Common Non-Content of Proceedings		Shares	Value
Campan (Septim 1995)	COMMON STOCKS [†] - 2.7%	Shares	value
1996 1996	Consumer, Non-cyclical - 0.8%		
scher Deschartschlander (s. 1922) 1,254			
stype for 1,000			
Spir Problem Spir			
Process Proc		21,550	
Selected Process 19.20 1.45 1			
OS Intention Composition 1902 19-35 Moderate Composition 1939 19-35 Moderate Composition 1939 19-35 Moderate Composition 1939 19-35 Moderate Composition 1939 19-35 Linder Stevens: Inc. 1939 19-35 Manager Composition 19-36 19-35 Manager Composition 19-36 19-35 Manager Composition 19-36 19-35 Manager Composition 19-36 19-35 Male Composition 19-36 19-35 Male Composition 19-36 19-35 Male Composition 19-36 19-36			
Memory M			
Koal Hanner S. 1952 1954/20 Hound Stadish Se 1959 1954/20 Hound Stadish Se 1959 1954/20 Hound Stadish Se 1959 1954/20 Hound Stadish Se 1952 1975 Hound Stadish Se 1975 1975 Halley Se 1975 1985 Halley Se 1972 1985 Halley Se 1982 1985 Halley Se Se 1982 1985 Halley Se Se 1982 1985 Halley Se Se Se 1982 1985 Halley Se Se Se 1982 <td></td> <td></td> <td></td>			
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Process	McKesson Corp.	9,150	
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Michael School 1905 1975			
(3) Food Inflating Conference (1987) (19			1,067,814
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Kupan Lam 1,005 82,505 Mennis Robinson Robins			
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Trochger Workshow's Life (
Section Sect	Boston Beer Company, Inc. — Class A*	2,688	805,594
Carlon Pour Lebouriser International, Inc. Carlon Str. Carlon Str.	Travelport Worldwide Ltd.		
Populos, Inc. 1.0	· ·		
Sacherson Stamburs Corp. 6.647 689.22 Binnish Corp. 6.858 682.00 Binnish Corp. 1.888 68.39 Binnish Corp. 1.888 68.39 Binnish Pangedieck Corp. 1.888 68.39 Binnish Pangedieck Dec. 31.962 63.84 Binnish Alexander 1.908 60.00 Brinish Alexander 1.908 35.70 Brinish Alexander 1.908 35.81 Kallage Control 1.908 35.81 Kallage Control 1.908 35.81 Brini Brining Stammer 1.909 35.82 Albegraph Per 1.90 35.82 Albegraph Per 1.90 48.92 Albegraph Per 1.90 48.92 Albegraph Per 1.90 48.92 Albegraph Per 1			
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Abort Lakenteners			
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Syso Cop- 6,071 414,589 WellCare Health Plans, Inc.* 1,071 11,1467 Curltonics ple — Class A* 16,354 39,540 New Seel, Inc. 3,373 38,7078 Virian Medical Systems, Inc.* 3,266 37,141 Planker Corp. 12,378 39,545 Church & Dwight Company, Inc. 4,665 228,489 Lamb Weston Holdings, Inc. 4,665 228,489 Hersbey Co. 2,908 270,618 Largue Group International Equity, Inc.************************************			
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Hersbey Co. 2,008 270,618 Targus Group International Equity, Ine*†††,1,2 33,177 Total Consumer, Non-cyclical 54,768,902 International Squity, Ine** 1,500,007 Regal Beloit Corp. 23,106 1,800,007 Genesies & Wyoming, Ine. — Class A* 19,04 1,548,658 Genebrier Companies, Ine. 16,573 1,262,331 AECOM* 38,085 1,257,947 Cummins, Ine. 9,135 1,245,548 Kansa City Southern 10,198 1,080,580 Kanse City Southern 10,198 1,080,580 Kansa City Southern 10,198 1,080,580 Kanse City Southern 1,098 1,080,580 Kanse City Southern 1,098 1,080,580 Kanse City Southern 1,098 1,080,580 Kanse City Southern 1,098 1,080,580 Batin Inc 1,098 1,099,094 Batin Corp 4,789 722,516 Arrow Electronics, Inc. 4,789 722,516 Valid Corp. 1,653 63,81		5,368	
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Industrial - 0.4% Incompanies	Total Consumer Non-evelical	12,7/3	
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Genese & Wyoning, Inc. —Class A* 19,044 1,548,658 Greenber Companies, Inc. 26,313 1,388,011 EMCOR Group, Inc. 38,085 1,279,471 AECOM* 38,085 1,271,415 Cummins, Inc. 9,135 1,214,955 Kansa City Southern 10,198 1,080,580 Snap-on, Inc. 65,73 1,056,412 EnerSys 12,031 897,994 Eator Corporation plc 11,599 866,090 Masco Corp. 19,862 743,236 Arrow Electronics, Inc.* 9,748 733,830 Norfolk Southern Corp. 4,789 722,516 Jabil, Inc. 29,79 718,579 Parker-Hannifin Corp. 4,579 713,637 Dover Corp. 9,600 702,720 Pentair plc 66,512 66,512 AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 633,915 Fedix Corp. 21,196 617,8		23.106	1,890.071
Greenbrier Companies, Inc. 26,313 1,388,011 EMCOR Group, Inc. 16,573 1,262,531 AECOM* 9,135 1,214,955 Cummins, Inc. 10,198 1,080,580 Kansas City Southern 6,573 1,056,412 EnerSys 12,031 877,994 Eaton Corporation ple 11,599 866,909 Macco Corp. 19,862 743,236 Arrow Electronics, Inc.* 9,748 733,830 Norfolk Southern Corp. 4,789 722,516 Jabil, Inc. 25,979 718,637 Dover Corp. 4,579 713,637 Dover Corp. 9,600 702,720 Pentair ple 16,234 683,127 AGCO Corp. 16,234 683,127 AGCO Corp. 19,44 655,874 Visbay Intertechnology, Inc. 2,759 665,612 FedEx Corp. 2,759 626,459 Benchmark Electronics, Inc. 2,759 626,459 Benchmark Electronics, Inc. 2,759 665,612			
AECOM* 38,085 1,257,947 Cummin, Inc. 9,135 1,214,955 Kansas City Southern 10,198 1,080,580 Snap-on, Inc. 6,573 1,056,412 EnerSys 12,031 897,994 Eaton Corporation ple 11,599 866,909 Masco Corp. 9,748 733,383 Arrow Electronics, Inc.* 9,748 733,383 Norfolk Southern Corp. 4,789 722,516 Jabil, Inc. 25,979 718,579 Parker-Hannifin Corp. 9,600 702,720 Pentair plc 9,600 702,720 Pentair plc 16,234 683,127 AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 27,59 626,459 Benchmark Electronics, Inc. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 3,193 594,888	Greenbrier Companies, Inc.	26,313	1,388,011
Cummins, Inc. 9,135 1,214,955 Kanasa City Southern 10,198 1,808,580 Snap-on, Inc. 6,573 1,056,412 Enertys 12,031 897,994 Eaton Corporation plc 11,599 866,909 Masco Corp. 9,748 733,830 Norfolk Southern Corp. 4,789 722,516 Jabil, Inc. 25,979 7118,579 Parker-Hannifin Corp. 4,579 713,637 Dover Corp. 9,600 702,720 Pentair plc 16,234 683,127 AGCO Corp. 10,962 665,612 AGCO Corp. 19,144 655,874 Vishay Intertechnology, Inc. 2,759 626,581 FedEx Corp. 2,759 626,459 Benchmark Electronics, Inc. 2,196 617,858 Crane Co. 2,196 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Coming 18,103 513,931	EMCOR Group, Inc.	16,573	1,262,531
Kansas City Southern 10,198 1,080,580 Snap-on, Inc. 6,573 1,056,412 EnerSys 12,031 897,994 Eaton Corporation plc 11,599 866,909 Masco Corp. 11,599 743,236 Arrow Electronies, Inc.* 9,748 733,830 Norfolk Southern Corp. 4,789 722,516 Jabil, Inc. 4,579 718,579 Parker-Hannifin Corp. 4,579 713,637 Dover Corp. 9,600 702,720 Pentair plc 16,234 683,127 AGCO Corp. 16,234 683,127 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 28,186 653,915 FedEx Corp. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 15,325 574,688 Owens Corning 8,110 513,931			
Snap-on, Inc. 6,573 1,056,412 EnerSys 12,031 877,994 Eaton Corporation plc 11,599 866,909 Masce Corp. 19,862 743,236 Arrow Electronies, Inc.* 9,748 733,830 Norfolk Southern Corp. 4,789 722,516 Jabil, Inc. 25,979 718,579 Parker-Hannifin Corp. 9,600 702,720 Power Corp. 9,600 702,720 Pentair plc 16,234 683,127 AGCO Corp. 19,144 655,874 Vishay Intertechnology, Inc. 19,144 655,874 Vishay Intertecknology, Inc. 28,186 653,915 FedEx Corp. 27,79 626,459 Benchmark Electronics, Inc. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 15,325 574,688 Owens Corning 8,10 513,931			
EnerSys 12,031 897,994 Eaton Corporation ple 11,599 866,909 Masco Corp. 19,862 743,236 Arrow Electronics, Inc.* 9,748 733,830 Norfolk Southern Corp. 4,789 722,516 Jabil, Inc. 25,979 718,657 Parker-Hannifin Corp. 9,600 702,720 Pentair ple 4,579 665,612 AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 22,759 626,459 Benchmark Electronies, Inc. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Corning 8,110 513,931			
Eaton Corporation plc 11,599 866,909 Masco Corp. 19,862 743,236 Arrow Electronics, Inc.* 9,748 733,236 Norfolk Southern Corp. 4,789 722,516 Jabil, Inc. 25,979 718,579 Parker-Hannifin Corp. 4,579 713,637 Dover Corp. 9,600 702,720 Pentair plc 16,234 683,127 AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 21,196 617,863 Benchmark Electronics, Inc. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Corning 8,110 513,931			
Masce Corp. 19,862 743,236 Arrow Electronics, Inc.* 9,748 733,830 Norfolk Southern Corp. 4,789 722,516 Jabil, Inc. 25,979 718,579 Parker-Hannifin Corp. 9,600 702,720 Pentair ple 16,234 683,127 AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 28,186 653,915 FedEx Corp. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Coming 8,110 513,931	Eaton Corporation ple	11,599	866,909
Norfolk Southern Corp. 4,789 722,516 Jabil, Inc. 25,979 718,679 Parker-Hannifin Corp. 4,579 713,637 Dover Corp. 9,600 702,720 Pentair ple 16,234 683,127 AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 2,759 626,459 Benchmark Electronies, Inc. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Corning 8,110 513,931	Masco Corp.	19,862	743,236
Jabil, Inc. 25,979 718,579 Parker-Hannifin Corp. 4,579 713,637 Dover Corp. 9,600 702,720 Pentair plc 16,234 683,127 AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc. 315,325 574,688 Owens Corning 8,110 513,931			733,830
Parker-Hannifin Corp. 4,579 713,637 Dover Corp. 9,600 702,720 Pentair ple 16,234 683,127 AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,155 FedEx Corp. 21,759 626,459 Benchmark Electronics, Inc. 21,196 617,863 Crace Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Coming 8,110 513,931			
Dover Corp. 9,600 702,720 Pentair ple 16,234 683,127 AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 2,759 626,459 Benchmark Electronies, Inc. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Corning 8,110 513,931			
Pentair ple 16,234 683,127 AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 2,759 626,459 Benchmark Electronics, Inc. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 4,233 574,688 Owens Corning 8,110 513,931			
AGCO Corp. 10,962 665,612 Trinity Industries, Inc. 19,144 655,874 Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 27,799 626,459 Benchmark Electronics, Inc. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Corning 8,110 513,931	Pentair plc	16,234	
Vishay Intertechnology, Inc. 28,186 653,915 FedEx Corp. 2,759 626,459 Benchmark Electronics, Inc. 21,196 617,866 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Corning 8,110 513,931	AGCO Corp.	10,962	665,612
FedEx Corp. 2,759 626,459 Benchmark Electronics, Inc. 21,196 617,863 Crane Co. 7,669 614,715 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Corning 8,110 513,931			
Benchmark Electronics, Inc. 21,196 617,863 Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Corning 8,110 513,931			
Crane Co. 7,669 614,517 Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Corning 8,110 513,931			
Union Pacific Corp. 4,233 599,732 Gibraltar Industries, Inc.* 15,325 574,688 Owens Corning 8,110 513,931			
Gibraltar Industries, Ine.* 15,325 574,688 Owens Corning 8,110 513,931			599,732
			574,688
USBKOSB COTP. 6,865 482,747			513,931
	Oshkosh Corp.	6,865	482,747

	Shares	Value
COMMON STOCKS [†] - 2.7% (continued)		
Industrial - 0.4% (continued) Avnet, Inc.	11,221 \$	481,269
Acuity Brands, Inc.	4,152	481,092
Spirit AeroSystems Holdings, Inc. — Class A	5,525	474,653
TE Connectivity Ltd.	5,090	458,405
Belden, Inc. Louisiana-Pacific Corp.	7,452 16,456	455,466 447,932
Mettler-Toledo International, Inc.*	772	446,702
Rexnord Corp.*	15,239	442,845
Waters Corp.*	2,198	425,511
KBR, Inc.	23,612	423,127
Fluor Corp.	8,019	391,167
Corning, Inc.	14,095	387,754
Werner Enterprises, Inc. CSX Corp.	10,199 6,003	382,973 382,871
Tech Data Corp.*	4,606	378,245
Coherent, Inc.	2,391	374,000
J.B. Hunt Transport Services, Inc.	3,057	371,578
Owens-Illinois, Inc.*	21,585	362,844
Caterpillar, Inc.	2,567	348,265
Total Industrial		31,403,750
Utilities - 0.3%		
TexGen Power LLC*,†††	181,247	6,253,022
National Fuel Gas Co. Portland General Electric Co.	36,561 44,236	1,936,270
Fortiand General Electric Co. PNM Resources, Inc.	44,230	1,891,531 1,726,421
El Paso Electric Co.	28,781	1,700,957
Exelon Corp.	36,714	1,564,016
Ameren Corp.	25,189	1,532,751
UGI Corp. Consolidated Edison, Inc.	26,609 16,837	1,385,531 1,312,949
AES Corp.	57,093	765,617
Pinnacle West Capital Corp.	9,352	753,397
FirstEnergy Corp.	15,692	563,500
Entergy Corp.	6,538	528,205
PG&E Corp. OGE Energy Corp.	11,962 12,632	509,103
Total Utilities	12,032	22,868,043
Energy - 0.3%	-	22,000,043
SandRidge Energy, Inc.*	507,188	8,997,515
Maverick Natural Resources, LLC*,†††,1	7,168	5,288,857
Chevron Corp.	11,764	1,487,322
Exxon Mobil Corp.	13,557	1,121,571
Valero Energy Corp.	9,295	1,030,165
Approach Resources, Inc.	357,054	871,212
ConocoPhillips Occidental Petroleum Corp.	6,713 5,551	467,359 464,508
Williams Companies, Inc.	15,744	426,820
Phillips 66	3,629	407,573
HollyFrontier Corp.	4,020	275,088
PBF Energy, Inc. — Class A	6,209	260,343
Titan Energy LLC*	35,116	10,535
Total Energy	-	21,108,868
Technology - 0.3% HP, Inc.	54,868	1,244,955
Convergys Corp.	47,788	1,167,939
Skyworks Solutions, Inc.	9,399	908,413
Cirrus Logie, Inc.*	22,722	870,934
DXC Technology Co.	10,646	858,174
Cognizant Technology Solutions Corp. — Class A	9,830 5,286	776,472
International Business Machines Corp. MAXIMUS, Inc.	5,286 11,291	738,454 701,284
Fidelity Sational Information Services, Inc.	6,158	652,933
CA, Inc.	18,290	652,038
ON Semiconductor Corp.*	28,906	642,725
Teradyne, Inc.	14,606	556,051
Amdocs Ltd. Intel Corp.	7,907 10,478	523,364 520,862
Dell Technologies Incorporated Class V — Class V*	5,633	520,862 476,439
Apple, Inc.	2,565	474,807
Microsoft Corp.	4,460	439,801
Oracle Corp.	9,689	426,897
Paychex, Inc.	6,220 9,144	425,137 422,361
Applied Materials, Inc. Lam Research Corp.	9,144 2,438	422,361 421,408
Kulicke & Soffa Industries, Inc.	17,632	419,994
Accenture plc — Class A	2,549	416,991
NetApp, Inc.	5,262	413,225
Broadridge Financial Solutions, Inc.	3,587	412,864
Fisery, Inc.* Western Digital Corp.	5,545 5,298	410,829 410,118
Seagate Technology plc	5,298 7,004	395,516
	1,588	385,312
Broadcom, Inc.		381,435
Leidos Holdings, Inc.	6,465	
Leidos Holdings, Inc. KLA-Tencor Corp.	3,526	361,521
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1	3,526 177	180,638
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 Icad, Inc.*	3,526 177 56,620	180,638 172,691
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 Icad, Inc.* Qlik Technologies, Inc Class B*,†††,1	3,526 177 56,620 43,738	180,638
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 Qlik Technologies, Inc Class B*,†††,1 Qlik Technologies, Inc. *,†††,1	3,526 177 56,620	180,638 172,691 5
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 Icad, Inc.* Qlik Technologies, Inc Class B*,†††,1 Qlik Technologies, Inc. *,†††,1 Total Technology	3,526 177 56,620 43,738	180,638 172,691
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 Icad, Inc.* Qlik Technologies, Inc Class B*,†††,1 Qlik Technologies, Inc. *,†††,1 Total Technology Communications - 0.2%	3,526 177 56,620 43,738 11,400	180,638 172,691 5 1 18,262,588
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 Icad, Inc.* Qlik Technologies, Inc Class B*,†††,1 Qlik Technologies, Inc. *,†††,1 Total Technology Communications - 0.2% Verizon Communications, Inc.	3,526 177 56,620 43,738 11,400	180,638 172,691 5 1 18,262,588 1,509,853
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 Icad, Inc.* Qlik Technologies, Inc Class B*,†††,1 Qlik Technologies, Inc. *,†††,1 Total Technology Communications - 0.2% Verizon Communications, Inc. Telephone & Data Systems, Inc.	3,526 177 56,620 43,738 11,400 - 30,011 49,871	180,638 172,691 5 1 18,262,588 1,509,853 1,367,463
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 lead, Inc.* Qlik Technologies, Inc Class B*,†††,1 Qlik Technologies, Inc. *,†††,1 Total Technology Communications - 0.2% Verizon Communications, Inc.	3,526 177 56,620 43,738 11,400 - 30,011 49,871 69,271 12,125	180,638 172,691 5 1 18,262,588 1,509,853
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 lead, Inc.* Qlik Technologies, Inc Class B*,†††,1 Qlik Technologies, Inc. *,†††,1 Total Technology Communications - 0.2% Verizon Communications, Inc. Telephone & Data Systems, Inc. News Corp. — Class A InterDigital, Inc. TEGNA, Inc.	3,526 177 56,620 43,738 11,400 30,011 49,871 69,271 12,125 84,309	180,638 172,691 5 1 18,262,588 1,509,853 1,367,463 1,073,700 980,913 914,753
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 Icad, Inc.* Qlik Technologies, Inc Class B*,†††,1 Qlik Technologies, Inc. *,†††,1 Total Technology Communications - 0.2% Verizon Communications, Inc. Telephone & Data Systems, Inc. News Corp. — Class A InterDigital, Inc. TEGNA, Inc. Omnicom Group, Inc.	3,526 177 56,620 43,738 11,400 	180,638 172,691 5 1 18,262,588 1,509,853 1,367,463 1,073,700 980,913 914,753 857,809
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 lead, Inc.* Qlik Technologies, Inc Class B*,†††,1 Qlik Technologies, Inc. *,†††,1 Total Technology Communications - 0.2% Verizon Communications, Inc. Telephone & Data Systems, Inc. News Corp. — Class A InterDigital, Inc. TEGNA, Inc. Omnicom Group, Inc. Vonage Holdings Corp.*	3,526 177 56,620 43,738 11,400 30,011 49,871 69,271 12,125 84,309 11,247 54,411	180,638 172,691 5 1 18,262,588 1,509,853 1,367,463 1,1073,700 980,913 914,753 857,809 701,358
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 Qlik Technologies, Inc. *, Class B*,†††,1 Qlik Technologies, Inc. *,†††,1 Total Technology Communications - 0.2% Verizon Communications, Inc. Telephone & Data Systems, Inc. News Corp. — Class A InterDigital, Inc. TEGNA, Inc. Omnicom Group, Inc. Vonage Holdings Corp.* Comeast Corp. — Class A	3,526 177 56,620 43,738 11,400 - 30,011 49,871 69,271 12,125 84,309 11,247 54,411 21,227	180,638 172,691 5 1 18,262,588 1,509,853 1,367,463 1,073,700 980,913 914,753 857,809 701,358 696,458
Leidos Holdings, Inc. KLA-Tencor Corp. Qlik Technologies, Inc Class A*,†††,1 Icad, Inc.* Qlik Technologies, Inc Class B*,†††,1 Qlik Technologies, Inc. *,†††,1 Total Technology Communications - 0.2% Verizon Communications, Inc. Telephone & Data Systems, Inc. News Corp. — Class A InterDigital, Inc. TEGNA, Inc. Omnicom Group, Inc. Vonage Holdings Corp.*	3,526 177 56,620 43,738 11,400 30,011 49,871 69,271 12,125 84,309 11,247 54,411	180,638 172,691 5 1 18,262,588 1,509,853 1,367,463 1,073,700 980,913 914,753 857,809 701,358

	Shares	Value
COMMON STOCKS [†] - 2.7% (continued)	Shares	varue
Communications - 0.2% (continued)		
Gannett Company, Inc.	58,828 \$	629,460
AMC Networks, Inc. — Class A*	9,943	618,454
ARRIS International ple	24,499	598,878
Motorola Solutions, Inc. New Media Investment Group, Inc.	4,668 27,375	543,215 505,890
Scholastic Corp.	10,467	463,793
MSG Networks, Inc. — Class A*	19,358	463,624
F5 Networks, Inc.*	2,489	429,228
ORBCOMM, Inc.*	41,190	416,019
Interpublic Group of Companies, Inc.	17,036	399,324
Alphabet, Inc. — Class C*	351	391,593
CDW Corp.	4,826	389,893
Cengage Learning Acquisitions, Inc.*,†† Total Communications	21,660	205,315
iota Communications Financial - 0.2%		16,117,461
Senior Housing Properties Trust REIT	99,426	1,798,616
VEREIT, Inc.	179,200	1,333,248
Apartment Investment & Management Co. — Class A REIT	23,216	982,037
Ventas, Inc. REIT	16,096 9,837	916,667
Allstate Corp. JPMorgan Chase & Co.	9,837 8,283	897,823 863,089
Equity Commonwealth REIT*	25,720	810,180
Park Hotels & Resorts, Inc. REIT	25,586	783,699
Cousins Properties, Inc. REIT	72,972	707,099
Travelers Companies, Inc.	5,634	689,264
Visa, Inc. — Class A Principal Financial Group, Inc.	4,845 11,781	641,720 623,804
Principal Financial Group, Inc. Prudential Financial, Inc.	6,529	623,804
Host Hotels & Resorts, Inc. REIT	28,417	598,746
Aflac, Inc.	13,775	592,600
Brandywine Realty Trust REIT	34,919	589,433
Summit Hotel Properties, Inc. REIT	36,343	520,068
Bank of America Corp.	15,589	439,454
CBRE Group, Inc. — Class A* Franklin Resources, Inc.	8,787 11,730	419,491 375,947
Total Financial	11,750	15,193,512
Consumer, Cyclical - 0.2%		10,170,012
Allison Transmission Holdings, Inc.	31,287	1,266,810
Southwest Airlines Co.	22,319	1,135,591
PACCAR, Inc.	15,806	979,339
JetBlue Airways Corp.*	47,057	893,142
Copa Holdings S.A. — Class A Lions Gate Entertainment Corp. — Class A	9,079 33,693	859,055 836,260
Lions Gate Entertainment Corp. — Class A Delta Air Lines, Inc.	15,002	743,199
Meritor, Inc.	32,059	659,454
Lear Corp.	2,748	510,606
Walgreens Boots Alliance, Inc.	8,358	501,606
Casey's General Stores, Inc.	4,403	462,667
Alaska Air Group, Inc.	7,236	436,982
Yum! Brands, Inc. General Motors Co.	4,808 9,052	376,082 356,649
Tailored Brands, Inc.	8,962	228,710
Total Consumer, Cyclical		10,246,152
Basic Materials - 0.0%		
Domtar Corp.	12,109	578,084
LyondellBasell Industries N.V. — Class A	5,152	565,947
Huntsman Corp. International Paper Co.	15,154 7,923	442,497 412,630
Memont Mining Corp.	10,300	388,413
Alcoa Corp.*	8,106	380,009
Total Basic Materials		2,767,580
Total Common Stocks		
(Cost \$190,951,145)		192,736,946
PREFERRED STOCKS ^{††} - 0.2%		
Industrial - 0.2%	520,000	12.546.016
Seaspan Corp., 6.38% due 04/30/19 Financial 0.00%	530,800	13,546,016
Financial - 0.0% Cent CLO 16, LP, due 08/01/24*,3	7,000	2,192,050
BreitBurn Energy Partners, 8.00%*,11	7,000 389,684	
Total Financial	303,004	2,192,088
10tal Preferred Stocks		2,172,000
(Cost \$17,130,597)		15,738,104
EXCHANGE-TRADED FUNDS† - 0.2%		
Invesco Solar ETF	700,700	16,186,380
Total Exchange-Traded Funds		
(Cost \$13,878,503)		16,186,380
MUTUAL FUNDS† - 10.5%		
	12 100 000	201 105 520
Guggenheim Limited Duration Fund - Institutional Class ²	12,199,090	301,195,528
Guggenheim Alpha Opportunity Fund - Institutional Class ²	5,863,072	159,416,929
Guggenheim Strategy Fund II ²	4,000,738	99,978,432
Guggenheim Strategy Fund II ²	3,564,002	89,242,614
Guggenheim Strategy Fund III ²	3,164,814	79,088,702

	Shares	Value
MUTUAL FUNDS [†] - 10.5% (continued)		
Guggenheim Risk Managed Real Estate Fund - Institutional Class ²	524,948 \$	15,370,482
Guggenheim Floating Rate Strategies Fund - Institutional Class ²	512,420	13,205,062
Total Mutual Funds		
(Cost \$764,082,032)		757,497,749
MONEY MARKET FUNDS† - 1.2%		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 1.70% ⁵	74,468,861	74,468,861
Western Asset Institutional U.S. Treasury Reserves Institutional Shares 1.30% ⁵	8,085,927	8,085,927
Total Money Market Funds		
(Cost \$82,554,788)		82,554,788
	Face	
	Amount~	
ASSET-BACKED SECURITIES ^{††} - 28.8%		
Collateralized Loan Obligations - 19.8% Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 3.89% (3 Month USD LIBOR + 1.55%) due 11/15/29 ^{6,7}	62,500,000	62,505,350
2017-9A, 4.29% (3 Month USD LIBOR + 1.95%) due 11/15/29 ^{6,7}	34,300,000	34,441,632
KVK CLO Ltd.	34,300,000	54,441,052
2017-2A, 3.85% (3 Month USD LIBOR + 2.55%) due 01/15/26 ^{6,7}	22,350,000	22,361,877
2017-2A, 2.48% (3 Month USD LIBOR + 1.18%) due 07/15/26 ^{6,7}	18,300,000	18,297,471
2018-1A, 3.98% (3 Month USD LIBOR + 1.65%) due 05/20/29 ^{6,7}	16,250,000	16,247,488
2017-1A, 3.92% (3 Month USD LIBOR + 2.60%) due 05/15/26 ^{6,7}	13,250,000	13,249,948
2014-2A, 6.05% (3 Month USD LIBOR + 4.75%) due 07/15/26 ^{6,7}	7,200,000	7,020,768
2013-1A, due 01/15/28 ^{3,6}	11,900,000	5,640,053
2014-3A, due 10/15/26 ^{3,6}	2,500,000	590,587
Shackleton 2015-VIII CLO Ltd.	2,500,000	570,507
2017-8A, 3.28% (3 Month USD LIBOR + 0.92%) due 10/20/27 ^{6,7}	62,000,000	61,991,903
OCP CLO Ltd.		
2017-8A, 3.80% (3 Month USD LIBOR + 1.45%) due 04/17/27 ^{6,7}	27,500,000	27,421,702
2017-7A, 3.76% (3 Month USD LIBOR + 1.40%) due 10/20/26 ^{6,7}	24,050,000	23,969,534
2017-8A, 3.20% (3 Month USD LIBOR + 0.85%) due 04/17/27 ^{6,7}	6,000,000	5,998,849
Octagon Loan Funding Ltd.		
due 11/18/26 ³	52,700,000	44,306,577
Golub Capital Partners CLO Ltd.		
2017-16A, 3.56% (3 Month USD LIBOR + 2.25%) due 07/25/29 ^{6,7}	24,050,000	24,213,706
2016-33A, 4.81% (3 Month USD LIBOR + 2.48%) due 11/21/28 ^{6,7}	17,500,000	17,513,790
Woodmont Trust		
2017-2A, 4.71% (3 Month USD LIBOR + 2.35%) due 07/18/28 ^{6,7}	28,600,000	28,790,007
2017-3A, 4.61% (3 Month USD LIBOR + 2.25%) due 10/18/29 ^{6,7} Cerberus Loan Funding XXIII, LP	7,400,000	7,450,381
2018-2A, 3.28% (3 Month USD LIBOR + 1.00%) due 04/15/28 ^{6,7}	35,300,000	35,229,990
Golub Capital Partners CLO 36m Ltd.	22,300,000	22,227,770
2018-36A, 4.19% (3 Month USD LIBOR + 2.10%) due 02/05/31 ^{6,7}	20,000,000	19,649,132
2018-36A, 3.74% (3 Month USD LIBOR + 1.65%) due 02/05/31 ^{6,7}	13,200,000	13,203,081
Tralee CLO III Ltd.	-,	., ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2017-3A, 3.81% (3 Month USD LIBOR + 1.45%) due 10/20/27 ⁷	31,000,000	31,010,946

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES†† - 28.8% (continued)		
Collateralized Loan Obligations - 19.8% (continued)		
Marathon CLO V Ltd.		
2017-5A, 3.20% (3 Month USD LIBOR + 0.87%) due 11/21/27 ^{6,7}	16,700,000	16,633,354
2017-5A, 3.78% (3 Month USD LIBOR + 1.45%) due 11/21/27 ^{6,7}	11,500,000	11,432,932
2013-5A, due 11/21/27 ^{3,6}	5,500,000	2,584,406
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 4.14% (3 Month USD LIBOR + 1.78%) due 07/20/29 ^{6,7}	25,000,000	24,969,727
2017-1A, 4.71% (3 Month USD LIBOR + 2.35%) due 07/20/29 ^{6,7}	4,650,000	4,659,946
Telos CLO Ltd.		
2017-6A, 3.62% (3 Month USD LIBOR + 1.27%) due 01/17/27 ^{6,7}	19,800,000	19,723,489
2017-6A, 4.95% (3 Month USD LIBOR + 2.60%) due 01/17/27 ^{6,7}	7,500,000	7,502,144
MP CLO VIII Ltd.		
2018-2A, 3.78% (3 Month USD LIBOR + 1.42%) due 10/28/27 ^{6,7}	14,000,000	13,938,525
2018-2A, 4.26% (3 Month USD LIBOR + 1.90%) due 10/28/27 ^{6,7}	11,950,000	11,937,292
BSPRT Issuer Ltd.		
2017-FL2, 5.52% (1 Month USD LIBOR + 3.45%) due 10/15/34 ^{6,7}	16,500,000	16,455,532
2017-FL2, 4.22% (1 Month USD LIBOR + 2.15%) due 10/15/34 ^{6,7}	9,000,000	8,975,534
A Voce CLO Ltd.		
2017-1A, 3.51% (3 Month USD LIBOR + 1.16%) due 07/15/26 ^{6,7}	24,375,000	24,371,251
Treman Park CLO Ltd.		
2015-1A, due 04/20/27 ^{3,6}	32,400,000	24,322,038
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 5.06% (3 Month USD LIBOR + 2.70%) due 12/22/28 ^{6,7}	24,000,000	24,083,714
Ares XXXIII CLO Ltd.		
2016-1A, 3.67% (3 Month USD LIBOR + 1.35%) due 12/05/25 ^{6,7}	18,250,000	18,298,215
2016-1A, 5.12% (3 Month USD LIBOR + 2.80%) due 12/05/25 ^{6,7}	5,000,000	5,034,425
Monroe Capital CLO Ltd.		
2017-1A, 3.71% (3 Month USD LIBOR + 1.35%) due 10/22/26 ^{6,7}	18,500,000	18,490,032
2017-1A, 5.96% (3 Month USD LIBOR + 3.60%) due 10/22/26 ^{6,7}	3,000,000	3,002,992
Atlas Senior Loan Fund IV Ltd.		
2018-2A, 4.04% (3 Month USD LIBOR + 1.70%) due 02/17/26 ^{6,7}	12,000,000	11,996,632
2018-2A, 3.64% (3 Month USD LIBOR + 1.30%) due 02/17/26 ^{6,7}	4,500,000	4,499,564
2018-2A, 4.94% (3 Month USD LIBOR + 2.60%) due 02/17/26 ^{6,7}	4,500,000	4,498,161
Crown Point CLO III Ltd.		
2017-3A, 3.80% (3 Month USD LIBOR + 1.45%) due 12/31/27 ^{6,7}	15,000,000	14,990,284
2017-3A, 3.26% (3 Month USD LIBOR + 0.91%) due 12/31/27 ^{6,7}	5,300,000	5,293,262
West CLO Ltd.		
2017-1A, 3.28% (3 Month USD LIBOR + 0.92%) due 07/18/26 ^{6,7}	17,475,000	17,451,400

	Face	
ASSET-BACKED SECURITIES ^{††} - 28.8% (continued)	Amount~	Value
Collateralized Loan Obligations - 19.8% (continued)		
2013-1A. due 11/07/25 ^{3,6}	5,300,000	\$ 2,121,473
Denali Capital CLO X LLC	3,300,000	\$ 2,121,473
2017-1A, 3.96% (3 Month USD LIBOR + 1.60%) due 10/26/27 ^{6,7}	19,400,000	19,401,484
Regatta V Funding Ltd.	17,400,000	17,401,404
2017-1A, 3.52% (3 Month USD LIBOR + 1.16%) due 10/25/26 ^{6,7}	19,400,000	19,397,329
Galaxy XVIII CLO Ltd.	17,400,000	17,371,327
2017-18A, 2.47% (3 Month USD LIBOR + 1.17%) due 10/15/26 ^{6,7}	19,000,000	18,996,804
Golub Capital Partners CLO 25M Ltd.	17,000,000	10,550,001
2018-25A, 4.02% (3 Month USD LIBOR + 1.90%) due 05/05/30 ^{6,7}	18,500,000	18,315,000
Cerberus Loan Funding XVII Ltd.	10,500,000	10,515,000
2016-3A, 4.88% (3 Month USD LIBOR + 2.53%) due 01/15/28 ^{6,7}	18,000,000	18,051,885
BSL CLO Ltd.	10,000,000	10,031,003
2018-1A, 4.02% (3 Month USD LIBOR + 1.65%) due 07/17/28 ^{6,7}	16,000,000	15,960,000
2018-1A, 3.04% (3 Month USD LIBOR + 0.70%) due 07/17/28 ^{6,7}	2,000,000	2,000,000
Voya CLO Ltd.	_,,,,,,,,	_,,
2013-1X. due 10/15/30 ³	20,000,000	11,808,660
2013-1A. 0due 10/15/30 ^{3,6}	8,970,307	5,296,365
Fortress Credit Opportunities VII CLO Ltd.	0,770,207	3,230,303
2016-7A, 5.29% (3 Month USD LIBOR + 2.95%) due 12/15/28 ^{6,7}	16,000,000	16,065,395
Avery Point II CLO Ltd.	10,000,000	20,000,070
2013-3X COM, due 01/18/25 ³	19,800,000	15,512,429
Venture XIX CLO Ltd.	.,,	- /- /
2016-19A, 5.20% (3 Month USD LIBOR + 2.85%) due 01/15/27 ^{6,7}	14,350,000	14,329,623
Seneca Park CLO Limited	,	, , , , , , , , , , , , , , , , , , , ,
2017-1A, 3.47% (3 Month USD LIBOR + 1.12%) due 07/17/26 ^{6,7}	13,132,000	13,130,129
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 7.58% (3 Month USD LIBOR + 5.25%) due 10/10/26 ^{6,7}	5,400,000	5,400,303
2015-6A, 5.03% (3 Month USD LIBOR + 2.70%) due 10/10/26 ^{6,7}	4,000,000	4,000,363
2015-6A, 5.98% (3 Month USD LIBOR + 3.65%) due 10/10/26 ^{6,7}	3,000,000	3,000,065
NewStar Clarendon Fund CLO LLC	- / · · · / · · ·	- /-
2015-1A, 5.06% (3 Month USD LIBOR + 2.70%) due 01/25/27 ^{6,7}	7,000,000	7,023,440
2015-1A, 5.71% (3 Month USD LIBOR + 3.35%) due 01/25/27 ^{6,7}	4,000,000	4,009,400
2015-1A, 6.71% (3 Month USD LIBOR + 4.35%) due 01/25/27 ^{6,7}	1,300,000	1,293,205
Ladder Capital Commercial Mortgage Mortgage Trust	-,	3,20,200
2017-FL1, 4.32% (1 Month USD LIBOR + 2.25%) due 09/15/34 ^{6,7}	12,198,000	12,144,773
OHA Credit Partners IX Ltd.	, ,	, , , , , ,
2013-9A, due 10/20/25 ^{3,6}	14,000,000	12,110,000
FDF I Ltd.		, , , , , , , ,
2015-1A, 5.50% due 11/12/30 ⁶	12,000,000	11,950,759
Octagon Investment Partners XIX Ltd.		
2017-1A, 3.45% (3 Month USD LIBOR + 1.10%) due 04/15/26 ^{6,7}	11,800,000	11,798,792
Atlas Senior Loan Fund III Ltd.		
2017-1A, 3.15% (3 Month USD LIBOR + 0.83%) due 11/17/27 ^{6,7}	11,600,000	11,540,055

	Face	
ACCUSED ACCUSED OF CHARLES AND COLUMN TO A	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 28.8% (continued) Collateralized Loan Obligations - 19.8% (continued)		
TCP Waterman CLO LLC		
2016-1A, 5.12% (3 Month USD LIBOR + 3.00%) due 12/15/28 ^{6,7}	11,000,000	\$ 11,063,511
, , ,	11,000,000	\$ 11,063,511
Resource Capital Corp. 2017-CRE5, 4.07% (1 Month USD LIBOR + 2.00%) due 07/15/34 ^{6,7}	5 (90 010	5 (71 917
	5,689,910	5,671,817
2015-CRE3, 6.07% (1 Month USD LIBOR + 4.00%) due 03/15/32 ^{6,7}	3,780,290	3,766,082
2015-CRE4, 5.07% (1 Month USD LIBOR + 3.00%) due 08/15/32 ^{6,7} Northwoods Capital XIV Ltd.	1,529,196	1,513,904
2017-14A, 4.81% (3 Month USD LIBOR + 2.45%) due 11/12/25 ^{6,7}	10,750,000	10,755,446
Flagship VII Ltd.		
2017-7A, 3.48% (3 Month USD LIBOR + 1.12%) due 01/20/26 ^{6,7}	10,369,422	10,369,360
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{3,6}	10,097,598	9,484,965
MP CLO VII Ltd.		
2017-1A, 3.20% (3 Month USD LIBOR + 0.84%) due 04/18/27 ^{6,7}	9,000,000	8,995,594
ACIS CLO Ltd.		
2014-4A, 4.91% (3 Month USD LIBOR + 2.55%) due 05/01/26 ^{6,7}	3,600,000	3,601,806
2015-6A, 5.73% (3 Month USD LIBOR + 3.37%) due 05/01/27 ^{6,7}	3,250,000	3,258,060
2013-1A, 6.86% (3 Month USD LIBOR + 4.50%) due 04/18/24 ^{6,7}	2,100,000	2,099,987
Recette Clo Ltd.	2,100,000	2,077,767
2017-1A, 3.66% (3 Month USD LIBOR + 1.30%) due 10/20/27 ^{6,7}	9,000,000	8,949,676
Dryden 41 Senior Loan Fund	7,000,000	0,545,070
2015-41A, due 04/15/31 ^{3,6}	11.700.000	8,746,078
Carlyle Global Market Strategies CLO Ltd.	11,700,000	0,740,070
2012-3A, due 10/04/28 ^{3,6}	6,400,000	5,367,494
2013-3X SUB, due 07/15/25 ³	4,938.326	2,809,058
Flagship CLO VIII Ltd.	4,938,320	2,809,038
2018-8A, 4.14% (3 Month USD LIBOR + 1.80%) due 01/16/26 ^{6,7}	8,025,000	8,025,000
Golub Capital BDC CLO 2014 LLC	8,023,000	8,023,000
2018-1A, 3.76% (3 Month USD LIBOR + 1.40%) due 04/25/26 ^{6,7}	8,000,000	7,999,584
Newstar Commercial Loan Funding 2017-1 LLC	8,000,000	7,999,384
2017-1A, 5.70% (3 Month USD LIBOR + 3.50%) due 03/20/27 ^{6,7}	7,500,000	7,566,014
FS Senior Funding Ltd.	7,300,000	7,300,014
2015-1A, 4.99% (3 Month USD LIBOR + 2.65%) due 05/28/25 ^{6,7}	7,200,000	7,207,733
2013-1A, 4.99% (3 Molitil OSD LIBOR + 2.03%) due 03/28/23*** ALM XII Ltd.	7,200,000	7,207,733
2018-12A, 3.74% (3 Month USD LIBOR + 1.65%) due 04/16/27 ^{6,7}	4,500,000	4,492,787
2018-12A, 3.44% (3 Month USD LIBOR + 1.05%) due 04/10/2/ ³⁵	2.300,000	
, ,	2,300,000	2,295,662
Ladder Capital Commercial Mortgage Trust		((22.15)
2017-FL1, 5.67% (1 Month USD LIBOR + 3.60%) due 09/15/34 ^{6,7} Venture XIII CLO Ltd.	6,650,000	6,632,169
	-11.010.000	6 402 150
2013-13A, due 09/10/29 ^{3,6}	11,040,000	6,492,458
Babson CLO Ltd.		
2014-IA, due 07/20/25 ³ ,6	11,900,000	5,679,442
2012-2A, due 05/15/23 ^{3,6}	11,850,000	477,875

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 28.8% (continued)		
Collateralized Loan Obligations - 19.8% (continued)		
Marathon CRE Ltd.		
2018-FL1, 5.09% (1 Month USD LIBOR + 3.00%) due 06/15/28 ^{6,7}	6,000,000 \$	6,013,380
Shackleton VII CLO Ltd.		
2016-7A, 5.20% (3 Month USD LIBOR + 2.85%) due 04/15/27 ^{6,7}	6,000,000	6,005,757
Hull Street CLO Ltd.		
2014-1A, 4.90% (3 Month USD LIBOR + 3.60%) due 10/18/26 ^{6,7}	5,785,000	5,775,522
NXT Capital CLO LLC		
2017-1A, 4.71% (3 Month USD LIBOR + 2.35%) due 04/20/29 ^{6,7}	3,000,000	3,018,112
2018-1A, 5.66% (3 Month USD LIBOR + 3.30%) due 04/21/27 ^{6,7}	2,750,000	2,750,604
Silvermore CLO Ltd.		
2014-1A, 5.34% (3 Month USD LIBOR + 3.00%) due 05/15/26 ^{6,7}	5,500,000	5,499,932
BNPP IP CLO Ltd.		
2014-2A, 7.61% (3 Month USD LIBOR + 5.25%) due 10/30/25 ^{6,7}	5,500,000	5,342,392
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 ^{3,6}	9,600,000	5,266,742
FDF II Ltd.		
2016-2A, 6.29% due 05/12/31 ⁶	5,250,000	5,246,681
Mountain Hawk II CLO Ltd.		-, -,
2013-2A, 5.51% (3 Month USD LIBOR + 3.15%) due 07/22/24 ^{6,7}	2.750.000	2,732,877
2013-2A, 4.96% (3 Month USD LIBOR + 2.60%) due 07/22/24 ^{6,7}	2,500,000	2,499,958
Sudbury Mill CLO Ltd.	2,500,000	2,177,700
2017-1A, 4.80% (3 Month USD LIBOR + 2.45%) due 01/17/26 ^{6,7}	5,000,000	4,997,049
Dryden 50 Senior Loan Fund	-,,	.,,,,,,,,,
2017-50A, due 07/15/30 ^{3,6}	6,000,000	4,920,000
WhiteHorse X Ltd.	0,000,000	1,720,000
2015-10A, 7.65% (3 Month USD LIBOR + 5.30%) due 04/17/27 ^{6,7}	4,980,000	4,814,010
AMMC CLO XV Ltd.	4,200,000	4,014,010
2016-15A, 5.13% (3 Month USD LIBOR + 2.80%) due 12/09/26 ^{6,7}	4,500,000	4,524,593
200-15A, 51.578 (5 Month CSD EIBOR + 2.8078) due 12.60720 *	4,300,000	7,327,373
2016-3A, 5.31% (3 Month USD LIBOR + 2.95%) due 04/20/26 ^{6,7}	4,500,000	4.497.436
KKR CLO 14 Ltd.	4,300,000	4,477,430
2016-14, 6.70% (3 Month USD LIBOR + 4.35%) due 07/15/28 ^{6,7}	2,500,000	2,500,988
2016-14, 6.70% (3 Month USD LIBOR + 4.35%) due 07/15/28 ^{6,7}	· · ·	, ,
2010-14, 4.05% (5 Month USD LIBOR + 2.30%) due 0//13/28**/ Halcyon Loan Advisors Funding Ltd.	1,750,000	1,750,277
· · · · · · · · · · · · · · · · · · ·	2.250.000	2 240 977
2012-2A, 4.18% (3 Month USD LIBOR + 2.85%) due 12/20/24 ^{6,7}	3,250,000	3,249,867
2012-1A, 4.32% (3 Month USD LIBOR + 3.00%) due 08/15/23 ^{6,7}	1,000,000	999,936
Jackson Mill CLO Ltd.	4.45	4440.5==
2018-1A, 3.92% (3 Month USD LIBOR + 1.85%) due 04/15/27 ^{6,7}	4,150,000	4,119,075
OHA Loan Funding Ltd.		
2017-1A, 5.41% (3 Month USD LIBOR + 3.05%) due 07/23/25 ^{6,7}	4,100,000	4,099,352
Symphony Clo V Ltd.		
2007-5A, 6.60% (3 Month USD LIBOR + 4.25%) due 01/15/24 ^{6,7}	4,000,000	4,023,182
Madison Park Funding XVI Ltd.		
2016-16A, 5.01% (3 Month USD LIBOR + 2.65%) due 04/20/26 ^{6,7}	4,000,000	4,004,055

Adams Mill CO LM Admos Mill CO Date Admos Mill CO Date \$ 3,99,202 Mill Count Credit CO I 4,000,000 \$ 3,992,203 Mill Count Credit CO I 4,000,000 3,982,209 Carrison Frunding Ld. 4,000,000 3,792,275 Sign Sele As, 35528 (3) Memb USD LIBOR + 4,000) due (09/29/2767 3,000,000 3,500,000 Sign Sele As, 3578 (3) Memb USD LIBOR + 3,500) due (09/20/2767 3,500,000 3,500,000 SULL AS, 3578 (4) Memb USD LIBOR + 2,3593) due (01/20/2767 3,500,000 3,500,000 Sign Sele As, 3578 (4) Memb USD LIBOR + 3,7595) due (01/20/2767 3,500,000 3,500,000 Sign Sele As, 118 (4) Memb USD LIBOR + 3,7595) due (01/20/2767 3,500,000 3,500,000 Sign Sele As, 118 (4) Memb USD LIBOR + 3,7595) due (01/20/2767 3,500,000 3,500,000 Sign Sele As, 118 (4) Memb USD LIBOR + 2,40%) due (01/20/2767 3,500,000 3,500,000 Sign Sele As, 118 (4) Memb USD LIBOR + 2,40%) due (01/20/2767 3,500,000 3,500,000 Sign Sele As, 118 (4) Memb USD LIBOR + 2,40%) due (01/20/2767 3,500,000 3,500,000 Sign Sele As, 118 (4) Memb USD LIBOR + 2,40%) due (01/20/2767 3,500,000 3,500,000 Sign S			
ASSET PLAN ET DET CRITTERS*** 2.000 3.00			Value
Collater and Deligations 1936 (continued) Admin Mill CLO Lds 3094.020 3092.023 3094.023	ASSET-BACKED SECURITIES ^{††} - 28.8% (continued)	Amount	varue
2014-1A, 735% (1 Month USD LIBOR + 500%) due 0715726 ⁵⁷ (2015-1A, 365%) (3 Month USD LIBOR + 130%) due 0715726 ⁵⁷ (2015-1A, 365%) (3 Month USD LIBOR + 130%) due 0715726 ⁵⁷ (2015-1A, 365%) (3 Month USD LIBOR + 130%) due 0715726 ⁵⁷ (2015-1A, 365%) (3 Month USD LIBOR + 30%) due 0710726 ⁵⁷ (2015-1A, 365%) (3 Month USD LIBOR + 305%) due 0710726 ⁵⁷ (2015-1A, 365%) (3 Month USD LIBOR + 355%) due 0710726 ⁵⁷ (2015-1A, 365%) (3 Month USD LIBOR + 355%) due 0710726 ⁵⁷ (2015-1A, 365%) (3 Month USD LIBOR + 355%) due 0710726 ⁵⁷ (2015-1A, 611%) (3 Month USD LIBOR + 240%) due 0710726 ⁵⁷ (2015-1A, 611%) (3 Month USD LIBOR + 240%) due 0710726 ⁵⁷ (2015-1A, 611%) (3 Month USD LIBOR + 240%) due 0710726 ⁵⁷ (2015-1A, 611%) (3 Month USD LIBOR + 240%) due 0710726 ⁵⁷ (2015-1A, 611%) (3 Month USD LIBOR + 240%) due 0710726 ⁵⁷ (2015-1A, 611%) (3 Month USD LIBOR + 240%) due 0710726 ⁵⁷ (2015-1A, 611%) (3 Month USD LIBOR + 240%) due 0710726 ⁵⁷ (2015-1A, 611%) (3 Month USD LIBOR + 240%) due 0710726 ⁵⁷ (2015-1A, 611%) (201	Collateralized Loan Obligations - 19.8% (continued)		
MidOcean Credit COT 0 10318-13, 36594 (s) Month USD LIBOR + 130%) due 01/1524 ⁶⁷ 2015-14, 36594 (s) Month USD LIBOR + 400%) due 09/2927 ⁶⁷ 2015-12, 36594 (s) Month USD LIBOR + 400%) due 09/2927 ⁶⁷ 2015-12, 36594 (s) Month USD LIBOR + 300% due 06/30/26 ⁶⁷ 2015-12, 36594 (s) Month USD LIBOR + 300% due 01/20/27 ⁶⁷ 2015-12, 36194 (s) Month USD LIBOR + 305%) due 01/20/27 ⁶⁷ 2015-12, 36194 (s) Month USD LIBOR + 305%) due 01/20/27 ⁶⁷ 2015-12, 36194 (s) Month USD LIBOR + 305%) due 01/20/27 ⁶⁷ 2015-12, 36194 (s) Month USD LIBOR + 305%) due 01/20/27 ⁶⁷ 2015-12, 36194 (s) Month USD LIBOR + 2078) due 01/20/27 ⁶⁷ 2015-12, 36194 (s) Month USD LIBOR + 2078) due 01/20/27 ⁶⁷ 2015-12, 36194 (s) Month USD LIBOR + 2078) due 01/20/27 ⁶⁷ 2015-12, 36194 (s) Month USD LIBOR + 2078) due 01/14367 2017-12, 36194 (s) Month USD LIBOR + 2078) due 01/14367 2017-12, 36194 (s) Month USD LIBOR + 2078) due 01/14367 2017-12, 36194 (s) Month USD LIBOR + 2078) due 01/14367 2017-12, 36194 (s) Month USD LIBOR + 2078) due 01/14367 2018-12, 36194 (s) Month USD LIBOR + 2078) due 01/14367 2018-12, 36194 (s) Month USD LIBOR + 2078) due 01/14367 2018-12, 36194 (s) Month USD LIBOR + 2078) due 01/14367 2018-12, 36194 (s) Month USD LIBOR + 2078) due 01/14367 2018-12, 36194 (s) Month USD LIBOR + 2078) due 01/14367 2018-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2018-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2018-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2018-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2018-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2019-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2019-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2019-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2019-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2019-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2019-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2019-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2019-12, 36194 (s) Month USD LIBOR + 2078) due 01/173647 2019-1	Adams Mill CLO Ltd.		
MidOcean Credit COT 0 10318-13, 36594 (8 Month USD LIBOR + 130%) doe 0/11524 ⁶⁷ 37,0000 3732,753 Nom. Ant. Capital Funding Ltd. 37,00000 3702,753,754 (8 Month USD LIBOR + 4,00%) doe 09/29/27 ⁶⁷ 3,50000 3,500,688 3,500,688 3,500,688 3,500,600 3,500,688 3	2014-1A, 7.35% (3 Month USD LIBOR + 5.00%) due 07/15/26 ^{6,7}	4,000,000	\$ 3,992,023
Carrison Funding Lid. 1906-2.0, 1923-96 1906 1909-1927-97 1909 1909-1927-97 1909-1928-97 1909-1	MidOcean Credit CLO I		
2016-24, 5.33% of Month USD LIBOR + 400%) due 06/30/26^7 3,00000	2018-1A, 3.65% (3 Month USD LIBOR + 1.30%) due 01/15/24 ^{6,7}	4,000,000	3,982,009
New Mark Capital Funding CLO I.d. 2014-22, \$318, \$00, \$150, \$150, \$00, \$150, \$150, \$00, \$150, \$150, \$00, \$150,	Garrison Funding Ltd.		
2014-26, \$818'61 Month USD LIBOR = 3.59%) due 016/02/26 ⁷ 3,500,000 3,500,518 2017-86, \$4.71% (1 Month USD LIBOR = 2.35%) due 01/20/27 ⁷ 3,000,000 3,500,000 3	2016-2A, 5.32% (3 Month USD LIBOR + 4.00%) due 09/29/27 ^{6,7}	3,700,000	3,732,753
OZLM IX Ld. 3,500,000 3,503,201 2017-9A, 4.71% G Month USD LIBOR + 2.35%) due 01/202767 3,500,000 3,500,000 2015-1A, 6.11% G Month USD LIBOR + 3.75%) due 01/202767 3,500,000 3,500,000 Mountain Hawk I CLO Ld. 3,400,000 3,399,93 Hour CR Ld. 3,350,000 3,288,100 2017-ELI, 3,50% (I Month USD LIBOR + 2.40%) due 09/15/36 ⁶⁷ 3,350,000 3,288,101 FUP Ld. 3,250,000 3,29,118 Stantas Capital Corporation Ld. 3,200,000 3,29,118 Evantas Capital Corporation Ld. 3,200,000 3,208,29,118 Stantas Capital Corporation Ld. 3,200,000 3,208,29,118 Stantas Capital Corporation Ld. 3,200,000 3,208,29,118 Stantas Capital Corporation Ld. 3,200,000 3,208,29,118 Stantas Capital Corporation Ld. 3,200,000 3,208,29,20 Stall Ask 3,50% (I Month USD LIBOR + 1,85%) due 0/11/26 ⁶⁷ 3,200,000 3,208,20 Stall Ask 3,50% (I Month USD LIBOR + 2,80%) due 0/11/26 ⁶⁷ 3,000,000 2,099,900 Tell Geal Estate Framene Sasur Ld. 3,000,000 2,000,000 <	NewMark Capital Funding CLO Ltd.		
2012-9.A. 4719-6 (3 Month USD LIBOR ~ 2359-) due 01/2027-6 3,00,000 3,003/26 Fifth Street Senior Lous Franch LLC (D. Lot. 3,00,000		3,500,000	3,506,188
Filh Stres Senier Loan Fund LLCC 1051-A.C. 1186 (Month USD LIBOR + 3.78%) due 01/20/27 ^{6.7} 1051-A.C. 1086 (Month USD LIBOR + 2.72%) due 01/20/24 ^{6.7} 1051-A.S. 1086 (Month USD LIBOR + 2.72%) due 01/20/24 ^{6.7} 1075-H. 1.3.03% (1 Month USD LIBOR + 2.78%) due 01/50/24 ^{6.7} 1075-H. 1.3.03% (1 Month USD LIBOR + 2.80%) due 01/13/56 ^{6.7} 1073-A.57% (1 Month USD LIBOR + 2.80%) due 01/13/56 ^{6.7} 1073-A.57% (1 Month USD LIBOR + 2.80%) due 01/13/56 ^{6.7} 1073-A.57% (1 Month USD LIBOR + 2.80%) due 01/13/56 ^{6.7} 1081-R. 2.059% (3 Month USD LIBOR + 2.80%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 01/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) due 07/13/66 ^{6.7} 1081-B. 2.059% (3 Month USD LIBOR + 3.60%) d		2 500 000	2 502 251
2015-1.A. 6.11% (3 Month USD LIBOR + 2.73%) due 01/2024 ⁶⁷ 3,00000 3,00002 3,		3,500,000	3,503,261
Mountain Hawk I CLO Ltd. 3,400,000 3,399,943 1,501-13,15,0506 3,300,000 3,309,943 1,501-13,15,0506 3,300,000 3,309,943 1,501-13,15,0506 3,300,000 3,300,000 3,300,000 3,20		2 500 000	2 500 002
2013-1.A. 5.08% (3 Month USD LIBOR + 2.72%) due 01/20246 ⁷ 3,300,000 3,399,481 HUIC CRE LIG. 3,35% (1 Month USD LIBOR + 2.60%) due 01/14/35 ^{6,7} 3,250,000 3,258,148 2013-1.4. 5.75% (1 Month USD LIBOR + 2.50%) due 01/14/35 ^{6,7} 3,250,000 3,259,118 Extentias Capial Corporation Lid. 3,250,000 3,259,188 Extentias Capial Corporation (1 month USD LIBOR + 1.85%) due 06/15/35 ^{6,7} 3,200,000 3,268,289 Extentias Capial Corporation (1 month USD LIBOR + 1.85%) due 06/15/35 ^{6,7} 3,200,000 3,205,976 Extentias Capial Corporation (1 month USD LIBOR + 1.85%) due 06/15/35 ^{6,7} 3,200,000 3,205,976 Extentias Capial Corporation (1 month USD LIBOR + 3.60%) due 01/17/26 ^{6,7} 3,200,000 3,203,211 Extentias Capial Corporation (1 month USD LIBOR + 3.60%) due 01/17/26 ^{6,7} 3,000,000 2,999,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.80%) due 01/18/26 ^{6,7} 3,000,000 2,999,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.80%) due 01/18/26 ^{6,7} 2,000,000 2,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.80%) due 07/17/26 ^{6,7} 2,000,000 2,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 3.60%) due 07/17/26 ^{6,7} 2,000,000 2,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 3.60%) due 07/17/26 ^{6,7} 2,000,000 2,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.40%) due 07/17/26 ^{6,7} 2,000,000 2,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.40%) due 07/17/26 ^{6,7} 2,000,000 2,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.15%) due 07/17/26 ^{6,7} 2,000,000 1,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.15%) due 07/17/26 ^{6,7} 2,000,000 1,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.15%) due 07/17/26 ^{6,7} 2,000,000 2,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.15%) due 11/19/35 ^{6,7} 2,000,000 2,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.15%) due 11/19/35 ^{6,7} 2,000,000 2,000,000 EXTENTIAL CORPORATION (1 month USD LIBOR + 2.15%) due 11/19/35 ^{6,7} 2,000,000 2		3,500,000	3,500,002
Hunt CRE LEI		2 400 000	2 200 042
2017-RL1,363% (1 Month USD LIBOR + 2.40%) due 08/15/34\(^{5}\) 3,328,814 PP P I I I I I I I I I I I I I I I I		3,400,000	3,399,943
PFP Ltd.		2.250.000	2 220 014
2017-3, 457% (1 Month USD LIBOR + 2.50%) due 01/14/35 ^{6,7} 3.250,000 3.259,118 Exclusta Capital Corporation Ltd. 3.250,000 3.248,289 Talirion CLO Ltd. 3.200,000 3.259,576 3.200,000 3.205,576 3.200,000 3.200,000 3.205,576 3.2005,576		3,350,000	3,328,814
Examas Capital Corporation Ltd. 3,250,000 3,248,289 100 thint USD LIBOR +1.85%) due 06/15/35 ^{6,7} 3,250,000 3,248,289 100 thint USD LIBOR +3.66%) due 01/17/26 ^{6,7} 3,200,000 3,205,976 3,205,		2.250.000	2 250 110
2018-R2506, 3.8156 (1 Month USD LIBOR + 1.85%) due 06/15/35 ^{6,7} 3.250,000 3.248.289		3,250,000	3,259,118
Flation CLO Ld. 13,20,20\$ 3,200,00 3,205,976 3,205,976 3,200,00 3,205,976 3,205		2.250.000	2 240 200
2013-1A, 5.95% (3 Month USD LIBOR + 3.60%) due 01/17/26 ^{6.7} 3,200,000 3,205,976 AMMC CLO XI Lid. 2012-11A, due 04/30/31 ^{3.6} 5,650,000 3,203,211 400 milia Hawk III CLO Lid. 3,000,000 2,999,900 2014-3A, 5.16% (3 Month USD LIBOR + 2.80%) due 04/18/25 ^{6.7} 3,000,000 2,999,900 2014-3A, 5.16% (3 Month USD LIBOR + 1.90%) due 02/15/35 ^{6.7} 2,700,000 2,697,385 2,700,000 2,697,385 2,700,000 2,697,385 2,700,000 2,697,385 2,700,000 2,697,385 2,700,000 2,000,000		3,250,000	3,248,289
AMMC CLO XI Lid. 2012-11A, due 0430/3136 Mountain Hawk III CLO Lid. 2012-3A, 5.16% (3 Month USD LIBOR + 2.80%) due 04/18/25 ^{6.7} 2018-FLI, 3.97% (1 Month USD LIBOR + 1.90%) due 02/15/35 ^{6.7} 2018-FLI, 3.97% (1 Month USD LIBOR + 1.90%) due 02/15/35 ^{6.7} 2018-FLI, 3.97% (1 Month USD LIBOR + 1.90%) due 02/15/35 ^{6.7} 2018-FLI, 3.97% (1 Month USD LIBOR + 3.60%) due 07/17/26 ^{6.7} 2014-6A, 5.95% (3 Month USD LIBOR + 3.60%) due 07/17/26 ^{6.7} 2014-6A, 5.95% (3 Month USD LIBOR + 3.60%) due 07/17/26 ^{6.7} 2014-6A, 5.95% (3 Month USD LIBOR + 3.60%) due 07/17/26 ^{6.7} 2014-6A, 5.95% (3 Month USD LIBOR + 3.60%) due 07/17/26 ^{6.7} 2014-6A, 5.95% (3 Month USD LIBOR + 3.60%) due 07/17/26 ^{6.7} 2014-6A, 5.95% (3 Month USD LIBOR + 2.40%) due 07/27/26 ^{6.7} 2010-21 Lid. 2014-1A, due 10/15/29 ^{3.6} 2017-21A, 3.72% (3 Month USD LIBOR + 2.40%) due 07/27/26 ^{6.7} 2014-1A, due 10/15/29 ^{3.6} 2018-ELI, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6.7} Reuke Park CLO Lid. 2018-ELI, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6.7} Reuke Park CLO Lid. 2018-ELI, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6.7} Reuke Park CLO Lid. 2018-ELI, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6.7} Reuke Park CLO Lid. 2018-ELI, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6.7} Reuke Park CLO Lid. 2012-1A, due 07/17/23 ^{3.6} 2018-ELI, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6.7} Reuke Park CLO Lid. 2012-1A, due 07/17/23 ^{3.6} 2018-ELI, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6.7} Reuke Park CLO Lid. 2012-1A, due 07/17/23 ^{3.6}		2 200 000	2 205 076
2012-11A, due 04303156 5,650,000 3,203,211 Mountain Hawk III CLO Ldt.		3,200,000	3,205,976
Mountain Hawk III CLO Lid. 3,00,000 2,99,900 2014-3A, 5.16% (3 Month USD LIBOR + 2.80%) due 04/18/25 ^{6,7} 2,00,000 2,697,385 3,00,000 2,697,385 3,00,000 2,097,385 3,00,000 2,007,087 3,00,000 2,007,087 3,00,000 2,00		5 (50 000	2 202 211
2014-3A, 5.16% (3 Month USD LIBOR + 2.80%) due 04/18/25 ^{6,7} 3,000,000 2,999,000 TPG Real Estate Finance Issuer Lid. 2,700,000 2,697,385 3,000,000 2,697,385 3,000,000 2,697,385 3,000,000 2,086,000 2,086,000 2,086,000 2,086,000 2,086,000 2,086,000 2,000,000		3,030,000	3,203,211
TPG Real Estate Finance Issuer Ltd. 2018-FL1, 3.978, (1 Month USD LIBOR + 1.90%) due 02/15/35 ^{6.7} 2018-CL, 1, 3.978, (1 Month USD LIBOR + 1.90%) due 02/15/35 ^{6.7} 2014-6A, 5.95% (3 Month USD LIBOR + 3.60%) due 07/17/26 ^{6.7} 2014-6A, 5.95% (3 Month USD LIBOR + 3.60%) due 07/17/26 ^{6.7} Evy Hill Middle Market Credit Fund X Ltd. 2014-1A, 3.72% (3 Month USD LIBOR + 2.40%) due 07/27/26 ^{6.7} 2,000,000 2,000,000 2,000,000 2,000,000		2 000 000	2 000 000
2018-FL1, 3.97% (1 Month USD LIBOR + 1.90%) due 02/15/35 ^{6,7} Shackteon CLO Lid. 2,068,000 2,071,687 Toy Hill Middle Market Credit Fund X Ltd. 3,04% due 07/18/30 2,000,000 Cent CLO 21 Ltd. 2017-21A, 3,72% (3 Month USD LIBOR + 2.40%) due 07/27/26 ^{6,7} Great Lakes CLO Ltd. 2014-1A, due 10/15/29 ^{3,6} 2044-1A, due 10/15/29 ^{3,6} 2044-1A, due 10/15/29 ^{3,6} 2044-1A, due 10/15/29 ^{3,6} 2044-1A, due 10/15/29 ^{3,6} 2045-1A, due 01/2021 ^{3,8} 2045-1A, due 01/2021 ^{3,8} 2045-1A, due 01/2021 ^{3,8} 2018-FL1, 4,24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6,7} Keuka Park CLO Ltd. 2018-FL1, 4,24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6,7} Keuka Park CLO Ltd. 2013-1A, due 10/21/23 ^{3,6} 2013-1A, due 10/21/23 ^{3,6} 2013-1A, due 10/21/23 ^{3,6} 2013-1A, due 10/21/23 ^{3,6} 2013-1A, due 10/21/23 ^{3,6} 2013-1A, due 10/21/23 ^{3,6} 2013-1A, due 10/21/23 ^{3,6} 2012-1X, due 07/17/23 ^{3,6} 212-1X, due 07/17/23 ^{3,6} 212-1X, due 07/17/23 ^{3,6} 212-1X, due 07/17/23 ^{3,6} 212-1X, due 07/17/23 ^{3,6} 212-1X, due 07/17/23 ^{3,6} 212-1X, due 07/17/23 ^{3,6} 213-1A, due 07/17/23 ^{3,6} 213-1A, due 07/17/23 ^{3,6} 213-1A, due 07/17/23 ^{3,6} 213-1A, due 07/17/23 ^{3,6} 213-1A, due 07/17/23, due 11/19/35		3,000,000	2,999,900
Shackleton CLO Ltd.		2 700 000	2 607 285
2014-6A, 5.95% (3 Month USD LIBOR + 3.60%) due 07/17/26 ^{6,7} 2,068,000 2,071,687 1yy Hill Middle Market Credit Fund X Ltd. 3.04% due 07/18/30 2,000,00		2,700,000	2,097,383
Ty Hill Middle Market Credit Fund X Ltd. 3.04% due 07/18/30 2.000,000 2.000,000 2.00		2.068.000	2 071 687
\$ 0.40% due 07/18/30 \$ 2,000,000 \$ 2,000,0		2,008,000	2,071,087
Cent CLO 21 Ltd. 2017-21A, 3.72% (3 Month USD LIBOR + 2.40%) due 07/27/26 ^{6,7} 2,000,000 1,999,988 Great Lakes CLO Ltd. 1,500,000 1,202,064 2014-1A, due 10/15/29 ^{3,6} 1,300,000 1,036,040 DRSLF 2015-37X SUB, 1,300,000 1,036,040 Copper River CLO Ltd. 8,150,000 977,682 GPMT Ltd. 2018-FL1, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6,7} 850,000 855,579 Keuka Park CLO Ltd. 3,000,000 99,780 Gramercy Park CLO Ltd. 2013-1A, due 10/21/24 ^{3,6} 3,000,000 99,780 Gramercy Park CLO Ltd. 2012-1A, due 07/17/23 ^{3,6} 2,650,000 39,125 2012-1A, due 07/17/23 ³ 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% 1,420,739,965		2.000.000	2.000.000
Great Lakes CLO Ltd. 2014-1A, due 10/15/29 ^{3,6} 1,500,000 1,202,064 DRSLF 2015-37X SUB, 1,300,000 1,036,040 Copper River CLO Ltd. 8,150,000 977,682 2007-1A, due 01/20/21 ^{3,8} 8,150,000 977,682 GPMT Ltd. 850,000 855,579 Keuka Park CLO Ltd. 3,000,000 99,780 Gramercy Park CLO Ltd. 3,000,000 99,780 2012-1A, due 07/17/23 ^{3,6} 2,650,000 39,125 2012-1X, due 07/17/23 ^{3,6} 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% 1,420,739,965	Cent CLO 21 Ltd.	=,****,****	_,,
Great Lakes CLO Ltd. 2014-1A, due 10/15/29 ^{3,6} 1,500,000 1,202,064 DRSLF 2015-37X SUB, 1,300,000 1,036,040 Copper River CLO Ltd. 8,150,000 977,682 2007-1A, due 01/20/21 ^{3,8} 8,150,000 977,682 GPMT Ltd. 850,000 855,579 Keuka Park CLO Ltd. 3,000,000 99,780 Gramercy Park CLO Ltd. 3,000,000 99,780 2012-1A, due 07/17/23 ^{3,6} 2,650,000 39,125 2012-1X, due 07/17/23 ^{3,6} 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% 1,420,739,965	2017-21A, 3.72% (3 Month USD LIBOR + 2.40%) due 07/27/26 ^{6,7}	2,000,000	1,999,988
DRSLF 2015-37X SUB, due 01/15/31	Great Lakes CLO Ltd.	,,	, ,
DRSLF 2015-37X SUB, due 01/15/31	2014-1A, due 10/15/29 ^{3,6}	1,500,000	1,202,064
Copper River CLO Ltd. 2007-1A, due 01/20/213.8 8,150,000 977,682 GPMT Ltd. 850,000 855,579 2018-FL1, 4:24% (1 Month USD LIBOR + 2.15%) due 11/19/35.67 850,000 855,579 Keuka Park CLO Ltd. 3,000,000 99,780 Gramercy Park CLO Ltd. 2013-1A, due 07/17/23.6 2,650,000 39,125 2012-1A, due 07/17/23.3 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% 1,420,739,965	DRSLF 2015-37X SUB,	· · ·	
Copper River CLO Ltd. 2007-1A, due 01/20/213.8 8,150,000 977,682 GPMT Ltd. 850,000 855,579 2018-FL1, 4:24% (1 Month USD LIBOR + 2.15%) due 11/19/35.67 850,000 855,579 Keuka Park CLO Ltd. 3,000,000 99,780 Gramercy Park CLO Ltd. 2013-1A, due 07/17/23.6 2,650,000 39,125 2012-1A, due 07/17/23.3 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% 1,420,739,965	due 01/15/31 ³	1,300,000	1,036,040
GPMT Ltd. 2018-FL1, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35.67 850,000 855,579 Keuka Park CLO Ltd. 3,000,000 99,780 2013-1A, due 10/21/24 ^{3,6} 3,000,000 99,780 Gramercy Park CLO Ltd. 502,21,4, due 07/17/23 ^{3,6} 1,250,000 18,455 2012-1X, due 07/17/23 ³ 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% 1,420,739,965 Castlelake Aircraft Securitization Trust 1,420,739,965	Copper River CLO Ltd.	,,	,,.
GPMT Ltd. 2018-FL1, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35.67 850,000 855,579 Keuka Park CLO Ltd. 3,000,000 99,780 2013-1A, due 10/21/24 ^{3,6} 3,000,000 99,780 Gramercy Park CLO Ltd. 502,21,4, due 07/17/23 ^{3,6} 1,250,000 18,455 2012-1X, due 07/17/23 ³ 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% 1,420,739,965 Castlelake Aircraft Securitization Trust 1,420,739,965	2007-1A, due 01/20/21 ^{3,8}	8,150,000	977,682
Keuka Park CLO Ltd. 3,000,000 99,780 2013-1A, due 10/21/24 ^{3,6} 3,000,000 99,780 Gramercy Park CLO Ltd. 2,650,000 39,125 2012-1A, due 07/17/23 ^{3,6} 1,250,000 18,455 2012-1X, due 07/17/23 ³ 1,250,000 1,420,739,965 Transport-Aircraft - 6.8% Castlelake Aircraft Securitization Trust	GPMT Ltd.		
2013-1A, due 10/21/24 ^{3,6} 3,000,000 99,780 Gramercy Park CLO Ltd. 2012-1A, due 07/17/23 ^{3,6} 2,650,000 39,125 2012-1X, due 07/17/23 ³ 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% 1,420,739,965 Castlelake Aircraft Securitization Trust 1,420,739,965	2018-FL1, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6,7}	850,000	855,579
Gramercy Park CLO Ltd. 2012-1A, due 07/17/23 ^{3,6} 2,650,000 39,125 2012-1X, due 07/17/23 ³ 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft Securitization Trust Castlelake Aircraft Securitization Trust	Keuka Park CLO Ltd.	· · · · · · · · · · · · · · · · · · ·	
2012-1A, due 07/17/23 ^{3,6} 2,650,000 39,125 2012-1X, due 07/17/23 ³ 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% 1,420,739,965 Castlelake Aircraft Securitization Trust	2013-1A, due 10/21/24 ^{3,6}	3,000,000	99,780
2012-1X, due 07/17/23 ³ 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% Castlelake Aircraft Securitization Trust	Gramercy Park CLO Ltd.		
2012-1X, due 07/17/23³ 1,250,000 18,455 Total Collateralized Loan Obligations 1,420,739,965 Transport-Aircraft - 6.8% Castlelake Aircraft Securitization Trust	2012-1A, due 07/17/23 ^{3,6}	2,650,000	39,125
Total Collateralized Loan Obligations Transport-Aircraft - 6.8% Castlelake Aircraft Securitization Trust	2012-1X, due 07/17/23 ³	1,250,000	
Transport-Aircraft - 6.8% Castlelake Aircraft Securitization Trust	Total Collateralized Loan Obligations		
	Transport-Aircraft - 6.8%		
2017-1, 3.97% due 07/15/42 33,885,453 33,628,954	Castlelake Aircraft Securitization Trust		
	2017-1, 3.97% due 07/15/42	33,885,453	33,628,954

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Tamps			Value
2015-1.4.15% close (0.1545)	ASSET-BACKED SECURITIES†† - 28.8% (continued)		
200-1.4.55% ade 0015-01 23,000,170 23,000,700 23,000,700 23,000,700 23,000,700 23,000,700 200-1.4.20 200	Transport-Aircraft - 6.8% (continued)		
### PAPE ### PAPE	2018-1, 4.13% due 06/15/43 ⁶	26,600,000	\$ 26,722,341
2071.1A, 129% dec 12154266 6,322.100 6,727.340 2071.1A, 357% dec 05164266 61,127.340 61,127.340 2071.1A, 357% dec 05164266 3,328.00 51,228.20 2005.1A, 227% (3. Month USD LIBOR + 0,63%) dec 05232467 43,860.20 43,860.20 2005.1A, 227% (3. Month USD LIBOR + 0,44%) dec 05232467 43,860.20 43,860.20 2007.1A, 585% dec 052154276 47,860.30 47,780.20 2007.1A, 585% dec 052154276 47,860.30 67,780.30 2007.1A, 585% dec 052154276 48,860.30 77,800.30 2007.1A, 585% dec 052154276 48,860.30 77,800.30 2007.1A, 585% dec 052154276 48,860.30 78,870.30 2007.1A, 585% dec 052154276 48,860.30 78,870.30 2007.1A, 585% dec 052154276 48,800.30 78,800.30 2007.1A, 585% dec 052154276 48,800.30 78,800.30 2007.1A, 585% dec 052154274 48,800.30 18,800.30 2007.1A, 585% dec 052154274 48,800.30 18,800.30 2007.1A, 585% dec 052154274 48,800.30 18,800.30 2007.1A, 1585% dec 05215467 48,800.30 18,800.30	2016-1, 4.45% due 08/15/41	25,966,164	25,801,747
ASSETT FINE Capture Traits Capture	KDAC Aviation Finance Ltd.		
2017-14, 25%-de no 15/1626 ²⁵ (1.273.36) (1.273.36) (1.273.26) 2005-14, 273.16 Nomit USD LIBOR + 0.6749) de 05/23.246 ²⁵ (2.2856) 2005-14, 273.16 Nomit USD LIBOR + 0.6749) de 05/23.246 ²⁵ (2.2856) 2005-14, 273.16 Nomit USD LIBOR + 0.6749) de 05/23.246 ²⁵ (2.2856) 2005-14, 273.16 Nomit USD LIBOR + 0.6749) de 05/23.246 ²⁵ (2.2856) 2005-14, 273.16 Nomit USD LIBOR + 0.6749) de 05/23.246 ²⁵ (2.2856) 2005-14, 273.16 Nomit USD LIBOR + 0.6749) de 05/23.246 ²⁵ (2.2856) de 05/23.24		63,323,800	62,778,481
Respon Triss			
2005-14, 2796, Month USD IBOR -0.039/og the Or 20052467 4,364,000 43,000 2005-14, 2796, Month USD IBOR -0.049/og the Or 20052467 43,000 2005-14, 2796, Month USD IBOR -0.049/og the Ord Ord Ord Ord Ord Ord Ord Ord Ord Ord		61,273,340	61,182,809
2005-14, 272% (3 Month USD LIBOR - 0.00%) des 0123246 ⁵ 343,000 1200 1			
Patent Arospace Lat.			
2017-1, 25% dec (21542) 47,302,40		4,366,297	4,343,600
Apollo Avatian ficuntivation figurily Trant 2017-14, 5998 due 19164467 5,000 due 59164256 5,000 due 59164256 5,000 due 59164256 5,000 due 59164256 5,000 due 59164256 5,000 due 1917546 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 69179766 5,000 due 6917976 5,000 due 69179766 5,000 due 69179776 5,000 due 69179776 5,000 due 69179776 5,000 due 69179776 5,000 due 69179776 5,000 due 69179776 5,000 due 69179776 5,000 due 691797776 5,000 due 69179776 5,000 due 69179776 5,000 due 691797776 5,000 due 69179776 5,000 due 691797776 5,000 due 691797776 5,000 due 691797777777777777777777777777777777777		45 650 520	45 520 240
1071-14, 539% dee 1071-145		47,650,530	47,730,249
2016-2, 2,39% due 101541 9,679,000 9,743,231 2016-2, 4,21546 due 1015476 5,678,165 5,772,204 2016-1, 6, 50% due 0317756 3,404,106 3,462,077 2015-1, 5, 45% due 017638 1,681,916 1,687,710 2015-1, 5, 45% due 0171548 33,147,72 33,432,014 2015-1, 4, 25% due 0315486 31,147,92 33,432,014 2015-1, 4, 25% due 0315487 10,369,23 10,886,019 3015-1, 4, 25% due 0315487 10,369,23 10,886,019 3015-1, 5, 50% due 021239 10,369,23 10,286,019 2015-1, 6, 50% due 021239 10,369,38 1,578,17 2015-1, 6, 50% due 021239 10,50%,50%,50%,50%,50%,50%,50%,50%,50%,50		15 000 250	16.052.465
1016-2, 4.21% due 1015141			
101-11, 6.59% due 0317366 5.781.65 5.771.206 3.401.65 3.401.65 3.402.077 2018-13, 5.49% due 0316386 3.401.65 3.402.077 2018-13, 5.49% due 0316386 3.402.077 2018-13, 5.49% due 0316366 3.402.077 2018-13, 4.29% due 0315406 3.402.078 3.48.2014 2018-14, 4.29% due 0315406 3.48.2014 2018-14, 4.29% due 0315406 3.48.2014 2018-14, 4.29% due 0315406 3.48.2014 2018-14, 4.29% due 0315406 3.48.2014 2018-14, 4.79% due 0315406 3.48.2014 2018-14, 4.79% due 0315406 3.19.205 3.19.80.01 2018-14, 4.79% due 0315406 3.19.205 3.19.80.01 2018-14, 4.79% due 0315406 3.19.205 3.19.80.01 2018-14, 4.79% due 0315406 3.19.205 3.19.80.01 3.1			
2016-12, 787% dos 11/15/14 3,440,160 3,440,170 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,687,170 1,681,191 1,687,170 1,687,191	,		
1,681,916 1,681,710 1,68			
SAPPHIRE AVIATION FINANCE I Lid.			
2018-1A, 4.25% due 0.91/54/6 33,144/92 33,42,014 2018-1A, 4.21% due 0.91/54/6 21,718,400 21,808,010 2014-1A, 4.75% due 0.01/23/9 10,369,253 10,286,061 2014-1A, 4.75% due 0.01/23/9 11,693,358 11,578,171 2014-1B, 6.50% due 0.01/54/6 11,693,358 11,578,171 2015-1A, 5.07% due 0.01/54/6 10,705,425 10,694,495 2017-1, 6.30% due 0.01/54/6 10,705,425 10,694,495 Castle Aireraff Securitization Tirust		1,061,510	1,087,710
MAPS Lid. 1,718,400 21,718,400 21,808,010 21,808,010 21,808,010 21,808,010 21,808,010 21,808,010 21,808,010 21,808,010 21,808,010 21,808,010 21,808,010 2014-10,475% due 02/12/9 51,20,408 51,37,615 2014-10,4,75% due 02/15/406 11,63,388 11,578,171 21,610% due 02/15/406 11,63,388 11,578,171 21,610% due 02/15/406 10,705,425 10,694,495 2014-10,4,5.57% due 02/15/406 10,705,425 10,694,495 2014-10,4,5.57% due 02/15/406 7,606,058 7,540,785 2015-10,4,5.57% due 12/15/406 6,636,264 6,610,183 41,15.58% due 12/15/406 6,636,264 6,610,183 41,15.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 4,115.58% due 12/15/406 6,636,264 6,610,183 6,636,264 6,6		33 144 702	33 /32 01/
Bills IA, 421% dae 0515/436* 21,718,400 21,808,010 Bile Let. 10,509,253 10,286,091 2014-1A, 475% dae 021/299 51,29,408 5,137,615 AIM Aviation Finance Ld. 11,693,538 11,578,171 Dil 51-1A, 5,57% dae 021/5406* 10,005,425 10,004,405 Carle Arrenta Securitization Trust 7,606,058 7,540,785 Caste Aircraft Securitization Trust 7,606,058 7,540,785 Stripes Aircraft Let. 6,636,244 6,610,183 Allas Ld. 10,13-1A,575,806 dae 021/5426 6,636,244 6,610,183 Allas Ld. 10,13-1A,575,806 dae 021/5436 6,636,244 6,610,83 Allas Ld. 20,14-1A,58% dae 12/15439 4,650,185 4,757,84 Enteral Aviation Finance Ld. 3,300,018 3,766,52 Stripes Securitization Trust II 3,300,028 4,75,784 Eagle Ld. 3,300,021 3,253,23 3,78,797 Turbia Engines Securitization Ld. 2,268,65 2,128,05 201-1A, 5,378 due 12/15488 1,630,353 1,389,733 201-1A, 5,378 due 12/15488 <th< td=""><td></td><td>33,144,772</td><td>33,432,014</td></th<>		33,144,772	33,432,014
Rise Lut.		21 718 400	21 808 010
2014-18, 6.50% due 021/3169 51,240% 51,2	Rise Ltd.	21,710,400	21,000,010
AIM Aviation Finance Ltd. 1015-11A, 2075 due 0215409 1015-12A, 2075 due 0215409 1015-12A, 2075 due 0215409 1017-16-2080 due 0215409 1017-16-2080 due 0215409 1017-16-2080 due 0215409 1017-16-2080 due 0215409 1015-12A, 578% due 1215409 1015-12A, 578% due 1215400 101		10,369,253	10,286,091
2015-14, 5,50% due 0215406 11,693,38 11,578,171 14,630% due 0215426 10,705,425 10,694,495 10,705,425 10,694,495 10,530% due 0215426 10,705,425 10,694,495 10,514,51546 10,514,514,51546 10,514,51546 10,514,51546 10,514,51546 10,514,514,51546 10,514,51546 10,514,51546 10,514,51546 10,514,514,51546 10,514,51546 10,514,51546 10,514,51546 10,514,514,51546 10,514,51546 10,514,51546 10,514,51546 10,514,514,51546 10,514,51546 10,514,51546 10,514,51546 10,514,514,51546 10,514,51546 10,514,51546 10,514,51546 10,514,514,51546 10,514,51546 10,514,51546 10,514,51546 10,514,514,51546 10,514,51546 10,514,51546 10,514,51546 10,514,514,51546 10,514,51546 10,514,51546 10,514,51546 10,514,514,51466 10,514,514,51466 10,514,514,51466 10,514,514,51466 10,514,514,51466 10,514,514,51466 10,514,514,51466 10,5			
Falcon Aerospace Limited 10,705,425 10,604,95 10,604,95 10,705,425 10,7	AIM Aviation Finance Ltd.		
2017-1, 6.30% due 021/5425 10,054,455 10,054,455 10,054,055 10,054,455 10,054,055	2015-1A, 5.07% due 02/15/40 ⁶	11,693,358	11,578,171
Castle Aircraft SecuritzationTrust 7,606,08 7,507,80 2015-1.A, 5.75% due 12/15/406 7,606,08 7,504,08 Stripes Aircraft Ltd. 2013-1.A, 5.58% due 03/2023 ^{††} 6,636,264 6,610,88 Altis Ltd. 2014-1.A, 4.88% due 12/15/39 5,666,53 3,432,322 Emerial Aviation Finance Ltd. 2013-1, 6,35% due 10/15/386 4,650,185 4,715,784 Eagle I Ltd. 3,930,218 3,796,052 3,796,052 Willia Engines Securitization Turst II 3,823,532 3,758,797 Turbine Engines Securitization Ltd. 2,268,465 2,128,205 2013-14, 6,378 due 12/13/488 2,268,465 2,128,205 2013-14, 6,378 due 12/13/488 2,269,405 2,289,205 2013-14, 2,478 (1 Month USD LIBOR + 0,55%) due 03/15/19 ^{††1,178} 2,097,481 52,437 Total Transport-Aircraft 2,097,481 52,437 Collateralized Debt Obligations • 0,7% 19,482,189 19,373,868 Putuan Structured Product Funding Ltd. 19,482,189 19,373,868 2006-43, 2,45% (1 Month USD LIBOR + 1,00%) due 10/15/386.7 13,06,015 13,555,41 2003-1-3, 207	Falcon Aerospace Limited		
\$align***200.00000000000000000000000000000000		10,705,425	10,694,495
Stripes Aircraft Ltd.			
2013-1 A, 5.88% due 03/20/23 ^{4†4}		7,606,058	7,540,785
Alas Ltd. 2014-1 A, 488% due 12/15/39 5,666,453 5,463,28 2,128,205			
2014-1, 4.88% due 12/15/39		6,636,264	6,610,183
Emerald Aviation Finance Ltd. 2013-1, 6.35% due 10/15/386 4,650,185 4,715,784 Eagle I Ltd. 2014-1, 5.29% due 12/15/396 3,930,218 3,796,052 Willis Engine Securitization Tust II 2012-1, 5.50% due 09/15/376 3,823,532 3,758,797 Turbine Engines Securitization Ltd. 2013-1, 5.13% due 12/13/488 2,268,465 2,128,205 2013-1, 5.13% due 12/13/488 1,630,353 1,389,733 Airplanes Pass Through Trust 201-14, 2.47% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{†††,1,7,8} 2,097,481 52,437 Total Transport-Aircraft 4,881,97,171 488,197,171 501 Cold-ext, 2.47% (1 Month USD LIBOR + 0.55%) due 02/01/416.7 19,482,189 19,373,868 Putam Structured Product Funding Ltd. 19,482,189 19,373,868 Putam Structured Product Funding Ltd. 19,482,189 13,555,441 2006-8.A., 2.45% (1 Month USD LIBOR + 1.00%) due 10/15/386.7 3,00,000 4,952,548 ANCHI 2016-4X B. 4,200,000 4,952,548 ANCHI 2016-4X B. 4,200,000 4,160,140 4,50% due 02/15/356 3,108,309 2,920,70 2006-1A, 2.73% (3 Month		E (((AE)	5 462 222
2013-1, 6.35% due 10/15/38^6		3,000,433	3,463,232
Eagle I Ltd. 2014-1A, 5.29% due 12/15/396 3,930,218 3,796,052 Willis Engine Securitization Trust II 3 3,235,23 3,758,797 Turbine Engines Securitization Ltd. 2 2,268,465 2,128,205 2013-1A, 5.13% due 12/13/48 ⁸ 1,630,353 1,389,733 Airplanes Pass Through Trust 2 2,997,481 52,437 201-1A, 2.47% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{†††,17,8} 2,997,481 52,437 Total Transport-Aircraft 2 488,197,171 Collectarlized Debt Obligations - 0.7% 19,482,189 19,373,868 Putman Structured Product Funding Ltd. 19,482,189 19,373,868 2005-8A, 2.45% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{6,7} 19,482,189 19,373,868 Putman Structured Product Funding Ltd. 3,706,015 13,555,414 Anchorage Credit Funding 4 Ltd. 3 4,200,000 4,952,548 ANCHF 2016-4X B, 4,200,000 4,952,548 ANCHF 2016-4X B, 4,200,000 4,160,140 4.50% due 02/15/35 4,200,000 4,160,140 1500-14, 4,20% due 02/15/35 4,200,000 <td></td> <td>4 650 195</td> <td>4 715 794</td>		4 650 195	4 715 794
2014-1A, 5.29% due 12/15/396 3,930,218 3,796,052 Willis Engine Securitzation Trust II		4,030,183	4,/13,/64
Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/376 3,823,532 3,758,797 Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/488 2,268,465 2,128,205 2013-1A, 6.38% due 12/13/488 1,630,353 1,389,733 Airplanes Pass Through Trust 2,097,481 52,437 Total Transport-Aircraft 2,097,481 52,437 Collateralized Debt Obligations - 0.7% 488,197,171 N-Star REL CDO VIII Ltd. 19,482,189 19,373,868 Putnam Structured Product Funding Ltd. 19,482,189 19,373,868 2003-1A, 3,07% (1) Month USD LIBOR + 0.36%) due 02/01/416.7 13,766,015 13,555,441 Anchorage Credit Funding Ltd. 3,000,000 4,952,548 ANCHF 2016-4X B, 4,200,000 4,952,548 4.50% due 02/15/356 5,000,000 4,952,548 ANCHF 2016-4X B, 4,200,000 4,160,140 Highland Park CDO LLd. 3,108,309 2,920,707 Banco Bradesco SA 3,108,309 2,920,707		3 030 218	3 796 052
2012-A, 5.50% due 09/15/376 3,823,532 3,758,797 Turbine Engines Securitization Ltd.		5,750,216	3,770,032
Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/488 2,268,465 2,128,205 2013-1A, 6.38% due 12/13/488 1,630,353 1,389,738 Airplanes Pass Through Trust 2001-1A, 2.47% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{†††} ,1.7.8 2,097,481 52,437 Total Transport-Aircraft 488,197,171 Collateralized Debt Obligations - 0.7% 5 488,197,171 N-Star REL CDO VIII Ltd. 19,482,189 19,373,868 Putnam Structured Product Funding Ltd. 19,482,189 19,373,868 Putnam Structured Product Funding Ltd. 13,706,015 13,555,441 Anchorage Credit Funding 4 Ltd. 5,000,000 4,952,548 ANCHF 2016-4X B, 5,000,000 4,952,548 ANCHF 2016-4X B, 4,200,000 4,160,140 Highland Park CDO I Ltd. 2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{7,8} 3,108,309 2,920,707 Banco Bradesco SA 5 3,108,309 2,920,707	· ·	3 823 532	3 758 797
2013-1A, 5.13% due 12/13/48 ⁸ 2,268,465 2,128,205 2013-1A, 6.38% due 12/13/48 ⁸ 1,630,353 1,389,733 Airplanes Pass Through Trust 2001-1A, 2.47% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{†††,1,7,8} 2,997,481 52,437 Total Transport-Aircraft 488,197,171 Collateralized Debt Obligations - 0.7% N-Star REL CDO VIII Ltd. 91,482,189 19,373,868 Putnam Structured Product Funding Ltd. 91,203,203,203,203,203,203,203,203,203,203		5,623,532	3,736,777
2013-1A, 6.38% due 12/13/48 ⁸ 1,630,353 1,389,733 Airplanes Pass Through Trust 2001-1A, 2.47% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{†††,1,7,8} 2,097,481 5,24,37 Total Transport-Aircraft 2016 LOUIL Ud. 2006-8A, 2.45% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{6,7} 19,373,868 Putnam Structured Product Funding Ltd. 2003-1A, 3.07% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{6,7} 13,555,441 Anchorage Credit Funding 4 Ltd. 2016-4A, 4.50% due 02/15/35 ⁶ 5,000,000 4,952,544 ANCHF 2016-4A SB, 40,000 4,000,000 4,000,000 4,000,000 4,000,000	· ·	2 268 465	2 128 205
Airplanes Pass Through Trust 200-1-A, 2.47% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{†††,1,7,8} 2,907,481			, ,
2,097,481 52,437 1		1,050,555	1,367,733
Total Transport-Aircraft 488,197,171 Collateralized Debt Obligations - 0.7% 8 N-star REL CDO VIII Ltd. 9 2006-8 A, 2.45% (1 Month USD LIBOR + 0.36%) due 02/01/41.67 19,482,189 19,373,868 Putnam Structured Product Funding Ltd. 31,706,015 13,555,441 Anchorage Credit Funding 4 Ltd. 5,000,000 4,952,548 ANCHF 2016-4X B, 4,200,000 4,160,140 Highland Park CDO I Ltd. 2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/17.8 3,108,309 2,920,707 Banco Bradesco SA		2 097 481	52 437
Collateralized Debt Obligations - 0.7% N-Star REL CDO VIII Ltd.		2,077,101	
N-Star REL CDO VIII Ltd. 2006-8A, 2.45% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{6,7} 2006-8A, 2.45% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{6,7} 2003-1A, 3.07% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{6,7} Anchorage Credit Funding 4 Ltd. 2016-4A, 4.50% due 02/15/35 ⁶ ANCHF 2016-4X B, 4.50% due 02/15/35 4.200,000 4,160,140 Highland Park CDO I Ltd. 2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{7,8} Banco Bradesco SA			400,177,171
2006-8A, 2.45% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{6,7} Putnas Structured Product Funding Ltd. 2003-1A, 3.07% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{6,7} Anchorage Credit Funding 4 Ltd. 2016-4A, 4.50% due 02/15/35 ⁶ 5,000,000 4,952,548 ANCHF 2016-4X B, 4.50% due 02/15/35 4,200,000 4,160,140 Highland Park CDO I Ltd. 2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{7,8} Banco Bradesco SA			
Putnam Structured Product Funding Ltd. 13,706,015 13,555,441 2003-1A, 3.07% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{6,7} 13,706,015 13,555,441 Anchorage Credit Funding 4 Ltd. 5,000,000 4,952,548 2016-4A, 4.50% due 02/15/35 ⁶ 5,000,000 4,952,548 ANCHF 2016-4X B, 4,200,000 4,160,140 Highland Park CDO I Ltd. 3,108,309 2,920,707 Banco Bradesco SA 3,108,309 2,920,707		19.482.189	19,373,868
2003-1A, 3.07% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{6,7} Anchorage Credit Funding 4 Ltd. 2016-4A, 4.50% due 02/15/35 ⁶ ANCHF 2016-4X B, 4.50% due 02/15/35 4,200,000 4,952,548 ANCHF 2016-14X B, 4.200,000 4,160,140 Highland Park CDO I Ltd. 2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{7,8} Banco Bradesco SA	Putnam Structured Product Funding Ltd.	, 102,107	,,000
Anchorage Credit Funding 4 Ltd. 2016-4A, 4.50% due 02/15/35 ⁶ 5,000,000 4,952,548 ANCHF 2016-4X B, 4.50% due 02/15/35 4,000,000 4,160,140 Highland Park CDO I Ltd. 2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{7,8} Banco Bradesco SA		13,706,015	13,555,441
ANCHF 2016-4X B, 4.50% due 02/15/35 4,200,000 4,160,140 Highland Park CDO I Ltd. 2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{7,8} Banco Bradesco SA	Anchorage Credit Funding 4 Ltd.		
ANCHF 2016-4X B, 4.50% due 02/15/35 4,200,000 4,160,140 Highland Park CDO I Ltd. 2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{7,8} Banco Bradesco SA	2016-4A, 4.50% due 02/15/35 ⁶	5,000,000	4,952,548
Highland Park CDO I Ltd. 3,108,309 2,920,707 Banco Bradesco SA 3,108,309 2,920,707	ANCHF 2016-4X B,	,,	
2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{7,8} 3,108,309 2,920,707 Banco Bradesco SA		4,200,000	4,160,140
Banco Bradesco SA	Highland Park CDO I Ltd.		
		3,108,309	2,920,707
2014-1, 5.44% due 03/12/26 ^{TT} 2,581,054 2,573,104	Banco Bradesco SA		
	$2014-1, 5.44\%$ due $03/12/26^{\uparrow\uparrow\uparrow}$	2,581,054	2,573,104

	Face	
	Amount~	Valu
ASSET-BACKED SECURITIES ^{††} - 28.8% (continued)		
Collateralized Debt Obligations - 0.7% (continued)		
Pasadena CDO Ltd.	225 002 - 6	225.041
2002-1A, 3.17% (3 Month USD LIBOR + 0.85%) due 06/19/37 ^{6,7}	235,892 \$	235,041
Total Collateralized Debt Obligations	_	47,770,849
Whole Business - 0.6% TSGE		
2017-1, 6.25% due 09/25/31 ^{†††} ,1	42.550.000	42.070.225
	42,550,000	42,879,337
Drug Royalty III Limited Partnership 1	2.226.556	2.250.454
2017-1A, 4.85% (3 Month USD LIBOR + 2.50%) due 04/15/27 ^{6,7}	3,236,556	3,250,164
Total Whole Business	_	46,129,501
Insurance - 0.3%		
LTCG Securitization Issuer LLC	24.450.000	21 100 205
2018-A, 4.59% due 06/15/48 ⁶	21,150,000	21,190,397
Diversified Payment Rights - 0.3% Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††,1}	15 200 000	15 000 013
4.18% due 04/0 // 28 11115 CIC Receivables Master Trust	15,300,000	15,009,912
REGD, 4.89% due 10/07/21	4,334,691	4,412,715
Total Diversified Payment Rights	4,334,091	19,422,627
Residential Mortgage Backed Securities - 0.1%		17,422,027
IP Morgan Mortgage Acquisition Trust		
2006-WMC3, 2.24% due 08/25/36	13,970,398	10,981,442
Fransport-Container - 0.1%	13,770,370	10,701,112
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28 ⁶	10,150,000	9,962,849
Infrastructure - 0.1%		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 ⁶	7,000,000	6,993,350
Total Asset-Backed Securities		
(Cost \$2,071,291,102)	_	2,071,388,151
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.7%		
Residential Mortgage Backed Securities - 18.1%		
LSTAR Securities Investment Limited		
3.98% due 04/01/21 ^{†††} ,1	103,574,172	103,351,488
2017-9, 3.64% (1 Month USD LIBOR + 1.55%) due 12/01/22 ^{6,7}	40,546,039	40,546,039
2017-6, 2.99% (1 Month USD LIBOR + 1.75%) due 09/01/22 ^{6,7}	35,915,608	35,915,608
2017-8, 3.74% (1 Month USD LIBOR + 1.65%) due 11/01/22 ^{6,7}	33,241,531	33,120,285
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57 ^{6,7}	49,035,201	48,833,696
2017-2, 3.98% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{6,7} .STAR Securities Investment Trust	47,371,452	47,966,513
2018-2, 3.48% (1 Month USD LIBOR + 1.50%) due 04/01/23 ^{6,7}	67,216,293	67,239,819
Ameriquest Mortgage Securities Trust	57,210,275	07,237,017
2006-M3, 2.27% (1 Month USD LIBOR + 0.18%) due 10/25/36 ⁷	82,853,049	55,260,117
2006-M3, 2.19% (1 Month USD LIBOR + 0.10%) due 10/25/36 ⁷	16,724,721	7,485,600
RALI Series Trust		
2007-QO2, 2.24% (1 Month USD LIBOR + 0.15%) due 02/25/47 ⁷	20,666,244	13,092,588
2006-QO8, 2.29% (1 Month USD LIBOR + 0.20%) due 10/25/46 ⁷	11,811,528	11,098,641
2006-QO10, 2.25% (1 Month USD LIBOR + 0.16%) due 01/25/37 ⁷	8,445,247	7,968,609

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.7% (continued) Residential Mortgage Backed Securities - 18.1% (continued)		
2006-OO2, 2.36% (1 Month USD LIBOR + 0.27%) due 02/25/46 ⁷	12,100,014 \$	5,291,776
2006-QO2, 2.30% (1 Month USD LIBOR + 0.27%) due 02/25/46° 2006-QO6, 2.32% (1 Month USD LIBOR + 0.23%) due 06/25/46 ⁷	12,100,014 \$, ,
	-, -, -, -, -, -, -, -, -, -, -, -, -, -	4,578,597
2006-QO6, 2.27% (1 Month USD LIBOR + 0.18%) due 06/25/46 ⁷	9,928,374	4,316,798
2006-QO2, 2.43% (1 Month USD LIBOR + 0.34%) due 02/25/46 ⁷	7,590,142	3,427,974
2006-QO6, 2.35% (1 Month USD LIBOR + 0.26%) due 06/25/46 ⁷	6,492,984	2,928,064
2006-QO2, 2.31% (1 Month USD LIBOR + 0.22%) due 02/25/46 ⁷	4,072,701	1,739,483
JP Morgan Mortgage Acquisition Trust 2006-WMC3, 2,33% due 08/25/36	26.007,984	20,687,120
,	-,,-	.,,
2006-WMC4, 2.24% (1 Month USD LIBOR + 0.15%) due 12/25/36 ⁷	29,448,785	18,171,647
2006-HE3, 2.25% (1 Month USD LIBOR + 0.16%) due 11/25/36 ⁷	9,095,760	8,212,380
2006-WMC4, 2.21% (1 Month USD LIBOR + 0.12%) due 12/25/36 ⁷	10,136,531	6,232,253
2006-WMC4, 2.17% (1 Month USD LIBOR + 0.08%) due 12/25/36 ⁷	4,286,080	2,622,480
Structured Asset Securities Corporation Mortgage Loan Trust	45.040.005	46 500 040
2008-BC4, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/37 ⁷	47,049,826	46,780,842
American Home Mortgage Assets Trust	22 222 200	21,009,385
2007-1, 2.26% (1 Year CMT Rate + 0.70%) due 02/25/47 ⁷	32,323,299	,,.
2006-1, 2.28% (1 Month USD LIBOR + 0.19%) due 05/25/46 ⁷	17,087,967	15,267,248
2006-3, 2.50% (1 Year CMT Rate + 0.94%) due 10/25/46 ⁷	8,620,994	7,835,579
GSAMP Trust	20.044.534	25.205.200
2007-NC1, 2.22% (1 Month USD LIBOR + 0.13%) due 12/25/46 ⁷	39,941,731	27,397,299
2002-HE2, 3.12% (1 Month USD LIBOR + 1.04%) due 10/20/32 ^{6,7}	15,475,314	15,568,698
FirstKey Master Funding	40 550 000	10.101.505
2017-R1, 2.22% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{6,7} Lehman XS Trust Series	43,750,000	42,124,625
	27, 401, 020	25,306,349
2006-16N, 2.30% (1 Month USD LIBOR + 0.21%) due 11/25/46 ⁷	26,481,938	- / /-
2006-16N, 1.43% (1 Month USD LIBOR + 0.19%) due 11/25/46 ⁷	8,930,517	8,691,924
2006-10N, 1.45% (1 Month USD LIBOR + 0.21%) due 07/25/46 ⁷	6,193,295	5,963,922
ACE Securities Corporation Home Equity Loan Trust Series		
2006-HE4, 2.23% (1 Month USD LIBOR + 0.14%) due 10/25/36 ⁷	23,081,938	15,492,786
2007-HE1, 2.24% (1 Month USD LIBOR + 0.15%) due 01/25/37 ⁷	20,505,932	13,933,625
2007-ASP1, 2.47% (1 Month USD LIBOR + 0.38%) due 03/25/37 ⁷	15,067,037	9,462,345
IndyMac INDX Mortgage Loan Trust	Acc	22 844 5
2006-AR6, 2.48% (1 Year CMT Rate + 0.92%) due 06/25/46 ⁷	36,091,029	33,766,370

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.7% (continued)		
Residential Mortgage Backed Securities - 18.1% (continued)		
WaMu Asset-Backed Certificates WaMu Series	24 042 050	45.500.504
2007-HE2, 2.45% (1 Month USD LIBOR + 0.36%) due 04/25/37 ⁷	31,913,978 \$	17,539,584
2007-HE2, 2.28% (1 Month USD LIBOR + 0.19%) due 04/25/37 ⁷	24,318,169	13,131,792
2007-HE4, 2.34% (1 Month USD LIBOR + 0.25%) due 07/25/47 ⁷	3,029,704	2,201,956
Morgan Stanley ABS Capital I Incorporated Trust	16,000,514	11 710 267
2007-HE1, 2.32% (1 Month USD LIBOR + 0.23%) due 11/25/36 ⁷	16,980,514	11,710,367
2007-HE6, 2.34% (1 Month USD LIBOR + 0.25%) due 05/25/37 ⁷	10,444,626	9,580,360
2006-HE8, 2.31% (1 Month USD LIBOR + 0.22%) due 10/25/36 ⁷	10,232,863	6,337,852
2006-HE6, 2.19% (1 Month USD LIBOR + 0.10%) due 09/25/36 ⁷	5,398,195	2,744,026
2007-HE6, 2.23% (1 Month USD LIBOR + 0.14%) due 05/25/37 ⁷	2,187,469	1,985,585
Nationstar Home Equity Loan Trust	40.000 500	40.404.400
2007-C, 2.27% (1 Month USD LIBOR + 0.18%) due 06/25/37 ⁷	18,800,726	18,121,488
2007-B, 2.41% (1 Month USD LIBOR + 0.32%) due 04/25/37 ⁷	14,176,000	13,723,186
Long Beach Mortgage Loan Trust	45 544 004	0.000.004
2006-6, 2.34% (1 Month USD LIBOR + 0.25%) due 07/25/36 ⁷	17,711,824	9,332,904
2006-8, 2.25% (1 Month USD LIBOR + 0.16%) due 09/25/36 ⁷	20,656,530	8,678,699
2006-1, 2.28% (1 Month USD LIBOR + 0.19%) due 02/25/36 ⁷	5,312,622	4,450,557
2006-6, 2.24% (1 Month USD LIBOR + 0.15%) due 07/25/36 ⁷	5,515,248	2,866,866
2006-8, 2.18% (1 Month USD LIBOR + 0.09%) due 09/25/36 ⁷	5,597,531	2,333,529
2006-6, 2.19% (1 Month USD LIBOR + 0.10%) due 07/25/36 ⁷	3,192,660	1,646,925
GCAT 2018-1 LLC		
2018-1, 3.84% due 06/25/48 ⁶	27,592,767	27,574,050
Alternative Loan Trust		
2007-OA6, 2.23% (1 Month USD LIBOR + 0.14%) due 06/25/37 ⁷	25,078,999	24,111,595
IXIS Real Estate Capital Trust	25 (00 200	0.006.244
2007-HE1, 2.25% (1 Month USD LIBOR + 0.16%) due 05/25/37 ⁷	27,609,200	9,986,314
2007-HE1, 2.32% (1 Month USD LIBOR + 0.23%) due 05/25/37 ⁷	19,560,730	7,124,370
2007-HE1, 2.15% (1 Month USD LIBOR + 0.06%) due 05/25/37 ⁷	17,401,327	6,231,064
Countrywide Asset-Backed Certificates		
2007-8, 2.28% (1 Month USD LIBOR + 0.19%) due 11/25/37 ⁷	24,431,336	23,106,364
GSAA Trust	25.007.004	12.106.556
2007-3, 2.26% (1 Month USD LIBOR + 0.17%) due 03/25/47 ⁷	25,697,064	13,106,556
2006-9, 1.48% (1 Month USD LIBOR + 0.24%) due 06/25/36 ⁷	11,970,392	6,612,569

	Face	
·	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.7% (continued)		
Residential Mortgage Backed Securities - 18.1% (continued)		
Long Beach Mortgage Loan Trust		
2006-7, 2.25% (1 Month USD LIBOR + 0.16%) due 08/25/36 ⁷	25,249,092 \$	14,035,892
2006-7, 2.21% (1 Month USD LIBOR + 0.12%) due 08/25/36 ⁷	8,362,723	4,625,939
Master Asset Backed Securities Trust		
2006-WMC3, 2.25% (1 Month USD LIBOR + 0.16%) due 08/25/36 ⁷	13,054,619	6,893,651
2006-HE3, 2.19% (1 Month USD LIBOR + 0.10%) due 08/25/36 ⁷	11,516,406	5,369,769
2006-HE3, 2.24% (1 Month USD LIBOR + 0.15%) due 08/25/36 ⁷	9,682,547	4,550,539
GSAA Home Equity Trust		
2006-16, 2.26% (1 Month USD LIBOR + 0.17%) due 10/25/36 ⁷	16,215,482	8,313,621
2006-3, 2.39% (1 Month USD LIBOR + 0.30%) due 03/25/36 ⁷	4,374,713	3,218,811
2007-7, 1.51% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁷	2,338,086	2,229,143
2006-14, 1.49% (1 Month USD LIBOR + 0.25%) due 09/25/36 ⁷	3,434,094	2,074,850
Home Equity Loan Trust	-//	, ,
2007-FRE1, 2.28% (1 Month USD LIBOR + 0.19%) due 04/25/37 ⁷	16,538,181	15,541,364
Bayview Opportunity Master Fund IVa Trust	-,,,	- /- /
2018-RN3, 3.67% due 03/28/33 ⁶	14,850,945	14,825,182
HSI Asset Securitization Corporation Trust		
2007-HE1, 2.28% (1 Month USD LIBOR + 0.19%) due 01/25/37 ⁷	9,015,726	7,309,800
2005-OPT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁷	5,908,800	5,896,781
Morgan Stanley IXIS Real Estate Capital Trust	.,,	-,,
2006-2, 2.24% (1 Month USD LIBOR + 0.15%) due 11/25/36 ⁷	21,151,954	10,575,283
First NLC Trust	, , , , ,	.,,
2007-1, 2.37% (1 Month USD LIBOR + 0.28%) due 08/25/37 ^{6,7}	9,139,680	5,788,172
2007-1, 2.16% (1 Month USD LIBOR + 0.07%) due 08/25/37 ^{6,7}	6,930,912	4,284,823
WaMu Asset-Backed Certificates WaMu Series Trust		, - ,
2007-HE1, 2.32% (1 Month USD LIBOR + 0.23%) due 01/25/37 ⁷	10.660.474	6,915,881
2007-HE4, 2.26% (1 Month USD LIBOR + 0.17%) due 07/25/47 ⁷	4,243,283	3,057,310
Banc of America Funding Trust	1,00 10,000	3,037,310
2015-R2, 2.35% (1 Month USD LIBOR + 0.26%) due 04/29/37 ^{6,7}	10,000,000	9,717,377
Merrill Lynch Alternative Note Asset Trust Series	10,000,000	2,717,277
2007-OAR3, 2.15% (1 Month USD LIBOR + 0.19%) due 07/25/47 ⁷	10,072,986	9,173,312
Luminent Mortgage Trust		-,,2
2006-2, 2.29% (1 Month USD LIBOR + 0.20%) due 02/25/46 ⁷	9,564,467	8,722,251
CitiMortgage Alternative Loan Trust Series	7,201,107	0,722,201
2007-A7, 2.49% (1 Month USD LIBOR + 0.40%) due 07/25/37 ⁷	10,162,524	8,624,675

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COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.7% (continued) Residential Mortgage Backed Securities - 18.1% (continued)		
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.40% (1 Year CMT Rate + 0.84%) due 11/25/46 ⁷	8.126.635	\$ 7.072.409
Stanwich Mortgage Loan Co.	*,1=0,000	,,,,,,,
2016-NPA1, 3.84% (WAC) due 10/16/46 ^{6,7}	5,845,111	5,839,976
American Home Mortgage Investment Trust		
2006-1, 2.49% (1 Month USD LIBOR + 0.40%) due 03/25/46 ⁷	4,931,848	4,794,703
Nomura Resecuritization Trust		
2015-4R, 1.41% (1 Month USD LIBOR + 0.43%) due 03/26/36 ^{6,7}	4,947,289	4,764,536
Bayview Opportunity Master Fund IIIa Trust	4 500 045	4.500.504
2017-RN7, 3.10% due 09/28/32 ⁶ Bayview Opportunity Master Fund IIa Trust	4,697,245	4,678,624
2017-RN5, 3.10% due 08/28/32 ⁶	4,077,934	4,056,596
Bayview Opportunity Master Fund IVb Trust	4,077,934	4,030,390
2017-RPL1, 3.10% due 07/28/32 ⁶	3,696,570	3,690,278
Alliance Bancorp Trust	2,02,0,01	5,020,210
2007-OA1, 2.33% (1 Month USD LIBOR + 0.24%) due 07/25/37 ⁷	3,689,973	3,212,019
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22 ⁶	2,884,416	2,881,272
VOLT LIV LLC		
2017-NPL1, 3.50% due 02/25/47 ⁶	2,684,636	2,684,349
Wachovia Asset Securitization Issuance II LLC Trust	4 022 502	
2007-HE1, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/37 ^{6,7} Morgan Stanley Re-REMIC Trust	1,833,693	1,721,742
2010-R5, 3.63% due 06/26/36 ⁶	1,519,046	1,337,143
First Franklin Mortgage Loan Trust	1,517,040	1,557,145
2006-FF1, 2.53% (1 Month USD LIBOR + 0.44%) due 01/25/36 ⁷	1,225,000	1,205,032
Asset Backed Securities Corporation Home Equity Loan Trust	-,,	3,200,002
2006-HE5, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/36 ⁷	928,038	908,072
Bayview Opportunity Master Fund IIIb Trust		
2017-RN3, 3.23% due 05/28/32 ⁶	880,706	880,539
Total Residential Mortgage Backed Securities		1,301,144,078
Commercial Mortgage Backed Securities - 1.4%		
GAHR Commercial Mortgage Trust		
2015-NRF, 3.49% (WAC) due 12/15/34 ^{6,7}	53,752,227	52,597,501
Citigroup Commercial Mortgage Trust 2016-SMPL, 4.51% due 09/10/31 ⁶	22.450,000	22,178,622
GS Mortgage Securities Corporation Trust	22,450,000	22,1/8,622
2017-STAY, 3.38% (1 Month USD LIBOR + 2.15%) due 07/15/32 ^{6,7}	16,531,000	16,465,924
GS Mortgage Securities Trust	10,331,000	10,103,724
2014-GSFL, 5.13% (1 Month USD LIBOR + 3.90%) due 07/15/31 ^{6,7}	6,038,536	6,063,432
GE Business Loan Trust		
2007-1A, 2.52% (1 Month USD LIBOR + 0.45%) due 04/16/35 ^{6,7}	1,931,484	1,859,752

		Face	
		Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.7% (continued)			
Commercial Mortgage Backed Securities - 1.4% (continued)			
2007-1A, 2.24% (1 Month USD LIBOR + 0.17%) due 04/16/35 ^{6,7}		1,430,729 \$	1,398,692
Total Commercial Mortgage Backed Securities			100,563,923
Government Agency - 1.0%			
Fannie Mae ¹⁹			
3.00% due 02/01/57	2	27,765,105	26,672,222
2.99% due 02/01/28	1	19,400,000	18,616,840
3.10% due 02/01/28		11,000,000	10,680,612
3.11% due 02/01/28		5,900,000	5,720,143
Freddie Mac Multifamily Structured Pass Through Certificates 19			-,-,-
2018-K072, 3.50% (WAC) due 12/25/27 ⁷		C 200 000	6 201 406
, , ,		6,300,000	6,301,480
Total Government Agency			67,991,297
Military Housing - 0.2%			
GMAC Commercial Mortgage Asset Corp.			
2004-POKA, 6.36% due 09/10/44 ⁸		9,000,000	9,511,420
Capmark Military Housing Trust			
2007-AET2, 6.06% due 10/10/52 ⁸		5,770,667	6,210,183
Total Military Housing			15,721,609
Total Collateralized Mortgage Obligations			20,122,000
(Cost \$1,485,886,035)			1,485,420,907
CENTOD EL OATENCE DATE INTERPECTO ^{††} 7 12 00/			
SENIOR FLOATING RATE INTERESTS ^{††,7} - 12.0%			
Technology - 3.2%			
Misys Ltd.			25.55.42
5.81% (3 Month USD LIBOR + 3.50%) due 06/13/24		36,251,063	35,576,430
4.25% (3 Month EURIBOR + 3.25%) due 06/13/24	EUR	3,473,750	4,021,989
Epicor Software			22.254.22
5.35% (1 Month USD LIBOR + 3.25%) due 06/01/22	· · · · · · · · · · · · · · · · · · ·	23,459,211	23,371,239
EIG Investors Corp.		# #00 #04	17.772.104
6.07% (3 Month USD LIBOR + 3.75%) due 02/09/23	J	17,588,781	17,552,196
TIBCO Software, Inc.			44.040.44
5.60% (1 Month USD LIBOR + 3.50%) due 12/04/20		11,823,557	11,812,443
Severin Acquisition LLC		2.405.077	2 200 250
7.11% (3 Month USD LIBOR + 4.75%) due 07/30/21		3,406,875	3,398,358
7.24% (3 Month USD LIBOR + 4.88%) due 07/30/21		3,403,750	3,382,647
7.36% (3 Month USD LIBOR + 5.00%) due 07/30/21		2,595,075	2,595,075
7.74% (3 Month USD LIBOR + 5.38%) due 07/30/21		786,000	789,930
Planview, Inc.			
7.34% (1 Month USD LIBOR + 5.25%) due 01/27/23 ^{†††,1}		8,847,251	8,768,394
Lytx, Inc.			
8.84% (1 Month USD LIBOR + 6.75%) due 08/31/23 ^{†††,1}		7,942,357	7,773,069
Optiv, Inc.			
5.31% (1 Month USD LIBOR + 3.25%) due 02/01/24		7,727,773	7,495,940
IRIS Software Group Ltd.			
4.76% (1 Month USD LIBOR + 4.25%) due 08/23/21 ^{†††} ,1	GBP	5,450,000	7,193,103
SS&C Technologies, Inc.	351	5,150,000	7,175,100
4.59% (1 Month USD LIBOR + 2.50%) due 04/16/25		6,872,635	6,868,786
Nimbus Acquisitions Bidco Ltd.		0,072,033	0,000,700
	GBP	5,056,088	6,616,783
8.25% (3 Month USD LIBOR + 6.25%) (in-kind rate was 1.00%) due 07/15/21 ^{†††} ,1,10	GBP	5,050,088	0,010,783
LANDesk Group, Inc.		C 200 440	C 221 155
6.35% (1 Month USD LIBOR + 4.25%) due 01/20/24		6,399,440	6,331,477
Bullhorn, Inc.			
9.09% (3 Month USD LIBOR + 6.75%) due 11/21/22 ^{†††,1}		5,179,590	5,151,28
			400.054
9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22 ^{†††} ,1		139,279	123,975
9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22 ^{†††,1} AVSC Holding Corp.		139,279	123,97

		Face Amount∼	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 12.0% (continued)			
Technology - 3.2% (continued)			
Cvent, Inc.			
5.84% (1 Month USD LIBOR + 3.75%) due 11/29/24		4,987,500 \$	4,975,031
Peak 10 Holding Corp.		4.062.407	4 900 015
5.83% (3 Month USD LIBOR + 3.50%) due 08/01/24 Masergy Holdings, Inc.		4,963,497	4,899,915
5.58% (3 Month USD LIBOR + 3.25%) due 12/15/23		4,763,564	4,755,609
Kronos, Inc.		4,703,304	4,755,007
5.36% (3 Month USD LIBOR + 3.00%) due 11/01/23		4.443.947	4.432.037
Camelia Bideo Banc Civica		, -,	, - ,
5.42% (3 Month USD LIBOR + 4.75%) due 10/14/24	GBP	3,000,000	3,911,677
Greenway Health LLC			
6.08% (3 Month USD LIBOR + 3.75%) due 02/16/24		3,590,932	3,584,217
Jaggaer			
6.10% (Commercial Prime Lending Rate + 3.00%) and (1 Month USD LIBOR + 4.00%) due 12/28/24		3,541,125	3,523,419
Internet Brands, Inc.			
5.84% (1 Month USD LIBOR + 3.75%) due 09/13/24		3,361,387	3,358,126
OEConnection LLC		2 242 852	2 225 402
6.10% (3 Month USD LIBOR + 4.00%) due 11/22/24		3,343,852	3,335,492
Advanced Computer Software 6.78% (1 Month USD LIBOR + 4.75%) due 05/31/24		3,300,000	3,308,250
0.76% (1 MOINT OF EIROR + 4.75%) due 0.9/31/24 CPI Acquisition, Inc.		3,300,000	3,300,230
6.36% (3 Month USD LIBOR + 4.50%) due 08/17/22		5,602,372	3,277,388
Ipreo Holdings		3,002,372	3,277,300
5.09% (1 Month USD LIBOR + 3.00%) due 08/06/21		3,190,141	3,186,153
Ministry Brands LLC		-, -,	-,,
6.10% (1 Month USD LIBOR + 4.00%) due 12/02/22		2,544,175	2,531,455
Datix Bideo Ltd.			
7.02% (6 Month USD LIBOR + 4.50%) due 04/28/25 ^{†††} ,1		2,556,000	2,531,160
Ping Identity Corp.			
5.84% (1 Month USD LIBOR + 3.75%) due 01/24/25		2,100,000	2,094,750
Viewpoint, Inc.			
8.25% (3 Month USD LIBOR + 4.25%) due 07/19/24		2,089,500	2,092,112
Park Place Technologies LLC		4 000 000	4 505 550
6.09% (1 Month USD LIBOR + 4.00%) due 03/29/25		1,800,000	1,797,750
Flexera Software LLC		1,670,813	1,664,029
5.35% (1 Month USD LIBOR + 3.25%) due 02/26/25 Project Accelerate Parent, LLC		1,070,813	1,004,029
6.25% (1 Month USD LIBOR + 4.25%) due 01/02/25		1,496,250	1,495,277
MRI Software LLC		1,490,230	1,473,277
7.84% (3 Month USD LIBOR + 5.50%) due 06/30/23		1,273,156	1,260,425
6.50% (3 Month USD LIBOR + 5.50%) due 06/30/23		62,500	61,875
7.56% (1 Month USD LIBOR + 5.50%) due 06/30/23		62,187	61,566
6.50% (1 Month USD LIBOR + 5.50%) due 06/30/23 ^{†††,1}		19,250	17,725
GlobalLogic Holdings, Inc.		- ,	
6.08% (3 Month USD LIBOR + 3.75%) due 06/20/22		1,226,204	1,226,204
CogitalGroup			
4.50% (3 Month EURIBOR + 4.50%) due 11/25/23 ^{†††}	EUR	1,000,000	1,156,002
Brave Parent Holdings, Inc.			
6.33% (3 Month USD LIBOR + 4.00%) due 04/18/25		950,000	953,562
Aspect Software, Inc.			
12.59% (1 Month USD LIBOR + 10.50%) due 05/25/20 ²		1,018,709	944,853

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 12.0% (continued)			
Technology - 3.2% (continued)			
Quorum Business Solutions			
7.11% (3 Month USD LIBOR + 4.75%) due 08/07/21		674,586	\$ 676,273
Total Technology			231,012,624
Consumer, Non-cyclical - 2.3%			
Diamond (BC) B.V.			
5.10% (2 Month USD LIBOR + 3.00%) due 09/06/24		10,374,643	10,167,150
3.25% (2 Month EURIBOR + 3.25%) due 09/06/24	EUR	3,383,000	3,869,593
Sigma Holding BV (Flora Food)			
3.50% (3 Month EURIBOR + 3.50%) due 03/07/25	EUR	4,000,000	4,571,462
3.00% (3 Month USD LIBOR + 3.00%) due 03/07/25		3,300,000	3,264,954
4.00% (3 Month USD LIBOR + 4.00%) due 03/07/25	GBP	2,100,000	2,724,897
Endo Luxembourg Finance Co.		0.555.505	0.552.502
6.38% (1 Month USD LIBOR + 4.25%) due 04/29/24		9,577,537	9,553,593
IHC Holding Corp.			
8.84% (1 Month USD LIBOR + 6.75%) due 04/30/21 ^{†††,1}		8,482,953	8,422,786
Davis Vision			
5.09% (1 Month USD LIBOR + 3.00%) due 12/02/24		7,589,249	7,534,682
Affordable Care Holdings Corp.		# 0 CO ##0	# 0.50 ##0
6.85% (2 Month USD LIBOR + 4.75%) due 10/24/22		7,068,750	7,068,750
Hanger, Inc.		6.002.500	6.056.216
5.59% (1 Month USD LIBOR + 3.50%) due 03/06/25		6,982,500	6,956,316
Lineage Logistics LLC		(002 750	6 921 120
5.09% (1 Month USD LIBOR + 3.00%) due 02/27/25		6,882,750	6,831,129
AI Aqua Zip Bidco Pty Ltd.		6 212 552	6 278 071
5.34% (1 Month USD LIBOR + 3.25%) due 12/13/23 Authentic Brands		6,313,553	6,278,071
5.59% (1 Month USD LIBOR + 3.50%) due 09/27/24		5,929,564	5,904,838
Immucor, Inc.		3,727,304	3,704,838
7.09% (1 Month USD LIBOR + 5.00%) due 06/15/21		5,494,500	5,551,753
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		3,171,300	3,331,733
6.81% (3 Month USD LIBOR + 4.50%) due 04/03/25		5,236,875	5,236,875
One Call Medical, Inc.		5,250,075	5,250,075
7.32% (1 Month USD LIBOR + 5.25%) due 11/27/22		4,727,629	4,514,885
IVC Acquisition Midco Ltd.		.,,	.,,,,,,,,,
5.00% (1 Month USD LIBOR + 4.50%) due 01/26/24	GBP	3,405,000	4,485,637
Arctic Glacier Group Holdings, Inc.			
5.59% (1 Month USD LIBOR + 3.50%) due 03/20/24		4,395,782	4,410,904
Grocery Outlet, Inc.			
5.59% (1 Month USD LIBOR + 3.50%) due 10/21/21		4,306,813	4,301,429
DJO Finance LLC			
5.45% (1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%) due 06/08/20		3,668,246	3,647,631
NES Global Talent			
7.86% (3 Month USD LIBOR + 5.50%) due 05/11/23		3,150,000	3,134,250
Packaging Coordinators Midco, Inc.			
6.34% (3 Month USD LIBOR + 4.00%) due 06/30/23		3,136,000	3,134,056
Smart & Final Stores LLC			
5.59% (1 Month USD LIBOR + 3.50%) due 11/15/22		3,200,000	3,120,000
SHO Holding I Corp.			
7.36% (3 Month USD LIBOR + 5.00%) due 10/27/22		3,347,197	3,012,477
Avantor, Inc.		2 200 005	0.00=
6.09% (1 Month USD LIBOR + 4.00%) due 11/21/24	TVID	2,388,000	2,397,958
4.25% (1 Month EURIBOR + 4.25%) due 11/21/24	EUR	497,500	583,029

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 12.0% (continued)			
Consumer, Non-cyclical - 2.3% (continued)			
BCPE Eagle Buyer LLC		2000 505	2 544 054
6.34% (1 Month USD LIBOR + 4.25%) due 03/18/24		2,869,705 \$	2,711,871
CTI Foods Holding Co. LLC		2 225 000	1 000 704
5.60% (1 Month USD LIBOR + 3.50%) due 06/29/20		2,225,000 1,035,000	1,909,784 769,781
9.35% (1 Month USD LIBOR + 7.25%) due 06/28/21 Chef's Warehouse Parent LLC		1,055,000	/09,/81
6.09% (1 Month USD LIBOR + 4.00%) due 06/22/22		2,563,689	2,579,712
Pelican Products, Inc.		2,303,009	2,379,712
5.48% (1 Month USD LIBOR + 3.50%) due 05/01/25		2,500,000	2,493,750
Equian LLC		2,300,000	2,773,730
5.33% (1 Month USD LIBOR + 3.25%) due 05/20/24		2,487,437	2,477,065
Nellson Nutraceutical (US)		2,107,137	2,117,000
6.58% (Commercial Prime Lending Rate + 3.25%) and (3 Month USD LIBOR + 4.25%) due 12/23/21		2,423,252	2,411,135
Gem Acquisitions, Inc. (Genex)		-,,	_,,
5.28% (1 Month USD LIBOR + 3.25%) due 03/08/25		2,200,000	2,176,174
Reddy Ice Holdings, Inc.		, ,	, , .
11.83% (3 Month USD LIBOR + 9.50%) due 11/01/19		1,125,000	1,067,344
7.88% (Commercial Prime Lending Rate + 4.50%) and (3 Month USD LIBOR + 5.50%) due 05/01/19		1,045,476	1,038,158
Certara, Inc.			
5.83% (3 Month USD LIBOR + 3.50%) due 08/15/24		1,679,963	1,684,163
Give and Go Prepared Foods Corp.			
6.58% (3 Month USD LIBOR + 4.25%) due 07/29/23		1,692,710	1,586,916
Valeo Foods Group Ltd.			
3.75% (3 Month EURIBOR + 3.75%) due 08/27/24	EUR	1,225,000	1,425,042
Examworks Group, Inc.			
5.34% (1 Month USD LIBOR + 3.25%) due 07/27/23		1,351,613	1,351,045
CPI Holdco LLC			
5.59% (1 Month USD LIBOR + 3.50%) due 03/21/24		1,185,004	1,189,448
MDVIP LLC			
6.34% (1 Month USD LIBOR + 4.25%) due 11/14/24		997,500	999,994
Nellson Nutraceutical (CAD)		005400	204.422
6.58% (Commercial Prime Lending Rate + 3.25%) and (3 Month USD LIBOR + 4.25%) due 12/23/21		996,180	991,199
Alegeus Technologies LLC			
7.33% (3 Month USD LIBOR + 5.00%) due 04/28/23 ^{†††} ,1		990,000	982,037
Executive Consultant Group			
6.59% (1 Month USD LIBOR + 4.50%) due 06/20/24		955,882	946,324
Waterlogic Holdings Ltd.			
3.75% (3 Month EURIBOR + 3.75%) due 03/14/25	EUR	700,000	816,868
Duran Group Holding GMBH	ELID	420,412	505.061
4.00% (3 Month EURIBOR + 4.00%) due 03/29/24	EUR	439,412	507,961
4.00% (3 Month EURIBOR + 4.00%) due 12/20/24	EUR	150,000	173,400
Alpha BidCo SAS			
due 01/30/23 ⁹	EUR	279,950	325,626
WEI Sales LLC (Wells Enterprises)		200.250	202.242
4.84% (1 Month USD LIBOR + 2.75%) due 03/31/25		299,250	302,242
Cheese Bidco B.V.			
due 01/30/23 ⁹	EUR	120,050	139,637
Targus Group International, Inc.			
due 05/24/16 ^{†††} ,1,2,9		152,876	
Total Consumer, Non-cyclical			163,735,781
Industrial - 2.0%			
DAE Aviation			
5.84% (1 Month USD LIBOR + 3.75%) due 07/07/22		14,122,010	14,127,941

	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 12.0% (continued)		
Industrial - 2.0% (continued)		
Springs Window Fashions		
6.32% (3 Month USD LIBOR + 4.25%) due 06/15/25	7,650,000 \$	7,678,688
10.57% (3 Month USD LIBOR + 8.50%) due 06/15/26	5,500,000	5,280,000
Tronair Parent, Inc.		
7.11% (3 Month USD LIBOR + 4.75%) due 09/08/23	6,668,044	6,634,704
Hayward Industries, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 08/05/24	3,920,375	3,922,845
10.34% (1 Month USD LIBOR + 8.25%) due 08/04/25	2,600,000	2,600,000
Filtration Group Corp.		
5.09% (3 Month USD LIBOR + 3.00%) due 03/29/25	6,200,000	6,193,800
Kuehg Corp Kindercare		
6.08% (3 Month USD LIBOR + 3.75%) due 08/12/22	6,077,766	6,054,974
Pregis Holding I Corp.		
5.83% (3 Month USD LIBOR + 3.50%) due 05/20/21	6,053,984	6,019,960
Arctic Long Carriers		
6.59% (1 Month USD LIBOR + 4.50%) due 05/18/23	5,346,000	5,352,682
Diversitech Holdings, Inc.		
5.34% (3 Month USD LIBOR + 3.00%) due 06/03/24	4,098,548	4,080,638
9.84% (3 Month USD LIBOR + 7.50%) due 06/02/25	1,000,000	1,007,500
CPG International LLC		
6.25% (6 Month USD LIBOR + 3.75%) due 05/05/24	4,819,906	4,811,856
Titan Acquisition Ltd. (Husky)		
5.09% (1 Month USD LIBOR + 3.00%) due 03/28/25	4,339,125	4,268,094
PT Intermediate Holdings III LLC		
6.33% (3 Month USD LIBOR + 4.00%) due 12/09/24	3,393,750	3,381,023
10.33% (3 Month USD LIBOR + 8.00%) due 12/08/25	400,000	402,000
CHI Overhead Doors, Inc.	<u> </u>	· ·
5.34% (1 Month USD LIBOR + 3.25%) due 07/29/22	3,502,444	3,509,729
Resource Label Group LLC	- /- /	- , , .
6.80% (3 Month USD LIBOR + 4.50%) due 05/26/23	1,972,879	1,933,421
10.80% (3 Month USD LIBOR + 8.50%) due 11/26/23	1,500,000	1,485,000
ICSH Parent, Inc.		
5.35% (1 Month USD LIBOR + 3.25%) due 04/29/24	3,216,174	3,208,133
Argo Merchants	*,=-*,	-,,
6.08% (3 Month USD LIBOR + 3.75%) due 12/06/24	2,985,417	2,989,148
Advanced Integration Technology LP		=,, 0,, 1
7.22% (3 Month USD LIBOR + 4.75%) due 04/03/23	2,751,759	2,744,879
Vectra Co.	2,101,109	2,7.1,072
5.34% (1 Month USD LIBOR + 3.25%) due 03/08/25	2,750,000	2,731,658
Hardware Holdings LLC	2,730,000	2,731,030
8.59% (1 Month USD LIBOR + 6.50%) due 03/30/20 ^{†††} ,1	2,756,250	2,597,766
	2,730,230	2,397,700
Hanjin International Corp.	2 (00 000	2.50(.750
4.86% (3 Month USD LIBOR + 2.50%) due 10/19/20	2,600,000	2,596,750
Dimora Brands, Inc.	2.492.744	2 492 744
5.59% (1 Month USD LIBOR + 3.50%) due 08/24/24	2,483,744	2,483,744
Bioplan USA, Inc.	2.640.072	2.462.700
6.84% (1 Month USD LIBOR + 4.75%) due 09/23/21	2,648,073	2,462,708
CPM Holdings, Inc.	0.010.000	2.250.555
5.59% (1 Month USD LIBOR + 3.50%) due 04/11/22	2,240,066	2,259,666
Capstone Logistics	A 2	2000
6.59% (1 Month USD LIBOR + 4.50%) due 10/07/21	2,082,923	2,060,532
Thermasys Corp.		
6.34% (3 Month USD LIBOR + 4.00%) due 05/03/19	2,123,813	2,054,789

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 12.0% (continued)			
Industrial - 2.0% (continued)			
Fortis Solutions Group LLC			
6.59% (1 Month USD LIBOR + 4.50%) due 12/15/23 ^{†††} ,1		1.833.207 \$	1,831,802
Hillman Group, Inc.		1,033,207	1,051,002
5.83% (3 Month USD LIBOR + 3.50%) due 05/30/25		1,830,216	1,822,218
Survitec		1,030,210	1,022,210
5.65% (6 Month USD LIBOR + 4.75%) due 03/12/22	GBP	1,125,000	1,430,620
4.25% (6 Month EURIBOR + 4.25%) due 03/12/22	EUR	300,000	340,085
Zodiac Pool Solutions LLC			
8.00% (Commercial Prime Lending Rate + 3.00%) due 12/20/23		1,730,186	1,728,023
American Bath Group LLC			
6.58% (3 Month USD LIBOR + 4.25%) due 09/30/23		1,572,402	1,578,298
National Technical Systems			
8.23% (1 Month USD LIBOR + 6.25%) due 06/12/21 ^{†††} ,1		1,569,444	1,530,208
Flex Acquisition Company, Inc.			
3.25% (3 Month USD LIBOR + 3.25%) due 06/21/25		1,400,000	1,395,912
Endries Acquisition Holdings, Inc.			
6.80% (1 Month USD LIBOR + 4.75%) due 06/01/23 ^{†††,1}		1,240,625	1,230,444
Klockner Pentaplast of America, Inc.		, -,	, ,
4.75% (3 Month EURIBOR + 4.75%) due 06/30/22	EUR	1,100,000	1,212,736
SLR Consulting Ltd.			
4.00% (3 Month USD LIBOR + 4.00%) due 05/14/25		1,190,970	1,158,218
Shilton Bidco Ltd.			
3.25% (3 Month EURIBOR + 3.25%) due 07/12/24	EUR	1,000,000	1,153,667
Safety Bidco Ltd.			
5.01% (1 Month USD LIBOR + 4.50%) due 11/06/24 ^{†††} ,1	GBP	850,000	1,111,645
Swissport Investments S.A.		,	, , , , ,
4.75% (1 Month EURIBOR + 4.75%) due 02/08/22	EUR	869,048	1,009,695
Berlin Packaging LLC			
5.04% (1 Month USD LIBOR + 3.00%) due 11/07/25		1,000,000	993,250
Patriot Container Corp. (Wastequip)			
5.59% (1 Month USD LIBOR + 3.50%) due 03/20/25		897,750	893,261
Amspec Services, Inc.			
6.81% (3 Month USD LIBOR + 4.50%) due 07/01/22		796,000	792,020
Recess Holdings, Inc.			
6.20% (3 Month USD LIBOR + 3.75%) due 09/30/24		699,476	698,602
Transcendia Holdings, Inc.			
5.59% (1 Month USD LIBOR + 3.50%) due 05/30/24		646,750	643,924
EXC Holdings III Corp.			
5.83% (3 Month USD LIBOR + 3.50%) due 12/02/24		497,500	497,192
Tank Holdings Corp.			
5.75% (1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%) due 03/16/22		415,217	415,217
Wencor Group			
6.00% (Commercial Prime Lending Rate + 2.50%) and (1 Month LIBOR + 3.50%) due 06/19/19 ^{†††} ,1		246,154	240,549
Total Industrial			140,642,214
Consumer, Cyclical - 2.0%			
Mavis Tire Express Services Corp.			
5.33% (1 Month USD LIBOR + 3.25%) due 03/20/25		11,522,075	11,406,854
Petco Animal Supplies, Inc.			
5.61% (3 Month USD LIBOR + 3.25%) due 01/26/23		15,127,119	10,891,525
Navistar Inc.			
5.53% (1 Month USD LIBOR + 3.50%) due 11/06/24		8,279,250	8,274,117

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 12.0% (continued)			
Consumer, Cyclical - 2.0% (continued)			
EG Finco Ltd.		2,000,250	2.052.202
6.33% (3 Month USD LIBOR + 4.00%) due 02/07/25	ELIB	3,890,250 \$	3,853,293
4.00% (2 Month EURIBOR + 4.00%) due 02/07/25	EUR GBP	2,559,021	2,954,080
5.51% (2 Month USD LIBOR + 4.75%) due 02/07/25 6.34% (1 Month USD LIBOR + 4.00%) due 02/07/25	GBP	997,500 100,000	1,299,750 99,050
6.34% (1 Month USD LIBOR + 4.00%) due 02/07/23 CD&R Firefly Bidco Ltd.		100,000	99,030
4.50% (3 Month USD LIBOR + 4.50%) due 05/10/25	GBP	3,800,000	4,964,169
3.50% (3 Month EURIBOR + 3.50%) due 05/10/25	EUR	2,500,000	2,890,005
Accuride Corp.	Lok	2,300,000	2,670,003
7.58% (3 Month USD LIBOR + 5.25%) due 11/17/23		7,745,746	7,823,203
BBB Industries, LLC		7,715,710	7,023,203
6.59% (1 Month USD LIBOR + 4.50%) due 11/03/21		3,708,991	3,708,991
4.50% (3 Month USD LIBOR + 4.50%) due 06/26/25		2,850,000	2,828,625
6.39% (Commercial Prime Lending Rate + 3.00%) and (1 Month USD LIBOR + 4.00%) due 11/04/19 ^{†††} ,1		1,050,000	1,010,463
USIC Holding, Inc.		1,050,000	1,010,403
5.34% (3 Month USD LIBOR + 3.25%) due 12/08/23		6,742,165	6,722,478
Amaya Holdings B.V.		0,742,103	0,722,470
3.50% (3 Month USD LIBOR + 3.50%) due 07/29/25		5,400,000	5,386,500
3.50% (3 Month USD LIBOR + 3.50%) due 07/29/25		5,024,247	5,014,198
At Home Holding III Corp.		3,021,217	3,014,170
5.86% (3 Month USD LIBOR + 3.50%) due 06/03/22		4,850,000	4,837,875
Leslie's Poolmart, Inc.		1,020,000	1,037,073
5.59% (1 Month USD LIBOR + 3.50%) due 08/16/23		4,666,417	4,657,084
Peer Holding III BV		,,	,,
3.50% (3 Month EURIBOR + 3.50%) due 03/08/25	EUR	4,050,000	4,631,159
Cyan Blue Holdco 3 Ltd.			
4.50% (3 Month USD LIBOR + 4.00%) due 08/23/24	GBP	3,404,366	4,482,689
Learning Care Group (US), Inc.			
5.49% (1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%) due 03/13/25		4,200,000	4,173,750
Acosta, Inc.			
5.34% (1 Month USD LIBOR + 3.25%) due 09/26/21		2,440,919	1,833,740
5.56% (Commercial Prime Lending Rate + 2.25%) and (1 Month USD LIBOR + 3.25%) due 09/26/19		2,266,667	1,702,833
5.48% (3 Month USD LIBOR + 3.25%) due 09/26/19		666,667	500,833
Truck Hero, Inc.			
5.84% (1 Month USD LIBOR + 3.75%) due 04/22/24		3,750,000	3,743,738
Galls LLC			
8.34% (1 Month USD LIBOR + 6.25%) due 01/31/25 ^{†††} ,1		3,378,892	3,343,094
8.33% (1 Month USD LIBOR + 6.25%) due 01/31/24 ^{†††} ,1		198,272	174,217
Checkers Drive-In Restaurants, Inc.			
6.35% (1 Month USD LIBOR + 4.25%) due 04/25/24		3,416,989	3,344,378
Blue Nile, Inc.			
8.59% (1 Month USD LIBOR + 6.50%) due 02/17/23		3,325,000	3,341,625
Lands' End, Inc.			
5.34% (1 Month USD LIBOR + 3.25%) due 04/02/21		3,241,536	3,128,083
Belk, Inc.			
7.09% (3 Month USD LIBOR + 4.75%) due 12/12/22		3,702,599	2,855,630
RB Holding Corp.			
5.27% (1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%) due 02/05/25		2,750,000	2,752,283
Paint Intermediate III (Wesco)			
5.25% (3 Month USD LIBOR + 4.25%) due 06/06/24		2,400,000	2,376,000
Sears Roebuck Acceptance Corp.			
6.51% (1 Month USD LIBOR + 4.50%) due 01/18/19		2,079,061	2,066,940

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,7} - 12.0% (continued)			
Consumer, Cyclical - 2.0% (continued)			
Dealer Tire LLC			
5.63% (3 Month USD LIBOR + 2.38%) due 12/22/21		2,067,014 \$	2,020,506
DG Investment Intermediate Holdings 2, Inc.			
5.09% (1 Month USD LIBOR + 3.00%) due 02/03/25		1,346,161	1,336,065
Packers Sanitation Services, Inc.			
5.27% (1 Month USD LIBOR + 3.25%) due 12/04/24		1,046,994	1,039,582
Richmond UK Bidco Ltd.			
4.75% (1 Month USD LIBOR + 4.25%) due 03/03/24	GBP	777,012	1,002,454
Gopher Resource LLC			
5.34% (1 Month USD LIBOR + 3.25%) due 03/06/25		997,500	997,500
K & N Parent, Inc.			
7.08% (3 Month USD LIBOR + 4.75%) due 10/20/23		976,113	976,113
IBC Capital Ltd.			
6.08% (3 Month USD LIBOR + 3.75%) due 06/08/23		947,875	947,088
LegalZoom.com, Inc.			
6.59% (1 Month USD LIBOR + 4.50%) due 11/21/24		895,452	897,691
Safe Fleet Holdings LLC			
4.99% (1 Month USD LIBOR + 3.00%) due 02/03/25		740,000	732,141
SMG US Midco 2, Inc.			
9.09% (1 Month USD LIBOR + 7.00%) due 01/23/26		600,000	604,002
Total Consumer, Cyclical			143,626,394
Communications - 1.0%			
Cengage Learning Acquisitions, Inc.			
6.34% (1 Month USD LIBOR + 4.25%) due 06/07/23		29,195,052	26,749,966
Megraw-Hill Global Education Holdings LLC			
6.09% (1 Month USD LIBOR + 4.00%) due 05/04/22		8,300,175	8,106,532
Dominion Web Solutions LLC			
7.84% (1 Month USD LIBOR + 5.75%) due 06/15/24 ^{†††} ,1		7,481,923	7,371,372
Zephyr Bidco Ltd.		., ., .	
7.50% (3 Month USD LIBOR + 7.50%) due 06/07/26	GBP	4,476,667	5,878,923
Flight Bideo, Inc.		1, 1, 0,00	2,0,0,0
3.50% (3 Month USD LIBOR + 3.50%) due 06/07/25		4,250,000	4,234,062
7.50% (3 Month USD LIBOR + 7.50%) due 06/07/26		1,000,000	995,000
Market Track LLC		-,000,000	,
6.58% (Commercial Prime Lending Rate + 3.25%) and (3 Month USD LIBOR + 4.25%) due 06/05/24		4,218,125	4,197,034
Neustar, Inc.		.,,	,,,,,,,
5.59% (1 Month USD LIBOR + 3.50%) due 08/08/24		3,677,735	3,677,735
Proquest LLC		2,0.1.,	2,2,.22
5.84% (1 Month USD LIBOR + 3.75%) due 10/24/21		2,959,685	2,970,783
Radiate HoldCo LLC		2,505,000	2,5 7 0,7 03
5.09% (1 Month USD LIBOR + 3.00%) due 02/01/24		2,986,143	2,940,873
Comet Bideo Ltd.		2,,,,,,,,,	2,7 .0,075
7.31% (3 Month USD LIBOR + 5.00%) due 09/29/24		1,600,000	1,542,672
Imagine Print Solutions LLC		1,000,000	1,0 .2,0 / 2
6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22		1,629,375	1,499,025
Liberty Cablevision of Puerto Rico LLC		1,027,575	1,1,7,023
5.85% (3 Month USD LIBOR + 3.50%) due 01/07/22		1,030,000	995,495

		Face	
SENIOR FLOATING RATE INTERESTS ^{††,7} - 12.0% (continued)		Amount~	Value
Communications - 1.0% (continued)			
FVC Albany, Inc.			
(Ne Anony, Inc. 6,09% (1 Month USD LIBOR + 4,00%) due 09/18/24		843,452 \$	843,452
Fotal Communications		013,132	72,002,924
Basic Materials - 0.5%			72,002,724
A-Gas Ltd.			
7.08% (3 Month USD LIBOR + 4.75%) due 08/11/24 ^{†††} ,1		6,587,833	6,472,758
4.75% (3 Month EURIBOR + 4.75%) due 07/25/24 ^{†††} ,1	EUR	2,750,000	3,195,700
Graffeck Finance, Inc.	Lok	2,750,000	3,173,700
5.50% (1 Month USD LIBOR + 3.50%) due 02/12/25		9,265,000	9,201,349
Dubois Chemicals, Inc.		-,=,	-,=,
5.34% (1 Month USD LIBOR + 3.25%) due 03/15/24		3,015,308	3,019,077
Hoffmaster Group, Inc.		-,,	-,,
6.09% (1 Month USD LIBOR + 4.00%) due 11/21/23		2,643,291	2,648,261
ICP Industrial, Inc.			
6.09% (1 Month USD LIBOR + 4.00%) due 11/03/23		2,281,829	2,270,420
ASP Chromaflo Dutch I B.V.			
5.59% (1 Month USD LIBOR + 3.50%) due 11/20/23		1,787,405	1,793,000
Big River Steel LLC		4 505 250	4 505 504
7.33% (3 Month USD LIBOR + 5.00%) due 08/23/23		1,687,250	1,707,294
PMHC II, Inc. (Prince)		1 207 250	1 205 001
5.90% (3 Month USD LIBOR + 3.50%) due 03/29/25		1,396,250	1,395,091
ASP Chromaflo Intermediate Holdings, Inc. 5.59% (1 Month USD LIBOR + 3.50%) due 11/20/23		1,371,109	1,375,401
Invictus MD Strategies Corp.		1,371,109	1,575,701
5.10% (2 Month USD LIBOR + 3.00%) due 03/28/25		1,296,750	1,295,129
Nexeo Solutions LLC		1,250,700	1,2,0,12,
5.58% (3 Month USD LIBOR + 3.25%) due 06/09/23		295,517	295,393
Azelis Finance S.A.			
3.50% (3 Month EURIBOR + 3.50%) due 12/16/22	EUR	249,292	290,470
Total Basic Materials			34,959,343
Financial - 0.4%			
National Financial Partners Corp.			
5.09% (1 Month USD LIBOR + 3.00%) due 01/08/24		9,557,401	9,485,721
USI, Inc.			
5.33% (3 Month USD LIBOR + 3.00%) due 05/16/24		9,502,945	9,438,800
HUB International Ltd.			
5.36% (2 Month USD LIBOR + 3.00%) due 04/25/25		4,100,000	4,072,448
York Risk Services		2.006.007	2 001 024
5.84% (1 Month USD LIBOR + 3.75%) due 10/01/21		2,986,887	2,891,934
Jane Street Group LLC 5.84% (1 Month USD LIBOR + 3.75%) due 08/25/22		2 209 406	2 212 771
3.64% (1 Month OSD LIBOR + 5.75%) due 08/23/22 Northstar Financial Services LLC		2,298,406	2,312,771
5.59% (1 Month USD LIBOR + 3.50%) due 05/25/25		1,700,000	1,697,161
American Stock Transfer & Trust		1,700,000	1,077,101
8.50% (3 Month USD LIBOR + 4.50%) due 06/26/20		1,537,282	1,539,203
Institutional Shareholder Services		-,,,,	-,,
6.06% (3 Month USD LIBOR + 3.75%) due 10/16/24		731,500	731,047
6.07% (Commercial Prime Lending Rate + 2.75%) and (3 Month USD LIBOR + 3.75%) due 10/16/24		66,667	66,625
Total Financial			32,235,710
Utilities - 0.3%			
Invenergy Thermal Operating I, LLC			
7.83% (3 Month USD LIBOR + 5.50%) due 10/19/22		11,994,530	11,874,584
8.50% (3 Month USD LIBOR + 3.50%) due 06/25/25		2,000,000	2,000,000
MRP Generation Holding			
9.33% (3 Month USD LIBOR + 7.00%) due 10/18/22		3,438,750	3,249,619

			Face Amount~		Value
Interface April Interface April Interface April Interface April Interface Interfac	SENIOR FLOATING RATE INTERESTS ^{††,7} - 12.0% (continued)				
	6.58% (3 Month USD LIBOR + 4.25%) due 06/27/22		2,239,601	\$	2,242,401
. 1898 (Abbit SD LIDOR - 5898 sie wie 2012) SIRS SI Submit SD LIDOR - 5898 sie wie 2012) SIRS SI Submit SD LIDOR - 5898 sie wie 2012) SIRS SI Submit SD LIDOR - 5898 sie wie 2012) SIRS SI Submit SD LIDOR - 5898 sie wie 2012 SIRS SI Submit SD LIDOR - 5898 sie wie 2012 SIRS SIRS SI SUBMIT SD LIDOR - 5898 sie wie 2012 SIRS SIRS SIRS SIRS SD LIDOR - 5898 sie wie 2012 SIRS SIRS SIRS SIRS SIRS SIR SIR SIRS	6.98% (3 Month USD LIBOR + 4.50%) due 08/28/24		1,558,875		1,543,286
### 1985 (# About Pacif Histon # - 6 Abot # 1985	6.08% (3 Month USD LIBOR + 3.75%) due 08/22/22		1,296,266		1,299,506
1989 1980	8.83% (3 Month USD LIBOR + 6.50%) due 08/21/20		1,298,500		1,211,929
Sergin 2-85 Perman Production Process	7.83% (3 Month USD LIBOR + 5.50%) due 11/13/21		366,902		364,150
1999.11 1909.12 1909	Energy - 0.3%			_	25,765,475
Separation Sep	Permian Production Partners 8.09% (1 Month USD LIBOR + 6.00%) due 05/20/24		12,350,000		12,164,750
1999.14 Memit 15D Life 1909.05 1909.	Gavilan Resources LLC 8.09% (1 Month USD LIBOR + 6.00%) due 03/01/24		2,050,000		2,010,292
5,096.11 (Mont 18D 1180 64 - 3,000 of 104 1274 1,500 of 1,500	Summit Midstream Partners, LP 8.09% (1 Month USD LIBOR + 6.00%) due 05/13/22		1,842,500		1,862,086
1,549.06 1,549.06	Ultra Petroleum, Inc. 5.09% (1 Month USD LIBOR + 3.00%) due 04/12/24		1,850,000		1,700,853
6381g 1380mt 18D1 BIOR 1-450m 140mt 180mt 1	Riverstone Utopia Member LLC 6.34% (1 Month USD LIBOR + 4.25%) due 10/17/24		1,350,000		1,349,163
Profession Posting Rate Interest Posting Rate In			839,186		826,598
Coot 587,496,304	Total Energy Total Senior Floating Rate Interests				19,913,742
Severand of Japan					861,914,207
100 100	FOREIGN GOVERNMENT DEBT ^{††} - 6.4%				
dee 070018		JPY	10,265,000,000		92,739,839
1					21,516,037
1	due 07/20/18 ⁴	JPY	1,493,200,000		13,488,218
Internation of Japan Internation of Japan					10,840,148
Republic of Hungary Septime of Hungary Septim		ЈРҮ	290,000,000		2,619,456
HUF 25,388,900,00 89,908,00 23,254,286 20,000,00 23,254,286 20,000,00 23,254,286 20,000,00 23,254,286 20,000,00 23,254,286 20,000,00 23,254,286 20,000,00 23,254,286 20,000,00 23,254,286 20,000,00 24,254,286 24,254,286 2	-				141,203,698
March 1721/18 MIP 3,486,00,000 12,354,286 110		HIIF	25 358 900 000		89 908 010
dee 11/21/18* HUF 3,00,00,000 10,93.138* dee 08/08/18** HUF 2,500,000,000 8,862,831* dee 07/18/18** HUF 2,500,000,000 8,473,911* 5,50% dee 1220/18 HUF 1,500,000,000 3,736,233* foet 8,764/18** HUF 1,500,000,000 1,063,725* foet 8,764/18** CX 1,702,450,000 2,838,361* de 10,726/18** CX 2,380,000 2,838,361* foet 1,726 BUB 1,500,000 2,838,361* foet 1,726 BUB 2,25,70,000 6,337,85* foet 1,726 BUB 3,200,000 3,200,000 3,200,000 3,200,000 3,200,000 3,200,000 3,200,000 3,200,000 3,200,000 3,200,000 3,200,000 <					
the of 1818 is doe 122018 to 1818 is 1850,000,000 to 1					10,983,389
15.05% due 12.07.018 HUF 1,580,000,000 10.05,75,633 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55 10.05.07.55	due 08/08/18 ⁴	HUF	2,500,000,000		8,862,838
MUF 30,000,00 1,03,75 1,03,7					8,473,915
137,382,531					5,736,338
Czech Rqublic		HUF	300,000,000	_	
A.60% due 08/18/18 CZK 1.702,450,000 25,835,61 due 10/26/18 CZK 575,000,000 25,835,61 due 10/26/18 CZK 238,000,000 10,697,22 fotal Czeh Republic CZEH REPUBLICAN C					137,382,331
due 08/31/18		CZK	1,702,450,000		76,934,564
Total Czech Republic 113,485,400 1518 1518 151,485,400 1518 1518 151,485,400 1518	due 10/26/18 ⁴	CZK	575,000,000		25,853,615
State of Israel O.50% due 10/31/18		CZK	238,000,000		10,697,221
18	1				113,485,400
		ILS	252,570,000		69,357,850
CORPORATE BONDS ^{†+} - 5.6%	Total Foreign Government Debt (Cost \$478,854,011)				
Financial - 3.0% Station Place Securitization Trust Series 3.09% (1 Month USD LIBOR + 1.00%) due 03/24/19 ^{6,7} 3.21% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{6,7} 32,000,000 32,10% (0 Month USD LIBOR + 0.70%) due 06/24/19 ^{6,7} 30,500,000 30,	CORPORATE RONDS†† - 5.6%				
3.09% (1 Month USD LIBOR + 1.00%) due 03/24/19 ^{6,7} 3.21% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{6,7} 3.2,000,000 3.2,000,00	Financial - 3.0%				
3.21% (1 Month USD LIBOR + 1.25% due 11/24/18 ^{6,7} 32,000,000 32,000,000 2.71% (1 Month USD LIBOR + 0.70%) due 06/24/19 ^{6,7} 30,500,000 American Equity Investment Life Holding Co. 5,00% due 06/15/27 Citigroup, Inc. 6,25% 11,12 6,25% 11,12 8,00% due 12/31/20 14,400,000 17,498,473 Atlas Mara Ltd. 8,00% due 12/31/20 Station Place Securitization Trust 2,96% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{6,7} 2,84% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{6,7} 2,84% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{6,7} 2,84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 8,00% due 12/31/20 Station Place Securitization Trust 2,96% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 3,500,000 8,000,000 8,000,000 8,000,000 8,000,000	Station Place Securitization Trust Series				
2.71% (1 Month USD LIBOR + 0.70%) due 06/24/19 ^{6,7} American Equity Investment Life Holding Co. 5.00% due 06/15/27 Citigroup, Inc. 6.25% 11.12 Allas Mara Ltd. 8.00% due 12/31/20 Station Place Securitization Trust 2.96% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{6,7} 2.84% (1 Month USD LIBOR + 1.07%) due 08/24/18 ^{6,7} 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 2.85% due 08/15/24 ⁶ 8.25% due 08/15/24 ⁶ 8.25% due 08/15/24 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶			, ,		51,000,000
American Equity Investment Life Holding Co. 5.00% due 06/15/27 28,388,000 27,705,451 Citigroup, Inc. 6.25% 11,12 Atlas Mara Ltd. 8.00% due 12/31/20 8.00% due 12/31/20 \$14,400,000 \$12,960,000 Station Place Securitization Trust 2.96% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{6,7} 2.84% (1 Month USD LIBOR + 0.075%) due 08/24/18 ^{6,7} 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 8.0000 Sefferies Finance LLC / JFIN Company-Issuer Corp. 7.25% due 08/15/246 8.25% due 08/15/246 8.25% due 08/15/216 Customers Bank					
5.00% due 06/15/27 5.00% due 06/15/27 28,388,000 27,705,45 Citigroup, Inc. 6.25% 11,12 Atlas Mara Ltd. 8.00% due 12/31/20 8.00% due 12/31/20 14,400,000 12,960,000 Station Place Securitization Trust 2.96% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{6,7} 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 2.85% due 08/15/24 ⁶ 8.25% due 08/15/24 ⁶ 8.25% due 08/15/24 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶ 8.25% due 08/15/21 ⁶			30,300,000		30,300,000
6.25% 11.12 Atlas Mara Ltd. 8.00% due 12/31/20 8.00% due 12/31/20 14,400,000 12,960,000 Station Place Securitization Trust 2.96% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{6,7} 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 3,500,000 15,26% due 08/15/24 ⁶ 8,255,000 16fferies Finance LLC / JFIN Company-Issuer Corp. 7.25% due 08/15/24 ⁶ 8,255,000 8,089,900 15,000 8,000	5.00% due 06/15/27		28,388,000		27,705,451
8.00% due 12/31/20 14,400,000 12,960,000 12,	6.25% 11,12		16,866,000		17,498,475
2.96% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{6,7} 9,300,000 9,290,15 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 3,500,000 3,500,000 Jefferies Finance LLC / JFIN Company-Issuer Corp. 8,255,000 8,089,900 FBM Finance, Inc. 8,255,000 6,078,000 6,328,718 Customers Bank 6,078,000 6,328,718	8.00% due 12/31/20		14,400,000		12,960,000
2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 3,500,000 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7} 3,500,000 8,089,900 8,089,900 8,089,900 8,089,900 8,25% due 08/15/21 ⁶ 2.825% due 08/15/21 ⁶ 2.825% due 08/15/21 ⁶ 2.825% due 08/15/21 ⁶ 3,500,000 8,089,900 6,328,718 2.825% due 08/15/21 ⁶ 3,500,000 8,089,900 6,328,718			9.300.000		9,290,151
Sefferies Finance LLC / JFIN Company-Issuer Corp. 8,255,000 8,089,900					3,500,000
FBM Finance, Inc. 8.25% due 08/15/21 ⁶ Customers Bank 6,078,000 6,328,718	Jefferies Finance LLC / JFIN Company-Issuer Corp.				
Customers Bank	FBM Finance, Inc.				
	8.25% due 08/15/21 ⁶ Customers Bank		6,078,000		6,328,718
			4,500,000		4,624,956

	Face	
CORPORATE BONDS ^{††} - 5.6% (continued)	Amount~	Value
Financial - 3.0% (continued)		
QBE Insurance Group Ltd. 7.50% due 11/24/43 ^{6,12}	3,800,000	\$ 4,142,000
Univest Corporation of Pennsylvania	2,000,000	1,112,000
5.10% due 03/30/25 ¹²	2,500,000	2,519,405
Hospitality Properties Trust 5.25% due 02/15/26	2,003,000	2,032,387
Lincoln Finance Ltd.	2,003,000	2,032,307
7.38% due 04/15/21 ⁶	1,275,000	1,316,278
Total Financial Industrial - 0.7%		213,507,724
Encore Capital Group, Inc.		
5.63% due 08/11/24 ^{†††}	39,600,000	38,488,428
Yamana Gold, Inc.	4.550.000	A #0 C 0#0
4.76% due 03/23/22 ^{†††} 4.78% due 06/10/23 ^{†††}	4,750,000 550,000	4,706,870 539,621
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg	330,000	359,021
5.85% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{6,7}	3,960,000	3,996,828
Cleaver-Brooks, Inc.		
7.88% due 03/01/23 ⁶ Princess Juliana International Airport Operating Company N.V.	2,690,000	2,770,700
5.50% due 12/20/278	1,556,291	1,408,288
Grinding Media Inc. / MC Grinding Media Canada Inc.	-,,-,-,-	-,,
7.38% due 12/15/23 ⁶	600,000	625,500
Total Industrial		52,536,235
Basic Materials - 0.6% BHP Billiton Finance USA Ltd.		
6.75% due 10/19/75 ^{6,12}	18,140,000	19,672,830
Yamana Gold, Inc.	44.504.000	44.55.00
4.95% due 07/15/24 4.63% due 12/15/27	14,734,000 3,200,000	14,717,940 3,066,029
Eldorado Gold Corp.	3,200,000	3,000,02)
6.13% due 12/15/20 ⁶	7,175,000	6,923,875
Mirabela Nickel Ltd. 9.50% due 06/24/19	1,885,418	414,792
New Day Aluminum	1,003,410	414,732
10.00% (in-kind rate was 10.00%) due 10/28/20 ^{†††} ,1,10	51,096	51,096
Total Basic Materials		44,846,562
Communications - 0.5%		
Cengage Learning, Inc. 9.50% due 06/15/24 ⁶	11,960,000	10,076,300
MDC Partners, Inc.	23,9 00,000	20,070,000
6.50% due 05/01/24 ⁶	9,940,000	8,622,950
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/24 ⁶	7.815.000	7,228,875
Altice France S.A.	7,815,000	1,220,013
7.38% due 05/01/26 ⁶	6,150,000	6,012,855
EIG Investors Corp.	4 850 000	
10.88% due 02/01/24 Total Communications	1,750,000	1,927,625 33,868,605
Consumer, Cyclical - 0.4%		33,808,003
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		
6.50% due 05/01/21	4,790,000	4,394,825
6.75% due 06/15/23 ¹³ Ferrellgas, LP / Ferrellgas Finance Corp.	4,361,000	3,794,070
6.75% due 01/15/22	8,863,500	8,021,468
Carrols Restaurant Group, Inc.	4 (00 000	4.000.000
8.00% due 05/01/22 Williams Scotsman International, Inc.	4,699,000	4,886,960
7.88% due 12/15/22 ⁶	3,632,000	3,759,120
American Tire Distributors, Inc.		
10.25% due 03/01/22 ⁶	2,950,000	649,000
Total Consumer, Cyclical Consumer, Non-cyclical - 0.2%		25,505,443
Offutt AFB America First Community LLC		
5.46% due 09/01/50 ⁸	5,700,244	5,647,469
Great Lakes Dredge & Dock Corp. 8.00% due 05/15/22	3,617,000	3,698,382
Endo Finance LLC / Endo Finco, Inc.	3,617,000	3,096,362
5.38% due 01/15/23 ⁶	3,496,000	2,796,800
7.25% due 01/15/22 ⁶	425,000	391,000
Albertsons Companies, Inc.		
6.09% (3 Month USD LIBOR + 3.75%) due 01/15/24 ^{6,7} Beverages & More, Inc.	3,100,000	3,107,750
11.50% due 06/15/22 ⁶	1,700,000	1,462,000
Flexi-Van Leasing, Inc.	-,,,,,,,,,	-,,,,,,
10.00% due 02/15/23 ⁶	1,475,000	1,393,875
Total Consumer, Non-cyclical Energy - 0.2%		18,497,276
Hess Corp.		
5.60% due 02/15/41	12,211,000	12,268,464

	Face	
CORPORATE BONDS ^{††} - 5.6% (continued)	Amount~	Value
Energy - 0.2% (continued)		
Indigo Natural Resources LLC		
6.88% due 02/15/26 ⁶	2,000,000	\$ 1,930,000
Schahin II Finance Co. SPV Ltd. 5.88% due 09/25/22 ^{8,14}	7,557,400	1,058,036
American Midstream Partners Limited Partnership / American Midstream Finance Corp.	7,337,400	1,038,036
9.25% due 12/15/21 ⁶	285,000	279,300
Total Energy		15,535,800
Technology - 0.0%		
Epicor Software Corp.	1 500 000	1 500 000
10.59% (3 Month USD LIBOR + 8.25%) due 06/30/23 ^{†††} ,1,7,8 Total Corporate Bonds	1,580,000	1,580,000
(Cost \$419,287,278)		405,877,645
SENIOR FIXED RATE INTERESTS ^{†††} - 0.0%		
Communications - 0.0%		
MHGE Parent LLC 11.00% due 04/20/22 ¹	4,700,000	4,588,091
Total Senior Fixed Rate Interests	4,700,000	4,388,091
(Cost \$4,588,273)		4,588,091
MUNICIPAL BONDS ^{††} - 0.0%		
Puerto Rico - 0.0% Puerto Pios Flootrio Power Authority Poyenue Pondo		
Puerto Rico Electric Power Authority Revenue Bonds 2.09% (3 Month USD LIBOR + 0.52%) due 07/01/29 ⁷	1 000 000	875,000
Z.09% (3 Month OSD LIBOR + 0.32%) due 07/01/29 Total Municipal Bonds	1,000,000	873,000
(Cost \$847,745)		875,000
COMMERCIAL PAPER†† - 7.6%		
McKesson Corp.		
2.35% due 07/17/18 ^{4,15} 2.35% due 07/19/18 ^{4,15}	37,867,000	37,827,450
2.35% due 0//19/18 ⁴⁵ Total McKesson Corp.	23,500,000	23,472,388 61,299,838
Entergy Corp.		01,299,838
2.62% due 08/31/18 ^{4,15}	25,000,000	24,888,744
2.59% due 09/06/18 ^{4,15}	18,000,000	17,911,369
Total Entergy Corp.		42,800,113
AstraZeneca plc		
2.42% due 09/04/18 ^{4,15}	25,000,000	24,892,102
2.33% due 07/16/18 ^{4,15} Total AstraZeneca plc	16,000,000	15,984,467
Marriott International, Inc.		40,876,569
2.24% due 07/02/18 ⁴ ,15	20,000,000	19,998,756
2.35% due 07/06/18 ^{4,15}	20,000,000	19,993,472
Total Marriott International, Inc.		39,992,228
Nutrien Ltd.		
2.31% due 07/23/18 ^{4,15}	25,000,000	24,965,050
2.35% due 07/11/18 ^{4,15}	15,000,000	14,990,208
Total Nutrien Ltd. AT&T, Inc.		39,955,258
2.25% due 07/06/18 ^{4,15}	25,000,000	24,992,188
2.59% due 09/06/18 ⁴ ,15	15,000,000	14,925,997
Total AT&T, Inc.	,,	39,918,185
Hewlett-Packard Co.		
2.56% due 07/16/18 ^{4,15}	38,620,000	38,578,805
Ryder System, Inc.		
2.33% due 07/24/18 ^{4,15} 2.22% due 07/19/18 ^{4,15}	20,000,000	19,970,228
Total Ryder System, Inc.	15,000,000	14,982,750 34,952,978
E.I. du Pont de Nemours & Co.		34,732,776
2.46% due 07/16/18 ^{4,15}	32,500,000	32,464,625
Celgene Corp.		
2.35% due 07/17/18 ^{4,15}	20,000,000	19,979,111
2.37% due 07/30/18 ^{4,15}	10,000,000	9,980,908
Total Celgene Corp.		29,960,019
Rogers Communications, Inc. 2.22% due 07/12/18 ^{4,15}	15,000,000	14,989,550
2.28% due 0/12/18 ^{4,15}	10,000,000	9,993,033
Total Rogers Communications, Inc.	10,000,000	24,982,583
McDonald's Corp.		2 1,7 02,303
2.28% due 07/17/18 ^{4,15}	14,500,000	14,485,307
2.29% due 07/24/18 ^{4,15}	10,000,000	9,985,369
Total McDonald's Corp.		24,470,676

	Fa Amoun		Value
COMMERCIAL PAPER ^{††} - 7.6% (continued)	Amoun		vaiue
IcCormick & Co., Inc. 2.16% due 07/02/18 ^{4,15}	\$ 20,000,0	0 6	10 000 000
Hewlett Packard Enterprise Corp.			19,998,800
2.34% due 07/11/18 ^{4,15} folex Electronic Technologies LLC 2.29% due 07/09/18 ^{4,15}	20,000,00		19,987,000
amphenol Corp.	19,000,00		18,989,867
2.30% due 07/03/18 ^{4,15} /aste Management, Inc.	18,000,00	0	17,997,700
2.35% due 07/18/18 ^{4,15} amoor Ltd.	10,000,00	0	9,988,903
2.32% due 07/27/18 ^{4,15} Otal Commercial Paper	10,000,00	0	9,983,244
(Cost \$547,197,800)			547,197,391
REPURCHASE AGREEMENTS ^{††,16} - 3.6%			
BNP Paribas issued 06/05/18 at 2.56% due 07/27/18	34,570,09	0	34,570,090
issued 04/30/18 at 2.56% due 07/27/18	32,510,00		32,510,000
issued 05/03/18 at 2.56% due 08/01/18	18,760,8	8	18,760,818
issued 06/07/18 at 2.56% due 07/27/18	9,936,70		9,936,766
issued 06/25/18 at 2.56% due 07/27/18	4,018,7	6	4,018,776
efferies & Company, Inc. issued 06/29/18 at 2.85% due 06/30/18	43,380,00	0	43,380,000
issued 05/25/18 at 2.85% due 06/30/18 issued 05/25/18 at 3.17% due 07/02/18	43,380,00 34,546,00		43,380,000 34,546,000
issued 06/25/18 at 3.15% due 07/25/18	1,608,00		1,608,000
issued 06/29/18 at 2.70% due 07/30/18	972,00		972,000
issued 06/14/18 at 3.17% due 07/02/18	859,00	0	859,000
reutsche Bank issued 05/24/18 at 2.63% due 08/27/18 iarclays	52,798,64	0	52,798,640
issued 10/03/17 at 1.30% open maturity ⁷	4,719,7:	0	4,719,750
issued 10/05/17 at 1.30% open maturity ⁷	3,299,73		3,299,750
issued 11/24/17 at 1.30% open maturity ⁷	1,912,90	9	1,912,969
issued 06/21/18 at 2.40% open maturity ⁷	1,177,12	5	1,177,125
issued 08/11/17 at 1.30% open maturity ⁷	1,078,30		1,078,364
issued 12/21/17 at 1.30% open maturity ⁷	595,62		595,625
issued 06/18/18 at (2.00)% open maturity ⁷	511,8	5	511,875
issued 06/20/18 at (2.00)% open maturity ⁷	510,62	5	510,625
issued 06/29/18 at (2.25)% open maturity ⁷	505,62		505,625
issued 09/08/17 at 0.50% open maturity ⁷	499,3	5	499,375
issued 12/07/17 at 0.00% open maturity ⁷	494,3	5	494,375
issued 09/27/17 at (0.75)% open maturity ⁷	418,50		418,500
issued 04/02/18 at 1.30% open maturity ⁷	346,8		346,875
issued 11/07/17 at 1.30% open maturity ⁷	327,3	5	327,375
issued 09/29/17 at (0.75)% open maturity ⁷	313,8		313,875
issued 08/31/17 at (0.75)% open maturity ⁷	309,7:		309,750
issued 04/05/18 at 1.30% open maturity ⁷	277,50		277,500
issued 04/13/18 at (5.50)% open maturity ⁷	225,7:		225,750
issued 07/12/17 at 1.30% open maturity ⁷	210,7:		210,750
issued 11/03/17 at (5.50)% open maturity ⁷	170,50		170,500
issued 11/06/17 at 1.30% open maturity ⁷	109,12	5	109,125
issued 09/28/17 at (0.75)% open maturity ⁷	104,2:	0	104,250
issued 10/26/17 at (5.50)% open maturity ⁷	87,62	5	87,625
issued 09/26/17 at (5.50)% open maturity ⁷	47,00	0	47,000
Citigroup Global Markets			
issued 01/29/18 at 1.20% open maturity ⁷	542,00	0	542,000
issued 01/08/18 at 1.37% open maturity ⁷	527,00	0	527,000
issued 01/17/18 at 1.37% open maturity ⁷	470,00	0	470,000
issued 03/23/18 at 0.50% open maturity ⁷	346,00	0	346,000
issued 04/13/18 at 1.30% open maturity ⁷	318,00	0	318,000
issued 02/15/18 at 1.35% open maturity ⁷	313,00	0	313,000
issued 05/15/18 at 1.30% open maturity ⁷	283,00	0	283,000
issued 04/02/18 at 1.30% open maturity ⁷	279,00	0	279,000
issued 04/10/18 at 1.30% open maturity ⁷	279,00	0	279,000
issued 02/27/18 at (6.50%) open maturity ⁷	269,00		269,000
issued 04/12/18 at 1.35% open maturity ⁷	264,00		264,000
issued 03/28/18 at 1.35% open maturity ⁷	263,00		263,000
issued 01/08/18 at 0.50% open maturity ⁷	228,00		228,000
issued 03/19/18 at 1.37% open maturity ⁷	175,00		175,000
issued 04/05/18 at 1.37% open maturity ⁷	174,00		174,000
issued 03/07/18 at 1.30% open maturity ⁷	173,00		173,000
issued 01/05/18 at 0.50% open maturity ⁷	113,00	0	113,000
Total Repurchase Agreements	-7:		

	Contracts		Value
OPTIONS PURCHASED† - 1.0%			
Put options on:	17,576	S	29,879,200
Eurodollar Futures Expiring December 2019 with strike price of \$97.63 (Notional Value \$4,263,717,900) Eurodollar Futures Expiring December 2018 with strike price of \$97.63 (Notional Value \$9,292,281,800)	38,177	3	27,678,325
Edital Put options	38,177		57,557,525
totat rut opuons			31,331,323
Call options on:			
BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ETF Expiring January 2019 with strike price of \$45.00 (Notional Value			
\$139,040,740) ^{††}	32,290		10,009,900
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$502,626,613) ^{††}	1,849		1,932,205
BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$55.00 (Notional Value \$367,780,707) ^{††}	84,879		594,153
Total Call options			12,536,258
Total Options Purchased			
(Cost \$68,083,749)			70,093,783
Total Investments - 100.5%			
(Cost \$7,276,811,785)		\$	7,230,729,044
	Face		
	Amount~		
CORPORATE BONDS SOLD SHORT ^{††} - (0.3)%	Amount		
Herc Rentals, Inc.			
7.75% due 06/01/24	(200,000)		(213,500
Monitronics International, Inc.			
9.13% due 04/01/20	(950,000)		(610,375
TMS International Corp.	(000,000)		(040.000
7.25% due 08/15/25	(800,000)		(818,000
AK Steel Corp.	(1,000,000)		(020,000
6.38% due 10/15/25 NEOS Group Holdings S.A.	(1,000,000)		(930,000
NEOS Group Troitings S.A. 5.63% due 08/01/24	(1,100,000)		(1,083,500
Staples, Inc.	(1,100,000)		(1,005,500
8.50% due 09/15/25	(1,400,000)		(1,305,500
Park-Ohio Industries, Inc.	(2,100,000)		(2,000,000
6.63% due 04/15/27	(1,400,000)		(1,417,500
Wind Tre SpA			
5.00% due 01/20/26	(1,850,000)		(1,466,125
Quorum Health Corp.			
11.63% due 04/15/23	(1,500,000)		(1,500,000
Gogo Intermediate Holdings LLC / Gogo Finance Company, Inc.	(4.500.000)		(4.044.55
12.50% due 07/01/22 Frant Harltheas Com	(1,700,000)		(1,814,750
Tenet Healthcare Corp. 8.13% due 04/01/22	(2,425,000)		(2,535,386
6.13% tute 0.40122 Seagate HDD Cayman	(2,423,000)		(2,333,380
4,75% due 01/01/25	(8,000,000)		(7,672,429
Total Corporate Bonds Sold Short	(1),		(7,07=,1=2
(Cost \$22,036,323)			(21,367,065
	Contracts		
OPTIONS WRITTEN [†] - (0.4)%	Contracts		
71 HONS WRITTEN - (U3)/6 Put options on:			
BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ETF Expiring January 2019 with			
strike price of \$52.00 (Notional Value \$139,040,740) ^{††}	32,290		(3,438,885
Eurodollar Futures Expiring December 2019 with strike price of \$97.00 (Notional Value \$4,263,717,900)	17,576		(10,765,300
Eurodollar Futures Expiring December 2018 with strike price of \$97.50 (Notional Value \$9,292,281,800)	38,177		(17,895,469
Total Put options	/ · ·		(32,099,654
Total Options Written			(22,000,05)
(Premiums received \$18,184,587)			(32,099,654
otal Securities Sold Short - (0.7)%			(52.466.51)
(Proceeds \$40,220,910)		\$	(53,466,719
Other Assets & Liabilities, net - 0.2%		6	14,117,939
Fotal Net Assets - 100.0%		\$	7,191,380,264

Centrally Cleared Credit Default Swap Agreements ††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Upfront Premiums Paid	Unrealized Gain (Loss)
		PizzaExpress Financing 1							
Barclays Bank plc	ICE	plc	5.00%	At Maturity	06/20/23	\$ 700,000	\$ 190,000	\$ 123,090	\$ 66,910
Barclays Bank plc	ICE	Kohls Corp. Financing	1.00%	At Maturity	12/20/23	7,450,000	149,849	146,709	3,140
BofA Merrill Lynch	ICE	Kohls Corp. Financing	1.00%	At Maturity	06/20/23	6,950,000	68,839	123,528	(54,689)
							\$ 408,688	\$ 393,327	\$ 15,361

Centrally Cleared Interest Rate Swap Agreements ††

		Floating			Payment	Maturity	Notional				Unrealized
Counterparty	Exchange	Rate Type	Floating Rate Index	Fixed Rate	Frequency	Date	Amount	Market Value	Pr	emiums Paid	Gain
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.69%	Quarterly	04/13/21 \$	(700,000,000)	\$ 3,073,007	\$	136,084	\$2,936,923
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	Quarterly	04/13/23 \$	(145,000,000)	1,081,701		168,843	912,858
								\$ 4,154,708	\$	\$304 927	\$3 849 781

Forward Foreign Currency Exchange Contracts ††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Net Unrealized Appreciation
Citigroup	134,300,000	BRL	10/01/18 \$	38,735,419	\$ 34,421,776	\$ 4,313,643
JPMorgan Chase & Co.	120,000,000	BRL	10/01/18	34,833,092	30,756,613	4,076,479
Citigroup	679,900,000	CZK	08/20/18	33,307,206	30,703,314	2,603,892
Citigroup	42,510,000	EUR	09/14/18	52,300,351	49,930,653	2,369,698
BofA Merrill Lynch	16,380,000,000	HUF	07/25/18	59,904,548	58,197,911	1,706,637
Goldman Sachs	575,000,000	CZK	10/26/18	27,626,964	26,079,768	1,547,196
Deutsche Bank	418,000,000	CZK	08/20/18	20,341,290	18,894,347	1,446,943
Citigroup	167,664,150	ILS	10/31/18	47,641,906	46,291,107	1,350,799
JPMorgan Chase & Co.	3,100,000,000	HUF	11/21/18	12,249,575	11,101,931	1,147,644
Goldman Sachs	311,247,760	CZK	08/20/18	14,977,067	14,055,505	921,562
Citigroup	238,000,000	CZK	08/31/18	11,664,951	10,754,017	910,934
JPMorgan Chase & Co.	1,582,500,000	HUF	12/20/18	6,492,307	5,678,967	813,340
Morgan Stanley	10,265,000,000	JPY	09/04/18	93,909,814	93,136,244	773,570
Citigroup	2,382,000,000	JPY	07/09/18	22,288,553	21,524,595	763,958
Goldman Sachs	4,189,000,000	HUF	07/25/18	15,552,544	14,883,458	669,086
Goldman Sachs	2,500,000,000	HUF	08/08/18	9,547,389	8,892,445	654,944
Goldman Sachs	4,789,900,000	HUF	07/25/18	17,615,694	17,018,448	597,246
JPMorgan Chase & Co.	25,135,000	GBP	07/16/18	33,762,639	33,194,822	567,817
Goldman Sachs	68,078,700	ILS	10/31/18	19,355,111	18,796,137	558,974
Goldman Sachs	43,404,000	EUR	07/16/18	51,238,205	50,736,478	501,727
Goldman Sachs	1,200,000,000	HUF	09/26/18	4,742,905	4,280,879	462,026
Deutsche Bank	1,590,000,000	HUF	07/18/18	6,098,029	5,645,637	452,392
JPMorgan Chase & Co.	254,062,940	CZK	08/20/18	11,957,591	11,473,120	484,471
Goldman Sachs	121,520,000	EUR	07/20/18	142,509,440	142,096,041	413,399
Goldman Sachs	800,000,000	HUF	07/18/18	3,106,796	2,840,572	266,224
BofA Merrill Lynch	1,016,000	HUF	09/26/18	3,855,012	3,624,477	230,535
Goldman Sachs	1,493,200,000	JPY	07/20/18	13,730,474	13,503,339	227,135
Morgan Stanley	18,090,000	ILS	10/31/18	5,164,587	4,994,545	170,042
JPMorgan Chase & Co.	117,152,000	CZK	08/02/18	5,432,632	5,290,417	142,215
Goldman Sachs	1,200,000,000	JPY	07/30/18	10,984,696	10,859,358	125,338
JPMorgan Chase & Co.	1,000,000,000	HUF	09/26/18	3,674,039	3,567,399	106,640
Morgan Stanley	270,000,000	HUF	09/26/18	1,054,792	963,198	91,594
Goldman Sachs	290,000,000	JPY	07/02/18	2,662,644	2,619,456	43,188
Goldman Sachs	300,000,000	HUF	07/05/18	1,096,977	1,063,949	33,028
BofA Merrill Lynch	84,400,000	HUF	12/20/18	324,960	302,878	22,082
JPMorgan Chase & Co.	55,003	CZK	07/12/18	2,525	2,476	49
, and the second				, , , , , , , , , , , , , , , , , , ,	, , ,	\$ 31 566 447

						Net Unre
					Value at	Appreci
Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	June 30, 2018	(Depreci
PMorgan Chase & Co.	127,150,000	BRL	10/01/18 \$	32,067,607 \$	32,589,194	\$ 52
oldman Sachs	4,598,000	EUR	07/16/18	5,331,477	5,374,766	4
itigroup	24,114 42.510,000	CZK	07/12/18	1,081	1,085	(
lorgan Stanley itigroup	127,150,000	EUR BRL	09/14/18 10/01/18	49,943,086 32,876,110	49,930,653 32,589,194	(28
itigroup	52,536,000	EUR	07/20/18	62,078,691	61,431,514	(64
ofA Merrill Lynch	68,984,000	EUR	07/20/18	81,749,421	80,664,527	(1,08
on i memi zynen	30,70 1,000	Den	07/20/10	01,7 12,121	00,001,527	\$ (1,40
Custom Basket Swap Agreement	s				N	V.1 17 P
Counterparty I	ndex	Financing Rate Pay	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized
TC Custom Basket Swap Agree		·		•		
	Macro Opportunities Portfolio	2.240/	A A Martinian	07/22/10 6	41 521 701	6
Iorgan Stanley	Long Custom Basket Swap ¹⁷	2.34%	At Maturity	07/22/19 \$	41,531,791	\$
TC Custom Basket Swap Agree	ements Sold Short†† Macro Opportunities Portfolio					
Morgan Stanley	Short Custom Basket Swap ¹⁸	1.54%	At Maturity	07/22/19 \$	172,121,846	\$ (10,89
USTOM BASKET OF LONG S	SECUDITIES ¹⁷					
USTOM BASKET OF LONG	SECURITES					Value and Unre
				Shares	Percentage Value	Gain
oston Beer Company, Inc. — Cla	ss A*			653	334.3%	
Paso Electric Co.				6,992	261.3%	(
rcher-Daniels-Midland Co.				8,562	215.1%	:
enior Housing Properties Trust				24,155	197.9%	
GI Corp.				6,464	197.4%	:
enesee & Wyoming, Inc. — Class	s A*			4,626	185.9%	4
egal Beloit Corp.				5,613	174.0%	2
ravelport Worldwide Ltd.				10,220	164.9%	4
meren Corp.				6,119	164.6%	4
hevron Corp.				2,858	138.0%	3
alero Energy Corp.				2,258	136.5%	
reeHouse Foods, Inc.*				2,481	136.1%	3
ray Television, Inc.*				9,754	135.2%	
elephone & Data Systems, Inc.				12,116	129.8%	
xelon Corp.				8,919	126.9%	
NM Resources, Inc.				10,782	126.8%	
ishay Intertechnology, Inc.				6,847	124.0%	
mgen, Inc.				2,097	106.2%	
xxon Mobil Corp.				3,293	103.7%	2
S Foods Holding Corp.*				6,165	101.1%	2
ortland General Electric Co.				10,747	101.1%	2
ational Fuel Gas Co.				8,882	93.8%	2
ccidental Petroleum Corp.				1,348	92.9%	2
ean Foods Co.				11,516	92.5%	2
EREIT, Inc.				43,536	90.0%	2
ark Hotels & Resorts, Inc.				6,216	88.5%	2
terDigital, Inc.				2,946	88.3%	2
llison Transmission Holdings, Inc	>.			7,601	86.4%	2
MC Networks, Inc. — Class A*				2,415	84.4%	2
etApp, Inc.				1,278	83.0%	2
ledtronic plc				3,585	82.2%	
erformance Food Group Co.*				3,725	78.8%	2
ellCare Health Plans, Inc.*				406	78.8%	2
oreLogic, Inc.*				3,561	78.3%	
erizon Communications, Inc.				7,291	78.1%	2
octer & Gamble Co.				3,400	78.0%	
erck & Company, Inc.				3,430	77.9% 70.3%	2
nap-on, Inc. ES Corp.				1,596 13,870	/0.3% 60.8%	
BR, Inc.						
bil, Inc.				5,736 6,311	58.0% 57.4%	
restige Brands Holdings, Inc.*				3,966	56.3%	
5 Networks, Inc.*				604	55.7%	
ell Technologies Incorporated Cla	ass V — Class V*			1,368	53.8%	
eradyne, Inc.				3,548	53.1%	
eradyne, mc.					52.9%	

STEEP STEE		GI.	D	Value and Unrealized
Parenth Parenth	STERIS plc	Shares 2,120	Percentage Value 48.4% 5	Gain (Loss) 12,753
Separation 1.00 1	Pinnacle West Capital Corp.	2,272	47.2%	12,454
Falley 100000000000000000000000000000000000				
See Book See	Fidelity National Information Services, Inc.	1,496	42.7%	11,261
Seal Composition 1.00 1.				
Research Personantial, Fa.* 101 102 103		2,906	37.7%	
Caselines films fi				
Nortis De 1900 1915 1915 1915 1915 1915 1915 1915				
March Mymor Sambé Com	Ventas, Inc.	3,910	34.3%	9,034
Samma Samm				
Independently Research See 1 1970 1997 1997 1997 1997 1997 1997 199	Summit Hotel Properties, Inc.	8,829	33.3%	8,785
Define 1,964 2,975 2,				
Now Marie Informement (may be provided by the				
Technolina flowers for 1731 28.0% 79.20 20.0% 79.	New Media Investment Group, Inc.	6,650	29.9%	7,880
Date Cop. 2022 2035 7225 72				
More March 1720				
Sendingspring	Avnet, Inc.	2,726	27.6%	
Chefe Deer Jebenstein International, fin.				
Emery Comp.				
Special 1.58				
κ. Μαρ. C. 1,000 2,004 0,507 Carery Cermin Ster. 1,696 2,046 5,516 Salies Cure 4,931 1,978 1,918 Salies Cure 4,931 1,978 1,918 Cardinates ple - Chan A' 1,971 1,838 1,948 Wacker Lance Cu 1,970 1,648 4,242 Wacker Lance Cu 1,970 1,648 4,242 Wacker Lance Cu 4,911 1,449 1,276 Wacker Lance Cu 4,911 1,449 2,706 Kare Cu 4,911 1,449 2,706 Kare Cu 4,911 1,449 2,706 Kare Cu 4,911 1,449 2,706 Kare Cu 4,911 1,449 2,707 Kare Cu 1,910 1,234 1,439 Marce Cu 1,900 1,234 1,439 Marce Cu 1,900 1,234 1,439 Marce Cu 1,900 1,234 1,309 Marce Cu				
Carpin C				
Sabes Cuip 4,823 18,76 5,131 Controlucius Je. Claus Ji. Lie 4,946 3,946	Casey's General Stores, Inc.	1,069	21.4%	5,631
Cathonic ph - Clase A				
Church & Display Company. Inc. Church & Display Company. Inc. Church & Display Company. Inc. Church & Display Company. Inc. Church & Display Company. Inc. Church & Display Company. Inc. Church & Company. Inc. Church & Display Company. Inc. Church & Display Company. Inc. Line The Temporal Service, Inc. Line The Temporal				
Agentument Nomemert A Management NoClass A 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186 1586 4186	Church & Dwight Company, Inc.	1,304	16.8%	4,423
Semple Semple				
Kosper Co. ODII 14/8 3.790 Elaylis Commoveschin 0.248 14/15 2.726 Lilla Blant Barrows Service, Inte. 750 12.34 3.235 Lilla Blant Barrows Service, Inte. 12.97 11.95 3.235 Lindepolosh Group Compune, Inc. 2.207 11.95 3.137 MCOG Cong, Inc. 4.006 9.934 2.50 Lamb Wessen Boding, Inc. 687 9.84 2.50 Lamb Wessen Boding, Inc. 687 9.84 2.50 Lamb Wessen Boding, Inc. 687 9.84 2.50 Lamb Wessen Boding, Inc. 687 9.84 2.50 Lamb Wessen Boding, Inc. 680 3.84 2.50 Control Cong. 1.00 1.00 2.00 2.00 2.00 Off Energy Cong. 1.00 1.00 3.00 7.04 2.01 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 </td <td>Greenbrier Companies, Inc.</td> <td>6,392</td> <td>15.8%</td> <td>4,155</td>	Greenbrier Companies, Inc.	6,392	15.8%	4,155
1ñ. Internation Response (me.) 742 1.4% 3.70 Human, Inc. 350 1.25 3.70 Human, Inc. 350 1.25 3.70 Colgano Palmories Ca. 2.00 1.9% 3.147 Poll Montal Canada 2.00 1.9% 3.147 Poll Montal Canada 2.00 1.9% 2.00 Death Control Relings, Res. 2.00 2.207 1.9% 2.20 Death Control Relings, Res. 2.00 2.217 .9% 2.20 Santa Congranter Canada 4.00 4.00 .9% 2.20 Santa Congranter Canada 4.00 4.00 2.20 2.20 Eligendi Processor 6.06 5.5% 1.53 4.00 2.20 2.20 4.00 2.20 4.00 2.20 2.20 4.00 2.20 4.00 2.20 4.00 2.00 2.20 4.00 2.00 2.20 4.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00	Kroger Co.	4,011		3,790
Haman, Re.				
Colganin Pathoniore Co. 1.975 1.1975 3.1075 3.0755 3.0				
Sysor Carp. 1475 1.954 3.094 Lamb Yearn Joshings Inc. 9.914 2.610 Lamb Yearn Joshings Inc. 2.817 9.954 2.520 Lamb Yearn Joshings Inc. 2.817 9.954 2.359 MSO Networks, Inc. — Class A* 4.002 8.954 2.358 OCE Lengey Corp. 3.009 7.574 2.015 Eligent Plearnead Lare Ca* 6.066 8.585 1.518 Eligent Plearnead Lare Ca* 6.066 8.585 1.518 Eligent Plearnead Schatters Carp. 2.288 4.75 1.217 Alfris Group Inc. 2.288 4.75 1.217 Alfris Group Jose 2.288 4.35 1.356 Alfris Group Jose 4.231 2.255 6.06 Alfris Group Jose 4.231 2.255 6.06 Alfris Group Jose 4.231 2.255 6.06 Alfris Group Jose 2.281 4.35 1.356 Alfris Group Jose 4.231 0.05 1.00 Alfris Group Jose				
Macheman Macheman				
Ease Capposition pic 2,817 9,0% 2,260 2,361 3,98 2,358 3,060 7,0% 2,058 3,060 7,0% 2,058 3,060 7,0% 2,058 3,060 7,0% 2,058 3,060 7,0% 2,058 3,060 7,0% 2,058 3,060 7,0% 2,058 3,060 7,0% 2,058 3,060 7,0% 2,058 3,060 7,0% 2,058 3,060 7,0% 2,058 3,060 3,	EMCOR Group, Inc.	4,026	9.9%	2,610
MSO Nerowits, inc.—Clas A*				
OKE Images Comp. 1,000 7,0% 2,015 Concesorbaling 1,513 6,9% 1,738 Edgewolf Personal Cur Co.** 6,006 3,8% 1,533 Edgewolf Personal Cur Co.** 6,006 3,8% 1,533 Common Teach Cur Co.** 2,288 4,7% 1,258 All Comp. Inc. 2,238 4,7% 1,258 Kallede & Soff Industries, Inc. 4,283 2,2% 602 Heckely Co. 70 60 2,5% 602 Heckely Co. 1,00 2,0% 1,00 Bill Month International Inc. 1,07 0,0% 1,0 CA Inc. 4,443 0,1% 0,0% 1,0 CA Inc. 4,443 0,1% 0,0% 1,0 CA Inc. 4,443 0,1% 0,0% 1,0 Cassar Properties, Inc. 2,44 0,0% 0,0 1,0 Cassar Properties, Inc. 2,45 0,0% 0,0 1,0 1,0 1,0 1,0 1,0 1,0				
Edgestal Parsonal Cure Co.* Asabing Shands, Inc. 1538 153	OGE Energy Corp.	3,069	7.6%	2,015
Asainy Banash, Inc. 1,088 4,9% 1,281 Congrant Technology Selutions Corp Class A 2,388 4,7% 1,326 Albra Strong, Inc. 2,388 4,7% 1,326 Albra Strong, Inc. 2,381 3,38 1,326 Albra Strong, Inc. 2,381 2,385 2,59 Accenture, 10- Class A 619 2,2% 6,97 Pilipi Morris International, Inc. 1871 0,0% 1,70 Rocolloge, Francial Solutions, Inc. 1871 0,0% 1,70 Rocolloge, Francial Solutions, Inc. 1871 0,0% 1,70 Rocolloge, Francial Solutions, Inc. 1,71 0,0% 1,00 Rocolloge, Francial Solutions, Inc. 1,72 0,0% 1,00 Rocolloge, Transition, Inc. 1,72 0,0% 1,00 Bogger, Inc. 1,72 0,0% 1,00 Bogger, Inc. 2,54 0,0% 1,00 Bogger, Inc. 2,54 0,0% 1,00 Bogger, Inc. 1,50 0,0% 1,00				
Cognitant Echnology Solutions Corp.—Class A 2,388 4,7% 1,236 Mains Group, Inc. 2,358 4,3% 1,236 Kulick & Sofi Industries, Inc. 4,283 2,5% 664 Kulick & Sofi Industries, Inc. 0 2,5% 664 Relacing Co. 1,251 0.2% 4,3 Pillig Morris International, Inc. 1,251 0.0% 1,3 ORBCOMM, Inc.* 10,007 0.0% 1,0 Control, Inc. 4,43 0.1%) (2,2) Reacord Cop.* 3,002 0.6% 1,67 Consum Properties, Inc. 1,772 0.6% 1,67 Hobigs, Inc. 2,444 0.0% 1,67 Consum Properties, Inc. 4,64 0.0% 1,67 Cliff Cong., Inc Class A* 2,14 0.2% 0,16 Cliff Cong., Inc Class A* 2,14 0.2% 0,16 Cliff Cong., Inc Class A* 2,14 0.6% 0,2 Cliff Cong., Inc Class A* 2,14 0.6% 0,2				
Kinick et Soffi Industries, Inc. 4,283 2,5% 666 Hersbery Co. 706 2,5% 662 Accenture ple — Class A 619 2,3% 997 Tallip Morent International, Inc. 619 2,3% 42 Dial Marchian Scheiner, Inc. 10,007 0.0% 4 OBROMM, Inc.* 10,007 0.0% 10 CA, Inc. 4443 (0.1%) (122) Reamed Con** 3,702 (0.6%) (167) CA Jan. 2,442 (0.9%) (167) Hologis, Inc.* 749 (1,8%) (476) Hologis, Inc.* 4,63 (3.6%) (1,90) Firmity Industries, Inc. 4,63 (3.6%) (1,90) Holl May Co. 2,13 (2,2%) (1,10) Limity A Co. 2,243 (3.5%) (4,69) Sollowistic Corp. 2,51 (8,7%) (2,24) Merite Tolko International, Inc. 1,77 (0.4%) (2,24) Merite Tolko International, Inc. 1,	Cognizant Technology Solutions Corp. — Class A	2,388	4.7%	1,247
Heashey Co.				
Philip Mores International, Inc. 1871 0.0% 4.31 0.08 COMM, Inc.* 10.007 0.0% 0.0% 0.08 COMM, Inc.* 10.007 0.0% 0.0% 0.08 COMM, Inc.* 10.007 0.0% 0.0% 0.08 COMM, Inc.* 10.007 0.0% 0.0% 0.008 COMM, Inc.* 10.007 0.0% 0.0% 0.008 COMM, Inc.* 10.007 0.0% 0.0% 0.008 COMM, Inc.* 10.007 0.0% 0.0% 0.008 COMM, Inc.* 10.007 0.0% 0.0% 0.008 COMM, Inc.* 10.008 0.0%	Hershey Co.	706	2.5%	662
Broadings Framerial Solutions, ne. 871 0.0% 10 ORBCOMM, Inc.* 10,007 0.0% 0.0% C.2 CA, Inc. 4,443 0.150 0.22 Rexoard Corp.* 3,702 0.0% 0.057 (167) Closigs, Inc. 2,842 0.0% 0.275 (276)		1.051		
ORDCOMM, Inc.* 1,007 0,0% 0.0 CA, Inc. 4,443 0,0% 0.05 (22) Reacot Cop.* 3,70 0,6% 0,65 (167) Cousiars Properties, Inc. 17,728 0,6% 0,65 (167) Bloge, Inc.* 749 0,185 3,79 0,195 0,99 CRRE Group, Inc. 3,131 0,605 0,195 0,99 CRRE Group, Inc. 1,131 0,605 0,185 0,195 Distance Al Johnson 1,131 0,605 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,196 0,185 0,185 0,185 0,185 0,185 0,185 0,185 0,185<				
Resonat Corp.** 3,702 (0.6%) (107) Cosisis Properties, Inc.* 17,728 (0.6%) (107) Hologic, Inc.** 2,842 (0.9%) (207) Biogen, Inc.** 749 (1,8%) (476) Timiry Industries, Inc. 4651 (3.6%) (1,99) CRER Group, Inc. Class A** 2,114 (4.2%) (1,104) Disson At Disson 1,772 (6.1%) (1,690) Schlastic Corp. 2,541 (8.7%) (2.8%) Olmson At Disson 2,751 (8.7%) (2.8%) Olmson Croup, Inc. 2,551 (8.7%) (2.8%) Omison Group, Inc. 6,94 (9.3%) (2.485) Destrict International, Inc.* 187 (9.9%) (2.485) Metter Folded International, Inc.* 187 (9.9%) (2.485) Bester International, Inc.* 1,37 (9.9%) (2.485) Wester Interprises, Inc. 1,37 (9.9%) (2.485) Wester Interprises, Inc. 1,37 (9.9%) (2.817	ORBCOMM, Inc.*	10,007	0.0%	0
Cosins Properties, Inc. 17,78 (0.6%) (167) Hologis, Inc.* 2,842 (0.9%) (227) Biogen, Inc.* 4749 (1.8%) (476) Timily Industries, Inc. 4,651 (3.6%) (498) CRIG Group, Inc. — Class A* 2,134 (4.2%) (1.104) CRIG Group, Inc. — Class A* 1,511 (6.0%) (1.588) Johnson & Johnson 1,511 (6.0%) (1.588) Johnson & Colonson 2,243 (6.3%) (1.699) Stoblastic Corp. 2,243 (6.9%) (2.284) Omision Group, Inc. 2,273 (8.7%) (2.284) Uniform Comp, Inc. 187 (9.4%) (2.484) Hetter-Toked International, Inc. 187 (9.4%) (2.484) Metter-Toked International, Inc. 187 (9.4%) (2.484) Metter-Toked International, Inc. 187 (9.4%) (2.484) Maters Corp.* 2,47 (9.9%) (2.675) Maters Corp.* 354 (1.17) (1.5%)				
Hologic, Inc.				
Timity Industries, Inc. 4651 (3.9%) (949) CRRE Group, Inc. 2,134 (4.2%) (1.158) Johnson & Johnson 1.511 (6.0%) (1.586) Johnson & Johnson 1.772 (6.1%) (1.089) Schlastic Grop. 2.543 (6.3%) (1.699) El Lilly & Co. 2.551 (8.7%) (2.284) Omnicom Group, Inc. (5.00) (0.3%) (2.454) Mether-Toledo International, Inc.* 187 (9.4%) (2.254) Mether-Toledo International, Inc.* 187 (9.4%) (2.255) Werner Enterprises, Inc. 2.477 (9.9%) (2.576) Werner Enterprises, Inc. 3.4 (1.1%) (2.931) ResNet Quit 1.96 (1.0%) (2.633) Wares Cop.* 1.96 (1.0%) (2.351) ResNet Quit 1.97 (1.12%) (2.941) Vis. Inc. —Class A 1.177 (1.15%) (3.043) Microsoft Cop. 1.08 (1.21%) (3.043) (1.25				
CRRE Group, Inc. — Class A* 2,134 (4.2%) (1.104) Psycheck, Inc. 1,511 (6.0%) (1.586) Johnson A Johnson 1,772 (6.1%) (1.609) Scholastic Corp. 2,551 (8.7%) (2.284) Omiscon Group, Inc. 2,551 (8.7%) (2.284) Omiscon Group, Inc. 6,004 (9.3%) (2.454) Mettler-Toledo International, Inc.* 187 (9.6%) (2.458) Mettler-Toledo International, Inc.* 1,737 (9.6%) (2.55) Bart International, Inc.* 2,477 (9.9%) (2.617) Alcoc Corp.* 1,969 (10.0%) (2.633) Wetner Enterprises Inc. 2,477 (9.9%) (2.670) Alcoc Corp.* 1,969 (10.0%) (2.633) Water Corp. 3,34 (1.156) (2.931) ResNed, Inc. 9,7 (1.256) (2.931) Microsoft Corp. 1,137 (1.156) (3.043) Microsoft Corp. 1,137 (1.156) (3.043)				
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Johnson Johnson 1,772 (6.1%) (1.699) Scholastic Copp. 2,543 (6.5%) (1.699) Eli Lily & Co. 2,551 (8.7%) (2.244) Omnicom Group, Inc. 6,904 (9.3%) (2.454) Bott Hotels & Resorts, Inc. 6,904 (9.3%) (2.454) Mettler-Toledo International, Inc.* 187 (9.6%) (2.555) Baxter International, Inc.* 1,737 (9.6%) (2.561) Wenter Enterprises, Inc. 1,737 (9.6%) (2.561) Alcon Cor* 1,969 (10.0%) (2.63) Witers Corp.* 5,4 (11.1%) (2.93) Witers Corp.* 5,4 (11.1%) (2.941) Visa, Inc.—Class Corp.* 1,177 (11.5%) (2.941) Visa, Inc.—Class Corp. 1,177 (11.5%) (3.948) Leides Boldings, Inc. 1,177 (11.5%) (3.948) Leide Soldings, Inc. 1,272 (1.25%) (3.200) Discover, Linc. 1,272 (1.25%) (3.200)<				
Eli Lilly & Co. 2,551 (8,7%) (2,24) Omnicom Group, Inc. 2,732 (8,8%) (2,309) Host Hotel's & Resorts, Inc. 6,904 (9,3%) (2,44%) Mettler-Toded Intentional, Inc. 1,87 (9,4%) (2,48%) Baxer International, Inc. 1,737 (9,6%) (2,236) Werner Enterprises, Inc. 2,477 (9,9%) (2,613) Alcoa Corp. 1,969 (10,0%) (2,633) Wetter Scorp.* 534 (11,1%) (2,941) Vis., Inc Class A 1,177 (11,5%) (3,043) Microsoft Corp. 1,178 (11,5%) (3,040) Leides Holdings, Inc. 1,570 (11,2%) (3,040) Leides Holdings, Inc. 1,570 (12,1%) (3,180) Leides Holdings, Inc. 1,347 (1,25%) (3,20) Zoetis, Inc. 8 (1,22%) (3,20) Leides Holdings, Inc. 1,347 (1,25%) (3,20) Leides Holdings, Inc. 1,347 (1,25%) (3,20	Johnson & Johnson	1,772	(6.1%)	(1,609)
Omnicon Group, Inc. 2,732 (8.8%) (2,399) Ust Hots Hots & Resorts, Inc. 6,004 (9.3%) (2,454) Mettler-Toledo International, Inc.* 187 (9.4%) (2,485) Baxter International, Inc. 1,737 (9.6%) (2,525) Werner Enterprises, Inc. 2,477 (9.9%) (2,617) Alcoa Cop.* 1,969 (10.0%) (2,633) Waters Cop.* 334 (11.1%) (2,931) ResMed, Inc. 907 (11.2%) (2,941) Visa, Inc Class A 1,177 (11.5%) (3,043) Microsoft Cop. 1,083 (11.7%) (3,080) Leidos Holdings, Inc. 1,570 (12.1%) (3,180) Alphact, Inc Class C* 85 (12.2%) (3,203) Soetis, Inc. 1,147 (11.5%) (3,203) Fiser, Inc.* 1,22 (12.2%) (3,209) Fiser, Inc.* 1,347 (12.5%) (3,209) Fiser, Inc.* 2,359 (12.2%) (3,350)				
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Baxter International, Inc. 1.737 (9.6%) (2.256) Werner Enterprises, Inc. 2,477 (9.9%) (2.617) Alcoa Corp.* 1,969 (10.0%) (2.633) Waters Corp.* 534 (11.1%) (2.931) KesMed, Inc. 907 (11.2%) (2.941) Visa, Inc.—Class A 1,177 (11.5%) (3.080) Leidos Holdings, Inc. 1,983 (11.7%) (3.080) Leidos Holdings, Inc. 1,570 (12.1%) (3.208) Alphabet, Inc.—Class C* 85 (12.2%) (3.209) Fisery, Inc.* 85 (12.2%) (3.209) Fisery, Inc.* 1,347 (12.5%) (3.209) Fisery, Inc.* 1,347 (12.5%) (3.209) Fisery, Inc.* 1,347 (12.5%) (3.209) Fisery, Inc.* 1,347 (12.5%) (3.209) Fisery, Inc.* 2,849 (13.4%) (3.25) Rewmont Mining Corp. 2,849 (13.4%) (3.55) Conga Bra				
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ResMed, Inc. 907 (11.2%) (2.241) Visa, Inc.—Class A 1,177 (11.5%) (3.043) Microsoft Corp. 1,083 (11.7%) (3.080) Leidos Holdings, Inc. 1,570 (12.1%) (3.203) Alphabet, Inc.—Class C* 85 (12.2%) (3.203) Zoetis, Inc. 1,222 (12.2%) (3.209) Newmont Mining Corp. 1,347 (12.5%) (3.209) Newmont Mining Corp. 2,502 (12.6%) (3.309) Allstac Corp. 2,502 (12.0%) (3.309) Plillips 66 881 (13.4%) (3.524) Franklin Resources, Inc. 2,849 (13.4%) (3.524) Franklin Resources, Inc. 6,482 (13.6%) (3.580) United Therapeutics Corp.* 1,382 (13.8%) (3.653) Apple, Inc. 623 (13.8%) (3.653) Apple, Inc. 623 (13.8%) (3.654) CDW Corp. 1,172 (14.0%) (3.94) Unite				
Visa, In. — Class A 1,177 (11.5%) (3.043) Microsoft Corp. 1,083 (11.7%) (3.080) Leidos Holdings, Inc. 1,570 (12.1%) (3.182) Alphabet, Inc. — Class C* 85 (12.2%) (3.203) Zoetis, Inc. 1,222 (12.2%) (3.203) Fiserv, Inc.* 1,347 (12.5%) (3.209) Newnont Mining Corp. 2,502 (12.6%) (3.309) Allstate Corp. 2,389 (12.7%) (3.369) Philips 66 881 (13.4%) (3.524) Franklin Resources, Inc. 2,849 (13.4%) (3.535) Congar Bands, Inc. 6,482 (13.6%) (3.580) United Therapeuties Corp.* 1,382 (13.8%) (3.655) Apple, Inc. 623 (13.8%) (3.654) CDW Corp. 1,172 (14.0%) (3.644) United Therapeuties Corp.* 2,892 (14.3%) (3.762) United Therapeuties Corp.* 1,22 (1,25%) (3.504)				
Microsh Corp. 1,083 (11.7%) (3,080) Leidos Holdings, Inc. 1,570 (12.1%) (3,182) Alphabet, Inc. — Class C* 85 (12.2%) (3,209) Zoetis, Inc. 1,222 (12.2%) (3,209) Fiserv, Inc.* 1,347 (12.5%) (3,209) Newmont Mining Corp. 2,502 (12.6%) (3,306) Allstac Corp. 2,389 (12.7%) (3,336) Phillips 66 881 (13.4%) (3,524) Franklin Resources, Inc. 2,849 (13.4%) (3,524) Foundation of the Therapettics Corp.* 1,382 (13.6%) (3,580) Object, Inc. 6,482 (13.6%) (3,580) Apple, Inc. 6,23 (13.8%) (3,646) CDW Corp. 1,172 (14.0%) (3,694) United Natural Foods, Inc.* 2,892 (14.3%) (3,524) Williams Companies, Inc. 3,825 (14.6%) (3,844) TEONA, Inc. 20,482 (15.1%) (4.97) <tr< td=""><td>Visa, Inc. — Class A</td><td>1,177</td><td>(11.5%)</td><td>(3,043)</td></tr<>	Visa, Inc. — Class A	1,177	(11.5%)	(3,043)
Alphabet, Inc. — Class C* 85 (12.2%) (3.203) Zoeis, Inc. 1,222 (12.2%) (3.209) Fisery, Inc.* 1,347 (12.5%) (3.209) Newmont Mining Corp. 2,502 (12.6%) (3.309) Allstace Corp. 2,389 (12.7%) (3.356) Phillips 66 881 (13.4%) (3.524) Franklin Resources, Inc. 2,849 (13.4%) (3.535) Congar Brands, Inc. 6,482 (13.6%) (3.580) United Therapeuties Corp.* 1,382 (13.8%) (3.635) Apple, Inc. 623 (13.8%) (3.635) Apple, Inc. 623 (14.5%) (3.594) United Natural Foods, Inc.* 2,892 (14.3%) (3.694) United Natural Foods, Inc.* 2,892 (14.3%) (3.694) Williams Companies, Inc. 3,825 (14.6%) (3.844) TEGNA, Inc. 2,0482 (15.1%) (4.937) Kansa Ciry Southern 2,477 (15.8%) (4.937) Kansa Ciry Southern 2,477 (15.8%) (4.270) </td <td>Microsoft Corp.</td> <td></td> <td></td> <td></td>	Microsoft Corp.			
Zeetis, Inc. 1,222 (12.2%) (3,209) Fisery, Inc.* 1,347 (12.5%) (3,209) Newmont Mining Corp. 2,502 (12.6%) (3,309) Allstate Corp. 2,389 (12.7%) (3,336) Phillips 66 881 (13.4%) (3,534) Pranklin Resources, Inc. 2,849 (13.6%) (3,535) Conagra Brands, Inc. 6,482 (13.6%) (3,580) United Therapeutics Corp.* 1,382 (13.8%) (3,635) Apple, Inc. 623 (13.8%) (3,644) CDW Corp. 1,172 (14.0%) (3,694) United Natural Foods, Inc.* 2,892 (14.3%) (3,762) Williams Companies, Inc. 3,825 (14.6%) (3,844) United Natural Foods, Inc.* 20,482 (15.1%) (3,972) Comcast Corp.—Class A 5,157 (15.3%) (4,057) Comcast Corp.—Class A 5,157 (15.4%) (4,057) Cisco Systems, Inc. 3,896 (16.2%) (4,270) <td></td> <td></td> <td></td> <td></td>				
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Allstac Corp. 2,389 (12.7%) (3,336) Phillips 66 881 (13.4%) (3,535) Franklin Resources, Inc. 2,849 (13.4%) (3,535) Conagra Brands, Inc. 6,482 (13.6%) (3,580) United Therapeutics Corp.* 1,382 (13.8%) (3,635) Apple, Inc. 623 (13.8%) (3,646) CDW Corp. 1,172 (14.0%) (3,694) United Natural Foods, Inc.* 2,892 (14.6%) (3,844) United Notural Foods, Inc.* 2,892 (14.6%) (3,844) TEGNA, Inc. 3,825 (14.6%) (3,844) Comcast Corp. — Class A 5,157 (15.3%) (4,037) Oshkosh Corp. 1,667 (15.4%) (4,057) Kansas City, Southern 2,477 (15.8%) (4,159) Cisco Systems, Inc. 3,896 (16.2%) (4,270) Therm Fisher Scientific, Inc. 495 (16.2%) (4,281) Seagate Technology plc 1,701 (16.8%) (4,518) Abbott Laboratories 2,427 (17.3%) (4,				
Phillips 66 881 (13.4%) (3,524) Franklin Resources, Inc. 2,849 (13.4%) (3,535) Conagra Brands, Inc. 6,482 (13.6%) (3,580) United Therapeutics Corp.* 1,382 (13.8%) (3,635) Apple, Inc. 623 (13.8%) (3,646) CDW Corp. 1,172 (14.0%) (3,646) United Natural Foods, Inc.* 2,892 (14.3%) (3,762) Williams Companies, Inc. 2,892 (14.6%) (3,844) TEGNA, Inc. 20,482 (15.1%) (3,972) Comeat Corp.—Class A 5,157 (15.3%) (4,037) Kansas City Southern 1,667 (15.4%) (4,057) Kansas City Southern 2,477 (15.8%) (4,159) Cisco Systems, Inc. 3,896 (16.2%) (4,270) Thermo Fisher Scientific, Inc. 495 (16.2%) (4,281) Seagate Technology plc 1,701 (16.8%) (4,356) Abbott Laboratories 2,427 (17.3%) <td< td=""><td></td><td></td><td></td><td></td></td<>				
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United Therapeutics Corp.* 1,382 (13.8%) (3,635) Apple, Inc. 623 (13.8%) (3,646) CDW Corp. 1,172 (14.0%) (3,646) United Natural Foods, Inc.* 2,892 (14.3%) (3,762) Williams Companies, Inc. 3,825 (14.6%) (3,844) TEGNA, Inc. 20,482 (15.1%) (3,972) Concast Corp.—Class A 5,157 (15.3%) (4,057) Kansas City Southern 2,477 (15.8%) (4,159) Cisco Systems, Inc. 3,896 (16.2%) (4,270) Thermo Fisher Scientific, Inc. 495 (16.2%) (4,281) Seagate Technology plc 1,701 (16.8%) (4,555) Abbott Laboratories 2,427 (17.3%) (4,556)				
Apple, Inc. 623 (13.8%) (3,646) CDW Corp. 1,172 (14.0%) (3,694) United Natural Foods, Inc.* 2,892 (14.3%) (3,762) Williams Companies, Inc. 3,825 (14.6%) (3,844) TEGNA, Inc. 20,482 (15.1%) (3,972) Comcast Corp. — Class A 5,157 (15.3%) (4,037) Oshkosh Corp. 1,667 (15.4%) (4,057) Kansas City Southern 2,477 (15.8%) (4,159) Cisco Systems, Inc. 3,896 (16.2%) (4,270) Thermo Fisher Scientific, Inc. 495 (16.2%) (4,281) Seagate Technology plc 1,701 (16.8%) (4,556) Abbott Laboratories 2,427 (17.3%) (4,556)				
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Williams Companies, Inc. 3,825 (14.6%) (3,844) TEGNA, Inc. 20,482 (15.1%) (3,972) Comcast Corp.—Class A 5,157 (15.3%) (4,057) Oshkosh Corp. 1,667 (15.4%) (4,057) Kansas City Southern 2,477 (15.8%) (4,159) Cisco Systems, Inc. 3,896 (16.2%) (4,270) Thermo Fisher Scientific, Inc. 495 (16.2%) (4,281) Seagate Technology plc 1,701 (16.8%) (4,431) Abbott Laboratories 2,427 (17.3%) (4,556)				
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Kansas City Šouthern 2,477 (15.8%) (4,159) Cisco Systems, Inc. 3,896 (16.2%) (4,270) Thermo Fisher Scientific, Inc. 495 (16.2%) (4,281) Seagate Technology plc 1,701 (16.8%) (4,431) Abbut Laboratories 2,427 (17.3%) (4,556)				
Cisco Systems, Inc. 3,896 (16.2%) (4,270) Thermo Fisher Scientific, Inc. 495 (16.2%) (4,281) Seagate Technology plc 1,701 (16.8%) (4,134) Abbott Laboratories 2,427 (17.3%) (4,556)				
Seagate Technology plc 1,701 (16.8%) (4,431) Abbott Laboratories 2,427 (17.3%) (4,556)	Cisco Systems, Inc.	3,896	(16.2%)	(4,270)
Abbott Laboratories 2,427 (17.3%) (4,556)				
Louisiana-Pacific Corp. 3,998 (17.5%) (4,606)	Abbott Laboratories	2,427	(17.3%)	(4,556)
	Louisiana-Pacific Corp.	3,998	(17.5%)	(4,606)

			Value and Unrealized
	Shares	Percentage Value	Gain (Loss)
Corning, Inc. HollyFrontier Corp.	3,424 976	(17.5%) \$ (18.2%)	(4,621) (4,810)
Bank of America Corp.	3,787	(18.8%)	(4,966)
Oracle Corp.	2,354	(20.3%)	(5,360)
Pentair plc Caterpillar, Inc.	3,944 623	(21.3%) (21.7%)	(5,625) (5,708)
Benchmark Electronics, Inc.	5,149	(22.0%)	(5,793)
Yum! Brands, Inc.	1,168	(22.6%)	(5,950)
Pfizer, Inc. LyondellBasell Industries N.V. — Class A	9,804 1,251	(22.9%) (24.1%)	(6,029) (6,346)
Quanta Services, Inc.*	3,951	(24.2%)	(6,381)
Danaher Corp.	1,662	(24.5%)	(6,449)
Spirit AeroSystems Holdings, Inc. — Class A	1,342	(25.8%)	(6,805)
Amdocs Ltd. Varian Medical Systems, Inc.*	1,921 793	(26.6%)	(7,022) (7,111)
Dover Corp.	2,332	(27.6%)	(7,279)
Walgreens Boots Alliance, Inc.	2,030	(27.9%)	(7,358)
Hill-Rom Holdings, Inc.	1,499	(28.6%)	(7,537)
JPMorgan Chase & Co.	2,012 11,432	(30.1%)	(7,938)
JetBlue Airways Corp.* Applied Materials, Inc.	2,221	(31.5%)	(8,137) (8,295)
PBF Energy, Inc. — Class A	1,508	(32.4%)	(8,536)
ARRIS International ple*	5,952	(33.0%)	(8,690)
Arrow Electronics, Inc.*	2,368	(33.2%)	(8,765)
Aflac, Inc. Tailored Brands, Inc.	3,346 1,572	(33.4%) (33.7%)	(8,816) (8,880)
KLA-Tencor Corp.	1,5/2 856	(34.0%)	(8,963)
General Motors Co.	2,199	(34.3%)	(9,052)
Travelers Companies, Inc.	1,368	(34.4%)	(9,070)
International Paper Co. Bruker Corp.	1,925 3,007	(35.3%) (36.8%)	(9,296) (9,706)
Broadcom, Inc.	386	(37.0%)	(9,742)
Meritor, Inc.*	7,788	(37.9%)	(10,004)
Lam Research Corp.	592	(39.5%)	(10,405)
Icad, Inc.*	23,169	(40.0%)	(10,542)
Zimmer Biomet Holdings, Inc. Lear Corp.	2,055 667	(41.5%) (42.3%)	(10,939) (11,158)
TE Connectivity Ltd.	1,236	(43.5%)	(11,475)
Lions Gate Entertainment Corp. — Class A	8,185	(43.6%)	(11,495)
Masco Corp.	4,825	(47.2%)	(12,442)
Delta Air Lines, Inc. MAXIMUS, Inc.	3,644 2,743	(47.3%) (48.3%)	(12,475) (12,730)
United Rentals, Inc.*	799	(51.2%)	(13,492)
Celgene Corp.*	1,516	(51.4%)	(13,558)
Perrigo Company plc	1,604	(52.5%)	(13,835)
Huntsman Corp. Western Digital Corp.	3,681 1,287	(52.7%) (52.8%)	(13,887) (13,925)
HP, Inc.	13,330	(54.9%)	(14,463)
Intel Corp.	2,545	(55.1%)	(14,531)
ON Semiconductor Corp.*	7,022	(55.1%)	(14,536)
Parker-Hannifin Corp. News Corp. — Class A	1,112 16,829	(55.5%)	(14,640)
News Corp. — Class A Kimberly-Clark Corp.	4,687	(60.1%) (61.4%)	(15,834) (16,195)
JM Smucker Co.	2,413	(61.9%)	(16,328)
Fluor Corp.	1,948	(66.2%)	(17,454)
CVS Health Corp. AGCO Corp.	4,876 2,663	(66.7%) (72.4%)	(17,597) (19,080)
Alaska Air Group, Inc.	1,758	(73.9%)	(19,492)
International Business Machines Corp.	1,284	(78.1%)	(20,580)
Mylan N.V.*	4,370	(80.3%)	(21,173)
Crane Co. Belden, Inc.	1,863	(83.8%)	(22,104)
Prudential Financial, Inc.	1,810 1,586	(86.0%) (90.4%)	(22,664) (23,846)
Southwest Airlines Co.	5,422	(91.1%)	(24,009)
DXC Technology Co.	2,586	(91.5%)	(24,130)
FedEx Corp.	670	(92.4%)	(24,367)
Tech Data Corp.* Cirrus Logic, Inc.*	1,119	(96.3%)	(25,379)
Owens-Illinois, Inc.*	5,520 5,244	(98.6%) (99.4%)	(26,003) (26,194)
AECOM*	9,252	(102.1%)	(26,929)
Sanderson Farms, Inc.	1,615	(108.8%)	(28,688)
Coherent, Inc.*	580	(113.0%)	(29,793)
Principal Financial Group, Inc.	2,862	(113.3%)	(29,879)
Tyson Foods, Inc. — Class A Gilead Sciences, Inc.	5,235 3,697	(120.8%) (120.9%)	(31,855) (31,875)
PACCAR, Inc.	3,840	(120.9%)	(37,555)
Owens Corning	1,970	(145.9%)	(38,454)
McKesson Corp.	2,223	(147.1%)	(38,771)
Pilgrim's Pride Corp.* Molson Coors Brewing Co. — Class B	10,959 5,230	(229.5%) (232.2%)	(60,494)
Moison Coors Brewing Co. — Class B Copa Holdings S.A. — Class A	5,230 2,205	(232.2%) (246.5%)	(61,219) (64,997)
Cummins, Inc.	2,219	(261.8%)	(69,013)
Ingredion, Inc.	4,101	(311.6%)	(82,174)
Cardinal Health, Inc. Total Custom Basket of Long Securities	6,042	(316.6%)	(83,496)
Ioun Custom Dasket of Long Securities		3_	26,364

CUSTOM BASKET OF SHORT SECURITIES¹⁸

	Cl		alue and Unrealized
Healthcare Services Group, Inc.	Shares (34,200)	Percentage Value (2.9%) \$	Gain (Loss) 314,949
Albemarle Corp.	(5,212)	(1.9%)	211,108
ABM Industries, Inc.	(42,804)	(1.8%)	190,939
Goldman Sachs Group, Inc.	(6,659)	(1.5%)	163,465
LendingTree, Inc.*	(1,867)	(1.1%)	120,995
NewMarket Corp.	(5,236)	(1.1%)	120,784
National Instruments Corp.	(17,587)	(0.9%)	101,869
Sensient Technologies Corp.	(10,224)	(0.9%)	99,784
Charles Schwab Corp. Nucor Corp.	(20,107) (9,868)	(0.6%) (0.5%)	65,971 57,966
Robert Half International, Inc.	(11,295)	(0.5%)	53,152
Compass Minerals International, Inc.	(19,818)	(0.5%)	51,967
Texas Capital Bancshares, Inc.*	(6,591)	(0.5%)	51,951
Marriott International, Inc. — Class A	(4,159)	(0.5%)	51,340
Halliburton Co.	(17,250)	(0.4%)	48,026
SEI Investments Co.	(8,088)	(0.4%)	45,628
Workday, Inc. — Class A*	(4,169)	(0.4%)	44,979
First Horizon National Corp.	(34,412)	(0.4%)	40,104
Pinnacle Financial Partners, Inc.	(14,381)	(0.4%)	38,289
Ball Corp.	(12,913)	(0.3%)	36,845
Air Products & Chemicals, Inc. Sterling Bancorp	(3,388) (31,037)	(0.3%) (0.3%)	33,071 32,207
Valley National Bancorp	(69,218)	(0.3%)	32,207
Camden Property Trust	(13,115)	(0.3%)	28,356
Palo Alto Networks, Inc.*	(2,400)	(0.2%)	27,210
Sealed Air Corp.	(15,497)	(0.2%)	25,452
salesforce.com, Inc.*	(9,506)	(0.2%)	25,320
Summit Materials, Inc. — Class A*	(18,291)	(0.2%)	23,994
Mosaic Co.	(16,858)	(0.2%)	23,495
Capitol Federal Financial, Inc.	(113,349)	(0.2%)	22,856
New York Community Bancorp, Inc.	(42,159)	(0.2%)	21,982
BB&T Corp.	(10,451)	(0.2%)	21,610
McDonald's Corp.	(3,981)	(0.2%)	21,479
Markel Corp.*	(2,057)	(0.2%)	21,088
Avery Dennison Corp.	(4,892)	(0.2%)	19,472
Aon plc Huntington Bancshares, Inc.	(3,613) (32,811)	(0.2%)	19,338 19,106
RenaissanceRe Holdings Ltd.	(5,578)	(0.2%)	17,565
JBG SMITH Properties	(14,380)	(0.1%)	15,769
TripAdvisor, Inc.*	(8,520)	(0.1%)	15,008
Washington Federal, Inc.	(15,448)	(0.1%)	14,713
Investors Bancorp, Inc.	(68,434)	(0.1%)	14,377
Associated Banc-Corp.	(22,222)	(0.1%)	13,662
FireEye, Inc.*	(28,558)	(0.1%)	12,925
Schlumberger Ltd.	(9,696)	(0.1%)	12,913
Waste Management, Inc.	(6,476)	(0.1%)	12,076
MarketAxess Holdings, Inc.	(4,241)	(0.1%)	11,666
Nielsen Holdings plc Intercontinental Exchange, Inc.	(15,786) (6,592)	(0.1%)	7,569 6,287
Wendy's Co.	(61,978)	0.0%	5,440
Martin Marietta Materials, Inc.	(3,575)	0.0%	5,333
First Republic Bank	(12,400)	0.0%	4,576
Charter Communications, Inc. — Class A*	(2,276)	0.0%	2,889
Alleghany Corp.	(848)	0.0%	2,577
Duke Energy Corp.	(6,855)	0.0%	2,321
Multi-Color Corp.	(10,247)	0.0%	1,944
Aramark Provided Haramark	(33,260)	0.0%	815
Royal Gold, Inc. IBERIABANK Corp.	(5,387) (7.113)	0.0%	(469) (606)
Platform Specialty Products Corp.*	(41,180)	0.0%	(975)
PPG Industries, Inc.	(41,180) (4,813)	0.0%	(1,318)
WR Grace & Co.	(13,718)	0.0%	(2,054)
ServiceNow, Inc.*	(3,209)	0.0%	(2,160)
Essex Property Trust, Inc.	(3,205)	0.0%	(4,087)
Republic Services, Inc. — Class A	(7,759)	0.1%	(6,378)
Crown Castle International Corp.	(11,655)	0.1%	(7,170)
CyrusOne, Inc.	(16,416)	0.1%	(7,504)
Signature Bank * AptarGroup, Inc.	(4,244) (12,623)	0.1% 0.1%	(8,180) (8,981)

March 2007 10.00				Value and Unrealized
Medich Mc Aller and Empered Price 1965 15 15 15 15 15 15 15	KAR Auction Services, Inc.	Shares (12,995)	Percentage Value 0.1%	S (9,157)
Personal Internal I				(10,030)
Camesani Albania Camesani Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani Albania Camesani C				(10,290) (11,110)
Figurity Services (1.45%) 6.5% (1.5%) 6.5%		(50,077)		(12,955)
Allan Fangy Grey Allan Fangy				(13,823) (18,012)
Steres Column C	Alliant Energy Corp.	(14,774)	0.2%	(19,842)
Seame Color Colo				(21,866) (26,534)
Tax Brainlance Sea - Class A (3.94) (3.95)				(26,632)
Notaries 1,257,277 1,257				(26,762)
Dommer Internation (1997) 1975 1975 1975 1975 1975 1975 1975 1975				(27,821) (28,042)
Sizes Name Gorge Miner Sergrich (2007) The Energy Go. Whites Register (2007) The Energy Go. Whites Register (2007) The Energy Go. Whites Register (2007) Whites Regist	Dominion Energy, Inc.	(19,093)	0.3%	(30,312)
Varende Intelly Tour 15-77 0.55				(30,840)
Distance Company Com				(32,318)
Albanean Rail-Pack Pipunes (12.707) 0.30		(8,565)		(32,785)
Cocco Nicholaris Cogn. Cocco Nicholaris Cogn.				(34,976) (35,455)
Debts Debt	Costco Wholesale Corp.	(2,427)	0.3%	(35,950)
Salpy Income Current Current Control (1985) 0.95				(36,400)
American Proce Carry — Claus A				(36,760)
Camer Indiagn France 19,0449 0.47 12,55 12	American Tower Corp. — Class A	(6,191)	0.4%	(38,351)
Semont Surfage (9.50) (9				(41,607)
Dougla Fameria (12.05) (12.55				(45,444)
Bib Mariet Lat"	Douglas Emmett, Inc.	(32,056)	0.4%	(45,568)
Parentine Of 18 Care, Inc.				(47,281)
Edeal Back becoment Trust (1200) 0.4% (13.75)				(47,379) (48,394)
Siesse Robits Corp. 145/88 19.5% 19.17 19.18				(48,796)
Asabaning communities, face Capaning Com	Terreno Realty Corp.	(48,084)	0.5%	(51,716)
Factor Recent hysems, Inc.				(54,586) (55,986)
Equit Nemination	FactSet Research Systems, Inc.	(3,847)	0.5%	(56,958)
SEC 100				(62,756) (65,935)
Boson Properties, Inc. (11,07) 0.7% (71,17) 1.7				(66,129)
RPM International, Inc.				(67,081)
Becking Infeatings, Inc.				(71,128)
Elie Mar, Inc. (4,67)				(71,810)
Ashland Global Holdings, Inc. (10.47) 0.7% (7.5%) Ambraton Facili Forgettis, Inc. (33.35) 0.7% (7.9%) American Campus Communities, Inc. (30.03) 0.7% (7.9%) American Campus Communities, Inc. (30.03) 0.7% (8.15) Releved Tins, Inc. (30.30) 0.7% (8.15) Releved Tins, Inc. (37.30) 0.8% (8.24) Rescrict Globalizard Realty, Inc. (13.00) 0.8% (8.15) Rescrict Globalizard Realty, Inc. (14.85) 0.8% (8.15) Ulliman Softwae Group, Inc. (14.85) 0.8% (8.16) Ulliman Softwae Group, Inc. (12.20) 0.8% (8.15) Diagral Realty Transit (12.20) 0.8% (8.20) Semb Crop* (12.20) 0.8% (8.20) Semicon Conference (12.20) 0.9% (2.20) South Jaccy Industries, Inc. (2.20) 0.9% (2.20) Seminance Conference (2.21) 0.9% (2.20) South Free Systems, Inc.<	Ellie Mae, Inc.*		0.7%	(72,332)
Hisboan Pacific Properties, Inc.				(75,699)
American Campus Communitaris, Inc. (30,039) 0.7% (87,4) Covanta I Islaing Corp. (39,70) 0.7% (81,5) Covanta I Islaing Corp. (19,942) 0.7% (81,5) Covanta I Islaing Corp. (19,952) 0.8% (81,5) Resident Industrial Realty, Inc. (17,302) 0.8% (84,6) Resident Industrial Realty, Inc. (17,302) 0.8% (85,6) Ultimate Software Group, Inc. (2,808) 0.8% (85,6) Ultimate Software Group, Inc. (2,201) 0.8% (85,6) Digial Realty Treat, Inc. (12,201) 0.8% (85,6) Olgard Realty Treat, Inc. (12,201) 0.9% (85,8) Object Realty Treat, Inc. (12,201) 0.9% (85,8) South Jersey Industries, Inc. (2,208) 0.9% (85,8) South Jersey Industries, Inc. (2,208) 0.9% (85,8) South Jersey Industries, Inc. (2,208) 0.9% (85,8) South Jersey Industries, Inc. (2,208) 0.9% (85,8)				(77,864)
Covants Indoling Corp. (139,42) 0.7% (81,528) 88% (82,7 Allaghary Technologies, Inc. (19732) 0.8% (82,8 Allaghary Technologies, Inc. (19732) 0.8% (82,8 Kertori Indicating Really, Inc. (14,452) 0.8% (82,8 American Water Works Company, Inc. (14,452) 0.8% (82,8 American Water Works Company, Inc. (12,701) 0.8% (82,0 Digital Really, Trust, Inc. (12,201) 0.8% (82,0 Santick-L Corp. (12,201) 0.9% (92,0 Pepasystems, Inc. (12,270) 0.9% (92,0 Pepasystems, Inc. (12,273) 0.9% (92,0 Pepasystems, Inc. (12,273) 0.9% (92,0 Pepasystems, Inc. (12,273) 0.9% (92,0 Pepasystems, Inc. (12,273) 0.9% (92,0 Pepasystems, Inc. (12,273) 0.9% (93,6 Conference Ondon (19,000) (19,000) (19,000) (19,000)	American Campus Communities, Inc.	(30,039)	0.7%	(79,019)
Refuser 1985				(81,482) (81,550)
Rection Industrial Really, Inc.				(82,732)
American Water Works Company, Inc. (14,482) 0.8% (8,5) Damondback Energy, Inc. (5,201) 0.8% (8,76) Damondback Energy, Inc. (12,701) 0.8% (8,76) Semech Corp.* (12,526) 0.8% (92,00) Semech Corp.* (12,273) 0.9% (92,0) South Jersey Industrics, Inc. (12,273) 0.9% (92,0) South Jersey Industrics, Inc. (12,273) 0.9% (92,0) South Jersey Industrics, Inc. (12,008) 0.9% (92,0) Healthcare Trast of America, Inc Class A (10,601) 1.0% (10,40) Corners from Collegate Corp.* (15,508) 1.0% (10,40) Corners from Collegate Corp. (15,508) 1.0% (10,40) Corners from Collegate Corp. (15,509) 1.0% (10,40) Corners from Collegate Corp. (15,509) 1.0% (10,40) White Countries Inc. (15,509) 1.1% (12,50) White Countries Inc. (15,500) 1.1% (12,50)				(82,807)
Ultimate Software Group, Inc.* (2,68) 0.8% (87,6 Digata Realy Trust, Inc. (1,701) 0.8% (82,6 Semuch Corp.* (12,526) 0.8% (82,6 Pegasystems, Inc. (12,233) 0.9% (92,0 South Jerssy Industries, Inc. (12,233) 0.9% (92,0 Howard Hughes Corp.* (9,97) 0.9% (93,8 Hessiant Trust of America Inc Class A (10,601) 0.9% (93,8 Healthcare Trust of America Inc Class A (10,601) 1.9% (10,25) Healthcare Trust of America Inc Class A (10,601) 1.9% (10,25) Healthcare Trust of America Inc Class A (10,501) 1.9% (10,25) Contract Company (1,502) 1.1% (10,25) Mark Trust Inc Class A (1,503) 1.0% (10,25) Mark Trust Inc Class A (1,509) 1.1% (12,25) Mark Trust Inc Class A (1,509) 1.1% (12,25) Mark Trust Inc Class A (1,509) 1.1% (12,25)				(84,139) (85,928)
Digital Realty Trust, Inc. (12,70) 0.8% (88.2) Semich Cop* (12,526) 0.8% (92.0) Pegasystems, Inc. (12,278) 0.9% (92.6) South Jercey Industries, Inc. (22,008) 0.9% (92.6) Howard Highes Cop* (9,017) 0.9% (9.88) Precedent, Inc. (16,061) 0.9% (10.85) Healthears Prute of Auerica, Inc.—Class A (16,061) 0.9% (10.84) Healthears Prute of America, Inc.—Class A (16,061) 0.9% (10.84) Commente of Openand, Inc.* (13,09) 1.0% (10.94) Which Mounts Insurance Group Lid. (1,465) 1.1% (12.96) How Copp. (12,060) 1.1% (12.11 FMC Cop. (12,060) 1.1% (12.11 FMC Cop. (12,060) 1.1% (12.11 FWC Cop. (12,060) 1.1% (12.11 FWC Cop. (1,000) 1.1% (12.11 FWC Cop. (1,000) 1.1% (12.11 <				(87,609)
Sentech Cop* (12,236) 0.8% (9.20) Pegasystem, Inc. (12,273) 0.9% (9.26) Soul Levely Industries, Inc. (20,008) 0.9% (9.50) Howard Hughes Cop* (9,917) 0.9% (9.58) Precedent, Inc. (16,061) 0.9% (0.95) Healthear Trast of America, Inc. —Class A (16,061) 0.9% (10,41) Ass Capital Holdings Ltd. (22,243) 1.1% (104,1) Correstone OnDemand, Inc.* (11,588) 1.1% (104,2) Under Amour, Inc. —Class A* (27,509) 1.1% (10,2) Under Amour, Inc. —Class A* (13,605) 1.1% (10,2) Under Amour, Inc. —Class A* (13,605) 1.1% (10,2) Under Amour, Inc. —Class A* (13,605) 1.1% (10,2) Under Corp. (13,605) 1.1% (21,1) Willie Mountins Instructed Corp. (13,605) 1.1% (21,1) Plot. Corp. (13,606) 1.1% (21,1) Plot. Corp. (13,606)				(87,658)
Pegasystem, Inc. (12,73) 0.9% (29,5) Souls Jersey Industries, Inc. (2,008) 0.9% (35,8) FreeSmart, Inc. (16,061) 0.9% (95,8) FreeSmart, Inc. (16,061) 0.9% (02,5) Healthear Trist of America, Inc Class A (16,061) 0.9% (00,4) Axis Caphill Holdings Ltd. (22,243) 1.0% (104,7) Corners on OnDermard, Inc. (11,58) 1.0% (10,5) Under Armour, Inc Class A* (27,500) 1.0% (10,5) Under Armour, Inc Class A* (15,400) 1.1% (12,4 Ecolab, Inc. (15,400) 1.1% (12,4 Public Storage (5,364) 1.2% (23,1 Public Storage (5,364) 1.2% (23,16 Public Storage (5,364) 1.2% (23,16 Public Storage (5,364) 1.2% (23,16 Public Storage (5,364) 1.2% (23,16 Public Storage (5,364) 1.2% (23,16 <td></td> <td>1 1 1</td> <td></td> <td>(88,218) (92,066)</td>		1 1 1		(88,218) (92,066)
Howard Hughes Corp.**	Pegasystems, Inc.	(12,273)	0.9%	(92,684)
Prices Marcia, Inc. (16,06) 0.9% (1025) Healthaer Trust of America, Inc. — Class A (73,094) 1.0% (1044) Axis Capital Holdings Ltd. (22,243) 1.0% (1047) Comerstone Ondormal, Inc. (11,588) 1.0% (1052) Under Armour, Inc. — Class A* (11,588) 1.0% (1052) While Mountains Insurance Group Ltd. (14,695) 1.1% (11,58 Ecolab, Inc. (12,602) 1.1% (21,24 Phile Storage (12,602) 1.1% (22,50 Public Storage (3,544) 1.2% (12,74) Stuthern Copper Corp. (3,868) 1.2% (13,14) Optace Realty Corp. (3,7581) 1.3% (14,59) WD-40 Co (3,7581) 1.3% (14,59) (14,50) (14,50) (14,50) (14,50) (13,50) (14,50) (13,50) (14,50) (13,50) (14,50) (13,50) (13,50) (13,50) (13,50) (13,50) (13,50) (13,50) (14,50) (13,50)	·			(93,055)
Healthner Trust of America, Inc. — Class A				(95,858) (102,595)
Cornestone OnDemand, In.* (11,588) 1.0% (1052) Under Armour, In.* (27,590) 1.0% (1099) While Mountains Insurance Group Ltd. (1,405) 1.1% (121,1 Ecolab, Ine. (15,490) 1.1% (121,1 Effect Cap. (12,002) 1.1% (125,002) Public Storage (3,364) 1.2% (127,002) Public Storage (3,866) 1.2% (31,16) Pley Technologies, Inc.* (3,913) 1.2% (31,16) Pley Technologies, Inc.* (3,913) 1.2% (31,16) Pley Technologies, Inc.* (3,913) 1.2% (31,16) Pley Technologies, Inc.* (3,913) 1.2% (31,16) Pley Tour, Inc. (3,913) 1.2% (31,16) Pley Technologies, Inc.* (3,913) 1.2% (31,45) Pley Tour, Inc. (3,913) 1.2% (31,45) Pley Tour, Inc. (3,913) 1.4% (41,45) Pley Tour, Inc. (3,913) 1.4% (41,45) </td <td>Healthcare Trust of America, Inc. — Class A</td> <td>(73,094)</td> <td>1.0%</td> <td>(104,158)</td>	Healthcare Trust of America, Inc. — Class A	(73,094)	1.0%	(104,158)
Under Armour, Inc. — Class A*				(104,701)
White Mountains Insurance Group Ltd.				
FMC Corp. (12,002) 1.1% (125,0 Public Storage (5,364) 1.2% (127,1 Suther Corpet Corp. (38,686) 1.2% (131,6 Tyler Technologies, Inc.* (3,913) 1.2% (131,7 Dick Really Corp. (37,581) 1.3% (145,9 WD-40 Co. (3,7581) 1.3% (145,9 WD-40 Co. (3,958) 1.4% (149,3 SPS Commerc, Inc.* (9,508) 1.4% (149,3 RL Corp. (22,276) 1.4% (150,8 RL Corp. (22,276) 1.4% (150,8 RL Corp. (7,856) 1.4% (152,8 Monditible Power Systems, Inc. (7,856) 1.4% (153,9 Monditible Power Systems, Inc. (6,666) 1.4% (153,9 Sun Communities, Inc. (22,611) 1.5% (163,6 BF Fuller Co. (6,666) 1.4% (153,8 Su Communities, Inc. (2,638) 1.5% (164,6 Villoy Special <t< td=""><td></td><td></td><td></td><td>(115,457)</td></t<>				(115,457)
Public Storage				(121,114)
Souther Copper Copp. (38,686) 1.2% (131,6 Tyler Technologies, Inc.* (3,91) 1.2% (131,7 Duke Realty Copp. (37,581) 1.3% (145,9 WD-40 Co. (3,936) 1.4% (149,3 SPS Commerce, Inc.* (9,508) 1.4% (149,3 RL Cop. (22,276) 1.4% (152,8 RL SPS Commerce, Inc.* (7,850) 1.4% (152,8 RL SCopp. (7,255) 1.4% (152,8 Mondy's Corp. (7,850) 1.4% (152,8 Mondy's Corp. (6,666) 1.4% (152,8 Sun Communities, Inc. (2,2641) 1.5% (163,6 MB Fuller Co. (2,643) 1.5% (163,6 Vall Resorts, Inc. (2,643) 1.5% (168,4 Kliroy Realty Copr. (16,768) 1.6% (170,8 Wall Resorts, Inc. (2,638) 1.5% (168,4 Kliroy Realty Copr. (15,709) 1.6% (170,8 Mobile Mini, Inc.				(125,084) (127,190)
Duke Realty Corp. (37,581) 1.3% (145,9 WD-40 Co. (3,936) 1.4% (149,3 SPS Commerce, Inc.* (9,508) 1.4% (149,3 RLI Corp. (22,276) 1.4% (150,8 Hess Corp. (17,255) 1.4% (152,5 Monolithic Power Systems, Inc. (7,856) 1.4% (153,9 Monody's Corp. (6,666) 1.4% (153,9 Sun Communities, Inc. (22,641) 1.5% (163,6 Mail Resorts, Inc. (2,648) 1.5% (164,6 Vail Resorts, Inc. (2,648) 1.5% (168,6 Vail Resorts, Inc. (2,648) 1.5% (168,6 Vail Resorts, Inc. (2,648) 1.5% (168,6 Vail Resorts, Inc. (2,648) 1.5% (168,6 Vail Resorts, Inc. (2,648) 1.5% (170,8 Kliroy Realty Corp. (16,768) 1.6% (171,3 UDR, Inc. (42,149) 1.6% (175,5 UDR, Inc. <	Southern Copper Corp.	(38,686)	1.2%	(131,636)
WD-40 Co. (3)36) 1.4% (149.3) SPS Commerce, Ine.* (9,508) 1.4% (149.3) RLI Corp. (22,76) 1.4% (150.8) Hess Corp. (17,255) 1.4% (152.5) Moodly's Corp. (5,856) 1.4% (152.5) Moodly's Corp. (6,666) 1.4% (157.8) Sun Communities, Inc. (22,641) 1.5% (163.6) HB Fuller Co. (44,843) 1.5% (164.6) Vail Resorts, Inc. (2,638) 1.5% (164.6) Vail Resorts, Inc. (16,768) 1.6% (17.8) Kilroy Realty Corp. (16,768) 1.6% (17.8) Kilroy Realty Corp. (17,933) 1.6% (17.1) UDR. Inc. (42,149) 1.6% (17.5) Mobil Mini, Inc. (42,149) 1.6% (17.5) Mobil Mini, Inc. (42,149) 1.6% (18.5) Cille's Bargain Outlet Holdings, Inc.* (6,644) 1.7% (188.0) Olle's Bargain				(131,772) (145,991)
SPS Commerce, Inc.* (9,508) 1.4% (149.99 LL Corp. (22,276) 1.4% (150.85 LESS Corp. (17,255) 1.4% (152.85 Monolithic Power Systems, Inc. (7,856) 1.4% (153.96 Monody's Corp. (6,666) 1.4% (153.96 Monody's Corp. (6,666) 1.4% (153.96 Monody's Corp. (6,666) 1.4% (153.96 Vall Resorts, Inc. (2,641) 1.5% (163.66 HB Fuller Co. (44,843) 1.5% (163.66 Wall Resorts, Inc. (2,638) 1.5% (168.46 Kilroy Realty Corp. (16,768) 1.6% (170.88 Retail Opportunity Investments Corp. (79.33) 1.6% (170.88 Retail Opportunity Investments Corp. (42,149) 1.6% (170.85 Mobile Mini, Inc. (21,388) 1.7% (180.86 Itest Tech, Inc. (3,508) 1.7% (180.86 Itest Tech, Inc. (8,504) 1.7% (188.66 </td <td></td> <td></td> <td></td> <td>(149,386)</td>				(149,386)
Hess Corp. (17,255) 1,4% (152,5 Moodly's Corp. (7,856) 1,4% (153,9 Moodly's Corp. (6,666) 1,4% (157,8 Sun Communities, Inc. (22,641) 1,5% (16,66 Vail Resorts, Inc. (44,843) 1,5% (16,66 Vail Resorts, Inc. (2,638) 1,5% (16,84 Kilroy Realty Corp. (16,768) 1,6% (170,88 Retail Opportunity Investments Corp. (16,768) 1,6% (170,88 Retail Opportunity Investments Corp. (42,149) 1,6% (176,58 Mobile Mini, Inc. (42,149) 1,6% (176,58 Mobile Mini, Inc. (43,787) 1,7% (188,60 Ollie's Bargain Outlet Holdings, Inc.* (6,644) 1,7% (188,60 Ingevity Corp.* (8,509) 1,7% (198,61 AFT (6,214) 1,8% (196,11 Ingevity Corp.* (8,509) 1,7% (198,61 Ingevity Corp.* (8,509) 1,7% (198,61		(9,508)		(149,929)
Monolthic Power Systems, Inc. (7.856) 1.4% (153.9. Moody's Corp. (6.666) 1.4% (157.8 Sun Communities, Inc. (22.641) 1.5% (163.6 HB Fuller Co. (44.843) 1.5% (164.6 Vail Resorts, Inc. (2,538) 1.5% (164.6 Kilroy Realty Corp. (16,768) 1.6% (170.8 Retail Opportunity Investments Corp. (77.933) 1.6% (171.3 UDR, Inc. (42,149) 1.6% (175.5 Mobile Mini, Inc. (43,787) 1.7% (188.0 Tetra Ech, Inc. (21,385) 1.7% (188.0 Ingevity Corp.* (8,509) 1.7% (188.0 Ingevity Corp.* (8,509) 1.7% (190.4 PTC, Inc.* (6,244) 1.8% (196.1 EastGroup Properties, Inc. (15,270) 1.9% (203.1) CarPMax, Inc.* (22,024) 1.9% (203.1) Pool Corp. (4,851) 1.9% (210.1) Pool Corp. (4,851) 1.9% (211.6 Croes, Inc.*				(150,818) (152,570)
Moody's Corp. (6,666) 1.4% [157.8] Sun Communities, Inc. (22,641) 1.5% (163.6 HB Fuller Co. (44,843) 1.5% (164.6 Vail Resorts, Inc. (2,638) 1.5% (168.4 Kilroy Reatly Corp. (16,768) 1.6% (170.8 Retail Opportunity Investments Corp. (77,933) 1.6% (171.3) UDR, Inc. (42,149) 1.6% (170.8) Mobile Mini, Inc. (43,787) 1.7% (180.8) Tetra Tech, Inc. (21,385) 1.7% (188.0 Ollie's Bargain Outlet Holdings, Inc.* (6,644) 1.7% (188.0 Ingevity Corp.* (8,509) 1.7% (190.4 PTC, Inc.* (6,214) 1.8% (196.1 EastGroup Properties, Inc. (15,270) 1.9% (203.3) MSCI, Inc. — Class A (5,653) 1.9% (203.3) MSCI, Inc. — Class A (5,653) 1.9% (211.6 Trans Union (15,469) 2.4% (24,46				(153,940)
HB Fuller Co. (44,843) 1.5% (164,6 Vail Resorts, Inc. (2,638) 1.5% (168,6 (168,6 (170,8 (170,8 (170,8 (170,8 (170,8 (170,8 (170,8 (170,8 (170,33) 1.6% (171,3 UDR, Inc. (42,149) 1.6% (171,3 UDR, Inc. (42,149) 1.6% (171,3 UDR, Inc. (42,149) 1.6% (171,3 UDR, Inc. (42,149) 1.6% (171,3 UDR, Inc. (42,149) 1.6% (171,3 UDR, Inc. (42,149) 1.6% (171,3 UDR, Inc. (42,149) 1.6% (171,3 UDR, Inc. (42,149) 1.6% (171,3 UDR, Inc. (180,80 1.7% (180,80 1.7% (180,80 1.7% (180,80 1.7% (188,00 1.7% (188,00 1.7% (188,00 1.7% (188,00 1.7% (188,00 1.7% (188,00 1.7% (188,00 1.7% (188,00 1.7% (188,00 1.7% (188,00 1.7% (188,00 1.7% (190,4 1.2% (203,18 1.2% (203,18 1.2% (203,18	Moody's Corp.	(6,666)		(157,817)
Vail Resorts, Inc. (2,638) 1.5% (168,4 Kilroy Realty Corp. (16,768) 1.6% (170,33) 1.6% (171,33) UDR, Inc. (77,933) 1.6% (171,53) 1.6% (171,53) 1.6% (171,53) 1.7% (180,6 (176,55) Mobile Mini, Inc. (42,149) 1.6% (176,55) Mobile Mini, Inc. (43,787) 1.7% (188,0 1.7% (188,0 Ollie's Bargain Outlet Holdings, Inc.* (6,644) 1.7% (188,0 Ollie's Bargain Outlet Holdings, Inc.* (6,644) 1.7% (188,0 Ingevity Corp.* (8,509) 1.7% (190,4 PTC, Inc.* (6,214) 1.8% (190,4 PTC, Inc.* (6,214) 1.8% (190,4 PTC, Inc.* (6,214) 1.8% (190,4 PTC, Inc.* (6,214) 1.8% (190,4 PTC, Inc.* (2,2024) 1.9% (203,1 MSCI, Inc.* (2,2024) 1.9% (203,1 MSCI, Inc.* (2,057) 2.2% (24,6) PTC, Inc.* (25,679) 2.2% (24,6) PTC, Inc.* (25,679) 2.2% (24,6) PTC, Inc.* PTC, Inc.* (28,018) 2.8% <td></td> <td></td> <td></td> <td>(163,656) (164,633)</td>				(163,656) (164,633)
Retail Opportunity Investments Corp. (77,933) 1.6% (171,3) UDR, Inc. (42,149) 1.6% (176,5) Mobile Mini, Inc. (43,787) 1.7% (180,8 Tetra Tech, Inc. (21,385) 1.7% (188,0 Ollie's Bargain Outlet Holdings, Inc.* (6,644) 1.7% (188,6 Ingevity Corp.* (8,509) 1.7% (190,4 PTC, Inc.* (6,214) 1.8% (194,1) EastGroup Properties, Inc. (15,270) 1.9% (203,1) CarMax, Inc.* (22,024) 1.9% (203,3) MSCI, Inc.—Class A (5,653) 1.9% (210,1) Pool Corp. (4,851) 1.9% (210,1) Crocs, Inc.* (25,679) 2.2% (244,6) Trans.Union (15,469) 2.4% (264,7) Shake Shack, Inc.—Class A* (10,331) 2.5% (267,1) Shake Shack, Inc.—Class A* (10,331) 2.5% (267,1) Shake Shack, Inc.—Class A* (10,331) 2.8% (301,2) Balchem Corp. (18,726) 3.1% (339,4) <td>Vail Resorts, Inc.</td> <td>(2,638)</td> <td>1.5%</td> <td>(168,486)</td>	Vail Resorts, Inc.	(2,638)	1.5%	(168,486)
UDR, Inc. (42,149) 1.6% (176,5 Mobile Mini, Inc. (43,787) 1.7% (180,8 Tetra Tech, Inc. (21,385) 1.7% (188,6 Ollie's Bargain Outlet Holdings, Inc.* (6,644) 1.7% (188,6 Ingevity Corp.* (8,509) 1.7% (190,4 PTC, Inc.* (6,214) 1.8% (196,1) EastGroup Properties, Inc. (15,270) 1.9% (203,1) CarMax, Inc.* (22,024) 1.9% (203,3) MSCI, Inc.—Class A (5,653) 1.9% (211,6 Pool Corp. (4,851) 1.9% (211,6 Croes, Inc.* (25,679) 2.2% (244,6 TransUnion (15,469) 2.4% (264,7) Shake Shack, Inc.—Class A* (10,331) 2.5% (267,1) ASGN, Inc.* (28,018) 2.8% (301,2) Balchem Corp. (18,726) 3.1% (339,4)				(170,861)
Mobile Mini, Inc. (43,787) 1.7% (180,8) Tetra Erch, Inc. (21,385) 1.7% (188,0) Ollie's Bargain Outlet Holdings, Inc.* (6,644) 1.7% (188,6) Ingevity Corp.* (8,509) 1.7% (190,4) PTC, Inc.* (6,214) 1.8% (196,1) EastGroup Properties, Inc. (15,270) 1.9% (203,1) CarMax, Inc.* (22,024) 1.9% (203,3) MSCI, Inc.—Class A (5,653) 1.9% (210,6) Pool Corp. (4,851) 1.9% (211,6) Crocs, Inc.* (25,679) 2.2% (24,6) TransUnion (15,469) 2.4% (26,7) Shake Shack, Inc.—Class A* (10,331) 2.5% (26,7) ASGN, Inc.* (28,018) 2.8% (301,2) Balchem Corp. (18,726) 3.1% (339,4)				(176,548)
Ollie's Bargain Outlet Holdings, Inc.* (6,644) 1.7% (188,6 Ingevity Corp.* (8,509) 1.7% (190,4 PTC, Inc.* (6,214) 1.8% (196,1) EastGroup Properties, Inc. (15,270) 1.9% (203,1) CardMax, Inc.* (22,024) 1.9% (210,1) MSCI, Inc.—Class A (25,653) 1.9% (210,1) Pool Corp. (4,851) 1.9% (211,6) Croes, Inc.* (25,679) 2.2% (244,6) TransUnion (15,469) 2.4% (264,7) Shake Shack, Inc.—Class A* (10,331) 2.5% (267,1) ASGN, Inc.* (28,018) 2.8% (301,2) Balchem Cop. (18,726) 3.1% (339,4)	Mobile Mini, Inc.	(43,787)	1.7%	(180,804)
Ingevity Corp.* (8,509) 1,7% (190.4 PTC, Inc.* (6,214) 1.8% (196.1) EastGroup Properties, Inc. (15,270) 1.9% (203.1) CarMax, Inc.* (22,024) 1.9% (210.3) MSCI, Inc.—Class A (5,653) 1.9% (210.1) Pool Corp. (4,851) 1.9% (211.6) Croes, Inc.* (25,679) 2.2% (244.6) TransUnion (15,469) 2.4% (264,7) Shake Shack, Inc.—Class A* (10,331) 2.5% (267.1) ASGN, Inc.* (28,018) 2.8% (301.2) Balchem Corp. (18,726) 3.1% (339,4)				(188,013)
PTC, Ine.* (6,214) 1.8% (196,1 Eas(Fourp Properties, Ine. (15,270) 1.9% (203,1) CarMax, Ine.* (22,024) 1.9% (203,3) MSCI, Ine Class A (5,653) 1.9% (210,1) Pool Corp. (4,851) 1.9% (211,6) Croes, Ine.* (25,679) 2.2% (244,6) TransUnion (15,469) 2.4% (264,7) Shake Shack, Ine Class A* (10,331) 2.5% (267,1) ASGN, Ine.* (28,018) 2.8% (301,2) Balchem Corp. (18,726) 3.1% (339,4)				(190,475)
EastGroup Properties, Inc. (15,270) 1.9% (203,1) CarMax, Inc.* (22,024) 1.9% (203,3) MSCI, Inc. — Class A (5,653) 1.9% (210,1) Pool Corp. (4,851) 1.9% (211,6) Croes, Inc.* (25,679) 2.2% (244,6) TransUnion (15,469) 2.4% (264,7) Shake Shack, Inc. — Class A* (10,331) 2.5% (267,1) ASGN, Inc.* (28,018) 2.8% (301,2) Balchem Corp. (18,726) 3.1% (339,4)	PTC, Inc.*		1.8%	(196,138)
MSCI, Inc. — Class A (5,653) 1.9% (210,11 Pool Corp. (4,851) 1.9% (211,6 Crocs, Inc.* (25,679) 2.2% (244,6 TransUnion (15,469) 2.4% (264,7 Shake Shack, Inc. — Class A* (10,331) 2.5% (267,1* ASGN, Inc.* (28,018) 2.8% (301,2* Balchem Corp. (18,726) 3.1% (339,4*	EastGroup Properties, Inc.	(15,270)	1.9%	(203,196)
Pool Corp. (4,851) 1.9% (211.6 Croes, Inc.* (25,679) 2.2% (244,6 TransUnion (15,469) 2.4% (264,7 Shake Shack, Inc.—Class A* (10,331) 2.5% (267,1° ASGN, Inc.* (28,018) 2.8% (301,2° Balchem Corp. (18,726) 3.1% (339,4°				(203,380) (210,188)
Croes, Ine.* (25,679) 2.2% (244,6 TransUnion (15,469) 2.4% (264,7 Shake Shack, Ine. — Class A* (10,331) 2.5% (267,1 ASGN, Ine.* (28,018) 2.8% (301,2 Balchem Corp. (18,726) 3.1% (339,4				(211,610)
Shake Shack, Inc. — Class A* (10,331) 2.5% (267,11 ASGN, Inc.* (28,018) 2.8% (301,21 Balchem Corp. (18,726) 3.1% (339,41)	Crocs, Inc.*	(25,679)	2.2%	(244,669)
ASGN, Inc.* (28,018) 2.8% (301,2 Balchem Corp. (18,726) 3.1% (339,4				(264,703)
Balchem Corp. (18,726) 3.1% (339,4				(267,173) (301,223)
	Balchem Corp.	(18,726)	3.1%	(339,477)
(5)(2)	Insperity, Inc.	(9,491)	3.1%	(340,719)

	Shares	Percentage Value	Value and Unrealized Gain (Loss)
Verisk Analytics, Inc. — Class A*	(22,690)	3.5% \$	(378,132)
Rollins, Inc.	(47,035)	3.6%	(390,513)
Exponent, Inc.	(40,651)	4.0%	(430,426)
Cintas Corp.	(12,648)	4.0%	(440,560)
Team, Inc.*	(49,055)	4.4%	(492,600)
Copart, Inc.*	(24,270)	4.4%	(494,679)
CoStar Group, Inc.*	(5,870)	5.3%	(583,163)
Total Custom Basket of Short Securities		\$	(10,892,521)

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

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

 Non-income producing security.

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

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

 Value determined based on Level 3 inputs.

 Security was fair valued by the Valuation Committee at June 30, 2018. The total market value of fair valued securities amounts to \$250,705,372 (cost \$252,233,703) or 3.5% of total net assets.

 Affiliated issuer.

 Security has no stated coursen. However, it is expected to receive residual cash flow payments on defined deal dates.
- Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- Zero coupon rate security.
 Rate indicated is the 7 day yield as of June 30, 2018.
- Rate indicated is the 7 day yield as of June 30, 2018.

 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2.514.355,700 (cost \$2.509,384,730), or 35.0% of total net assets.

 Variable rate security. Rate indicated is the rate effective at June 30, 2018. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. The settlement status of a position may also impact the effective rate indicated. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$37,509,122 (cost \$45,956,225), or 0.5% of total net assets.

 Term loan interests in the Fund's portfolio generally have variable rates. All or a portion of this security represents unsettled loan positions and may not have a stated coupon rate.

 Payment-in-kind security.

- Payment-in-kind security.

- Payment-in-kind security.

 Perpetual maturity.

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

 All or a portion of this security has been physically segregated in connection with reverse repurchase agreements. As of June 30, 2018, the total market value of segregated securities was \$3,794,070.

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

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

- Repurchase Agreements.
- 15 16 17 18 19
- Total Return based on the return of the custom long basket of securities +/- financing at a variable rate. Rate indicated is rate effective at June 30, 2018.

 Total Return based on the return of the custom short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at June 30, 2018.

 On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

BofA BRL CME CMT Brazilian Real Chicago Mercantile Exchange Constant Maturity Treasury Czech Koruna CZKEUR EURIBOR European Interbank Offered Rate GBPBritish Pound

British Pound Hungarian Forint Intercontinental Exchange Israeli New Shekel Japanese Yen London Interbank Offered Rate Public Limited Company HUF ICE ILS JPY LIBOR

plc REIT Real Estate Investment Trust USD United States Dollar WAC Weighted Average Coupon