	Shares	VALUE
COMMON STOCKS† - 0.0%		
ENERGY - 0.0%		
Titan Energy LLC*,1	10,110 \$	184,002
CONCUMED NON CHICAT A AAA		
CONSUMER, NON-CYCLICAL - 0.0% Targus Group International Equity, Inc*.†††,1	13,186	19,252
Taigus Group international Equity, inc same	15,100	19,232
BASIC MATERIALS - 0.0%		
Mirabela Nickel Ltd.*.†††,1	4,755,634	363
Total Common Stocks (Cost \$2,130,407)		203,617
(Cost \$2,150,407)		203,017
MUTUAL FUNDS† - 0.7%		
Guggenheim Strategy Fund I ²	742,332	18,595,415
Guggenheim Strategy Fund II ²	290,542	7,263,541
Total Mutual Funds		25.050.056
(Cost \$25,699,164)		25,858,956
SHORT-TERM INVESTMENTS† - 2.0%		
Federated U.S. Treasury Cash Reserve Fund - Institutional Shares 0.48% ³	69,808,981	69,808,981
Total Short-Term Investments		
(Cost \$69,808,981)		69,808,981
	Fi. cm	
	FACE AMOUNT ⁹	
	AMOUNT	
SENIOR FLOATING RATE INTERESTS ^{††} - 80.5%		
INDUSTRIAL - 15.7%		
Flex Acquisition Company, Inc.		
4.25% due 12/29/23	\$ 36,760,714	36,955,913
VC GB Holdings, Inc. 4.75% due 02/28/24	33,036,685	33,201,867
Rexnord LLC/ RBS Global, Inc.	33,030,003	33,201,007
3.84% due 08/21/23	29,986,725	30,072,486
Quikrete Holdings, Inc.	* · · · · · ·	
4.23% due 11/15/23	26,433,750	26,650,771
USIC Holding, Inc. 5.17% due 12/08/23	25,641,416	25,769,623
Travelport Finance Luxembourg Sarl	20,041,410	25,767,025
4.29% due 09/02/21	24,470,530	24,633,749
BWAY Holding Co.		
3.25% due 04/03/24	24,700,000	24,622,936
Transdigm, Inc. 4.04% due 05/14/22	12,846,355	12,789,061
4.14% due 06/04/21	6,623,878	6,601,423
3.98% due 06/09/23	4,974,937	4,949,267
Optiv, Inc.		
4.25% due 02/01/24	22,415,824	22,514,006
Advanced Disposal Services, Inc.	22.051.996	22,166,777
3.70% due 11/10/23 Filtration Group Corp.	22,051,886	22,100,777
4.30% due 11/23/20	18,204,396	18,325,819
Berry Plastics Corp.		
3.52% due 01/19/24	9,500,000	9,556,715
3.50% due 10/01/22	8,525,003	8,574,704
American Builders & Contractors Supply Co., Inc. 3.73% due 10/31/23	17,933,712	17,964,558
S.75% due 10/51/25 Cartrawler	17,555,712	17,704,336
4.25% due 04/29/21 ¹	EUR 16,231,796	17,144,434
Reynolds Group Holdings, Inc.	16,471,969	16,528,633
3.98% due 02/05/23	10,171,505	
3.98% due 02/05/23 Brickman Group Holdings, Inc.		16 271 202
3.98% due 02/05/23 Brickman Group Holdings, Inc. 4.00% due 12/18/20	16,239,959	16,271,302
3.98% due 02/05/23 Brickman Group Holdings, Inc.	16,239,959	
3.98% due 02/05/23 Brickman Group Holdings, Inc. 4.00% due 12/18/20 Engility Corp.		16,271,302 13,964,766

	AMOUNT ⁹	VALUE
Amber Bidco Ltd.		
5.35% due 06/30/21 ^{†††,1}	\$ 10,480,000 \$	10,351,879
4.76% due 06/30/21 ^{†††,1}	GBP 2,333,333	2,887,868
CHI Overhead Doors, Inc.		
4.25% due 07/29/22	12,710,005	12,688,779
TMF Group Holding BV		
4.00% due 10/16/23	EUR 10,750,000	11,568,207
American Bath Group LLC		
6.40% due 09/30/23	10,728,132	10,799,976
DAE Aviation	-,,-	.,,
5.25% due 07/07/22	10,376,159	10,415,069
CareCore National LLC	10,370,137	10,413,007
5.50% due 03/05/21	9,540,494	9,564,345
Crosby Worldwide	フ,5+0, + フ+	7,504,545
	6 505 457	5 000 000
4.05% due 11/23/20	6,505,457	5,989,899
CPM Holdings, Inc.	5.712.000	5.504.410
5.25% due 04/11/22	5,713,000	5,784,413
Thermasys Corp.		
5.25% due 05/03/19 ¹	6,227,813	5,573,892
Corialis Group Ltd.		
3.75% due 03/11/24	EUR 5,075,000	5,431,436
Kuehg Corp.		.,.,.
5.40% due 08/12/22	5,386,466	5,413,399
Hardware Holdings LLC	5,500,100	5,115,577
7.68% due 03/30/20***1	5,484,375	5,374,688
	3,404,373	3,374,088
GYP Holdings III Corp.	4.260.010	4 27 4 520
4.54% due 04/01/21	4,360,010	4,374,529
NVA Holdings, Inc.		
4.65% due 08/14/21	4,287,344	4,324,858
Generac Power Systems, Inc.		
3.75% due 05/31/23	4,050,000	4,067,739
Power Borrower, LLC		
4.40% due 05/06/20	3,596,794	3,594,564
Hillman Group, Inc.		- , ,
4.65% due 06/30/21	3,440,373	3,464,731
4.09 due 00/30/21 Survitec	3,440,373	3,404,731
	EUD 2 700 000	2.072.412
4.00% due 03/12/22	EUR 2,700,000	2,873,413
SIG Onex Wizard Acquisition		
4.00% due 03/14/22	2,815,320	2,831,649
Learning Care Group (US), Inc.		
5.06% due 05/05/21	2,632,852	2,662,472
SI Organization		
5.65% due 11/22/19	2,404,944	2,428,993
Signode Industrial Group US, Inc.		
4.06% due 05/01/21	2,406,250	2,409,258
Berlin Packaging LLC	2,400,230	2,407,230
	2.251.611	2 262 522
4.50% due 10/01/21	2,351,611	2,362,522
Thor Bidco (Morrison Utility)		
5.86% due 09/20/23 ¹	GBP 1,850,000	2,318,005
Doncasters Group Ltd.		
9.50% due 10/09/20	2,348,621	2,256,625
Avis Budget Car Rental LLC		
3.15% due 03/15/22	1,995,000	1,997,494
Constantia Lux Parent S.A.	, ,	,,,,,,
4.00% due 04/30/22	1,822,308	1,823,456
Tank Holdings Corp.	1,022,300	1,023,430
5 1	1 792 600	1 701 120
5.25% due 03/16/22	1,782,609	1,781,129
Mast Global		
7.75% due 09/12/19 ^{†††,1}	1,583,084	1,576,552
Ceva Group Plc (United Kingdom)		
8.00% due 03/19/19 ^{††} ·1	1,440,000	1,263,600
NANA Development Corp.		
8.00% due 03/15/18 ¹	1,020,000	994,500
Pro Mach Group, Inc.	-,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
14.75% due 10/22/21	953,170	954,066
Wencor Group	233,170	754,000
	701 530	650,005
4.48% due 06/19/19 ¹	701,538	658,997
Atkore International, Inc.		
	597,924	601,476
4.15% due 12/22/23	*****	
4.15% due 12/22/23 Omnitraes, Inc. 8.90% due 05/25/21	350,000	351,096

	FACE AMOUNT ⁹	VALUE
Hunter Fan Co.		
6.50% due 12/20/17 ¹	\$ 150,743	<u>\$ 149,235</u>
Total Industrial		556,541,756
CONSUMER, CYCLICAL - 15.2%		
AlixPartners, LLP	26 500 000	26 500 275
4.00% due 03/28/24 4.00% due 07/28/22	26,500,000 16,033,426	26,599,375 16,059,240
Gates Global, Inc.	10,000,120	10,000,10
3.50% due 04/01/24	EUR 20,275,000	21,626,739
4.40% due 07/05/21 Equinox Holdings, Inc.	14,871,692	14,882,846
4.25% due 03/08/24	34,000,000	34,244,460
Leslie's Poolmart, Inc.		
4.77% due 08/16/23	31,300,449	31,394,350
Hilton Worldwide Finance LLC 2.98% due 10/25/23	28,200,937	28,416,110
Smart & Final Stores LLC		20,120,220
4.58% due 11/15/22	28,140,447	27,612,814
Fitness International LLC 5.40% due 07/01/20	25,412,033	25,697,918
Sears Holdings Corp.	25,412,055	25,077,710
5.50% due 06/30/18	24,809,662	24,476,220
Life Time Fitness, Inc.	22.466.012	22.506.220
4.00% due 06/10/22 PetSmart Inc	22,466,912	22,506,229
4.02% due 03/11/22	22,355,416	21,321,478
Eldorado Resorts, Inc.		
2.25% due 03/15/24 Navistar Inc.	20,300,000	20,249,250
5.00% due 08/07/20	19,756,875	19,954,444
PC Intermediate Holdings, Inc.	,,,,,	22,22 ,,
3.87% due 08/19/22	19,729,078	19,669,101
Petco Animal Supplies, Inc. 4.29% due 01/26/23	18,164,000	17,078,701
4.25% due 01/20/25 Acosta, Inc.	16,104,000	17,078,701
4.29% due 09/26/21	17,788,369	16,632,125
Advantage Sales & Marketing LLC	12 201 057	12 241 200
4.25% due 07/23/21 3.86% due 07/25/19 ^{†††,1}	13,391,957 3,200,000	13,241,298 3,008,730
BBB Industries, LLC	5,200,000	3,000,730
6.00% due 11/03/21	15,576,050	15,585,863
National Vision, Inc. 4.00% due 03/12/21	14,161,937	14,150,182
Greektown Holdings LLC	14,101,937	14,130,182
3.75% due 03/20/24	12,950,000	12,941,971
BJ's Wholesale Club, Inc.	12.257.000	12.071.050
4.75% due 02/03/24 Burlington Coat Factory Warehouse Corp.	12,367,000	12,071,058
3.70% due 08/13/21	10,100,000	10,128,381
Trader Corp.		
4.25% due 09/28/23	9,877,456	9,898,001
Deuce Acquisition 6.50% due 12/08/22 ¹	GBP 7,100,000	8,811,615
PTL Acqusition, Inc.	321 7,100,000	0,011,013
3.23% due 08/01/23	8,258,500	8,315,318
Belk, Inc. 5.76% due 12/12/22	8,051,645	6,780,613
Prime Security Services Borrower LLC	6,031,043	0,780,013
4.25% due 05/02/22	6,650,000	6,713,707
Eyemart Express		
5.19% due 12/17/21 Neiman Marcus Group, Inc.	6,593,495	6,659,430
4.25% due 10/25/20	7,766,972	6,230,199
YUM! Brands, Inc.		
2.98% due 06/16/23 Men's Wearhouse	5,174,000	5,196,662
Men's Wearhouse 4.53% due 06/18/21	4,366,575	4,140,954
Penn National Gaming, Inc.	-1,000c, -	7,170,237
3.52% due 01/19/24	2,400,000	2,412,600
CH Hold Corp. 4.00% due 02/01/24	1 (2)(2)(4	1 646 501
4.00% due 02/01/24 NPC International, Inc.	1,636,364	1,646,591
4.75% due 12/28/18	904,164	907,555
Kate Spade & Co.		##A ***
4.00% due 04/09/21	575,318	573,880

	FACE AMOUNT ⁹	VALUE
Rite Aid Corp.		
5.75% due 08/21/20	\$ 500,000	\$ 500,625
Total Consumer, Cyclical		538,336,633
CONSUMER, NON-CYCLICAL - 13.5%		
Press Ganey Holdings, Inc.		
4.25% due 10/23/23	31,709,703	31,769,318
Albertson's LLC 3.98% due 08/25/21	23,735,098	23,832,175
4.40% due 12/21/22	6,284,250	6,320,384
Chobani LLC	0,201,200	0,520,501
5.25% due 10/09/23	28,290,000	28,525,657
CHG Healthcare Services, Inc.		
4.75% due 06/07/23	26,491,784	26,796,440
Examworks Group, Inc. 4.23% due 07/27/23	23,117,063	23,218,315
DJO Finance LLC	25,117,005	23,216,313
4.25% due 06/08/20	23,867,543	23,057,001
Dole Food Company, Inc.		
4.00% due 03/23/24	17,755,000	17,861,530
4.58% due 11/01/18 JBS USA Lux SA	4,699,164	4,700,620
3.29% due 10/30/22	21,170,000	21,236,262
Sterigenics-Norion Holdings	21,170,000	21,230,202
4.00% due 05/16/22	15,715,100	15,653,811
4.40% due 05/15/22	4,925,000	4,925,000
MPH Acquisition Holdings LLC		
4.90% due 06/07/23	18,783,285	19,011,314
US Foods, Inc. 3.73% due 06/27/23	16.367.750	16,508,349
American Tire Distributors, Inc.	10,307,730	10,308,349
5.25% due 09/01/21	16,403,574	16,424,079
Hearthside Group Holdings LLC		
4.00% due 06/02/21	15,750,000	15,868,125
Authentic Brands	14061.051	15.050.551
5.17% due 05/27/21 Change Healtheau Healthing Inc.	14,961,351	15,073,561
Change Healthcare Holdings, Inc. 3.75% due 03/01/24	14,860,000	14,878,575
Pharmaceutical Product Development	1-1,000,000	14,070,373
4.33% due 08/18/22	12,592,277	12,623,757
Hostess Brands LLC		
4.00% due 08/03/22	12,383,262	12,494,711
At Home Holding III Corp.	12 201 250	12 250 547
4.54% due 06/03/22 Endo Luxembourg Finance Co.	12,281,250	12,250,547
4.00% due 09/25/22	11,257,500	11,240,276
Grifols Worldwide Operations USA, Inc.	,,,	,,
3.19% due 01/31/25	11,000,000	11,013,970
Advancepierre Foods, Inc.		
4.00% due 06/02/23 Lineage Logistics LLC	10,705,051	10,825,483
4.50% due 04/07/21	10,741,217	10,734,557
CTI Foods Holding Co. LLC	10,771,217	10,734,337
8.40% due 06/28/21	7,420,000	6,678,000
4.65% due 06/29/20	3,662,453	3,625,829
CPI Holdco LLC		
5.15% due 03/21/24	9,150,000	9,195,750
Prestige Brands, Inc. 3.73% due 01/26/24	8,570,918	8,642,314
Cotiviti Corp.	6,370,916	0,042,314
3.90% due 09/28/23	8,457,224	8,457,224
ADMI Corp.		
4.80% due 04/29/22	8,000,000	8,065,040
Reddy Ice Holdings, Inc.	4704105	4.600.512
6.75% due 05/01/19 10.75% due 10/01/19 ¹	4,706,406	4,600,512
Valeant Pharmaceuticals International, Inc.	2,000,000	1,786,660
5.57% due 04/01/22	4,685,683	4,696,038
Grocery Outlet, Inc.	.,000,000	.,
5.15% due 10/21/21	3,930,109	3,933,803
Nellson Nutraceutical (US)		
6.15% due 12/23/21	3,048,089	3,025,228
R&R Ice Cream PLC 3.00% due 09/29/23	EUR 2,000,000	2,147,615
3.00/0 ddc 0/127/23	EUR 2,000,000	2,147,015

	FACE AMOUNT ⁹	VALUE
Nellson Nutraceutical (CAD)		
6.15% due 12/23/21	\$ 1,893,219	\$ 1,879,020
NES Global Talent 6.54% due 10/03/19 ¹	1,592,361	1,433,125
Acadia Healthcare Company, Inc.		
3.98% due 02/16/23 Pinnacle Foods Finance LLC	1,333,125	1,340,351
2.81% due 02/02/24	1,326,675	1,331,345
Catalent Pharma Solutions, Inc.		
3.75% due 05/20/21	1,032,268	1,042,807
Jacobs Douwe Egberts 3.50% due 07/02/22	702,749	707,141
Arctic Glacier Group Holdings, Inc.	702,712	707,111
5.25% due 03/20/24	100,000	100,875
Targus Group International, Inc. due 05/24/16†††,1,4	152,876	_
Total Consumer, Non-cyclical	132,070	479,532,494
TECHNOLOGY - 11.5%		
LANDesk Group, Inc.		
5.25% due 01/20/24	33,725,000	33,872,715
Infor (US), Inc. 3.75% due 02/01/22	EUR 21,600,000	23,188,946
3.90% due 02/01/22	10,086,398	10,046,759
Solera LLC		
4.25% due 03/03/23	26,514,625	26,617,766
Verisure Cayman 2 3.75% due 10/21/22	EUR 17,000,000	18,242,942
3.00% due 10/21/22	EUR 7,250,000	7,748,829
Applied Systems, Inc.	22 240 562	22 451 420
4.40% due 01/25/21 EIG Investors Corp.	23,340,563	23,451,429
6.04% due 02/09/23	16,227,858	16,336,098
6.53% due 11/08/19	5,077,305	5,096,345
Kronos, Inc. 5.03% due 11/01/23	20,668,731	20,774,348
Epicor Software	20,000,731	20,774,346
4.75% due 06/01/22	18,252,609	18,270,862
TIBCO Software, Inc.	16.560.260	16.721.502
5.50% due 12/04/20 First Data Corp.	16,569,368	16,731,583
3.98% due 03/24/21	15,391,624	15,504,291
3.98% due 07/08/22	1,119,544	1,127,706
Planview, Inc. (PHNTM Holdings, Inc.) 6.25% due 01/27/23 ^{†††,1}	16,000,000	15,760,000
Diebold, Inc.	10,000,000	13,760,000
5.38% due 11/06/23	13,534,875	13,725,175
Cypress Intermediate Holdings III, Inc.	13,300,000	13,073,900
4.00% due 03/31/24 Cologix Holdings, Inc.	13,300,000	13,073,900
4.00% due 03/20/24	8,575,000	8,577,658
8.00% due 03/20/25	1,900,000	1,891,697
Advanced Computer Software 6.56% due 03/18/22	6,370,000	6,162,975
10.56% due 01/31/23 ¹	4,490,000	4,082,173
Informatica Corp.		
4.65% due 08/05/22 Coherent Holding GmbH	10,296,233	10,228,690
4.25% due 11/07/23	EUR 8,837,082	9,562,962
Banca Civica (UK) - Chambertin	, ,	
4.59% due 08/04/21 ^{††,1}	GBP 3,800,000	4,609,221
4.59% due 05/29/20 ^{†††,1} Active Network LLC	GBP 3,800,000	4,582,759
6.00% due 11/13/20	9,046,611	9,057,920
Micro Focus International plc	0.002.7-0	0.044.000
4.79% due 11/19/21 Ipreo Holdings	8,883,769	8,944,090
4.40% due 08/06/21	8,773,854	8,708,050
GlobalLogic Holdings, Inc.		
5.65% due 06/20/22 Go Daddy Operating Company LLC	7,633,543	7,652,627
3.41% due 02/15/24	7,590,165	7,596,845
	7,370,103	,,5,5,0,45

	FACE AMOUNT ⁹	VALUE
Microsemi Corp.		
3.23% due 01/15/23	\$ 7,056,964	\$ 7,088,932
Aspect Software, Inc.		
11.28% due 05/25/20	6,847,145	6,838,586
Micron Technology, Inc. 4.74% due 04/26/22	5,774,672	5,794,537
Compucom Systems, Inc.	5,117,012	3,774,337
4.25% due 05/11/20	4,196,260	3,482,896
Ceridian Corp.		
4.54% due 09/15/20	3,393,424	3,363,732
Cypress Holdings 7.75% due 03/31/25	2.579.750	2.515.166
7.75% due 05/51/25 Sabre GLBL, Inc.	2,568,750	2,515,166
3.73% due 02/22/24	2,387,048	2,404,092
Eze Castle Software, Inc.		
7.65% due 04/05/21	1,441,176	1,428,566
Sparta Holding Corp.		
6.65% due 07/28/20††,1	1,384,832	1,377,156
Oberthur Technologies Group SAS 3.75% due 01/10/24	EUR 1,205,415	1,285,575
Gartner, Inc.	EOR 1,203,413	1,283,373
2.00% due 04/05/24	350,000	352,625
Total Technology		407,159,224
· ·		
COMMUNICATIONS - 11.4% Univision Communications, Inc.		
Univision Communications, Inc. 3.75% due 03/15/24	34,201,660	33,973,534
Altice US Finance I Corp.	34,201,000	33,773,334
2.25% due 07/15/25	24,800,000	24,761,312
3.98% due 01/15/25	8,977,500	8,960,712
SFR Group SA		
4.29% due 01/14/25	29,775,375	29,775,375
3.00% due 07/31/25 2.75% due 07/31/25	EUR 3,000,000 501,438	3,181,671 499,402
Radiate HoldCo LLC	301,438	477,402
3.98% due 02/01/24	30,154,902	30,272,203
Telenet Financing USD LLC		
3.91% due 01/31/25	29,450,000	29,453,829
Virgin Media Bristol LLC	20 105 025	20.247.552
3.66% due 01/31/25 WMG Acquisition Corp.	28,185,935	28,247,662
3.75% due 11/01/23	24,154,713	24,222,588
Zayo Group LLC	2132013712	21,222,000
3.50% due 01/19/24	24,050,000	24,133,454
Sprint Communications, Inc.		
3.50% due 02/02/24	24,125,000	24,107,871
Cengage Learning Acquisitions, Inc. 5.25% due 06/07/23	23,272,180	22 144 976
5.25% due 06/07/25 Mcgraw-Hill Global Education Holdings LLC	25,272,180	22,144,876
5.00% due 05/04/22	19,389,259	19,152,322
Internet Brands	,,	,
4.75% due 07/08/21	17,364,824	17,422,652
UPC Broadband Holding BV		
3.00% due 01/15/26	EUR 13,200,000	14,056,669
Light Tower Fiber LLC 4.40% due 04/13/20	13,507,316	13,557,969
Ziggo Secured Finance BV	15,507,510	13,337,909
3.41% due 04/15/25	13,550,000	13,527,372
CSC Holdings, LLC		
3.94% due 10/11/24	11,812,500	11,779,307
2.25% due 07/14/25	737,037	735,931
Houghton Mifflin Co. 4.00% due 05/31/21	10,711,731	9,854,793
4.00% due 05/31/21 Outfront Media Capital LLC	10,/11,/31	9,834,793
3.18% due 03/18/24	3,795,000	3,814,924
AMC Entertainment Holdings, Inc.		
3.73% due 12/15/23	3,200,000	3,226,016
Charter Communications Operating, LLC		1.550
2.99% due 01/03/21	1,567,430	1,570,565
3.23% due 01/15/24 Proquest LLC	1,339,127	1,344,899
5.25% due 10/24/21	2,700,000	2,737,125
Mediacom Illinois LLC	2,700,000	2,737,123
3.20% due 02/15/24	2,650,000	2,661,051
Match Group, Inc.		
4.10% due 11/16/22	2,471,875	2,498,151

	FACE AMOUNT ⁹	VALUE
A I		
Anaren, Inc. 5.65% due 02/18/21 ¹	\$ 1,489,690	\$ 1,480,379
9.40% due 08/18/21 ¹	275,000	267,781
Level 3 Financing, Inc. 3.23% due 02/22/24	1,000,000	1,001,250
Total Communications	,,,,,,,,,	404,423,645
FINANCIAL - 7.5%		
LPL Holdings, Inc. 3.77% due 03/11/24	34,400,000	34,421,671
National Financial Partners Corp. 4.65% due 01/08/24	26,733,000	27,000,330
Amwins Group LLC		
4.32% due 01/25/24 Avolon Luxembourg SARL	25,760,438	25,760,438
3.73% due 03/21/22 Americold Realty Operating Partnership, LP	24,200,000	24,512,664
4.75% due 12/01/22	17,964,250	18,132,755
Alliant Holdings I L.P. 4.39% due 08/12/22	16,309,573	16,379,541
Transunion Holding Co. 3.48% due 04/09/23	16,136,565	16,227,414
Hyperion Insurance		
5.50% due 04/29/22 HUB International Ltd.	12,587,533	12,621,645
4.03% due 10/02/20 Acrisure LLC	12,380,898	12,441,069
5.90% due 11/22/23	11,744,968	11,921,143
Delos Finance S.A.R.L 3.40% due 10/06/23	11,250,000	11,365,313
York Risk Services 4.90% due 10/01/21 ¹	11,406,249	11,078,319
WEX, Inc.		
4.48% due 07/01/23 Assured Partners, Inc.	10,024,250	10,133,414
5.25% due 10/21/22 Magic Newco, LLC	7,667,590	7,717,429
5.00% due 12/12/18	7,328,783	7,350,183
American Stock Transfer & Trust 5.75% due 06/26/20	5,649,801	5,635,676
Capital Automotive L.P. 4.00% due 03/25/24	5,175,000	5,226,750
Jefferies Finance LLC		
4.56% due 05/14/20 Geo Group, Inc.	3,782,625	3,763,712
3.00% due 03/15/24 Fly Leasing Ltd.	2,550,000	2,561,169
3.79% due 02/09/22	1,639,456	1,643,555
USI Holdings Corp. 4.40% due 12/27/19	1,328,998	1,328,759
Total Financial		267,222,949
UTILITIES - 2.8%		
Dynegy, Inc. 4.25% due 06/27/23	31,400,000	31,460,602
Moss Creek Resources LLC		
9.00% due 03/29/22 ¹ TPF II Power LLC	12,862,500	12,666,475
due 10/02/23 ⁴	11,143,402	11,179,618
Helix Gen Funding LLC 4.75% due 03/08/24	10,710,000	10,857,263
EFS Cogen Holdings I LLC	10,710,000	10,637,203
4.65% due 06/28/23 Viva Alamo LLC	9,708,260	9,786,315
5.30% due 02/22/21 Stonewall	7,821,277	7,430,213
6.65% due 11/15/21	5,950,000	5,786,375
Lightstone HoldCo LLC 5.54% due 01/30/24	4,530,000	4,553,782
Panda Temple II Power 7.25% due 04/03/19	4,443,750	
7.25% due 04/05/19 Total Utilities	4,443,/50	3,849,398 97,570,041
BASIC MATERIALS - 2,3%		
Alpha 3 B.V.	20.000	25.2045.2
4.15% due 01/31/24 PQ Corp.	27,335,376	27,386,768
5.29% due 11/04/22 Nexeo Solutions LLC	24,212,695	24,459,180
4.81% due 06/09/23	10,477,858	10,556,442
Platform Specialty Products 4.25% due 06/07/20	EUR 4,139,625	4,431,028

5,00% die 0.307/24 5,000,00 5,887,079 8,00% die 0.602/02 4,750,000 4,793,035 2,5 p. ln.: 2,255,727 2,235,737 2,235,737 5,00% die 0.602/72 902,538 905,942 505,946 1,20% die 0.714/24 902,538 905,942 505,946 ENERGY - 0.6% 2,257,72 2,235,765 32,946,653 ENERGY - 0.6% 2,547,528 1,547,528 1,563,766 Verseen Midstream LP 3,547,028 1,547,528 1,563,369 PSS Companies 5,56% die 0.128,201 5,580,219 4,444,175 Summit Midstream Partners, LP 1,000,000 1,017,500	FLOATING RATE STRATEGIES FUND		
NAS. Gard. MES. \$500000 \$500000 \$500.00			Valu
NAS. Gard. MES. \$500000 \$500000 \$500.00	4.50% due 06/07/20	\$ 1.893.912	\$ 1.911.50
Page	Arch Coal, Inc.		
\$ 1,00, 00,00022		5,900,000	5,887,0
5500 de 06/2722 \$255,727 \$258,527 \$258,527 \$258,527 \$258,527 \$258,528 \$259,635		4,750,000	4,793,0
Marcal Technologies, Inc.		2 225 727	2.262.6
1.00 1.00		2,235,121	2,263,6
NERCY - 4.6-6-6-6-6-6-6-6-6-6-6-6-6-6-6-6-6-6-6-		902,558	905,9
Worsen Morean IP Worsen Morean IP 15.81.758 15.851.508 NS Conguiss 5.80.219 4.64.158 15.851.508 4.64.158 1.17.500 1.01.750 1.01	Total Basic Materials		82,594,6
1.00 (a. 0.0.1.0.1.0.1.0.1.0.1.0.1.0.1.0.1.0.1.			
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5.00% all 01/320/T 5.580/L 4.44.17 1.000 (1920) 1.000.00 1.01.50 1.000 (1920) 1.000.00 1.01.50 1.000 (1920) 1.000.00 2.284.346.80 1.000 (1920) 2.284.346.80 2.284.346.80 2.000 (1920) 3.000.00 1.527.12 2.000 (1920) 1.000.00 1.527.12 2.000 (1920) 1.000.00 1.527.12 2.000 (1920) 1.000.00 1.527.12 2.000 (1920) 1.000.00 1.527.12 2.000 (1920) 1.000.00 1.527.12 2.000 (1920) 1.000.00 1.527.12 2.000 (1920) 1.000.00 1.527.12 2.000 (1920) 1.000.00 1.528.12 2.000 (1920) 1.000.00 1.528.12 3.000 (1920) 1.000.00 1.528.00 4.000 (1920) 1.000.00 1.528.00 4.000 (1920) 1.000.00 1.529.00 2.000 (1920) 1.000.00 1.529.00 2.000 (1920) 1.000.00 1.529.00		15,547,528	13,083,3
1,000 to 1,000 t		5,580,219	4,464,1
Maria Senir Plant Senir Plan		1 000 000	1.015.5
Ioal Senior Floring Rate Interest 2,83,54,600 CORS 23-607,758-66)* 2,83,54,600 CORS 23-607,758-66)* 30,000 CORS 23-607,758-66 12,000 31,877,125 CONNINCATIONS 1,50% 12,000 31,877,125 CONDITION 10,000 12,488,700 Using Section of State		1,000,000	
Const 256/778.681 28645.689 28645.68			21,103,2
COMMINICATIONS - 16% 127,000 13,27,125 12,000 13,27,125 12,000 13,27,125 12,000 13,27,125 12,000 13,27,125 12,000 13,27,125 12,000 12,418,73 12,0			2,854,546,6
Spire Communications, Inc. 1,200,000 13,27,105 13,27,105 13,27,105 13,27,105 13,27,105 13,27,105 13,27,105 13,07,100 12,438,705 12,08,805 13,09,000 12,438,705 13,09,000 12,438,705 13,09,000 12,438,705 13,09,000 12,538,000 12,539,000 1	CORPORATE BONDS†† - 6.4%		
1,000 to 11/15/15 1,000 t	COMMUNICATIONS - 1.6%		
1878 Store 187		12 700 000	13 827 1
Jago Secured Finance BV 5,000,000 4,099,500 Midecontinent Communications/ Midecontinent Finance Copy. 4,000,000 4,255,000 SS90, due 01/15/18** 4,000,000 4,255,000 Level 3 Financing, Inc. 4,210,000 4,231,050 Level 3 Financing, Inc. 3,500,000 3,655,000 Level 3 Financing, Inc. 3,500,000 3,655,000 Level 3 Financing, Inc. 3,500,000 3,612,000 Level 3 Financing, Inc. 3,500,000 3,612,000 5,590, due 01/15/18* 3,000,000 3,112,500 5,590, due 01/15/19* 2,000,000 2,109,600 CO Holdings LLOC/Ago Ceptual, Inc. 1,500,000 1,600,500 5,759, due 01/15/27* 2,500, due 01/15/27* 1,600,000 1,600,500 CO Holdings LLOC/CVAPO/CULCAL - 1,200 1,700,000		12,700,000	13,027,1
5.90 da 0.0/15/27³ \$0,00,000 4,995,000 Michacinatiena Communications/ Michacinatien Finance Corp. 4,000,000 4,255,000 6.888 da 0.06/15/28³ 4,210,000 4,255,000 4.7168 du 0.01/15/18³ 3,000,000 3,465,000 4.7168 du 0.01/15/18³ 3,000,000 3,465,000 4.8886 financis Circ. 3,000,000 3,162,000 8.8886 financis Circ. 3,000,000 3,112,500 8.590 du 0.01/23 2,000,000 2,109,600 8.590 du 0.01/23 1,800,000 1,800,000 8.595 du 0.01/15/23* 1,800,000 1,800,000 8.595 du 0.01/15/23* 1,800,000 1,800,000 8.595 du 0.01/15/23* 1,800,000 1,600,375 8.606 du 0.01/15/23* 1,800,000 1,800,300 8.606 du 0.01/15/24* 1,200,000 1,385,000 8.608 du 0.01/15/25* 1,200,000 1,385,000 8.609 du 0.01/15/25* 1,200,000 1,500,000 8.609 du 0.01/15/25* 1,200,000 1,500,000 8.609 du 0.01/15/25* 1,500,000 1,500,000		10,700,000	12,438,7
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Level J Financing, Inc.	Midcontinent Communications / Midcontinent Finance Corp.		
Immars Finance ple 4.88% due 05/15/225 3.500.000 3.456.000 3.456.000 3.456.000 3.456.000 3.456.000 3.455.000	Level 3 Financing, Inc.		
4.889 due 05/15/225 3,00,000 3,465,000 Alle Ost due 03/10/23 3,000,000 3,112,500 5.908 due 03/10/23 2,000,000 2,109,600 5.758 due 01/15/275 2,000,000 2,109,600 COF Holdings LLC/CCO Holdings Capital Corp. 1,800,000 1,601,757 5.258 due 09/30/22 1,800,000 1,601,757 6.50% due 05/01/245 1,700,000 1,621,757 CONSUMER, NON-CYCLICAL - 1.2W 1,700,000 1,521,757 Frent Healthcare Corp. 1,730,000 1,738,6500 4.50% due 0.01/25 1,730,000 1,738,6500 7.50% due 0.01/25 1,900,000 1,738,6500 6.50% due 0.01/25 1,900,000 1,738,6500 6.50% due 0.01/25 1,900,000 1,738,6500 6.50% due 0.01/25 1,900,000 1,500,000 Service Misser Co. LL 1,900,000 1,900,000 Service Misser Co. LL 1,900,000 1,700,000 Service Misser Co. LL 1,754,000 1,700,000 Subside Del Didges Le 1,754,000 1,700,000 S.88% due 0.01/52/13 1,900,000 4,900,000 <td< td=""><td></td><td>4,210,000</td><td>4,231,0</td></td<>		4,210,000	4,231,0
5.90% da 0.301/23 ago, 0.0001/23 ago, 0.00000 3,112,500 ago, 0.00000 2,109,600 ago, 0.00000 1,500,000 ago, 0.00000 1,960,875 ago, 0.00000 1,203,275 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago, 0.00000 1,203,207 ago,		3,500,000	3,465,0
Zayo Group LLC / Zayo Capital Inc. 2,000,000 2,109,600 2,596,600 2,000,000 2,009,600 2,0		2 000 000	2 112 5
1,890,000 1,900,375 1,890,000 1,900,375 1,890,000 1,900,375 1,500,000 1,900,375 1,500,000 1,621,375 1,500,000 1,621,375 1,500,000 1,621,375 1,500,000 1,621,375 1,500,000 1,50	Zayo Group LLC / Zayo Capital, Inc.	3,000,000	3,112,3
5.25% due 09/30/22 Mic 05/10/24 St. 1,890,000 1,960,875 Mic 05/10/24 St. 1,700,000 1,261,375 St. 1,621,375 St. 5.000,000 1,221,375 St. 5.000,000 1,221,375 St. 5.000,000 1,221,375 St. 5.000,000 1,221,375 St. 1,730,000 1,250,000		2,000,000	2,109,6
6.50% due 050/1245 1,700,000 1,21,275 Total Communications 52,020,775 CONSUMER, NON-CYCLICAL - 1,2% Frent Healthcare Corp. 17,300,000 17,386,500 4,63% due 06/15/206 12,50,000 1,500,000 HCA. Inc. 15,000,000 1,500,000 6,50% due 02/15/20 15,000,000 1,500,000 4,50% due 10/15/27 1,500,000 4,100,000 Service/Master Co. LLC 5,13% due 11/15/245 4,000,000 4,100,000 Bumble Bee Holdings, Inc. 9,00% due 12/15/175 1,754,000 1,710,150 Kinetic Concepts Incorporated / KCI USA Inc 1,240,000 1,314,400 MNN Healthcare, Inc. 450,000 454,500 Shine Pass Liquefaction LLC 5,33% due 001/245 450,000 454,500 Total Consumer, Non-cyclical 5,530,000 5,526,029 5,536,000 5,526,029 5,536,000 5,526,029 5,536,000 5,526,029 5,536,000 5,526,029 5,536,000 5,526,029 5,536,000 5,526,029 5,536,000 5,520,000 5,526,029 5,536,000 5,526,029 5,536,000 5,526,029 5,536,000		1,890,000	1,960,8
Section Sect			
CONSUMER, NON-CYCLICAL - 1.2% T.300,000 T.386,500 T.300,000 T.386,500 T.500,000 T.386,500 T.500,000 T.386,500 T.500,000 T.380,000 T.380,00		1,700,000	
Tenet Healthcare Corp.			
4.63% due 06/15/20 17,300,000 17,380,500 HCA, Inc. 1250,000 13,50,000 6.50% due 02/15/20 13,914,000 15,227,203 4.50% due 02/15/27 1,500,000 1,500,000 Serviculaster Co, LLC 1,500,000 4,000,000 5.13% due 11/15/24³ 4,000,000 4,100,000 Bumble Bee Holdings, Inc. 9,00% due 12/15/17§ 1,74,000 1,710,150 Kinetic Concepts Incorporated / KCI USA Inc 7,88% due 02/15/21³ 1,240,000 1,314,400 AMN Healthcare, Inc. 450,000 454,500 454,500 S1,3% due 10/12/49 450,000 454,500 43,042,753 ENERGY - 1.0% 5,500,000 5,200,000 5,200,002 5,63% due 04/15/23 4,200,000 4,556,588 CONSOL Energy, Inc. 5,500,000 5,678,000 5,63% due 04/15/23 6,679,000 6,674,063 Cheniere Corpus Christi Holdings LLC 5,500,000 5,421,000 S8% due 03/15/21 4,000,000 3,940,000 FISS filternational, Inc. 4,000,000 3,940,000	· · · · · · · · · · · · · · · · · · ·		
HCA, Inc. 6.50% due 02/15/20 13,914,000 15,227,203 6.50% due 02/15/27 15,000,000 15,000,000 serviceMaster Co. LLC 5.13% due 11/15/245 Bumble Bee Holdings, Inc. 9,00% due 12/15/175 1,754,000 1,710,150 Kinetic Concepts Incorporated / KCI USA Inc 7.88% due 02/15/215 AUNI Healthcare, Inc. 5.13% due 10/01/245 1,240,000 1,314,400 AUNI Healthcare, Inc. 5.13% due 10/01/245 450,000 454,500 AUNI Healthcare, Inc. 5.13% due 10/01/245 5,63% due 02/15/215 AUNI Healthcare, Inc. 5.13% due 10/01/245 5,63% due 04/15/23 CONSOL Energy, Inc. 5.88% due 04/15/23 CONSOL Energy, Inc. 5.88% due 04/15/23 Cheniere Corpus Christi Holdings LLC 5.88% due 04/15/23 Cheniere Corpus Christi Holdings LLC 5.88% due 04/15/25 Cheniere Corpus Christi Holdings LLC 5.88% due 04/15/21 AUNIONO 3,940,000 AUNIONO 3,940,0	4.63% due 06/15/20 ⁶	17,300,000	17,386,5
1,914,000 1,527,203 1,500,000 1,50		1,250,000	1,350,0
4.50% due 02/15/27 ServicMaster Co. LLC ServicMaster Co. LLC S.13% due 11/15/245	,	13.914.000	15.227.2
5.13% due 11/15/24\$ 4,000,000 4,100,000 Bumble Bee Holdings, Inc. 1,754,000 1,710,150 9,00% due 12/15/15\$ 1,240,000 1,314,000 Kinetic Concepts Incorporated / KCI USA Inc 1,240,000 1,314,400 7,88% due 00/15/21\$ 450,000 454,500 MM Healthcare, Inc. 5,13% due 10/01/24\$ 450,000 454,500 Fotal Consumer, Non-cyclical 5,500,000 5,926,029 ENERGY - 1.0% 5,63% due 00/201/21 5,500,000 5,926,029 5,63% due 00/201/21 5,500,000 4,556,588 CONSOL Energy, Inc. 5,88% due 04/15/22 6,750,000 6,674,063 Cheniere Corpus Christi Holdings LLC 5,200,000 5,421,000 5,88% due 03/31/25 5,200,000 5,421,000 Unit Corp. 6,63% due 05/15/21 4,000,000 3,940,000 FTS International, Inc. 4,000,000 3,940,000	4.50% due 02/15/27		
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7.88% due 02/15/21 ⁵ AMN Healthcare, Inc. 5.13% due 10/01/24 ⁵ Afford Consumer, Non-cyclical ENERGY - 1.0% Sabine Pass Liquefaction LLC 5.63% due 02/01/21 5.63% due 04/15/23 CONSOL Energy, Inc. 5.88% due 04/15/22 Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25 Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25 Cheniere Corpus Christi Holdings LLC 5.88% due 05/15/21 FIS International, Inc.	9.00% due 12/15/17 ⁵	1,754,000	1,710,1
AMN Healthcare, Inc. 5.13% due 10/01/245 5.13% due 02/01/21 5.13%		1 240 000	1 214 4
5.13% due 10/01/245 450,000 454,500 Cotal Consumer, Non-cyclical 43,042,753 ENERGY - 1.0% 5.63% due 02/01/21 5.63% due 02/01/21 5.63% due 04/15/23 4,200,000 5,926,029 5.63% due 04/15/23 4,200,000 4,556,588 5,888 due 04/15/22 6,750,000 6,674,063 Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25 5,200,000 5,421,000 Unit Corp. 6,63% due 05/15/21 4,000,000 3,940,000 FTS International, Inc. 4,000,000 3,940,000		1,240,000	1,314,4
ENERGY - 1.0% Sabine Pass Liquefaction LLC 5.63% due 02/01/21 5.63% due 04/15/23 5.63% due 04/15/23 5.88% due 04/15/22 CONSOL Energy, Inc. 5.88% due 04/15/22 Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25 Unit Corp. 6.63% due 05/15/21 FTS International, Inc.		450,000	
Sabine Pass Liquefaction LLC 5.63% due 02/01/21 5.63% due 04/15/23 CONSOL Energy, Inc. 5.88% due 04/15/22 Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25 Cheniere Corpus Christi Holdings LLC 5.88% due 03/51/25 Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25 Cheniere Corpus Christi Holdings LLC 6.675,000 6.674,063 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,000 6.750,	Total Consumer, Non-cyclical		43,042,7
5.63% due 02/01/21 5.63% due 04/15/23 4,200,000 4,556,588 CONSOL Energy, Inc. 5.88% due 04/15/22 6,63% due 03/31/25 Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25 Unit Corp. 6.63% due 05/15/21 6.63% due 05/15/21 FTS International, Inc.			
5.63% due 04/15/23 CONSOL Energy, Inc. 5.88% due 04/15/22 Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25 Unit Corp. 6.63% due 05/15/21 FTS International, Inc.		5 500 000	5 026 0
CONSOL Energy, Inc. 5.88% due 04/15/22 Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25 Juit Corp. 6.63% due 05/15/21 TS International, Inc.			
Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25 5,200,000 5,421,000 Jnit Corp. 6.63% due 05/15/21 4,000,000 3,940,000 TS International, Inc. 3,940,000 3,940,000	CONSOL Energy, Inc.		
5.88% due 03/31/25 Jnit Corp. 6.63% due 05/15/21 TS International, Inc.		6,750,000	6,674,0
Jnit Corp. 4,000,000 3,940,000 6.63% due 05/15/21 4,000,000 3,940,000 FTS International, Inc. 4,000,000 3,940,000		5,200,000	5,421.0
FTS International, Inc.	Unit Corp.		
		4,000,000	3,940,0
		2,950,000	2,990,5

Eggs Reserve Limited Partnerships / Legacy Reserve Finance Corp.	TEOMETO RIVE STRITEGIES FORD		
Section Sect			VALUE
Some to 1201.20 Some 2750.00 S	Legacy Reserves Limited Partnershin / Legacy Reserves Finance Corn		
Solid to 121521 12500 14		\$ 2,750,000 \$	2,090,000
Gibona Farey, Inc.			
6.79% das 60715.213 prise flame flame flame flame Corp. 7.88% das 60415.22 prise flame flame flame Corp. 7.88% das 60415.23 prise flame flame flame flame Corp. 8.29% das 60515.214 prise flame		1,428,000	1,456,560
Resident Patrons Limited Patronship / Breitham Finnee Corp.		059 000	1,001,110
7.886 to 64/15/22** 85,000 51 STORIST LA - 898. Author PolyAndigh Holdings USA, Inc. 4.29% to 68/15/23** 2,100,000 2,11 4.25% to 68/15/23** 2,100,000 2,11 4.25% to 69/15/23** 1,500,000 1,58 8.25% to 69/15/23** 3,000,000 3,12 8.25% to 69/15/24** 3,000,000 3,23 Circlaid, Media Inc. / MC Grinding Media Canada Inc. 75,000 75,000 2.5% the 69/15/24** 75,000 75 Circlaid, Media Inc. / MC Grinding Media Canada Inc. 75,000 2,75 Standardown Aviation Floidings, Inc. 25,000 2,93 Total Industrial 25,000 2,000 FEANCIAL - 66% 11,855,000 2,000 2,000 Kernecky Wilson, Inc. 11,855,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000		938,000	1,001,110
Notestranger Premiere ple Archigh Holdings USA, Inc.		850,000	510,000
Ardagh Fhakaging Finance plc Ardagh Holdings USA, Inc. 15,906 do 515/23 15,000 2,11 4,25% do 60/51/23 15,000 2,11 4,25% do 60/51/23 15,000 7,60 2,38% do 60/51/24 15,000 7,60 2,38% do 60/51/24 15,000 7,60 2,38% do 80/51/24 15,000 7,60 2,38% do 80/51/24 15,000 7,60 2,38% do 80/51/24 15,000 7,60 2,38% do 12/51/23 15,000 7,60 2,38% do 12/51/24 15,000 7,60 2,38% d			34,565,913
Ardagh Fhakaging Finance plc Ardagh Holdings USA, Inc. 15,906 do 515/23 15,000 2,11 4,25% do 60/51/23 15,000 2,11 4,25% do 60/51/23 15,000 7,60 2,38% do 60/51/24 15,000 7,60 2,38% do 60/51/24 15,000 7,60 2,38% do 80/51/24 15,000 7,60 2,38% do 80/51/24 15,000 7,60 2,38% do 80/51/24 15,000 7,60 2,38% do 12/51/23 15,000 7,60 2,38% do 12/51/24 15,000 7,60 2,38% d	INDUSTRIAL . 0.8%		
\$align***200.00000000000000000000000000000000			
### Appendis Group Issuer Incorporated / Reynolds Group Issuer ILC / Reynolds Group Is		13,500,000	13,820,625
Rymoth Scroup Issuer Incorporated / Reynolds Group Issuer ILC /	4.63% due 05/15/23 ⁵	2,100,000	2,115,750
\$3.5% dec 07/15/21/58 7,500,000 7,67 7,500,000 7,67 7,500,000 7,67 7,500,000 7,67 7,500,000 7,67 7,500,000 7,67 7,500,000 7,67 7,500,000 7,67 7,500,000 7,67 7,500,000 7,67 7,500,000 7,67 7,500,000		1,500,000	1,515,000
Novelis Corp. 3,00000 3,12 6.25% due 08/15/26 3,00000 3,00000 3,00000 7.38% due 12/15/23 75,0000 78 Sundard Aren Aviation Holdings, Inc. 275,000 20 Total Industrial 275,000 20 FINANCIAL - 66% 11,855,000 12,15 Kemedy-Wilson, Inc. 11,855,000 5,00 15 Call Industrial 5,000,000 5,00 15 Call Industrial 1,855,000 12,15 15 Call Industrial 1,855,000 12,15 15 Call Industrial 1,855,000 5,00 15 Call Industrial 1,800,000 5,00 15 Call Industrial 8,000 9 9,00 16 Call Industrial 2,000 4,0 2,0			
5.25% due 9815/24* 3,000,000 3,12 Grinding Media Canada Inc. 75,000 78 7,38% due 12/15/23* 25,000 29 1,000% due 07/15/23* 29,33 FINANCIAL - 0.6% 29,33 FINANCIAL - 0.6% 11,855,000 12,15 Kennedy-Wilson, Inc. 11,855,000 12,15 5.8% due 0.401/24 but Enterprises Finance Corp. 1,000,000 5,07 6.09% due 800/12/2 but Enterprises Finance Corp. 5,000,000 5,07 6.09% due 800/12/2 but Enterprises Finance Corp. 1,000,000 1,05 7.38%, due 800/12/2 but Enterprises Finance Corp. 1,000,000 1,05 8.90% due 900/13/21/2 but Enterprises Finance Corp. 8,000 80 8.90% due 900/13/21/2 but Enterprises Finance Corp. 4,000 45 FIGHING Corp. 20,000 21 10.0% due 90/13/21/2 but Enterprises Finance Corp. 7,000,00 2,00 5.90% due 90/13/21/2 but Enterprises Finance Corp. 7,000,00 8,27 FIEH Finance, Inc. 20,000 2,30 10.0% due 93/15/20/5 but Enterprises Finance Corp. 7,000,00 8,27 Foreligas Limate For Enterprises Finance C		7,500,000	7,673,475
Grinding Media Inc. / MC Grinding Media Canada Inc. / 388% due 121523 750,000 78 S138% due 1215213 750,000 20 Total Industrial 275,000 20 FINACIAL - 0.6% FINACIAL - 0.6% Exemely-Wilson, Inc. 5.8% due 0.401/24 11.85,000 12.15 Sable Substitution of the color of		2 000 000	2 127 500
1,338% dae 1215/238 75,000 78 Sandardare Modings, Inc. 10,008 dae 0715/235 275,000 29 Total Industrial 275,000		3,000,000	3,127,500
Sandardaro Aviation Holdings, Inc. 275,000 20 20 20 20 20 20 20		750,000	787,500
10.00% due 07/15/235		750,000	707,300
FINANCIAL - 0.6% Semesty-Witson, Inc. Sa8% the 0401/24 11,855,000 12,155 Sa8% the 0401/24 11,855,000 12,155 Sa8% the 0401/24 11,855,000 13,55 Sa8% the 0401/24 11,855,000 13,55 Sa8% the 0401/22 5,000,000 5,077 Sa8% the 0201/22 5,000,000 1,570,		275,000	294,938
Semedy-Wilson, Inc.	Total Industrial		29,334,788
Semethy-Wilson, Enc.	FINANCIAL - 0.6%		
Eahn Enterprises, I.P. / Icahn Enterprises Finance Corp.	Kennedy-Wilson, Inc.		
5.88% due (2.01/22 5.000,000 5.07 6.00% due 080/120 1,700,000 1.75 Jefferies Finance LLC / JFIN Company-Issuer Corp. 1,050,000 1.06 7.28% due 040/120² 850,000 89 9.00% due 07/15/21³ 850,000 45 Heldrijk & Guaranty Life Holdings, Inc. 450,000 2 6.38% due 04/01/21³ 200,000 21 FBM Finance, Inc. 21,00 21,00 8.25% due 08/15/21³ 200,000 8.27 Total Financial 7,700,000 8.27 CONSUMER, CYCLICAL - 0.5% Nathars Famous, Inc. 3,700,000 8.27 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 4,615,000 4,38 6.75% due 04/15/22³ 2,280,000 2,39 4.13% due 01/15/22 1,500,000 1,51 5.00% due 05/15/24 1,500,000 6,35 TECHNOLOGY - 0.4% First Data Corp. 1,500,000 6,35 5.00% due 01/15/24³ 5,200,000 5,36 5.88% due 12/15/21 2,250,000 2,34 6.38% due 12/15/23 800,000		11,855,000	12,151,375
\$ 0.00% due 0.00 1.70 1.			
Sefferie Finance LLC / JFIN Company-Issuer Corp. 1,050,000 1,050,000 1,051,000 1			5,075,000
1,50,000 1,05 1,0		1,700,000	1,759,500
NFP Corp.	Jeneres Finance LLC / JFIN Company-issuer Corp.	1.050.000	1,060,500
9,00% due 07/15/215 850,000 88 Fidelity & Guaranty Life Holdings, Inc. 6,38% due 04/01/215 450,000 45 FBM Finance, Inc. 200,000 21 Total Finance, Inc. 200,000 21 Total Financial 21,600 21		1,030,000	1,000,500
Fidelity & Guaranty Life Holdings, Inc. 450,000 45 6.38% due 04/01/215 200,000 21 Total Financia 200,000 21 CONSUMER, CYCLICAL - 0.5% 8.27 Nathan's Famous, Inc. 7,700,000 8.27 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 4,615,000 4,38 6.50% due 05/01/21 2,280,000 2,39 Lennar Corp. 1,500,000 1,51 4.73% due 01/15/22 1,500,000 1,51 Total Consumer, Cyclical 1,500,000 1,51 Total Consumer, Cyclical 6,56 6,50 TECHNOLOGY - 0.4% 5,50 5,50 First Data Corp. 5,50 6,35 5,00% due 01/15/245 6,250,000 6,35 5,00% due 01/15/245 5,200,000 5,36 NCR Corp. 5,30 2,230,000 2,34 6,38% due 12/15/21 2,250,000 2,34 6,38% due 12/15/23 800,00 84		850,000	898,323
FBM Finance, Inc. 8.25% due 08/15/215 20,000 21,0		,	,.
8.25% due 08/15/215 200,000 21 Total Financial 21,60 CONSUMER, CYCLICAL - 0.5% Natha's Famous, Inc. 10.00% due 03/15/205 7,700,000 8,27 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 4,88 6.5% due 05/01/21 4,615,000 4,38 WMG Acquisition Corp. 2,280,000 2,39 Lennar Corp. 1,500,000 1,51 4.13% due 04/15/225 1,500,000 1,55 Total Consumer, Cyclical 1,500,000 1,55 TECHNOLOGY - 0.4% First Data Corp. 5,000,000 6,35 5.75% due 01/15/245 6,250,000 6,35 NCR Corp. 5,300,000 2,34 6,38% due 12/15/21 2,250,000 2,34 6,38% due 12/15/23 80,000 84 Micron Technology, Inc. 80,000 84	6.38% due 04/01/21 ⁵	450,000	451,125
Total Financia 21,60 CONSUMER, CYCLICAL - 0.55% Nathan's Famous, Inc. 1,000% due 0.3/15.205 7,700,000 8,27 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 4,615,000 4,38 WMG Acquisition Corp. 2,280,000 2,28 C.75% due 0.4/15/225 1,500,000 1,51 Total Consumer, Cyclical 1,500,000 1,51 Total Consumer, Cyclical 1,500,000 1,51 TECHNOLOGY - 0.4% 1,500,000 1,500,000 S.75% due 0.1/15/245 1,500,			
CONSUMER, CYCLICAL - 0.5% Nathan's Famous, Inc. 10.00% due 03/15/205 7,700,000 8,27 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.50% due 05/01/21 4,615,000 4,38 WMG Acquisition Corp. 2,280,000 2,39 Lennar Corp. 1,500,000 1,51 Total Consumer, Cyclical 1,500,000 1,51 Total Consumer, Cyclical 1,500,000 1,51 Technology - 0.4% 5,75% due 01/15/245 6,250,000 6,35 5.75% due 01/15/245 5,200,000 5,36 NCR Corp. 5,88% due 12/15/21 2,250,000 2,34 6.38% due 12/15/21 2,250,000 2,34 Micron Technology, Inc. 800,000 84 Micron Technology, Inc. 800,000 800,000 Micron Technology, Inc. 800,000 800,000 Micron Technology, Inc. 800,000		200,000	212,000
Nathan's Famous, Inc. 10.00% due 03/15/205 7,700,000 8,27 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 4,615,000 4,38 6.50% due 05/01/21 4,615,000 4,38 WMG Acquisition Corp. 2,280,000 2,39 6.75% due 04/15/225 2,280,000 1,51 Lennar Corp. 1,500,000 1,51 4.13% due 01/15/22 1,500,000 1,51 Total Consumer, Cyclical 16,56 TECHNOLOGY - 0.4% First Data Corp. 5,00% due 01/15/245 6,250,000 6,35 5.75% due 01/15/245 6,250,000 5,36 NCR Corp. 5,36% due 12/15/245 2,200,000 2,34 6.38% due 12/15/23 80,000 84 Micron Technology, Inc. 80,000 84	Total Financial		21,607,823
10.00% due 03/15/205 7,700,000 8,27 Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.50% due 05/01/21 4,615,000 4,38 WMG Acquisition Corp. 6.75% due 04/15/225 2,280,000 2,39 Lennar Corp. 4.13% due 01/15/22 1,500,000 1,51 Total Consumer, Cyclical 1,500,000 1,51 Total Consumer, Cyclical 5,000 6,250,000 5,36 VECHNOLOGY - 0.4% First Data Corp. 5.00% due 01/15/245 5,200,000 5,36 NCR Corp. 5.88% due 12/15/245 5,200,000 5,36 NCR Corp. 5.88% due 12/15/21 8,000,000 8,30			
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.			
6.50% due 05/01/21 4,615,000 4,38 WMG Acquisition Corp. 6.75% due 04/15/225 2,280,000 2,39 Lennar Corp. 4.13% due 01/15/22 1,500,000 1,51 Total Consumer, Cyclical 1,500,000 1,56 TECHNOLOGY - 0.4% First Data Corp. 5.00% due 01/15/245 5,200,000 5,36 NCR Corp. 5.88% due 12/15/245 2,250,000 2,34 6.38% due 12/15/21 2,250,000 2,34 Micron Technology, Inc.		7,700,000	8,277,500
WMG Acquisition Corp. 6.75% due 04/15/225 2,280,000 2,39 Lennar Corp. 4.13% due 01/15/22 1,500,000 1,51 Total Consumer, Cyclical 1,500,000 16,56 TECHNOLOGY - 0.4% First Data Corp. 5.00% due 01/15/245 5.75% due 01/15/245 5.75% due 01/15/245 8.00,000 5,36 NCR Corp. 5.88% due 12/15/21 6.38% due 12/15/23 800,000 84 Micron Technology, Inc.		4.615.000	4,384,250
6.75% due 04/15/22 ⁵ 2,280,000 2,39 Lennar Corp. 4.13% due 01/15/22 1,500,000 1,51 Total Consumer, Cyclical 1,500,000 16,56 TECHNOLOGY - 0.4% First Data Corp. 5.00% due 01/15/24 ⁵ 5,200,000 5,36 NCR Corp. 5.88% due 12/15/245 2,250,000 2,34 6.38% due 12/15/21 800,000 84 Micron Technology, Inc.		4,013,000	4,364,230
Lennar Corp. 4.13% due 01/15/22 1,500,000 1,51 Total Consumer, Cyclical TECHNOLOGY - 0.4% First Data Corp. 5.00% due 01/15/245 6,250,000 6,35 5.75% due 01/15/245 5,200,000 5,36 NCR Corp. 2,250,000 2,34 6.38% due 12/15/23 800,000 84 Micron Technology, Inc.		2.280.000	2,396,850
4.13% due 01/15/22		_,,	_,,
TECHNOLOGY - 0.4% First Data Corp. 5.00% due 01/15/245 5.75% due 01/15/245 5.75% due 01/15/245 8.88% due 12/15/21 6.38% due 12/15/23 80,000 84 Micron Technology, Inc.		1,500,000	1,510,785
First Data Corp. 5.00% due 01/15/245 5.75% due 01/15/245 NCR Corp. 5.88% due 12/15/21 6.38% due 12/15/23 800,000 84 Micron Technology, Inc.	Total Consumer, Cyclical		16,569,385
First Data Corp. 5.00% due 01/15/24 ⁵ 5.75% due 01/15/24 ⁵ 5.75% due 01/15/24 ⁵ 5.88% due 12/15/21 6.38% due 12/15/21 800,000 84 Micron Technology, Inc.	TECHNOLOGY - 0.4%		
5.75% due 01/15/245 5,200,000 5,36 NCR Corp. 5.88% due 12/15/21 2,250,000 2,34 6.38% due 12/15/23 800,000 84 Micron Technology, Inc. 80 80	First Data Corp.		
NCR Corp. 2,250,000 2,34 5.88% due 12/15/21 2,250,000 2,34 6.38% due 12/15/23 800,000 84 Micron Technology, Inc.			6,359,375
5.88% due 12/15/21 2,250,000 2,34 6.38% due 12/15/23 800,000 84 Micron Technology, Inc.		5,200,000	5,363,800
6.38% due 12/15/23 800,000 84 Micron Technology, Inc.		2.250.000	2.245.525
Micron Technology, Inc.			2,345,625 842,000
		800,000	842,000
	5.25% due 08/01/23	450,000	461,250
		.50,000	15,372,050

FLOATING RATE STRATEGIES FUND		
	FACE	
	AMOUNT ⁹	VALUE
UTILITIES - 0.3%		
AES Corp.		
4.05% due 06/01/19 ⁶	\$ 2,608,000 \$	2,608,000
6.00% due 05/15/26	2,000,000	2,070,000
5.50% due 04/15/25	1,150,000	1,164,375
Terraform Global Operating LLC		
9.75% due 08/15/22 ⁵	4,600,000	5,157,750
LBC Tank Terminals Holding Netherlands BV		
6.88% due 05/15/23 ⁵	630,000	653,701
Total Utilities		11,653,826
BASIC MATERIALS - 0.0%		
Constellium N.V.		
7.88% due 04/01/21 ⁵	1,000,000	1,067,500
Eldorado Gold Corp.	1,000,000	1,007,500
6.13% due 12/15/20 ⁵	265,000	271,625
Mirabela Nickel Ltd.	203,000	271,025
2.38% due 06/24/19¹	1,279,819	89,587
2.38% due 00/24/19* 1.00% due 09/10/44††,1		09,307
Total Basic Materials	25,570	1,428,712
DIVERSIFIED - 0.0% HRG Group, Inc.		
7.88% due 07/15/19	490,000	507,150
Total Corporate Bonds (Cost \$224,338,803)		226,103,175
ASSET-BACKED SECURITIES†† - 4.5% COLLATERALIZED LOAN OBLIGATIONS - 3.5% Golub Capital Partners CLO Ltd.		
2016-33A, 3.37% due 11/21/28 ^{5,6}	12,500,000	12,458,583
2015-33A, 3.37% due 11/21/28 ⁻³⁵ 2015-24A, 4.78% due 02/05/27 ^{5,6}	,,	
	3,750,000	3,732,847
TICP CLO II Ltd.	6.560.000	6.066.004
2014-2A, 5.78% due 07/20/26 ^{5,6}	6,560,000	6,266,924
OHA Credit Partners IX Ltd.	5 000 000	5.050.500
2013-9A, due 10/20/25 ^{5,8}	6,000,000	5,353,509
Octagon Loan Funding Ltd.	5 500 000	5.054.50
, % due 11/18/26 ⁸	5,600,000	5,074,791
PFP Ltd.	5 000 000	7.000.101
2015-2, 3.61% due 07/14/34 ^{5.6}	5,000,000	5,008,191
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, % due 10/15/26 ^{5,6}	2,500,000	2,502,642
2014-5A, 5.51% due 10/15/26 ^{5,6}	2,500,000	2,495,005
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.48% due 01/15/28 ^{5,6}	5,000,000	4,983,808
Fortress Credit Opportunities VII CLO Ltd.		
	5,000,000	4,969,766
2016-7A, 3.88% due 12/15/28 ^{5,6}		
OCP CLO Ltd.	3 800 000	3 804 230
OCP CLO Ltd. 2016-2A, 3.90% due 11/22/25 ^{5,6}	3,800,000	3,804,230
OCP CLO Ltd. 2016-2A, 3.90% due 11/22/25 ^{5,6} ACIS CLO Ltd.		
OCP CLO Ltd. 2016-2A, 3.90% due 11/22/25 ^{5,6} ACIS CLO Ltd. 2013-2A, 4.87% due 10/14/22 ^{5,6}	1,800,000	1,793,357
OCP CLO Ltd. 2016-2A, 3.90% due 11/22/25 ^{5,6} ACIS CLO Ltd. 2013-2A, 4.87% due 10/14/22 ^{5,6} 2015-6A, 4.40% due 05/01/27 ^{5,6}	1,800,000 1,000,000	1,793,357 999,981
OCP CLO Ltd. 2016-2A, 3.90% due 11/22/25 ^{5,6} ACIS CLO Ltd. 2013-2A, 4.87% due 10/14/22 ^{5,6} 2015-6A, 4.40% due 05/01/27 ^{5,6} 2013-1A, 5.52% due 04/18/24 ^{5,6}	1,800,000	1,793,357 999,981
OCP CLO Ltd. 2016-2A, 3.90% due 11/22/25 ^{5,6} ACIS CLO Ltd. 2013-2A, 4.87% due 10/14/22 ^{5,6} 2015-6A, 4.40% due 05/01/27 ^{5,6} 2013-1A, 5.52% due 04/18/24 ^{5,6} Avery	1,800,000 1,000,000 1,000,000	1,793,357 999,98 999,968
OCP CLO Ltd. 2016-2A, 3.90% due 11/22/25 ^{5,6} ACIS CLO Ltd. 2013-2A, 4.87% due 10/14/22 ^{5,6} 2015-6A, 4.40% due 05/01/27 ^{5,6} 2013-1A, 5.52% due 04/18/24 ^{5,6} Avery 2013-3X COM, % due 01/18/25 ⁸	1,800,000 1,000,000	1,793,357 999,981 999,968
OCP CLO Ltd. 2016-2A, 3.90% due 11/22/25 ^{5,6} ACIS CLO Ltd. 2013-2A, 4.87% due 10/14/22 ^{5,6} 2015-6A, 4.40% due 05/01/27 ^{5,6} 2013-1A, 5.52% due 04/18/24 ^{5,6} Avery	1,800,000 1,000,000 1,000,000	3,804,230 1,793,357 999,981 999,968 3,684,946

	FACE AMOUNT ⁹	VALUE
ss Credit Funding V, LP		
-5A. 4.69% due 08/15/22 ^{5,6}	\$ 3,500,000 \$	3,494,123
ss Credit Opportunities VI CLO Ltd.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	-,-,-
-6A, 4.76% due 10/10/26 ^{5.6}	3,500,000	3,468,480
Credit Partners VIII Ltd.	2,2 2 2,2 2	-,,
-8A, 5.43% due 04/20/25 ^{5.6}	3,225,000	3,038,884
ip CLO VIII Ltd.	-,,,	-,,
-8A, 3.54% due 01/16/26 ^{5,6}	3,000,000	2,990,033
I Direct Lending Fund CLO I LLC	2,000,000	2,,,,,,,,,
-1A, 3.65% due 12/22/8 ^{3.6}	3,000,000	2,984,207
Par, 5.00% dtd. 122220 0	3,000,000	2,704,207
-1A, due 04/20/27 ^{5.8}	3,000,000	2,691,001
-1A, ute 04/20/27** XIV Ltd.	3,000,000	2,091,001
NY LIU. -14A, 4.49% due 07/28/26 ^{5,6}	2,650,000	2,656,788
	2,030,000	2,030,788
n Loan Advisors Funding Ltd.	2 600 000	2 (00 205
-1A, 4.04% due 08/15/23 ^{5.6}	2,600,000	2,608,305
XXIII CLO Ltd.	2 500 000	2 100 710
-1A, 3.90% due 12/05/25 ^{5,6}	2,500,000	2,499,749
aran CLO 2012-1 Ltd.		
-1A, 4.00% due 12/20/23 ^{5,6}	2,000,000	2,000,201
CLO III Ltd.		
-3A, 3.93% due 07/20/26 ^{5,6}	2,000,000	2,000,167
Street CLO IV Ltd.		
-4A, 3.29% due 11/14/21 ^{5,6}	2,000,000	2,000,064
CLO 2014-1 Ltd.		
-1A, 3.44% due 05/15/26 ^{5,6}	2,000,000	1,991,073
XVI CLO Ltd.		
-16A, 4.39% due 11/16/25 ^{5,6}	2,000,000	1,939,050
Funding Ltd.		
-1A, 5.52% due 04/18/25 ^{5,6}	2,000,000	1,901,507
ORE CLO Ltd.		
-1A, 4.81% due 11/15/32 ^{5,6}	1,600,000	1,596,931
n XXVIII Senior Loan Fund		
-28A, 3.74% due 08/15/25 ^{5,6}	1,500,000	1,489,526
LO 22 Ltd.		
-22A, 6.33% due 11/07/26 ^{5.6}	1,500,000	1,417,823
on CLO Ltd.		
i-1A, 1.44% due 11/01/21 ^{5,6}	1,200,000	1,172,328
us Onshore II CLO LLC	-,=,	-,-,-,
-1A, 5.02% due 10/15/23 ^{5.6}	600,000	594,166
-1A, 3.52% due 10/15/23 ^{3.6}	500,000	498,615
1.1.4, ±3.2.2% tute 10/13/2.3.** 1.1.0 Ltd.	300,000	470,013
2-50 Ltd	1,050,000	1,050,677
-3A, 3.21% due 1717/24 us Loan Funding XVI, LP	1,030,000	1,050,077
us Loai Funding AVI, LF -2A. 4.82% due 11/15/27 ^{5,6}	1,000,000	1,011,994
-2A, 4.02% due 11/13/21	1,000,000	1,011,994
ar Commercial Loan Funding 2017-1 LLC -1A. 4.54% due 03/20/275.6	1,000,000	999,990
-1A, 4.54% due 05/20/2/-0 eton VII CLO Ltd.	1,000,000	999,990
	1 000 000	000.200
-7A, 3.87% due 04/15/27 ^{5,6}	1,000,000	999,388

Venues NICLO Led Commend NICLO Led CONSTRUCTION OF			FACE	
20.5 L.1.5, 1.59% due 11/14/25/6 \$ 1,000,000 \$ 0,94,21 20.1 L.4., 28% due 01/20/23/6 1,000,000 98,78,78 20.1 L.4., 28% due 01/20/23/6 1,000,000 98,21 Sheckhen CLO 1,000,000 98,21 Sheckhen CLO 1,000,000 1,017,25 Sheckhen CLO 70,100 18,17,25 Sheckhen CLO 60,000 98,21,8 20.1 L.4., 24% due 07,17,26% 60,000 98,93,93 20.1 L.4., 24% due 07,25% 60,000 48,07,8 20.1 L.4., 24% due 07,125% 50,000 48,07,8 20.1 L.4., 24% due 07,125% 30,000 9,000,00 20.1 L.4., 24% due 07,125% <th></th> <th></th> <th></th> <th>VALUE</th>				VALUE
20.5 L.1.5, 1.59% due 11/14/25/6 \$ 1,000,000 \$ 0,94,21 20.1 L.4., 28% due 01/20/23/6 1,000,000 98,78,78 20.1 L.4., 28% due 01/20/23/6 1,000,000 98,21 Sheckhen CLO 1,000,000 98,21 Sheckhen CLO 1,000,000 1,017,25 Sheckhen CLO 70,100 18,17,25 Sheckhen CLO 60,000 98,21,8 20.1 L.4., 24% due 07,17,26% 60,000 98,93,93 20.1 L.4., 24% due 07,25% 60,000 48,07,8 20.1 L.4., 24% due 07,125% 50,000 48,07,8 20.1 L.4., 24% due 07,125% 30,000 9,000,00 20.1 L.4., 24% due 07,125% <td></td> <td></td> <td></td> <td></td>				
COA Summit COD Limited 1,00,000 989,598 Ville-Lif-LASS® due 1014/2595 1,000,000 935,518 2015-LA, CA75% due 1014/2595 1,000,000 941,720 2015-LA, CA75% due 1014/2595 1,000,000 747,625 2015-LA, LA75% due (901)2296 750,000 747,625 2007-LA, LA75% due (901)2296 600,000 985,935 KARSAN ELLO LEG 120,000 95,835 KARSAN LATION ELLO LEG 120,000 95,835 KINGLAN LANG 100,000 482,945 KINGLAN LANG 100,000 482,945 KINGLAN LANG 50,000 482,945 KINGLAN LANG 50,000 482,945 KINGLAN LANG 100,000 948,946 KINGLAN LANG 100,000 482,946 KINGLAN LANG 100,000 241,846 KINGLAN LANG 100,000 241,846 KINGLAN LANG 100,000 241,846 KINGLAN LANG 100,000 94,856 KINGLAN LANG 100,000 94,856 KINGLAN LANG 100,000		Φ.	1,000,000	001211
2011-14, 2886 dec (4202376) 200000000000000000000000000000000000		\$	1,000,000 \$	994,241
Winefore WILLA Saccione CLO Sa			1 000 000	000.706
2013-1A, 589% des 11/24256 1,000,000 55,218 Shackstein CLD 1,000,000 1,000,0			1,000,000	989,796
Sinch CO			1,000,000	025 210
201-46, A779s dan (971)72656 1,000,000 811,720			1,000,000	935,218
Section Sect			1,000,000	941 720
2007-1A, 137% due 1800/1225e 79,000 747,625 SONSWAR Adingso Sound- Loan Drogam LLC 00.000 593,953 2014-1A, 43% due 07/25/256e 1,250,000 593,953 2013-1A, 43% due 07/15/257e 1,250,000 582,005 2013-1A, 10e 04/15/256e 50,000 343,662 2007-4A, 247% due 04/16/216e 50,000 343,662 Bestiant CLO List 350,00 244,79 Oreal Lists due 05/01/226e 250,000 244,79 Oreal Lists CLO List 250,000 242,180 Oreal Lists CLO List 250,000 242,180 Oreal Lists CLO Lists			1,000,000	041,720
No.8918 Affingson Senior Lone Progrant LC 120000 593.93 161-14.1 A.314 act 077.527.51 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 1200000 505.88 1200000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 1200000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 1200000 505.88 1200000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 120000 505.88 1200000 505.88 1200000 505.88 1200000 505.88 1200000 505.88			750,000	747 625
3014-1A, 24% the 07/25/25/5 60,000 \$93,93 3015-1A, dae 04/15/25/3 1,250,000 56,880 2015-1A, dae 04/15/25/3 \$00,000 482,045 2007-4A, 24% the 04/15/25/3 \$50,000 482,045 2007-4A, 24% the 04/15/25/3 \$50,000 343,662 12007-4A, 24% the 04/15/25/3 \$50,000 343,662 Nessur Commercial Loss Institute U.C \$50,000 24,749 Object Los Los \$20,000 24,180 Object Los			750,000	747,023
Ama SAVI CLO Lold			600,000	502.052
1.15.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0			000,000	393,933
Singsland N Ind.			1 250 000	565 000
2007-1A, 247% due 0410-22156 500,000 482,045 Estabatd CLO Ld 350,000 343,662 2007-1A, 1,43% due 050/12256 250,000 244,794 2014-1A, 5,78% due 04/202546 250,000 244,794 2014-1A, 5,22% due 04/15/2256 250,000 242,180 2014-1A, 5,22% due 04/15/2256 250,000 253,555,72 CREDIT CARD-0.65% 250,000 9,588,991 Capital One Multi-Asset Execution Trust 10,000,000 9,988,991 Colinal Collection of Multi-Asset Execution Trust 9,000,000 9,988,991 Colinal Condender Of 15/200° 9,000,000 9,000,001 Chair Card Rese-Through Trust 4,000,000 3,999,999 Colinal Card Pass-Through Trust 1,000,000 3,999,999 Colinal Card Pass-Through Trust 1,000,000 4,245,701			1,230,000	303,000
Destand CLO Ltd. Destand Clo			500,000	482.045
2007-1A, 1.43% due 06.01/225/45 350,00 343,662 2014-1A, 5.78% due 04/2025/45 250,00 24.794 Gesta Lakes CLO 1d. 2014-1A, 5.22% due 04/15/25/45 250,00 242.186 2014-1A, 5.22% due 04/15/25/45 250,00 242.180 CREDIT CARD - 0.66% VARIANDE MARIANDE M			300,000	462,043
Newsite Commercial Loan Funding LLC			350,000	3/12 662
201-14, 5.78% due 04/2025*6 25,000 24,794 26,705 26,100 24,794 26,705 26,100 26,100 24,100 26,100			330,000	343,002
Case Lake CLO Late Lake CLO Late Clother lake CLO Late C			250,000	244 704
2014.1, 5.22% due 04/15/25^16 25,000 242.180 25,000 242.180 25,000 242.180 25,000 242.180 25,000 242.180 25,000			230,000	244,794
123,853,674 123,853,674 123,853,674 123,853,674 123,853,674 123,853,674 123,853,674 123,853,674 123,853,674 123,853,674 123,853,674 123,853,675			250,000	242 190
Capital One Multi-Asset Execution Trust			230,000	
Capital One Multi-Asset Execution Trust				
2007-A5, 095% due 07/15/206 9,000,000 9,908,091 2015-A6, 128% due 06/15/206 9,000,000 9,010,015 2015-A6, 128% due 06/15/206 9,000,000 9,010,015 2007-A12, 0,90% due 08/15/196 4,000,000 3,999,999 2,007-A12, 0,90% due 08/15/196 64,350 48,019 2012-BLZ, due 12/15/499.11 64,350 48,019 2012-BLZ, due 12/15/499.11 7014-BLZ, 2012-BLZ, due 12/15/499.11 7014-BLZ, 2012-BLZ, due 12/15/499.11 7014-BLZ, 2012-BLZ, due 12/15/499.11 7014-BLZ, 2012-BLZ, 20				
2015-A, 128% due 06/15209 9,000,000 3,900,005 2015-Base Issamee Rust 12007-A12, 0.96% due 08/15/196 4,000,000 3,909,909 2015-BZ, due 12/15/495/11 64,350 48,019 2015-BZ, due 12/15/495/11 64,350 48,019 2015-BZ, due 12/15/495/11 64,350 48,019 2015-BZ, due 12/15/495/11 64,350 23,056,124 2015-BZ, due 12/15/495/11 25,068,34 2,442,997 2016-AZ, 1.05% due 10/02/395/6 2,506,834 2,442,997 2016-AZ, 1.05% due 0.00/2395/6 1,733,735 1,723,725 2016-BZ, 1.15% due 0.20/14/15/5 1,733,536 1,723,725 2016-BZ, 1.15% due 0.20/14/15/6 1,115,297 1,109,035 2016-BZ, 1.15% due 0.00/64/65/6 180,966 778,780 2011-BZ, 1.10% due 0.50/64/65/6 180,966 778,780 2011-BZ, 1.10% due 0.50/64/65/6 180,966 778,780 2016-BZ, 1.55% due 10/08/19 4,255,710 4,265,683 2016-BZ, 1.55% due 10/08/19 4,255,710 4,265,683 2014-1.5.25% due 0.00/15/29 1,550,548 1,546,672 2014-1.5.25% due 0.00/15/29 1,550,548 1,546,672 2014-1.7.50% due 0				
Chase Issance Trust				
2007-12, 0.96% due 08/15/196 4,000,000 3,999.990 2,000,000 3,999.990 2,000,000 3,999.990			9,000,000	9,010,015
Credit card Pass-Through Trust 48,019 2012-BIZ, due 12/15/495-11 64,350 48,019 Total Credit Card 2,3056,124 COLLATERALIZED DEBT OBLIGATIONS - 0.2% Triaxs Prime CDO Ltd. 2,906-2A, 1,908, due 10/02/395-6 2,506,834 2,442,997 N-Star REL CDO VIII Ltd. 2,006-2A, 1,508, due 10/02/415-6 1,733,536 1,723,725 RAIT CRE CDO Ltd. 1,115,297 1,109,035 SERES Flunding Ltd. 1,115,297 1,109,035 SERES Flunding Ltd. 1,109,06 178,780 Total Collateralized Debt Obligations 4,255,100 4,255,100 AUTOMOTIVE - 0.1% 4,255,100 4,255,100 4,255,100 AUTOMOTIVE - 0.1% 4,255,700 4,255,003 4				
2012-BIZ, due 12/15/495-11 64,350 48,019 23,056,124 24,056,124 23,056,1			4,000,000	3,999,999
Triax Prime CDO Ltd.				
COLLATERALIZED DEBT OBLIGATIONS - 0.2% Triaxx Prime CDO Ltd. 2006-2A, 1.05% due 10/02/39.6 2,506.834 2,442.997 N-Star REL CDO VIII Ltd. 2006-8A, 1.15% due 02/01/415.6 1,733,536 1,723,725 RAIT CRE CDO LLtd. 2006-1X All, 1.31% due 11/20/46 1,115,297 1,109,035 SRERS Funding Ltd. 2016-1X All, 1.31% due 11/20/46 180,966 178,780 Total Collateralized Debt Obligations 5,454,537 AUTOMOTIVE - 0.1% AmeriCredit Automobile Receivables Trust 2016-2, 1.55% due 10/08/196 4,255,710 4,265,683 TRANSPORT-AIRCRAFT - 0.1% Castlelake Aircraft Securitization Trust 2014-1, 5.25% due 02/15/29 1,550,548 1,546,672 2014-1, 7.50% due 02/15/29 1,132,696 1,132,696 2014-1, 1.46% due 03/15/196-10 1,620,327 502,301 Total Transport-Aircraft 2001-1A, 1.46% due 03/15/196-10 1,620,327 502,301 Total Asset-Backed Securities	2012-BIZ, due 12/15/49 ^{5,11}		64,350	
Triaxx Prime CDO Ltd. 2,506,834 2,442,997 2006-2A, 1,105% due 10/02/3956 2,506,834 2,442,997 N-Star REL CDO VIII Ld. 1,733,536 1,723,725 RAIT CRE CDO Ltd. 1,115,297 1,109,035 SRERS Funding Ltd. 180,966 178,780 2011-RS, 1,10% due 05/09/4656 180,966 178,780 Total Collateralized Debt Obligations 5,454,537 AUTOMOTIVE - 0,1% 4,255,710 4,265,683 TRANSPORT-AIRCRAFT - 0,1% 4,255,710 4,265,683 TRANSPORT-AIRCRAFT - 0,1% 1,550,548 1,546,672 2014-1, 7,52% due 0,175/29 1,550,548 1,546,672 2014-1, 7,50% due 0,215/29 1,50,548 1,546,672 2014-1, 7,50% due 0,215/29 1,50,548 1,546,672 2014-1, 7,50% due 0,215/29 1,50,548 1,52,696 Airplanes Pass Through Trust 201-1,1,26% due 0,215/29 1,50,548 1,32,696 Airplanes Pass Through Trust 3,181,699 1,50,548 1,546,672 502,301 Total Transport-Aircraft 3,181,669 3,181,669 3,181,669	Total Credit Card			23,056,124
Triaxx Prime CDO Ltd. 2,506,834 2,442,997 2006-2A, 1,105% due 10/02/3956 2,506,834 2,442,997 N-Star REL CDO VIII Ld. 1,733,536 1,723,725 RAIT CRE CDO Ltd. 1,115,297 1,109,035 SRERS Funding Ltd. 180,966 178,780 2011-RS, 1,10% due 05/09/4656 180,966 178,780 Total Collateralized Debt Obligations 5,454,537 AUTOMOTIVE - 0,1% 4,255,710 4,265,683 TRANSPORT-AIRCRAFT - 0,1% 4,255,710 4,265,683 TRANSPORT-AIRCRAFT - 0,1% 1,550,548 1,546,672 2014-1, 7,52% due 0,175/29 1,550,548 1,546,672 2014-1, 7,50% due 0,215/29 1,50,548 1,546,672 2014-1, 7,50% due 0,215/29 1,50,548 1,546,672 2014-1, 7,50% due 0,215/29 1,50,548 1,52,696 Airplanes Pass Through Trust 201-1,1,26% due 0,215/29 1,50,548 1,32,696 Airplanes Pass Through Trust 3,181,699 1,50,548 1,546,672 502,301 Total Transport-Aircraft 3,181,669 3,181,669 3,181,669	COLLATERALIZED DEBT OBLIGATIONS - 0.2%			
2,006-2A, 1.05% due 10/02/39.56 2,506,834 2,442,997 N-Star REL CDO VIII Ltd. 1,733,536 1,723,725 RAIT CRE CDO I Ltd. 1,138 due 02/01/41.56 1,109,035 RAIT CRE CDO I Ltd. 1,115,297 1,109,035 SRERS Funding Ltd. 1,109,045.56 180,966 178,780 Total Collateralized Debt Obligations 180,966 178,780 Total Collateralized Debt Obligations 4,255,710 4,265,683 TRANSPORT-AIR CRAFT - 0,1% 4,265,683 TRANSPORT-AIR CRAFT - 0,1% 4,265,683 TRANSPORT-AIR CRAFT - 0,1% 1,500,548 1,546,672 2014-1, 5,25% due 02/15/29 1,350,548 1,546,672 2014-1, 7,50% due 02/15/29 1,32,696 Airplanes Pass Through Trust 1,620,327 2014-1, 4,6% due 03/15/19.610 1,620,327 Total Transport-Aircraft 3,181,669 Total Transport-Aircraft 3,181,669 Total Asset-Backed Securities 3,181,669 Total Transport-Aircraft 3,181,669 Total Asset-Backed Securities 3,181,669 Total Asset-Backed Securities 3,181,669 Total Asset-Backed Securities 3,181,669 Total Asset-Backed Securities 3,181,669				
N-Star REL CDO VIII Ltd. 2006-8A, 1.15% due 02/01/415.6 2006-1X A1B, 1.31% due 11/20/46 2006-1X A1B, 1.31% due 11/20/46 3RERS Funding Ltd. 2011-RS, 1.10% due 05/09/465.6 2011-RS, 1.10% due 05/09/465.6 Total Collateralized Debt Obligations AUTOMOTIVE - 0.1% AmeriCredit Automobile Receivables Trust 2016-2, 1.55% due 10/08/196 4,255,710 4,265,683 TRANSPORT-AIRCRAFT - 0.1% Castlelake Aircraft Securitization Trust 2014-1, 5.25% due 02/15/29 1,550,5 due 02/15/29 1,550,5 due 02/15/29 1,150,5			2.506.834	2,442,997
2006-8A, 1.15% due 02/01/41 ^{5.6} 1,723,725 RAIT CRE CDO I Ltd. 2006-IX AIB, 1.31% due 11/20/46 2016-IX AIB, 1.31% due 11/20/46 2011-RS, 1.10% due 05/09/46 ^{5.6} 180,966 Total Collateralized Debt Obligations AUTOMOTIVE - 0.1% AmeriCredit Automobile Receivables Trust 2016-2, 1.55% due 10/08/196 TRANSPORT-AIRCRAFT - 0.1% Castlelake Aircraft Securitization Trust 2014-1, 5.25% due 02/15/29 2014-1, 7.50% due 02/15/29 2014-1, 7.50% due 02/15/29 2014-1, 7.50% due 02/15/29 31,32,696 Airplanes Pass Through Trust 2001-1A, 1.46% due 03/15/196.10 1,620,327 502,301 Total Transport-Aircraft 3,181,669 Total Asset-Backed Securities			_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_,,
RAIT CRE CDO I Ltd. 2006-IX A IR, 1,31% due 11/20/46 SRERS Funding Ltd. 2011-RS, 1,10% due 05/09/46 ^{5,6} Total Collateralized Debt Obligations AUTOMOTIVE - 0.1% AmeriCredit Automobile Receivables Trust 2016-2, 1,55% due 10/08/19 ⁶ TRANSPORT-AIR CRAFT - 0.1% Castelake Aircraft Securitization Trust 2014-1, 5,25% due 02/15/29 2014-1, 7,50% due 02/15/29 2014-1, 7,50% due 02/15/29 2014-1, 7,50% due 02/15/29 1,132,696 Airplanes Pass Through Trust 201-1, A, 1,46% due 03/15/196.10 101-1, A, 1,46% due			1,733,536	1,723,725
2006-1X A1B, 1.31% due 11/20/46 1,115,297 1,109,035 SRERS Funding Ltd. 2011-RS, 1.10% due 05/09/465.6 180,966 178,780 180,966 178,780 154,4537 1,100 1			y y	, ,
SRERS Funding Ltd. 180,966 178,780 Total Collateralized Debt Obligations 5,454,537 AUTOMOTIVE - 0.1% AmeriCredit Automobile Receivables Trust 2016-2, 1.55% due 10/08/196 4,255,710 4,255,783 TRANSPORT-AIRCRAFT - 0.1% Castlelake Aircraft Securitization Trust 2014-1, 5.25% due 02/15/29 1,550,548 1,546,672 2014-1, 7.50% due 02/15/29 1,132,696 1,132,696 Airplanes Pass Through Trust 2001-1A, 1.46% due 03/15/196-10 502,301 Total Transport-Aircraft 3,181,669 Total Asset-Backed Securities 3,181,669			1,115,297	1,109,035
2011-RS, 1.10% due 05/09/465.6 Total Collateralized Debt Obligations AUTOMOTIVE - 0.1% AmeriCredit Automobile Receivables Trust 2016-2, 1.55% due 10/08/196 Castlelake Aircraft Securitization Trust 2014-1, 5.25% due 02/15/29 2014-1, 7.50% due 02/15/29 2014-1, 7.50% due 02/15/29 Airplanes Pass Through Trust 2011-1, 4.6% due 03/15/196.10 Total Transport-Aircraft 3, 181,669 Total Asset-Backed Securities			, , , , ,	,,
Total Collateralized Debt Obligations			180,966	178,780
AmeriCredit Automobile Receivables Trust 2016-2, 1.55% due 10/08/196 TRANSPORT-AIRCRAFT - 0.1% Castlelake Aircraft Securitization Trust 2014-1, 5.25% due 02/15/29 2014-1, 7.50% due 02/15/29 2014-1, 7.50% due 02/15/29 3irplanes Pass Through Trust 2001-1A, 1.46% due 03/15/196.10 Total Transport-Aircraft 3irplanes Pass Through Trust 2014-1 Asset-Backed Securities				
AmeriCredit Automobile Receivables Trust 2016-2, 1.55% due 10/08/196 TRANSPORT-AIRCRAFT - 0.1% Castlelake Aircraft Securitization Trust 2014-1, 5.25% due 02/15/29 2014-1, 7.50% due 02/15/29 2014-1, 7.50% due 02/15/29 3irplanes Pass Through Trust 2001-1A, 1.46% due 03/15/196.10 Total Transport-Aircraft 3irplanes Pass Through Trust 2014-1 Asset-Backed Securities	AUTOMOTIVE 0.10/			
2016-2, 1.55% due 10/08/196 TRANSPORT-AIRCRAFT - 0.1% Castlelake Aircraft Securitization Trust 2014-1, 5.25% due 02/15/29 2014-1, 7.50% due 02/15/29 2014-1, 7.50% due 02/15/29 31,132,696 Airplanes Pass Through Trust 2001-1A, 1.46% due 03/15/196.10 Total Transport-Aircraft 3,181,669 Total Asset-Backed Securities				
TRANSPORT-AIRCRAFT - 0.1% Castlelake Aircraft Securitization Trust 2014-1, 5.25% due 02/15/29 2014-1, 7.50% due 02/15/29 2014-1, 7.50% due 02/15/29 Airplanes Pass Through Trust 2001-1A, 1.46% due 03/15/196.10 1,620,327 502,301 Total Transport-Aircraft 50al Asset-Backed Securities			4.255.710	1.265.602
Castelake Aircraft Securitization Trust 1,550,548 1,546,672 2014-1, 5.25% due 02/15/29 1,132,696 1,132,696 Airplanes Pass Through Trust 201-1A, 1.46% due 03/15/196.10 1,620,327 502,301 Total Transport-Aircraft 3,181,669 Total Asset-Backed Securities 3,181,669	2016-2, 1.55% due 10/08/19°		4,255,710	4,265,683
2014-1, 5.25% due 02/15/29 2014-1, 7.50% due 02/15/29 2014-1, 7.50% due 02/15/29 Airplanes Pass Through Trust 2001-1A, 1.46% due 03/15/19 ^{6.10} 2011-1A, 1.46% due 03/15/19 ^{6.10} Total Transport-Aircraft 3,181,669 Total Asset-Backed Securities	TRANSPORT-AIRCRAFT - 0.1%			
2014-1, 7.50% due 02/15/29 Airplanes Pass Through Trust 2001-1A, 1.46% due 03/15/196.10 2001-1A price Trusport-Aircraft 2001-1A control trusport-Aircraft 3,181,669 Total Asset-Backed Securities				
Airplanes Pass Through Trust 1,620,327 502,301 2001-1A, 1.46% due 03/15/196.10 3,181,669 Total Transport-Aircraft 3,181,669 Total Asset-Backed Securities 3,181,669				
2001-1A, 1.46% due 03/15/196.10 Total Transport-Aircraft Total Asset-Backed Securities 1,620,327 3,181,669			1,132,696	1,132,696
Total Transport-Aircraft 3,181,669 Total Asset-Backed Securities				
Total Asset-Backed Securities	2001-1A, 1.46% due 03/15/19 ^{6,10}		1,620,327	
	Total Transport-Aircraft			3,181,669
	Total Asset-Backed Securities			
	(Cost \$156,166,941)		<u>_</u>	159,811,687

	FACE AMOUNT ⁹	VALUE
	AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS ⁺⁺ - 4.1%		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 3.3%		
LSTAR Commercial Mortgage Trust		
2016-7, 2.78% due 12/01/21 ^{5,6}	\$ 19,410,908 \$	19,241,064
LSTAR Securities Investment Trust		
2016-5, 2.78% due 11/01/21 ^{5,6}	10,308,991	10,256,580
2015-10, 2.78% due 11/02/20 ^{5,6}	1,526,560	1,526,083
LSTAR Securities Investment Ltd.		
2016-4, 2.78% due 10/01/21 ^{5,6}	6,862,037	6,807,271
2017-1, 2.78% due 01/01/22 ^{5,6}	4,699,402	4,687,653
RALI Series Trust		
2006-QO2, 1.20% due 02/25/46 ⁶	8,895,441	3,856,192
2007-QO4, 1.17% due 05/25/47 ⁶	3,531,257	3,183,607
2006-QO10, 1.14% due 01/25/37 ⁶	3,370,069	2,858,684
Lehman XS Trust Series		
2007-15N, 1.23% due 08/25/37 ⁶	5,733,051	4,903,304
2006-16N, 1.17% due 11/25/46 ⁶	3,045,683	2,608,090
GSAA Home Equity Trust		
2006-14, 1.15% due 09/25/36 ⁶	11,510,804	5,984,152
2007-7, 1.25% due 07/25/37 ⁶	909,680	826,587
Soundview Home Loan Trust		
2005-OPT3, 1.45% due 11/25/35 ⁶	6,000,000	5,412,123
American Home Mortgage Investment Trust		
2006-1, 1.38% due 03/25/46 ⁶	6,184,243	5,136,376
CIM Trust		
2017-2, 2.78% due 12/25/57 ^{5,6}	5,000,000	4,962,643
IndyMac INDX Mortgage Loan Trust		
2006-AR4, 1.19% due 05/25/46 ⁶	5,555,296	4,851,995
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 1.42% due 07/25/47 ⁶	5,433,528	4,691,695
Structured Asset Securities Corporation Mortgage Loan Trust		
2006-OPT1, 1.24% due 04/25/36 ⁶	3,473,270	3,383,365
2007-BC1, 1.11% due 02/25/37 ⁶	789,710	708,223
Nomura Resecuritization Trust		
2015-4R, 1.66% due 03/26/36 ^{5,6}	2,398,254	2,287,694
2012-1R, 1.22% due 08/27/47 ^{5,6}	955,233	947,973
AJAX Mortgage Loan Trust		
2015-A, 3.88% due 11/25/54 ^{5,6}	3,221,657	3,213,448
American Home Mortgage Assets Trust		
2006-4, 1.19% due 10/25/46 ⁶	4,781,888	3,159,328
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.48% due 11/25/46 ⁶	3,817,091	3,061,459
Wachovia Asset Securitization Issuance II LLC Trust		

FLOATING RATE STRATEGIES FUND		
	FACE AMOUNT ⁹	VALUE
Merrill Lynch Alternative Note Asset Trust Series		
2007-OAR3, 0.97% due 07/25/37 ⁶	\$ 2,644,305 \$	2,139,135
GreenPoint Mortgage Funding Trust		
2005-HE4, 1.45% due 07/25/30 ⁶	1,903,002	1,870,507
Morgan Stanley Re-REMIC Trust 2010-R5, 1.60% due 06/26/36 ⁵	1,003,807	735,167
Alliance Bancorp Trust	1,005,607	733,107
2007-OA1, 1.22% due 07/25/376	782,061	569,074
New Century Home Equity Loan Trust		
2004-4, 1.78% due 02/25/35 ⁶	351,611	311,685
Total Residential Mortgage Backed Securities		116,871,113
COMMERCIAL MORTGAGE BACKED SECURITIES - 0.8%		
Cosmopolitan Hotel Trust		
2016-CSMO, 5.56% due 11/15/33 ^{5,6}	19,500,000	19,829,702
GS Mortgage Securities Corporation Trust	40.000.000	
2016-ICE2, 9.41% due 02/15/33 ^{5,6}	10,000,000	10,200,717
Total Commercial Mortgage Backed Securities		30,030,419
Total Collateralized Mortgage Obligations (Cost \$144,759,623)		146,901,532
(Cost \$144,137,023)		140,901,332
SENIOR FIXED RATE INTERESTS†† - 0.1%		
CONSUMER, CYCLICAL - 0.1%		
Men's Wearhouse, Inc.	4 700 000	4 410 000
5.00% due 06/18/21	4,700,000	4,418,000
FINANCIAL - 0.0%		
Magic Newco, LLC		
12.00% due 06/12/19	500,000	523,750
CONSUMER, NON-CYCLICAL - 0.0%		
Targus International LLC		
7.50% due 12/31/19 ^{†††} ,1	61,579	86,106
Total Senior Fixed Rate Interests		
(Cost \$5,272,896)		5,027,856
COMMERCIAL PAPER†† - 9.4%		
CVS Health Corp		
1.22% due 04/17/17	55,000,000	54,970,178
Mondelez International Inc		
1.30% due 06/13/17	30,000,000	29,918,044
1.04% due 04/26/17 Marriott International Inc/MD	25,000,000	24,978,098
1.23% due 04/18/17	39,000,000	38,977,348
1.25% due 04/24/17	10,000,000	9,992,014
Clorox Co/The	i i	
0.90% due 04/06/17	33,500,000	33,495,813
Cox Enterprises Inc		
0.97% due 04/10/17	30,000,000	29,991,225
Hyundai Capital America 1.19% due 04/25/17	24,518,000	24,497,732
Whirlpool Corp	24,310,000	27,771,132
1.16% due 04/26/17	21,500,000	21,482,083
VF Corp	, ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
0.85% due 04/03/17	20,000,000	19,999,056
Nissan Motor Acceptance Corp	******	
0.90% due 04/27/17	20,000,000	19,987,000
Harley-Davidson Financial Services Inc 0.88% due 04/06/17	16,000,000	15,998,045
U.0070 UUC U-1/UU/17	10,000,000	15,998,045

	FACE AMOUNT ⁹	Value
Ryder System Inc		
1.15% due 04/19/17	\$ 8,000,000	\$ 7,995,400
Total Commercial Paper		
(Cost \$332,288,753)		332,282,036
Total Investments - 107.7%		
(Cost \$3,828,244,252)		\$ 3,820,544,479
Other Assets & Liabilities, net - (7.7)%		(273,148,932)
Total Net Assets - 100.0%		\$ 3,547,395,547

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS*††

	CONTRACTS TO		SETTLEMENT	SETTLEMENT	WALUE AT MARCH 31,	NET UNREALIZED APPRECIATION/
COUNTERPARTY	BUY (SELL)	CURRENCY	DATE	VALUE	2017	(DEPRECIATION)
Morgan Stanley	(21,546,000)	EUR	04/11/17 \$	23,258,631 \$	22,995,706 \$	262,925
J.P. Morgan	(7,250,000)	EUR	04/11/17	7,880,823	7,737,811	143,012
Citigroup	(2,670,000)	EUR	04/11/17	2,902,784	2,849,649	53,135
Morgan Stanley	720,000	EUR	04/11/17	(768,729)	(768,444)	(285)
Bank of America	(1,900,000)	GBP	04/11/17	2,358,613	2,381,067	(22,454)
Barclays	(16,883,000)	GBP	04/11/17	20,588,768	21,157,661	(568,893)
Bank of America	(76,045,000)	EUR	04/11/17	80,584,658	81,161,630	(576,972)
					\$	(709,532)

- 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.

 Illiquid security.

 Affiliated issuer.

 Rate indicated is the 7 day yield as of March 31, 2017.

 Security with no rate was unsettled at March 31, 2017.

 Security with no rate was unsettled at March 31, 2017.

 Security is a 144A or Section 4(a)(2) security. The total market value of 144A or Section 4(a)(2) securities is \$318,915,379 (cost \$312,259,244), or 9.0% of total net assets. These securities have been determined to be liquid under guidelines established by the Board of Trustees.

 Variable rate security, Rate indicated is rate effective at March 31, 2017.

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

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

 Security is a 144A or Section 4(a)(2) security. These securities are considered illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$502,301 (cost \$1,307,090), or less than 0.0% of total net assets.

 Public Limited Company

 REIT Real Estate Investment Trust