	Shares	VALUE
COMMON STOCKS [†] - 3.6%		
CONSUMER, NON-CYCLICAL - 1.0%		
Express Scripts Holding Co.*,1	39,702 \$	2,616,759
Western Union Co. ¹	127,815	2,601,034
Tyson Foods, Inc. — Class A ¹	40,636	2,507,648
General Mills, Inc. ¹	34,884	2,058,505
Quest Diagnostics, Inc. ¹	20,387	2,001,799
Cardinal Health, Inc. 1	22,625	1,845,068
Gilead Sciences, Inc. ¹	26,107	1,773,187
Pfizer, Inc.	51,150	1,749,842
Dean Foods Co.	84,765	1,666,480
Kimberly-Clark Corp. ¹	12,630	1,662,487
Johnson & Johnson ¹	13,299	1,656,390
Laboratory Corp. of America Holdings*.1	10,997	1,577,740
Deluxe Corp. ¹	20,915	1,509,436
Kroger Co. ¹	50,505	1,489,392
Whole Foods Market, Inc.	49,426	1,468,941
WellCare Health Plans, Inc.*.1	9,910	1,389,480
Sanderson Farms, Inc. ¹	12,543	1,302,465
UnitedHealth Group, Inc.1	7,919	1,298,795
McKesson Corp. ¹	8,564	1,269,699
Ingredion, Inc. ¹	9,687	1,166,605
HCA Holdings, Inc.*,1	12,977	1,154,823
SpartanNash Co. ¹	32.139	1,124,544
AbbVie, Inc. ¹	15,448	1,006,592
JM Smucker Co. ¹	7,512	984,673
Molina Healthcare, Inc.*,1	21,479	979,442
Darling Ingredients, Inc.*,1	65,025	944,163
Dr Pepper Snapple Group, Inc. ¹	9,292	909,873
Total System Services, Inc.	15,386	822,536
United Therapeutics Corp.*,1	5,826	788,724
Varian Medical Systems, Inc.*	6,988	636,816
Hill-Rom Holdings, Inc. ¹	8,888	627,493
Magellan Health, Inc.*,1	8,971	619,448
Chemed Corp. ¹	3,302	603,242
HealthSouth Corp. ¹	13,916	595,744
Hologic, Inc.*,1	13,716	583,616
Biogen, Inc.*,1	2,093	572,268
	7,610	542,289
Centene Corp.*		505,552
Boston Beer Company, Inc. — Class A*	3,495 21,438	
H&R Block, Inc.	21,438 8,650	498,434 495,126
Campbell Soup Co.	13,186	19,252
Targus Group International Equity, Inc*.†††,2	15,160	
Total Consumer, Non-cyclical		49,626,402
INDUSTRIAL - 0.5%	27,200	2 222 217
Emerson Electric Co.	37,309	2,233,317
Boeing Co.	11,239	1,987,730
TE Connectivity Ltd.	22,913	1,708,164
Timken Co. ¹	29,489	1,332,903
Huntington Ingalls Industries, Inc. ¹	6,513	1,304,163
Cummins, Inc. ¹	8,160	1,233,792
Keysight Technologies, Inc.*,1	32,369	1,169,816
Arrow Electronics, Inc.*,1	14,825	1,088,303
Jacobs Engineering Group, Inc.	19,069	1,054,134
Fluor Corp. ¹	17,619	927,112
Saia, Inc.*,1	20,726	918,161
EMCOR Group, Inc.1	14,453	909,816
ITT, Inc. ¹	21,533	883,283
Sanmina Corp.*,1	19,950	809,971
Barnes Group, Inc. ¹	15,248	782,832
Crane Co. ¹	10,373	776,212

Everts RG Group Ld.¹ 9,401 21,98,088 Travelen Co. In.² 1,65,56 1,96,50 Allac, In.² 26,899 1,948,025 Allac, In.² 15,397 1,234,702 Allatic Corp.¹ 15,397 1,234,702 Leguly Residentia 19,10 1,104,802 Interestive Borker Group, Inc Closs A¹ 31,38 1,103,802 Interestive Borker Group, Inc Closs A¹ 31,38 1,103,802 Interestive Borker Group, Inc Closs A¹ 22,805 964,795 Poulential Financial, Inc.¹ 22,805 964,795 Spen Insurance Group, Inc.¹ 12,811 81,027 Practical Financial Group, Inc.¹ 12,811 81,027 Honover Insurance Group, Inc.¹ 5,961 88,344 Boat Fore Francial Group, Inc.¹ 3,664 88,344 Boat Gover Vok Melon Corp. 15,24 5,545 Cliggroup, Inc.¹ 9,125 5,85,385 Cliggroup, Inc.¹ 9,125 5,85,385 Cliggroup, Inc.¹ 1,53 2,92,212 Under Front Bankers, Inc.¹		Shares	VALUE
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Nancial 1966		18,688	
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Ameriprise Financial, Inc.¹ 3.872 502,121 Umpqua Holdings Corp.¹ 27,539 488,542 Harfford Financial 8,360 401,805 Iotal Financial 8,360 401,805 Iotal Financial 8,360 401,805 ICECHNOLOGY - 0.4% 8 7 International Business Machines Corp.¹ 14,571 2,537,395 CA, Inc.¹ 14,571 2,537,395 Oracle Corp.¹ 49,147 2,192,448 Apple, Inc.¹ 49,147 2,192,448 Convergys Corp.¹ 76,181 1,611,228 Xerox Corp. 15,191 1,115,027 Teradata Corp.*¹ 34,708 1,080,113 VERO Corp.*¹ 34,708 1,080,113 Cerne Corp.*¹ 17,156 1,096,31 Cerne Corp.*¹ 21,317 89,217 ST Systems, Inc.¹ 8,271 7,63,127 Cern Corp. 8,027 763,127 Seagat Technology plc 8,027 763,127 Styworks Solutions, Inc. 5,93 587,194 <td>Unum Group</td> <td>10,831</td> <td>507,866</td>	Unum Group	10,831	507,866
Impage Holdings Corp.! 27,539 488,542 Hartford Financial Services Group, Inc.! 8,60 401,656 Iter Hond Financial 22,869,363 ECHNOLOGY - 0.4% 14,571 2,537,395 CA, Inc.! 78,994 2,505,689 Oracle Corp.! 49,147 2,192,448 Apple, Inc.! 11,517 1,654,332 Convergys Corp.! 76,181 1,611,228 HP, Inc.! 82,219 1,470,076 Xerox Corp. 151,911 1,115,027 Teradata Corp.*! 34,708 1,080,113 NCR Corp.*! 34,708 1,080,113 NCR Corp.*! 22,393 1,022,912 Cerre Corp.* 7,551 294,998 NET Systems, Inc.! 3,217 892,117 SUST Systems, Inc.* 8,027 76,312 CACI International, Inc.—Class A*.1 6,018 70,591 Seagat Technology plc 14,665 673,563 Skyworks Solutions, Inc.* 17,800 523,320 Veri Direct Systems, Inc.*.1 19,618	Ameriprise Financial, Inc. ¹	3,872	502,121
Hartford Financial Services Group, Inc.¹ 8,360 401,865 Iotal Financial 2,869,363 CECHNOLOGY - 0.4% International Business Machines Corp.¹ 14,571 2,537,395 CA, Inc.¹ 78,994 2,505,689 Oracle Corp.¹ 49,147 2,192,488 Apple, Inc.¹ 11,517 1,645,432 Convergys Corp.¹ 76,181 1,611,202 Rend Corp.*¹ 82,219 1,470,076 Xerox Corp. 15,191 1,151,027 Tendata Corp.*¹ 34,708 1,080,113 NCR Corp.*¹ 34,708 1,080,113 NCR Corp.*¹ 22,393 1,022,912 Cemer Corp.* 37,515 924,998 NetAp, Inc.¹ 80,07 763,127 CACI International, Inc. — Class A*.¹ 6,018 705,911 Seagate Technology plc 36,03 36,93 387,943 Skyworks Solutions, Inc. 5,993 587,953 387,943 Veri Fine Systems, Inc.*¹ 17,806 523,320 Veri Fine Systems, In		27,539	488,542
Technology - 0.4%			
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Skyworks Solutions, Inc. 5,993 587,194 Sykes Enterprises, Inc.*.1 17,800 523,320 VeriFone Systems, Inc.*.1 19,618 367,445 Icad, Inc.*.1 57,263 275,435	CACI International, Inc. — Class A*.1	6,018	705,911
Sykes Enterprises, Inc.*.1 17,800 523,320 VeriFone Systems, Inc.*.1 19,618 367,445 Icad, Inc.*.1 57,263 275,435	Seagate Technology plc	14,665	673,563
Sykes Enterprises, Inc.*.1 17,800 523,320 VeriFone Systems, Inc.*.1 19,618 367,445 Icad, Inc.*.1 57,263 275,435	Skyworks Solutions, Inc.	5,993	587,194
VeriFone Systems, Inc.*.1 19,618 367,445 Icad, Inc.*.1 57,263 275,435			,
Icad, Inc. *. ¹ 57,263 275,435			367,445

	Shares	VALUE
Qlik Technologies, Inc. B*,†††,2	43,738	\$ 1,786
Qlik Technologies, Inc. **,†††,2	11,400	1,760
Total Technology	11,700	22,090,758
CONSUMER, CYCLICAL - 0.4%		
CVS Health Corp. ¹	41.128	3,228,548
Delta Air Lines, Inc. ¹	39,043	1,794,416
Wal-Mart Stores, Inc. ¹	24,256	1,748,372
UniFirst Corp. ¹	12,355	1,747,615
Walgreens Boots Alliance, Inc. ¹	20,632	1,713,488
Brinker International, Inc.	33,809	1,486,244
Hawaiian Holdings, Inc.*,1	20,434	949,159
Herman Miller, Inc. ¹	29,526	931,545
Tailored Brands, Inc.	60,220	899,686
Dick's Sporting Goods, Inc.	18,092	880,357
Darden Restaurants, Inc.	9,081	759,807
Ralph Lauren Corp. — Class A	9,017	735,968
DineEquity, Inc.	12,500	680,250
Children's Place, Inc. ¹	5,553	666,638
Cooper-Standard Holdings, Inc. *.1	5,596	620,764
Allegiant Travel Co. — Class A	3,699	592,765
Total Consumer, Cyclical		19,435,622
UTILITIES - 0.4%		
CenterPoint Energy, Inc. ¹	92,379	2,546,889
Exelon Corp. 1	65,066	2,341,075
Edison International ¹	21,658	1,724,193
Consolidated Edison, Inc. ¹	20,598	1,599,641
WEC Energy Group, Inc. ¹	23,861	1,446,692
Xcel Energy, Inc.	29,192	1,297,584
Eversource Energy	20,677	1,215,394
Public Service Enterprise Group, Inc. ¹	25,521	1,131,856
Southwest Gas Holdings, Inc. ¹	13,605	1,127,991
American Electric Power Company, Inc. ¹	15,736	1,056,358
AES Corp. ¹	76,529	855,594
National Fuel Gas Co.	13,478	803,558
Pinnacle West Capital Corp. ¹	8,923	744,000
PG&E Corp.	7,774	515,883
Total Utilities		18,406,708
ENERGY - 0.2%		
SandRidge Energy, Inc.*	507,188	9,377,907
Approach Resources, Inc.*	696,348	1,747,833
Titan Energy LLC*,2	35,116	639,111
Total Energy		11,764,851
COMMUNICATIONS - 0.2%		
Verizon Communications. Inc. ¹	48.217	2,350,579
Cisco Systems, Inc. ¹	67,291	2,330,379
Cogent Communications Holdings, Inc. ¹	34,090	1,467,575
InterDigital, Inc. ¹	15,879	1,370,358
News Corp. — Class A	41.370	537.810
Cengage Learning Acquisitions, Inc.*,††	21,660	265,335
Total Communications	21,000	8,266,093
BASIC MATERIALS - 0.0%**		
Domtar Corp.	18,073	660,026
AK Steel Holding Corp.*	63,417	455,968

	SH	IARES VALUE
Mirabela Nickel Ltd.*;†††,2	7,057	7,522 \$ 539
Total Basic Materials		1,116,533
Total Common Stocks		
(Cost \$169,162,282)		178,419,370
PREFERRED STOCKS ^{††} - 0.4%		
INDUSTRIAL - 0.3%	F.71	2 000
Seaspan Corp. 6.38% due 04/30/19 ²	5/2	2,000 14,357,200
FINANCIAL - 0.1%		
Cent CLO 16, LP due 08/1/24*.4		7,000 3,875,768
BreitBurn Energy Partners 8.00% due 12/31/49*.†††,2	389	9,684 60,731
Total Financial		3,936,499
Total Preferred Stocks (Cost \$20,786,219)		18,293,699
WARRANTS ^{††} - 0.0%**		
Comstock Resources, Inc. \$0.01, 09/06/18	11	5,538 143,260
Total Warrants	1,	3,338 143,200
(Cost \$70,124)		143,260
NEWWYAY TYPINGA O MA		
MUTUAL FUNDS† - 9.4%	F 50'	1 010 166 244 516
Guggenheim Alpha Opportunity Fund — Institutional Class ⁵ Guggenheim Limited Duration Fund — Institutional Class ⁵		1,810 166,244,516 9,834 161,235,498
Guggenheim Strategy Fund I ⁵		4,090 85,272,458
Guggenheim Strategy Fund I ⁵		9,793 31,494,837
Guggenheim Risk Managed Real Estate Fund —Institutional Class ⁵		4,825 14,221,264
Guggenheim Floating Rate Strategies Fund — Institutional Class ⁵	486	6,739 12,694,154
Total Mutual Funds		
(Cost \$461,627,818)		471,162,727
SHORT-TERM INVESTMENTS† - 3.7%		
Federated U.S. Treasury Cash Reserve Fund — Institutional Class 0.48% ⁶	180,753	3,999 180,753,999
Western Asset Institutional U.S.Treasury Reserves —Institutional Class 0.55% ⁶	4,360	0,869 4,360,869
Total Short-Term Investments		
(Cost \$185,114,868)		185,114,868
		FACE
	AMOU	JNT ¹⁵
ASSET-BACKED SECURITIES ^{††} - 34.3%		
COLLATERALIZED LOAN OBLIGATIONS - 28.3%		
Fortress Credit Opportunities III CLO, LP		
2017-3A, 2.96%, due 04/28/26 ⁸	\$ 64,300	
2014-3A, 4.26% due 04/28/26 ^{7,8} Octagon Loan Funding Ltd.	5,500	0,000 5,499,944
2014-1X, due 11/18/26 ⁴	52,700	0,000 47,757,413
Fortress Credit BSL II Ltd.	52,700	7,737,413
2017-2A,2.49%, due 10/19/25 ⁸	32,400	0,000 32,349,777

	FACE	***
	AMOUNT ¹⁵	VALUE
Golub Capital Partners CLO Ltd.		
2016-33A, 3.37% due 11/21/28 ^{7,8}	\$ 17,500,000 \$	17,442,017
2015-25A, 3.68% due 08/05/27 ^{7,8}	6,000,000	5,959,367
2014-21A, 4.34% due 10/25/26 ^{7,8}	4.300,000	4,212,399
2014-18A, 4.54% due 04/25/26 ^{7,8}	2.200,000	2,196,049
2014-18A, 5.04% due 04/25/26 ^{7,8}	1.200,000	1,176,239
CIFC Funding Ltd.	,,	, ,
2014-2A, 5.65% due 05/24/26 ^{7,8}	10,000,000	9,538,049
2015-2A, 4.75% due 12/05/24 ^{7,8}	6,250,000	6,251,947
2013-2A, 4.62% due 04/21/25 ^{7,8}	4,250,000	4,259,604
2014-3A, 5.79% due 07/22/26 ^{7,8}	4,000,000	3,851,170
2014-5A, 7.57% due 01/17/27 ^{7,8}	2,500,000	2,343,668
2014-1A. 6.27% due 04/18/25 ^{7,8}	2,500,000	2,206,769
2014-1A, 3.82% due 04/18/25 ^{7,8}	1,750,000	1,749,965
Recette CLO LLC	1,750,000	1,747,703
2015-1X F, 3.79% due 01/28/26 ^{7,8}	29,000,000	28,847,332
Treman Park CLO Ltd.	29,000,000	20,047,332
2015-1A, due 04/20/27 ^{4,8}	32,400,000	26,511,827
Tuolumne Grove CLO Ltd.	32,400,000	20,311,627
2017-1A, 2.33%, due 04/25/26 ⁸	21,600,000	21,562,427
2017-1A, 2.35%, due 04/25/26° 2014-1A, 5.79% due 04/25/26 ^{7,8}	4,750,000	4,285,261
2014-1A, 5.79% due 04/25/20*** A Voce CLO Ltd.	4,750,000	4,285,201
	24 275 000	24.246.270
2017-1A, 2.31%, due 07/15/268	24,375,000	24,346,279
Galaxy XVIII CLO Ltd.	10,000,000	10,000,140
2017-18A, 2.32% due 10/15/26 ^{7,8}	19,000,000	18,999,148
2014-18A, 6.52% due 10/15/26 ^{7,8}	3,050,000	2,625,215
2014-18A, 4.02% due 10/15/26 ^{7,8}	2,500,000	2,500,000
ABPCI Direct Lending Fund CLO I LLC	24,000,000	22.052.555
2016-1A, 3.65% due 12/22/28 ^{7,8}	24,000,000	23,873,655
2016-1A AT, 8.48% due 10/20/27 ^{7,8}	500,000	486,916
RFTI Issuer Ltd.		** ** ***
2015-FL1, 4.79% due 08/15/30 ^{7,16}	22,841,000	22,876,104
Voya CLO Ltd.		
2013-1X, due 04/15/24 ⁴	20,000,000	12,431,301
2015-3A, 4.97% due 10/15/22 ^{7,8}	4,000,000	3,999,830
2014-3A, 6.44% due 07/25/26 ^{7,8}	2,850,000	2,481,415
2014-2A, 3.97% due 07/17/26 ^{7,8}	2,000,000	1,999,928
2015-3A, 7.53% due 10/20/27 ^{7,8}	2,000,000	1,830,586
KVK CLO Ltd.		
2014-2A, 4.02% due 07/15/26 ^{7,8}	8,250,000	8,249,561
2014-2A, 5.77% due 07/15/26 ^{7,8}	7,200,000	6,195,348
2013-1A, due 04/14/25 ^{4,8}	11,900,000	5,390,203
2014-3A, due 10/15/26 ^{4,8}	2,500,000	869,553
Shackleton CLO Ltd.		
2014-5A, 3.73% due 05/07/26 ^{7,8}	10,750,000	10,672,504
2013-4A, 3.88% due 01/13/25 ^{7,8}	7,250,000	7,255,187
2014-6A, 4.62% due 07/17/26 ^{7,8}	2,068,000	2,037,116
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 4.93%, due 10/15/26 ⁸	13,100,000	13,114,355

	FACE	
	AMOUNT ¹⁵	VALUE
2014-5A, 5.51% due 10/15/26 ^{7,8}	\$ 3,500,000	\$ 3,493,007
2014-5A, 4.56% due 10/15/26 ^{7,8}	3,000,000	2,998,992
Regatta V Funding Ltd.		
2017-1A, 2.27% due 10/25/26 ^{7.8}	19,400,000	19,398,722
Northwoods Capital X Ltd.		
2017-10A, 2.49%, due 11/04/258	19,200,000	19,209,041
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.48% due 01/15/28 ^{7,8}	18,000,000	17,941,710
TICP CLO II Ltd.		
2017-2A, 2.31%, due 07/20/268	15,950,000	15,960,515
2014-2A, 4.03% due 07/20/26 ^{7,8}	1,300,000	1,300,000
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁴	19,800,000	16,967,811
TICP CLO Ltd.		
2014-3A, 2.33%, due 01/20/27	16,850,000	16,867,401
Babson CLO Ltd.		
2012-2A, due 05/15/23 ^{4,8}	11,850,000	7,048,397
2014-IA, due 07/20/25 ^{4,8}	6,400,000	3,965,304
2013-IIA, 4.27% due 01/18/25 ^{7,8}	3,500,000	3,482,497
2014-3A, 6.12% due 01/15/26 ^{7,8}	2,500,000	2,369,413
Betony CLO Ltd.		
2015-1A, 6.37% due 04/15/27 ^{7,8}	11,000,000	10,451,503
2016-1A, 3.87% due 04/15/27 ^{7,8}	5,450,000	5,457,175
Fortress Credit Opportunities VII CLO Ltd.		· · ·
2016-7A, 3.88% due 12/15/28 ^{7.8}	16,000,000	15,903,250
Resource Capital Corp.		· · ·
2015-CRE4, 3.94% due 08/15/32 ^{7,8}	7,750,000	7,517,500
2015-CRE3, 4.94% due 03/15/32 ^{7,8}	7,000,000	6,926,472
Venture XIX CLO Ltd.		
2016-19A, 3,87% due 01/15/27 ^{7,8}	14,350,000	14,315,969
KVK CLO 2014-1 Ltd.	- ,, ,, ,	- 1,0 - 2 , 7 - 2
2017-1A, 3.44% due 05/15/26 ^{7,8}	13,250,000	13,190,857
Seneca Park CLO Limited	,,	
2017-1A, 2.20%, due 07/17/26 ^{7,8}	13,132,000	13,140,702
Venture XVI CLO Ltd.	,,	,,
2017-16A, 2.27%, due 04/15/26 ^{7,8}	10,300,000	10,299,540
2014-16A, 3.77% due 04/15/26 ^{7.8}	2,250,000	2,250,000
OHA Credit Partners IX Ltd.	_,,,,,,,	_,,,,,,,
2013-9A, due 10/20/25 ^{4,8}	14,000,000	12,491,522
Fortress Credit Opportunities VI CLO Ltd.	11,000,000	12,191,022
2015-6A, 6.36% due 10/10/26 ^{7,8}	5,400,000	5,386,680
2015-6A, 3.81% due 10/10/26 ^{7,8}	4,000,000	3,983,425
2015-6A, 4.76% due 10/10/26 ^{7,8}	3,000,000	2,972,983
Flagship VII Ltd.	5,000,000	2,712,703
2017-7A, 2.28%, due 01/20/268	12,100,000	12.085.123
Northwoods Capital XII Ltd.	12,100,000	12,003,123
2017-12A, 3.50% due 09/15/25 ^{7,8}	12,000,000	12,032,430
Octagon Investment Partners XIX Ltd.	12,000,000	12,032,430
2017-1A, 2.07% due 04/15/26 ^{7,8}	11,800,000	11,779,459
XVK CLO 2013-2 Ltd.	11,000,000	11,779,439
2017-2A, 3.60% due 01/15/26 ^{7,8}	11,500,000	11,462,009
2017-2A, 3.0070 duc 01/13/20 **	11,500,000	11,402,009

	FACE AMOUNT ¹⁵	VALUE
	AMOUNT	VALUE
TCP Waterman CLO LLC		
2016-1A, 4.13% due 12/15/28 ^{7,8}	\$ 11,000,000 \$	11,053,336
NewStar Clarendon Fund CLO LLC		
2015-1A, 3.74% due 01/25/27 ^{7,8}	7,000,000	6,984,706
2015-1A, 4.39% due 01/25/27 ^{7,8}	4,000,000	3,979,903
Northwoods Capital XIV Ltd.		
2017-14A, 3.44% due 11/12/25 ^{7,8}	10,750,000	10,760,517
ACIS CLO Ltd.		
2014-4A, 3.58% due 05/01/26 ^{7.8}	3,600,000	3,479,189
2015-6A, 4.40% due 05/01/27 ^{7,8}	3,250,000	3,249,938
2013-1A, 5.52% due 04/18/24 ^{7,8}	2,100,000	2,099,933
2013-2A, 4.87% due 10/14/22 ^{7.8}	1,800,000	1,793,357
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 10/04/24 ^{4,8}	6,400,000	5,186,888
2014-2A, 4.93% due 07/20/23 ^{7,8}	3,000,000	2,999,853
2013-3X SUB, due 07/15/25 ⁴	4,000,000	2,276,315
Telos CLO Ltd.	,,,,,,,,,	_,_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2014-6A, 4.02% due 01/17/27 ^{7,8}	5,000,000	5,001,860
2013-3A, 4.02% due 01/17/24 ^{7,8}	2,750,000	2,751,023
2013-3A, 5.27% due 01/17/24 ^{7,8}	2,550,000	2,551,645
Great Lakes CLO Ltd.	2,000,000	2,001,010
2015-1A, 4.77% due 07/15/26 ^{7,8}	4,250,000	4,134,542
2013-1A, 4.77% due 07/13/20 2014-1A, 4.72% due 04/15/25 ^{7,8}	3,000,000	2,966,067
2014-1A, 4.12% due 04/15/25 ^{7,8}	1,500,000	1,453,081
2012-1A, due 01/15/23 ⁴ ,16	3,250,000	1,377,576
OCP CLO Ltd.	3,230,000	1,577,570
2014-7A, 4.03% due 10/20/26 ^{7,8}	5,000,000	4,999,685
2015-9A, 6.47% due 07/15/27 ^{7,8}	3,000,000	2,923,069
2014-6A, 4.12% due 07/17/26 ^{7,8}	2,000,000	1,999,916
Flagship CLO VIII Ltd.	2,000,000	1,777,710
2017-8A, 3.54% due 01/16/26 ^{7,8}	9,825,000	9,792,356
Dryden 41 Senior Loan Fund	9,823,000	9,192,330
2015-41A, due 01/15/28 ^{4,8}	10,500,000	8,377,101
2015-41A, 7.92% due 01/15/28 ^{7,8}	1,500,000	1,387,851
Longfellow Place CLO Ltd.	1,500,000	1,367,631
2013-1A, 6.77% due 01/15/24 ^{7,8}	9,250,000	9,174,794
Benefit Street Partners CLO V Ltd.	9,230,000	9,174,794
2017-VA, 3.38% due 10/20/26 ^{7,8}	9,000,000	9,064,517
	9,000,000	9,004,517
Dryden 37 Senior Loan Fund	0.500.000	0.021.025
2015-37A, due 04/15/27 ^{4,8}	9,500,000	8,921,835
Steele Creek CLO 2014-1 Ltd.	0.550.000	0.505.550
2017-1A, 3.59% due 08/21/26 ^{7,8}	8,550,000	8,527,562
Venture XIII CLO Ltd.		
2013-13A, due 06/10/25 ^{4,8}	11,040,000	5,602,260
2013-13A, 6.41% due 06/10/25 ^{7,8}	2,900,000	2,857,609
Steele Creek CLO Ltd.		
2015-1A, 7.55% due 02/21/27 ^{7,8}	7,550,000	6,818,699
2015-1A, 5.05% due 02/21/27 ^{7,8}	1,350,000	1,349,780
Figueroa CLO Ltd.		
2013-2A, 4.90% due 12/18/25 ^{7,8}	5,000,000	5,000,150

		FACE		
		AMOUNT ¹⁵		VALUE
2013-1A. 5.85% due 03/21/24 ^{7,8}	\$	1,750,000	\$	1.684.871
2014-1A, 6.72% due 01/15/27 ^{7,8}	Ψ	1,500,000	Ψ	1,410,502
TICP CLO III Ltd.		1,500,000		1,410,302
2014-3A, 4.78% due 01/20/27 ^{7,8}		8,000,000		7,999,618
Galaxy XIX CLO Ltd.		8,000,000		7,555,016
2015-19A, due 01/24/27 ^{4,8}		5,500,000		4,960,996
2015-19A, 4.44% due 01/24/27 ^{7,8}		3,000,000		3,000,093
Atlas Senior Loan Fund IV Ltd.		3,000,000		3,000,093
2014-2A, 4.49% due 02/17/26 ^{7,8}		3,990,000		3,969,649
		- , ,		, ,
2014-2A, 3.74% due 02/17/26 ^{7,8}		3,900,000		3,888,172
Newstar Commercial Loan Funding 2017-1 LLC				
2017-1A, 4.54% due 03/20/27 ^{7,8}		7,500,000		7,499,928
Nelder Grove CLO Ltd.				
2017-1A, 3.60% due 08/28/26 ^{7,8}		7,450,000		7,448,795
Cent CLO				
2014-16A, 4.23% due 08/01/24 ^{7,8}		7,250,000		7,250,295
Fortress Credit Investments IV Ltd.				
2015-4A, 4.52% due 07/17/23 ^{7,8}		7,300,000		7,098,374
Catamaran CLO Ltd.				
2012-1A, 4.00% due 12/20/23 ^{7,8}		7,000,000		7,000,703
2015-1A, 4.14% due 04/22/27 ^{7,8}		4,000,000		4,030,448
2012-1A, 7.40% due 12/20/23 ^{7,8}		3,250,000		2,942,178
Benefit Street Partners CLO Ltd.				
2015-IA, 4.12% due 10/15/25 ^{7.8}		6,500,000		6,506,546
Dryden XXXI Senior Loan Fund				
2017-31A, 2.24%, due 04/18/268		6,500,000		6,488,688
Blue Hill CLO Ltd.				
2017-1A, 3.42% due 01/15/26 ^{7,8}		6,500,000		6,486,664
Venture XI CLO Ltd.				
2015-11A, 3,99% due 11/14/22 ^{7,8}		4.000.000		3,976,962
2015-11A, 4.99% due 11/14/22 ^{7,8}		2,500,000		2,500,140
Cerberus Onshore II CLO-2 LLC		2,500,000		2,500,110
2014-1A, 5.03% due 10/15/23 ^{7,8}		3,500,000		3,467,342
2014-1A, 4.23% due 10/15/23 ^{7,8}		3,000,000		2,993,866
Madison Park Funding XIII Ltd.		3,000,000		2,773,000
2014-13A, 6.87% due 01/19/25 ^{7,8}		6,750,000		6,441,567
OZLM VI Ltd.		0,750,000		0,441,507
2017-6A, 3.60% due 04/17/26 ^{7,8}		6,325,000		6,324,781
Shackleton II CLO Ltd.		0,323,000		0,324,701
2016-2A, 4.93% due 10/20/23 ^{7,8}		6,250,000		6,255,022
		6,230,000		0,233,022
Newstar Commercial Loan Funding LLC		£ 000 000		4.000.672
2015-1A, 4.88% due 01/20/27 ^{7,8}		5,000,000		4,999,652
2014-1A, 5.78% due 04/20/25 ^{7,8}		1,250,000		1,223,970
Atlas Senior Loan Fund II Ltd.		0.600.000		6 117 5 17
2012-2A, due 01/30/24 ^{4,8}		9,600,000		6,117,547
WhiteHorse VII Ltd.				,
2013-1A, 5.85% due 11/24/25 ^{7,8}		6,500,000		6,078,915
Shackleton VII CLO Ltd.				
2016-7A, 3.87% due 04/15/27 ^{7,8}		6,000,000		5,996,326

		FACE AMOUNT ¹⁵	VALUE
Flatiron CLO 2014-1 Ltd.			
2017-1A. 3.44% due 07/17/26 ^{7.8}	\$	6.000.000 \$	5,974,038
ALM XIV Ltd.	.	0,000,000 \$	3,774,036
2014-14A, 3.99% due 07/28/26 ^{7,8}		3,100,000	3,112,406
2014-14A, 4.49% due 07/28/26 ^{7,8}		2,500,000	2,506,403
CIFC Funding 2015-I Ltd.		2,300,000	2,300,403
2016-1A, 3.84% due 01/22/27 ^{7,8}		5,550,000	5,580,619
Hull Street CLO Ltd.		3,330,000	3,360,019
2014-1A. 4.62% due 10/18/26 ^{7,8}		5,785,000	5,576,401
Silvermore CLO Ltd.		3,783,000	3,370,401
		5,500,000	5,519,199
2014-1A, 4.04% due 05/15/26 ^{7,8}		3,300,000	3,319,199
Fortress Credit BSL Ltd.		£ 500 000	£ 400 90¢
2013-1A, 3.92% due 01/19/25 ^{7,8}		5,500,000	5,499,806
Dryden XXVIII Senior Loan Fund		5 000 000	5 400 054
2013-28A, 4.94% due 08/15/25 ^{7,8}		6,000,000	5,498,974
Shackleton CLO		5 500 000	5 451 150
2014-6A, 6.77% due 07/17/26 ^{7,8}		6,500,000	5,471,178
Saranac CLO II Ltd.		5 550 000	5.051.050
2014-2A, 6.20% due 02/20/25 ^{7,8}		5,750,000	5,261,250
Mountain Hawk II CLO Ltd.			
2013-2A, 4.18% due 07/22/24 ^{7,8}		2,750,000	2,585,324
2013-2A, 3.63% due 07/22/24 ^{7,8}		2,500,000	2,476,814
BNPP IP CLO Ltd.			
2014-2A, 6.29% due 10/30/25 ^{7,8}		5,500,000	5,032,632
Marea CLO Ltd.			
2015-1A, 4.77% due 10/15/23 ^{7,8}		5,000,000	4,999,912
KKR Financial CLO Ltd.			
2015-12, 4.02% due 07/15/27 ^{7,8}		5,000,000	4,999,734
Ares XXXIII CLO Ltd.			
2016-1A, 3.90% due 12/05/25 ^{7,8}		5,000,000	4,999,498
Fortress Credit Funding V, LP			
2015-5A, 4.69% due 08/15/22 ^{7,8}		5,000,000	4,991,604
NXT Capital CLO 2017-1 LLC			
2017-1A, 3.81%, due 04/20/29 ⁸		5,000,000	4,979,857
Golub Capital Partners CLO 18 Ltd.			
2014-18A, 3.54% due 04/25/26 ^{7,8}		5,000,000	4,935,346
Fifth Street SLF II Ltd.			
2015-2A, 3.85% due 09/29/27 ^{7,8}		5,000,000	4,886,480
MP CLO III Ltd.			
2013-1A, 7.13% due 04/20/25 ^{7,8}		4,000,000	3,789,716
2013-1A, 3.78% due 04/20/25 ^{7,8}		1,000,000	999,900
Golub Capital Partners CLO 24M Ltd.			
2015-24A, 5.28% due 02/05/27 ^{7,8}		5,000,000	4,772,188
NewStar Arlington Senior Loan Program LLC		· · ·	, ,
2014-1A, 5.29% due 07/25/25 ^{7,8}		2,750,000	2,633,666
2014-1A, 4.34% due 07/25/25 ^{7,8}		2,000,000	1,979,842
Avery Point IV CLO Ltd.		,,	// // //
2014-1A, 6.04% due 04/25/26 ^{7,8}		5,570,000	4,596,370
WhiteHorse X Ltd.			.,,
2015-10A, 6.32% due 04/17/27 ^{7,8}		4,980,000	4,516,604
Vibrant Clo III Ltd.		4,200,000	4,510,004
2016-3A, 3.98% due 04/20/26 ^{7,8}		4,500,000	4,512,595
Venture X CLO Ltd.		4,500,000	7,312,393
2016-10A, 4.96% due 07/20/22 ^{7,8}		4,500,000	4,500,055
2010 1011, 1.7070 due 07/20/22		7,500,000	7,500,055

		FACE AMOUNT ¹⁵	VALUE
AMMC CLO XV Ltd.			
2016-15A, 3.91% due 12/09/26 ^{7,8}	\$	4.500.000 \$	4,475,954
MP CLO V Ltd.	Ψ	4,500,000 \$	4,475,254
2014-1A, 5.97% due 07/18/26 ^{7,8}		2,500,000	2,388,130
2014-1A, 6.92% due 07/18/26 ^{7,8}		2,250,000	2,070,028
Halcyon Loan Advisors Funding Ltd.		2,230,000	2,070,028
2012-2A, 4.00% due 12/20/24 ^{7,8}		3,250,000	3,255,393
2012-1A, 4.04% due 08/15/23 ^{7,8}		1,000,000	1,003,194
Franklin CLO VI Ltd.		1,000,000	1,003,174
2007-6A, 3.29% due 08/09/19 ^{7,8}		4,165,000	4,133,855
Ares CLO Ltd.		4,105,000	4,155,655
2016-3A, 4.92% due 01/17/24 ^{7,8}		4,100,000	4,100,172
OHA Loan Funding 2013-1 Ltd.		4,100,000	4,100,172
2017-1A, 4.09% due 07/23/25 ^{7,8}		4,100,000	4,096,536
Octagon Investment Partners XVI Ltd.		4,100,000	4,090,330
2013-1A, 6.52% due 07/17/25 ^{7,8}		4,500,000	4,096,378
Madison Park Funding XVI Ltd.		4,300,000	4,090,378
2016-16A, 3.68% due 04/20/26 ^{7,8}		4,000,000	4,003,712
Adirondack Park CLO Ltd.		4,000,000	4,003,712
2013-1A, 4.67% due 04/15/24 ^{7,8}		4,000,000	4,002,035
,		4,000,000	4,002,033
Symphony Clo V Ltd. 2007-5A, 5.27% due 01/15/24 ^{7,8}		4,000,000	3,999,753
Oaktree EIF II Series Ltd.		4,000,000	3,999,733
2014-A2, 4.24% due 11/17/25 ^{7,8}		4,000,000	3,994,072
JFIN CLO Ltd.		4,000,000	3,994,072
		4,000,000	2 000 024
2007-1A, 3.83% due 07/20/21 ^{7,8}		4,000,000	3,989,934
Airlie CLO Ltd. 2006-2A, 2.48% due 12/20/20 ^{7,8}		4,000,000	3,954,743
TICP CLO I Ltd.		4,000,000	3,934,743
2014-1A, 5.53% due 04/26/26 ^{7,8}		4,200,000	3,933,892
THL Credit Wind River CLO Ltd.		4,200,000	3,933,892
2015-2A, 8.82% due 10/15/27 ^{7,8}		4,075,000	3,920,443
Golub Capital Partners CLO 25M Ltd.		4,073,000	3,920,443
2015-25A, 4.68% due 08/05/27 ^{7,8}		4,000,000	3,898,980
Adams Mill CLO Ltd.		4,000,000	3,696,960
2014-1A. 6.02% due 07/15/26 ^{7,8}		4,000,000	3,788,069
Marathon CLO VI Ltd.		4,000,000	3,788,009
2014-6A, 3.88% due 05/13/25 ^{7,8}		3,780,000	3,779,806
		3,780,000	3,779,800
Keuka Park CLO Ltd.		2.250.000	2 247 251
2013-1A, 5.99% due 10/21/24 ^{7,8}		2,250,000	2,247,251
2013-1A, due 10/21/24 ^{4,8}		3,000,000	1,517,830
Mountain View CLO Ltd.		4 000 000	2.726.220
2015-9A, 6.37% due 07/15/27 ^{7,8}		4,000,000	3,736,229
Tuolumne Grove CLO Limited		2.750.000	2 721 220
2017-1A, 3.56%, due 04/25/268		3,750,000	3,731,320
Garrison Funding Ltd.		2 700 000	2 (2(142
2016-2A, 5.06% due 09/29/27 ^{7,8}		3,700,000	3,636,143
Grayson CLO Ltd.		2.500.000	0.617
2006-1A, 1.44% due 11/01/21 ^{7,8}		3,700,000	3,614,679
Jamestown CLO VI Ltd.			
2015-6A, 4.30% due 02/20/27 ^{7,8}		3,750,000	3,564,036
Ares XXVI CLO Ltd.			
2013-1A, 3.77% due 04/15/25 ^{7,8}		2,000,000	1,999,904

	FACE AMOUNT ¹⁵	VALUE
2013-1A, 4.77% due 04/15/25 ^{7,8}	\$ 1,500,000 \$	1,499,963
AMMC CLO XI Ltd.	5 550 000	2 405 512
2012-11A, due 10/30/23 ^{4,8}	5,650,000	3,497,612
OZLM IX Ltd.		
2017-9A, 3.39% due 01/20/27 ^{7,8}	3,500,000	3,484,419
Primus Clo II Ltd.		
2007-2A, 1.97% due 07/15/21 ^{7,8}	3,500,000	3,477,388
Fifth Street Senior Loan Fund I LLC		
2015-1A, 4.78% due 01/20/27 ^{7,8}	3,500,000	3,465,102
West CLO Ltd.		
2013-1A, due 11/07/25 ^{4,8}	5,300,000	2,447,339
2013-1A, 3.93% due 11/07/25 ^{7,8}	1,000,000	1,007,558
NewMark Capital Funding CLO Ltd.		
2014-2A, 4.50% due 06/30/26 ^{7,8}	3,500,000	3,442,804
Cerberus Loan Funding XVI, LP		
2016-2A, 4.82% due 11/15/27 ^{7,8}	3,350,000	3,390,180
Mountain Hawk I CLO Ltd.		
2013-1A, 3.75% due 01/20/24 ^{7,8}	3,400,000	3,383,174
Ivy Hill Middle Market Credit Fund IX Ltd.		
2014-9A, 4.32% due 10/18/25 ^{7,8}	3,500,000	3,371,683
PFP 2017-3 Ltd.		
2017-3, 3.28% due 01/14/35 ^{7,8}	3,250,000	3,260,693
Oaktree EIF II Series B1 Ltd.		
2015-B1A, 4.14% due 02/15/26 ^{7,8}	3,250,000	3,249,707
DIVCORE CLO Ltd.		
2013-1A, 4.81% due 11/15/32 ^{7,8}	3,250,000	3,243,767
Flatiron CLO Ltd.		
2013-1A, 4.62% due 01/17/26 ^{7,8}	3,200,000	3,203,277
Recette CLO LLC		
2015-1A, 8.48% due 10/20/27 ^{7,8}	3,250,000	3,164,952
Marathon CLO V Ltd.		
2013-5A, due 02/21/25 ^{4,8}	5,500,000	3,018,249
Marathon CLO VII Ltd.		-,,-
2014-7A, 4.54% due 10/28/25 ^{7,8}	3,000,000	3,002,002
Vibrant CLO Ltd.	-,,	-,,
2015-1A, 4.92% due 07/17/24 ^{7,8}	3,000,000	3,000,126
Vibrant CLO II Ltd.	-,,	-,,
2013-2A, 3.79% due 07/24/24 ^{7,8}	3,000,000	2,999,791
Mountain Hawk III CLO Ltd.	-,,	_,,,,,,,
2014-3A, 3.82% due 04/18/25 ^{7,8}	3,000,000	2,993,318
Sound Point CLO I Ltd.	3,000,000	2,773,310
2012-1A, 5.61% due 10/20/23 ^{7,8}	2,750,000	2,750,230
Symphony CLO XII Ltd.	2,750,000	2,730,230
2013-12A, 4.52% due 10/15/25 ^{7,8}	2,700,000	2,700,000
Westwood CDO II Ltd.	2,700,000	2,700,000
2007-2A, 2.84% due 04/25/22 ^{7,8}	2,550,000	2,510,742
Symphony CLO XI Ltd.	2,330,000	2,310,742
	2,500,000	2,499,931
2013-11A, 5.02% due 01/17/25 ^{7,8} Gallatin CLO VII Ltd.	2,300,000	2,499,931
	2.500.000	2.450.160
2014-1A, 4.78% due 07/15/23 ^{7,8}	2,500,000	2,458,168
Octagon Investment Partners XIV Ltd.	2.550.000	2 425 002
2012-1A, 7.52% due 01/15/24 ^{7,8}	2,550,000	2,425,893
MP CLO VI Ltd.	2 200 000	2.265.500
2014-2A, 6.77% due 01/15/27 ^{7,8}	2,300,000	2,265,790

	FACE AMOUNT ¹⁵	VALUE
Venture CLO Ltd.		
2013-14A, 3.80% due 08/28/25 ^{7,8}	\$ 2,250,000 \$	2,249,589
Callidus Debt Partners CLO Fund VI Ltd.	, ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2007-6A, 4.04% due 10/23/21 ^{7,8}	2,100,000	2,099,849
AIMCO CLO Series		
2015-AA, 4.32% due 01/15/28 ^{7,8}	2,000,000	2,010,010
AMMC CLO XIV Ltd.		
2014-14A, 3.84% due 07/27/26 ^{7,8}	2,000,000	1,999,846
Cent CLO 21 Ltd.	2 000 000	1.004.650
2017-21A, 3.46% due 07/27/26 ^{7,8}	2,000,000	1,994,650
Cerberus Onshore II CLO LLC 2014-1A, 4.52% due 10/15/23 ^{7,8}	1,000,000	997,229
2014-1A, 4.32% due 10/13/23 ^{7,8} 2014-1A, 5.02% due 10/15/23 ^{7,8}	1,000,000	997,229
Lime Street CLO Ltd.	1,000,000	990,270
2007-1A, 3.65% due 06/20/21 ^{7,8}	2,000,000	1,973,619
NXT Capital CLO LLC	2,000,000	1,775,017
2015-1A, 5.19% due 04/21/27 ^{7,8}	2,000,000	1,861,234
Atlas Senior Loan Fund VI Ltd.	_,,,,,,,,	2,002,20
2017-6A, 3.38% due 10/15/26 ^{7,8}	1,800,000	1,793,022
Madison Park Funding XI Ltd.		
2013-11A, 4.54% due 10/23/25 ^{7,8}	1,750,000	1,751,304
Octagon Investment Partners XV Ltd.		
2013-1A, 3.87% due 01/19/25 ^{7,8}	1,750,000	1,749,895
Jefferson Mill CLO Ltd.		
2015-1A, 6.63% due 07/20/27 ^{7,8}	1,750,000	1,669,533
MCF CLO IV LLC		
2014-1A, 6.78% due 10/15/25 ^{7,8}	1,750,000	1,590,741
Greywolf CLO III Ltd.	1.500.000	1 400 150
2014-1A, 3.89% due 04/22/26 ^{7,8}	1,500,000	1,499,150
Saranac CLO I Ltd. 2013-1A, 3.73% due 10/26/24 ^{7,8}	1,500,000	1,496,584
Z015-1A, 3.73% due 10/20/24*** Kingsland IV Ltd.	1,300,000	1,490,364
2007-4A, 2.47% due 04/16/21 ^{7,8}	1,500,000	1,446,136
Venture XX CLO Ltd.	1,500,000	1,440,130
2015-20A, 7.32% due 04/15/27 ^{7,8}	1,600,000	1,439,595
Eaton Vance CLO Ltd.	2,000,000	2,107,070
2014-1A, 6.05% due 07/15/26 ^{7,8}	1,500,000	1,402,455
Duane Street CLO IV Ltd.		
2007-4A, 3.29% due 11/14/21 ^{7,8}	1,400,000	1,400,045
GoldenTree Loan Opportunities III Ltd.		
2007-3A, 4.23% due 05/01/22 ^{7,8}	1,250,000	1,247,541
COA Summit CLO Ltd.		
2014-1A, 4.88% due 04/20/23 ^{7,8}	1,250,000	1,237,245
Copper River CLO Ltd.	0.470.000	
2007-1A, due 01/20/21 ^{4,16}	8,150,000	1,145,829
Ares XXV CLO Ltd.	2 000 000	1 000 217
2013-3A, due 01/17/24 ^{4,8} Cavalry CLO II	2,000,000	1,080,317
2013-2A, 5.02% due 01/17/24 ^{7,8}	1,000,000	1,000,039
Northwoods Capital XI Ltd.	1,000,000	1,000,039
2017-11A, due 04/15/25 ^{7,8}	1,000,000	1,000,034
WhiteHorse VIII Ltd.	1,000,000	1,000,034
2014-1A, 3.78% due 05/01/26 ^{7,8}	1,000,000	999,900
Eastland CLO Ltd.	-,3,000	-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2007-1A, 1.43% due 05/01/22 ^{7,8}	1,000,000	981,892
	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, =

	F Amou	ACE NT ¹⁵	VALUE
	11/100	-	, inde
Gramercy Park CLO Ltd.			
2012-1A, due 07/17/23 ^{4,8}	\$ 2,650		437,248
2012-1X, due 07/17/23 ⁴	1,250	000	206,249
CE EM CLO			
2007-1A, 2.19% due 08/15/22 ^{7,8}	512	366	508,791
Rockwall CDO Ltd.			
2007-1A, 1.28% due 08/01/24 ^{7,8}	388	250	387,280
Fortress Credit Opportunities			
2005-1A, 0.94% due 07/15/19 ^{7,16}	276	691	269,287
Marathon CLO II Ltd.			
2005-2A, due 12/20/19 ^{†††,4,8}	2,250	000	2
Total Collateralized Loan Obligations			1,423,279,487
TRANSPORT-AIRCRAFT - 3.9%			
Apollo Aviation Securitization Equity Trust			
2014-1, 7.38% due 12/15/29 ⁷	15,014	145	14,995,378
2014-1, 5.13% due 12/15/29 ⁷	14,253		14,236,118
2016-2, 5.93% due 11/15/418	10,860		10,868,188
2016-2, 4.21% due 11/15/41	9,697		9,705,301
2016-1A, 6.50% due 03/17/36	5,400		5,427,000
2016-2, 7.87% due 11/15/41	4,479		4,475,548
ECAFILtd.	7,472	540	4,473,340
2015-1A, 5.80% due 06/15/408	26,175	050	25,128,047
Falcon Aerospace Ltd.	20,173	050	25,120,047
2017-1, 4.58% due 02/15/42	15,612	080	15,738,710
AIM Aviation Finance Ltd.	13,012	560	15,756,710
2015-1A, 5.07% due 02/15/408	15,704	161	15,390,375
Falcon Aerospace Limited	15,704	101	15,570,575
2017-1, 6.30% due 02/15/42	11,684	200	11,755,801
2017-1, 0.30% due 02/13/42 Rise Ltd.	11,004	200	11,733,001
2014-1 B, 6.50% due 02/12/39	6,478	678	6,540,238
2014-1 B, 0.30% due 02/12/39 2014-1 A, 4.75% due 02/12/39	5,039		5,014,221
	10,795		10,622,290
2015-1A, 5.75% due 12/15/408	10,795	920	10,622,290
Castlelake Aircraft Securitization Trust 2014-1, 7.50% due 02/15/29	6,109	106	6,109,186
2014-1, 7.50% due 02/15/29 2014-1, 5.25% due 02/15/29	3,356		
	5,530	JZZ	3,347,632
Stripes 2103 Aircraft 1 Ltd.	8,057	500	7,868,019
2013-1 A1, 4.48% due 03/20/23 ^{†††,2} Atlas Ltd.	8,037	399	7,808,019
	6.269	250	C 252 C70
2014-1 A, 4.88% due 12/15/39 Emerald Aviation Finance Ltd.	6,268	330	6,252,679
	5.160	072	5 162 072
2013-1, 6.35% due 10/15/388	5,163	0/3	5,163,073
Turbine Engines Securitization Ltd.	2001	104	2.025.210
2013-1A, 5.13% due 12/13/48 ¹⁶	3,064		3,035,219
2013-1A, 6.38% due 12/13/48 ¹⁶	2,148	/66	2,009,096
Eagle I Ltd.		710	4 455 450
2014-1A, 5.29% due 12/15/398	4,511	/19	4,452,128
Willis Engine Securitization Trust II			
2012-A, 5.50% due 09/15/378	4,222	567	4,190,898
AASET			
2014-1 C, 10.00% due 12/15/29	2,479	722	2,473,523

		FACE	
		AMOUNT ¹⁵	VALUE
AABS Ltd.			
2013-1 A, 4.88% due 01/10/38	\$	2,126,852 \$	2,121,535
Airplanes Pass Through Trust	Ψ	2,120,032 \$	2,121,333
2001-1A, 1.46% due 03/15/19 ^{7,16}		3,791,006	1,175,212
Total Transport-Aircraft		3,771,000	198,095,415
Iotal Hallspote Anctait		_	198,093,413
COLLATERALIZED DEBT OBLIGATIONS - 1.9%			
Triaxx Prime CDO Ltd.			
2006-2A, 1.05% due 10/02/39 ^{7,8}		24,590,400	23,964,199
Putnam Structured Product Funding Ltd.		,., .,	,,
2003-1A, 1.91% due 10/15/38 ^{7,8}		15,795,704	14.335.917
SRERS Funding Ltd.		20,170,101	21,000,000
2011-RS, 1.10% due 05/09/46 ^{7.8}		19,552,241	13,155,716
FDF I Ltd.		- , ,	-,,-
2015-1A, 5.50% due 11/12/308		12,000,000	12,108,195
Wrightwood Capital Real Estate CDO Ltd.		,,	, ,
2005-1A, 1.48% due 11/21/40 ^{7.8}		5,000,000	4,905,315
Anchorage Credit Funding 4 Ltd.		.,,	, , .
2016-4A, 4.50% due 02/15/358		5,000,000	4,824,477
FDF II Ltd.			
2016-2A, 6.29% due 05/12/318		4,750,000	4,739,667
N-Star REL CDO VIII Ltd.			
2006-8A, 1.15% due 02/01/41 ^{7,8}		4,320,505	4,296,053
Highland Park CDO I Ltd.			
2006-1A, 1.45% due 11/25/51 ^{7,8}		4,429,468	4,114,591
Static Repackaging Trust Ltd.			
2004-1A, 2.08% due 05/10/39 ^{7,8}		3,529,459	3,456,311
Banco Bradesco SA			
2014-1, 5.44% due 03/12/26 ^{†††,7,16}		2,935,159	2,959,810
RAIT CRE CDO I Ltd.			
2006-1X A1B, 1.31% due 11/20/46		2,230,594	2,218,070
Pasadena CDO Ltd.			
2002-1A, 2.00% due 06/19/37 ^{7,8}		639,645	632,791
Total Collateralized Debt Obligations		_	95,711,112
DIVERSIFIED PAYMENT RIGHTS - 0.1%			
CIC Receivables Master Trust REGD. 4.89% due 10/07/21 ^{†††}		5.712.571	5,880,415
- ,		3,/12,3/1	5,880,415
CCR, Inc. MT100 Payment Rights Master Trust 2010-CX, 1.30% due 07/10/17 ⁷		1,262,818	1,260,317
Garanti Diversified Payment Rights Finance Co.		1,202,818	1,200,317
2007-A, 1.20% due 07/09/17 ⁷		52,000	51,881
,		32,000	7,192,613
Total Diversified Payment Rights		_	7,192,013
CREDIT CARD - 0.0%**			
Credit Card Pass-Through Trust			
2012-BIZ, 0.00%, due 12/15/498		142,999	106,709
Total Asset-Backed Securities		_	,
(Cost \$1,692,512,238)			1,724,385,336
, , , , , ,		_	,. ,,

	FACE AMOUNT ¹⁵	VALUE
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COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 18.5% RESIDENTIAL MORTGAGE BACKED SECURITIES - 14.6%		
LSTAR Securities Investment Ltd.		
2017-1, 2,78% due 01/01/22 ^{7,8}	\$ 43.680.941 \$	43.571.739
2016-4, 2.78% due 0/0/722 ⁻¹ 2016-4, 2.78% due 10/01/21 ^{7,8}	\$ 34,526,881	34.251.322
2016-5, 2.78% due 11/01/21 ^{7,8}	14,143,935	14,072,027
2016-3, 2.78% due 17/07/21. 2016-3, 2.78% due 09/01/21 ^{7,8}	10.512.211	10,379,812
FirstKey Master Funding	10,312,211	10,379,612
	87,500,000	01 027 201
2017-R1, 1.01% due 11/03/41 ^{7,8}	87,500,000	81,837,301
Bayview Opportunity Master Fund IVb Trust	45 225 641	45.250.265
2017-RN1, 3.60% due 02/28/32 ^{7,8}	45,325,641	45,259,365
2017-NPL1, 3.60% due 01/28/32 ⁸	17,680,462	17,633,044
CIM Trust		
2017-2, 2.78% due 12/25/57 ^{7,8}	59,290,000	58,847,014
LSTAR Commercial Mortgage Trust		
2016-7, 2.78% due 12/01/21 ^{††,7,8}	59,009,160	58,492,829
Bayview Opportunity Master Fund IIIa Trust		
2016-RN3, 3.60% due 09/29/31 ^{7,8}	46,125,501	46,056,783
GCAT		
A1, 3.38% due 03/25/47	29,900,000	29,871,415
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% due 10/16/46 ^{7.8}	24,226,222	24,191,496
RALI Series Trust		
2006-QO10, 1.14% due 01/25/37 ⁷	10,366,663	8,793,592
2007-QO2, 1.13% due 02/25/477	12,297,920	7,292,399
2006-QO2, 1.25% due 02/25/467	13,528,610	5,998,964
2006-QO2, 1.20% due 02/25/467	3,906,495	1,693,474
NRPL Trust		
2015-1A, 3.88% due 11/01/548	16.653.478	16,546,578
2014-2A, 3.75% due 10/25/57 ^{7,8}	5,376,605	5,414,982
American Home Mortgage Assets Trust	2,2,	·, · · · ·, · · · -
2007-1, 1.34% due 02/25/47 ⁷	33,056,780	19,170,390
VOLT LI LLC	23,020,700	17,170,570
2016-NP11, 3.50% due 10/25/468	17,624,663	17,754,035
VOLT LIV LLC	17,024,003	17,754,055
2017-NPL1, 3.63% due 02/25/47 ^{7,8}	17,717,374	17,655,204
VOLT LIII LLC	17,717,574	17,055,204
2016-NP13, 3.88% due 12/26/468	16,675,941	16,633,983
VOLT LII LLC	10,073,241	10,055,765
2016-NP12, 3.63% due 11/26/46 ⁸	16,565,053	16,495,610
Lehman XS Trust Series	10,303,033	10,493,010
	10.966.990	0.205.565
2006-16N, 1.17% due 11/25/467	10,866,880	9,305,565
2006-10N, 1.19% due 07/25/46 ⁷	7,944,316	6,640,712
VOLT XIVIII LLC	14.716.404	14 705 040
2016-NPL8, 3,50% due 07/25/468	14,716,484	14,795,949
RALI Series 2006-QOS Trust	15 200 550	
2006-QO8, 1.18% due 10/25/46 ⁷	15,300,570	13,221,642
AJAX Mortgage Loan Trust		
2015-A, 3.88% due 11/25/54 ^{7.8}	10,108,988	10,083,231
Nomura Resecuritization Trust		
2015-4R, 1.66% due 03/26/36 ^{7,8}	6,174,414	5,889,773

	FACE AMOUNT ¹⁵	VALUE
2012-1R, 1.22% due 08/27/47 ^{7,8}	\$ 3,855,355 \$	3,826,055
Merrill Lynch Alternative Note Asset Trust Series		
2007-OAR3, 0.97% due 07/25/37 ⁷	11,907,301	9,632,520
GSAA Home Equity Trust		
2006-3, 1.28% due 03/25/36 ⁷	5,227,284	3,678,889
2007-7, 1.25% due 07/25/37 ⁷	3,434,041	3,120,366
2006-14, 1.23% due 09/25/36 ⁷	4,190,646	2,525,606
Luminent Mortgage Trust		
2006-2, 1.18% due 02/25/46 ⁷	10,891,934	8,089,366
RALI Series 2006-QO3 Trust		
2006-QO3, 1.19% due 04/25/46 ⁷	15,693,009	7,887,325
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.48% due 11/25/46 ⁷	9,291,214	7,451,924
GSAA Trust		
2006-9, 1.22% due 06/25/36 ⁷	13,821,526	7,450,171
HSI Asset Securitization Corporation Trust		
2005-OPT1, 1.40% due 11/25/357	7,320,000	6,672,883
American Home Mortgage Investment Trust		
2006-1, 1.38% due 03/25/46 ⁷	5,686,459	4,722,937
GCAT LLC		
2015-1, 3.63% due 05/26/20 ^{7,8}	3,195,022	3,195,343
Alliance Bancorp Trust		
2007-OA1, 1.22% due 07/25/37 ⁷	4,301,337	3,129,908
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 1.12% due 07/25/37 ^{7,8}	2,264,207	2,073,235
Morgan Stanley Re-REMIC Trust		
2010-R5, 1.60% due 06/26/368	1,940,693	1,421,323
First Franklin Mortgage Loan Trust		
2006-FF1, 1.42% due 01/25/36 ⁷	1,225,000	1,123,570
Asset Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 1.12% due 07/25/36 ⁷	1,137,568	1,004,888
GreenPoint Mortgage Funding Trust		
2007-AR1, 1.06% due 02/25/47 ⁷	270	270
Total Residential Mortgage Backed Securities		734,856,809
COMMERCIAL MORTGAGE BACKED SECURITIES - 3.3%		
Cosmopolitan Hotel Trust		
2016-CSMO, 5.56% due 11/15/33 ^{7.8}	41,183,000	41,879,314
Motel 6 Trust		
2015-MTL6, 5.28% due 02/05/308	40,150,000	40,355,243
GS Mortgage Securities Corporation Trust		
2016-ICE2, 9.41% due 02/15/33 ^{7,8}	28,300,000	28,868,029
GAHR Commercial Mortgage Trust		
2015-NRF 3.38% due 12/15/34 ^{7.8}	22,600,000	21.741.268

March 31, 2017

	FACE AMOUNT ¹⁵	VALUE
GS Mortgage Securities Trust		
2014-GSFL, 4.81% due 07/15/31 ^{7.8} CDGJ Commercial Mortgage Trust	\$ 11,660,000 \$	11,716,854
2014-BXCH, 5.16% due 12/15/27 ^{7,8}	11,240,852	11,318,324
BXHTL Mortgage Trust		
2015-JWRZ, 4.60% due 05/15/29 ^{7,8} GE Business Loan Trust	5,000,000	5,028,224
2007-1A, 1.36% due 04/16/35 ^{7,8}	2,904,093	2,644,354
GS Mortgage Securities Corp Trust		
2016-ICE2, 6.66% due 02/15/33 ^{7,8} Total Commercial Mortgage Backed Securities	1,750,000	1,805,853 165,357,463
FINANCIAL - 0.3%	_	_
Station Place Securitization Trust		
2017-1, 3.23% due 02/25/49 ^{†††,7,8}	15,000,000	14,984,455
MILITARY HOUSING - 0.2%		
Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52 ¹⁶	5 909 404	6.029.106
Offutt AFB America First Community LLC	5,828,424	6,028,106
5.46% due 09/01/50 ⁸	5,760,899	5,486,680
Total Military Housing		11,514,786
Total Collateralized Mortgage Obligations (Cost \$925,161,519)		926,713,513
	_	720,713,013
SENIOR FLOATING RATE INTERESTS ^{††,7} - 14.3% CONSUMER, CYCLICAL - 3.1%		
Petco Animal Supplies, Inc.		
4.29% due 01/26/23	15,320,560	14,405,156
Gates Global, Inc.	0.500.250	0.505.010
4.40% due 07/05/21 3.50% due 04/01/24	8,600,360 EUR 3,750,000	8,606,810 4,000,013
Advantage Sales & Marketing LLC	ECK 3,750,000	4,000,013
4.25% due 07/23/21	8,941,130	8,840,542
3.86% due 07/25/19 ^{†††,2} Mavis Tire	600,000	564,137
6.25% due 11/02/20††,2	9,235,500	9,142,292
National Vision, Inc.		
4.00% due 03/12/21	7,161,152	7,155,208
6.75% due 03/11/22 Life Time Fitness, Inc.	650,000	629,688
4.00% due 06/10/22	7,390,826	7,403,759
Navistar Inc.		
5.00% due 08/07/20 Sears Holdings Corp.	7,018,750	7,088,938
5.50% due 06/30/18	6,615,058	6,526,152
Belk, Inc.		
5.76% due 12/12/22	7,273,052	6,124,928
Fitness International LLC 5.40% due 07/01/20	5,100,215	5,157,593
Leslie's Poolmart, Inc.	5,100,215	3,101,000
4.77% due 08/16/23	4,691,855	4,705,930
Sky Bet 5.50% due 02/25/22	GBP 3,700,000	4,678,894
Floor and Decor Outlets of America, Inc.	GBI 3,700,000	4,070,074
4.50% due 09/30/23	4,452,625	4,474,888
Amaya Holdings B.V. 4.65% due 08/01/21	4,330,309	4,337,541
4.05% due 08/01/21 Accuride Corp.	4,330,309	4,357,341
8.15% due 11/17/23	4,289,250	4,262,442
Eyemart Express	4 105 000	4 007 500
5.19% due 12/17/21 Neiman Marcus Group, Inc.	4,195,833	4,237,792
4.25% due 10/25/20	4,648,486	3,728,736
BBB Industries, LLC		
6.00% due 11/03/21	3,677,030	3,679,347

March 31, 2017

	FACE AMOUNT ¹⁵	Value
P.F. Chang's China Bistro, Inc.		
	\$ 3,618,073	\$ 3,545,711
Blue Nile, Inc. 7.50% due 02/17/23	3,500,000	3,430,000
Acosta, Inc.	3,300,000	3,430,000
4.29% due 09/26/21	2,453,216	2,293,757
3.82% due 09/26/19 ^{†††,2}	933,333	871,510
Smart & Final Stores LLC	2 200 000	2 140 000
4.58% due 11/15/22 Men's Wearhouse	3,200,000	3,140,000
Nei s weamouse 4.53% due 06/18/21	3,160,388	2,997,090
BJ's Wholesale Club, Inc.	2,100,200	2,557,650
4.75% due 02/03/24	2,750,000	2,684,193
Packers Holdings		
4.80% due 12/02/21	2,055,725	2,071,143
Dealer Tire LLC	1 055 175	1 070 615
4.94% due 12/22/21 CH Hold Corp.	1,955,175	1,979,615
4.00% due 02/01/24	1,772,727	1,783,807
4.00% due 08/01/17	18,182	_
Peer Holding BV		
4.25% due 02/25/22 ²	EUR 1,600,000	1,731,117
Med Finance Merger Sub LLC	1.555.500	1.555.140
7.40% due 08/16/21 ^{†††,2} 1-800 Contacts	1,576,639	1,565,148
1-000 Contacts 4.28% due 01/22/23	1,460,278	1,468,791
4.200 due 01.222 GVC Holdings ple	1,400,270	1,400,771
3.25% due 03/02/23	EUR 1,300,000	1,393,897
NPC International, Inc.		
4.75% due 12/28/18	1,276,800	1,281,588
Alexander Mann Solutions Ltd.	1.042.542	1.022.672
5.90% due 12/20/19 Richmond UK Bidco Ltd.	1,043,543	1,022,672
4.51% due 03/04/24	GBP 800,000	1,013,036
K & N Parent, Inc.	321 000,000	1,013,030
5.75% due 10/20/23	997,500	999,994
Focus Brands Inc.		
5.00% due 10/05/23	726,000	726,000
Global Blue Finance Sarl 4.50% due 12/12/22	EUR 500,000	540,707
#.Jova due 12/12/22 Rite Aid Corp.	ECK 300,000	340,707
5.75% due 08/21/20	100,000	100,125
Total Consumer, Cyclical		156,390,687
TECHNOLOGY 2 80/		
TECHNOLOGY - 3.0% Epicor Software		
4.75% due 06/01/22	14,896,170	14,911,066
5.00% due 06/01/22	7,598,101	7,610,790
EIG Investors Corp.		
6.04% due 02/09/23	18,023,997	18,144,216
6.53% due 11/08/19	3,132,118	3,143,863
TIBCO Software, Inc.	11 572 600	11 696 014
5.50% due 12/04/20 Severin Acquisition LLC	11,573,609	11,686,914
6.02% due 07/30/21 ^{†††} 2	3,447,500	3,447,500
5,90% due 07/30/21****.2	3,450,000	3,415,500
6.15% due 07/30/21 ^{†††,2}	2,629,788	2,629,788
6.52% due 07/30/21 ^{†††,2}	796,000	796,000
Advanced Computer Software	5,000,000	4.545.050
10.56% due 01/31/23 ²	5,000,000 3,430,000	4,545,850
6.56% due 03/18/22 Project Alpha Intermediate Holding, Inc.	3,430,000	3,318,525
Froject Apila interinediate froiting, inc. 9.25% due 08/22/22 ^{†††}	7,960,000	7,821,663
Planview, Inc. (PHNTM Holdings, Inc.)	1,,,00,,000	7,021,003
6.25% due 01/27/23 ^{+++,2}	6,600,000	6,501,000
Nimbus Acquisition Topco Ltd.		
7.25% due 07/15/21 ^{†††,2}	GBP 5,050,000	6,252,137
LANDesk Group, Inc. 5.25% due 01/20/24	6,075,000	6,101,609
5.25 /0 date 0.1/26/124	0,075,000	0,101,009

	FACE AMOUNT ¹⁵	Value
Solera LLC	4 400 000	0 5 7 5 4 7 0 4
5.41% due 03/03/21 ^{†††,2} Kronos, Inc.	\$ 6,480,000	\$ 5,764,704
5.03% due 11/01/23	4,488,750	4,511,688
Masergy Holdings, Inc.	2,000,000	4.014.020
5.50% due 12/15/23 Active Network LLC	3,990,000	4,014,938
6.00% due 11/13/20	3,974,534	3,979,502
Cypress Holdings		
7.75% due 03/31/25 Ipreo Holdings	3,843,750	3,763,569
4.40% due 08/06/21	3,222,944	3,198,772
Micron Technology, Inc.		
4.74% due 04/26/22	3,027,125	3,037,538
Diebold, Inc. 5.38% due 11/06/23	2,862,000	2,902,240
Ceridian Corp.	2,002,000	2,702,240
4.54% due 09/15/20	2,631,835	2,608,807
Infor (US), Inc. 3.75% due 02/01/22	EUR 2,200,000	2,361,837
Mirion Technologies	EUR 2,200,000	2,301,637
5.90% due 03/31/22	2,205,000	2,199,488
Sparta Holding Corp.	1014 600	1.004.540
6.65% due 07/28/20 ^{†††,2} CPI Acquisition, Inc.	1,814,608	1,804,549
5.83% due 08/17/22	1,722,372	1,598,930
Compucom Systems, Inc.		
4.25% due 05/11/20 Verious Coursen 2	1,865,732	1,548,558
Verisure Cayman 2 3.00% due 10/21/22	EUR 1,400,000	1,496,326
MRI Software LLC	2011,100,000	1,190,520
5.40% due 06/23/21†††	1,381,433	1,367,619
GTT Communications, Inc.	1,296,750	1 212 050
5.00% due 01/09/24 GlobalLogic Holdings, Inc.	1,290,730	1,312,959
5.65% due 06/20/22	1,238,590	1,241,686
Aspect Software, Inc.	1.073.010	1.050.004
11.28% due 05/25/20 Oberthur Technologies of America Corp.	1,052,219	1,050,904
3.75% due 01/10/24	877,632	883,117
Hyland Software, Inc.		
4.23% due 07/01/22	617,873	624,824
Oberthur Technologies Group SAS 3.75% due 01/10/24	EUR 516,607	550,961
Eze Castle Software, Inc.	EOR 310,007	330,701
7.65% due 04/05/21	400,000	396,500
Total Technology		152,546,437
CONSUMER, NON-CYCLICAL - 2.3%		
IHC Holding Corp.		
7.02% due 04/30/21 ^{†††,2}	7,387,500	7,312,090
7.25% due 04/30/21 ^{†††,2} Affordable Care Holdings Corp.	1,442,750	1,440,586
5.75% due 10/24/22	7,159,375	7,159,375
Lineage Logistics LLC		
4.50% due 04/07/21	6,350,049	6,346,112
One Call Medical, Inc. 5.09% due 11/27/20	6,040,337	5,642,701
American Seafoods	0,040,537	3,042,701
6.02% due 08/19/21 ²	5,525,556	5,537,049
Springs Industries, Inc.	5.054.500	5.074.500
7.50% due 06/01/21 ^{†††,2} At Home Holding III Corp.	5,074,500	5,074,500
4.54% due 06/03/22	4,912,500	4,900,219
ABB Concise Optical Group LLC		
6.13% due 06/15/23	4,557,100	4,596,975
Grocery Outlet, Inc. 5.15% due 10/21/21	4,361,329	4,365,429
Project Ruby Ultimate Parent Corp.	4,301,327	7,303,427
4.75% due 02/09/24	4,300,000	4,312,556
Chobani LLC 5 25% day 10/00/22	1120 020	4 174 100
5.25% due 10/09/23	4,139,625	4,174,108

5179 to the SSS 2214 \$ 4,500.00 \$ 4,500.00 \$ 4,500.00 \$ 4,500.00 \$ 2,500.00 <		FACE AMOUNT ¹⁵	VALUE	
Assis Change Group Holdings Inc. 3,700,00 3,730,00 3,730,00 3,730,00 3,730,00 3,730,00 3,730,00 3,830,830 3,830,830 3,830,830 3,830,830 3,830,830 3,830,830 3,830,830 3,830,830 3,830,830 3,830,830 3,830,830 3,870,800 3,771,800	Authentic Brands			
539- due 1072014 370,000 371,275 Marchean The Breibmiens, Le 369-32 368-32 2470 due 1087020 3,500,00 3,710,00 1470 due 1087020 3,500,00 3,710,00 1470 due 1087020 3,500,00 3,710,00 1570 due 1087021 3,500,00 3,100,00 1570 due 1087021 2,500,00 2,600,00 158 due 1087021 3,500,00 3,500,00 158 due 1087021 3,500,00 3,500,00 158 due 1087021 3,500,00 3,500,00 3,500,00 158 due 1087021 3,500,00 3,500,00 3,500,00 158 due 1087021 3,500,00 3,500,00 3,500,00 3,500,00 3,500,00 3,500,00 3,		\$ 4,056,104 \$	4,086,525	
Assessment Performations, in Suph 2008		2 700 000	2 522 255	
5.259 (as. 10.00.12) 3.469.328 3.469.328 3.589.3		3,700,000	3,732,375	
DEF PRINCE PRINCE 1888 2888		3 649 326	3 653 888	
		3,077,320	3,033,000	
		3,715,396	3,589,221	
Peace	SHO Holding I Corp.			
5.00% doe 50.025 3,184.00 3,770.085 Come and Company Ince 28,000 2,21,600 Dak Front Company, Inc. 2,800,00 2,81,600 Clef's Westbourn Favor LLC 2,800,00 2,81,600 Clef's Westbourn Favor LLC 2,500,00 2,51,475 Cloth Control (19,123) 2,500,00 2,54,475 5,00% doe 1913/23 2,500,00 2,54,675 5,00% doe 1913/23 1,500,00 2,56,633 CHE Special Kalding Ca LLC 1,500,00 1,25,00 CHE Special Kalding Ca LLC 1,500,00 1,91,500 CHE Special Kalding Ca LLC 1,500,00 1,01,500 CHE Special Kalding Ca LLC 1,500,00 1,02,500 CHE Special Kalding Ca LLC 1,500,00 1,02,500		3,390,000	3,373,050	
(See and Cofe Proposed Fook Corp.)		4404000		
6.090 de 1079225 2,796,723 2,23,400 Des Food Gramps; Inc. 2,000,000 2,816,800 CoFF, Westbounce Paiers LLC 2,900,000 2,816,800 CoFF, Westbounce Paiers LLC 2,900,000 2,514,475 Colligate Robbings, Inc. 2,000,000 2,514,475 Colligate Robbings, Inc. 2,000,000 2,526,633 Clay Colligate Robbings, Inc. 1,250,000 1,275,000 4,550, due 10/2,524 1,250,000 1,275,000 1,500, due 10/2,524 1,250,000 1,275,000 4,550, due 10/2,524 1,250,000 1,275,000 4,550, due 10/2,524 1,250,000 1,275,000 4,550, due 10/2,524 1,250,000 1,010,000 1,575, due 10/2,524 1,250,000 1,010,000 1,575, due 10/2,524 1,250,000 1,010,000 6,159, due 12/2,521 1,250,000 1,250,000 6,159, due 12/2,524 1,250,000 1,200,000 6,159, due 12/2,524 1,250,000 1,200,000 8,150,000 1,250,000 1,250,000 1,250,000		3,184,000	3,170,086	
Dee Food Company, Inc.		2 706 722	2 824 600	
400. de 1072174 2500.00 21,000 2,000.00		2,190,125	2,824,090	
Che's Sundones Parent LC 2.699.200 2.611.80 Ch'98 sund 1052222 2.690.000 2.543.75 Colleges Hobbing, Dar. 2.500.000 2.543.75 L 4.90% to 107.624 6.80 to 107.600 2.200.000 2.256.663 L 500 to 10 Colleges Hobbing Co. LC 1.250.000 1.237.500 3.291.500 2.250.000 2.257.500 3.258.60 2.250.000 1.257.500 3.258.60 2.250.000 2.257.500 3.258.60 3.2		2.800.000	2.816.800	
Colligam Hobbing Inco.	Chef's Warehouse Parent LLC	_,,,,,,,,	_,,,,,,,,	
500k de 1271323 5,200k de 1271323 2,500k de 1271324 2,500k de 1271324 2,500k de 1271324 2,200k de 12,200k de 12,	6.75% due 06/22/22 ²	2,599,202	2,621,945	
NC Acquisition Misko Lid. GBP 1,800.00 2,266,851 2,500,6851	Culligan Holding, Inc.			
4.90% dee 10/26-94 GBP 180000 2,266,873 11Food Holding Co. LIC 1250,000 1,237,000 3,300 4.65% dee 10/23/21 1,000,000 1,237,000 3,300 8.29% dee 10/23/21 1,000,000 1,000,000 1,000,000 10.57% due 10/01/9 2,000,000 2,000,000 2,000,000 10.55% due 10/01/3 1,811,948 1,700,000 1,000,000 10.55% due 10/23/21 1,811,948 1,700,000 1,000,000 <td></td> <td>2,500,000</td> <td>2,534,375</td>		2,500,000	2,534,375	
CIT Foods Holding Co. LLC L. 1250,00 1,237,00 8,90% for 5625271 (150,000) 93,000 8,90% for 5625271 (150,000) 93,000 Control of Control 1,005,000 1,000,000 Control of Control 1,000,000 2,007,000 Control of Control 1,000,000 2,007,000 School of Control 1,000,000 2,007,000 All Control 1,000,000 2,000,000 All Control 1,000,000 1,000,000 All Control 1,000,000 1,000,000 1,000,000 All Control				
4.65% das 06,075/20 1,250,000 1,237,500 30.30 1,237,500 30.30 1,200,500 30.30 1,200,500 2,200,000		GBP 1,800,000	2,266,633	
8.49% de 602821 105,000 33,150 6.75% des 1050179 105,000 1,027,00 10.75% des 1001795 1,125,000 2,017,00 Bioclinic Asynon belde Holdings Corp. 200,000 2,017,500 Bioclinic Asynon belde Holdings Corp. 2,017,500 2,017,500 Kollson Murracentical US) 1,018,000 1,078,08 6,15% des 122321 1,000,000 1,678,78 KORPE Eagle Bayer LLC 1 1,000,000 1,678,78 5,33% des 031824 1,000,000 1,623,84 4,158,000 1,200,000		1250,000	1 225 500	
Rody for Holdings, Inc. 1.056,481 1.032,70 675% due 5031/9 1.0500 1.043,00 10.75% due 10-01/192 2.000,000 2.017,00 5.25% due 10-20-23 2.000,000 2.017,00 5.25% due 10-20-23 1.811,948 1.793,538 BCPE Fagle Boyer LLC 1,811,948 1.793,538 S3% due 501,824 1,700,000 1,628,141 ALSO, MACO Pharmaceuticals 1,625,150 1,628,141 ALSO, MARIA 1,200,000 1,205,000 ALSO, MARIA 1,200,000 1,200,000 ALSO, Maria 1,200,000 1,200,000 CH Holder, LLC 1,200,000 1,200,000 1,200,000 CH Holder, LLC 1,200,000 1,200,000 1,200,000 1,200,000 1,200,000 1,200,000				
6.75% dae 0.50179 1.05.64 lat 1.037.00 1.037.00 1.037.00 1.037.00 1.037.00 1.037.00 1.037.00 1.037.00 1.037.00 2.07.00		1,035,000	931,500	
10.75% de 10.01/192 1.125.000 1.049.06 Biochiciar-Synowidge Hadings Cop. 2.000.000 2.015.00 5.25% de 10.20.23 1.811.948 1.783.05 6.15% de 10.22.21 1.811.948 1.783.05 6.15% de 10.22.22 1.700.000 1.697.875 AMAG Pharmaceuticals 1.050.00 1.287.813 AMAG Pharmaceuticals 1.250.000 1.201.000 AMAG Pharmaceuticals 1.200.000 1.205.000 AMAG Pharmaceutical 1.200.000 1.205.000 CH Holdes LLC 1.200.000 1.205.000 S15% de 0.027.22 1.200.000 1.205.000 Sellson Naturaceutical CAD) 1.125.431 1.116.901 Sellson Rate (1.02.22) 997.500 999.375 Sellson Rate (1.02.22) 997.500 999.375 Sellson Bank Inc. 1.035.035 91.311 4.89% due (10.23.22) 6.249.000 6.549.000 5.65% due (10.03.19)² 6.549.000 1.000.000 6.54 sell (10.03.19)² 6.549.000 1.000.000 6.54 sell (10.03.19)² 6.549.000 1.000.000 6.55 sell (10.03.19)² <		1.056.481	1 032 710	
Biochimics/sprowledge Holdings-Corp.				
5.25% do 10/20/23 2,000,000 2,017,500 Nellson Naturacius (US) 1,811,948 1,788,388 6.15% do 12/23/21 1,700,000 1,697,875 5.35% do 6/3/18/24 1,700,000 1,623,841 AMAGE Pharmacius 1 1,623,841 4.75% do 16/3/17/21 1,600,000 1,205,600 AMS DECRETARIO (CONTROLL) 1,000,000 1,206,600 S.15% do 16/3/17/24 1,000,000 1,006,000 S.15% do 16/3/17/24 1,000,000 99,75 NES Global Talent 1,000,000 99,75 S.15% do 16/3/17/25 65,45% do 1003/19 1,005,000 99,75 S.15% do 16/3/17/25 65,45% do 1003/19 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000		1,120,000	1,00 1,770	
Nelson Kuraceutical US5 6.15% dai 123221		2,000,000	2,017,500	
BCPE Tagle Bysty LLC 1,700,00 1,078,78 SANS de 191824 1,700,00 1,078,78 AMAG Pharmaceutical 1,628,148 ADMI Corp. 1,500,00 1,310,690 ABM Cody 1,500,00 1,310,690 CPH Foldes LLC 1,200,00 1,200,000 S.15% due 0/21/24 1,125,491 1,116,991 Nelson Wintercettical (CAD) 1,225,411 1,116,991 Fires Garage Holdings, Inc. 997,50 993,35 Nelson Wintercettical (CAD) 1,035,005 91,35 Lassed the 102/12/3 1,027,005	Nellson Nutraceutical (US)			
5.33% due 50/18/24 1,00,000 1,697.878 AMAG Pharmaceutical 1,625,190 1,623,841 A.178% due 50/17/21 1,300,000 1,310,569 4.80% due 60/29/22 1,300,000 1,310,569 CHI Holden LLC 1,000,000 1,000,000 6.15% due 10/23/24 1,125,431 1,116,991 Pers Ganey Holdens, Inc. 1,125,431 1,116,991 Pers Ganey Holdens, Inc. 999,500 999,378 4.25% due 10/23/23 999,500 999,378 NEX Giobal Tabush, Inc. 300,000 1,300,300 999,378 VES Giobal Tabush, Inc. 4,89% due 10/18/23 91,531 1,518 Village Ballet Colon 8,243 6,279,200 1,518<	6.15% due 12/23/21	1,811,948	1,798,358	
ANA GP bramacuticals	BCPE Eagle Buyer LLC			
4.78% due 08/1721 1,623,190 1,623,814 ABME Corp. 1,300,000 1,310,696 CPH Holden U.C 5.15% due 03/21/24 1,200,000 1,206,000 8.15% due 03/21/24 1,125,431 1,116,991 8.15% due 12/23/21 977,500 999,375 8.15% due 10/23/23 977,500 999,375 8.15% due 10/23/23 623,438 977,900 8.5% due 10/23/23 634,338 627,920 0.20men Business Outons 4,89% due 12/15/23 654,925 931,531 0.20men Business Outons 8 227,920 0.00men Business Outons 8 227,920		1,700,000	1,697,875	
ADMIC GOT, 4.80% due 0429/12 4.80% due 0429/12 4.80% due 0429/12 5.15% due 0429/14 5		1 (25 100	1 (22 041	
480% de 04/29/22 1,300,00 1,300,500 CPH Holdoc LC 1,200,000 1,206,000 5.15% due 03/21/24 1,205,401 1,125,431 1,116,901 6.15% due 12/23/21 1,125,431 1,116,901 1,105,001 999,375 PESS Gangey Holdings, Inc. 4,25% due 10/23/23 97,500 999,375 182,302 93,533 627,920 93,531 182,302 63,438 627,920 90,000		1,625,190	1,623,841	
CPH billow LLC 1,200,000		1 300 000	1 310 560	
5.15% due 03/21/24 1,200,000 1,206,000 Mellson Nutracentrial (CAD) 1,125,431 1,116,91 6.15% due 1/23/23 997,500 993,375 NES Giobal Talent 1,035,035 931,531 6.5% due 10/03/19² 623,438 627,920 0,000mu Busines Solutions 634,925 648,925 618,904 A,15% due 08/06/21² 649,25 618,904 A,15h due 10/29/3 EUR 279,950 301,440 Cheese Bids of BN V 5.0% due 01/29/3 152,876 192,66 Tagus Group International, Inc. EUR 120,050 129,266 due 05/24 (151-22) 152,876 14,117,564 14,117,564 Total Consumer, Non-cyclical EUR 120,050 129,266 14,117,564 14,		1,500,000	1,510,507	
Nelson Nutraceutical (CAD) 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431 1,116,901 1,125,431		1,200,000	1.206.000	
Press Ganey Holdrings, Inc. 997,500 999,351 A 25% due 1003/192 1,035,035 931,531 Constellation Brands, Inc. 809,375 1,035,035 931,531 Constellation Brands, Inc. 623,438 627,920 4,59% due 12/15/23 623,438 627,920 000	Nellson Nutraceutical (CAD)	, .,	,,	
4.25% due 10/23/23 997,500 993,75 NES Global Talent 1,035,035 331,531 6.54% due 10/03/19* 2,035,035 3,31,531 Constellation Brands, Inc. 4,89% due 12/15/23 623,438 627,920 Quorum Business Solutions 5,55% due 08/06/21* 618,904 Alpha BidCo SAS 8 EUR 279,950 301,440 Cheese Bidco B.V. 8 EUR 120,050 122,666 Targus Group International, Inc. 8 EUR 120,050 122,666 Targus Group International, Inc. 8 EUR 120,050 114,117,564 INDUSTRIAL - 2.2% Travelor Finance Luxembourg Sarl 8 EUR 120,050 12,256,66 Logo Prival Finance Luxembourg Sarl 9 EUR 120,126 10,278,287 DAE Aviation 5,25% due 07/07/2 6,50%,60% 07/07/2 6,50%,60% 07/07/2 6,50%,60% 07/07/2 6,50%,60% 07/07/2 6,50%,60% 07/07/2 6,50%,60% 07/07/2 5,17%,60% 07/07/2 5,17%,60% 07/07/2 <td rowspan<="" td=""><td>6.15% due 12/23/21</td><td>1,125,431</td><td>1,116,991</td></td>	<td>6.15% due 12/23/21</td> <td>1,125,431</td> <td>1,116,991</td>	6.15% due 12/23/21	1,125,431	1,116,991
NES Global Taleurs	Press Ganey Holdings, Inc.			
6.54% due 10/03/19² 1,035,035 931,531 Constellation Brands, Inc. 623,438 627,920 Quorum Business Solutions 654,925 618,904 5.75% due 08/06/21² 654,925 618,904 Alpha BidCo SAS 5.096 due 01/29/32 EUR 279,950 301,440 Cheese Bidco B.V. 5.096 due 01/29/32 EUR 120,050 129,266 Targus Group International, Inc. Targus Group International, Inc. Targus Group International, Inc. 152,876 ————————————————————————————————————		997,500	999,375	
Constellation Brands, Inc. 4.89% due 12/15/23 623,438 627,920				
A Sy94 due 12/15/23 623,438 627,920 Quorum Business Solutions 654,925 618,904 Alpha BidCo SAS 618,704 Alpha BidCo SAS 618,705 618,004 Alpha BidCo SAS 61		1,035,035	931,531	
Outrom Business Solutions 654,925 618,904 Alpha BidCo SAS 654,925 618,904 3,50% due 01/29/23 EUR 279,950 301,404 Cheese Bidco B.V. EUR 120,050 129,266 3,50% due 02/06/24 EUR 120,050 129,266 Targus Group International, Inc. 152,876 — due 05/24/16 ^{14/2,9} 152,876 — Total Consumer, Non-cyclical 5 — INDUSTRIAL - 2.2% Travel John Finance Luxembourg Sarl 5 — 4.29% due 09/02/21 0,210,186 10,278,287 DAE Aviation 5 6,750,848 6,776,163 USIC Holding, Inc. 5,196,000 5,786,000 5,17% due 12/08/23 6,010,938 6,040,992 Optiv, Inc. 4,25% due 02/01/24 5,252,000 5,549,200 Advanced Integration Technology LP 5,05% due 07/02/21 5,295,000 5,328,094 CareCore National LLC 5,05% due 07/02/21 5,080,259 5,092,59 CareCore National LLC 5,05% due 07/02/21 5,080,259		622 428	627.020	
5.75% due 08/06/21² 654,925 618,004 Alpha BidiCo SAS 301,440 5.50% due 01/29/23 EUR 279,950 301,440 Cheese Bideo B.V. 5.50% due 02/06/24 EUR 120,050 129,266 Targus Group International, Inc. 152,876 — due 05/24/16 ^{++2,9} 152,876 — Total Consumer, Non-cyclical 114,117,564 INDUSTRIAL - 2.2% Travelport Finance Luxembourg Sarl 4.29% due 09/02/21 10,210,186 10,278,287 DAE Aviation 5.25% due 07/07/22 6,750,848 6,776,163 USIC Holding, Inc. 5.17% due 12/08/23 6,010,938 6,040,992 Optiv, Inc. 4.25% due 02/01/24 5,555,000 5,549,200 Advanced Integration Technology LP 5,050% due 07/07/22/21 5,295,000 5,328,094 Care Core National LLC 5,595,000 5,328,094 S.50% due 03/05/21 5,080,258 5,092,595 BWAY Holding Co. 5,080,268 5,092,595		023,438	027,920	
Alpha BidCo SAS Sud due 01/29/23 EUR 279,950 301,440		654 925	618 904	
\$ 5.5% due 01/29/23 EUR 279,950 \$ 301,440 Cheese Bidco B.V. \$ 5.0% due 02/06/24 EUR 120,050 \$ 129,266 EUR 120,050 \$ 152,876 \$		004,720	010,704	
3.50% due 02/06/24 EUR 120,050 129,266 Targus Group International, Inc. due 05/24/16/HT-2.9 Total Consumer, Non-cyclical 152,876 — Total Consumer, Non-cyclical 114,117,564 INDUSTRIAL - 2.2% Travelport Finance Luxembourg Sarl 4.29% due 09/02/21 10,210,186 10,278,287 DAE Aviation 5.25% due 07/07/22 6,750,848 6,776,163 USIC Holding, Inc. 5.17% due 12/08/23 6,010,938 6,040,992 Optiv, Inc. 4.25% due 02/01/24 5,525,000 5,549,000 Advanced Integration Technology LP 6.50% due 07/22/21 5,295,000 5,328,094 CareCore National LLC 5,50% due 07/02/21 5,50% due 07/22/21		EUR 279,950	301,440	
Targus Group International, Inc. due 05/24/16****1-29 152,876 — Total Consumer, Non-cyclical 114,117,564 INDUSTRIAL - 2.2% Travelport Finance Luxembourg Sarl 4,29% due 09/02/21 10,210,186 10,278,287 DAE Aviation 5,25% due 07/07/22 6,750,848 6,776,163 USIC Holding, Inc. 5,17% due 12/08/23 6,010,938 6,040,992 Optiv, Inc. 4,25% due 02/01/24 5,525,000 5,549,200 Advanced Integration Technology LP 5,50% due 07/22/21 5,295,000 5,328,094 Care Core National LLC 5,50% due 03/05/21 5,080,258 5,092,959 BWAY Holding Co. 5,080,258 5,092,959	Cheese Bidco B.V.			
Total Consumer, Non-cyclical 152,876 —	3.50% due 02/06/24	EUR 120,050	129,266	
Total Consumer, Non-cyclical 114,117,564	Targus Group International, Inc.			
INDUSTRIAL - 2.2% Travelport Finance Luxembourg Sarl 4.29% due 09/02/21 10,210,186 10,278,287 DAE Aviation 5.25% due 07/07/22 (SIC Holding, Inc. 5.17% due 12/08/23 Optiv, Inc. 4.25% due 02/01/24 Advanced Integration Technology LP 6.50% due 07/22/21 CarcCore National LLC 5.50% due 07/22/21 5,080,258 5,080,258 5,092,959 BWAY Holding Co.	due 05/24/16†††;2,9	152,876		
Travelport Finance Luxembourg Sarl 4.29% due 09/02/21 10,210,186 10,278,287 DAE Aviation 5.25% due 07/07/22 6,750,848 6,776,163 USIC Holding, Inc. 6,010,938 6,040,992 5.17% due 12/08/23 6,010,938 6,040,992 Optiv, Inc. 4,25% due 02/01/24 5,525,000 5,549,200 Advanced Integration Technology LP 5,095,000 5,328,094 CareCore National LLC 5,50% due 03/05/21 5,080,258 5,092,959 BWAY Holding Co. 5,080,258 5,092,959	Total Consumer, Non-cyclical		114,117,564	
Travelport Finance Luxembourg Sarl 4.29% due 09/02/21 10,210,186 10,278,287 DAE Aviation 5.25% due 07/07/22 6,750,848 6,776,163 USIC Holding, Inc. 6,010,938 6,040,992 5.17% due 12/08/23 6,010,938 6,040,992 Optiv, Inc. 4,25% due 02/01/24 5,525,000 5,549,200 Advanced Integration Technology LP 5,095,000 5,328,094 CareCore National LLC 5,50% due 03/05/21 5,080,258 5,092,959 BWAY Holding Co. 5,080,258 5,092,959				
4.29% due 09/02/21 DAE Aviation 5.25% due 07/07/22 USIC Holding, Inc. 5.17% due 12/08/23 Optiv, Inc. 4.25% due 02/01/24 Advanced Integration Technology LP 6.50% due 07/22/21 CarcCore National LLC 5.50% due 03/05/21 BWAY Holding Co.				
DAE Aviation 5.25% due 07/07/22 (SIC Holding, Inc. 5.17% due 12/08/23 Optiv, Inc. 4.25% due 02/01/24 Advanced Integration Technology LP 6.50% due 07/22/21 CarcCore National LLC 5.50% due 03/05/21 BWAY Holding Co.		10.210.197	10 270 207	
5.25% due 07/07/22 6,750,848 6,776,163 USIC Holding, Inc. 6,010,938 6,040,992 Optiv, Inc.		10,210,186	10,278,287	
USIC Holding, Inc. 5.17% due 12/08/23 6,010,938 6,040,992 Coptiv, Inc. 4.25% due 02/01/24 6.50% due 07/02/21 6.50% due 07/02/21 CareCore National LLC 5.50% due 03/05/21 8WAY Holding Co. 5,080,258 5,092,959		6.750.848	6 776 163	
5.17% due 12/08/23 Optiv, Inc. 4.25% due 02/01/24 Advanced Integration Technology LP 6.50% due 07/22/21 CareCore National LLC 5.50% due 03/05/21 BWAY Holding Co.		0,770,040	0,770,103	
Optiv, Inc. 4.25% due 02/01/24 5,525,000 5,549,200 Advanced Integration Technology LP 5,295,000 5,328,094 6.50% due 07/22/21 5,295,000 5,328,094 CareCore National LLC 5,50% due 03/05/21 5,080,258 5,092,959 BWAY Holding Co. 5 5,080,258 5,092,959		6,010,938	6,040,992	
4.25% due 02/01/24 5,525,000 5,549,200 Advanced Integration Technology LP 5,295,000 5,328,094 6.50% due 07/22/21 5,295,000 5,328,094 CareCore National LLC 5,50% due 03/05/21 5,080,258 5,092,959 BWAY Holding Co. 5,080,258 5,092,959	Optiv, Inc.	.,,.	.,,=	
6.50% due 07/22/21 5,295,000 5,328,094 CareCore National LLC 5.50% due 03/05/21 5,080,258 5,092,959 BWAY Holding Co.	4.25% due 02/01/24	5,525,000	5,549,200	
CareCore National LLC 5.50% due 03/05/21 5,080,258 5,092,959 BWAY Holding Co. 5 5,080,258 5,092,959	Advanced Integration Technology LP			
5.50% due 03/05/21 5,080,258 5,092,959 BWAY Holding Co.		5,295,000	5,328,094	
BWAY Holding Co.				
		5,080,258	5,092,959	
5.25% due 04/05/24 4,500,000 4,485,960		4.700.000	4 407 070	
	3.23% tute 04/03/24	4,500,000	4,485,960	

	FACE AMOUNT ¹⁵	VALUE
Kuehg Corp.		
5.40% due 08/12/22	\$ 4,426,922 \$	4,449,057
ProAmpac PG Borrower LLC	4,250,000	4 270 750
5.06% due 11/20/23 Pro Mach Group, Inc.	4,250,000	4,279,750
4.75% due 10/22/21	4,251,635	4,255,632
GYP Holdings III Corp.		
4.54% due 04/01/21	4,234,405	4,248,506
VC GB Holdings, Inc. 4.75% due 02/28/24	4,075,000	4,095,375
Fronair Parent, Inc.	4,073,000	4,075,575
5.86% due 09/08/23	3,988,315	3,948,432
SI Organization		
5.65% due 11/22/19	3,680,116	3,716,917
CHI Overhead Doors, Inc. 4.25% due 07/29/22	3,649,507	3,643,412
Hardware Holdings LLC	3,047,301	3,043,412
7.68% due 03/30/20 ^{†††,2}	3,071,250	3,009,825
Bioplan USA, Inc.		
5.75% due 09/23/21	2,959,026	2,903,544
NVA Holdings, Inc. 4.65% due 08/14/21	2,855,574	2,880,560
Milacron LLC	2,000,014	2,000,300
3.98% due 09/28/23	2,294,250	2,304,299
Capstone Logistics		
5.50% due 10/07/21	2,186,003	2,169,608
Corialis Group Ltd. 3.75% due 03/11/24	EUR2,000,000	2,140,467
Thermasys Corp.	EUR2,000,000	2,140,407
5.25% due 05/03/19 ²	2,199,125	1,968,217
Zodiac Pool Solutions LLC		
5.65% due 12/20/23	1,795,500	1,805,968
National Technical Systems	1.041.616	1 705 575
7.25% due 06/12/21 ^{†††,2} Hillman Group, Inc.	1,841,615	1,795,575
4.65% due 06/30/21	1,767,822	1,780,338
Survitec		
5.55% due 03/12/22 ²	GBP 1,125,000	1,380,532
4.00% due 03/12/22	EUR 300,000	319,268
CPM Holdings, Inc. 5.25% due 04/11/22	1,674,500	1,695,431
Douglas Dynamics LLC	1,074,300	1,075,451
4.50% due 12/31/21	1,526,187	1,530,002
Swissport Investments S.A.		
6.25% due 02/09/22	EUR 1,250,000	1,352,369
Reynolds Group Holdings, Inc. 3.98% due 02/05/23	1,197,000	1,201,118
Constantia Lux Parent S.A.	1,177,000	1,201,110
4.00% due 04/30/22	985,031	985,652
Mast Global		
7.75% due 09/12/19 ^{†††,2}	978,634	974,596
American Bath Group LLC	652,580	657,057
6.40% due 09/30/23 Filtration Group Corp.	032,380	037,037
4.30% due 11/23/20	500,000	503,335
Tank Holdings Corp.		
5.25% due 03/16/22	445,652	445,282
Oncasters Group Ltd.	457,000	420.227
9.50% due 10/09/20 Ceva Group Plc (United Kingdom)	456,207	438,337
8.00% due 03/19/19 ^{†††,2}	480,000	421,200
Junter Fan Co.		,
6.50% due 12/20/17 ²	391,931	388,012
Junter Defense Technologies	25, 222	220.000
7.01% due 08/05/19 ² JANA Development Corp.	365,333	328,800
8.00% due 03/15/18 ²	260,000	253,500
Vencor Group	200,000	255,500
4.48% due 06/19/19 ²	123,077	115,614
Total Industrial		111,937,242
COAD WINTED WOONS A ANA		
COMMUNICATIONS - 1.2%		
Cengage Learning Acquisitions, Inc. 5.25% due 06/07/23	27,019,060	25,710,258
	27,017,000	23,710,230

	FACE AMOUNT ¹⁵	VALUE
Radiate HoldCo LLC 3.98% due 02/01/24	\$ 4,200,000	\$ 4,216,338
Mcgraw-Hill Global Education Holdings LLC		
5.00% due 05/04/22 SFR Group SA	4,168,500	4,117,561
4.29% due 01/14/25	4,039,875	4,039,875
Anaren, Inc. 5.65% due 02/18/21 ²	1,862,113	1,850,474
9.40% due 08/18/21 ²	1,500,000	1,460,625
Proquest LLC 5.25% due 10/24/21	2,999,539	3,040,783
Internet Brands		
4.75% due 07/08/21 ^{†††} Neustar, Inc.	2,606,603	2,616,590
4.75% due 03/01/24	2,500,000	2,528,125
Ziggo Secured Finance BV	EUD 2 250 000	2 206 502
3.00% due 04/15/25 Telenet Financing USD LLC	EUR 2,250,000	2,396,503
3.91% due 01/31/25	2,200,000	2,200,286
MergerMarket Ltd. 4.56% due 02/04/21	1,164,975	1,162,062
Bureau van Dijk Electronic Publishing BV	1,104,773	1,102,002
4.84% due 09/20/21 ²	GBP 787,910	991,112
Virgin Media SFA Finance Ltd. 3.83% due 01/31/26	GBP 750,000	941,640
Sesac Holdco II LLC	, , , , , , , , , , , , , , , , , , ,	,
4.26% due 02/23/24 Liberty Cablevision of Puerto Rico LLC	750,000	749,378
4.52% due 01/07/22	600,000	597,252
Total Communications		58,618,862
UTILITIES - 1.0%		
Invenergy Thermal Operating I, LLC 6.65% due 10/19/22	11,905,088	11,428,883
Dynegy, Inc.		
4.25% due 06/27/23 Viva Alamo LLC	9,300,000	9,317,948
5.30% due 02/22/21†††	6,157,367	5,849,498
Helix Gen Funding LLC 4.75% due 03/08/24	4,370,000	4,430,088
EFS Cogen Holdings I LLC	4,370,000	4,430,066
4.65% due 06/28/23	3,938,285	3,969,949
MRP Generation Holding 8.15% due 10/18/22	3,482,500	3,460,734
Panda Hummel		
7.00% due 10/27/22 Terraform AP Acquisition Holdings LLC	3,525,000	3,406,031
5.65% due 06/26/22	2,755,283	2,775,948
Lightstone HoldCo LLC	1 700 000	1.709.026
5.54% due 01/30/24 Exgen Texas Power LLC	1,700,000	1,708,926
5.90% due 09/18/21	2,361,613	1,532,097
Osmose Utility Services, Inc. 4.90% due 08/22/22	1,326,009	1,329,325
Panda Power		
7.65% due 08/21/20 Panda Temple II Power	1,315,063	1,290,405
7.25% due 04/03/19	1,285,989	1,113,988
Stonewall	500,000	10.5.250
6.65% due 11/15/21 Panda Hummel Station	500,000	486,250
7.00% due 10/27/22	200,000	193,250
Total Utilities		52,293,320
FINANCIAL - 0.9%		
National Financial Partners Corp. 4.65% due 01/08/24	7,880,250	7,959,052
Americold Realty Operating Partnership, LP		· · · · · · · · · · · · · · · · · · ·
4.75% due 12/01/22	7,467,322	7,537,365
Acrisure LLC 5.90% due 11/22/23	5,877,302	5,965,461
Hyperion Insurance	· ·	
5.50% due 04/29/22	3,532,477	3,542,050

	FACE AMOUNT ¹⁵	VALUE
Alliant Holdings I L.P.		
4.39% due 08/12/22	\$ 3,486,656	\$ 3,501,614
Magic Newco, LLC 5.00% due 12/12/18	3,319,793	3,329,487
York Risk Services	3,317,173	3,323,467
4.90% due 10/01/21 ²	3,033,436	2,946,225
Assured Partners, Inc.		
5.25% due 10/21/22 Integro Parent, Inc.	2,408,299	2,423,953
6.80% due 10/28/22	2,222,516	2,222,516
Capital Automotive L.P.		
4.00% due 03/25/24 American Stock Transfer & Trust	2,000,000	2,020,000
5.75% due 06/26/20	1,553,695	1,549,811
Ryan LLC 6.75% due 08/07/20 ²	1,145,512	1,131,193
Total Financial	1927-09-12	44,128,727
BASIC MATERIALS - 0.4%		
PQ Corp.		
5.29% due 11/04/22	4,145,359	4,187,559
Platform Specialty Products	FIT 1 0 20 202	0.106.055
4.25% due 06/07/20 4.50% due 06/07/20	EUR 1,968,302 828,130	2,106,857 835,823
4.50% due 06/07/20 Hoffmaster Group, Inc.	828,130	833,823
5.50% due 11/21/23	2,443,875	2,471,369
Dubois Chemicals, Inc.		, , ,
4.88% due 03/15/24	2,400,000	2,413,008
Zep, Inc.		
5.00% due 06/27/22 ASP Chromaflo Dutch I B.V.	1,970,000	1,994,625
5.00% due 11/20/23	1,692,548	1,699,961
ASP Chromaflo Intermediate Holdings, Inc. 5.00% due 11/20/23	1,301,640	1,307,341
5.00% due 11/20/25 Ferro Corp.	1,501,040	1,507,541
2.75% due 02/14/24 Arch Coal, Inc.	EUR 600,000	638,536
5.00% due 03/07/24	500,000	498,905
Nexeo Solutions LLC 4.81% due 06/09/23	200,000	202.250
Total Basic Materials	300,000	302,250 18,456,234
ENERGY - 0.1%		
Cactus Wellhead		
7.15% due 07/31/20	3,095,073	2,941,868
Gavilan Resources LLC		
7.00% due 03/01/24 Summit Midstream Partners, LP	1,500,000	1,481,250
7.02% due 05/13/22	1,300,000	1,322,750
Linn Energy LLC / Linn Energy Finance Corp.	1,300,000	1,322,730
4.32% due 02/27/21	578,009	534,658
8.33% due 02/27/21	289,005	290,450
PSS Companies	050.055	500 202
5.65% due 01/28/20 ² Total Energy	850,365	680,292 7,251,268
Total Senior Floating Rate Interests		
(Cost \$718,595,107)		715,740,341
CORPORATE BONDS†† - 9.7%		
FINANCIAL - 6.4%		
Citigroup, Inc. 6.25% ^{7,10}	21,670,000	24 164 012
5.95% ^{7.10}	31,670,000 16,169,000	34,164,012 16,876,394
5.95%7,10	6,050,000	6,299,623
5.90% ^{7,10}	3,300,000	3,444,375
Bank of America Corp.		
6.10%7.10	31,313,000	33,176,123
6.50% ^{7.10} 6.30% ^{7.10}	13,948,000 11,100,000	15,220,755 12,071,250
JPMorgan Chase & Co.	11,100,000	12,071,230
$6.10^{\circ}7.10$	22,250,000	23,512,688
6.00% ^{7,10}	11,635,000	12,132,978
Wells Fargo & Co.		
5.88% 7.10 Goldman Sachs Group Inc	29,550,000	31,853,186
Goldman Sachs Group, Inc. 5.30% ^{7,10}	23,680,000	24,124,000
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
7.38% due 04/01/20 ⁸	10,974,000	11,083,739

March 31, 2017

	FACE Amount ¹⁵	VALUE
7.50% due 04/15/218	\$ 8,826,000	\$ 8,903,228
6.88% due 04/15/22 ⁸	1,625,000	1,551,875
Bank of New York Mellon Corp. 4.63% ^{7,10}	14,650,000	14,064,000
Atlas Mara Ltd.		
8.00% due 12/31/20 ²	14,400,000	11,908,800
Voya Financial, Inc.		
5.65% due 05/15/53 ⁷	10,960,000	11,151,800
GEO Group, Inc. 5.88% due 10/15/24	5,060,000	5,173,850
5.88% due 10/15/24 6.00% due 04/15/26	2,194,000	2,221,915
KeyCorp	2,174,000	2,221,713
$5.00\%^{7.10}$	7,250,000	7,177,500
Customers Bank		
6.13% due 06/26/29 ^{7,16}	4,500,000	4,601,250
QBE Insurance Group Ltd.	2 000 000	4 212 000
7.25% due 11/24/43 ^{7,8}	3,800,000	4,313,000
Citizens Financial Group, Inc. 5.50% ^{7,10}	4,000,000	4,105,000
Greystar Real Estate Partners LLC	4,000,000	4,105,000
8.25% due 12/01/22 ⁸	3,600,000	3,883,500
FBM Finance, Inc.	2,300,000	2,002,000
8.25% due 08/15/218	3,200,000	3,392,000
NFP Corp.		
9.00% due 07/15/21 ⁸	3,061,000	3,235,018
M&T Bank Corp.		
5.13% ^{7,10}	2,600,000	2,587,000
Univest Corporation of Pennsylvania 5.10% due 03/30/25 ^{2,7}	2,500,000	2,543,750
Jefferies LoanCore LLC / JLC Finance Corp. 6.88% due 06/01/208	1,700,000	1,721,250
Northern Trust Corp. 4.60% ^{7,10}	1,300,000	1,274,000
NewStar Financial, Inc.	1,500,000	1,274,000
7.25% due 05/01/20	1,225,000	1,246,438
US Bancorp 5.30% ^{7,10}	1,200,000	1,222,500
Total Financial		320,236,797
BASIC MATERIALS - 0.6%		
BHP Billiton Finance USA Ltd.		
6.75% due 10/19/75 ^{7,8}	14,500,000	16,399,500
Yamana Gold, Inc.		
4.95% due 07/15/24	12,800,000	12,864,000
GCP Applied Technologies, Inc.		
9.50% due 02/01/238	450,000	510,750
Mirabela Nickel Ltd.	1 005 410	121.070
2.38% due 06/24/19 ² 1.00% due 09/10/44 ^{†††} ,2	1,885,418 37,690	131,979
New Day Aluminum	31,070	
10.00% due 10/28/20 ^{†††,2}	47,328	40,229
Total Basic Materials		29,946,458
CONSUMER, CYCLICAL - 0.6%		
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		
6.50% due 05/01/21	10,000,000	9,500,000
6.75% due 06/15/23	5,700,000	5,358,000
Ferrellgas, LP / Ferrellgas Finance Corp.		5 207 225
6.75% due 01/15/22	6,653,000	6,287,085
Nathan's Famous, Inc. 10.00% due 03/15/208	4,355,000	4,681,625
Carrols Restaurant Group, Inc.	+,333,000	4,001,023
8.00% due 05/01/22	2,574,000	2,747,745
Total Consumer, Cyclical	, , , , , , , , , , , , , , , , , , , ,	28,574,455
ENERGY - 0.6%		
CONSOL Energy, Inc.		
8.00% due 04/01/23	10,300,000	10,827,875
BreitBurn Energy Partners Limited Partnership / BreitBurn Finance Corp.		
9.25% due 05/18/20 ^{†††,2,11}	5,037,000	4,910,071

Best ORO		FACE AMOUNT ¹⁵	VALUE
8.50 for 1215211 \$ 4,475.00 3.75 1.50% also 1215213 2500.00 3.75 5.00% also 1215214 1.175.00 1.18 5.00% also 1215214 1.175.00 1.15 5.00% also 1215214 7.557.40 1.05 5.00% also 1215214 7.557.40 8.00 5.00% also 1215214 7.559.00 7.559.00 5.00% also 1215214 7.559.00 7.559.00 8.00 5.00% also 12152154 7.559.00 8.00 8.00 5.00% also 12152154 8.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00	American Midstream Partners Limited Partnership / American Midstream Finance Corp.		
3.00 to 80815-61 2.00 to 1.00 to 1		\$ 4,475,000 \$	4,564,500
PERCENT LC Percent Acquisition Finance, Inc. 1.000 1			
\$\text{bil \$0.0000} \text{bil \$0.00000} \text{bil \$0.000000} \text{bil \$0.000000} \text{bil \$0.000000} \text{bil \$0.0000000000} bil \$0.00000000000000000000000000000000000		2,950,000	3,475,669
Date Composition 1,175,000			
Act		2,000,000	1,860,000
Stank the Flames Company SPV Let.			
5.85% due 0925-22-12-16 7,587-00 88 1.88 Ma Seal Bollage LP Alat Meas Intance Services Corp. 7,889-00 81 7,889 due 12/15-27 88 28-18 CONSUMER, NON-CYCLICAL-0.5-56 88 88 Bumble Bee Holdings, Inc. 18,79,600 18,20 9,00% due 12/15/17 18,70,600 3,81 Richer Concept the Opportude / KC USA Inc 1,825,000 3,83 9,80% due (21/52/18) 1,825,000 1,77 KeHE Disciplance LLC / RelEt Brainer Corp. 1,125,000 1,73 KeHE Disciplance LLC / RelEt Brainer Corp. 1,125,000 1,83 KeHE Disciplance LLC / RelEt Brainer Corp. 1,125,000 1,93 KeHE Disciplance LLC / RelEt Brainer Corp. 1,23 1,23 KeHE Disciplance LLC / RelEt Brainer Corp. 1,23 1,23 KeHE Disciplance LLC / RelEt Brainer Corp. 1,23 1,23 ROUSTRAL - 0.3% 8,00 1,00 5,8 ROUSTRAL - 0.5% 1,00 5,8 5,8 Place Space Space LLC / RelEt Brainer Corp. 1,00 5,8 Place Space Spac		1,175,000	1,157,375
Man Hoddings, LP / Alt Mes Finnee Service Corp. 18			
7.88 oka 12/15/24 78,500 8,80 28,80 CONSUMER, NON-CYCLICAL-0.8% Bumble Dee Holdings, Inc. 18,000 8,24 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 9,000 <td></td> <td>7,557,400</td> <td>869,101</td>		7,557,400	869,101
State Stat			
CONSIDER NON-CYCHCAL-0.59% 18,709,000 18,204 18,709,000 18,204 18,709,000 18,204 18,709,000 18,204 18,709,000 18,204 18,709,000 18,204 18,709,000 18,204 18,709,000 18,204 18,709,000 18,204 18,709,000 18,204 18,709,000 18,204 18,809,000 18,204 18,2		785,000	818,363
Bumble Re- Hodings, Inc.	Total Energy	<u>-</u>	28,482,954
1,000 the 1215 1778	CONSUMER, NON-CYCLICAL - 0.5%		
State Concepts Incorporated / KCI USA Inc	Bumble Bee Holdings, Inc.		
7,88% dae 0215/21 5	9.00% due 12/15/178	18,709,000	18,241,275
Bumble 8e Holdco SCA 1,826,000 1,726,000 1,826,000 1,726,000 1,826,000 1,726,000 1,826,000 1,726,000 1,826,000 1,726,000 1,826	Kinetic Concepts Incorporated / KCI USA Inc		
9.63% due 9615718 KEHE Distributes LLC / KeHE Finance Corp. 7.63% due 96157218 Total Consumer, Non-cyclica NDISTRIAL - 0.3% Standardsen Aviation Holdings, Inc. 10.00% due 0715723** 10.00% due 1715723** 10.00% due 1715723** 10.00% due 1715723** 10.00% due 1715723** 11.707294 1.7072		3,615,000	3,831,900
KeHE Distributors LLC / KeHE Finance Corp. 1,125,00 1,3 7,63% due Most Modern Montre Corp. 1,25,00 1,25,00 LOUSTRIAL - 0.3% Contraction Modings, Inc. 3,00 6,75 10,00% due 07/15/23 ⁸ 6,30,00 6,75 0,79,00% due 10/20/39 ⁸ 5,50,00 5,87 0,50% due 10/20/39 ⁹ 6,50,00 5,87 10,00% due 07/15/29 3,50,00 5,87 10,00% due 10/20/27/14 1,00 5,50 5,80 1,80 <td>Bumble Bee Holdco SCA</td> <td></td> <td></td>	Bumble Bee Holdco SCA		
1,25,00	9.63% due 03/15/18 ⁸	1,826,000	1,771,220
Table Tabl	KeHE Distributors LLC / KeHE Finance Corp.		
NDISTRIAL - 0.3% Sandard Aero Aviation Holdings, Inc.	7.63% due 08/15/218	1,125,000	1,133,438
Sandardero Aviation Holdings, Inc.	Total Consumer, Non-cyclical	-	24,977,833
Sandardero Aviation Holdings, Inc.	INDUSTRIAL - 0 3%		
10.00% due 07/15/23% 6,300,000 6,75 10.00% due 107/15/23% 5,950,000 5,87 10.00% due 10.00/19² 5,950,000 5,87 10.00% due 10.20/27#148 1,707,294 1,70 10.00% due 10.715/19 1,550,000 1,60 10.00% due 10.715/19 1,550,000 1,60 10.00% due 10.715/19 1,500,000 1,60 10.00% due 10.715/19 1,000 1,60 10.00% due 10.715/19 1,000 1,000 10.00% due 10.715/19 1,000 1,000 10.00% due 10.715/19 1,000 1,000 10.00% due 10.00%			
Dynaga LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% then 103019¹ 5.95,000 5.87. Princess Juliana International Airport Operating Company N.V. 1.70,1294		6 300 000	6,756,750
6.25% due 10/30/19* 5,950,000 5,87 Princess Ulaina International Airport Operating Company N.V. 1,707,294 1,70 5.5% due 12/20/27/11-8 1,707,294 1,70 LMI Aerospace, Inc. 1,550,000 1,60 7.3% due 07/15/19 1,550,000 1,60 Infort US, Inc. EUR1,120,000 1,23 5.75% due 05/15/2 EUR1,120,000 21 5.75% due 05/15/2 200,000 21 Total Industrial 200,000 21 DIVERSIFIED - 0.3% HRG Group, Inc. 7.88% due 07/15/19 15,017,000 15,54 COMMUNICATIONS - 0.2% MDC Partners, Inc. 5.0% due 05/15/24 7,746,000 7,38 McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 2,400,000 2,32 EIG Investors Corp. 10,88% due 06/15/24* 1,100,000 1,16 Cengage Learning, Inc. 1,175,000 1,05 5,05% due 06/15/24* 1,175,000 1,05 Total Communications 11,75,000 2,51 TECHNOLOGY - 0,1% <td></td> <td>0,300,000</td> <td>0,730,730</td>		0,300,000	0,730,730
Princess Juliana International Airport Operating Company N.V. 1,70,7294 1,72,7294		5 950 000	5,875,625
5.50% due 12/20/27***		3,230,000	3,073,023
Macrospace, Inc. 1,550,000 1,600		1.707.294	1,705,575
1,550,000 1,600		-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	-,,,
Infor US, Inc. EUR,120,000 1,23 5.75% due 05/15/22 EUR,120,000 21 7.38% due 12/15/238 200,000 21 Total Industria 17,39 DIVERSIFIED - 0.3% HRG Group, Inc. 15,017,000 15,54 ***COMMUNICATIONS - 0.2%** *** MDC Partners, Inc. *** 7,746,000 7,38 6.50% due 05/01/248* 7,746,000 7,38 McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 2,400,000 2,32 7.88% due 05/15/248* 2,400,000 1,16 Cengage Learning, Inc. 1,175,000 1,16 9.50% due 06/15/248 1,175,000 1,05 Total Communications 1,175,000 1,05 TECHNOLOGY - 0.1% 1,05 2,250,000 2,51 Epicor Software 2,250,000 2,51 Epicor Software 9,40% due 06/21/23*** 2,250,000 2,51 9,40% due 06/21/23*** 1,850,000 1,80		1,550,000	1,608,125
S.75% due 05/15/22		,,	,,
Grinding Media Inc., MC Grinding Media Canada Inc. 20,000 21 7.38% due 12/15/238 200,000 21 Total Industrial 200,000 21 DIVERSIFIED - 0.3% HRG Group, Inc. 15,017,000 15,54 COMUNICATIONS - 0.2% MDC Partners, Inc. 5,050 due 0.50/12/48 7,746,000 7,38 McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 2,400,000 2,32 EIG Investors Corp. 1,100,000 1,16 1,200,000 1,15 Total Communications 1,100,000 1,05 TECHNOLOGY - 0.1% Micron Technology, Inc. 1,250,000 2,51 Epicro Software 9,500 due 09/15/238 2,250,000 2,51 Figure Software 9,500 due 09/15/238 2,500 2,51 Figure Software 9,400 due 06/15/24 ¹¹ -2 1,850,000 2,51 <		EUR1,120,000	1,234,294
7.38% due 12/15/238 200,000 21/15/238 Total Industrial 200,000 21/15/238 DIVERSIFEED - 0.3% HRG Group, Inc. - 7.88% due 07/15/19 15,017,000 15,54 COMMUNICATIONS - 0.2% MDC Partners, Inc. 6.50% due 05/01/248 7,46,000 7,38 McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 2,400,000 2,32 EIG Investors Corp. 2 1,100,000 1,16 Cengage Learning, Inc. 1,100,000 1,05 9.50% due 06/15/248 1,175,000 1,05 Total Communications 1,175,000 1,05 TECHNOLOGY - 0.1% Micron Technology, Inc. 2,250,000 2,51 Epicor Software 2,250,000 2,51 Epicor Software 1,850,000 1,80 9.40% due 06/21/2311-2 1,850,000 1,80	Grinding Media Inc. / MC Grinding Media Canada Inc.		
DIVERSIFIED - 0.3% HRG Group, Inc. 7.88% due 07/15/19 15,017,000 15,54 COMMUNICATIONS - 0.2% MDC Partners, Inc. 6.50% due 05/01/248 MCGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/248 2,400,000 2,32 EIG Investors Corp. 10.88% due 02/01/24 1,100,000 1,16 Cengage Learning, Inc. 9,50% due 06/15/248 1,175,000 1,059 Total Communications TECHNOLOGY - 0.1% Micron Technology, Inc. 7,50% due 09/15/238 2,250,000 2,51 Epicor Software 9,40% due 06/21/23††;2 1,850,000 1,850,000 1,80		200,000	210,000
### HRG Group, Inc. 7.88% due 07/15/19 **COMMUNICATIONS - 0.2%** MDC Partners, Inc. 6.50% due 05/01/248** #### McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/248* #### El 1,00,000 2,32 #### El 1,00,000 1,16 #### Cengage Learning, Inc. 9.50% due 06/15/248 #### 1,10,000 1,16 #### Cengage Learning, Inc. 9.50% due 06/15/248 #### TECHNOLOGY - 0.1%* ##### Micron Technology, Inc. 7.50% due 09/15/238 #### El 2,250,000 2,51 #### Elpicor Software 9.40% due 06/21/23††;2 9.40% due 06/21/23††;2 *#### El 3,500 1,80	Total Industrial		17,390,369
### HRG Group, Inc. 7.88% due 07/15/19 **COMMUNICATIONS - 0.2%** MDC Partners, Inc. 6.5% due 05/01/248** **CGAMETHII Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/248 **CIAN HILL GROUP OF THE STANDARD OF THE STA	DIVERSIFIED - 0.3%		
7.88% due 07/15/19 COMMUNICATIONS - 0.2% MDC Partners, Inc. 6.50% due 05/01/248 McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/01/248 EIG Investors Corp. 10.88% due 02/01/24 10.0000 1,100,000 1,16 Cengage Learning, Inc. 9.50% due 06/15/248 11,175,000 11,00000 11,0000			
MDC Partners, Inc. 6.50% due 05/01/248 7,746,000 7,38 McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/248 2,400,000 2,32 EIG Investors Corp. 10.88% due 02/01/24 1,100,000 1,16 Cengage Learning, Inc. 1,175,000 1,05 9.50% due 06/15/248 1,175,000 1,05 Total Communications 11,93 TECHNOLOGY - 0.1%		15,017,000	15,542,595
MDC Partners, Inc. 6.50% due 0.5/01/24\(\) 7,746,000 7,38 McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 0.5/15/24\(\) 2,400,000 2,32 EIG Investors Corp. 10.88% due 0.2/01/24 1,100,000 1,16 Cengage Learning, Inc. 1,175,000 1,05 9.50% due 0.6/15/24\(\) 1,175,000 1,05 Total Communications 11,93 TECHNOLOGY - 0.1%	COMMUNICATIONS - 0.2%		
6.50% due 05/01/248 7,746,000 7,38 McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/248 2,400,000 2,32 EIG Investors Corp. 10.88% due 02/01/24 1,100,000 1,16 Cengage Learning, Inc. 9.50% due 06/15/248 1,175,000 1,05 Total Communications 1,175,000 1,05 Technology - 0.1% Micron Technology, Inc. 7.50% due 09/15/238 2,250,000 2,51 Epicor Software 9.40% due 06/21/23 ^{††,2} 1,850,000 1,800 1,800			
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 2,400,000 2,32 Fill Investors Corp. 10,88% due 02/01/24 1,100,000 1,166 Cengage Learning, Inc. 1,175,000 1,05 Possible Communications 1,175,000 1,05 Technology - 0.1% 1,175,000 1,05 Technology - 0.1% 1,175,000 1,05 Technology Inc. 2,250,000 2,51 Figiors Ostiware 9,40% due 06/21/23*††.2 1,850,000 1,850,		7 746 000	7,387,748
7.88% due 05/15/248 2,400,000 2,32 EIG Investors Corp. 10.88% due 02/01/24 Cengage Learning, Inc. 9.50% due 06/15/248 1,105,000 1,05 Total Communications 11,75,000 1,05 TECHNOLOGY - 0.1% Micron Technology, Inc. 7.50% due 06/21/238 2,250,000 2,51 Epicor Software 9.40% due 06/21/23 ^{††,2} 1,850,000 1,8		7,770,000	7,507,740
EIG Investors Corp. 10.88% due 02/01/24 Cengage Learning, Inc. 9.50% due 06/15/248 Total Communications TECHNOLOGY - 0.1% Micron Technology, Inc. 7.50% due 09/15/238 Epicor Software 9.40% due 06/21/23 ^{†††,2} 1,850,000 1,850		2.400.000	2,322,000
10.88% due 02/01/24 1,100,000 1,16 Cengage Learning, Inc. 9.50% due 06/15/248 1,175,000 1,05 Total Communications 11,93 TECHNOLOGY - 0.1% Micron Technology, Inc. 2,250,000 2,51 7.50% due 09/15/238 2,250,000 2,51 Epicor Software 9.40% due 06/21/23*††,2 1,850,000 1,80		_,,	_,,
Cengage Learning, Inc. 9.50% due 06/15/248 1,175,000 1,05 Total Communications TECHNOLOGY - 0.1% Micron Technology, Inc. 2,250,000 2,51 7.50% due 09/15/238 250,000 2,51 Epicor Software 9,40% due 06/21/23*††.2 1,850,000 1,80		1.100.000	1,168,750
9.5% due 06/15/248 1,175,000 1,05 Total Communications 11,93 TECHNOLOGY - 0.1% Micron Technology, Inc. 7.50% due 09/15/238 2,250,000 2,51 Epicor Software 9.40% due 06/21/23 ^{††,2} 1,850,000 1,850			, , , , , , , , , , , , , , , , , , , ,
TECHNOLOGY - 0.1% Micron Technology, Inc. 7.50% due 09/15/238 Epicor Software 9.40% due 06/21/23 ^{†††,2} 2,250,000 2,51 Epicor Software 1,850,000 1,800		1,175,000	1,051,625
Micron Technology, Inc. 2,250,000 2,51 7.50% due 09/15/238 2,250,000 2,51 Epicor Software 9,40% due 06/21/23††;2 1,850,000 1,800	Total Communications	, ,	11,930,123
Micron Technology, Inc. 2,250,000 2,51 7.50% due 09/15/238 2,250,000 2,51 Epicor Software 9,40% due 06/21/23††;2 1,850,000 1,800	TECHNOLOGY . 0 1%		
7.50% due 09/15/238 2,250,000 2,51 Epicor Software 9.40% due 06/21/23 ^{††,2} 1,850,000 1,800			
Epicor Software 9.40% due $06/21/23^{\dagger\dagger,2}$ 1,850,000 1,800 1,800		2 250 000	2,511,563
9.40% due 06/21/23 ^{+++,2} 1,850,000 1,800		2,230,000	2,311,303
		1 950 000	1,807,450
total reciniology 4,51		1,050,000	4,319,013
	total reminings		4,319,013

MACKO OPPORTUNITIES FUND			
		FACE AMOUNT ¹⁵	VALUE
UTILITIES - 0.1%			
Terraform Global Operating LLC			
9.75% due 08/15/228	\$	3,100,000 \$	3,475,875
Total Corporate Bonds	Ψ		.,,
(Cost \$482,340,127)		_	484,876,472
FOREIGN GOVERNMENT BONDS†† - 0.7%			
Ominican Republic International Bond			
6.85% due 01/27/458		16,525,000	17,062,063
Kenya Government International Bond			
6.88% due 06/24/248		16,900,000	16,817,528
Senegal Government International Bond 6.25% due 07/30/248		200,000	201,620
Total Foreign Government Bonds			
(Cost \$33,192,810)		_	34,081,211
SENIOR FIXED RATE INTERESTS††,7 - 0.0%**			
FINANCIAL - 0.0%**			
Magic Newco, LLC			
12.00% due 06/12/19		1,075,000	1,126,063
CONSUMER, NON-CYCLICAL - 0.0%**			
Targus International LLC			
7.50% due 12/31/19 ^{†††,2}		61,579	86,106
Total Senior Fixed Rate Interests (Cost \$1,279,547)			1,212,169
		_	, , <u>, , , , , , , , , , , , , , , , , </u>
COMMERCIAL PAPER** - 11.8%			
Marriott International Inc/MD 1.25% due 04/24/17		30,500,000	30,475,642
1.88% due 04/07/17		28,000,000	27,994,960
1.34% due 05/16/17		10,000,000	9,983,000
Total Marriott International Inc/MD			68,453,602
Nissan Motor Acceptance Corp			
1.07% due 04/10/17		50,000,000	49,986,625
1.06% due 04/27/17		10,500,000	10,491,962
Total Nissan Motor Acceptance Corp		_	60,478,587
Mondelez International Inc 1.30% due 06/12/17		40,000,000	39,892,203
0.97% due 04/20/17		20,000,000	19,989,761
Total Mondelez International Inc			59,881,964
Hyundai Capital America		_	
1.24% due 04/24/17		51,900,000	51,858,884
Total Hyundai Capital America		_	51,858,884
Whirlpool Corp		50,000,000	40.059.222
1.16% due 04/26/17 Ryder System Inc		50,000,000	49,958,333
1.15% due 04/17/17		29,000,000	28,985,178
1.14% due 05/08/17		20,000,000	19,975,950
Total Ryder System Inc		_	48,961,128
General Mills Inc		10.000.000	10,000,050
1.08% due 04/03/17 1.08% due 04/04/17		19,000,000 17,500,000	18,998,860 17,498,425
Fotal General Mills Inc		17,300,000	36,497,285
Omnicom Capital Inc		_	30,471,203
1.08% due 05/08/17		35,500,000	35,458,583
Cox Enterprises Inc			
0.97% due 04/10/17		31,500,000	31,490,786
0.82% due 04/03/17		2,000,000	1,999,870
Total Cox Enterprises Inc CVS Health Corp		_	33,490,656
1.23% due 04/18/17		30,000,000	29,982,575
Bemis Co Inc		2.,00,000	27,702,373
1.15% due 04/03/17		18,750,000	18,748,802
1.15% due 04/04/17		10,000,000	9,999,042
Total Bemis Co Inc		_	28,747,844
		17,075,000	17.056.555
		1 / 0 /5 000	17,056,777
1.13% due 05/05/17			11 501 625
1.13% due 05/05/17 1.13% due 04/24/17		11,600,000	11,591,625 28,648,402
Clorox Co/The 1.13% due 05/05/17 1.13% due 04/24/17 Total Clorox Co/The Wal-Mart Stores Inc			11,591,625 28,648,402

	FACE AMOUNT ¹⁵		VALUE
American Water Capital Corp			
1.03% due 04/03/17	\$ 20,000,000	\$	19,998,767
McDonald's Corp 1.18% due 04/27/17	10,000,000		9,991,478
Total Commercial Paper	10,000,000		9,991,478
(Cost 5590,401,681)			590,397,884
(600, 4070, 401, 001)			370,371,004
REPURCHASE AGREEMENTS ^{††,12} - 0.1%			
Jefferies & Company, Inc.			
issued 03/10/17 at 3.95%			
due 04/10/17	2,956,000		2,956,000
issued 03/15/17 at 4.01%			
due 04/18/17	1,685,000		1,685,000
Barclays			
issued 03/17/17 at 0.50%			
open maturity ¹	1,056,250		1,056,250
issued 03/17/17 at 0.25% open maturity ¹	316,875		316.875
open maturny- issued 03/17/17 at 0.50%	310,673		310,673
open maturity ¹	255,313		255,313
Total Repurchase Agreements	200,010		255,515
(Cost \$6,269,438)			6,269,438
(===+,==+,==+,==+,===+,===+,===========			3,232,100
	CONTRACTS		
OPTIONS PURCHASED† - 0.6%			
Call options on:			
Bank of America Merrill Lynch June 2017 iShares 20+ year Treasury Bond ETF Expiring with strike price of \$120.00	57,976	\$	15,537,568
Put options on:			
Bank of America Merrill Lynch December 2019 EUR/DLR Expiring with strike price of \$97.63	8,995	\$	9,950,718
	 Notional		
D. L. C. A. W. W. L. M. CONTRIBUTION CO. C.	160 260 600		5 717 607
Bank of America Merrill Lynch November 2017 EUR/GBP Expiring with strike price of \$0.87 ^{††}	\$ 169,360,000		5,717,007
Total Put Options			15,667,725
Total Options Purchased			21 205 205
(Cost \$28,015,195)			31,205,293
Total Investments - 106.9%		ф	5 260 015 501
(Cost \$5,314,528,973)		\$	5,368,015,581

	Shares	VALUE
COMMON STOCKS SOLD SHORT† - (0.9)%		
CONSUMER, NON-CYCLICAL - 0.0%**		
Cantel Medical Corp.	6,352	\$ (508,795)
UTILITIES - 0.0%**		
South Jersey Industries, Inc.	23,508	(838,060)
COMMUNICATIONS - (0.1)%		
Amazon.com, Inc.*	2,966	(2,629,479)
CONSUMER, CYCLICAL - (0.1)%		
Crocs, Inc.*		
Papa John's International, Inc.	77,889	(550,675)
Pool Corp. Wynn Resorts Ltd.	8,077	(646,483)
wynn Resorts Ltd. CarMax, Inc.*	6,039 6,571	(720,634) (753,102)
Cannax, nic.	15,913	(942,368)
Total Consumer, Cyclical	15,715	(3,613,262)
INDUSTRIAL – (0.1)%		
EnPro Industries, Inc.		
Martin Marietta Materials, Inc.	8,906	(633,751)
Vulcan Materials Co.	8,560	(1,868,220)
T-4-1 Y- 34-2-1	17,490	(2,107,194)
Total Industrial		(4,609,165)
TECHNOLOGY - (0.1)%		
CommVault Systems, Inc.*	11 557	(597,006)
Semtech Corp.*	11,557	(587,096)
Cypress Semiconductor Corp. Medidata Solutions, Inc.*	19,411 55,947	(656,092) (769,831)
Silicon Laboratories, Inc.*	13,753	(793,411)
Ultimate Software Group, Inc.*	11,837	(870,611)
Autodesk, Inc.*	4,520	(882,349)
	11,050	(955,494)
Total Technology		(5,514,884)
BASIC MATERIALS - (0.1)%		
NewMarket Corp.		(
Balchem Corp.	1,373	(622,285)
Royal Gold, Inc.	15,104 22,385	(1,244,872)
Sensient Technologies Corp. FMC Corp.	22,385	(1,568,069) (1,596,851)
rwie corp.	26,222	(1,824,789)
Total Basic Materials	,	(6,856,866)
FINANCIAL - (0.4)%		
Life Storage, Inc.		
American Assets Trust, Inc.	6,047	(496,580)
Community Bank System, Inc.	12,111	(506,724)
Realty Income Corp.	11,256	(618,855)
Bank of the Ozarks, Inc.	10,898	(648,758)
Glacier Bancorp, Inc. Extra Space Storage, Inc.	12,577 19,291	(654,130) (654,544)
EastGroup Properties, Inc.		(666,683)
Mercury General Corp.	8,962 9,224	(678,241)
Morgan Stanley	11,833	(721,695)
Taubman Centers, Inc.	19,834	(849,689)
Essex Property Trust, Inc.	13,257	(875,227)
Webster Financial Corp.	3,913	(905,977)
Federal Realty Investment Trust	19,321	(966,823)
Associated Banc-Corp.	8,373	(1,117,796)
American Tower Corp. — Class A	46,785	(1,141,554)
Douglas Emmett, Inc. People's United Financial, Inc.	11,393 43,921	(1,384,705) (1,686,566)
People's United Financial, Inc. Crown Castle International Corp.	43,921 124,127	(2,259,111)
Total Financial	26,754	(2,526,915)
Total Common Stocks Sold Short		
(Proceeds \$39,378,495)		(43,931,084)

	FACE AMOUNT		VALUE
CORPORATE BONDS SOLD SHORT ^{††} - (0.0)%			
Envision Healthcare Corp. 5.13% due 07/01/228			
Nature's Bounty Co. 7.63% due 05/15/218	\$ 250,000 1,300,000	\$	(254,453) (1,368,250)
Total Corporate Bonds Sold Short			<u> </u>
(Proceeds \$1,571,635)			(1,622,703)
	 CONTRACTS		
OPTIONS WRITTEN [†] - (0.2)%			
Call options on:			
Bank of America Merrill Lynch June 2017 iShares 20+ Year Treasury Bond ETF Expiring with strike price of \$123.00	57,976		(8,406,520)
	 Notional		
Put options on:			
Bank of America Merrill Lynch December 2019 EUR/DLR Expiring with strike price of \$96.25 ^{††}	\$ 8,995		(2,192,531)
Fotal Options Written (Proceeds \$8,755,082)			(10,599,051)
Fotal Securities Sold Short - (1.1)% (Proceeds \$49,705,212)			(56 152 929)
Other Assets & Liabilities, net - (5.8)%			(56,152,838) (290,433,361)
Total Net Assets - 100.0%		\$	5,021,429,382
			Unrealized
			GAIN (LOSS)
OTC EQUITY SWAP AGREEMENTS††			
Morgan Stanley November 2017 Macro Opportunities Long Custom Basket Swap 1.48% 13,			
Terminating 11/30/17 (Notional Value \$72,072,621)		\$	4,509,213
OTC EQUITY SWAP AGREEMENTS SOLD SHORT**			,,,,,,
Morgan Stanley November 2017 Macro Opportunities Short Custom Basket Swap 0.56% 14,			
Terminating 11/30/17 (Notional Value \$124,735,770)		\$	(6,117,365)
(G	<u>-</u>	(3,55,,555)
	 SHARES		
CUSTOM BASKET OF LONG SECURITIES ¹³	42.720	\$	289,203
Wabash National Corp. Teradyne, Inc.	43,729 30,849	\$	289,203 270,469
Alaska Air Group, Inc.	14,495		251,001
Scripps Networks Interactive, Inc. — Class A	21,489		245,100
United Continental Holdings, Inc.*	15,499		231,709
Southwest Airlines Co.	20,237		222,629
Best Buy Co., Inc.	23,895		190,784
ManpowerGroup, Inc.	9,576		179,013
Universal Corp.	13,975		168,613
United Rentals, Inc.*	4,959		163,217
UGI Corp.	52,934		154,511
Old Republic International Corp.	68,443		153,648
	(0, (00		150 201
PPL Corp. Discovery Communications, Inc. — Class A*	60,689 52,761		150,201 135,538

	Shares	UNREALIZED GAIN (LOSS)
Conagra Brands, Inc.	37,363 \$	135,489
Trinity Industries, Inc.	22,789	134,949
Harris Corp.	7,856	132,329
Ameren Corp.	40,987	132,088
Cambrex Corp.*	10,174	127,327
Post Holdings, Inc.*	7,828	124,924
Robert Half International, Inc.	13,668	111,527
DaVita, Inc.*	31,493	105,949
Archer-Daniels-Midland Co.	42,373	97,450
AECOM*	18,544	94,530
Amgen, Inc.	6,971	92,333
Flowers Foods, Inc.	43,803	91,241
AmerisourceBergen Corp. — Class A	17,781	90,280
JetBlue Airways Corp.*	50,057	85,345
Juniper Networks, Inc.	46,008	78,988
		77,788
VeriSign, Inc.*	18,192	
Entergy Corp.	15,510	71,170
CNO Financial Group, Inc.	20,568	68,778
Textron, Inc.	12,098	66,977
Lam Research Corp.	8,208	63,642
Hawaiian Electric Industries, Inc.	50,111	61,910
American Airlines Group, Inc.	13,955	61,064
eBay, Inc.*	15,747	57,622
Owens & Minor, Inc.	40,607	39,628
Big Lots, Inc.	25,771	39,517
United Natural Foods, Inc.*	29,605	35,833
Masco Corp.	50,411	31,496
MEDNAX, Inc.*	10,130	25,106
Eastman Chemical Co.	6,595	17,875
Carlisle Companies, Inc.	11,014	13,846
Omnicom Group, Inc.	6,068	10,099
Hospitality Properties Trust	16,731	9,638
Sysco Corp.	30,242	8,411
Hilton Worldwide Holdings, Inc.	8,847	5,416
Tier REIT, Inc.	30,220	2,696
Chesapeake Lodging Trust	21,955	1,424
Corning, Inc.	59,614	(2,478
Merck & Company, Inc.	22,767	(3,613
Bed Bath & Beyond, Inc.	38,791	(8,107
Casey's General Stores, Inc.	8,013	(13,133
FirstEnergy Corp.	83,147	(16,979)
Cedar Realty Trust, Inc.	100,761	(24,402
Ford Motor Co.	41,103	(46,693
Mallinckrodt plc*	10,540	(76,263
Pitney Bowes, Inc.	40,799	(80,222
Telephone & Data Systems, Inc.	98,600	(82,721)
Michael Kors Holdings Ltd.*	33,366	(168,118
Target Corp.	31,520	(232,390
otal Custom Basket of Long Securities	\$	4,455,202
USTOM BASKET OF SHORT SECURITIES ¹⁴		
Mattel, Inc.	(22,943)	93,005
Compass Minerals International, Inc.	(19,638)	69,422
FactSet Research Systems, Inc.	(5,609)	62,459
Trustmark Corp.	(23,186)	59,922
American Campus Communities, Inc.	(23,444)	48,499
New York Community Bancorp, Inc.	(127,318)	48,041
U.S. Bancorp	(21,841)	44,482
Signature Bank*	(5,192)	41,643
Concho Resources, Inc.*		
	(6,201)	41,372
First Industrial Realty Trust, Inc.	(47,086)	36,499
Acadia Realty Trust	(16,648)	35,895
Packaging Corporation of America	(14,007)	32,664
Coty, Inc. — Class A	(36,462)	31,988
Provident Financial Services, Inc.	(19,087)	29,728

	Shares	UNREALIZED GAIN (LOSS)
Washington Federal, Inc.	(23,982) \$	26,685
KeyCorp	(36,853)	26,381
Valley National Bancorp	(69,017)	22,317
Commerce Bancshares, Inc.	(14,455)	22,295
Newell Brands, Inc.	(24,983)	19,439
Lithia Motors, Inc. — Class A	(10,610)	17,183
WD-40 Co.	(6,158)	15,628
ABM Industries, Inc.	(26,682)	15,220
EI du Pont de Nemours & Co.	(24,181)	14,843
Citizens Financial Group, Inc.	(24,101) $(14,401)$	14,240
General Electric Co.	(63,457)	12,657
Lennox International, Inc.	(3,024)	9,924
Loews Corp.	(3,024)	9,630
Iron Mountain, Inc.	(26,293)	9,030
Acuity Brands, Inc.	(2,506)	6,854
Cheniere Energy, Inc.*	(11,746)	5,548
O'Reilly Automotive, Inc.*	(3,408)	4,096
Chevron Corp.	(4,749)	1,915
Choice Hotels International, Inc.	(8,181)	1,775
Ligand Pharmaceuticals, Inc. — Class B*	(4,795)	1,453
Bemis Company, Inc.	(13,080)	1,425
Bottomline Technologies de, Inc.*	(20,931)	(641)
Hershey Co.	(6,255)	(1,045)
Rockwell Automation, Inc.	(3,313)	(2,097)
Ball Corp.	(34,182)	(2,152)
National Retail Properties, Inc.	(12,210)	(3,256)
Carrizo Oil & Gas, Inc.*	(18,047)	(3,487)
Healthcare Realty Trust, Inc.	(20,305)	(4,857)
Uniti Group, Inc.	(19,890)	(5,997)
Alexandria Real Estate Equities, Inc.	(6,895)	(6,513)
Avery Dennison Corp.	(6,406)	(9,070)
Black Hills Corp.	(17,039)	(11,038)
Quaker Chemical Corp.	(5,981)	(11,151)
Public Storage	(3,638)	(11,639)
Monolithic Power Systems, Inc.	(6,629)	(11,844)
AO Smith Corp.	(10,298)	(12,300)
Duke Realty Corp.	(25,972)	(12,511)
Gulfport Energy Corp.*	(31,362)	(16,249)
MSCI, Inc. — Class A	(5,236)	(17,256)
CME Group, Inc. — Class A	(8,642)	(19,963)
Equifax, Inc.	(9,808)	(20,053)
UDR, Inc.	(18,824)	(21,305)
AptarGroup, Inc.	(9,579)	(21,676)
Education Realty Trust, Inc.	(19,618)	(22,390)
NiSource, Inc.	(26,989)	(23,015)
Parsley Energy, Inc. — Class A*	(16,651)	(23,227)
Weingarten Realty Investors	(51,382)	(25,846)
Alexander & Baldwin, Inc.	(11,804)	(28,230)
Aqua America, Inc.	(11,504)	(28,285)
Senior Housing Properties Trust	(60,421)	(29,133)
Tyler Technologies, Inc.*	(3,513)	(29,758)
International Flavors & Fragrances, Inc.	(19,707)	(29,738)
Roper Technologies, Inc.	(19,707)	(31,930)
KBR, Inc.		
	(36,461)	(32,071)
Expedia, Inc.	(12,427)	(32,491)
Newfield Exploration Co.*	(14,850)	(34,275)
Allegion plc	(7,456)	(34,625)
NIKE, Inc. — Class B	(23,770)	(38,335)
Fastenal Co.	(23,358)	(39,106)

	Shares	UNREALIZED LOSS
Fortinet, Inc.*	(18,564)	\$ (39,539)
Xylem, Inc.	(26,391)	(39,791)
Orbital ATK, Inc. Lexington Realty Trust	(5,983) (50,787)	(42,854) (43,074)
Goldman Sachs Group, Inc.	(4,882)	(43,297)
DCT Industrial Trust, Inc.	(16,809)	(43,544)
Digital Realty Trust, Inc.	(5,721)	(43,743)
PPG Industries, Inc.	(7,589)	(43,820)
Intercontinental Exchange, Inc.	(12,567)	(44,472)
Red Hat, Inc.*	(6,142)	(45,307)
MarketAxess Holdings, Inc.	(5,203)	(47,602)
Healthcare Services Group, Inc.	(29,714)	(48,171)
MB Financial, Inc.	(19,137)	(48,935)
Global Payments, Inc.	(9,560)	(51,695)
Dominion Resources, Inc.	(23,317)	(51,722)
Sempra Energy	(14,658)	(52,477)
salesforce.com, Inc.*	(18,481)	(53,158)
Toll Brothers, Inc.	(16,791)	(54,217)
Symantec Corp.	(31,660)	(54,266)
Starbucks Corp.	(12,950)	(56,169)
Deltic Timber Corp.	(13,313)	(57,896)
Atmos Energy Corp.	(20,649)	(60,120)
Bio-Rad Laboratories, Inc. — Class A*	(2,528)	(60,463)
Old National Bancorp	(34,517)	(65,157)
RPM International, Inc.	(19,168)	(65,583)
Trimble, Inc.*	(16,680)	(73,549)
Four Corners Property Trust, Inc.	(24,576)	(74,267)
First Horizon National Corp.	(48,639)	(77,726)
Eagle Materials, Inc.	(8,200)	(80,885)
Netflix, Inc.*	(3,523)	(82,500)
Align Technology, Inc.*	(5,016)	(86,055)
Scotts Miracle-Gro Co. — Class A	(17,552)	(87,196)
Facebook, Inc. — Class A*	(10,504)	(89,066)
Fulton Financial Corp.	(40,912)	(92,711)
Alliant Energy Corp.	(35,203)	(95,379)
Weyerhaeuser Co.	(43,221)	(97,260)
BancorpSouth, Inc.	(21,527)	(99,682)
CoreSite Realty Corp.	(11,418)	(102,004)
Freeport-McMoRan, Inc.*	(45,568)	(106,050)
Royal Caribbean Cruises Ltd.	(5,880)	(110,716)
S&P Global, Inc.	(4,944)	(111,136)
New Jersey Resources Corp.	(32,789)	(112,203)
Priceline Group, Inc.*	(681)	(116,379)
Five Below, Inc.*	(19,102)	(121,246)
Domino's Pizza, Inc.	(6,517)	(121,781)
Vertex Pharmaceuticals, Inc.*	(5,770)	(124,719)
MDC Holdings, Inc.	(30,886)	(130,930)
Ecolab, Inc.	(17,285)	(131,059)
Marriott Vacations Worldwide Corp.	(6,367)	(143,137)
Allegheny Technologies, Inc.	(45,388)	(147,788)
Ulta Beauty, Inc.*	(3,101)	(158,974)
Adobe Systems, Inc.*	(9,561)	(167,280)
Financial Engines, Inc.	(17,291)	(181,218)
NVIDIA Corp.	(8,114)	(182,444)
Copart, Inc.*	(14,094)	(187,390)
Equinix, Inc.	(6,164)	(192,207)
Take-Two Interactive Software, Inc.*	(16,678)	(196,748)
PTC, Inc.*	(21,349)	(223,229)
United States Steel Corp.	(26,120)	(234,360)
Bob Evans Farms, Inc.	(14,072)	(282,765)
Panera Bread Co. — Class A*	(5,489)	(309,182)
Total Custom Basket of Short Securities		\$ (5,962,960)

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS ††

COUNTERPARTY	EXCHANGE	FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT		JNREALIZED PRECIATION PRECIATION)
BOA Merrill								
Lynch	CME	Receive	3-Month USD-LIBOR	1.71%	12/16/19 \$	(20,800,000) \$	29,393 \$	29,393
BOA Merrill								
Lynch	CME	Receive	3-Month USD-LIBOR	1.59%	07/02/18	(34,550,000)	(62,153)	(62,153)
BOA Merrill								
Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	07/02/23	(23,800,000)	(771,006)	(771,006)
•							c	(002.766)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS**

						NET
					VALUE AT	UNREALIZED
	CONTRACTS		SETTLEMENT	SETTLEMENT	MARCH 31,	APPRECIATION/
COUNTERPARTY	TO BUY (SELL)	CURRENCY	DATE	VALUE	2017	(DEPRECIATION)
J.P. Morgan	(6,121,000)	EUR	05/02/17 \$	6,642,313 \$	6,540,008 \$	102,305
J.P. Morgan	3,459,000	GBP	04/11/17	(4,272,819)	(4,334,795)	61,976
J.P. Morgan	(1,900,000)	EUR	04/11/17	2,055,682	2,027,840	27,842
Morgan Stanley	(2,194,000)	EUR	04/11/17	2,368,395	2,341,622	26,773
J.P. Morgan	(1,300,000)	EUR	04/11/17	1,405,059	1,387,470	17,589
Citigroup	(298,000)	EUR	04/11/17	323,981	318,051	5,930
Deutsche Bank	(103,000)	EUR	05/02/17	111,449	110,051	1,398
Bank of America	(9,920,000)	EUR	04/11/17	10,516,857	10,587,460	(70,603)
Barclays	(15,798,000)	GBP	04/11/17	19,265,613	19,797,946	(532,333)
					\$	(359,123)
J.P. Morgan J.P. Morgan Morgan Stanley J.P. Morgan Citigroup Deutsche Bank Bank of America	3,459,000 (1,900,000) (2,194,000) (1,300,000) (298,000) (103,000) (9,920,000)	GBP EUR EUR EUR EUR EUR EUR	04/11/17 04/11/17 04/11/17 04/11/17 04/11/17 05/02/17 04/11/17	(4,272,819) 2,055,682 2,368,395 1,405,059 323,981 111,449 10,516,857	(4,334,795) 2,027,840 2,341,622 1,387,470 318,051 110,051 10,587,460	6 2 2 1 (7 (53

- Non-income producing security. Less than 0.1% of net assets.
- Less unail 0.1% of net assets.

 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.

- value determined based on Level 3 inputs.

 All or a portion of this security is pledged as short security collateral at March 31, 2017.

 Illiquid security.

 Zero coupon rate security.

 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- Affiliated issuer.

- Affiliated issuer.
 Rate indicated is the 7 day yield as of March 31, 2017.
 Variable rate security. Rate indicated is rate effective at March 31, 2017.
 Security is a 144A or Section 4(a)(2) 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 \$2,334,766,163 (cost \$2,278,579,406), or 46.5% of total net assets.
 Security with no rate was unsettled at March 31, 2017.
 Perpetual maturity.
 Security is in default of interest and/or principal obligations.
 Reputables A decembers.

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

 Repurchase Agreements.

 Total Return is based on the return of long basket of securities +/- financing at a variable rate. Rate indicated is rate effective at March 31, 2017.

 Total Return is based on the return of short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at March 31, 2017.

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

 Security is a 144A or Section 4(a)(2) security. These securities are considered illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$46,346,590 (cost \$62,012,709), or 0.9% of total net assets.

 plc Public Limited Company

 REIT Real Estate Investment Trust

 CME Chicago Mercantile Exchange

 EUR Euro

- EUR Euro GBP British Pound