month USD LIBOR + 4.75%) due 06/07/25         6BP 1,000,000         1,313,237           Houghto Millin Co.         5,09% (1 Month USD LIBOR + 4.75%) due 06/07/25         6BP 1,000,000         1,313,237           Flogino Millin Co. </td <td></td> <td>1.116.815</td> <td>722.088</td>		1.116.815	722.088
6.34% (3 Month USD LIBOR + 4.0%) due 06/30/23 476,058 618 evan 46 Prepared Foods Corp.  6.58% (3 Month USD LIBOR + 4.25%) due 07/29/23 465,234 518 evan 420,257		, ,,, ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
6.58% (3 Month USD LIBOR + 4.25%) due 07/29/23 465,234 Sierra Acquisition, Inc.  5.59% (1 Month USD LIBOR + 3.50%) due 11/11/24 401,057 Tota Consumer, Non-cycliea 401,001 402,657 Tota Consumer, Non-cycliea 401,001 402,007 Tota Consumer, Non-cycliea 402,001 Tota Consumer, Non-cycliea 402,002 Tot		476,354	476,059
Sierra Acquisition, Inc.         40,901         40,265           5.59% (1 Month USD LIBOR + 3.50%) due 11/11/24         40,265         71,718,143           Communications - 3.3%           Warket Track LLC           6.58% (Commercial Prime Lending Rate + 3.25%) due 06/05/24         2,481,250         2,468,844           Communications, Inc.         2,375,080         2,176,167           Megraw-Hill Global Education Holdings LLC         3,256,090         1,881,950           Linymedia Finance LLC         1,296,905         1,881,950           4.07% (1 Month USD LIBOR + 2.00%) due 06/01/23         1,700,000         1,686,893           GTT Communications, Inc.         4.88% (3 Month USD LIBOR + 2.75%) due 05/31/25         1,850,000         1,858,93           GTT Communications, Inc.         6.88% (3 Month USD LIBOR + 4.75%) due 06/07/25         GBP         1,000,000         1,313,272           4.75% (3 Month USD LIBOR + 4.75%) due 06/07/25         GBP         1,000,000         1,313,273           Houghton Millin Co.           5.09% (1 Month USD LIBOR + 4.75%) due 06/21/22         1,331,572         1,239,027           Linguage Print Solutions LLC         6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22	Give and Go Prepared Foods Corp.		
5.59% (Î Month USD LIBOR + 3.50%) due 11/11/24       401,901       402,657         Total Consumer, Non-cyclical       17,178,143         Communications - 3.3%       Separation of Communications of Library 12 (1975)         Market Track LLC       6.58% (Commercial Prime Lending Rate + 3.25%) due 06/05/24       2,481,250       2,488,248         Cengage Learning Acquisitions, Inc.       2,375,080       2,176,167         Megraw-Hill Global Education Holdings LLC       6.09% (1 Month USD LIBOR + 4.00%) due 05/04/22       1,926,905       1,881,950         Unitymedia Finance LLC       4.07% (1 Month USD LIBOR + 2.00%) due 06/01/23       1,700,000       1,686,893         GIT Communications, Inc.       4.88% (3 Month USD LIBOR + 2.75%) due 05/31/25       1,450,000       1,427,163         Zephyr Bidco Ltd.       4.75% (3 Month USD LIBOR + 4.75%) due 06/07/25       GBP       1,000,000       1,313,237         Houghton Mifflin Co.       5.09% (1 Month USD LIBOR + 3.00%) due 05/28/21       1,331,572       1,239,027         Imagine Prim Solutions LLC       6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22       1,086,250       999,350         Flight Bidco, Inc.		496,250	465,234
Total Consumer, Non-cyclical Communications - 3.3%   Total Consumer, Non-cyclical Communications - 3.3%   Total Consumer, Non-cyclical			
Communications - 3.3%   Market Track LLC		401,901	
Market Track LLC         6.58% (Commercial Prime Lending Rate + 3.25%) due 06/05/24       2,481,250       2,468,844         Cengage Learning Acquisitions, Inc.       2,375,080       2,176,167         Megraw-Hill Global Education Holdings LLC       3,26,905       1,881,950         6.09% (1 Month USD LIBOR + 4.00%) due 05/04/22       1,226,905       1,881,950         Unitymedia Finance LLC       1,700,000       1,686,893         GTT Communications, Inc.       1,450,000       1,427,163         2,89ky Bidco Ltd.       1,450,000       1,427,163         4.75% (3 Month USD LIBOR + 2.75%) due 05/31/25       6BP       1,000,000       1,313,237         Houghton Mifflin Co.       5.09% (1 Month USD LIBOR + 4.75%) due 05/28/21       1,331,572       1,239,027         Imagine Print Solutions LLC       1,086,250       999,350         6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22       1,086,250       999,350			17,178,143
6.58% (Commercial Prime Lending Rate + 3.25%) due 06/05/24 2,488.844 Cengage Learning Acquisitions, Inc.  6.34% (1 Month USD LIBOR + 4.25%) due 06/07/23 2,375,080 2,176,167 Megraw-Hill Global Education Holdings LLC 6.09% (1 Month USD LIBOR + 4.00%) due 05/04/22 1,881,950 Unitymedia Finance LLC 4.07% (1 Month USD LIBOR + 2.00%) due 06/01/23 1,700,000 1,686,893 GTT Communications, Inc. 4.88% (3 Month USD LIBOR + 2.75%) due 05/31/25 1,815,000 1,427,163 Zephyr Bidco Ltd. 4.75% (3 Month USD LIBOR + 4.75%) due 06/07/25 GBP 1,000,000 1,313,237 Houghton Mifflin Co. 5.09% (1 Month USD LIBOR + 3.00%) due 05/28/21 1,239,027 Imagine Print Solutions LLC 6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22 1,086,250 999,350 Flight Bidco, Inc.			
Cengage Learning Acquisitions, Inc.         6.3% (1 Month USD LIBOR + 4.25%) due 06/07/23       2,375,080       2,176,167         Megraw-Hill Global Education Holdings LLC       1,926,905       1,881,950         6.0% (1 Month USD LIBOR + 4.00%) due 05/04/22       1,926,905       1,881,950         Unitymedia Finance LLC       1,700,000       1,686,893         4.07% (1 Month USD LIBOR + 2.00%) due 06/01/23       1,700,000       1,686,893         GTT Communications, Inc.       1,450,000       1,427,163         Zephy Bidco Ltd.       6BP       1,000,000       1,313,237         Houghton Mifflin Co.       6BP       1,000,000       1,313,237         1magine Print Solutions LLC       1,331,572       1,239,027         Imagine Print Solutions LLC       1,086,250       999,350         6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22       1,086,250       999,350		2.401.250	2.469.044
6.34% (1 Month USD LIBOR +4.25%) due 06/07/23 2,375,080 2,176,167  Mcgraw-Hill Global Education Holdings LLC 6.09% (1 Month USD LIBOR +4.00%) due 05/04/22 1,881,950  Unitymedia Finance LLC 4.07% (1 Month USD LIBOR +2.00%) due 06/01/23 1,800,000 1,686,893  GTT Communications, Inc. 4.88% (3 Month USD LIBOR + 2.75%) due 05/31/25 1,450,000 1,427,163  Zephyr Bidco Ltd. 4.75% (3 Month USD LIBOR + 4.75%) due 06/07/25 GBP 1,000,000 1,313,237  Houghton Mifflin Co. 5.09% (1 Month USD LIBOR + 3.00%) due 05/28/21 1,331,572 1,239,027  Imagine Print Solutions LLC 6.85% (1 Month USD LIBOR +4.75%) due 06/21/22 1,086,250 999,350  Flight Bidco, Inc.		2,481,250	2,468,844
Megraw-Hill Global Education Holdings LLC         6.09% (1 Month USD LIBOR + 4.0%) due 05/04/22       1,926,905       1,881,950         Unitymedia Finance LLC       1,700,000       1,686,893         GTT Communications, Inc.       1,450,000       1,427,163         4.88% (3 Month USD LIBOR + 2.75%) due 05/31/25       1,450,000       1,427,163         Zephyr Bidco Ltd.       6BP       1,000,000       1,313,237         Houghton Mifflin Co.       5.09% (1 Month USD LIBOR + 3.00%) due 05/28/21       1,331,572       1,239,027         Imagine Print Solutions LLC       6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22       1,086,250       999,350         Flight Bidco, Inc.       999,350		2 275 080	2 176 167
6.09% (1 Month USD LIBOR + 4.00%) due 05/04/22       1,926,905       1,881,950         Unitymedia Finance LLC       1,700,000       1,686,893         4.07% (1 Month USD LIBOR + 2.00%) due 06/01/23       1,700,000       1,686,893         GTT Communications, Inc.       1,450,000       1,427,163         Zephyr Bidco Ltd.       3       1,450,000       1,313,237         Houghton Mifflin Co.       6BP       1,000,000       1,313,237         Houghton Mifflin Co.       1,331,572       1,239,027         Imagine Print Solutions LLC       6,85% (1 Month USD LIBOR + 4.75%) due 06/21/22       1,086,250       999,350         Flight Bidco, Inc.       999,350		2,373,080	2,170,107
Unitymedia Finance LLC         4.0% (1 Month USD LIBOR + 2.00%) due 06/01/23       1,700,000       1,686,893         GTT Communications, Inc.       1,450,000       1,427,163         2ephyr Bideo Ltd.       3       1,450,000       1,313,237         4.75% (3 Month USD LIBOR + 4.75%) due 06/07/25       GBP       1,000,000       1,313,237         Houghton Mifflin Co.       1,331,572       1,239,027         Imagine Print Solutions LLC       1,086,250       999,350         Flight Bideo, Inc.       1,086,250       999,350		1 926 905	1 881 950
4.0% (1 Month USD LIBOR + 2.00%) due 06/01/23 GTT Communications, Inc.  4.8% (3 Month USD LIBOR + 2.75%) due 05/31/25  Zephyr Bidco Ltd. 4.75% (3 Month USD LIBOR + 4.75%) due 06/07/25  Houghton Mitlin Co. 5.09% (1 Month USD LIBOR + 3.00%) due 05/28/21  Imagine Print Solutions LLC 6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22  Flight Bidco, Inc.		1,720,703	1,301,730
GTT Communications, Inc.  4.88% (3 Month USD LIBOR + 2.75%) due 05/31/25  Zephyr Bidoc Ltd.  4.75% (3 Month USD LIBOR + 4.75%) due 06/07/25  GBP 1,000,000 1,313,237  Houghton Mifflin Co.  5.09% (1 Month USD LIBOR + 3.00%) due 05/28/21  Imagine Print Solutions LLC  6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22  Flight Bidco, Inc.		1,700,000	1,686,893
Zephyr Bidco Ltd.       4.75% (3 Month USD LIBOR + 4.75%) due 06/07/25     GBP     1,000,000     1,313,237       Houghton Mifflin Co.     1,331,572     1,239,027       Imagine Print Solutions LLC     1,086,250     999,350       6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22     1,086,250     999,350       Flight Bidco, Inc.			
\$\frac{4.75\% (3 Month USD LIBOR + 4.75\%) due 06/07/25}{\text{Houghton Mifflin Co.}}\$\$1,313,237\$\$\$1.50\% (1 Month USD LIBOR + 3.00\%) due 05/28/21\$\$\$1,239,027\$\$\$1,239,027\$\$\$1,331,572\$\$\$1,239,027\$\$\$1,331,572\$\$\$1,239,027\$\$\$1,331,572\$\$\$1,239,027\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,239,027\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,239,027\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$1,331,572\$\$\$	4.88% (3 Month USD LIBOR + 2.75%) due 05/31/25	1,450,000	1,427,163
Houghton Mifflin Co. 5.0% (1 Month USD LIBOR + 3.00%) due 05/28/21 Imagine Print Solutions LLC 6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22 Flight Bidco, Inc.			
5.09% (1 Month USD LIBOR + 3.00%) due 05/28/21       1,331,572       1,239,027         Imagine Print Solutions LLC       8       1,086,250       999,350         6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22       1,086,250       999,350         Flight Bidco, Inc.       999,350		GBP 1,000,000	1,313,237
Imagine Print Solutions LLC       6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22       1,086,250       999,350         Flight Bidco, Inc.       99,350			
6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22 1,086,250 999,350 Flight Bidco, Inc.		1,331,572	1,239,027
Flight Bidco, Inc.		1.007.250	000.250
		1,080,230	999,330
	3.50% (3 Month USD LIBOR + 3.50%) due 06/07/25	1,000,000	996,250

	Face	
CENTOD EL O MENCO DATE INTERPROTOTO \$ 20.00 / / //	Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,8</sup> - 22.8% (continued) Communications - 3.3% (continued)		
Liberty Cablevision of Puerto Rico LLC		
5.85% (3 Month USD LIBOR + 3.50%) due 01/07/22	300,000	\$ 289,950
Total Communications Consumer, Cyclical - 2.7%		14,478,831
Amaya Holdings B.V		
3.50% (3 Month USD LIBOR + 3.50%)	1,300,000	1,296,750
BBB Industries, LLC 4.50% (3 Month USD LIBOR + 4.50%) due 06/26/25	1,200,000	1,191,000
6.59% (1 Month USD LIBOR + 4.50%) due 11/03/21	991,701	991,701
6.39% (1 Month USD LIBOR + 4.00%) due 11/04/19 <sup>†††</sup> ,1	600,000	577,408
BC Equity Ventures LLC 8.81% (3 Month USD LIBOR + 6.50%) due 08/31/22	1,421,628	1,434,068
LegalZoom.com, Inc.		
6.59% (1 Month USD LIBOR + 4.50%) due 11/21/24 Accuride Corp.	1,094,441	1,097,177
7.58% (3 Month USD LIBOR + 5.25%) due 11/17/23	986,008	995,868
Truck Hero, Inc.	050 000	040 414
5.84% (1 Month USD LIBOR + 3.75%) due 04/22/24 Talbots, Inc.	950,000	948,414
6.59% (1 Month USD LIBOR + 4.50%) due 03/19/20	899,256	884,085
Blue Nile, Inc. 8.59% (1 Month USD LIBOR + 6.50%) due 02/17/23	736,250	739,931
Belk, Inc.	130,230	757,751
7.09% (3 Month USD LIBOR + 4.75%) due 12/12/22	494,816	381,627
Acosta, Inc. 5.56% (1 Month USD LIBOR + 3.25%) due 09/26/19	377,778	283,806
5.48% (3 Month USD LIBOR + 3.25%) due 09/26/19	111,111	83,472
Mavis Tire Express Services Corp. 5.33% (1 Month USD LIBOR + 3.25%) due 03/20/25	348,004	344,524
SMG US Mideo 2, Inc.	740,004	344,324
9.09% (1 Month USD LIBOR + 7.00%) due 01/23/26	300,000	302,001
Sears Roebuck Acceptance Corp. 6.51% (Commercial Prime Lending Rate + 3.50%) due 01/18/19	193,900	192,769
Total Consumer, Cyclical	175,700	11,744,601
Utilities - 1.5%		
Bhi Investments LLC 6.98% (3 Month USD LIBOR + 4.50%) due 08/28/24	1,802,900	1,784,871
11.25% (3 Month USD LIBOR + 8.75%) due 02/28/25 <sup>†††</sup> ,1	1,500,000	1,485,000
Invenergy Thermal Operating I, LLC		
7.83% (3 Month USD LIBOR + 5.50%) due 10/19/22 Panda Power	956,233	946,670
8.83% (3 Month USD LIBOR + 6.50%) due 08/21/20	968,316	903,758
MRP Generation Holding	710.212	(72.12)
9.33% (3 Month USD LIBOR + 7.00%) due 10/18/22 Terraform AP Acquisition Holdings LLC	712,313	673,136
6.58% (3 Month USD LIBOR + 4.25%) due 06/27/22	399,169	399,668
Stonewall 7.83% (3 Month USD LIBOR + 5.50%) due 11/13/21	287,551	285,395
Total Utilities	207,331	6,478,498
Basic Materials - 1.0%		
A-Gas Ltd.	0.415.757	2.550.065
7.08% (3 Month USD LIBOR + 4.75%) due $08/11/24^{\uparrow\uparrow\uparrow,1}$ ICP Industrial, Inc.	2,615,757	2,570,065
6.09% (1 Month USD LIBOR + 4.00%) due 11/03/23	1,140,914	1,135,210
Big River Steel LLC	893,250	002.862
7.33% (3 Month USD LIBOR + 5.00%) due 08/23/23 Total Basic Materials	893,230	903,862 4,609,137
Energy - 0.5%		
Permian Production Partners	1,250,000	1,231,250
8.09% (1 Month USD LIBOR + 6.00%) due 05/20/24 PSS Companies	1,250,000	1,231,250
6.83% (3 Month USD LIBOR + 4.50%) due 01/28/20	524,371	516,506
Riverstone Utopia Member LLC 6.34% (1 Month USD LIBOR + 4.25%) due 10/17/24	400,000	399,752
Summit Midstream Partners, LP		377,132
8.09% (1 Month USD LIBOR + 6.00%) due 05/13/22	293,125	296,241
Total Energy Financial - 0.5%		2,443,749
iStar, Inc.		
2.75% (3 Month USD LIBOR + 2.75%) due 06/19/23	1,000,000	996,250

Net Unrealized

Appreciation

Value at June 30, 2018

Settlement Value

07/16/18 \$

					Fac Amoun		Value
SENIOR FLOATING RATE INTERESTS††,8 - 22.8% (continued	)						
Financial - 0.5% (continued)	,						
York Risk Services							
5.84% (1 Month USD LIBOR + 3.75%) due 10/01/21					721,87	5 \$	698,926
American Stock Transfer & Trust					540.20		# 40 0 FO
8.50% (3 Month USD LIBOR + 4.50%) due 06/26/20					548,29		548,979
Total Financial							2,244,155
Total Senior Floating Rate Interests (Cost \$101,939,448)							100,728,932
(Cost \$101,737,448)							100,728,932
ASSET-BACKED SECURITIES <sup>††,8</sup> - 0.8%							
Collateralized Loan Obligations - 0.8%							
WhiteHorse X Ltd.							
2015-10A, 7.65% (3 Month USD LIBOR + 5.30%) due 04/17/27 <sup>6</sup>					750,00	00	725,002
WhiteHorse VII Ltd.							
2013-1A, 7.13% (3 Month USD LIBOR + 4.80%) due 11/24/25 <sup>6</sup>					600,00	00	592,920
Eaton Vance CLO Ltd.							
2014-1A, 7.38% (3 Month USD LIBOR + 5.03%) due 07/15/26 <sup>6</sup>					600,00	00	588,385
Regatta IV Funding Ltd.							
2014-1A, 7.31% (3 Month USD LIBOR + 4.95%) due 07/25/26 <sup>6</sup>					500,00	00	501,616
Jamestown CLO III Ltd.							
2013-3A, 6.95% (3 Month USD LIBOR + 4.60%) due 01/15/26 <sup>6</sup>					500,00	00	500,322
NewMark Capital Funding CLO Ltd.							
2014-2A, 7.11% (3 Month USD LIBOR + 4.80%) due 06/30/26 <sup>6</sup>					500,00	00	498,310
Shackleton CLO							
2014-6A, 8.10% (3 Month USD LIBOR + 5.75%) due 07/17/26 <sup>6</sup>					250,00		233,610
Total Collateralized Loan Obligations							3,640,165
Total Asset-Backed Securities (Cost \$3,053,989)							3,640,165
SENIOR FIXED RATE INTERESTS†† - 0.2%							
Energy - 0.2%							
YAK MAT (YAK ACCESS LLC)							
10.00% due 06/13/26					750,00	00	697,500
Total Senior Fixed Rate Interests							
(Cost \$697,500)							697,500
Total Investments - 113.7%							
(Cost \$518,040,329)						\$	502,454,176
Other Assets & Liabilities, net - (13.7)%							(60,368,905)
Total Net Assets - 100.0%						\$	442,085,271
FORWARD FOREIGN CURRENCY EXCHANGE CONTRACT	$\mathbf{S}^{\dagger\dagger}$				*7		No. of the last
Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Va June 30	lue at , 2018	Net Unrealized Appreciation
JPMorgan Chase & Co.	7,201,000	GBP	07/16/18			10,082 \$	162,676
Goldman Sachs	8,831,000	EUR	07/16/18	10,424,465	- )-	22,869	101,596
JPMorgan Chase & Co.	3,177,000	CAD	07/16/18	2,452,331	2,41	17,550	34,781
						\$	299,053

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

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  Non-income producing security.

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  Value determined based on Level 1 inputs, unless otherwise noted.

  Value determined based on Level 2 inputs, unless otherwise noted.

  Value determined based on Level 3 inputs.

  Security was fair valued by the Valuation Committee at June 30, 2018. The total market value of fair valued securities amounts to \$14,132,796, (cost \$16,187,126) or 3.2% of total net assets.

  Affiliated issuer.

  Perpetual maturity.

Contracts to Buy

Counterparty

JPMorgan Chase & Co.

- Perpetual maturity.

Currency

- Perpetual maturity.
  Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
  Rate indicated is the 7 day yield as of June 30, 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 \$259,659,346 (cost \$267,962,895), or 58.7% of total net assets.
  All or a portion of this security is pladged as reverse repurchase agreements at June 30, 2018.
  Variable rate security. Rate indicated is the rate effective at June 30, 2018. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. The settlement status of a position may also impact the effective rate indicated. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
  Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$1,459,979 (cost \$1,619,883), or 0.3% of total net assets.
  Security is in default of interest and/or principal obligations.
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CAD EUR GBP LIBOR

Canadian Dollar Euro British Pound London Interbank Offered Rate Public Limited Company plc