	Shares	Volum
COMMON STOCKS† - 0.0%	Shares	Value
Energy - 0.0%	(740)	Ф 52.225
Titan Energy LLC*,1 Total Common Stocks	6,740	\$ 52,235
(Cost \$200,000)		52,235
PREFERRED STOCKS†† - 0.0%		
Financial - 0.0% M&T Bank Corp. 5.13%*.2.3	2,000,000	2,077,500
Industrial - 0.0%	2,000,000	2,077,300
Seaspan Corp. 6.38% due 04/30/191	44,000	1,123,760
Total Preferred Stocks (Cost \$3,110,000)		3,201,260
MUTUAL FUNDS† - 1,2%		
Guggenheim Floating Rate Strategies Fund - Institutional Class ⁴	1,382,892	35,982,843
Guggenheim Limited Duration Fund - Institutional Class ⁴	638,578	15,843,113
Guggenheim Strategy Fund II ⁴ Guggenheim Strategy Fund I ⁴	518,365 488,676	12,964,306 12,251,118
Guggenheim Strategy Fund III ⁴	259,422	6,488,139
Total Mutual Funds	25),122	0,400,137
(Cost \$82,852,603)		83,529,519
CLOSED-END FUNDS† - 0.1%	101.01	10.170.101
Guggenheim Strategic Opportunities Fund ⁴ Total Closed-End Funds	481,691	10,178,131
(Cost \$8,478,228)		10,178,131
MONEY MARKET FUND† - 2.1%		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 0.76%6	152,139,079	152,139,079
Total Money Market Fund (Cost \$152,139,079)		152,139,079
	Face	
ACCUSE DA CHADA CHADACHANISTICA 20. 40/	Amount ⁵	
ASSET-BACKED SECURITIES†† - 38.4% Collateralized Loan Obligations - 29.6%		
CIFC Funding Ltd.	0.4.700.000	24.752.022
2017-3A, 2.17% due 10/24/25 ^{2,7} 2015-2A, 3.12% due 12/05/24 ^{2,7}	\$ 24,700,000 18,500,000	24,752,023 18,500,028
2017-2A, 5.12% due 12/03/24-7 2017-3A, 2.65% due 10/24/25 ^{2,7}	11,500,000	11,552,863
2015-3A, 3.26% due 10/19/27 ² ,7	9,750,000	9,813,692
2016-1A, 3.10% due 01/22/27 ^{2,7}	7,500,000	7,499,393
2016-5A, 3.86% due 01/17/27 ² ,7	3,750,000	3,751,259
2015-2A, 3.26% due 04/15/27 ^{2,7}	2,000,000	2,000,745
Golub Capital Partners CLO Ltd. 2016-33A, 3.65% due 11/21/28 ^{2,7}	48,750,000	48,607,100
2015-25A, 2.97% due 08/05/27 ² ,7	16,500,000	16,502,517
2015-24A, 3.87% due 02/05/27 ^{2,7}	5,000,000	4,998,141
2013-17A, 3.56% due 10/25/25 ^{2,7}	3,250,000	3,208,363
2014-21A, 3.61% due 10/25/26 ^{2,7}	2,700,000	2,663,722
2014-18A, 4.66% due 04/25/26 ²⁻⁷ 2013-17A, 4.99% due 10/25/25 ²⁻⁷	500,000 400,000	499,152 400,825
Fortress Credit Opportunities III CLO, LP	400,000	400,823
2017-3A, 2.80% due 04/28/26 ^{2,7}	64,300,000	64,230,717
2017-3A, 4.00% due 04/28/267	7,700,000	7,705,390
2017-3A, 3.40% due 04/28/26 ^{2,7}	650,000	649,149
2017-3A, 4.25% due 04/28/26 ^{2,7} Fortress Credit Opportunities VII CLO Ltd.	400,000	400,219
2016-7A, 3.30% due 12/15/28 ^{2.7}	42,200,000	42,283,018
2016-7A, 3.91% due 12/15/28 ^{2.7}	5,000,000	4,973,378
PFP Ltd.		
2017-3, 2.19% due 01/14/35 ^{2,7}	28,500,000	28,553,340
2015-2, 3.17% due 07/14/34 ^{2.7}	16,500,000	16,492,255
2017-3, 2.92% due 01/14/35 ^{2,7} Fortress Credit Opportunities V CLO Ltd.	2,000,000	2,008,732
2017-5A, 2.85% due 10/15/26 ^{2,7}	26,200,000	26,219,202
2017-5A, 3.40% due 10/15/26 ⁷	16,000,000	16,012,116
2017-5A, 4.30% due 10/15/26 ^{2,7}	1,750,000	1,752,979
2017-5A, 2.88% due 10/15/26 ^{2,7}	1,500,000	1,498,590
2017-5A, 3.75% due 10/15/267 KVK CLO Ltd.	1,000,000	1,001,665
2017-1A, 2.98% due 05/15/26 ^{2,7}	24,865,000	24,915,339
2017-2A, 2.91% due 01/15/26 ²⁻⁷	19,200,000	19,222,087
	,,	

SECTION PRICE PR		Face Amount ⁵	Value
Caliserializat Loan Obligations - 2004 (continued) 1,005,005 1,055,005	ASSET-BACKED SECURITIES† - 38.4% (continued)	741104111	, und
Stands S	Collateralized Loan Obligations - 29.6% (continued)		
1011-74, 3.11% dec 0013273-1 1015-001 1015-002		3,800,000	\$ 1,262,565
1917-14, 2696 des (01)19254 14,985,000 14,981,850 15,081,850 16,081,850		20.250.000	20.240.040
1935-84, 4.11% des 1902-0277 7.00,000		, ,	
Parties Creat RS. II I.d. 1917-22, 2319, 61907257* 1918-22, 2319, 640 1072574* 1918-22, 2319, 640 1072574* 1918-22, 4029, 640 1172257* 1918-22, 2319, 640 1172257* 1918-22,	· · · , · · · · · · · · ·		
2017-12, 281% dos 10918-252 22666.58 22766.58 22666.58 2		7,000,000	7,034,038
		42.850.000	42.760.635
2016-11.4.62% die 042/028**		12,000,000	1_,, 33,,522
2016-0.4, 120% the 11/2275: 2016-0.6 2006 the 07/17/67-7 5.50,000 5.897-76 2016-0.6 2006 the 07/17/67-7 1.50,000 3.899.93 2016-0.6 210% the 07/17/67-7 1.50,000 1.899.93 2016-0.6 210% the 07/17/67-7 1.50,000 3.995.74 2017-1.0 1.398 the 07/17/67-7 1.50,000 3.995.74 2017-1.0 1.398 the 04/27/27-9 1.30,000 3.995.74 2017-1.0 1.398 the 04/27/27-9 1.30,000 3.995.79 2017-1.0 1.398 the 04/27/27-9 1.30,000 3.995.79 2017-1.0 2.398 the 01/17/27-9 2.30,000 2.898.78 2017-1.0 2.398 the 020/27-5 2.30,000 2.395.78 2017-1.0 2.398 the 020/27-5 2.30,000 2.395.78 2017-1.0 2.398 the 020/27-5 2.30,000 2.395.78 2017-1.0 2.398 the 020/27-5 2.30,000 2.395.89 2017-1.0 2.398 th	2016-11A, 3.57% due 04/26/28 ^{2.7}	18,500,000	18,498,830
2014-6, 126% the 071/726-7 3014-60, 126% the 071/726-7 3015-60, 126% the 071/726-7 3015-	2016-11A, 4.62% due 04/26/28 ^{2.7}	7,000,000	6,999,335
2014-13, 226% die 1002026-9 2014-63, 2278 die 002027-9 2016-63, 2278	2016-2A, 4.02% due 11/22/25 ^{2,7}	, ,	
2014-0.3.21% dae 0717/2657 1500.000 1,499,996 1,500.000 1,499,996 1,500.000 1,499,996 1,500.000 1,499,996 1,500.000 1,499,996 1,500.000	,		
Figuress CLO 2015-12-LEA		, ,	
2017-22, 25% due 06/20/27** 40,000,000 40,016,007** 2017-185, 18% due 07.155,42** 35,150,000 35,160,700** 20,175,18** 20,175,1		1,500,000	1,499,996
Resourc Capital Corporation Lat.		40,000,000	40.016.007
2017-RRS, 189% due 07/15/2472 33,00,000 32,946,873 32,00,000 32,946,873 32,00,000 32,946,873 32,00,000 32,946,873 32,00,000 32,946,873 32,00,000 32,946,873 32,00,000 32,936,873 32,00,000 32,0	,	40,000,000	40,016,007
NT Capital CLO LLC 2017-1A, 1318 the 04020 2927 2015-1A, 4818 the 04020 2927 2015-1A, 4818 the 04020 2927 2015-1A, 2918 the 0400 2927 2017-1A, 2918 the 0400 2927 2017-1A, 2918 the 0400 2927 2017-1A, 2918 the 0400 29287 2017-1A, 2928 the 0500 29287		35 150 000	35 196 749
2017-1, 3.13% dae 042/02957 1,000,000 98,0309 2015-1, 4.18% dae 042/12757 200,000 98,0309 2015-1, 4.21% dae 0417/12757 32,000,000 32,030,719 2016-2, 3.03% dae 0117/12757 32,000,000 32,030,719 2016-3, 3.03% dae 0117/127587 31,000,000 31,401,331 31,500,000 31,401,331 30,000,000 30,838,366 30,000,000 30	,	33,130,000	33,170,147
Tols of LO 2014-6 Lud 32,000,00 <td></td> <td>33,000,000</td> <td>32,946,837</td>		33,000,000	32,946,837
2017-6A, 2919k dae 011727275 32,000000 32,036,719 Cerberus Loan Feduria XVII Ld. 2016-3A, 3.699k dae 011527875 31,500,000 3,838,366 3,839 dae 011527875 3,990,000 2,838,369 3,839,366 3,839,366 dae 011626675 3,800,000 3,838,366 3,839,366 dae 011626767 3,800,000 3,838,366 3,839,366 dae 011626775 3,800,000 3,838,366 3,839,366 dae 011626775 3,800,000 3,900,839 3,	2015-1A, 4.81% due 04/21/27 ^{2,7}	1,000,000	980,309
Cerbenis Loan Funding XVII Lod. 31,500,000 31,001,31 Plassify CLO VIII Lod. 30,900,000 30,883,89 White Horse VI Lod. 22,100,000 22,084,678 2016-1A, 3,57%, dwe 0203/25-7 25,000 20,984,678 2016-1A, 3,57%, dwe 0203/25-7 29,700,000 29,706,202 SBPCT Direct Lending Fund CLO II LIC 29,700,000 29,68,22 Wenture XIX CD Lod. 29,450,000 99,68,22 Certain Lakes CLO Lod. 10,000,000 10,025,708 2014-1A, 3,11% due 071/52-67- 10,000,000 99,533,22 2014-1A, 3,11% due 071/52-67- 4,000,000 3,975,838 2014-1A, 3,11% due 071/52-67- 4,000,000 3,975,838 2014-1A, 3,15% due 011/52-37- 4,000,000 3,975,838 2014-1A, 3,50% due 071/52-37- 4,000,000 3,975,838 2	Telos CLO 2014-6 Ltd.		
2016-3A, 3.69% due 01/15/2827 31,500,000 31,801,331 18paship CLO VIII Lat. 2017-3A, 2.86% due 01/16/2627 22,000,000 22,084,678 2016-1A, 3.07% due 02,037,2527 22,000,000 82,010,982 28,016-1A, 3.07% due 02,037,2527 29,000,00 29,796,822 2017-1A, 2.325% due 07,027,027 29,750,000 29,796,822 2017-1A, 2.72% due 07,027,027 29,450,000 29,768,822 2017-1A, 2.72% due 07,027,027 22,400,000 22,432,59 2017-1A, 2.72% due 07,027,027 22,500,000 22,432,59 22,402,000 22,		32,000,000	32,030,719
Flagship CLO VIII Ltd. 30,900,000 30,838,385 Sul7i-8A, 2,866 the 01/162627 30,900,000 22,844,678 2016-1A, 3079, due 02/03/2527 20,000 8,501,982 2016-1A, 3079, due 02/03/2527 29,700,000 29,765,222 2017-1A, 3,259, due 07/20/2927 29,700,000 29,765,222 2017-1A, 3,259, due 07/15/20/27 29,450,000 29,631,793 Great Lakes CLO Ltd. 29,450,000 9,632,793 Great Lakes CLO Ed. 10,000,000 10,000,000 9,503,302 2016-1A, 3,118, due 07/15/2627 10,000,000 9,503,302 2016-1A, 3,198, due 04/15/2527 4,000,000 3,595,838 2016-1A, 5,268, due 04/15/2524 4,000,000 3,595,838 2016-1A, 5,268, due 04/15/2524 4,000,000 3,595,838 2016-1A, 5,268, due 04/15/2524 2,500,000 2,245,502 2016-1A, 4, 296, due 05/1237 2,500,000 2,245,502 2016-1A, 4, 296, due 05/1237 5,500,000 2,500,000 2,500,000 2016-2A, 4, 296, due 05/1237 5,500,000 2,500,000 2,500,000 2,500,000 2016-			
2017-8A, 2.86% due 01/16/262² 30,90,000 30,883,86 WhiteHorse Y Ltd. 22100,000 \$2,288,678 2016-1A, 3,07% due 02,03/252² \$5,00,000 \$5,00,000 ABPCI Direct Lending Fund CLO II LLC 2017-1A, 3,25% due 07,0202² 29,700,00 29,768,822 Venture XIX CLO Ltd. 2016-19A, 3,16% due 07/15/262² 10,000,00 10,029,708 2015-1A, 3,178 due 07/15/262² 10,000,00 9,509,302 2014-1A, 3,01% due 04/15/262² 9,500,00 9,509,302 2014-1A, 3,01% due 04/15/262² 4,000,000 3,955,838 2015-1A, 3,11% due 07/15/262² 4,000,000 3,955,838 2015-1A, 3,26% due 01/15/232² 4,000,000 3,955,838 2015-1A, 2,36% due 01/15/232² 1,000,000 40,856 2012-1A, 5,26% due 01/15/232² 20,000,00 20,850,16 2012-1A, 5,29% due 05/1231² 20,000,00 20,850,16 2016-2A, 5,29% due 05/1231² 20,000,00 5,949,70 2016-2A, 3,21% due 11/15/272² 5,000,00 5,949,70 2016-2A, 3,21% due 11/15/272² 5,000,00 2,850,61 2016-2A, 3,21% due 11/15/272²		31,500,000	31,401,331
White/flore V Ltd. 22,100,000 22,084,678 2016-1A, 3078 due 02,037,557 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,500,000 3,501,982 3,501,982 3,500,000 3,501,982 3,501,982 3,500,000 3,501,982		20,000,000	20 929 204
2016-1A, 307% due 02032557		30,900,000	30,838,396
2016-1A, 3.92% due 0.073.25×7 ABPCI Direct leading Fund CUI ILLC 2017-1A, 3.25% due 0.072.079×7 2016-1A, 3.16% due 0.015.272×7 2016-19A, 3.16% due 0.015.272×7 2016-19A, 3.16% due 0.015.272×7 2016-1A, 3.11% due 0.0715.26×7 2016-1A, 3.11% due 0.0715.26×7 2016-1A, 3.11% due 0.0715.26×7 2016-1A, 3.11% due 0.0715.25×7 2016-1A, 3.11% due 0.0715.25×7 2016-1A, 3.11% due 0.0715.25×7 2016-1A, 3.11% due 0.0715.25×7 2016-1A, 3.15% due 0.0715.25×7 2016-1A, 3.15% due 0.0715.25×7 2016-1A, 3.25% due 0.0715.25×7 2016-1A, 3.25% due 0.0715.23×7 2016-1A, 3.25% due 0.0715.23×7 2016-1A, 3.25% due 0.0715.23×7 2016-1A, 4.25% due 0.0715.25×7 2016-1A, 4.25% due 0.0715.26×7 2016-1A, 4.25% due 0.0715.26×7 2016-1A, 4.25% due 0.0715.26×7 2016-1A, 4.27% due 0.0715.26×7 2016-1A, 4.27% due 0.0715.26×7 2016-1A, 2.71% due 0.0715.26×7 2016-1A, 2.72% due 0.0715.26×7 2016-1A, 2.71% due 0.0715.26×7 2016-1A, 2.72% due 0.0715.		22 100 000	22.084.678
ABPCI Direct Lending Fund CLO II LC			
2011-1.A. 3.25% due 01/72029-7 Venture XIX CD-1.td.	,	0,500,000	0,001,702
2016-19.A, 3.16% due 01/15/27-27 2015-1A, 3.11% due 07/15/26-27 2015-1A, 3.11% due 07/15/26-27 2015-1A, 3.11% due 07/15/26-27 2012-1A, 3.50% due 04/15/25-32-7 3,500,000 3,500,388 2015-1A, 3.50% due 04/15/25-32-7 4,000,000 3,9075,582 3,000,000 3,000,		29,700,000	29,796,822
Great Lakes CLO Ltd. Un000,000 10,090,000 2015-1A, 3.19% due 07/15/26-7 9,500,000 9,509,392 2014-1A, 3.01% due 04/15/25-7 4,000,000 3,955,888 2015-1A, 5.86% due 07/15/26-7 4,000,000 3,955,888 2015-1A, 5.26% due 0/15/23-7 1,250,000 12,499,94 2012-1A, due 0/15/23-89 1,000,000 408,056 2014-1A, 4.86% due 0/15/25-7 250,000 249,587 DEF II Ltd. 2016-2A, 4.29% due 0/5/12/317 20,500,000 20,850,16 2016-2A, 5.29% due 0/5/12/317 5,000,000 15,758,80 2016-2A, 5.29% due 0/5/12/317 5,000,000 20,850,16 2016-2A, 5.29% due 0/5/12/317 5,000,000 15,758,80 2016-2A, 5.29% due 0/5/12/317 5,000,000 15,758,80 2016-2A, 5.29% due 0/5/12/317 15,500,000 15,758,80 2016-2A, 5.29% due 0/5/12/317 2,000,000 2,243,359 2016-2A, 5.29% due 0/5/12/27 9,350,000 9,358,40 2016-2A, 5.29% due 0/7/8/26/27 24,000,000 22,289,11 2017-1-1A, 2.71% due 07/8/26/27 22,900,000 22,899,11			
2015-1A, 3.11% due 07/15/26-7 10,000,000 10,029,708 2014-1A, 3.01% due 04/15/25-7 9,500,000 9,509,392 2012-1A, 3.91% due 07/15/23-7 4,000,000 3,995,838 2015-1A, 3,86% due 07/15/26-7 4,000,000 3,995,838 2015-1A, 3,86% due 07/15/23-7 1,250,000 1,249,924 2012-1A, due 07/15/23-8 1,000,000 480,806 2014-1A, 4,86% due 04/15/23-8 250,000 249,587 2012-1A, due 07/15/23-8 20,000 249,587 2012-1A, due 07/15/23-8 20,000 20,805,516 2014-1A, 4,86% due 04/15/25-2 20,000 5,049,703 2016-2A, 5,29% due 05/12/317 5,000,000 5,049,703 2016-2A, 3,21% due 11/17/27-2 9,550,000 9,380,412 2016-2A, 3,21% due 11/17/27-2 9,550,000 2,289,103 2016-2A, 3,21% due 07/15/26-7 24,000,000 22,899,115 2011-1AA, 2,72% due 07/28/26-7 22,900,000 22,899,115 2011-1AA, 2,72% due 07/15/26-7 22,900,000 22,899,115 2011-1AA, 2,72% due 07/15/26-7 22,900,000 22,999,731 2017-1AA, 2,71% due 07/15/26-7 22,900,000 22,999,731 2017-1AA, 2,71% due 07/15/26-7 22,900,000 22,999,731 2017-1AA, 2,71% due 07/15/26-7 22,900,000 22,999,731 2017-2A, 2,71% due 07/15/26-7 22,500,000 22,433,952 2017-2A, 2,73% due 01/25/26-7 22,500,000 22,433,952 2017-2A, 2,73% due 01/25/26-7 22,500,000 22,433,953 2017-2A, 2,73% due 01/25	2016-19A, 3.16% due 01/15/27 ^{2,7}	29,450,000	29,634,793
2011-1A, 3.01% due 04/15/25-7 9,500,000 9,509,392 2012-1A, 3.01% due 04/15/23-7 4,000,000 3,995,838 2015-1A, 3.86% due 07/15/26-7 4,000,000 3,995,838 2015-1A, 3.86% due 07/15/26-7 4,000,000 3,995,838 2015-1A, 3.86% due 07/15/26-7 1,250,000 1,249,924 1,250,000 249,587 1,250,000 249,587 1,250,000 249,587 1,250,000 2,000,			
2012-1A, 3.91% due 01/15/23-7			
2015-1A, 3.86% due 07/15/26-7 4,000,000 3,957,562 2012-1A, 5.26% due 01/15/23-7 1,250,000 1,249,524 2012-1A, 4.86% due 01/15/23-8 1,000,000 480,565 2014-1A, 4.86% due 01/15/23-8 25,000 249,587 25,000 249,587 2012-1A, 4.86% due 05/12/31 20,500,000 20,850,516 2012-2A, 4.29% due 05/12/31 20,500,000 5,049,703 2012-2A, 5.29% due 05/12/31 20,500,000 5,049,703 2012-2A, 3.21% due 11/15/27-7 15,500,000 15,705,380 2012-2A, 3.21% due 11/15/27-7 15,500,000 3,804,12 2016-2A, 3.21% due 07/12/27-7 20,000 24,243,359 20,000 20,000 20,000 20,000 20,000 20,000 20,000 20,		, ,	
2012-1A, 5.26% due 01/15/23-37 2012-1A, due 01/15/23-389 2012-1A, 4.86% due 04/15/25-37 250,000 249,587 250,000 249,587 250,000 2015-2A, 4.29% due 05/12/317 2016-2A, 4.29% due 05/12/317 2016-2A, 5.29% due 05/12/317 2016-2A, 5.29% due 05/12/317 2016-2A, 3.21% due 11/15/27-37 2016-2A, 3.21% due 11/15/27-37 3,500,000 5,705,380 2016-2A, 3.21% due 11/15/27-37 3,500,000 5,705,380 2016-2A, 3.51% due 11/17/27-37 3,500,000 3,804,12 2017-16A, 3.01% due 07/25/29-27 24,200,000 24,243,359 24,200,000 24,243,359 24,200,000 24,243,359 24,200,000 24,243,359 24,200,000 24,243,359 24,200,000 24,243,359 24,200,000 24,243,359 24,200,000 24,243,359 24,200,000 24,243,359 24,200,000 24,243,359 25,200,000 25,319,8913 25,200,000 25,319,8913 25,200,000 25,319,8913 25,200,000 25,319,8913 25,200,000 25,319,8913 25,200,000 25,319,8913 25,200,000 25,299,731 25,200,000 25,299,731 25,200,000 25,299,731 25,200,000			
2012-1A, due 01/15/23 ^{2.8.9} 1,000,000 408,056 2014-1A, 4.86% due 04/15/25 ^{2.7} 25,000 249,587 EDF II Ltd. 2016-2A, 4.29% due 05/12/317 20,500,000 20,850,516 2016-2A, 3.29% due 05/12/317 5,000,000 5,049,703 2016-2A, 3.29% due 01/15/27 ^{2.7} 5,000,000 5,049,703 2016-2A, 3.21% due 11/15/27 ^{2.7} 9,350,000 9,380,412 2016-2A, 3.51% due 11/15/27 ^{2.7} 9,350,000 39,380,412 2016-2A, 3.51% due 01/17/27 ^{2.7} 9,350,000 39,380,412 2016-2A, 3.51% due 01/17/27 ^{2.7} 9,350,000 24,243,359 2016-2A, 3.51% due 07/28/26 ^{2.7} 22,900,000 22,899,115 2016-2A, 3.51% due 07/28/26 ^{2.7} 2016-2A, 3.00,000 300,003 300,003 2016-2A, 3.51% due 07/28/26 ^{2.7} 300,000 22,899,115 2016-2A, 3.21% due 07/28/26 ^{2.7} 300,000 300,003 300,			
2014-1A, 4.86% due 04/15/25-7 250,000 249,587 EDF II Ltd. 2016-2A, 4.29% due 05/12/317 20,500,000 20,850,516 2016-2A, 5.29% due 05/12/317 5,000,000 5,049,703 20,850,516 2016-2A, 5.29% due 05/12/317 5,000,000 5,049,703 2016-2A, 3.21% due 11/15/27-7 15,000,000 9,380,412 2016-2A, 3.51% due 11/17/27-7 9,350,000 9,380,412 2016-2A, 3.51% due 11/17/27-7 20,350,000 9,380,412 2017-16A, 3.01% due 07/25/29-7 24,200,000 24,243,359 2017-16A, 3.01% due 07/25/29-7 24,200,000 24,243,359 2017-16A, 2.72% due 07/28/26-7 22,900,000 300,003 20,243,359 2014-14A, 4.62% due 07/28/26-7 300,000 300,003 20,274,274% due 07/28/26-7 20,200,000 20			
FDF II Ltd. 2016-2A, 429% due 05/12/317 20,500,000 5,085,015 2016-2A, 429% due 05/12/317 5,000,000 5,049,703 5,049,703 5,000,000 5,049,703 5,049,703 5,000,000 5,049,703 5,000,000 5,049,703 5,0216-2A, 3.219% due 11/15/27-7 15,500,000 9,380,412 5,016-2A, 3.219% due 11/17/27-3 9,350,000 9,380,412 5,0000 5,049,703 5,049,			
2016-2A, 5.29% due 05/12/317 5,000,000 5,049,703 Cerberus Loan Funding XVI, LP 15,500,000 15,705,380 2016-2A, 3.21% due 11/15/272-7 9,350,000 9,380,412 Golub Capital Partners CLO 16 Ltd. 24,200,000 24,243,359 24,243,259 24,2			,,,,,,
Cerberus Loan Funding XVI, LP 2016-2A, 3.21% due 11/15/272-7 15,500,000 15,705,380 2016-2A, 3.51% due 11/17/272-7 9,350,000 9,380,412 Golub Capital Partners CLO 16 Ltd. 8 2017-16A, 3.01% due 07/25/29 ^{2,7} 24,200,000 24,243,359 ALM XIV Ltd. 22,900,000 22,899,115 2017-14A, 2.72% due 07/28/26 ^{2,7} 300,000 300,003 A Voce CLO Ltd. 2017-14A, 2.71% due 07/15/26 ^{2,2} 23,200,000 23,198,913 Shackleton 2014-VI CLO 2017-204, 2.76% due 07/17/26 ^{2,2} 22,900,000 22,919,731 OZLIT IX Ltd. 2017-9A, 2.81% due 01/20/27 ^{2,2} 22,500,000 22,493,962 Cent CLO 20 Ltd. 2017-9A, 2.79% due 01/25/26 ^{2,2} 22,500,000 22,493,962 Ventur XII CLO Ltd. 22,500,000 22,432,395 Ventur XII CLO Ltd. 22,300,000 22,241,065 Oaktree EIF II Series A2 Ltd. 22,300,000 22,241,065	2016-2A, 4.29% due 05/12/31 ⁷	20,500,000	20,850,516
2016-2A, 3.21% due 11/15/272-7 2016-2A, 3.51% due 11/17/272-7 2016-2A, 3.51% due 11/17/272-7 2016-2A, 3.51% due 11/17/272-7 2017-16A, 3.01% due 07/25/29-7 24,200,000 24,243,359 ALM XIV Ltd. 2017-16A, 2.72% due 07/28/26-7 2014-14A, 4.62% due 07/28/26-7 2014-14A, 4.62% due 07/28/26-7 2014-14A, 4.62% due 07/18/26-7 2017-1A, 2.71% due 07/15/26-7 2017-1A, 2.71% due 07/15/26-7 2017-1A, 2.71% due 07/15/26-7 2017-1A, 2.71% due 07/15/26-7 2017-1A, 2.76% due 07/28/26-7 2017-1A, 2.79% due 07/28/26-7 2017-2A, 2.79% due 07/28/26-7 2017-2A, 2.79% due 07/28/26-7 2017-2A, 2.81% due 07/28/26-7 2017-2A, 2.83% due 07/28/26-7 2017-2A, 2.83% due 07/28/26-7 2017-1A, 2.83% due 07/28/26-7 2017-1B, 2.83% due 07/28/26-7	2016-2A, 5.29% due 05/12/31 ⁷	5,000,000	5,049,703
2016-2A, 3.51% due 11/17/27-7 Golub Capital Partners CLO 16 Ltd. 2017-16A, 3.01% due 07/25/29-27 ALM XIV Ltd. 2017-14A, 2.72% due 07/28/26-27 2017-14A, 2.72% due 07/28/26-27 2017-14A, 2.72% due 07/28/26-27 2017-14A, 2.72% due 07/18/26-27 2017-14A, 2.71% due 07/15/26-27 2017-1A, 2.71% due 07/15/26-27 2017-1A, 2.71% due 07/15/26-27 2017-1A, 2.71% due 07/15/26-27 2017-1A, 2.76% due 07/17/26-27 2017-1A, 2.76% due 07/17/26-27 2017-1A, 2.76% due 07/17/26-27 2017-1A, 2.76% due 07/17/26-27 2017-20A, 2.76% due 07/17/26-27 2017-20A, 2.76% due 07/17/26-27 2017-20A, 2.76% due 01/20/27-27 2017-20A, 2.76% due 01/20/27-27 2017-20A, 2.76% due 01/25/26-27 2017-12A, 2.83% due 01/25/26-27 2017-12A, 2.83% due 01/25/26-27 2017-12A, 2.83% due 02/28/26-27	0 ,		
Golub Capital Partners CLO 16 Ltd. 2017-16A, 3.01% due 07/25/29-27 24,200,000 24,243,359 ALM XIV Ltd. 2017-14A, 2.72% due 07/28/26-27 22,900,000 22,899,115 2014-14A, 4.62% due 07/28/26-27 300,000 300,003 A Voce CLO Ltd. 23,200,000 23,198,913 Shackleton 2014-VI CLO 22,900,000 22,919,731 2017-6A, 2.76% due 07/17/26-27 22,900,000 22,493,962 Cent CLO 20 Ltd. 22,550,000 22,493,962 Cent CLO 20 Ltd. 22,500,000 22,493,962 Venture XII CLO Ltd. 22,500,000 22,432,395 Venture XII CLO Ltd. 22,300,000 22,432,395 Oaktree EIF II Series A2 Ltd. 22,300,000 22,241,065			- / /
2017-16A, 3.01% due 07/25/29 ^{2,7} ALM XIV Ltd. 2017-14A, 2.72% due 07/28/26 ^{2,7} 2014-14A, 4.62% due 07/28/26 ^{2,7} 2014-14A, 4.62% due 07/28/26 ^{2,7} 2017-1A, 2.71% due 07/15/26 ^{2,7} 2017-2A, 2.81% due 07/17/26 ^{2,7} 2017-2A, 2.81% due 07/17/26 ^{2,7} 2017-2A, 2.81% due 01/20/27 ^{2,7} 2017-2A, 2.81% due 01/20/27 ^{2,7} 2017-2A, 2.81% due 01/20/27 ^{2,7} 2017-2A, 2.81% due 01/25/26 ^{2,7} 2017-2A, 2.83% due 01/25/26 ^{2,7} 2017-2A, 2.83% due 01/25/26 ^{2,7} 2017-12A, 2.83% due 01/25/26 ^{2,7} 22,300,000 22,41,065		9,350,000	9,380,412
ALM XIV Ltd. 2017-14A, 2.72% due 07/28/26-7 2014-14A, 4.62% due 07/28/26-7 2014-14A, 4.62% due 07/28/26-7 300,000 22,899,115 2014-14A, 4.62% due 07/18/26-7 300,000 2017-1A, 2.71% due 07/15/26-7 2017-1A, 2.71% due 07/15/26-7 2017-6A, 2.76% due 07/17/26-7 2017-6A, 2.76% due 07/17/26-7 2017-9A, 2.81% due 07/17/26-7 2017-9A, 2.81% due 01/20/27-7 2017-9A, 2.81% due 01/20/27-7 2017-20A, 2.79% due 01/25/26-7 Venture XII CLO Ltd. 2017-12A, 2.83% due 01/25/26-7 Venture XII CLO Ltd. 2017-12A, 2.83% due 02/28/26-7 Oaktree EIF II Series A2 Ltd.		24 200 000	24 242 250
2017-14A, 2.72% due 07/28/26 ^{2,7} 2014-14A, 4.62% due 07/28/26 ^{2,7} 300,000 300,003 A Voce CLO Ltd. 2017-1A, 2.71% due 07/15/26 ^{2,7} 217-1A, 2.71% due 07/15/26 ^{2,7} 217-6A, 2.76% due 07/17/26 ^{2,7} 217-9A, 2.81% due 01/20/27 ^{2,7} 217-9A, 2.81% due 01/20/27 ^{2,7} 217-9A, 2.81% due 01/20/27 ^{2,7} 217-20A, 2.79% due 01/25/26 ^{2,7} 22,500,000 22,493,962 Cent CLO 20 Ltd. 2017-20A, 2.79% due 01/25/26 ^{2,7} Venture XII CLO Ltd. 2017-12A, 2.83% due 02/28/26 ^{2,7} 217-20A, 2.79% due 01/25/26 ^{2,7} 217-12A, 2.83% due 02/28/26 ^{2,7} 218-12A, 2.84% due 02/28/26 ^{2,7} 218-12A, 2.		24,200,000	24,243,339
2014-14A, 4.62% due 07/28/26 ^{2,7} A Voce CLO Ltd. 2017-1A, 2.71% due 07/15/26 ^{2,7} Shackleton 2014-VI CLO 2017-6A, 2.76% due 07/17/26 ^{2,7} 2017-6A, 2.76% due 07/17/26 ^{2,7} 2017-6A, 2.76% due 07/17/26 ^{2,7} 2017-9A, 2.81% due 01/20/27 ^{2,7} 2017-9A, 2.81% due 01/20/27 ^{2,7} 2017-9A, 2.79% due 01/25/26 ^{2,7} 2017-20A, 2.79% due 01/25/26 ^{2,7} 2017-20A, 2.79% due 01/25/26 ^{2,7} 2017-20A, 2.79% due 01/25/26 ^{2,7} 2017-12A, 2.83% due 02/28/26 ^{2,7}		22 900 000	22 899 115
A Voce CLO Ltd. 2017-1A, 2.71% due 07/15/26 ^{2.7} 23,200,000 23,198,913 Shackleton 2014-VI CLO 2017-6A, 2.76% due 07/17/26 ^{2.7} 22,900,000 22,919,731 OZLM IX Ltd. 2017-9A, 2.81% due 01/20/27 ^{2.7} 22,550,000 22,493,962 Cent CLO 20 Ltd. 2017-20A, 2.79% due 01/25/26 ^{2.7} 22,500,000 22,432,395 Venture XII CLO Ltd. 2017-12A, 2.83% due 02/28/26 ^{2.7} 2017-2A, 2.83% due 02/28/26 ^{2.7} 2017-12A, 2.83% due 02/28/26 ^{2.7} 22,300,000 22,241,065 Oaktree EIF II Series A2 Ltd.	,		
2017-1A, 2.71% due 07/15/262-7 Shackleton 2014-VI CLO 2017-6A, 2.76% due 07/17/262-7 2017-6A, 2.76% due 07/17/262-7 2017-9A, 2.81% due 01/20/272-7 2017-9A, 2.81% due 01/20/272-7 2017-9A, 2.81% due 01/25/262-7 2017-20A, 2.79% due 01/25/262-7 Venture XII CLO Ltd. 2017-12A, 2.83% due 02/28/262-7 2018-12A, 2.83% due 02/28/262-7 Oaktree EIF II Series A2 Ltd.		500,000	300,002
2017-6A, 2.76% due 07/17/26 ^{2.7} OZLM IX Ltd. 2017-9A, 2.81% due 01/20/27 ^{2.7} Cent CLO 20 Ltd. 2017-20A, 2.79% due 01/25/26 ^{2.7} 2017-20A, 2.79% due 01/25/26 ^{2.7} 2017-12A, 2.83% due 02/28/26 ^{2.7} 2017-12A, 2.83% due 02/28/26 ^{2.7} Oaktree EIF II Series A2 Ltd.		23,200,000	23,198,913
OZLM IX Ltd. 2017-9A, 2.81% due 01/20/272-7 22,550,000 22,493,962 Cent CLO 20 Ltd. 22,500,000 22,432,395 2017-20A, 2.79% due 01/25/262-7 22,500,000 22,432,395 Venture XII CLO Ltd. 2017-12A, 2.83% due 02/28/262-7 22,300,000 22,241,065 Oaktree EIF II Series A2 Ltd. 32,300,000 22,241,065	Shackleton 2014-VI CLO		
2017-9A, 2.81% due 01/20/272-7 Cent CLO 20 Ltd. 2017-20A, 2.79% due 01/25/262-7 2017-20A, 2.79% due 01/25/262-7 2017-12A, 2.83% due 02/28/262-7 2017-12A, 2.83% due 02/28/262-7 Oaktree EIF II Series A2 Ltd.	2017-6A, 2.76% due 07/17/26 ^{2,7}	22,900,000	22,919,731
Cent CLO 20 Ltd. 2017-20A, 2.79% due 01/25/26-27 22,500,000 22,432,395 Venture XII CLO Ltd. 2017-12A, 2.83% due 02/28/26-27 22,300,000 22,241,065 Oaktree EIF II Series A2 Ltd. 2017-12A, 2.83% due 02/28/26-27 2017-12A, 2.83% due 0			
2017-20A, 2.79% due 01/25/26 ^{2.7} Venture XII CLO Ltd. 2017-12A, 2.83% due 02/28/26 ^{2.7} Oaktree EIF II Series A2 Ltd. 22,500,000 22,432,395 22,432,395 22,432,395		22,550,000	22,493,962
Venture XII CLO Ltd. 2017-12A, 2.83% due 02/28/26 ^{2,7} 22,300,000 22,241,065 Oaktree EIF II Series A2 Ltd.		22 700 555	22 122
2017-12A, 2.83% due 02/28/26 ^{2.7} 22,300,000 22,241,065 Oaktree EIF II Series A2 Ltd.		22,500,000	22,432,395
Oaktree EIF II Series A2 Ltd.		22 200 000	22 241 065
		22,300,000	22,241,003
		21.900.000	21,940,669
		, , , , , , , , , , , , , , , , , ,	, ,,,,,,

	Face Amount ⁵	Value
ASSET-BACKED SECURITIES†† - 38.4% (continued)		
Collateralized Loan Obligations - 29.6% (continued)		
Symphony CLO XIV Ltd. 2017-14A, 2.87% due 07/14/26 ^{2,7}	\$ 21,275,000	\$ 21,391,814
Regatta V Funding Ltd.	, ,	
2017-1A, 2.76% due 10/25/26 ²⁻⁷	20,950,000	20,948,293
Newstar Commercial Loan Funding LLC 2017-1A, 3.65% due 03/20/27 ^{2,7}	12,750,000	12,750,936
2016-1A, 4.94% due 02/25/28 ^{2.7}	5,750,000	5,758,125
2015-1A, 3.96% due 01/20/27 ^{2,7}	1,000,000	999,933
2014-1A, 4.76% due 04/20/25 ² -7	500,000	498,078
Shackleton 2014-V CLO Ltd. 2017-5A, 2.82% due 05/07/26 ^{2,7}	19,900,000	19,891,460
Galaxy XVIII CLO Ltd.	,,	-2,022,100
2017-18A, 2.66% due 10/15/26 ^{2.7}	19,550,000	19,549,087
CIFC Funding 2014 Ltd. 2017-1A, 2.76% due 04/18/25 ^{2,7}	19,150,000	19,156,954
Flagship VII Ltd.	19,130,000	19,130,934
2017-7A, 2.71% due 01/20/26 ^{2,7}	19,125,000	19,077,413
Venture XVII CLO Ltd.		
2017-17A, 2.38% due 07/15/26 ²⁻⁷	10,100,000	10,117,574
2014-17A, 4.01% due 07/15/26 ^{2,7} Northwoods Capital XIV Ltd.	8,750,000	8,753,877
2017-14A, 2.88% due 11/12/25 ^{2.7}	18,450,000	18,472,236
York CLO 1 Ltd.		
2017-1A, 2.85% due 01/22/27 ^{2,7} TICP CLO I Ltd.	17,800,000	17,754,810
2017-1A, 2.77% due 04/26/26 ^{2.7}	17,250,000	17,241,446
ABPCI Direct Lending Fund CLO I LLC	17,250,000	17,211,110
2016-1A, 3.65% due 12/22/28 ^{2.7}	17,000,000	16,927,999
Steele Creek CLO Ltd. 2017-1A, 3.02% due 08/21/26 ^{2,7}	16,800,000	16,799,260
2017-1A, 3.02% due 08/21/20-7 TICP CLO II Ltd.	10,800,000	16,799,260
2017-2A, 2.71% due 07/20/26 ^{2,7}	14,000,000	13,974,977
2014-2A, 4.46% due 07/20/26 ^{2,7}	2,850,000	2,819,783
Northwoods Capital XI Ltd. 2017-11A, 2.76% due 04/15/25 ^{2,7}	16 750 000	16,749,433
2017-11A, 2.70% due 04/13/23/ Tralec CLO III Ltd.	16,750,000	16,749,433
2016-3A, 3.16% due 07/20/26 ²⁻⁷	8,300,000	8,305,548
2016-3A, 4.06% due 07/20/26 ²⁻⁷	7,500,000	7,500,584
WhiteHorse VIII Ltd. 2014-1A, 3.22% due 05/01/26 ^{2,7}	15,750,000	15,798,633
Garrison Funding Ltd.	15,750,000	13,798,033
2016-2A, 3.37% due 09/29/27 ^{2,7}	7,000,000	7,043,738
2015-1A, 3.69% due 05/25/27 ^{2,7}	6,250,000	6,250,503
2016-2A, 4.32% due 09/29/27 ^{2,7} Fortress Credit Investments IV Ltd.	2,250,000	2,244,079
Fortiess Credit investifiers iv Edd. 2015-4A, 3.06% due 07/17/23 ³⁻⁷	14,000,000	14,014,602
2015-4A, 4.06% due 07/17/23 ²⁻⁷	1,000,000	999,993
Catamaran CLO Ltd.	12 000 000	40.000 455
2016-1A, 3.22% due 12/20/23 ^{2,7} 2016-2A, 3.21% due 10/18/26 ^{2,7}	12,000,000 1,750,000	12,002,657 1,759,930
2015-1A, 4.25% due 04/22/2727	1,000,000	1,009,570
KVK CLO 2014-2 Ltd.		
2017-2A, 2.81% due 07/15/26 ^{2.7}	14,800,000	14,745,620
Northwoods Capital X Ltd. 2017-10A, 2.72% due 11/04/25 ^{2,7}	14,500,000	14,503,777
Venture XVI CLO Ltd.	14,300,000	14,303,777
2017-16A, 3.05% due 04/15/26 ^{2,7}	14,500,000	14,499,323
MP CLO VI Ltd.	44 500 000	44.400.040
2017-2A, 2.76% due 01/15/27 ^{2,7} Anchorage Capital CLO 4 Ltd.	14,500,000	14,499,318
2017-4A, 2.85% due 07/28/26 ^{2,7}	14,400,000	14,436,805
Marathon CLO VI Ltd.		
2017-6A, 2.78% due 05/13/25 ^{2,7}	14,050,000	14,048,108
Regatta IV Funding Ltd. 2014-1A, 4.11% due 07/25/26 ^{2,7}	13,500,000	13,499,022
2014-1A, 4.11% due 07/25/20 ^{2.7} MP CLO V Ltd.	15,500,000	15,499,022
2017-1A, 2.76% due 07/18/26 ^{2.7}	13,010,000	13,017,313

	Face Amount ⁵	Value
ASSET-BACKED SECURITIES†† - 38.4% (continued)	Amount	value
Collateralized Loan Obligations - 29.6% (continued) FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁷	\$ 13,000,000	\$ 12,968,327
Octagon Investment Partners XVII Ltd.		
2017-1A, 2.55% due 10/25/25 ^{2,7} Seneca Park CLO Limited	13,000,000	12,959,879
2017-1A, 2.66% due 07/17/26 ^{2,7}	12,900,000	12,899,398
Dryden XXXI Senior Loan Fund		
2017-31A, 2.66% due 04/18/26 ^{2,7} Marathon CLO VII Ltd.	12,850,000	12,849,347
2017-7A, 2.82% due 10/28/25 ^{2,7}	12,600,000	12,628,440
OZLM VIII Ltd.		
2017-8A, 2.60% due 10/17/26 ^{2.7} Vibrant CLO III Ltd.	12,000,000	11,981,121
2016-3A, 3.21% due 04/20/26 ^{2,7}	12,000,000	11,957,097
Sudbury Mill CLO Ltd.		
2017-1A, 2.81% due 01/17/26 ^{2,7} AMMC CLO XV Ltd.	11,850,000	11,835,074
2016-15A, 3.12% due 12/09/26 ^{2,7}	11,600,000	11,646,196
Resource Capital Corp.		
2015-CRE3, 3.57% due 03/15/32 ^{2,7}	4,500,000	4,486,715
2015-CRE3, 4.32% due 03/15/32 ^{2,7} 2014-CRE2. 3.67% due 04/15/32 ^{2,7}	3,000,000	2,987,443
2014-CRE2, 3.67% due 04/15/32 ^{2,7} 2015-CRE3, 5.17% due 03/15/32 ^{2,7}	2,000,000 2,000,000	1,999,108 1,987,568
Crown Point CLO II Ltd.	2,000,000	1,507,000
2013-2A, 3.09% due 12/31/23 ^{2,7}	11,300,000	11,293,378
TCP Waterman CLO LLC	7 150 000	7 214 726
2016-1A, 3.30% due 12/15/28 ^{2.7} 2016-1A, 3.55% due 12/15/28 ^{2.7}	7,150,000 4,000,000	7,214,736 4,020,250
Treman Park CLO Ltd.	4,000,000	4,020,230
2015-1A, due 04/20/27 ^{7,8}	13,600,000	11,035,084
REGATTA IV FUNDING LTD 2014-1A, 2.32% due 07/25/26 ^{2.7}	10,500,000	10,506,930
2014-1A, 2.52% due 07/25/202-7 Woodmont Trust	10,300,000	10,300,930
2017-2A, 3.00% due 07/18/28 ^{2,7}	10,100,000	10,121,917
Nelder Grove CLO Ltd.	10.050.000	10.070.502
2017-1A, 2.80% due 08/28/26 ²⁻⁷ Ares XXXIII CLO Ltd.	10,050,000	10,070,592
2016-1A, 3.17% due 12/05/25 ^{2,7}	9,800,000	9,823,980
Dryden 37 Senior Loan Fund		
2015-37A, due 04/15/27 ^{7,8}	10,000,000	9,419,188
ACIS CLO Ltd. 2015-6A, 3.65% due 05/01/27 ^{2,7}	7,500,000	7,526,322
2013-1A, 4.11% due 04/18/24 ²⁻⁷	1,650,000	1,650,366
Palmer Square CLO 2013-1 Ltd.		
2017-1A, 2.68% due 05/15/25 ^{2.7} AIMCO CLO Series 2014-A	8,850,000	8,848,786
2017-AA, 2.18% due 07/20/26 ^{2.7}	8,700,000	8,692,294
Madison Park Funding XVI Ltd.	2,,	3,47 =,=7
2016-16A, 3.06% due 04/20/26 ^{2,7}	8,250,000	8,285,834
Betony CLO Ltd. 2016-1A, 3.11% due 04/15/27 ^{2,7}	8,250,000	8,240,929
Jamestown CLO III Ltd.	0,230,000	0,240,727
2017-3A, 2.91% due 01/15/26 ² -7	8,000,000	8,012,495
Fifth Street SLF II Ltd.	9,000,000	0.007.500
2015-2A, 3.09% due 09/29/27 ^{2,7} KKR CLO Ltd.	8,000,000	8,006,508
2015-12, 3.46% due 07/15/27 ^{2,7}	8,000,000	7,990,623
Voya CLO Ltd.		
2013-1X, due 04/15/24 ⁸ 2015-3A, 4.11% due 10/15/22 ²⁻⁷	9,500,000	5,664,699
Flatiron CLO Ltd.	2,250,000	2,249,914
2017-1A, 2.76% due 07/17/26 ^{2,7}	7,600,000	7,600,001
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 10/04/24 ^{7,8} Vibrant CLO IV Ltd.	8,920,000	7,137,691
2016-4A, 3.56% due 07/20/28 ^{2,7}	7,000,000	7,105,398
Regatta III Funding Ltd.		
2017-1A, 2.35% due 04/15/26 ^{2,7}	7,050,000	7,037,312
Cent CLO 21 Ltd. 2017-21A, 2.87% due 07/27/26 ^{2.7}	7,000,000	6,999,425
Vibrant CLO Limited	7,000,000	0,777,423
2015-1A, 3.96% due 07/17/24 ^{2,7}	7,000,000	6,995,685

		Face Amount ⁵	Value
ASSET-BACKED SECURITIES†† - 38.4% (continued)			
Collateralized Loan Obligations - 29.6% (continued)			
Ares XXVI CLO Ltd. 2013-1A, 3.91% due 04/15/25 ^{2,7}	\$	5,000,000 \$	4,999,769
2013-1A, due 04/15/25 ^{7,8}	3	4,300,000	1,804,119
TICC CLO LLC		4,500,000	1,004,117
2012-1A, 4.69% due 08/25/23 ^{2,7}		6,250,000	6,251,894
2012-1A, 5.94% due 08/25/23 ^{2,7}		350,000	350,147
Atlas Senior Loan Fund V Ltd.			
2016-1A, 3.81% due 07/16/26 ^{2,7}		6,500,000	6,532,098
Madison Park Funding XIV Ltd.			
2017-14A, 2.71% due 07/20/26 ^{2,7}		6,400,000	6,384,274
Avery Point II CLO Ltd.		5 5 00 0 50	. 2
2013-3X COM, due 01/18/258		7,500,060	6,369,460
Fifth Street Senior Loan Fund I LLC 2015-1A, 3,16% due 01/20/27 ^{2,7}		5 000 000	5.007.722
,		5,000,000 1,250,000	5,006,732 1,251,801
2015-1A, 4.16% due 01/20/27 ^{2,7} Cereberus ICQ Levered LLC		1,230,000	1,231,601
2015-1A, 3.21% due 11/06/25 ^{2,7}		3,905,833	3,908,567
2015-1A, 4.21% due 11/06/25 ^{2,7}		2,250,000	2,249,879
Northwoods Capital IX Ltd.		2,220,000	2,2 1,,07,
2012-9A, 3.41% due 01/18/24 ^{2,7}		5,815,000	5,814,675
Symphony CLO XII Ltd.		· · ·	
2017-12A, 2.66% due 10/15/25 ^{2,7}		5,750,000	5,742,801
Bsprt Issuer Ltd.			
2017-FL1, 2.43% due 06/15/27 ^{2,7}		5,500,000	5,506,490
OHA Credit Partners IX Ltd.			
2013-9A, due 10/20/25 ^{7,8}		6,000,000	5,450,355
OHA Loan Funding Ltd.		5 200 000	5 201 170
2017-1A, 3.20% due 07/23/25 ^{2,7}		5,300,000	5,301,160
Black Diamond CLO Ltd. 2013-1A, 2.57% due 02/01/23 ^{2,7}		2,559,141	2,558,886
2014-1A, 4.01% due 02/06/26 ^{2,7}		2,000,000	2,001,445
2013-1A, 4.42% due 02/01/23 ^{2.7}		650,000	650,160
AIMCO CLO Series		320,300	000,200
2015-AA, 3.46% due 01/15/28 ^{2,7}		5,000,000	5,036,364
RFTI Issuer Ltd.			
2015-FL1, 4.96% due 08/15/30 ^{2,9}		5,000,000	5,005,770
Fortress Credit Opportunities VI CLO Ltd.			
2015-6A, 3.93% due 10/10/26 ^{2,7}		5,000,000	4,997,014
Mountain Hawk II CLO Ltd.		7 000 000	4.055.554
2013-2A, 2.86% due 07/22/24 ² ,7		5,000,000	4,977,754
Halcyon Loan Advisors Funding Ltd.		4,000,000	1 005 165
2012-2A, 4.12% due 12/20/24 ^{2.7} 2012-2A, 5.77% due 12/20/24 ^{2.7}		4,000,000 600,000	4,005,465 599,955
2012-2A, 3.77% due 12/20/24 Marathon CLO V Ltd.		000,000	399,933
2013-5A, 3.52% due 02/21/25 ^{2.7}		4,500,000	4,505,675
Benefit Street Partners CLO V Ltd.		4,500,000	4,303,073
2017-VA, 2.81% due 10/20/26 ^{2,7}		4,500,000	4,482,797
Kingsland V Ltd.			
2007-5A, 1.96% due 07/14/21 ^{2,7}		4,000,000	3,889,894
OZLM Funding II Ltd.			
2016-2A, 3.92% due 10/30/27 ^{2,7}		3,750,000	3,749,599
Greywolf CLO III Ltd.			
2014-1A, 4.00% due 04/22/26 ^{2,7}		2,000,000	1,999,069
2014-1A, 3.20% due 04/22/26 ^{2,7}		1,500,000	1,504,652
Cent CLO		1.750.000	1.750.121
2014-16A, 3.42% due 08/01/24 ^{2,7} 2014-16A, 4.37% due 08/01/24 ^{2,7}		1,750,000 1,750,000	1,750,131 1,750,051
2014-10A, 4.57% due 08/01/24 ^{2,7} Atrium XI		1,730,000	1,730,031
2017-11A, 2.65% due 10/23/25 ^{2,7}		3,500,000	3,496,527
CFIP CLO Ltd.		5,500,000	3,770,327
2014-1A, 2.63% due 04/13/25 ^{2,7}		3,400,000	3,401,011
Eaton Vance CLO Ltd.		5,100,000	5,401,011
2017-1A, 2.76% due 07/15/26 ^{2,7}		3,400,000	3,399,840
Recette CLO LLC		-,,	-,,510
2015-1A, 3.96% due 10/20/27 ^{2,7}		3,250,000	3,267,722
Daktree EIF I Series A1 Ltd.			
2016-A, 4.81% due 01/20/27 ^{2.7}		3,250,000	3,253,565

	Face Amount ⁵	Value
ASSET-BACKED SECURITIES†† - 38.4% (continued)		, ,,,,,,,,
Collateralized Loan Obligations - 29.6% (continued) Crown Point CLO III Ltd.		
2015-3A, 4.21% due 12/31/27 ^{2,7}	\$ 3,000,000	\$ 3,016,820
AMMC CLO XI Ltd.	2 000 000	2.014.462
2016-11A, 4.02% due 10/30/23 ²⁻⁷ Benefit Street Partners CLO Ltd.	3,000,000	3,014,463
2015-IA, 4.26% due 10/15/25 ^{2,7}	3,000,000	3,001,521
Madison Park Funding Ltd.	3,000,000	3,001,321
2007-6A, 4.42% due 07/26/21 ^{2,7}	3,000,000	3,000,643
Ivy Hill Middle Market Credit Fund VII Ltd.		
2013-7A, 3.46% due 10/20/25 ^{2,7}	2,000,000	1,999,872
2013-7A, 4.61% due 10/20/25 ^{2,7}	1,000,000	999,928
Atlas Senior Loan Fund VI Ltd.	2 000 000	2 002 012
2017-6A, 3.56% due 10/15/26 ^{2,7} FS Senior Funding Ltd.	3,000,000	2,992,013
2015-1A, 2.96% due 04/13/25 ^{2,7}	2,500,000	2,502,500
KKR CLO Trust	2,500,000	2,302,300
2012-1A, 3.45% due 12/15/24 ² ,7	2,000,000	2,000,368
2012-1A, 4.55% due 12/15/24 ^{2,7}	500,000	500,234
Mountain Hawk I CLO Ltd.		
2013-1A, 3.34% due 01/20/24 ^{2,7}	2,500,000	2,500,060
Marathon CLO IV Ltd.	2 500 000	2 500 015
2012-4A, 4.17% due 05/20/23 ^{2,7}	2,500,000	2,500,017
NXT Capital CLO 2014-1 LLC 2017-1A, 2.71% due 04/23/26 ^{2,7}	2,300,000	2,305,014
Babson CLO Ltd.	2,300,000	2,303,014
2012-2A, due 05/15/23 ^{7,8}	4,750,000	1,573,741
2014-IA, due 07/20/25 ^{7,8}	1,300,000	720,249
Cerberus Onshore II CLO LLC		
2014-1A, 3.86% due 10/15/23 ^{2,7}	2,250,000	2,251,147
Oaktree EIF II Series B1 Ltd.	2 20 7 000	220424
2015-B1A, 3.48% due 02/15/26 ^{2,7}	2,205,000	2,206,364
NewStar Arlington Senior Loan Program LLC 2014-1A, 3.76% due 07/25/25 ^{2,7}	1,000,000	982,145
2014-1A, 3.76% due 07/25/25 ⁷	700,000	700,415
2014-1A, 4.46% due 07/25/25 ^{2,7}	400,000	396,245
Rockwall CDO II Ltd.		
2007-1A, 1.72% due 08/01/24 ^{2,7}	2,079,490	2,073,257
Telos CLO Ltd.		
2013-3A, 4.16% due 01/17/24 ^{2,7}	2,000,000	2,000,743
Octagon Investment Partners XVI Ltd.	2 000 000	1,000,026
2013-1A, 3.91% due 07/17/25 ^{2,7} NewStar Clarendon Fund CLO LLC	2,000,000	1,999,926
2015-1A, 4.51% due 01/25/27 ^{2,7}	2,000,000	1,997,370
Ivy Hill Middle Market Credit Fund IX Ltd.	2,000,000	1,>>1,5>1
2014-9A, 3.61% due 10/18/25 ^{2,7}	1,000,000	1,001,958
2014-9A, 4.46% due 10/18/25 ^{2,7}	1,000,000	982,303
Madison Park Funding V Ltd.		
2007-5A, 2.65% due 02/26/21 ^{2,7}	2,000,000	1,963,623
LMREC, Inc.	2 000 000	1 042 605
2015-CRE1, 4.72% due 02/22/32 ^{2,7} Westchester CLO Ltd.	2,000,000	1,942,695
2007-1A, 1.61% due 08/01/22 ^{2,7}	1,850,000	1,841,418
Newstar Trust	1,030,000	1,041,410
2012-2A, 5.41% due 01/20/23 ^{2,7}	1,000,000	997,021
2012-2A, 4.41% due 01/20/23 ^{2,7}	750,000	752,784
Venture XIII CLO Ltd.		
2013-13A, due 06/10/25 ^{7,8}	3,700,000	1,700,146
ING Investment Management CLO Ltd.	1 500 000	1 400 014
2007-4A, 3.35% due 06/14/22 ^{2,7}	1,500,000	1,499,914
COA Summit CLO Limited 2014-1A, 3.96% due 04/20/23 ^{2,7}	1,250,000	1,249,885
Venture CLO Ltd.	1,230,000	1,247,003
2013-14A, 3.95% due 08/28/25 ^{2,7}	1,250,000	1,249,631
Highbridge Loan Management Ltd.	-,,,,,,,	-,2.,,031
2013-2A, 4.86% due 10/20/24 ² -7	1,000,000	999,946
Gallatin CLO VII Ltd.		
2014-1A, 4.06% due 07/15/23 ^{2,7}	1,000,000	997,798
WhiteHorse IV Ltd.	1.000.000	00105
2007-4A, 2.61% due 01/17/20 ^{2,7}	1,000,000	996,259

Carpone Carp		Am	Face		Value
Line Succi CLO Line	ASSET-BACKED SECURITIES†† - 38.4% (continued)				
2007-14, 237% the Second 2017-14 1900-2017-14					
(Tayon CO 1 I I I I I I I I I I I I I I I I I I					
300-14, 158% das 1010/21°1 744.50° 100-12, 158% das 1010/21°1 758.50° 200-12, 158% das 1010/21°1 758.50° 200-12, 158% das 1015/21°1 750.00° 758.25° 200-12, 158, 250% das 1015/21°2 500.00° 30.22° 200-12, 158% das 0017/21°2 500.00° 40.82° 201-13, 250% das 11/53/22° 500.00° 20.82° 201-14, 15% das 050/12°2 20.80° 20.88° 201-14, 15% das 050/12°2 20.80° 20.88° 201-14, 15% das 050/12°2 20.80° 20.88° 201-14, 15% das 050/12°2 40.90° 21.85° 201-14, 15% das 11/54°1 40.90° 21.85° <t< td=""><td></td><td>\$ 1,0</td><td>00,000</td><td>\$</td><td>987,701</td></t<>		\$ 1,0	00,000	\$	987,701
Alta Semir Lum Fund Huld. 1,20,000 195,2-2, de 10,100-24-24 Colobal Tur Colod Opportunits Friancing Lad. 20,100,100-24-24 20,100			* 0.000		544.505
2012-12, 100 cm 17/15/25/25 200000 785.426 200000 2012-25/25/25/25/25/25/25/25/25/25/25/25/25/2		1.	50,000		744,597
Solidan Processin Properties Processin Proce		1.2	00 000		705 420
2012-14, 559% due 015/2825 500.000 505.02		1,2	0,000		703,429
AMMC CLO XIV Ltd DIVCINE CLO Ltd. 1001-814A 3596 the 07379677 1001-814A 3596 the 07379677 1001-814A 3596 the 0750729 1001-814A 3596 the 05071229 1001-814A 5596 the 05071229 1001-814A 5596 the 05071229 1001-814A 5596 the 071229 1001-814A 5596 the		50	000 000		503 621
2014-1A, 3006 dee 07272677 2015-1A, 5006 dee 11155227 2015-1A, 5006 dee 11155227 2015-1A, 6006 dee 11155227 2015-1A, 6006 dee 11155227 2015-1A, 6006 dee 10115227 2015-1A, 6006 dee 10115227 2015-1A, 6006 dee 10115227 2015-1A, 6006 dee 12001227 2015-1A, 6006		J	,0,000		303,021
DIVORE CLO Led		5	00.000		501.260
2013-13, 500% ton 17157227 20000 248 of 20071-14, 157% ton 50000 248 of 20071-14, 157% ton 50000 248 of 20071-14, 157% ton 50000 210000 2100000 21000000000000			,		202,200
2007-14, 157% due 0501/2274 258.00 258.00 258.00 2007-2474 2007-24, due 10/22/4274 2007-24, due 10/22/42744 2007-24, due 10/22/4274	2013-1A, 5.06% due 11/15/32 ^{2,7}	5	00,000		499,615
Reads Park CLO Lad	Eastland CLO Ltd.				
2013-1.4, doe 10/21/24 2013-1.4, doe 10/21/24 2013-1.4, doe 10/20/24 1500.00 21.758 2013-1.4, doe 10/20/24 1500.00 21.758 2013-1.4, doe 10/20/24 2013-1	2007-1A, 1.57% due 05/01/22 ^{2,7}	2.	50,000		248,610
Copper River CLO Ldd. 1500000 21,736 Agres XXV CLO Ldd. 750000 94,700 Global Leveraged Capital Credit Opportunity Fund 72,209 22,807 Global Leveraged Capital Credit Opportunity Fund 72,209 22,807 Total Collateralized Loan Offigations 72,209 22,807 Total Collateralized Loan Offigations 33,800,788 33,890,788 2016-12, 4219s due 11/15/41 33,800,788 33,890,788 33,890,788 33,890,788 33,890,788 33,890,788 33,890,788 33,890,788 33,890,788 33,890,788 30,991,873 2014-15,1388 due 0.017/369 20,991,873 2014-15,1388 due 0.017/369 20,991,873 20					
2007-1.4, doc 01/202189 1500,000 211/36 201534, doc 0117/2079 275,000 247,000 201534, doc 0117/2079 275,000 201534, doc 0117/2079 275,000 201541, 210% doc 12021892 22,005,403,000 201541, 210% doc 12021892 22,005,403,000 201541, 210% doc 12021892 201541, 210% doc 12021892 201541, 213% doc 11/15/21 215,000 201541, 213% doc 01/15/2079 201541, 213% doc 11/15/21 215,000 201541, 213% doc 12/15/299 201541, 213% doc 02/15/407 215,000 2		9	32,957		215,857
Ares XXV CLO Led 75,000 94,000 Global Leveraged Capital Cededi Opportunity Fund 72,929 72,877 Total Coulster-like Clean Obligations 2,106,633,010 Tataspert-Aircraft - 2-9% 33,800,788 33,800,788 33,803,888 33,803,888			00.000		244 524
2013-1.A. doe 01/172478 75,000 94,707 2006-1.A. 21696 doe 12001823 72,290 72,707 2006-1.A. 21696 doe 12001823 2006-1.A. 21696 doe 1201823 2006-1.A. 21696 doe 12018		1,5	00,000		211,736
Citobal Leveraged Capital Credit Opportunity Fund 2006-14, 216% to 120014873 2,006-64.50 Total Collateralized Loan Obligations 2,006-64.50 Transport-Aircrie 2-98*		7	50,000		04.707
2006-1A, 216% die 12701827 72,970 72,877 704010182781284 30,800,788 33,800,788 33,800,788 2016-1A, 458% due 07117467 20,337,500 20,501,730			30,000		94,707
Total Collateralized Loan Obligations			72 020		77 277
Parasprot-Aircraft - 2.9%			12,727		
Apollo Aviation Securitization Equity Trust 33.80,738 33.89,812 2016-1, 4.189k due 11/15/41 20.06.24,125/50 20.337.500 20.531.500 20				_	2,100,403,901
2016-1, 4, 18% the 0.11/15/16 33,300,78 33,809,18 2018-1, 15/18% the 0.21/15/26 20,15/27 2018-1, 15/18% the 0.21/15/29 2,15/27 2,158,85 2014-1, 15/18% the 0.21/15/29 2,15/27 2,158,85 2014-1, 15/18% the 0.21/15/29 2,15/27 2,158,85 2014-1, 15/18% the 0.21/15/40 2,25/00,00 2,225/00 2015-14, 5/07% the 0.21/15/40 2,29/667 2,248,66 2,24					
2016.1.4, 4.88% due 0.91/7.69′ 20.591.73° 20.591.73° 20.591.73° 20.14.1, 5.18% due 1.21/5.29° 2.15.07.21 2.158.786 20.14.1, 7.38% due 1.21/5.29° 2.15.07.21 2.158.786 20.14.1, 7.38% due 1.21/5.29° 2.25.00.000 27.25.500 2.29.66° 2.248.69° 2.248.69° 2.248.69° 2.248.69° 2.248.69° 2.248.69° 2.248.69° 2.248.69° 2.25.50°		33.8	00 738		33 839 812
2014-1, 513% due 1215/59e					
2014-1, 7.38% due 1215/29* 2,150,721 2,158,78¢ 2,200,000 27,250,000 27,250,000 27,250,000 27,250,000 27,250,000 27,250,000 27,250,000 20,154,000 20,		- ,-	,		
2015.1.4, 21% due 02/15/407 27,500,000 27,225,000	2014-1, 7.38% due 12/15/29 ²				2,158,786
2015-1A, 5.07% due 0215-407 2248,698 2291,667 2248,698 2015-1A, 4.70% due 1215-407 18,121,164 18,369,228 2015-1A, 4.70% due 1215-407 19,138,540 18,131,766 2015-1A, 4.95% due 03/23/24-7 19,138,540 18,133,766 2015-1A, 4.95% due 07/15-407 15,684,523 15,488,560 2015-1A, 4.95% due 07/15-407 1,407,901 1,307,262 2015-1A, 4.95% due 07/15-407 1,407,901 1,407,901 1,307,262 2015-1A, 4.95% due 07/15-407 1,458% due 07/15-407 1	AIM Aviation Finance Ltd.				
Castlelake Aircraft Securitization Trists 18,121,164 18,369,228 20,151-1A, 27,00% due 12/15/49 18,121,164 18,369,228 20,151-1A, 27,00% due 12/15/49 18,121,164 18,369,228 20,151-1A, 27,00% due 10/15/49 19,138,540 18,133,766 ECAF 1 Ltd. 2015-1A, 3,47% due 06/15/407 15,684,523 15,488,560 2015-1A, 3,47% due 06/15/407 16,231,480 16,405,903 2015-1A, 3,57% due 05/16/427 16,231,480 16,405,903 ASSET Trust 2017-1A, 258,80 due 02/15/429 12,100,000 12,118,005 ASSET Trust 2017-1A, 27,00% due 05/16/427 12,100,000 12,118,005 46,05,903 ASSET Trust 2016-1A, 47,00% due 07/16/428 12,100,000 12,118,005 46,05,903 ASSET Trust 2016-1A, 47,00% due 07/16/428 41,33,447 4,135,464 4,135,	2015-1A, 4.21% due 02/15/40 ⁷	27,5	000,000		27,225,000
2015-1A, 470% due 12/15/407 18,121,164 18,369,228 2005-1A, 1.78% due 03/23/24-7 19,138,540 18,133,766 2005-1A, 1.78% due 03/23/24-7 19,138,540 18,133,766 2015-1A, 4.5% due 07/15/407 15,684,523 15,488,560 2015-1A, 3.47% due 06/15/407 16,214,80 16,005,003 16,005,005 16,00	2015-1A, 5.07% due 02/15/407	2,2	€1,667		2,248,698
Raspin Trust					
2005-1A, 1.78% due 07/15/40° 15,684,523 15,488,560 2015-1A, 247% due 06/15/40° 15,684,523 15,488,560 2015-1A, 247% due 06/15/40° 16,231,480 1,407,901 1,387,262 2015-1A, 247% due 06/15/40° 16,231,480 16,405,903 2015-1A, 247% due 05/16/42° 12,100,000 12,118,605 2015-1A, 23,77% due 05/16/42° 12,100,000 12,118,605 2015-1A, 23,77% due 05/16/42° 12,100,000 12,118,605 2015-1A, 23,77% due 05/16/42° 12,100,000 12,118,605 2015-1A, 24,00% due 07/15/41 7,404,640 7,508,919 2015-1A, 23,81% due 07/14/28° 4,133,447 4,135,464 2015-1A, 24,81% due 07/14/28° 4,133,447 4,135,464 2015-1A, 4,45% due 07/15/28° 3,879,437 3,898,834 2014-1A, 4,475% due 02/12/39 3,879,437 3,898,834 2014-1A, 4,45% due 12/15/39 3,396,000 3,400,245 2014-1A, 4,48% due 12/15/39 3,396,000 3,400,245 2014-1A, 4,48% due 12/15/39 2,537,500 2,721,366 2014-1A, 4,48% due 12/15/39 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,537,500 2,548,882 2,538,882		18,1	21,164		18,369,228
ECAF Ltd.		10.1	20.540		10 122 766
2015-1A, 4.95% due 07/15/407 1,688-523 15,488,562 2015-1A, 3.47% due 06/15/407 1,407,901 1,387,262 2015-1A, 3.47% due 06/15/427 16,231,480 16,205,903 2,211,405,903 2,21		19,1	38,540		18,133,700
2015-1A, 347% due 06/15/407 1,407,901 1,387,262 7alcon Aerospace Ltd. 16,211,480 16,231,480 16,231,480 16,205,903 2017-1A, 3.97% due 05/16/427 12,100,000 12,118,805 2017-1A, 3.97% due 05/16/427 12,100,000 12,118,805 2017-1A, 3.97% due 05/16/427 12,100,000 12,118,805 2017-1A, 3.97% due 05/16/427 2016-1A, 4.70% due 07/14/28 7,404,640 7,508,919 2016-1A, 4.70% due 07/14/28 4,133,447 4,135,464 2015-13, 3.81% due 07/14/287 3,879,437 3,898,834 2014-1A, 4.75% due 02/12/39 3,879,437 3,898,834 2014-1A, 4.75% due 02/12/39 3,896,000 3,400,245 2014-1A, 4.88% due 12/15/39 3,396,000 3,400,245 2014-1A, 4.88% due 01/10/38 2,720,009 2,721,366 2014-1A, 4.88% due 01/10/38 2,2537,500 2,538,832 2014-1A, 4.31% due 12/15/39 2,537,500 2,548,882 2014-1A, 4.31% due 10/15/387 2,537,500 2,548,882 2013-1A, 6.53% due 10/15/387 325,318 333,260 2013-1A, 4.71% due 03/20/23111.32 3,538,833 333,260 2013-1A, 4.71% due 03/20/23111.32 1,598,326 1,558,912 2013-1A, 4.71% due 03/20/23111.32 1,598,326 1,558,912 2013-1A, 7.13% due 10/15/387 3,538,333,360 3		15.6	24 523		15 488 560
Falcon Aerospace Ltd.					, ,
2017-1, 4.58% due 02/15/427 16,201,480 16,405,903 AASET Trust		1,97	77,501		1,307,202
AASET Trust		16,2	31,480		16,405,903
Harbour Aircraft Investments Ltd. 2016-1A, 4.70% due 07/15/41 7,404,640 7,508,919 Diamond Head Aviation Ltd. 2015-1, 3.81% due 07/14/287 4,133,447 4,135,464 Rise Ltd. 2014-1A, 4.75% due 02/12/39 3,879,437 3,898,834 Atlas Ltd. 2014-1A, 4.88% due 12/15/39 3,96,000 3,400,245 AABS Ltd. 2013-1A, 4.88% due 01/10/38 2,720,009 2,721,369 Eagle I Ltd. 2014-1A, 4.31% due 12/15/397 2,537,500 2,548,882 Emerald Aviation Finance Ltd. 2013-1, 4.65% due 10/15/387 3,508,401 2013-1, 4.65% due 10/15/387 3,508,401 2013-1, 4.65% due 10/15/387 3,508,401 2013-1, 4.55% due 10/15/387 3,508,401 2013-1, 4.55% due 10/15/387 1,518,149 1,554,927 2013-1, 4.55% due 10/15/387 3,518,401 2013-1, 4.51% due 03/20/23 ^{+1,1,2} 1,598,326 1,558,912 Turbine Engines Securitization Ltd. 2013-1A, 5,13% due 12/13/489 1,075,165 1,050,309 Willis Engine Securitization Trust II 2012-A, 5,50% due 09/15/377 1,035,907					
2016-1A, 4.70% due 07/15/41 Diamond Head Aviation Ltd. 2015-1, 3.81% due 07/14/287	2017-1A, 3.97% due 05/16/427	12,1	00,000		12,118,805
Diamond Head Aviation Ltd. 2015-1, 3.81% due 07/14/287 4,135,464 4,135					
2015-1, 3.81% due 07/14/287 4,135,464 Rise Ltd. 2014-1A, 4.75% due 02/12/39 3,898,834 Atlas Ltd. 2014-1 A, 4.88% due 12/15/39 3,396,000 3,400,245 AABS Ltd. 2013-1 A, 4.88% due 01/10/38 2,720,009 2,721,369 Eagle 1 Ltd. 2014-1 A, 4.31% due 12/15/397 2,537,500 2,548,882 Emerald Aviation Finance Ltd. 2013-1, 4.65% due 10/15/387 325,318 333,262 Stripes Aircraft Ltd. 2013-1, 4.65% due 10/15/387 325,318 333,262 Stripes Aircraft Ltd. 2013-1, 4.71% due 03/20/23††,1.2 Turbine Engines Securitization Ltd. 2013-1, 5.13% due 12/13/489 1,055,912 Turbine Engines Securitization Trust II 2012-A, 5.50% due 09/15/377 1,030,728 AASET	,	7,4)4,640		7,508,919
Rise Ltd. 2014-1A, 4.75% due 02/12/39 3,879,437 3,898,834 Atlas Ltd. 2014-1 A, 4.88% due 12/15/39 3,396,000 3,400,245 ABS Ltd. 2013-1 A, 4.88% due 01/10/38 2,720,009 2,721,369 Eagle I Ltd. 2013-1 A, 4.88% due 12/15/397 2,537,500 2,548,882 Emerald Aviation Finance Ltd. 2013-1, 4.65% due 10/15/387 3,181,49 2013-1, 6.35% due 10/15/387 3,262 Stripes Aircraft Ltd. 2013-1 A, 4.71% due 03/20/23 ^{++1,12} 1,558,912 Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/489 1,075,165 1,050,309 Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 AASET					
2014-1A, 4.75% due 02/12/39 Atlas Ltd. 2014-1 A, 4.88% due 12/15/39 ABS Ltd. 2013-1 A, 4.88% due 01/10/38 Eagle I Ltd. 2014-1A, 3.1% due 12/15/397 Emerald Aviation Finance Ltd. 2013-1, 4.65% due 10/15/387 2013-1, 4.65% due 10/15/387 2013-1, 6.35% due 10/15/387 2013-1, 4.65% due 01/10/38 Stripes Aircraft Ltd. 2013-1 A, 4.71% due 03/20/23†††.1.2 2013-1, 5.35% due 10/15/387 332,318 332,62 Stripes Aircraft Ltd. 2013-1 A, 4.71% due 03/20/23†††.1.2 2013-1, 5.50% due 09/15/377 ASSET		4,1	33,447		4,135,464
Atlas Ltd. 2014-1 A, 4.88% due 12/15/39 AABS Ltd. 2013-1 A, 4.88% due 01/10/38 Eagle I Ltd. 2014-1 A, 4.31% due 12/15/397 Emerald Aviation Finance Ltd. 2013-1, 4.65% due 10/15/387 2013-1, 4.65% due 10/15/387 2013-1, 4.65% due 10/15/387 2013-1, 4.55% due 10/15/387 2013-1, 4.51% due 03/20/23 ^{†††,1,2} Turbine Engines Securitization Ltd. 2013-1, 4.71% due 03/20/23 ^{†††,1,2} 2013-1, 4.51% due 12/13/48° Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/48° Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 AASET			TO 125		2 000 024
2014-1 A, 4.88% due 12/15/39 AABS Ltd. 2013-1 A, 4.88% due 01/10/38 Eagle I Ltd. 2014-1A, 4.31% due 12/15/397 2014-1A, 4.31% due 12/15/397 2013-1, 4.65% due 10/15/387 2013-1, 4.65% due 10/15/387 2013-1, 4.65% due 10/15/387 2013-1, 4.71% due 03/20/23 ^{+++,1,2} 2013-1 A, 1.71% due 03/20/23 ^{+++,1,2} Turbine Engines Securitization Ltd. 2013-1 A, 5.13% due 12/13/489 Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 AASET		3,8	19,431		3,898,834
AABS Ltd. 2013-1 A, 4.88% due 01/10/38 Eagle I Ltd. 2014-1A, 4.31% due 12/15/397 2014-1A, 4.31% due 12/15/397 Emerald Aviation Finance Ltd. 2013-1, 4.65% due 10/15/387 2013-1, 6.55% due 10/15/387 2013-1, 6.55% due 10/15/387 2013-1 A, 1.71% due 03/20/23****,1.2** 2013-1 A, 1.71% due 03/20/23****,1.2** 2013-1 A1, 4.71% due 03/20/23****,1.2** 2013-1 A1, 4.71% due 03/20/23****,1.2** 2013-1 A3, 5.13% due 12/13/489 Willis Engines Securitization Ltd. 2013-1 A5, 5.13% due 12/13/489 Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 AASET		2.2	06 000		2 400 245
2013-1 A, 4.88% due 01/10/38 Eagle I Ltd. 2014-1A, 4.31% due 12/15/397 Emerald Aviation Finance Ltd. 2013-1, 4.65% due 10/15/387 2013-1, 6.55% due 10/15/387 2013-1, 6.35% due 10/15/387 2013-1, 1, 4.51% due 03/20/23†††.1.2 2013-1 A1, 4.71% due 03/20/23†††.1.2 2013-1 A1, 4.71% due 03/20/23†††.1.2 2013-1 A1, 4.71% due 03/20/23†††.1.2 2013-1 A1, 5.13% due 12/13/489 2013-1 A1, 5.13% due 12/13/489 Willis Engine Securitization Ltd. 2013-1 A5, 5.50% due 09/15/377 ASSET		5,5	30,000		3,400,243
Eagle I Ltd. 2014-1A, 4.31% due 12/15/397 2,537,500 2,548,882 Emerald Aviation Finance Ltd. 2013-1, 4.65% due 10/15/387 1,518,149 1,554,927 2013-1, 6.35% due 10/15/387 325,318 333,262 Stripes Aircraft Ltd. 2013-1 A1, 4.71% due 03/20/23****,12 1,598,326 1,558,912 Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/48° 1,075,165 1,050,309 Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 1,035,907 1,030,728 AASET		2.7	20.009		2 721 369
2014-1A, 4.31% due 12/15/397 2,548,882 Emerald Aviation Finance Ltd. 2013-1, 4.65% due 10/15/387 1,518,149 1,554,927 2013-1, 6.35% due 10/15/387 325,318 333,262 Stripes Aircraft Ltd. 2013-1 A1, 4.71% due 03/20/23 ^{†††,1,2} 1,558,912 Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/489 1,055,309 Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 1,030,728 AASET		Δ,7.	20,007		2,721,307
Emerald Aviation Finance Ltd. 1,518,149 1,554,927 2013-1, 4,65% due 10/15/387 325,318 332,628 Stripes Aircraft Ltd. 2013-1 A1, 4.71% due 03/20/23****.1.2 1,598,326 1,558,912 Turbine Engines Securitization Ltd. 2013-1 A, 5.13% due 12/13/48° 1,075,165 1,050,309 Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 1,035,907 1,030,728 AASET 1,035,907 1,030,728		2.5	37.500		2.548.882
2013-1, 4.65% due 10/15/387 2013-1, 6.35% due 10/15/387 332,318 333,262 Stripes Aircraft Ltd. 2013-1 A1, 4.71% due 03/20/23 ^{+++,1,2} 2013-1 A1, 4.71% due 03/20/23 ^{+++,1,2} Turbine Engines Securitization Ltd. 2013-1 A5, 5.13% due 12/13/489 Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 ASSET			,		-,,-02
2013-1, 6.35% due 10/15/387 Stripes Aircraft Ltd. 2013-1 A1, 4.71% due 03/20/23 ^{†††,1,2} 1,558,912 Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/48° 1,075,165 1,050,309 Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 ASSET 4ASET		1,5	18,149		1,554,927
Stripes Aircraft Ltd. 2013-1 A1, 4.71% due 03/20/23†††,1.2 1,598,326 1,558,912 Turbine Engines Securitization Ltd.	2013-1, 6.35% due 10/15/38 ⁷				333,262
Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/48° 1,075,165 1,050,309 Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 1,035,907 1,030,728 AASET 1,035,907 1,030,728	Stripes Aircraft Ltd.				
2013-1A, 5.13% due 12/13/48° Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/377 AASET		1,5	98,326		1,558,912
Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/37 ⁷ 1,030,728 AASET					
2012-A, 5.50% due 09/15/37 ⁷ 1,030,728 AASET		1,0	75,165		1,050,309
AASET					
		1,0	55,907		1,030,728
2014-1 C, 10,0000 due 12/13/27		7.	00 770		902.760
	2014-1 C, 10.0070 due 12/13/27		13,170		802,769

		Face	
ACCEST BACKED CECUIDITECS: 20 40/ (auckana)	A	mount ⁵	Value
ASSET-BACKED SECURITIES†† - 38.4% (continued) Transport-Aircraft - 2.9% (continued)			
Airplanes Pass Through Trust			
2001-1A, 1.54% due 03/15/19 ^{2,9}	\$	507,340 \$	59,105 205,586,975
Total Transport-Aircraft Collateralized Debt Obligations - 1.9%			205,586,975
Anchorage Credit Funding Ltd.			
2016-4A, 3.50% due 02/15/35 ⁷		600,000	55,638,394
2016-3A, 3.85% due 10/28/337	7,	500,000	7,693,543
Putnam Structured Product Funding Ltd. 2003-1A, 2.16% due 10/15/38 ^{2.7}	27	419,631	25,746,849
RB Commercial Trust	,	117,051	20,7 10,0 19
2012-RS1, 5.35% due 01/26/22 ⁷	15,	769,376	16,313,861
Triaxx Prime CDO Ltd. 2006-2A, 1.32% due 10/02/39 ^{2,7}	14	379,167	14,058,998
SRERS Funding Ltd.	14,	379,107	14,030,990
2011-RS, 1.34% due 05/09/46 ^{2,7}	10,	700,000	6,745,706
2011-RS, 1.35% due 05/09/46 ^{2,7}		766,857	759,403
Highland Park CDO I Ltd. 2006-1A, 1.59% due 11/25/51 ^{2,7}	1	,006,599	3,783,731
Anchorage Credit Funding 1 Ltd.	7,	000,377	3,703,731
2015-1A, 4.30% due 07/28/30 ⁷	3,	,000,000	3,123,253
JPMCC Re-REMIC Trust	2	000 000	2.064.720
2014-FRR1, 3.22% due 04/27/442.7 N-Star REL CDO VIII Ltd.	3,	,000,000	2,964,720
2006-8A, 1.41% due 02/01/41 ^{2,7}	1,	943,787	1,927,969
Wrightwood Capital Real Estate CDO Ltd.			
2005-1A, 1.60% due 11/21/40 ^{2,7} RAIT CRE CDO I Ltd.	1,	,163,201	1,146,351
2006-1X A1B, 1.54% due 11/20/46		296,772	293,870
Total Collateralized Debt Obligations			140,196,648
Net Lease - 1.6%			
Capital Automotive REIT			
2017-1A, 3.87% due 04/15/47 ⁷ 2014-1A, 3.66% due 10/15/44 ⁷		,866,750 ,500,000	50,461,935 4,515,127
Store Master Funding I-VII		500,000	4,313,127
2016-1A, 3.96% due 10/20/467		836,148	30,816,443
2016-1A, 4.32% due 10/20/467	7,	378,640	7,650,027
Spirit Master Funding LLC 2014-2A, 5.76% due 03/20/42 ⁷	Δ	918,462	5,178,796
2014-4A, 4.63% due 01/20/457		250,000	4,208,670
Store Master Funding I LLC			
2015-1A, 4.17% due 04/20/457 2015-1A, 3.75% due 04/20/457		785,636 483,750	5,920,331 1,502,524
Store Master Funding LLC	1,	+03,730	1,302,324
2012-1A, 5.77% due 08/20/427	1,	762,190	1,767,221
2013-1A, 4.16% due 03/20/43 ⁷	1,	718,753	1,730,581
Total Net Lease		_	113,751,655
Whole Business - 1.0% Taco Bell Funding LLC			
2016-1A, 4.97% due 05/25/46 ⁷	27,	393,000	28,855,238
2016-1A, 4.38% due 05/25/467	5,	260,250	5,474,447
Jimmy Johns Funding LLC	22	050 000	22,916,034
2017-1A, 3.61% due 07/30/47 ⁷ Wendys Funding LLC	LL,	,950,000	22,910,034
2015-1A, 4.50% due 06/15/457	7,	810,875	8,019,660
Drug Royalty III Limited Partnership			
2016-1A, 3.98% due 04/15/277	3,	600,300	3,612,159
Drug Royalty III Limited Partnership 1 2017-1A, 3.60% due 04/15/27 ⁷	2	700,000	2,694,250
Sonic Capital LLC	-,	,,	_,~,,,
2016-1A, 4.47% due 05/20/467	2,	485,417	2,481,639
Total Whole Business			74,053,427
Transport-Container - 0.9% Textainer Marine Containers Ltd.			
2017-2A, 3.52% due 06/20/427	47,	200,000	47,191,598
Textainer Marine Containers V Ltd.	,	,	
2017-1A, 3.72% due 05/20/42 ⁷	12,	621,051	12,725,707
CLI Funding V LLC 2013-2A, 3.22% due 06/18/28 ⁷	1	326,027	1,314,105
Total Transport-Container			61,231,410
Industrial - 0.1%			51,251,110
Agnico-Eagle Mines Ltd.			
4.84% due 06/30/26 ^{†††,1}	6,	,000,000	6,095,340

	Face Amount ⁵	Value
ASSET-BACKED SECURITIES†† - 38.4% (continued)	Amount	v aiuc
Mortgage Securities - 0.1%		
CD Commercial Mortgage Trust 2017-CD4, 1.49% due 05/10/50 ²	\$ 32,687,407	\$ 3,090,594
2017-CD4, 1.49% due 03/10/30 ² DBJPM Mortgage Trust	\$ 32,087,407	\$ 3,090,394
2017-C6, 1.04% due 06/10/50 ²	25,100,000	1,866,436
Total Mortgage Securities	.,,	4,957,030
Insurance - 0.1%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁷	4,893,750	4,906,670
Financial - 0.1%		
industrial DPR Funding Ltd.	4 000 000	2.010.600
2016-1A, 5.24% due 04/15/26 ^{†††,7} Hana Small Business Lending Loan Trust	4,000,000	3,910,680
2014-2014, 3.06% due 01/25/40 ^{2,7}	754,844	751,297
Total Financial	75 1,5 1 1	4,661,977
Diversified Payment Rights - 0.0%		1,001,77
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 ⁷	689,881	700,417
Garanti Diversified Payment Rights Finance Co.		
2007-A, 1.35% due 07/09/17 ²	104,000	103,977
CCR, Inc. MT100 Payment Rights Master Trust		
2010-CX, 1.44% due 07/10/17 ²	54,060	54,050
Total Diversified Payment Rights		858,444
Total Asset-Backed Securities		2 722 762 477
(Cost \$2,723,142,700)		2,722,763,477
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 25.2%		
Residential Mortgage Backed Securities - 16.0%		
RALI Series Trust		
2006-QO5, 1.43% due 05/25/46 ²	26,632,358	24,157,581
2006-QO10, 1.38% due 01/25/37 ²	15,965,693	14,270,996
2007-QO4, 1.41% due 05/25/47 ²	13,231,620	12,319,135
2006-QO2, 1.44% due 02/25/46 ²	23,587,801	10,792,233 8,128,210
2007-QO2, 1.37% due 02/25/47 ² 2007-QO4, 1.42% due 05/25/47 ²	13,375,651 6,154,785	5,736,132
2005-QO1, 1.52% due 08/25/35 ²	6,139,048	5,025,600
2005-QO1, 2.23% due 08/25/35 ²	4,059,223	3,617,36
2006-QS8, 1.67% due 08/25/36 ²	5,146,102	3,548,159
2006-QO2, 1.49% due 02/25/46 ²	5,814,582	2,715,472
2007-QO3, 1.38% due 03/25/47 ²	2,493,848	2,072,872
CIT Mortgage Loan Trust	TO 205 525	50 505 00 t
2007-1, 2.57% due 10/25/37 ^{2,7} 2007-1, 2.67% due 10/25/37 ^{2,7}	79,305,527	78,705,904
LSTAR Securities Investment Ltd.	6,464,725	6,545,259
2016-4, 3.05% due 10/01/21 ^{2,7}	24,957,910	24,863,319
2017-1, 3.05% due 01/01/22 ^{2,7}	18,270,678	18,228,656
2016-5, 3.05% due 11/01/21 ^{2,7}	13,932,149	13,873,746
2016-3, 3.05% due 09/01/21 ^{2,7}	13,959,231	13,849,403
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 1.85% due 11/25/37 ²	62,164,992	60,561,856
2006-BC6, 1.39% due 01/25/37 ²	1,049,917	992,656
FirstKey Master Funding 2017-R1, 1.28% due 11/03/41***.2.7	56,815,561	55,999,27
American Home Mortgage Investment Trust	30,613,301	33,999,272
2007-1, 2.08% due 05/25/47 ¹⁰	219,923,412	41,347,296
2006-1, 1.50% due 03/25/46 ²	8,246,041	7,069,17
2006-1, 1.62% due 03/25/46 ²	3,699,266	3,203,574
STAR Commercial Mortgage Trust		
2016-7, 3.05% due 12/01/21 ^{2,7}	37,671,163	37,518,142
CIM Trust	250	0.500
2017-2, 3.05% due 12/25/57 ^{2,7}	35,843,917	35,824,801
GCAT 2017-1, 3.38% due 03/25/47 ⁷	32,501,556	32,431,581
4017-1, 3,3070 due U3/43/477	32,301,330	32,431,381
First NLC Trust 2005-4, 1.61% due 02/25/36 ²	30,550,000	28,881,316

	Face Amount ⁵	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 25.2% (continued)		
Residential Mortgage Backed Securities - 16.0% (continued)		
2005-1, 0.07% due 05/25/35 ²	\$ 3,342,803 \$	2,919,984
Countrywide Asset-Backed Certificates	24.254.205	20,202,500
2006-6, 1.39% due 09/25/36 ²	31,251,306	29,293,609
2005-15, 1.67% due 03/25/36 ²	1,500,000	1,291,572
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust	20.417.761	17.110.172
2006-AR9, 1.52% due 11/25/46 ² 2006-AR9, 1.57% due 11/25/46 ²	20,417,561	17,118,173
2006-Ak9, 1.57% due 11/25/40 ² 2006-7. 4.37% due 09/25/36	9,274,776	7,605,733 1,612,406
2006-7, 4.57% due 09/25/56 2006-8, 4.54% due 10/25/36	3,035,224 517,218	323,647
Bayview Opportunity Master Fund IIIa Trust	317,210	323,047
2016-RN3, 3.60% due 09/29/317	25,530,075	25,669,791
Stanwich Mortgage Loan Co.	23,330,073	23,009,791
2016-NPA1, 3.84% due 10/16/46 ^{2,7}	25,313,277	25,302,228
Credit-Based Asset Servicing & Securitization LLC	23,313,277	23,302,220
2006-CB2, 1.41% due 12/25/36 ²	25.759.679	24,736,873
Bayview Opportunity Master Fund IVb Trust	23,737,077	24,730,073
2017-NPL1, 3.60% due 01/28/327	15,645,688	15,613,154
2017-RN1, 3.60% due 02/28/32 ^{2,7}	6,888,852	6,881,110
Stanwich Mortgage Loan Company LLC	0,000,032	0,001,110
2017-NPA1. 3.60% due 03/16/227	22,334,395	22,334,395
American Home Mortgage Assets Trust	,_,_,	,,
2006-4, 1,41% due 10/25/46 ²	14,358,259	10,655,221
2007-1, 1.43% due 02/25/47 ²	11,956,388	7,763,100
2006-5, 1.65% due 11/25/46 ²	5,088,923	2,694,187
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 1.52% due 04/25/36 ²	10,703,691	9,454,341
2006-OA1, 1.42% due 02/25/47 ²	7,237,017	6,650,961
2007-OA2, 1.50% due 04/25/47 ²	4,992,508	4,622,991
VOLT LI LLC		
2016-NP11, 3.50% due 10/25/467	18,864,029	18,879,871
VOLT LIV LLC		
2017-NPL1, 3.63% due 02/25/477	18,496,206	18,508,353
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 1.50% due 07/25/47 ²	10,330,872	9,099,000
2007-OA3, 1.50% due 04/25/47 ²	6,561,211	5,498,443
2006-AR13, 1.61% due 10/25/46 ²	2,425,134	2,163,582
2006-AR11, 1.65% due 09/25/46 ²	1,924,700	1,609,591
CSMC Series		
2015-12R, 1.52% due 11/30/37 ^{2,7}	18,647,827	18,367,094
VOLT LIII LLC		
2016-NP13, 3.88% due 12/25/46 ⁷	17,391,853	17,500,503
Lehman XS Trust Series	44 440 740	0.504.450
2007-2N, 1.40% due 02/25/37 ²	11,112,512	8,704,458
2007-15N, 1.47% due 08/25/37 ²	5,848,495	5,511,447
2005-7N, 1.49% due 12/25/35 ²	2,979,246	2,871,605
Impac Secured Assets CMN Owner Trust	1 6 000 474	15 215 220
2005-2, 1.47% due 03/25/36 ²	16,890,474	15,317,339
VOLT LII LLC 2016-NP12, 3.63% due 11/26/467	15 022 277	15,092,437
Wachovia Asset Securitization Issuance II LLC Trust	15,033,377	13,092,437
2007-HE1, 1.36% due 07/25/37 ^{2,7}	8,698,915	7,985,871
2007-HE1, 1.35% due 07/25/37 ^{2,7} 2007-HE2A, 1.35% due 07/25/37 ^{2,7}	7,149,721	6,605,813
GSMSC Resecuritization Trust	1,147,141	0,003,813
2015-5R. 1.16% due 02/26/37 ^{2,7}	15,339,736	14,440,571
Nomura Resecuritization Trust	13,337,130	14,440,371
2016-1R, 4.02% due 01/28/38†††.2.7	7,894,493	7,965,228
2015-4R, 1.96% due 03/26/36 ^{2.7}	2,273,569	2,175,810
2015-4R, 1.87% due 12/26/36 ^{2,7}	1,658,548	1,556,411
2012-1R, 1.48% due 08/27/47 ^{2,7}	94,936	94,555
2012 II, 1-10/0 due 00/2//-1/	74,730	74,333

COLLATERALIZED MORTGAGE OBLIGATIONS# - 25.2% (continued) Residential Mortgage Backed Securities - 16.0% (continued) Citigroup Mortgage Loan Trust, Inc. 2005-HE3, 1.95% due 09/25/352 \$ 11,687,000 \$	
Citigroup Mortgage Loan Trust, Inc. 2005-HE3, 1.95% due 09/25/35² \$ 11,687,000 \$ Alternative Loan Trust \$ 2007-OA7, 1.40% due 05/25/47² 5,953,374 \$ 2005-38, 1.72% due 09/25/35² 4,858,302 \$ NRPL Trust \$ 2015-1A, 3.88% due 11/01/547 6,733,474 \$ 2014-2A, 3.75% due 10/25/572.7 2,886,116 \$ Banc of America Funding Trust 2014-R7, 1.36% due 09/26/36-7 2015-R4, 1.39% due 01/27/352.7 6,119,182 \$ 2015-R4, 1.39% due 01/27/352.7 3,639,783 \$	
2005-HE3, 1.95% due 09/25/35 ² \$ 11,687,000 \$ Alternative Loan Trust 2007-OA7, 1.40% due 05/25/47 ² 2005-38, 1.72% due 09/25/35 ² \$ 5,953,374 2015-1A, 3.88% due 11/01/547 2015-1A, 3.88% due 11/01/547 2014-2A, 3.75% due 10/25/57 ^{2,7} Banc of America Funding Trust 2014-R7, 1.36% due 09/26/36 ^{2,7} 2015-R4, 1.39% due 01/27/35 ^{2,7} 3,639,783	
Alternative Loan Trust 2007-OA7, 1.40% due 05/25/472 2005-38, 1.72% due 09/25/352 NRPL Trust 2015-1A, 3.88% due 11/01/547 2015-38, 3.75% due 09/25/372 Banc of America Funding Trust 2014-2A, 3.75% due 09/26/36-7 2014-2A, 3.75% due 09/26/36-7 2015-R4, 1.39% due 01/27/35-27 6,119,182 2015-R4, 1.39% due 01/27/35-7	44.440.000
2007-OA7, 1.40% due 05/25/47² 2005-38, 1.72% due 09/25/35² 4,858,302 NRPL Trust 2015-1A, 3.88% due 11/01/547 2014-2A, 3.75% due 10/25/57².7 Banc of America Funding Trust 2014-R7, 1.36% due 09/26/36².7 2015-R4, 1.39% due 01/27/35².7 6,119,182 2015-R4, 1.39% due 01/27/35².7	11,467,575
2005-38, 1.72% due 09/25/35 ² NRPL Trust 2015-1A, 3.88% due 11/01/54 ⁷ 2014-2A, 3.75% due 10/25/57 ^{2.7} Banc of America Funding Trust 2014-R7, 1.36% due 09/26/36 ^{2.7} 2015-R4, 1.39% due 01/27/35 ^{2.7} 6,119,182 2015-R4, 1.39% due 01/27/35 ^{2.7} 3,639,783	5,554,418
NRPL Trust 2015-1A, 3.88% due 11/01/547 6,733,474 2014-2A, 3.75% due 10/25/572-7 2,886,116 Banc of America Funding Trust 2014-R7, 1.36% due 09/26/36 ²⁻⁷ 6,119,182 2015-R4, 1.39% due 01/27/35 ²⁻⁷ 3,639,783	5,554,418 4,452,077
2015-1A, 3.88% due 11/01/547 2014-2A, 3.75% due 10/25/57 ^{2,7} 2,886,116 Banc of America Funding Trust 2014-R7, 1.36% due 09/26/36 ^{2,7} 2015-R4, 1.39% due 01/27/35 ^{2,7} 3,639,783	4,432,077
2014-2A, 3.75% due 10/25/57 ^{2,7} Banc of America Funding Trust 2014-R7, 1.36% due 09/26/36 ^{2,7} 2015-R4, 1.39% due 01/27/35 ^{2,7} 3,639,783	6,707,091
Banc of America Funding Trust 2014-R7, 1.36% due 09/26/36 ^{2,7} 2015-R4, 1.39% due 01/27/35 ^{2,7} 6,119,182 3,639,783	2,912,390
2014-R7, 1.36% due 09/26/36 ^{2,7} 6,119,182 2015-R4, 1.39% due 01/27/35 ^{2,7} 3,639,783	2,712,370
2015-R4, 1.39% due 01/27/35 ^{2,7} 3,639,783	5,893,402
	3,437,293
FILSE FLAUKUU MOOLYAYE LOAU TÜSE	2,,_,
2004-FF10, 2.49% due 07/25/34 ² 9,305,077	9,161,608
HarborView Mortgage Loan Trust	
2006-14, 1.36% due 01/25/47 ² 10,115,393	9,141,460
VOLT XL LLC	
2015-NP14, 4.38% due 11/27/45 ^{2,7} 8,414,085	8,444,458
Soundview Home Loan Trust	
2007-1, 1.39% due 03/25/37 ² 4,677,288	4,644,530
2005-OPT3, 1.69% due 11/25/35 ² 3,930,000	3,697,192
First Frankin Mortgage Loan Trust	
2006-FF3, 1.51% due 02/25/36 ² 8,616,000	8,285,818
VOLT XXXIII LLC	
2015-NPL5, 3.50% due 03/25/557 8,105,478	8,135,155
Morgan Stanley ABS Capital I Incorporated Trust	7.216.060
2006-NC1, 1.60% due 12/25/35 ² 7,800,000	7,316,060
Bear Steams Asset Backed Securities I Trust	7 242 092
2006-HE3, 1.58% due 04/25/36 ² 7,600,000	7,242,083
IndyMac INDX Mortgage Loan Trust 2005-AR18, 2.00% due 10/25/36 ² 9,206,695	6,895,110
Morgan Stanley Resecuritization Trust	0,093,110
Morgan statilety Resecutifization First 2014-R9, 1.16% due 11/26/46-27 7.136,170	6,749,817
Structured Asset Investment Loan Trust	0,742,017
2005-11, 1.94% due 01/25/36 ² 7,404,067	6,737,479
ASG Resecuritization Trust	0,757,177
2010-3, 1,31% due 12/28/452. ⁷ 7,448,451	6,417,688
JP Morgan Mortgage Acquisition Trust	3,121,000
2006-HE2, 1.36% due 07/25/36 ² 6,443,020	6,305,879
Morgan Stanley Capital I Incorporated Trust	, ,
$2006-\text{HEI}, 1.51\%$ due $01/25/36^2$ 5,294,240	5,084,138
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series	
2005-WCW2, 1.75% due 07/25/35 ² 5,000,000	4,798,357
BCAP LLC	
2014-RR2, 2.98% due 03/26/36 ^{2.7} 3,131,890	3,062,318
2014-RR3, 1.14% due 10/26/36 ²⁻⁷ 1,000,329	966,063
Luminent Mortgage Trust	
2006-2, 1.42% due 02/25/46 ² 4,960,621	3,815,664
CWABS Asset-Backed Certificates Trust	
2004-15, 2.57% due 04/25/35 ² 3,490,000	3,462,489
GSAA Home Equity Trust	
2006-14, 1.39% due 09/25/362 5,816,060	2,934,779
2007-7, 1.49% due 07/25/37 ² 426,084	391,522
GSAA Trust	2160046
2005-10, 1.87% out 06/25/35 ² 3,312,000	3,169,946
Impac Secured Assets Trust	2.040.512
2006-2, 1.39% due 08/25/36 ² RFMSI Series Trust	2,040,513
2006-S11, 6,00% due 11/25/36 2,132,841	1.894.994
2,152,841 Nationstar HECM Loan Trust	1,094,994
Nationstar Hez-M Loan Trust 2016-1A, 2.98% due 02/25/26 ^{2.7} 1.829.531	1,830,117
1,022,031	1,050,117

	Face Amount⁵	Value
COLLATERALIZED MORTGAGE OBLIGATIONS# - 25.2% (continued)		
Residential Mortgage Backed Securities - 16.0% (continued)		
GreenPoint Mortgage Funding Trust	ф. 1.202.420	n 1 200 524
2005-HE4, 1.69% due 07/25/30 ² Alliance Bancorp Trust	\$ 1,392,428	\$ 1,360,524
2007-OA1, 1.46% due 07/25/37 ²	1,146,905	958,873
GCAT LLC	1,140,903	936,673
2015-1, 3.63% due 05/26/207	947,103	948,896
Irwin Home Equity Loan Trust	,	
2007-1, 5.85% due 08/25/377	905,846	884,523
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	822,478	846,102
GSAMP Trust	E20 (E2	540.0¢2
2005-HE6, 1.66% due 11/25/35 ²	720,653	718,862
Bayview Opportunity Master Fund Trust 2016-LT1, 3.47% due 10/28/317	464,666	454,980
Morgan Stanley Re-REMIC Trust	404,000	434,980
2010-R5, 2.07% due 06/26/367	426,334	360,257
Total Residential Mortgage Backed Securities	120,001	1,134,353,665
Commercial Mortgage Backed Securities - 7.3%		1,134,333,003
Cold Storage Trust		
2017-ICE3, 2.41% due 04/15/24 ^{2,7}	60,550,000	60,643,603
2017-ICE3, 2.16% due 04/15/24 ^{2,7}	57,700,000	57,771,467
Hospitality Mortgage Trust		
2017-HIT, 1.87% due 05/08/30 ^{2.7}	27,850,000	27,882,874
2017-HIT, 2.44% due 05/08/30 ^{2,7}	18,500,000	18,532,934
Chicago Skyscraper Trust	20 500 000	20.552.040
2017-SKY, 1.96% due 02/15/30 ^{2,7}	38,500,000	38,572,049
Cosmopolitan Hotel Trust 2016-CSMO, 3.26% due 11/15/33 ^{2,7}	15,500,000	15,616,458
2016-CSMO, 3.81% due 11/15/33 ²⁻⁷	13,100,000	13,218,931
2016-CSMO, 4.66% due 11/15/33 ²⁻⁷	6,600,000	6,682,270
Wells Fargo Commercial Mortgage Trust	3,000,000	0,002,270
2016-C32, 1.51% due 01/15/59 ²	124,952,891	10,398,255
2017-RB1, 1.45% due 03/15/50 ²	39,993,234	3,924,532
2016-C35, 2.16% due 07/15/48 ²	27,504,977	3,559,579
2016-NXS5, 1.72% due 01/15/59 ²	30,652,018	2,709,479
2015-NXS4, 1.09% due 12/15/48 ²	39,600,412	2,318,687
2017-RC1, 1.74% due 01/15/60 ²	21,314,619	2,283,804 2,087,914
2015-P2, 1.17% due 12/15/48 ² 2015-C30, 1.15% due 09/15/58 ²	34,748,997 33,392,759	2,087,914
2013-C30, 1.13% due 09/13/36- 2016-C32, 4.88% due 01/15/59 ²	1,400,000	1,470,090
2015-NXS1, 1.32% due 05/15/48 ²	11,783,755	733,723
2015-NXS4, 4.22% due 12/15/48 ²	64,000	66,612
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-WIKI, 4.14% due 10/05/31 ^{2,7}	17,000,000	16,927,551
2016-JP3, 1.66% due 08/15/49 ²	74,649,648	7,325,915
COMM Mortgage Trust		
2015-CR27, 4.62% due 10/10/48 ²	5,750,000	5,792,161
2015-CR26, 1.20% due 10/10/48 ² 2015-CR26, 4.64% due 10/10/48 ²	92,800,175 3,780,000	5,770,584 3,663,460
2015-CR23, 1.13% due 05/10/48 ²	49,150,618	2,529,630
2015-CR27, 1.31% due 10/10/46 ²	31,596,771	2,048,340
2013-CR13, 1.09% due 12/10/23 ²	51,817,841	1,931,526
2014-LC15, 1.51% due 04/10/47 ²	15,119,997	835,108
2015-CR23, 3.80% due 05/10/48	700,000	723,110
Citigroup Commercial Mortgage Trust		
2017-P7, 1.29% due 04/14/50 ²	66,596,605	5,633,720
2016-C2, 1.94% due 09/10/49 ²	34,429,491	4,263,659
2016-P4, 2.17% due 07/10/49 ²	32,834,521	4,225,100
2016-P5, 1.70% due 10/10/49 ²	31,828,165	3,129,788
2016-GC37, 1.97% due 04/10/49 ²	19,253,833	2,289,208

2015-CC29, 1.30% due 04/10/48² 2013-GC15, 4.37% due 09/10/46³ JPMCC Commercial Mortgage Securities Trust 2017-JP5, 1.27% due 03/15/50² 2017-JP6, 1.33% due 07/15/50² GAHR Commercial Mortgage Trust 2015-NRF, 3.49% due 12/15/34².7 Morgan Stanley Capital I Trust 2015-NRF, 3.49% due 12/15/34².7 Morgan Stanley Capital I Trust 2017-HI, 1.46% due 06/15/50² 2015-XLF1, 3.34% due 08/13/19².7 2016-UBS9, 4.70% due 03/15/49² VSD 2017-PLT1 A, 3.60% due 12/25/43 JPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/50² 2016-C2, 1.86% due 03/15/50² 2016-C2, 1.86% due 02/05/30² IMT Trust 2015-MTL6, 5.28% due 02/05/30² IMT Trust 2017-APTS, 3.61% due 06/15/34².7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46²++7 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.75% due 01/15/47² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C17, 5.05% due 01/15/47² 2015-C27, 1.18% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² JP. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33².7	Amount ⁵	Value
Commercial Mortgage Backed Securities - 7.3% (continued) 2015-GC35, 0.9% due 11/10/482 2015-GC29, 1.30% due 04/10/482 2013-GC15, 4.37% due 09/10/462 PPMCC Commercial Mortgage Securities Trust 2017-JP5, 1.27% due 03/15/502 2017-JP6, 1.33% due 07/15/502 GAHR Commercial Mortgage Trust 2015-NRF, 3.49% due 12/15/34-7 Morgan Stanley Capital 1 Trust 2017-HI, 1.46% due 06/15/502 2015-XLF1, 3.34% due 08/15/92 2015-XLF1, 3.34% due 08/15/92 2015-VLT1 A, 3.60% due 03/15/492 VSD 2015-VLT1 A, 3.60% due 03/15/502 2017-PLT1 A, 3.60% due 03/15/502 2017-PLT1 A, 3.60% due 03/15/502 2017-PLT1 A, 3.60% due 03/15/502 VSD 2017-PLT1 A, 3.60% due 03/15/502 VSD 2017-PPLT1 A, 3.60% due 03/15/502 VSD 2016-CQ, 1.86% due 06/15/3427 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C7, 1.18% due 12/15/447 Morgan Stanley Bank of America Merrill Lynch Trust 2017-APTS, 3.61% due 06/15/3427 Morgan Stanley Bank of America Merrill Lynch Trust 2015-CT1, 1.18% due 12/15/472 PPMBB Commercial Mortgage Securities Trust 2015-CT3, 1.477% due 08/15/342 2013-C12, 0.81% due 07/15/472 2013-C12, 0.81% due 07/15/32		
2015-GC35, 0.90% due 11/10/482 2013-GC15, 4.37% due 09/10/462 2013-GC15, 4.37% due 09/10/462 PMCC Commercial Mortgage Securities Trust 2017-JP5, 1.27% due 03/15/502 2017-JP6, 1.33% due 07/15/502 GAHR Commercial Mortgage Trust 2015-NRF, 3.49% due 12/15/342-7 Morgan Stanley Capital I Trust 2017-H1, 1.46% due 06/15/502 2015-XLF1, 3.34% due 07/15/502 2015-XLF1, 3.34% due 07/15/502 2015-XLF1, 3.34% due 03/15/492 VSD 2017-PLT1 A, 3.60% due 12/25/43 PMDB Commercial Mortgage Securities Trust 2017-C1, 1.18% due 03/15/502 2016-C2, 1.86% due 06/15/492 2016-C2, 1.86% due 06/15/492 2016-C4, 0.97% due 12/15/492 Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2015-MTL6, 5.28% due 06/15/342-7 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 1.18% due 03/15/46†41.7 2015-C27, 1.18% due 01/15/472 PMBB Commercial Mortgage Securities Trust 2015-C17, 5.05% due 01/15/472 PMBB Commercial Mortgage Securities Trust 2015-C17, 1.505% due 01/15/472 12015-C13, 4.77% due 08/15/342-7 PMBB Commercial Mortgage Securities Trust 2015-C18, 4.77% due 08/15/342-7 12015-C18, 4.084 due 07/15/452-7 12015-C18, 4.084 due 07		
2013-GC15, 4.37% due 09/10/462 IPMCC Commercial Mortgage Securities Trust 2017-IPS, 1.27% due 03/15/502 2017-IPS, 1.33% due 07/15/502 GAHR Commercial Mortgage Trust 2015-NRF, 3.49% due 12/15/342-7 Morgan Stanley Capital I Trust 2017-H1, 1.46% due 06/15/502 2015-XLF1, 3.34% due 08/13/192-7 2016-UBS9, 4.70% due 03/15/492 VSID 2017-PLT1 A, 3.60% due 12/25/43 IPMDB Commercial Mortgage Securities Trust 2017-C2, 1.18% due 03/15/502 2016-C2, 1.86% due 06/15/492 2016-C4, 0.97% due 12/15/492 Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/342-7 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C7, 1.18% due 12/15/467+7 2016-C27, 1.18% due 12/15/472 IPMBB Commercial Mortgage Securities Trust 2013-C17, 5.05% due 01/15/472 IPMBB Commercial Mortgage Securities Trust 2013-C17, 5.05% due 01/15/472 IPMBB Commercial Mortgage Securities Trust 2013-C17, 5.05% due 01/15/472 IPMBB Commercial Mortgage Securities Trust 2013-C17, 5.05% due 01/15/472 IPMBB Commercial Mortgage Securities Trust 2013-C17, 5.05% due 01/15/472	\$ 34,177,231	\$ 1,750,383
JPMCC Commercial Mortgage Securities Trust 2017-JP5, 1.27% due 03/15/50² 2017-JP6, 1.33% due 07/15/50² GAHR Commercial Mortgage Trust 2015-NRF, 3.49% due 12/15/42² Morgan Stanley Capital Trust 2017-H1, 1.46% due 06/15/50² 2015-XLF1, 3.34% due 08/13/192² 2016-VLB9, 4.70% due 03/15/49² VSD 2017-PLT1 A, 3.60% due 03/15/49² VSD 2017-PLT1 A, 3.60% due 12/25/43 JPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/92² 2016-C2, 1.86% due 03/15/92² 2016-C2, 1.86% due 06/15/49² 2016-C4, 0.97% due 12/15/49² Motel 6 Trust 2017-APTS, 3.61% due 06/15/34²² Morgan Stanley Bank of America Merrill Lynch Trust 2017-APTS, 3.61% due 06/15/34²² JOHN Trust 2017-APTS, 3.61% due 06/15/34²² JOHN Gran Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46²†† 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C17, 5.05% due 01/15/47² JOHS-C27, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² JP. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²²	24,744,528	1,546,835
2017-JPS, 1.27% due 03/15/502 2017-JPG, 1.33% due 07/15/502 GAHR Commercial Mortgage Trust 2015-NRF, 3.49% due 12/15/342-7 Morgan Stanley Capital I Trust 2015-NLF1, 3.34% due 08/15/502 2015-XLF1, 3.34% due 08/13/192-7 2016-UBS9, 4.70% due 03/15/492 VSD 2017-PLT1 A, 3.60% due 12/25/43 JPMDB Commercial Mortgage Securities Trust 2017-CS, 1.18% due 03/15/502 2016-C2, 1.86% due 06/15/492 2016-C4, 0.97% due 12/15/492 Motel 6 Trust 2015-MTLG, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/342-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46††-7 2015-C27, 1.18% due 12/15/46††-7 2015-C27, 1.18% due 12/15/472 JPMBB Commercial Mortgage Securities Trust 2015-C17, 5.05% due 01/15/482 2013-C17, 5.05% due 01/15/472 BANK 2017-BNK4, 1.62% due 05/15/502 JP. Morgan Chase Commercial Mortgage Securities Trust 2016-BNK4, 1.62% due 05/15/502 JP. Morgan Chase Commercial Mortgage Securities Trust 2016-BNK4, 1.62% due 05/15/503 JP. Morgan Chase Commercial Mortgage Securities Trust 2016-BNK4, 1.62% due 05/15/503 JP. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33-7	380,000	412,975
2017-JP6, 1.33% due 07/15/50² GAHR Commercial Mortgage Trust 2015-NRF, 3.49% due 12/15/34².7 Morgan Stanley Capital I Trust 2017-HI, 1.46% due 06/15/50² 2015-XLFI, 3.34% due 08/13/19².7 2016-UBS9, 4.70% due 03/15/49² VSD 2017-PLTI A, 3.60% due 12/25/43 JPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/50² 2016-C2, 1.86% due 06/15/49² 2016-C2, 1.86% due 06/15/49² Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/34².7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46†+t.7 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2013-C17, 5.05% due 01/15/47² JPMBB Commercial Mortgage Securities Trust 2015-MTL (2.0.81% due 07/15/48² 2013-C17, 5.05% due 01/15/47² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² JP. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/32³.7		
GAHR Commercial Mortgage Trust 2015-NRF, 3.49% due 12/15/342-7 Morgan Stanley Capital Trust 2017-H1, 1.46% due 06/15/50² 2015-XLF1, 3.34% due 08/13/192-7 2016-UBS9, 4.70% due 03/15/49² VSD 2017-PLT1 A, 3.60% due 12/25/43 JPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/50² 2016-C2, 1.86% due 06/15/49² 2016-C2, 1.86% due 06/15/49² 2016-C3, 1.87% due 12/15/49² Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/34²-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46*** 2015-C27, 1.18% due 12/15/46*** JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C17, 5.05% due 01/15/47² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² JP. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²-7	214,621,224	15,892,916
2015-NRF, 3.49% due 12/15/342-7 Morgan Stanley Capital 1 Trust 2017-H1, 1.46% due 06/15/50² 2015-XLF1, 3.34% due 08/13/192-7 2016-UBS9, 4.70% due 03/15/49² VSD 2017-PLT1 A, 3.60% due 12/25/43 JPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/50² 2016-C2, 1.86% due 06/15/49² 2016-C2, 1.86% due 06/15/49² Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/342-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46†#1.7 2015-C27, 1.18% due 12/15/48² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C12, 0.81% due 07/15/48² BANK 2017-BNK4, 1.62% due 05/15/50² JP. Morgan Chase Commercial Mortgage Securities Trust 2015-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² JP. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²-7	70,150,000	5,776,565
Morgan Stanley Capital I Trust 2017-H1, 1.46% due 06/15/50² 2015-XLF1, 3.34% due 08/13/19²-7 2016-UBS9, 4.70% due 03/15/49² VSD 2017-PLT1 A, 3.60% due 12/25/43 JPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/50² 2016-C2, 1.86% due 06/15/49² 2016-C4, 0.97% due 12/15/49² Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/34²-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/467*-7 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2013-C17, 5.05% due 01/15/48² 2013-C12, 0.81% due 08/15/48² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² J.P. Morgan Chase Commercial Mortgage Securities Trust 2013-C18, 0.81% due 05/15/50² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²-7		
2017-H1, 1.46% due 06/15/50² 2015-XLF1, 3.34% due 08/15/49² VSD 2017-PLT1 A, 3.60% due 12/25/43 IPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/50² 2016-C2, 1.86% due 06/15/49² 2016-C4, 0.97% due 12/15/49² Motel 6 Trust 2017-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/34²-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46†+:7 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2013-C13, 4.77% due 08/15/48² 2013-C12, 0.81% due 01/15/47² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²-7	21,950,000	21,114,168
2015-XLF1, 3.34% due 08/13/192-7 2016-UBS9, 4.70% due 03/15/492 VSD 2017-PLT1 A, 3.60% due 12/25/43 JPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/502 2016-C2, 1.86% due 06/15/492 2016-C4, 0.97% due 12/15/492 Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/342-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46††;7 2015-C27, 1.18% due 12/15/46††;7 JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/482 2013-C12, 0.81% due 01/15/472 JO13-C12, 0.81% due 01/15/452 BANK 2017-BNK4, 1.62% due 05/15/502 JP. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/332-7		
2016-UBS9, 4.70% due 03/15/49² VSD 2017-PLT1 A, 3.60% due 12/25/43 JPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/50² 2016-C2, 1.86% due 06/15/49² 2016-C4, 0.97% due 12/15/49² Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/34²-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46†††,7 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C17, 5.05% due 01/15/47² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² JP. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²-7	131,080,000	13,220,493
VSD 2017-PLT1 A, 3.60% due 12/25/43 JPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/50² 2016-C2, 1.86% due 06/15/49² 2016-C4, 0.97% due 12/15/49² Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/34²-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46†††.7 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C17, 5.05% due 01/15/47² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²-7	7,600,000	7,609,776
2017-PLT1 A, 3.60% due 12/25/43 IPMDB Commercial Mortgage Securities Trust 2017-C5, 1.18% due 03/15/50² 2016-C2, 1.86% due 06/15/49² 2016-C4, 0.97% due 12/15/49² Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/34²-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46¹*†·7 2015-C27, 1.18% due 12/15/46¹*†·7 2015-C27, 1.18% due 12/15/47² IPMBB Commercial Mortgage Securities Trust 2013-C12, 0.81% due 07/15/42² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²-7	275,000	283,564
JPMDB Commercial Mortgage Securities Trust 2017-CS, 1.18% due 03/15/502 2016-C2, 1.86% due 06/15/492 2016-C4, 0.97% due 12/15/492 Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/342-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46†††.7 2015-C27, 1.18% due 12/15/472 JPMBB Commercial Mortgage Securities Trust 2013-C17, 5.05% due 01/15/472 2013-C12, 0.81% due 07/15/452 BANK 2017-BNK4, 1.62% due 05/15/502 J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/332-7	15 640 105	15 655 011
2017-C5, 1.18% due 03/15/50² 2016-C2, 1.86% due 06/15/49² Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/34².7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46††.7 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2013-C17, 5.05% due 01/15/47² 2015-C31, 4.77% due 08/15/48² 2013-C17, 5.05% due 01/15/47² 2013-C18, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² JP. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33².7	15,649,195	15,655,311
2016-C2, 1.86% due 06/15/49² 2016-C4, 0.97% due 12/15/49² Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/34²-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46†**.7 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C17, 5.05% due 01/15/47² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²-7	124 555 500	0.092.570
2016-C4, 0.97% due 12/15/492 Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/342-7 Morgan Stanley Bank of America Merrial Lynch Trust 2014-C19, 4.75% due 12/15/46†††.7 2015-C27, 1.18% due 12/15/472 JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/482 2013-C17, 5.05% due 01/15/472 2013-C12, 0.81% due 07/15/452 BANK 2017-BNK4, 1.62% due 05/15/502 J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/332-7	134,555,508 32,970,220	9,982,579 3,221,639
Motel 6 Trust 2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/342-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46††.7 2015-C27, 1.18% due 12/15/472 JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/482 2013-C17, 5.05% due 01/15/472 2013-C12, 0.81% due 07/15/452 BANK 2017-BNK4, 1.62% due 05/15/502 J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/332.7	33,910,722	2,091,905
2015-MTL6, 5.28% due 02/05/307 IMT Trust 2017-APTS, 3.61% due 06/15/342-7 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46††; 7 2015-C27, 1.18% due 12/15/472 JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/482 2013-C17, 5.05% due 01/15/472 2013-C12, 0.81% due 07/15/452 BANK 2017-BNK4, 1.62% due 05/15/502 J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/332-7	33,910,722	2,091,903
IMT Trust 2017-APTS, 3.61% due 06/15/34 ^{2.7} Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46 ^{c++,7} 2015-C27, 1.18% due 12/15/47 ² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48 ² 2013-C17, 5.05% due 01/15/47 ² 2013-C12, 0.81% due 07/15/45 ² BANK 2017-BNK4, 1.62% due 05/15/50 ² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33 ^{2,7}	15,000,000	15,009,363
2017-APTS, 3.61% due 06/15/34 ^{2.7} Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46†††. ⁷ 2015-C27, 1.18% due 12/15/47 ² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48 ² 2013-C17, 5.05% due 01/15/47 ² 2013-C12, 0.81% due 07/15/45 ² BANK 2017-BNK4, 1.62% due 05/15/50 ² JP. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33 ^{2.7}	13,000,000	13,009,303
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19, 4.75% due 12/15/46††.7 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C17, 5.05% due 01/15/47² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33².7	12,000,000	12,136,208
2014-C19, 4.75% due 12/15/46††.7 2015-C27, 1.18% due 12/15/47² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C17, 5.05% due 01/15/47² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²-7	12,000,000	12,130,200
2015-C27, 1.18% due 12/15/47 ² JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48 ² 2013-C17, 5.05% due 01/15/47 ² 2013-C12, 0.81% due 07/15/45 ² BANK 2017-BNK4, 1.62% due 05/15/50 ² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33 ^{2,7}	7,300,550	7,421,374
JPMBB Commercial Mortgage Securities Trust 2015-C31, 4.77% due 08/15/48² 2013-C17, 5.05% due 01/15/47² 2013-C12, 0.81% due 07/15/45² BANK 2017-BNK4, 1.62% due 05/15/50² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33²-7	41,360,816	2,516,181
2015-C31, 4.77% due 08/15/48 ² 2013-C17, 5.05% due 01/15/47 ² 2013-C12, 0.81% due 07/15/45 ² BANK 2017-BNK4, 1.62% due 05/15/50 ² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33 ^{2,7}	11,000,010	_,_,_,_,_
2013-C17, 5.05% due 01/15/47 ² 2013-C12, 0.81% due 07/15/45 ² BANK 2017-BNK4, 1.62% due 05/15/50 ² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33 ^{2,7}	3,253,000	3,089,199
BANK 2017-BNK4, 1.62% due 05/15/50 ² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33 ^{2,7}	2,500,000	2,545,261
2017-BNK4, 1.62% due 05/15/50 ² J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33 ^{2,7}	49,853,479	1,148,265
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WSP, 3.31% due 08/15/33 ^{2,7}		
2016-WSP, 3.31% due 08/15/33 ^{2.7}	57,027,650	5,844,707
	5,000,000	5,017,350
GS Mortgage Securities Trust		
2017-GS6, 1.20% due 05/10/50 ²	42,942,377	3,652,571
2015-GC28, 1.29% due 02/10/48 ²	21,550,973	1,233,315
CDGJ Commercial Mortgage Trust		
2014-BXCH, 3.66% due 12/15/27 ^{2,7}	3,000,000	2,998,134
2014-BXCH, 5.38% due 12/15/27 ^{2,7}	1,778,391	1,785,041
CD Mortgage Trust	25 000 004	2 125 500
2016-CD1, 1.58% due 08/10/49 ²	35,890,881	3,427,798
CSAIL Commercial Mortgage Trust	50 001 000	2.022.501
2015-C1, 1.09% due 04/15/50 ²	58,001,028	3,033,581
CFCRE Commercial Mortgage Trust	40.532.474	2.936.626
2016-C3, 1,24% due 01/10/48 ²	40,532,474	2,930,020
CD Commerical Mortgage Trust 2017-CD3, 1.20% due 02/10/50 ²	35 044 740	2 710 924
2017-CDS, 1,20% aute 021/050- Hvatt Hotel Portfolio Trust	35,044,749	2,718,824
17yat note: Fortunion 11ts; 2015-HYT, 4.21% due 11/15/29 ^{2,7}	2,000,000	2,005,009
Banc of America Commercial Mortgage Trust	2,000,000	2,003,007
2017-BNK3, 1.30% due 02/15/502	24,550,175	1,997,252
BLCP Hotel Trust	27,330,173	1,771,232
2014-CLRN, 3.66% due 08/15/29 ^{2.7}	1,795,000	1,797,820
WFRBS Commercial Mortgage Trust	1,75,000	-,777,020
2013-C12, 1.51% due 03/15/482·7	13.846.387	700,172
LSTAR Commercial Mortgage Trust	25,010,501	, 2
2014-2, 5,02% due 01/20/412-7	500,000	503,898

		Face Amount ⁵		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 25.2% (continued)				
Commercial Mortgage Backed Securities - 7.3% (continued)				
GS Mortgage Securities Corporation II	¢	225 000	¢	229 109
2013-GC10, 2.94% due 02/10/46	\$	225,000	\$	228,198 519,900,311
Total Commercial Mortgage Backed Securities				319,900,311
Military Housing - 1.1% GMAC Commercial Mortgage Asset Corp.				
2007-HCKM, 6.11% due 08/10/52†††,9		22,787,579		23,871,355
2003-PRES, 6.24% due 10/10/417		10,913,435		12,225,358
2005-DRUM, 5.47% due 05/10/50 ^{††;9}		4,696,645		4,862,155
2002-MEAD, 6.85% due 05/10/377		2,586,564		3,058,757
2005-BLIS, 5.25% due 07/10/50†††,9		2,500,000		2,372,975
Capmark Military Housing Trust		0.422.045		10.150.550
2008-AMCW, 6.90% due 07/10/55 ^{†††,9}		8,422,817		10,172,658
2007-AETC, 5.75% due 02/10/529 2007-ROBS, 6.06% due 10/10/529		8,266,289 4,796,745		8,282,491 4,954,078
2007-ROBS, 0.00% due 10/10/32 ⁵ 2006-RILY, 1.49% due 07/10/51†††.2.7		7,184,895		4,405,490
2007-AET2, 6.06% due 10/10/529		2,181,463		2,322,931
Total Military Housing		_,,		76,528,248
Government Agency - 0.6%				. 5,520,210
Fannie Mae ¹⁴				
#BA1742, 3.50% due 12/01/45		7,936,602		8,157,479
#AS6528, 4.00% due 01/01/46		3,922,893		4,128,570
#AS7580, 3.00% due 07/01/46		2,247,369		2,246,291
#AL6307, 4.50% due 02/01/45		2,049,133		2,202,729
#AS2523, 5.00% due 05/01/44		1,177,209		1,293,188
#AX3215, 4.50% due 09/01/44		1,147,991		1,232,082
#AL4290, 4.50% due 10/01/43		920,380 823,223		989,150 904,327
#AL6671, 5.00% due 12/01/44 #MA1525, 3.50% due 08/01/43		805,854		830,940
#AN3562. 3.63% due 01/01/37		746,974		759,444
#AN3620, 2.75% due 11/01/31		674,029		652,354
#AS7386, 3.50% due 06/01/46		97,543		100,218
Freddie Mac ¹⁴				
#G08694, 4.00% due 02/01/46		3,614,730		3,804,432
#G60038, 3.50% due 01/01/44		3,211,881		3,309,748
#G08677, 4.00% due 11/01/45		2,804,224		2,950,548
#G08715, 3.00% due 08/01/46 FREMF Mortgage Trust ¹⁴		2,270,420		2,267,491
2013-K29, 0.13% due 05/25/46 ^{7,11}		815,872,196		4,552,729
Freddie Mac Multifamily Structured Pass Through Certificates ¹⁴		013,072,170		4,332,12)
2015-K043, 0.67% due 12/25/24 ²		44,695,545		1,556,393
2014-K715, 2.86% due 01/25/21		450,000		462,578
Total Government Agency				42,400,691
Financial - 0.1%				
Station Place Securitization Trust				
2017-1, 2.34% due 02/25/49 ^{2.7}		2,666,667		2,667,320
2017-1, 2.47% due 02/25/49 ^{2,7}		2,666,667		2,667,316
2017-1, 3.47% due 02/25/49 ^{2,7}		2,333,333		2,333,904
Total Financial				7,668,540
Commerical Mortgage Backed Securities - 0.1%				
Wells Fargo Commercial Mortgage Trust 2017-C38, 1.24% due 07/15/50 ²		75,000,000		6,095,250
Total Collateralized Mortgage Obligation		75,000,000		0,093,230
(Cost \$1,762,701,962)				1,786,946,705
U.S. GOVERNMENT SECURITIES ^{††} - 11.0%				
U.S. Treasury Bonds		4 500		
due 11/15/44 ¹²		1,532,906,000		691,893,984
2.88% due 11/15/46		33,618,000		33,803,167
8.75% due 05/15/20 8.75% due 08/15/20		9,030,000 6,500,000		10,860,336 7,914,004
4.38% due 05/15/40		5,550,000		7,914,002
7.88% due 02/15/21		5,500,000		6,689,590
8.13% due 08/15/21		4,400,000		5,508,078
8.13% due 08/15/19		3,000,000		3,420,35
8.00% due 11/15/21		2,600,000		3,276,507

.S. GOVERNMENT SECURITIES ^{††} - 11.0% (continued)	Face Amount ⁵	Valu
4.75% due 02/15/41	\$ 1,950,000 \$	2,625,64
2.75% due 11/15/42 2.88% due 08/15/45	2,580,000 1,800,000	2,549,36 1,810,05
otal U.S. Treasury Bonds	1,000,000	777,434,26
S. Treasury Notes	2.500.000	2.500.66
3.13% due 05/15/19 2.88% due 03/31/18	2,500,000 1,000,000	2,580,66 1,011,71
otal U.S. Treasury Notes	,,	3,592,38
otal U.S. Government Securities (Cost \$776,765,193)		781,026,65
ORPORATE BONDS ^{+†} - 8.1%		
inancial - 5.1%		
itigroup, Inc. 6.25% 2.3	35,890,000	39,815,47
5.95% ^{2,3}	16,560,000	17,744,53
5.95% ^{2,3} ank of America Corp.	9,235,000	9,823,73
6.10% 2,3	33,749,000	36,663,22
5.30% ^{2,3} 6.50% ² ,3	22,767,000 2,298,000	25,527,49 2,555,21
ospitality Properties Trust		
5.25% due 02/15/26 4.95% due 02/15/27	22,450,000 6,850,000	23,844,23 7,153,03
merican Equity Investment Life Holding Co.		
5.00% due 06/15/27 id-Atlantic Military Family Communities LLC	22,130,000	22,780,06
5.30% due 08/01/50 ⁷	18,690,030	18,594,33
oya Financial, Inc. 5.65% due 05/15/53 ²	14,145,000	15,029,06
etLife, Inc.		
10.75% due 08/01/39 9.25% due 04/08/387	4,750,000 3,200,000	7,908,75 4,768,00
finity Property & Casualty Corp.		
5.00% due 09/19/22 fells Fargo & Co.	10,589,000	11,272,99
5.88% 2.3	9,800,000	10,799,30
eyCorp 5.00% ^{2,3}	9,350,000	0.525.2
BC Military Housing-Navy Northeast LLC	9,330,000	9,525,31
6.30% due 10/15/49†††,1	8,725,000	9,064,14
Morgan Chase & Co. 6.10% ^{2,3}	4,550,000	4,936,75
6.00% 2.3	2,000,000	2,153,74
las Mara Ltd. 8.00% due 12/31/20 ¹	6,600,000	5,458,20
rt Benning Family Communities LLC		1.000.10
1.51% due 01/15/36†††.2.9 ncoln Finance Ltd.	6,000,000	4,869,12
7.38% due 04/15/21 ⁷	4,580,000	4,854,80
orthern Trust Corp. 4.60% ^{2,3}	4,737,000	4,784,37
tizens Financial Group, Inc.		
5.50% ^{2,3} avigators Group, Inc.	4,500,000	4,702,50
5.75% due 10/15/23	4,050,000	4,340,84
nstar Group Ltd. 4.50% due 03/10/22	3,635,000	3,750,23
reystar Real Estate Partners LLC		
8.25% due 12/01/227 ennedy-Wilson, Inc.	3,445,000	3,711,9
5.88% due 04/01/24	3,058,000	3,153,5
ort Knox Military Housing Privatization Project 5.82% due 02/15/527	1,962,772	2,007,1
1.50% due 02/15/52 ^{†††,2,9}	1,758,298	1,048,0
lantic Marine Corporations Communities LLC	1.410.642	1 420 0
5.43% due 12/01/509 5.37% due 12/01/50 ^{†††,7}	1,419,643 803,617	1,420,0 817,5
5.38% due 02/15/48	549,505	535,9
delity National Financial, Inc. 5.50% due 09/01/22	2,425,000	2,578,1
astomers Bank		
6.13% due 06/26/29 ^{2,9} 5 Bancorp	2,000,000	2,040,0
5.30% 2.3	1,800,000	1,917,0
yal Bank of Scotland Group plc 3.88% due 09/12/23	1,700,000	1,735,8
rst American Financial Corp.		
.30% due 02/01/23 nerican Tower Corp.	1,680,000	1,725,5
3.38% due 10/15/26	1,700,000	1,663,2
rclays plc 1.38% due 01/12/26	1,600,000	1,662,5
nco Santander S.A.		
.25% due 04/11/27 RE Services, Inc.	1,600,000	1,660,5
.25% due 03/15/25	1,500,000	1,633,4
feries Group LLC .13% due 01/20/23	1,500,000	1,633,4
mpass Bank		
.75% due 09/29/19 stander UK Group Holdings plc	1,600,000	1,612,3
.88% due 08/05/21	1,600,000	1,603,6
ernational Lease Finance Corp.	1 200 000	1 400 7
.63% due 01/15/22 P, Inc.	1,300,000	1,600,7
2.25% due 11/15/23	1,500,000	1,572,7
ysicians Realty, LP 1.30% due 03/15/27	1,350,000	1,368,1
organ Stanley		
7.25% due 04/01/32 cific Northwest Communities LLC	820,000	1,119,0
5.91% due 06/15/50 ⁹	1,000,000	1,107,3
ivest Corporation of Pennsylvania 5.10% due 03/30/25 ^{1,2}	1,000,000	1,016,2
	1,000,000	1,010,2

	Face Amount ⁵	Value
CORPORATE BONDS†† - 8.1% (continued) Financial - 5.1% (continued)		
Vilton Re Finance LLC	000000	0.42.500
5.88% due 03/30/33 ^{2.7} Vationwide Mutual Insurance Co.	\$ 925,000 \$	943,500
9.38% due 08/15/397 Cadence Bank North America	530,000	885,019
6.25% due 06/28/29 ^{1,2}	720,000	742,500
CC Group Housing LLC 6.35% due 07/15/549	625,000	736,458
ISBC Holdings ple		· ·
4.38% due 11/23/26 Ianover Insurance Group, Inc.	700,000	726,335
4.50% due 04/15/26	650,000	677,903
incoln National Corp. 8.75% due 07/01/19	307,000	345,157
7.00% due 06/15/40 ZIC Receivables Master Trust	210,000	282,024
4.89% due 10/07/21†††	418,742	431,137
ssurant, Inc. 6.75% due 02/15/34	106,000	131,264
otal Financial		360,565,451
energy - 0.9% unoco Logistics Partners Operations, LP		
5.95% due 12/01/25	18,100,000	20,355,187
3.90% due 07/15/26 ouckeye Partners, LP	5,600,000	5,494,675
3.95% due 12/01/26	12,876,000	12,745,000
4.35% due 10/15/24 onocoPhillips	4,760,000	4,902,814
6.50% due 02/01/39 less Corp.	5,248,000	6,890,666
4.30% due 04/01/27	3,650,000	3,565,262
7.88% due 10/01/29 abine Pass Liquefaction LLC	897,000	1,084,554
5.88% due 06/30/26	1,500,000	1,676,463
NEOK Partners, LP 3.38% due 10/01/22	1,600,000	1,614,646
IPLX, LP		
4.13% due 03/01/27 farathon Petroleum Corp.	1,600,000	1,605,448
3.63% due 09/15/24 Anterprise Products Operating LLC	1,200,000	1,212,529
3.90% due 02/15/24	890,000	925,714
chahin II Finance Co. SPV Ltd. 5.88% due 09/25/22 ^{1,13}	781,800	89,907
otal Energy	761,000	62,162,865
asic Materials - 0.8%		
amana Gold, Inc. 4.95% due 07/15/24	21,020,000	21,237,683
ewcrest Finance Pty Ltd. 4.20% due 10/01/22 ⁷	18,955,000	19,588,211
HP Billiton Finance USA Ltd.		
6.75% due 10/19/75 ^{2.7} ow Chemical Co.	13,000,000	14,853,670
9.40% due 05/15/39	1,000,000	1,680,744
arrick North America Finance LLC 7.50% due 09/15/38	1,230,000	1,613,430
Idorado Gold Corp.	1,050,000	1 074 029
6.13% due 12/15/207 otal Basic Materials	1,050,000	1,074,938 60,048,676
onsumer, Non-cyclical - 0.7%		, ,
enet Healthcare Corp. 4.75% due 06/15/20 ²	22,374,000	22,597,739
umble Bee Holdings, Inc.		
9.00% due 12/15/177 ffutt AFB America First Community LLC	10,801,000	10,828,002
5.46% due 09/01/507	6,721,049	6,561,021
nited Communities LLC 5.61% due 09/15/517	4,628,496	4,814,886
lowers Foods, Inc. 3.50% due 10/01/26	1,750,000	1,717,009
IcKesson Corp.		
6.00% due 03/01/41 raft Heinz Foods Co.	1,400,000	1,711,149
6.50% due 02/09/40	1,300,000	1,626,292
YU Hospitals Center 4.37% due 07/01/47	500,000	522,385
otal Consumer, Non-cyclical		50,378,483
onsumer, Cyclical - 0.2%		
P Communities LLC 5.78% due 03/15/469	2,150,000	2,356,293
5.86% due 09/15/539 5.62% due 09/15/329	1,420,000 1,000,000	1,545,88 1,082,12
rrellgas Limited Partnership / Ferrellgas Finance Corp.		
6.50% due 05/01/21 asbro, Inc.	3,000,000	2,835,00
6.35% due 03/15/40	1,500,000	1,802,713
yndham Worldwide Corp. 4.50% due 04/01/27	1,630,000	1,680,352
orthern Group Housing LLC		
6.80% due 08/15/539 uburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.	1,200,000	1,481,412
5.88% due 03/01/27	1,000,000	995,000
otal Consumer, Cyclical adustrial - 0.1%		13,778,778
rincess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27##;7	2,536,379	2,518,654
eynoids Group Issuer Inc. / Reynoids Group Issuer LLC / Revnoids Group Issuer		
eynolds Group Issuer Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer 6.88% due 02/15/21 eynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	2,009,220	2,064,473

CORPORATE BONDES: 8 18/ (continue)		Face Amount ⁵	Valu
CORPORATE BONDS# - 8.1% (continued) ndustrial - 0.1% (continued)			
bynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/191	\$	1,492,000 \$	1,469,62
aton Corp. 4.00% due 11/02/32		1,300,000	1,344,81
3 Technologies, Inc. 5.20% due 10/15/19		760,000	811,30
otal Industrial			10,114,3
iversified - 0.1% RG Group, Inc.			
7.88% due 07/15/19 eucadia National Corp.		6,395,000	6,554,8
5.50% due 10/18/23 otal Diversified		1,500,000	1,605,2 8,160,1
ommunications - 0.1%			0,100,1
T&T, Inc. 6.38% due 03/01/41		1,400,000	1,634,8
6.30% due 01/15/38 narter Communications Operating LLC / Charter Communications Operating Capital		500,000	587,8
6.38% due 10/23/35 me Warner Cable LLC		1,400,000	1,659,4
4.00% due 09/01/21		1,500,000	1,567,9
west Corp. 5.75% due 12/01/21		1,270,000	1,403,0
otal Communications tilities - 0.1%			6,853,2
ES Corp. 4.20% due 06/01/19 ²		3,098,000	3,098,0
ogress Energy, Inc.			
7.75% due 03/01/31 lelon Generation Company LLC		1,100,000	1,547,1
5.25% due 10/01/39 otal Utilities		670,000	731,0 5,376,1
echnology - 0.0%			3,370,1
A, Inc. 5.38% due 12/01/19		760,000	797,8
otal Corporate Bonds (Cost \$560,176,118)		,	578,235,
OREIGN GOVERNMENT BONDS†† - 4.3%			370,233,
veden (Kingdom of)	CEN	1 204 000 000	154 702
due 07/19/17 ¹² nited Kingdom (Government of)	SEK	1,304,000,000	154,792,6
due 07/10/17 ¹² sech Republic Government Bond	GBP	70,175,000	91,404,
due 11/09/17 ¹²	CSK	455,000,000	19,967,
ovenia (Republic of) 1.75% due 10/09/17	EUR	11,450,000	13,147,0
ominican Republic International Bond 6.85% due 01/27/45 ⁷		10,755,000	11,454,0
nya Government International Bond 5.88% due 06/24/24 ⁷		11,005,000	11,252,6
hamas Government International Bond 6.95% due 11/20/297		110,000	119,6
otal Foreign Government Bonds		110,000	
(Cost \$290,738,717)			302,138,3
EDERAL AGENCY BONDS ^{††} - 3.5% annie Mae Principal Strips ¹⁴			
due 01/15/30 ¹² due 05/15/30 ¹²		50,525,000 48,650,000	34,221,9 32,520,1
due 05/15/29 ¹² due 11/15/30 ¹²		33,900,000 17,570,000	23,570,3 11,472,5
tal Fannie Mae Principal Strips		17,570,000	101,785,0
eddie Mac Principal Strips ¹⁴ due 07/15/32 ¹²		33,850,000	20,655,8
due 03/15/31 ¹² ttal Freddie Mac Principal Strips		31,757,000	20,548,9 41,204,7
eddie Mac ¹⁴			
due 12/14/29 ¹² nnessee Valley Authority		48,770,000	33,210,8
5.38% due 04/01/56 4.25% due 09/15/65		8,360,000 9,900,000	11,354,3 11,137,2
tal Tennessee Valley Authority		2,500,000	22,491,6
sidual Funding Corporation Principal due 04/15/30 ¹²		27,263,000	18,603,8
esidual Funding Corporation Principal Strips due 01/15/30 ¹²		13,250,000	9,118,6
nnie Mae Interest Strips ¹⁴			
due 01/15/32 ¹² due 01/15/35 ¹²		8,833,000 2,250,000	5,500,9 1,251,3
due 01/15/33 ¹² due 07/15/32 ¹²		1,450,000 1,333,000	873,3 810,7
tal Fannie Mae Interest Strips		,,	8,436,3
eddie Mac Interest Strips ¹⁴ due 03/15/30 ¹²		7,250,000	4,870,8
nnie Mae ¹⁴ due 01/15/30 ¹²		5,900,000	3,993,2
due 02/06/33 ¹² tal Fannie Mae		1,456,000	874,7 4,867,9
eddie Mac Coupon Strips ¹⁴			
due 09/15/30 ¹² otal Federal Agency Bonds		2,906,000	1,913,4
Cost \$248,241,867)			246,503,3
echnology - 0.5% picor Software		19 074 250	10.005.0
chnology - 0.5% icor Software 4.98% due 06/01/22 5.23% due 06/01/22		18,076,258 3,293,630	
echnology - 0.5% nicor Software 4,98% due 06/01/22 5.23% due 06/01/22 G Investors Corp.			3,310,0
echnology - 0.5% picor Software 4.98% due 06/01/22 5.23% due 06/01/22 G Investors Corp. 5.14% due 02/09/23 vitch Ltd.		3,293,630 5,572,881	3,310,0 5,597,5
cchnology - 0.5% icor Software 4,98% due 06/01/22 5.23% due 06/01/22 G Investors Corp. 5.14% due 02/09/23 vitch Ltd. 5.75% due 06/21/24 BCO Software, Inc.		3,293,630 5,572,881 2,000,000	3,310,0 5,597,5 2,008,7
cchnology - 0.5% cicor Software 4.98% due 06/01/22 5.23% due 06/01/22 G Investors Corp. 5.14% due 02/09/23 vitch Ltd. 6.75% due 06/21/24 BCO Software, Inc. 5.73% due 12/04/20 dvanced Computer Software		3,293,630 5,572,881 2,000,000 1,955,088	3,310,0 5,597,5 2,008,7 1,962,4
cchnology - 0.5% icor Software 4.98% due 06/01/22 5.23% due 06/01/22 G Investors Corp. 5.14% due 02/09/23 vitch Ltd. 5.75% due 06/21/24 BCO Software, Inc. 5.73% due 12/04/20 lyvanced Computer Software 10.67% due 01/31/231		3,293,630 5,572,881 2,000,000	3,310,0 5,597,5 2,008,7 1,962,4
echnology - 0.5% icor Software 4,98% due 06/01/22 5.23% due 06/01/22 G Investors Corp. 5.14% due 02/09/23 vitch Ltd. 6.75% due 06/21/24 BCO Software, Inc. 5.73% due 12/04/20 tvanced Computer Software 10.67% due 01/31/23¹ errint Systems, Inc. 2.25% due 06/22/24		3,293,630 5,572,881 2,000,000 1,955,088	3,310,0 5,597,5 2,008,7 1,962,4 1,825,0
ENIOR FLOATING RATE INTERESTS ^{††,2} - 1.9% echnology - 0.5% bicor Software 4.98% due 06/01/22 5.23% due 06/01/22 G Investors Corp. 5.14% due 02/09/23 witch Ltd. 6.75% due 06/21/24 IBCO Software, Inc. 5.73% due 12/04/20 dvanced Computer Software 10.67% due 01/31/231 erint Systems, Inc. 2.25% due 06/22/24 ronos, Inc. 4.68% due 11/01/23 ompucom Systems, Inc.		3,293,630 5,572,881 2,000,000 1,955,088 2,000,000	18,065,0 3,310,0 5,597,5 2,008,7 1,962,4 1,825,0 750,9 301,8

Micron Technology, Inc.		
3.80% due 04/26/22	198,496	199,943
Ceridian Corp.		
4.73% due 09/15/20	151,000	149,774
Aspect Software, Inc.		
11.22% due 05/25/20 ⁴	14,916	14,729
Total Technology		34,413,467
Communications - 0.5%		
Cengage Learning Acquisitions, Inc.		
5.34% due 06/07/23	21,807,080	20,555,571
SFR Group SA		
4.42% due 01/14/25	6,766,000	6,751,927

CENIOD EL OATING DATE INTEDESTS: 2 1.00/ (continued)		Face Amount ⁵	Value
SENIOR FLOATING RATE INTERESTS ^{††,2} - 1.9% (continued) Communications - 0.5% (continued)			
Internet Brands 4.98% due 07/08/21	\$	3,141,934 \$	3,160,789
Proquest LLC		1,346,252	
5.48% due 10/24/21 Houghton Mifflin Co.		, ,	1,350,466
4.23% due 05/28/21 Cable One, Inc.		740,554	701,675
3.43% due 05/01/24		500,000	501,250
Total Communications Financial - 0.3%			33,021,678
Misys Ltd.		16 200 000	16 10 1 007
4.74% due 06/13/24 National Financial Partners Corp.		16,200,000	16,194,007
4.80% due 01/08/24 Delos Finance S.A.R.L		2,205,875	2,209,316
3.55% due 10/06/23		1,300,000	1,303,458
HUB International Ltd. 4.42% due 10/02/20		994,859	996,828
American Stock Transfer & Trust 5.80% due 06/26/20		234,787	235,080
Total Financial		234,767	20,938,689
Consumer, Non-cyclical - 0.2% Packaging Coordinators Midco, Inc.			
5.15% due 06/30/23		3,168,000	3,160,080
Albertson's LLC 4.29% due 12/21/22		2,756,045	2,762,935
DJO Finance LLC			
4.39% due 06/08/20 CHG Healthcare Services, Inc.		2,360,776	2,333,722
4.29% due 06/07/23 Grocery Outlet, Inc.		1,878,235	1,895,458
4.80% due 10/21/21		1,736,918	1,709,787
One Call Medical, Inc. 5.24% due 11/27/20		1,654,626	1,531,571
CareCore National LLC			
5.23% due 03/05/21 JBS USA Lux SA		1,358,859	1,372,448
5.75% due 10/30/22 CTI Foods Holding Co. LLC		300,000	292,200
4.73% due 06/29/20		200,000	188,000
Total Consumer, Non-cyclical Consumer, Cyclical - 0.2%			15,246,201
Leslie's Poolmart, Inc.			
4.87% due 08/16/23 PetSmart Inc		4,441,624	4,452,727
4.22% due 03/11/22		4,150,103	3,854,989
Life Time Fitness, Inc. 4.23% due 06/10/22		1,699,683	1,700,397
Eyemart Express 5.25% due 12/17/21		1,290,000	1,302,900
PTL Acqusition, Inc.		, ,	, ,
3.48% due 08/01/23 BBB Industries, LLC		1,240,625	1,248,379
6.23% due 11/03/21		980,000	984,900
Acosta, Inc. 4.47% due 09/26/19††,1		635,556	597,672
0.50% due 09/26/19 Neiman Marcus Group, Inc.		97,778	83,222
4.34% due 10/25/20		580,500	434,168
Sears Holdings Corp. 5.72% due 06/30/18		366,477	360,522
USIC Holding, Inc. 4.92% due 12/08/23		159,625	159,825
Total Consumer, Cyclical		137,023	15,179,701
Industrial - 0.1% Engility Corp.			
4.98% due 08/14/23		3,061,829	3,092,447
VC GB Holdings, Inc. 4.98% due 02/28/24		2,020,039	2,017,514
TMF Group Holding BV	EUR		
3.50% due 10/13/23 Hillman Group, Inc.	EUR	1,750,000	2,017,187
4.80% due 06/30/21 Clean Harbors, Inc.		987,277	992,836
2.00% due 06/27/24		800,000	801,000
Hardware Holdings LLC 7.80% due 03/30/20†††,1		720,375	705,968
CHI Overhead Doors, Inc.		407.222	494,334
4.48% due 07/29/22 Wencor Group		497,233	494,334
4.80% due 06/18/21 Thermasys Corp.		291,981	282,856
5.25% due 05/03/19 ¹		90,625	80,316
Total Industrial Basic Materials - 0.1%			10,484,458
Road Infrastructure Investment			
4.71% due 06/13/23 Nexeo Solutions LLC		4,416,998	4,431,972
4.97% due 06/09/23		1,683,042	1,694,268
Total Basic Materials Utilities - 0.0%			6,126,240
Invenergy Thermal Operating I, LLC 6.80% due 10/19/22 ¹		2,595,982	0.470.670
Total Senior Floating Rate Interests		2,393,982	2,472,673
(Cost \$138,931,241)			137,883,107
MUNICIPAL BONDS†† - 1.0%			
Ohio - 0.5% American Municipal Power, Inc. Revenue Bonds			
8.08% due 02/15/50		19,850,000	32,032,341
7.50% due 02/15/50 Fotal Ohio		2,060,000	2,901,531 34,933,872
California - 0.2%			34,733,072
Poway Unified School District General Obligation Unlimited due 08/01/4012		10,000,000	4,001,700
due 08/01/38 ¹²		8,460,000	3,723,669

	_	
	Face Amount ⁵	Value
MUNICIPAL BONDS ^{††} - 1.0% (continued)		
California - 0.3% (continued) San Diego Unified School District General Obligation Unlimited		
due 07/01/39 ¹²	\$ 7,150,000	\$ 3,056,482
due 07/01/46 ¹² due 07/01/43 ¹²	2,200,000 1,350,000	688,468 479,588
Beverly Hills Unified School District California General Obligation Unlimited	1,550,000	477,500
due 08/01/34 ¹²	5,295,000	2,864,013
San Marcos Unified School District General Obligation Unlimited due 08/01/47 ¹²	3,600,000	1,043,100
Wiseburn School District General Obligation Unlimited		
due 08/01/34 ¹² Santa Ana Unified School District General Obligation Unlimited	900,000	464,337
due 08/01/35 ¹²	700,000	352,499
Total California		16,673,856
Michigan - 0.1% Detroit City School District General Obligation Unlimited, Build America Bonds		
7.75% due 05/01/39	4,900,000	6,504,210
Illinois - 0.1%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	5,803,894
Oregon - 0.0%	2,000,000	2,000,000
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/3312	3,850,000	2,112,110
Florida - 0.0%	3,630,000	2,112,110
County of Miami-Dade Florida Revenue Bonds	4 100 000	1 422 207
due 10/01/41 ¹² Texas - 0.0%	4,100,000	1,423,397
Harris County-Houston Sports Authority Revenue Bonds		
due 11/15/45 ¹² due 11/15/41 ¹²	2,850,000	808,289
Total Texas	1,500,000	521,370 1,329,659
Pennsylvania - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ¹²	995,000	357,752
due 01/01/41 ¹² due 01/01/37 ¹²	570,000	253,411
Total Pennsylvania		611,163
Total Municipal Bonds		(0.202.161
(Cost \$66,111,928)		69,392,161
FEDERAL AGENCY NOTES ^{††} - 0.1%		
Freddie Mac ¹⁴	2,500,000	2.496.245
1.25% due 10/02/19 2.38% due 01/13/22	2,500,000 2,000,000	2,486,247 2,041,976
Total Freddie Mac	2,000,000	4,528,223
Fannie Mae ¹⁴		
0.88% due 02/08/18 Tetal Federal Agency Notes	1,500,000	1,497,074
Total Federal Agency Notes (Cost \$6,132,674)		6,025,297
COMMERCIAL PAPER ^{††} - 5.0% Marriott International		
1.50% due 08/03/17	36,000,000	35,950,500
1.26% due 07/17/17	30,000,000	29,981,867
Total Marriott International Comcast Corp.		65,932,367
1.35% due 07/20/17	32,500,000	32,476,844
1.31% due 07/25/17	25,000,000	24,977,500
Total Comcast Corp. Whirlpool Corp.		57,454,344
1.35% due 07/07/17	49,000,000	48,988,976
Ryder System, Inc.		
1.35% due 07/14/17 1.37% due 07/12/17	20,000,000 16,000,000	19,990,250 15,993,302
1.37% due 07/12/17 1.18% due 07/03/17	10,000,000	9,999,322
Total Ryder System, Inc.		45,982,874
CBS Corp. 1.34% due 07/17/17	20,000,000	19,988,089
1.35% due 07/19/17	17,000,000	16,988,525
Total CBS Corp.		36,976,614
Mondelez International, Inc.	15.055.000	15.051.005
1.22% due 07/07/17 1.37% due 07/13/17	15,075,000 10,000,000	15,071,935 9,995,433
1.36% due 07/13/17	6,800,000	6,796,917
Total Mondelez International, Inc.		31,864,285
Marsh & McLennan Companies, Inc. 1.37% due 07/13/17	15,000,000	14,993,150
10/7/2 486 47/10/17	15,000,000	14,773,130

¬		Face Amount ⁵		Value
COMMERCIAL PAPER ^{††} 5.0% (continued)	ф	10 000 000	Φ.	0.007.422
1.32% due 07/13/17	\$	10,000,000	\$	9,995,433 24,988,583
Total Marsh & McLennan Companies, Inc.				24,988,383
Kellog Co. 1.27% due 07/06/17		24,000,000		23,995,767
Total Kellog Co.		24,000,000		23,995,767
Unitedhealth Group, Inc.				23,773,101
1.29% due 07/20/17		20,000,000		19,986,383
Glaxosmithkline Finance plc		.,,		. ,, ,,
0.99% due 07/05/17		1,500,000		1,499,835
Coca-Cola Company				
0.98% due 08/07/17		1,000,000		998,844
Total Commercial Paper				
(Cost \$358,669,020)				358,668,872
		Contracts		
OPTIONS PURCHASED† - 0.2%				
Call options on:				
Bank of America Merrill Lynch				
iShares 20+ Year Treasury				
Bond ETF, Expiring September 2017 with				
strike price of \$127.00		68,384	_	9,573,760
Total Call options				9,573,760
Put options on:				
Bank of America Merrill Lynch iShares iBoxx USD High				
Yield Corporate Bond ETF,				
Expiring September 2017 with strike price				
of \$84.00		62,193	\$	2,549,913
Total Put options		,		2,549,913
Total Options Purchased			-	
(Cost \$17,880,877)				12,123,673
Total Investments - 102.1%				
(Cost \$7,196,272,206)			\$	7,250,807,889
OPTIONS WRITTEN [†] - (0.1)%				
Call options on:				
Bank of America Merrill				
Lynch				
iShares 20+ Year Treasury				
Bond ETF, Expiring September 2017 with				
strike price of \$130.00		68,384		(4,650,112)
Total Options Written				(4.650.110)
(Premiums received \$7,317,088)				(4,650,112)
Other Assets & Liabilities, net - (2.0)%			¢.	(142,628,356)
Total Net Assets - 100.0%			\$	7,103,529,421

CENTRALLY CLEARED INTEREST RATE SWAP ††

Counterparty	Exchange	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/ (Depreciation)
Bank of America Merrill								
Lynch	CME	Receive	3 Month LIBOR	2.076%	05/26/24	\$ (59,730,000) \$	174,059 \$	174,059
Bank of America Merrill								
Lynch	CME	Receive	3 Month LIBOR	2.16%	02/13/24	\$ (108,330,000) \$	(402,987) \$	(402,987)
							(228 028)	(228 028)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2017	Net Unrealized Depreciation
Deutsche Bank	(1,785,000)	EUR	07/12/17 \$	2,005,233	\$ 2,039,750	\$ (34,516)
J.P. Morgan	(455,000,000)	CSK	11/09/17	18,215,301	20,144,022	(1,928,721)
Goldman Sachs	(70,175,000)	GBR	07/10/17	88,948,216	91,424,603	(2,476,387)
Goldman Sachs	(1,304,000,000)	SEK	07/19/17	149,132,965	154,901,477	(5,768,512)
						\$ (10,208,136)

- Non-income producing security.
 Value determined based on Level 1 inputs.
 Value determined based on Level 2 inputs, unless otherwise noted.
 Value determined based on Level 3 inputs.
 Illiquid security.
 Variable rate security. Rate indicated is rate effective at June 30, 2017.
 Perpetual maturity.
 Affiliated issuer.
 The face amount is denominated in U.S. dollars, unless otherwise noted.
 Rate indicated is the 7 day yield as of June 30, 2017.

- The face amount is denominated in U.S. dollars, unless otherwise noted.
 Rate indicated is the 7 day yield as of June 30, 2017.
 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 \$3,706,505,975 (cost \$3,692,034,262), or 52.2% of total net assets.
 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
 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 \$81,260,370 (cost \$86,324,878), or 1.1% of total net assets.
 Security is an interest-only strip. Rate indicated is effective yield at June 30, 2017.
 Maturity date indicated is next interest reset date.
 Zero coupon rate security.

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

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.

plc — Public Limited Company
REIT — Real Estate Investment Trust
CME — Chicago Mercantile Exchange
EUR — Euro
CSK — Czech Koruna
GBP — British Pound
SEK — Swedish Krona