	Shares	Value
MUTUAL FUNDS† - 2.6%		
Guggenheim Floating Rate Strategies Fund - Institutional Class[1]	1,274,218	$ 33,142,418
Guggenheim Strategy Fund II[1]	577,229	14,436,503
Guggenheim Strategy Fund I[1]	465,528	11,666,138
Guggenheim Strategy Fund III[1]	377,219	9,438,030
Total Mutual Funds		
(Cost $68,629,367)		68,683,089
MONEY MARKET FUND† - 2.6%		
Dreyfus Treasury Prime Cash Management Institutional Shares 1.11%[2]	68,766,131	68,766,131
Total Money Market Fund		
(Cost $68,766,131)		68,766,131

	Face Amount~	
ASSET-BACKED SECURITIES†† - 36.0%		
Collateralized Loan Obligations - 28.1%		
Ladder Capital Commercial Mortgage 2017-FL1 Mortgage Trust		
2017-FL1, 2.36% (1 Month USD LIBOR +0.88%) due 09/15/34[3,4]	34,400,000	34,360,269
West CLO 2014-1 Ltd.		
2017-1A, 2.27% (3 Month USD LIBOR +0.92%) due 07/18/26[3,4]	24,000,000	24,041,614
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 2.97% (3 Month USD LIBOR + 1.55%) due 11/15/29[3,4]	23,800,000	23,756,585
Shackleton 2015-VIII CLO Ltd.		
2017-8A, 2.28% (3 Month USD LIBOR +0.92%) due 10/20/27[3,4]	23,000,000	23,010,420
Telos CLO Ltd.		
2017-6A, 2.62% (3 Month USD LIBOR + 1.27%) due 01/17/27[3,4]	19,900,000	19,955,221
2013-4A, 4.10% (3 Month USD LIBOR + 2.75%) due 07/17/24[3,4]	500,000	500,858
Venture XVI CLO Ltd.		
2017-16A, 2.48% (3 Month USD LIBOR + 1.12%) due 04/15/26[3,4]	20,000,000	20,003,658
CIFC Funding Ltd.		
2017-3A, 2.31% (3 Month USD LIBOR +0.95%) due 07/22/26[3,4]	14,500,000	14,514,811
2017-4A, 2.73% (3 Month USD LIBOR + 1.38%) due 10/17/26[3,4]	5,000,000	5,009,550
Fortress Credit BSL II Ltd.		
2017-2A, 2.51% (3 Month USD LIBOR + 1.15%) due 10/19/25[3,4]	19,000,000	19,055,703
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 3.37% (3 Month USD LIBOR + 2.05%) due 12/15/28[3,4]	17,000,000	17,060,224
Hunt CRE Ltd.		
2017-FL1, 2.48% (1 Month USD LIBOR + 1.00%) due 08/15/34[3,4]	14,600,000	14,656,718
Oaktree EIF II Series A2 Ltd.		
2017-A2, 2.57% (3 Month USD LIBOR + 1.15%) due 11/15/25[3,4]	14,600,000	14,623,950
Golub Capital Partners CLO Ltd.		
2016-33A, 3.92% (3 Month USD LIBOR + 2.48%) due 11/21/28[3,4]	9,000,000	9,022,622
2015-25A, 3.19% (3 Month USD LIBOR + 1.80%) due 08/05/27[3,4]	5,000,000	5,006,147
BSPRT 2017-FL2 Issuer Ltd.		
2017-FL2, 2.30% (1 Month USD LIBOR +0.82%) due 10/15/34[3,4]	13,500,000	13,454,905
TICP CLO Ltd.		
2014-3A, 2.54% (3 Month USD LIBOR + 1.18%) due 01/20/27[3,4]	13,350,000	13,384,031
Steele Creek CLO Ltd.		
2017-1A, 2.77% (3 Month USD LIBOR + 1.33%) due 08/21/26[3,4]	11,300,000	11,353,022
2017-1A, 3.29% (3 Month USD LIBOR + 1.85%) due 08/21/26[3,4]	2,000,000	2,004,710
Vibrant CLO II Ltd.		
2017-2A, 2.26% (3 Month USD LIBOR +0.90%) due 07/24/24[3,4]	8,232,909	8,226,155
2017-2A, 2.81% (3 Month USD LIBOR + 1.45%) due 07/24/24[3,4]	4,850,000	4,848,437
Vibrant CLO III Ltd.		
2016-3A, 2.84% (3 Month USD LIBOR + 1.48%) due 04/20/26[3,4]	8,800,000	8,894,179
2016-3A, 3.41% (3 Month USD LIBOR + 2.05%) due 04/20/26[3,4]	4,000,000	4,016,143
Atlas Senior Loan Fund III Ltd.		
2017-1A, 2.25% (3 Month USD LIBOR +0.83%) due 11/17/27[3,4]	12,000,000	11,998,271
Marathon CLO V Ltd.		
2017-5A, 2.31% (3 Month USD LIBOR +0.87%) due 11/21/27[3,4]	12,000,000	11,984,170

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 36.0% (continued)		
Collateralized Loan Obligations - 28.1% (continued)		
KVK CLO Ltd.		
2017-1A, 3.22% (3 Month USD LIBOR + 1.80%) due 05/15/26[3,4]	5,600,000	$ 5,620,625
2017-2A, 2.54% (3 Month USD LIBOR + 1.18%) due 07/15/26[3,4]	5,000,000	5,004,668
2017-2A, 3.91% (3 Month USD LIBOR + 2.55%) due 07/15/26[3,4]	1,000,000	999,386
2013-1A, due 01/15/28[4,5]	750,000	329,681
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 3.05% (3 Month USD LIBOR + 1.70%) due 10/15/26[3,4]	5,200,000	5,228,205
2017-5A, 3.40% due 10/15/26[4]	4,000,000	3,992,181
2017-5A, 3.70% (3 Month USD LIBOR + 2.35%) due 10/15/26[3,4]	1,000,000	1,002,241
2017-5A, 4.50% (3 Month USD LIBOR + 3.15%) due 10/15/26[3,4]	1,000,000	999,562
Figueroa CLO Ltd.		
2017-2A, 2.88% (3 Month USD LIBOR + 1.25%) due 06/20/27[3,4]	10,000,000	10,051,349
2013-1A, 4.19% (3 Month USD LIBOR + 2.75%) due 03/21/24[3,4]	500,000	501,149
Jamestown CLO III Ltd.		
2017-3A, 2.50% (3 Month USD LIBOR + 1.14%) due 01/15/26[3,4]	9,400,000	9,413,064
PFP Ltd.		
2017-3, 2.48% (1 Month USD LIBOR + 1.05%) due 01/14/35[3,4]	6,347,456	6,355,392
2015-2, 3.48% (1 Month USD LIBOR + 2.00%) due 07/14/34[3,4]	3,000,000	2,998,238
Resource Capital Corporation Ltd.		
2017-CRE5, 2.28% (1 Month USD LIBOR +0.80%) due 07/15/34[3,4]	9,165,214	9,170,824
Palmer Square CLO Ltd.		
2017-1A, 2.39% (3 Month USD LIBOR +0.97%) due 05/15/25[3,4]	8,947,088	8,952,886
Ares XXXIII CLO Ltd.		
2016-1A, 2.84% (3 Month USD LIBOR + 1.35%) due 12/05/25[3,4]	8,800,000	8,864,326
Monroe Capital CLO 2014-1 Ltd.		
2017-1A, 2.71% (3 Month USD LIBOR + 1.35%) due 10/22/26[3,4]	8,100,000	8,098,440
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 4.06% (3 Month USD LIBOR + 2.70%) due 12/22/28[3,4]	8,000,000	8,025,574
AIMCO CLO Series 2015-A		
2018-AA, 2.413% (3 Month USD LIBOR +0.85%) due 01/15/28[3,4]	8,000,000	7,992,135
NXT Capital CLO LLC		
2017-1A, 3.06% (3 Month USD LIBOR + 1.70%) due 04/20/29[3,4]	7,700,000	7,727,058
ACIS CLO Ltd.		
2014-4A, 2.80% (3 Month USD LIBOR + 1.42%) due 05/01/26[3,4]	4,000,000	4,000,058
2013-1A, 2.22% (3 Month USD LIBOR +0.87%) due 04/18/24[3,4]	3,676,419	3,675,698
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 3.25% (3 Month USD LIBOR + 1.78%) due 07/20/29[3,4]	7,500,000	7,559,259
Seneca Park CLO Limited		
2017-1A, 2.85% (3 Month USD LIBOR + 1.50%) due 07/17/26[3,4]	4,000,000	4,011,510
2017-1A, 2.47% (3 Month USD LIBOR + 1.12%) due 07/17/26[3,4]	3,500,000	3,503,068
TICP CLO II Ltd.		
2017-2A, 2.91% (3 Month USD LIBOR + 1.55%) due 07/20/26[3,4]	4,000,000	4,004,152
2017-2A, 2.52% (3 Month USD LIBOR + 1.16%) due 07/20/26[3,4]	3,500,000	3,508,792
Northwoods Capital X Ltd.		
2017-10A, 2.94% (3 Month USD LIBOR + 1.55%) due 11/04/25[3,4]	4,000,000	4,004,609
2017-10A, 2.47% (3 Month USD LIBOR + 1.08%) due 11/04/25[3,4]	3,500,000	3,499,440
Crown Point CLO III Ltd.		
2015-3A, 2.27% (3 Month USD LIBOR +0.91%) due 12/31/27[3,4]	7,270,000	7,277,036

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 36.0% (continued)			
Collateralized Loan Obligations - 28.1% (continued)			
Woodmont Trust			
2017-3A, 2.97% (3 Month USD LIBOR + 1.73%) due 10/18/29[3,4]	4,700,000	$	4,719,489
2017-2A, 3.15% (3 Month USD LIBOR + 1.80%) due 07/18/28[3,4]	2,500,000		2,520,397
Flagship CLO VIII Ltd.			
2017-8A, 3.06% (3 Month USD LIBOR + 1.70%) due 01/16/26[3,4]	6,900,000		6,916,109
Cerberus Loan Funding XVII Ltd.			
2016-3A, 3.89% (3 Month USD LIBOR + 2.53%) due 01/15/28[3,4]	6,500,000		6,541,912
A Voce CLO Ltd.			
2017-1A, 2.52% (3 Month USD LIBOR + 1.16%) due 07/15/26[3,4]	6,400,000		6,404,335
Avery Point V CLO Ltd.			
2017-5A, 2.33% (3 Month USD LIBOR +0.98%) due 07/17/26[3,4]	6,300,000		6,314,657
Venture XIX CLO Ltd.			
2016-19A, 3.36% (3 Month USD LIBOR + 2.00%) due 01/15/27[3,4]	6,100,000		6,133,631
OCP CLO 2015-8 Ltd.			
2017-8A, 2.20% (3 Month USD LIBOR +0.85%) due 04/17/27[3,4]	6,000,000		6,003,245
Northwoods Capital Ltd.			
2017-14A, 2.61% (3 Month USD LIBOR + 1.30%) due 11/12/25[3,4]	5,700,000		5,715,314
Cent CLO LP			
2017-21A, 2.58% (3 Month USD LIBOR + 1.21%) due 07/27/26[3,4]	5,500,000		5,515,122
Cent CLO 20 Ltd.			
2017-20A, 3.00% (3 Month USD LIBOR + 1.63%) due 01/25/26[3,4]	3,250,000		3,252,026
2017-20A, 2.47% (3 Month USD LIBOR + 1.10%) due 01/25/26[3,4]	2,100,000		2,103,026
Galaxy XVIII CLO Ltd.			
2017-18A, 2.53% (3 Month USD LIBOR + 1.17%) due 10/15/26[3,4]	5,300,000		5,314,445
OZLM IX Ltd.			
2017-9A, 3.01% (3 Month USD LIBOR + 1.65%) due 01/20/27[3,4]	5,100,000		5,145,350
Venture XII CLO Ltd.			
2017-12A, 2.95% (3 Month USD LIBOR + 1.63%) due 02/28/26[3,4]	5,100,000		5,128,457
Flagship CLO			
2017-8A, 2.61% (3 Month USD LIBOR + 1.25%) due 01/16/26[3,4]	5,000,000		5,024,801
Great Lakes CLO Ltd.			
2015-1A, 3.31% (3 Month USD LIBOR + 1.95%) due 07/15/26[3,4]	5,000,000		5,012,116
Atlas Senior Loan Fund IV Ltd.			
2017-2A, 2.87% (3 Month USD LIBOR + 1.45%) due 02/17/26[3,4]	5,000,000		4,998,665
GoldenTree Loan Opportunities VII Ltd.			
2013-7A, 2.52% (3 Month USD LIBOR + 1.15%) due 04/25/25[3,4]	4,987,254		4,987,612
Regatta V Funding Ltd.			
2017-1A, 2.53% (3 Month USD LIBOR + 1.16%) due 10/25/26[3,4]	4,900,000		4,900,161
Sound Point CLO IV Ltd.			
2017-3A, 2.46% (3 Month USD LIBOR + 1.10%) due 01/21/26[3,4]	4,700,000		4,713,452
Symphony CLO XIV Ltd.			
2017-14A, 3.21% (3 Month USD LIBOR + 1.85%) due 07/14/26[3,4]	4,700,000		4,707,670
Golub Capital Partners CLO 16 Ltd.			
2017-16A, 3.07% (3 Month USD LIBOR + 1.70%) due 07/25/29[3,4]	4,700,000		4,702,956
Oaktree EIF I Ltd.			
2016-A1, 3.95% (3 Month USD LIBOR + 2.60%) due 10/18/27[3,4]	4,500,000		4,513,969
Shackleton CLO Ltd.			
2016-7A, 3.31% (3 Month USD LIBOR + 1.95%) due 04/15/27[3,4]	4,250,000		4,284,197
TICP CLO I Ltd.			
2017-1A, 2.97% (3 Month USD LIBOR + 1.60%) due 04/26/26[3,4]	4,250,000		4,272,908
Cerberus Loan Funding XVI, LP			
2016-2A, 3.41% (3 Month USD LIBOR + 2.05%) due 11/15/27[3,4]	4,000,000		4,080,906
TCP Waterman CLO Ltd.			
2016-1A, 3.64% (3 Month USD LIBOR + 2.05%) due 12/15/28[3,4]	4,000,000		4,061,353

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 36.0% (continued)			
Collateralized Loan Obligations - 28.1% (continued)			
FDF II Ltd.			
2016-2A, 4.29% due 05/12/31[4]	4,000,000	$	4,054,094
FS Senior Funding Ltd.			
2015-1A, 4.01% (3 Month USD LIBOR + 2.65%) due 05/28/25[3,4]	2,000,000		2,008,874
2015-1A, 3.16% (3 Month USD LIBOR + 1.80%) due 05/28/25[3,4]	2,000,000		2,007,988
Newstar Commercial Loan Funding LLC			
2017-1A, 3.83% (3 Month USD LIBOR + 2.50%) due 03/20/27[3,4]	3,000,000		3,012,014
2016-1A, 5.21% (3 Month USD LIBOR + 3.75%) due 02/25/28[3,4]	1,000,000		999,988
WhiteHorse VI Ltd.			
2016-1A, 3.28% (3 Month USD LIBOR + 1.90%) due 02/03/25[3,4]	4,000,000		4,000,759
Cent CLO Ltd.			
2013-19A, 2.71% (3 Month USD LIBOR + 1.33%) due 10/29/25[3,4]	3,850,000		3,851,440
OZLM VIII Ltd.			
2017-8A, 2.48% (3 Month USD LIBOR + 1.13%) due 10/17/26[3,4]	3,750,000		3,756,424
Fortress Credit Opportunities VI CLO Ltd.			
2015-6A, 3.44% (3 Month USD LIBOR + 1.90%) due 10/10/26[3,4]	2,750,000		2,749,137
2015-6A, 4.24% (3 Month USD LIBOR + 2.70%) due 10/10/26[3,4]	1,000,000		1,000,966
Anchorage Capital CLO 4 Ltd.			
2017-4A, 3.06% (3 Month USD LIBOR + 1.68%) due 07/28/26[3,4]	3,500,000		3,511,555
Flagship VII Ltd.			
2017-7A, 2.48% (3 Month USD LIBOR + 1.12%) due 01/20/26[3,4]	3,300,000		3,311,244
Catamaran CLO Ltd.			
2016-1A, 3.58% (3 Month USD LIBOR + 1.95%) due 12/20/23[3,4]	3,250,000		3,253,172
Marathon CLO VII Ltd.			
2017-7A, 3.03% (3 Month USD LIBOR + 1.65%) due 10/28/25[3,4]	3,000,000		3,024,698
Northwoods Capital XIV Ltd.			
2017-14A, 3.01% (3 Month USD LIBOR + 1.70%) due 11/12/25[3,4]	3,000,000		3,006,737
Fifth Street SLF II Ltd.			
2015-2A, 3.30% (3 Month USD LIBOR + 1.92%) due 09/29/27[3,4]	3,000,000		3,004,682
Regatta IV Funding Ltd.			
2017-1A, 2.39% (3 Month USD LIBOR + 1.02%) due 07/25/26[3,4]	3,000,000		2,999,353
FDF I Ltd.			
2015-1A, 4.40% due 11/12/30[4]	3,000,000		2,994,564
Venture XVII CLO Ltd.			
2017-17A, 2.44% (3 Month USD LIBOR + 1.08%) due 07/15/26[3,4]	2,800,000		2,796,672
Bsprt Issuer Ltd.			
2017-FL1, 2.83% (1 Month USD LIBOR + 1.35%) due 06/15/27[3,4]	2,700,000		2,709,266
AMMC CLO XV Ltd.			
2016-15A, 3.44% (3 Month USD LIBOR + 1.90%) due 12/09/26[3,4]	2,400,000		2,410,557
Nelder Grove CLO Ltd.			
2017-1A, 3.27% (3 Month USD LIBOR + 1.80%) due 08/28/26[3,4]	2,400,000		2,402,995
KKR CLO 15 Ltd.			
2016-15, 2.91% (3 Month USD LIBOR + 1.56%) due 10/18/28[3,4]	2,300,000		2,332,366
AIMCO CLO Series			
2017-AA, 2.46% (3 Month USD LIBOR + 1.10%) due 07/20/26[3,4]	2,200,000		2,200,753
Madison Park Funding XVI Ltd.			
2016-16A, 3.26% (3 Month USD LIBOR + 1.90%) due 04/20/26[3,4]	2,000,000		2,017,670
Garrison Funding Ltd.			
2016-2A, 3.64% (3 Month USD LIBOR + 2.20%) due 09/29/27[3,4]	2,000,000		2,012,993
OCP CLO Ltd.			
2016-2A, 3.45% (3 Month USD LIBOR + 2.00%) due 11/22/25[3,4]	2,000,000		2,010,795
OZLM Funding II Ltd.			
2016-2A, 4.13% (3 Month USD LIBOR + 2.75%) due 10/30/27[3,4]	2,000,000		2,007,794
Oaktree CLO 2015-1 Ltd.			
2017-1A, 2.37% (3 Month USD LIBOR +0.87%) due 10/20/27[3,4]	2,000,000		2,002,857

	Face Amount~		Value
ASSET-BACKED SECURITIES[††] - 36.0% (continued)			
Collateralized Loan Obligations - 28.1% (continued)			
Carlyle Global Market Strategies CLO Ltd.			
2013-4A, 2.83% (3 Month USD LIBOR + 1.47%) due 10/15/25[3,4]	2,000,000	$	2,000,926
OHA Loan Funding Ltd.			
2017-1A, 2.81% (3 Month USD LIBOR + 1.45%) due 07/23/25[3,4]	2,000,000		1,999,594
Recette Clo Ltd.			
2017-1A, 2.66% (3 Month USD LIBOR + 1.30%) due 10/20/27[3,4]	2,000,000		1,998,557
Crestline Denali CLO Ltd.			
2017-1A, 2.42% (3 Month USD LIBOR + 1.05%) due 10/26/27[3,4]	2,000,000		1,997,830
Regatta III Funding Ltd.			
2017-1A, 2.41% (3 Month USD LIBOR + 1.05%) due 04/15/26[3,4]	2,000,000		1,997,805
LCM XXII Ltd.			
2016-22A, 2.64% (3 Month USD LIBOR + 1.28%) due 10/20/28[3,4]	1,725,000		1,729,598
Flatiron CLO Ltd.			
2017-1A, 2.95% (3 Month USD LIBOR + 1.60%) due 07/17/26[3,4]	1,700,000		1,707,211
Madison Park Funding XIV Ltd.			
2017-14A, 2.91% (3 Month USD LIBOR + 1.55%) due 07/20/26[3,4]	1,600,000		1,606,042
Betony CLO Ltd.			
2016-1A, 3.31% (3 Month USD LIBOR + 1.95%) due 04/15/27[3,4]	1,500,000		1,511,403
Dryden 37 Senior Loan Fund			
2015-37A, due 04/15/27[4,5]	1,500,000		1,395,360
RFTI Issuer Ltd.			
2015-FL1, 3.23% (1 Month USD LIBOR + 1.75%) due 08/15/30[3,4]	1,367,809		1,369,997
Symphony CLO XII Ltd.			
2017-12A, 2.86% (3 Month USD LIBOR + 1.50%) due 10/15/25[3,4]	1,250,000		1,250,805
Highbridge Loan Management Ltd.			
2014-2014, 3.43% (3 Month USD LIBOR + 2.05%) due 07/28/25[3,4]	1,250,000		1,250,000
Cereberus ICQ Levered LLC			
2015-1A, 3.41% (3 Month USD LIBOR + 2.05%) due 11/06/25[3,4]	1,038,688		1,038,955
Venture VII CDO Ltd.			
2006-7A, 1.59% (3 Month USD LIBOR +0.23%) due 01/20/22[3,4]	1,025,582		1,021,725
Cent CLO			
2014-16A, 3.63% (3 Month USD LIBOR + 2.25%) due 08/01/24[3,4]	500,000		500,829
2014-16A, 4.58% (3 Month USD LIBOR + 3.20%) due 08/01/24[3,4]	500,000		500,271
Resource Capital Corp.			
2015-CRE3, 4.63% (1 Month USD LIBOR + 3.15%) due 03/15/32[3,4]	1,000,000		1,000,234
OHA Credit Partners IX Ltd.			
2013-9A, due 10/20/25[4,5]	1,000,000		883,095
Treman Park CLO Ltd.			
2015-1A, due 04/20/27[4,5]	1,000,000		856,630
Rockwall CDO II Ltd.			
2007-1A, 1.93% (3 Month USD LIBOR +0.55%) due 08/01/24[3,4]	569,316		568,929
LMREC, Inc.			
2016-CRE2, 2.99% (1 Month USD LIBOR + 1.70%) due 11/24/31[3,4]	534,000		539,340
Halcyon Loan Advisors Funding Ltd.			
2012-1A, 4.42% (3 Month USD LIBOR + 3.00%) due 08/15/23[3,4]	500,000		502,121
NZCG Funding Ltd.			
2015-2A, 3.72% (3 Month USD LIBOR + 2.35%) due 04/27/27[3,4]	500,000		501,848
NewStar Arlington Senior Loan Program LLC			
2014-1A, 4.67% (3 Month USD LIBOR + 3.30%) due 07/25/25[3,4]	250,000		247,871
2014-1A, 5.62% (3 Month USD LIBOR + 4.25%) due 07/25/25[3,4]	250,000		240,847
Copper River CLO Ltd.			
2007-1A, due 01/20/21[5,6]	500,000		55,352
Keuka Park CLO Ltd.			
2013-1A, due 10/21/24[4,5]	491,478		45,395

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 36.0% (continued)		
Collateralized Loan Obligations - 28.1% (continued)		
Babson CLO Ltd.		
2012-2A, due 05/15/23[4,5]	750,000	$ 9,083
Total Collateralized Loan Obligations		736,881,320
Transport-Aircraft - 2.1%		
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[4]	12,500,000	12,534,587
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	5,957,820	5,945,189
2016-1A, 4.88% due 03/17/36[4]	4,372,500	4,452,340
2014-1, 5.13% (WAC) due 12/15/29[3]	813,101	810,975
2014-1, 7.38% (WAC) due 12/15/29[3]	328,761	328,761
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	5,575,628	5,561,689
2015-1A, 4.70% due 12/15/40[4]	3,936,212	3,955,920
AASET Trust		
2017-1A, 3.97% due 05/16/42[4]	7,636,000	7,662,768
Raspro Trust		
2005-1A, 1.99% (3 Month USD LIBOR +0.63%) due 03/23/24[3,4]	4,727,440	4,514,705
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42[4]	3,541,500	3,581,809
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40[4]	1,481,855	1,481,367
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40[4]	1,213,169	1,198,136
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28[4]	1,135,296	1,133,091
Atlas Ltd.		
2014-1 A, 4.87% due 12/15/39	797,037	798,472
AABS Ltd.		
2013-1 A, 4.87% due 01/10/38	487,619	492,434
Rise Ltd.		
2014-1A, 4.74% due 02/12/39	301,688	305,082
Total Transport-Aircraft		54,757,325
Whole Business - 1.5%		
Domino's Pizza Master Issuer LLC		
2017-1A, 3.08% due 07/25/47[4]	6,932,625	6,856,505
2017-1A, 2.62% (3 Month USD LIBOR + 1.25%) due 07/25/47[3,4]	5,236,875	5,246,668
Taco Bell Funding LLC		
2016-1A, 4.38% due 05/25/46[4]	3,653,750	3,769,282
2016-1A, 4.97% due 05/25/46[4]	3,456,250	3,631,516
Jimmy Johns Funding LLC		
2017-1A, 3.61% due 07/30/47[4]	6,184,500	6,208,310
DB Master Finance LLC		
2015-1A, 3.98% due 02/20/45[4]	3,802,475	3,881,224
Miramax LLC		
2014-1A, 3.34% due 07/20/26[4]	2,577,568	2,579,674
Wendys Funding LLC		
2015-1A, 3.37% due 06/15/45[4]	1,722,355	1,726,971
2015-1A, 4.08% due 06/15/45[4]	762,450	780,467
Sonic Capital LLC		
2016-1A, 4.47% due 05/20/46[4]	1,988,333	2,016,548
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27[4]	1,363,113	1,360,926
Drug Royalty II Limited Partnership 2		
2014-1, 3.48% due 07/15/23[4]	578,957	577,594
Total Whole Business		38,635,685
Transport-Container - 1.2%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42[4]	13,551,284	13,557,080
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28[4]	8,413,333	8,327,808
2013-2A, 3.67% due 11/17/28[4]	1,719,850	1,721,943
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42[4]	3,661,125	3,682,868

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 36.0% (continued)		
Transport-Container - 1.2% (continued)		
CLI Funding V LLC		
2013-1A, 2.83% due 03/18/28[4]	2,799,500	$ 2,759,695
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28[4]	2,357,333	2,349,210
Total Transport-Container		32,398,604
Net Lease - 1.1%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47[4]	13,310,667	13,496,874
Store Master Funding I LLC		
2015-1A, 4.17% due 04/20/45[4]	10,557,333	10,788,275
2015-1A, 3.75% due 04/20/45[4]	1,776,000	1,789,251
Store Master Funding LLC		
2013-1A, 4.16% due 03/20/43[4]	2,299,325	2,306,945
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44[4]	1,000,000	1,002,423
Total Net Lease		29,383,768
Collateralized Debt Obligations - 0.7%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35[4]	11,650,000	11,547,121
2016-3A, 3.85% due 10/28/33[4]	1,500,000	1,492,120
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22[4]	3,335,032	3,394,846
Putnam Structured Product Funding Ltd.		
2003-1A, 2.48% (1 Month USD LIBOR + 1.00%) due 10/15/38[3,4]	1,779,867	1,697,224
H2 Asset Funding Ltd.		
, 3.39% due 03/19/37	1,000,000	1,001,772
Total Collateralized Debt Obligations		19,133,083
Automotive - 0.7%		
Hertz Vehicle Financing II, LP		
2015-1A, 2.73% due 03/25/21[4]	9,700,000	9,728,369
2017-1A, 2.96% due 10/25/21[4]	1,000,000	998,151
Hertz Vehicle Financing LLC		
2016-4A, 2.65% due 07/25/22[4]	4,500,000	4,417,671
2016-2A, 2.95% due 03/25/22[4]	2,000,000	1,993,941
Total Automotive		17,138,132
Single Family Residence - 0.5%		
Colony American Finance 2016-1 Ltd.		
2016-1, 2.54% due 06/15/48[4]	5,605,986	5,556,292
Progress Residential 2017		
2017-SFR2, 2.90% due 12/17/34[4]	5,000,000	4,970,257
CoreVest American Finance 2017-1 Trust		
2017-1, 2.97% due 10/15/49[4]	1,995,388	1,990,960
Total Single Family Residence		12,517,509
Transport-Rail - 0.1%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47[4]	1,890,506	1,883,115
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34[4]	544,500	544,397
Total Asset-Backed Securities		
(Cost $942,850,098)		943,272,938
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 19.5%		
Residential Mortgage Backed Securities - 10.3%		
Soundview Home Loan Trust		
2006-OPT5, 1.69% (1 Month USD LIBOR +0.14%) due 07/25/36[3]	27,901,124	27,188,064
2005-OPT3, 2.02% (1 Month USD LIBOR +0.47%) due 11/25/35[3]	4,000,000	3,934,632
2003-1, 4.93% (1 Month USD LIBOR + 3.38%) due 08/25/31[3]	105,052	104,517
Towd Point Mortgage Trust		
2017-5, 2.15% (1 Month USD LIBOR +0.60%) due 02/25/57[3,4]	10,985,419	10,998,831
2017-6, 2.75% (WAC) due 10/25/57[3,4]	5,924,679	5,904,027
2017-1, 2.75% (WAC) due 10/25/56[3,4]	5,757,419	5,750,030
2016-1, 2.75% (WAC) due 02/25/55[3,4]	1,706,912	1,707,321
CIT Mortgage Loan Trust		
2007-1, 2.90% (1 Month USD LIBOR + 1.35%) due 10/25/37[3,4]	16,313,323	16,393,969
2007-1, 3.00% (1 Month USD LIBOR + 1.45%) due 10/25/37[3,4]	1,164,650	1,171,786

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 19.5% (continued)		
Residential Mortgage Backed Securities - 10.3% (continued)		
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 2.18% (1 Month USD LIBOR +0.63%) due 11/25/37[3]	14,600,217	$ 14,545,602
2006-BC4, 1.72% (1 Month USD LIBOR +0.17%) due 12/25/36[3]	2,338,051	2,260,008
2007-BC1, 1.68% (1 Month USD LIBOR +0.13%) due 02/25/37[3]	453,281	447,850
JP Morgan Mortgage Acquisition Trust		
2006-HE2, 1.69% (1 Month USD LIBOR +0.14%) due 07/25/36[3]	13,311,389	13,201,050
Fannie Mae Connecticut Avenue Securities		
2016-C01, 3.50% (1 Month USD LIBOR + 1.95%) due 08/25/28[3]	6,779,790	6,832,504
2016-C02, 3.70% (1 Month USD LIBOR + 2.15%) due 09/25/28[3]	5,209,825	5,261,147
FirstKey Master Funding		
2017-R1, 1.59% (1 Month USD LIBOR +0.22%) due 11/03/41[†††,3,4]	10,822,535	10,682,468
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 1.69% (1 Month USD LIBOR +0.14%) due 11/25/36[3]	5,313,199	5,188,207
2006-HE3, 1.91% (1 Month USD LIBOR +0.36%) due 04/25/36[3]	4,000,000	3,963,699
Freddie Mac Structured Agency Credit Risk Debt Notes		
2015-DNA1, 3.40% (1 Month USD LIBOR + 1.85%) due 10/25/27[3]	5,000,000	5,122,638
2014-DN1, 3.75% (1 Month USD LIBOR + 2.20%) due 02/25/24[3]	2,751,743	2,834,920
2015-DNA1, 2.45% (1 Month USD LIBOR +0.90%) due 10/25/27[3]	805,879	806,783
Deephaven Residential Mortgage Trust 2017-3		
2017-3A, 2.58% (WAC) due 10/25/47[3,4]	7,971,552	7,971,056
Countrywide Asset-Backed Certificates		
2006-6, 1.72% (1 Month USD LIBOR +0.17%) due 09/25/36[3]	5,715,670	5,376,182
2006-5, 1.84% (1 Month USD LIBOR +0.29%) due 08/25/36[3]	2,558,752	2,510,183
Bayview Opportunity Master Fund IVb Trust		
2017-RPL1, 3.10% due 07/28/32[4]	3,256,837	3,261,462
2017-RN1, 3.60% (WAC) due 02/28/32[3,4]	2,481,346	2,481,402
2017-NPL1, 3.60% due 01/28/32[4]	1,887,606	1,889,878
First NLC Trust		
2005-4, 1.94% (1 Month USD LIBOR +0.39%) due 02/25/36[3]	7,963,471	7,548,664
Nationstar Home Equity Loan Trust		
2007-B, 1.54% (1 Month USD LIBOR +0.22%) due 04/25/37[3]	7,581,202	7,506,398
Park Place Securities Incorporated Asset Backed Pass Through Certificates Series		
2005-WHQ3, 2.50% (1 Month USD LIBOR +0.95%) due 06/25/35[3]	7,025,000	7,031,108
CSMC Series		
2015-12R, 1.83% (1 Month USD LIBOR +0.50%) due 11/30/37[3,4]	5,850,141	5,832,847
2014-2R, 1.53% (1 Month USD LIBOR +0.20%) due 02/27/46[3,4]	327,983	308,991
CWABS Incorporated Asset-Backed Certificates Trust		
2004-4, 2.27% (1 Month USD LIBOR +0.72%) due 07/25/34[3]	5,577,253	5,606,135
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 1.74% (1 Month USD LIBOR +0.19%) due 12/25/36[3]	5,199,220	5,184,843
GSMSC Resecuritization Trust		
2015-5R, 1.46% (1 Month USD LIBOR +0.14%) due 02/26/37[3,4]	2,820,516	2,671,823
2015-7R, 1.51% (1 Month USD LIBOR +0.15%) due 09/26/37[3,4]	2,565,324	2,444,749
CIM Trust		
2017-2, 3.36% (1 Month USD LIBOR + 2.00%) due 12/25/57[3,4]	4,353,738	4,399,016

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 19.5% (continued)			
Residential Mortgage Backed Securities - 10.3% (continued)			
GSAMP Trust			
2005-HE6, 1.99% (1 Month USD LIBOR +0.44%) due 11/25/35[3]	337,311	$	338,283
2002-HE2, 2.54% (1 Month USD LIBOR + 1.04%) due 10/20/32[3,4]	4,351,120		4,376,676
LSTAR Securities Investment Limited			
2017-6, 3.32% (1 Month USD LIBOR + 1.75%) due 09/01/22[3,4]	4,334,922		4,337,631
Banc of America Funding Trust			
2015-R4, 1.50% (1 Month USD LIBOR +0.17%) due 01/27/35[3,4]	4,020,873		3,813,276
Ellington Loan Acquisition Trust			
2007-2, 2.50% (1 Month USD LIBOR +0.95%) due 05/25/37[3,4]	3,645,546		3,651,527
Stanwich Mortgage Loan Co.			
2016-NPA1, 3.84% (WAC) due 10/16/46[3,4]	3,622,226		3,598,635
Popular ABS Mortgage Pass-Through Trust			
2005-2, 1.73% (1 Month USD LIBOR +0.18%) due 04/25/35[3]	3,290,524		3,283,056
New Residential Mortgage Loan Trust			
2017-5A, 3.05% (1 Month USD LIBOR + 1.50%) due 06/25/57[3,4]	3,120,970		3,197,240
Stanwich Mortgage Loan Company LLC			
2017-NPA1, 3.60% due 03/16/22[4]	2,851,265		2,864,202
GCAT, LLC			
2017-1, 3.38% due 03/25/47[4]	2,362,510		2,361,064
ACE Securities Corporation Home Equity Loan Trust Series			
2005-HE2, 2.57% (1 Month USD LIBOR + 1.02%) due 04/25/35[3]	2,000,000		2,011,957
VOLT LIV LLC			
2017-NPL1, 3.50% due 02/25/47[4]	1,940,501		1,943,303
Morgan Stanley Capital I Incorporated Trust			
2006-HE1, 1.84% (1 Month USD LIBOR +0.29%) due 01/25/36[3]	1,947,760		1,926,707
First Franklin Mortgage Loan Trust			
2004-FF10, 2.83% (1 Month USD LIBOR + 1.28%) due 07/25/34[3]	1,683,759		1,707,163
GE-WMC Asset-Backed Pass-Through Certificates Series			
2005-2, 1.80% (1 Month USD LIBOR +0.25%) due 12/25/35[3]	1,623,123		1,630,386
Deutsche Alt-A Securities Mortgage Loan Trust Series			
2006-AF1, 1.85% (1 Month USD LIBOR +0.30%) due 04/25/36[3]	1,776,707		1,621,045
Morgan Stanley ABS Capital I Incorporated Trust			
2006-NC1, 1.93% (1 Month USD LIBOR +0.38%) due 12/25/35[3]	1,500,000		1,461,553
Bayview Opportunity Master Fund IIIb Trust			
2017-RN3, 3.23% due 05/28/32[4]	1,367,720		1,365,226
Nomura Resecuritization Trust			
2015-4R, 2.39% (1 Month USD LIBOR +0.43%) due 03/26/36[3,4]	1,403,408		1,348,954
VOLT XL LLC			
2015-NP14, 4.38% due 11/27/45[4]	1,260,494		1,263,316
Structured Asset Investment Loan Trust			
2005-2, 2.29% (1 Month USD LIBOR +0.74%) due 03/25/35[3]	834,689		835,971
2005-1, 2.27% (1 Month USD LIBOR +0.72%) due 02/25/35[3,4]	387,413		386,556
Encore Credit Receivables Trust			
2005-4, 1.99% (1 Month USD LIBOR +0.44%) due 01/25/36[3]	1,077,390		1,071,786
NRPL Trust			
2015-1A, 3.88% due 11/01/54[4]	1,051,234		1,049,971
UCFC Manufactured Housing Contract			
1997-2, 7.38% due 10/15/28	452,272		479,320
Nationstar HECM Loan Trust			
2016-3A, 2.01% due 08/25/26[4]	420,538		420,664
BCAP LLC			
2014-RR3, 1.40% (WAC) due 10/26/36[3,4]	331,006		327,579

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 19.5% (continued)		
Residential Mortgage Backed Securities - 10.3% (continued)		
First Frankin Mortgage Loan Trust		
2006-FF4, 1.74% (1 Month USD LIBOR +0.19%) due 03/25/36[3]	318,617	$ 318,239
Accredited Mortgage Loan Trust		
2007-1, 1.68% (1 Month USD LIBOR +0.13%) due 02/25/37[3]	149,398	148,636
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.67% due 06/26/36[4]	153,208	129,409
GreenPoint Mortgage Funding Trust		
2005-HE4, 2.03% (1 Month USD LIBOR +0.47%) due 07/25/30[3]	83,772	83,614
Total Residential Mortgage Backed Securities		269,677,735
Commercial Mortgage Backed Securities - 5.2%		
Wells Fargo Commercial Mortgage Trust		
2017-SMP, 2.23% (1 Month USD LIBOR +0.75%) due 12/15/22[3,4]	9,000,000	9,000,000
2016-C37, 1.03% (WAC) due 12/15/49[3]	38,429,281	2,128,125
2017-C38, 1.09% (WAC) due 07/15/50[3]	25,925,923	1,989,312
2016-C32, 1.35% (WAC) due 01/15/59[3]	23,000,776	1,784,814
2015-LC22, 0.89% (WAC) due 09/15/58[3]	24,389,694	1,236,499
2017-C42, 0.90% (WAC) due 12/15/50[3]	15,000,000	1,080,227
2017-RB1, 1.29% (WAC) due 03/15/50[3]	9,975,199	924,927
2016-NXS5, 1.55% (WAC) due 01/15/59[3]	6,890,319	564,082
BHMS Mortgage Trust		
2014-ATLS, 4.24% due 07/05/33[4]	15,000,000	15,146,594
2014-ATLS, 2.86% (1 Month USD LIBOR + 1.50%) due 07/05/33[3,4]	1,300,000	1,306,039
Hospitality Mortgage Trust		
2017-HIT, 2.09% (1 Month USD LIBOR +0.85%) due 05/08/30[3,4]	15,500,000	15,519,364
Chicago Skyscraper Trust		
2017-SKY, 2.28% (1 Month USD LIBOR +0.80%) due 02/01/19[3,4]	9,000,000	9,014,378
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29[4]	3,500,000	3,854,362
2010-ARTA, 6.81% due 01/14/29[4]	2,605,000	2,844,854
GAHR Commercial Mortgage Trust		
2015-NRF, 3.38% (WAC) due 12/15/34[3,4]	6,353,165	6,327,550
2015-NRF, 2.55% (1 Month USD LIBOR + 1.30%) due 12/15/34[3,4]	286,710	286,799
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-WIKI, 4.01% (WAC) due 10/05/31[3,4]	3,000,000	2,957,786
2014-CBM, 3.43% (1 Month USD LIBOR + 1.95%) due 10/15/29[3,4]	1,100,000	1,100,001
2014-FL5, 3.58% (1 Month USD LIBOR + 2.10%) due 07/15/31[3,4]	1,000,000	993,207
GS Mortgage Securities Corporation Trust		
2017-STAY, 2.33% (1 Month USD LIBOR +0.85%) due 07/15/32[3,4]	2,800,000	2,784,967
2017-STAY, 2.58% (1 Month USD LIBOR + 1.10%) due 07/15/32[3,4]	2,300,000	2,258,330
JPMDB Commercial Mortgage Securities Trust		
2017-C5, 1.03% (WAC) due 03/15/50[3]	57,795,294	4,052,375
2016-C2, 1.70% (WAC) due 06/15/49[3]	8,874,671	814,572
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.14% (WAC) due 02/15/50[3]	33,731,306	2,594,433
2016-UB10, 2.00% (WAC) due 07/15/49[3]	19,264,411	2,079,258
DBJPM Mortgage Trust		
2017-C6, 1.04% (WAC) due 06/10/50[3]	62,995,977	4,467,706
BANK		
2017-BNK7, 0.83% (WAC) due 09/15/60[3]	35,143,785	2,045,818
2017-BNK4, 1.46% (WAC) due 05/15/50[3]	14,326,056	1,367,484
2017-BNK6, 0.88% (WAC) due 07/15/60[3]	15,559,376	953,144
CGGS Commercial Mortgage Trust		
2016-RNDA, 4.39% due 02/10/33[4]	4,339,015	4,337,419

		Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 19.5% (continued)			
Commercial Mortgage Backed Securities - 5.2% (continued)			
Morgan Stanley Capital I Trust			
2017-H1, 1.46% (WAC) due 06/15/50[3]		30,944,201	$ 2,930,295
2015-XLF1, 3.68% (1 Month USD LIBOR + 2.20%) due 08/13/19[3,4]		1,135,000	1,139,710
UBS Commercial Mortgage Trust			
2017-C2, 1.16% (WAC) due 08/15/50[3]		33,120,677	2,683,275
2017-C5, 1.04% (WAC) due 11/15/50[3]		14,092,369	1,018,451
Morgan Stanley Bank of America Merrill Lynch Trust			
2015-C27, 1.02% (WAC) due 12/15/47[3]		36,712,233	2,142,963
2017-C34, 0.83% (WAC) due 11/15/52[3]		24,824,470	1,526,045
JPMCC Commercial Mortgage Securities Trust			
2017-JP5, 1.11% (WAC) due 03/15/50[3]		48,173,238	3,335,534
Citigroup Commercial Mortgage Trust			
2017-P7, 1.14% (WAC) due 04/14/50[3]		23,252,658	1,855,071
2016-C2, 1.79% (WAC) due 08/10/26[3]		6,745,083	794,092
2016-GC37, 1.80% (WAC) due 04/10/49[3]		3,811,317	430,666
VSD			
2017-PLT1 A, 3.60% due 12/25/43		2,912,693	2,911,521
CD Commercial Mortgage Trust			
2017-CD4, 1.33% (WAC) due 05/10/50[3]		17,250,327	1,532,347
CGMS Commercial Mortgage Trust			
2017-B1, 0.86% (WAC) due 08/15/50[3]		22,468,086	1,374,022
JPMBB Commercial Mortgage Securities Trust			
2013-C17, 0.86% (WAC) due 01/15/47[3]		31,310,804	1,166,243
CSAIL Commercial Mortgage Trust			
2016-C6, 1.81% (WAC) due 01/15/49[3]		9,937,298	1,038,247
CD 2017-CD6 Mortgage Trust			
2017-CD6, 0.99% (WAC) due 11/13/50[3]		14,989,706	1,001,476
GS Mortgage Securities Trust			
2017-GS6, 1.05% (WAC) due 05/10/50[3]		11,584,864	933,852
Americold LLC			
2010-ARTA, 4.95% due 01/14/29[4]		840,000	890,067
CD Mortgage Trust			
2016-CD1, 1.44% (WAC) due 08/10/49[3]		7,033,138	643,937
LSTAR Commercial Mortgage Trust			
2014-2, 4.21% (WAC) due 01/20/41[3,4]		500,000	498,814
GE Business Loan Trust			
2007-1A, 1.65% (1 Month USD LIBOR +0.17%) due 04/16/35[3,4]		328,569	319,352
Total Commercial Mortgage Backed Securities			135,980,406
Government Agency - 4.0%			
Fannie Mae			
3.11% due 01/01/28		10,500,000	10,709,578
3.08% due 11/01/27		5,000,000	5,080,178
2.99% due 02/01/30		4,000,000	4,003,807
3.14% due 01/01/30		3,500,000	3,546,917
3.13% due 01/01/30		3,050,000	3,086,134
3.23% due 01/01/30		3,000,000	3,065,002
3.12% due 01/01/30†††		3,000,000	3,034,583
3.01% due 12/01/27		3,000,000	3,028,930
3.21% due 08/01/27		2,200,000	2,239,748
3.17% due 01/01/30		1,700,000	1,731,238
3.22% due 01/01/30		1,300,000	1,330,202
Freddie Mac Multifamily Structured Pass Through Certificates			
2017-K070, 3.30% (WAC) due 11/25/27[3]		20,000,000	20,687,898
2017-KGX1, 3.00% due 10/25/27		12,500,000	12,503,467
2013-K035, 0.41% (WAC) due 08/25/23[3,7]		109,691,944	2,129,428
Seasoned Credit Risk Transfer Trust Series			
2017-4, 2.25% due 06/25/57		20,450,000	20,375,235
2017-4, 3.50% due 06/25/57		9,950,000	10,168,044
Total Government Agency			106,720,389
Total Collateralized Mortgage Obligations			
(Cost $507,682,540)			512,378,530
FOREIGN GOVERNMENT DEBT†† - 18.6%			
Kingdom of Spain			
due 01/19/18[13]	EUR	31,200,000	37,442,957
due 03/09/18[13]	EUR	29,537,000	35,470,588
Total Kingdom of Spain			72,913,545

		Face Amount~	Value
FOREIGN GOVERNMENT DEBT†† - 18.6% (continued)			
Republic of France			
due 01/17/18[13]	EUR	58,610,000	$ 70,339,243
due 01/31/18[13]	EUR	495,000	594,240
due 01/10/18[13]	EUR	495,000	593,293
Total Republic of France			71,526,776
Government of United Kingdom			
due 01/02/18[13]	GBP	27,700,000	37,396,552
due 01/08/18[13]	GBP	11,470,000	15,484,616
Total Government of United Kingdom			52,881,168
Republic of Portugal			
due 01/19/18[13]	EUR	43,008,000	51,607,794
Kingdom of Sweden			
due 01/17/18[13]	SEK	403,500,000	49,206,305
Republic of Hungary			
due 02/28/18[13]	HUF	9,495,170,000	36,659,004
2.50% due 06/22/18	HUF	2,925,000,000	11,426,688
due 02/07/18[13]	HUF	319,900,000	1,235,120
due 05/23/18[13]	HUF	250,000,000	964,990
Total Republic of Hungary			49,050,682
Republic of Italy			
due 01/31/18[13]	EUR	39,290,000	47,154,741
Government of Japan			
due 01/22/18[13]	JPY	3,828,000,000	33,973,181
due 02/13/18[13]	JPY	280,000,000	2,485,213
Total Government of Japan			36,458,394
Denmark Treasury Bill			
due 03/01/18[13]	DKK	97,600,000	15,748,411
Czech Republic Government Bond			
0.85% due 03/17/18	CSK	331,820,000	15,612,028
Kingdom of Hungary			
due 02/21/18[13]	HUF	2,969,000,000	11,463,144
4.00% due 04/25/18	HUF	628,230,000	2,456,013
Total Kingdom of Hungary			13,919,157
State of Israel			
due 01/31/18[13]	ILS	21,340,000	6,377,285
Republic of Italy			
due 01/12/18[13]	EUR	2,578,000	3,093,353
Total Foreign Government Debt			
(Cost $478,357,882)			486,784,759
CORPORATE BONDS†† - 16.6%			
Financial - 11.9%			
Station Place Securitization Trust			
2.30% (1 Month USD LIBOR +0.75%) due 08/24/18[3,4]		21,900,000	21,900,000
2.19% (1 Month USD LIBOR +0.90%) due 07/24/18[3,4]		19,600,000	19,600,000
2.29% (1 Month USD LIBOR + 1.00%) due 08/24/18[3,4]		6,550,000	6,550,000
2.45% (1 Month USD LIBOR +0.90%) due 02/25/49[3,4]		6,366,667	6,369,036
2.80% (1 Month USD LIBOR + 1.25%) due 02/25/49[3,4]		3,333,333	3,334,572
2.68% (1 Month USD LIBOR + 1.13%) due 02/25/49[3,4]		1,000,000	1,000,372
Capital One Financial Corp.			
2.17% (3 Month USD LIBOR +0.76%) due 05/12/20[3]		22,900,000	23,005,165
1.83% (3 Month USD LIBOR +0.45%) due 10/30/20[3]		1,200,000	1,199,622
Station Place Securitization Trust Series			
2.54% (1 Month USD LIBOR + 1.25%) due 11/24/18[3,4]		23,000,000	23,000,000
Sumitomo Mitsui Trust Bank Ltd.			
2.05% (3 Month USD LIBOR +0.44%) due 09/19/19[3,4]		14,350,000	14,345,921
2.26% (3 Month USD LIBOR +0.91%) due 10/18/19[3,4]		7,600,000	7,664,453
Mitsubishi UFJ Financial Group, Inc.			
2.16% (3 Month USD LIBOR +0.79%) due 07/25/22[3]		14,650,000	14,704,424
2.62% (3 Month USD LIBOR + 1.06%) due 09/13/21[3]		5,990,000	6,074,972
3.36% (3 Month USD LIBOR + 1.88%) due 03/01/21[3]		1,100,000	1,144,331
Citigroup, Inc.			
6.25% [8,9]		13,057,000	14,401,871
5.95% [8,9]		6,250,000	6,656,250
Citizens Bank North America/Providence RI			
2.27% (3 Month USD LIBOR +0.81%) due 05/26/22[3]		12,200,000	12,254,338
2.03% (3 Month USD LIBOR +0.57%) due 05/26/20[3]		8,050,000	8,072,227
Goldman Sachs Group, Inc.			
2.40% (3 Month USD LIBOR +0.73%) due 12/27/20[3]		15,700,000	15,757,773
2.79% (3 Month USD LIBOR + 1.20%) due 09/15/20[3]		1,000,000	1,018,936
Mizuho Financial Group, Inc.			
2.42% (3 Month USD LIBOR +0.88%) due 09/11/22[3]		16,450,000	16,561,202
Morgan Stanley			
2.21% (3 Month USD LIBOR +0.80%) due 02/14/20[3]		13,650,000	13,704,406
2.58% (3 Month USD LIBOR +0.98%) due 06/16/20[3]		1,650,000	1,669,901

	Face Amount~	Value
CORPORATE BONDS†† - 16.6% (continued)		
Financial - 11.9% (continued)		
Credit Agricole S.A.		
2.51% (3 Month USD LIBOR +0.97%) due 06/10/20[3,4]	11,550,000	$ 11,714,264
Bank of America Corp.		
6.30% [8,9]	5,151,000	5,820,630
1.97% (3 Month USD LIBOR +0.65%) due 04/15/26[3]	4,200,000	4,219,495
JPMorgan Chase & Co.		
2.16% (3 Month USD LIBOR +0.68%) due 06/01/21[3]	8,100,000	8,145,549
6.10% [8,9]	959,000	1,053,749
6.00% [8,9]	608,222	653,869
Sumitomo Mitsui Financial Group, Inc.		
2.33% (3 Month USD LIBOR +0.97%) due 01/11/22[3]	5,000,000	5,050,853
3.22% (3 Month USD LIBOR + 1.68%) due 03/09/21[3]	1,000,000	1,034,140
2.50% (3 Month USD LIBOR + 1.14%) due 10/19/21[3]	702,000	714,017
UBS Group Funding Switzerland AG		
3.14% (3 Month USD LIBOR + 1.78%) due 04/14/21[3,4]	5,700,000	5,915,027
Swedbank AB		
2.27% (3 Month USD LIBOR +0.70%) due 03/14/22[3,4]	5,800,000	5,855,998
KeyCorp		
5.00% [8,9]	5,306,000	5,465,180
Credit Suisse Group AG		
2.77% (3 Month USD LIBOR + 1.20%) due 12/14/23[3,4]	5,250,000	5,299,743
Wells Fargo & Co.		
5.90% [8,9]	3,709,766	3,968,337
5.88% [8,9]	1,050,000	1,162,927
Westpac Banking Corp.		
2.21% (3 Month USD LIBOR +0.85%) due 01/11/22[3]	5,000,000	5,065,736
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	500,000	518,098
Fidelity & Guaranty Life Holdings, Inc.		
6.38% due 04/01/21[4]	330,000	337,425
Lincoln Finance Ltd.		
7.38% due 04/15/21[4]	100,000	104,250
Total Financial		312,089,059
Consumer, Non-cyclical - 2.0%		
Express Scripts Holding Co.		
2.23% (3 Month USD LIBOR +0.75%) due 11/30/20[3]	24,500,000	24,510,940
Kraft Heinz Foods Co.		
1.98% (3 Month USD LIBOR +0.57%) due 02/10/21[3]	16,200,000	16,240,701
Allergan Funding SCS		
2.80% (3 Month USD LIBOR + 1.26%) due 03/12/20[3]	11,300,000	11,463,591
Total Consumer, Non-cyclical		52,215,232
Communications - 1.6%		
AT&T, Inc.		
2.30% (3 Month USD LIBOR +0.89%) due 02/14/23[3]	20,500,000	20,659,796
Discovery Communications LLC		
2.34% (3 Month USD LIBOR +0.71%) due 09/20/19[3]	11,000,000	11,060,842
Deutsche Telekom International Finance BV		
1.93% (3 Month USD LIBOR +0.58%) due 01/17/20[3,4]	9,400,000	9,424,257
Verizon Communications, Inc.		
2.60% (3 Month USD LIBOR + 1.00%) due 03/16/22[3]	2,300,000	2,345,280
Total Communications		43,490,175
Energy - 0.6%		
Equities Corp.		
2.10% (3 Month USD LIBOR +0.77%) due 10/01/20[3]	11,450,000	11,474,274
Phillips 66		
2.01% (3 Month USD LIBOR +0.65%) due 04/15/19[3]	4,100,000	4,102,387
Schahin II Finance Co. SPV Ltd.		
5.88% due 09/25/22[6,10]	390,900	42,999
Total Energy		15,619,660
Industrial - 0.2%		
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxemburg		
4.86% (3 Month USD LIBOR + 3.50%) due 07/15/21[3,4]	5,500,000	5,582,500
CNH Industrial Capital LLC		
3.63% due 04/15/18	850,000	854,403
Total Industrial		6,436,903
Basic Materials - 0.2%		
Yamana Gold, Inc.		
4.63% due 12/15/27	3,000,000	3,015,639
4.95% due 07/15/24	1,375,000	1,438,435
Total Basic Materials		4,454,074
Diversified - 0.1%		
HRG Group, Inc.		
7.88% due 07/15/19	1,740,000	1,743,480
Consumer, Cyclical - 0.0%		
Seminole Hard Rock Entertainment Inc. / Seminole Hard Rock International LLC		
5.88% due 05/15/21[4]	475,000	482,125
Total Corporate Bonds		
(Cost $434,737,049)		436,530,708

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS††,3 - 1.2%		
Technology - 0.7%		
Misys Ltd.		
4.98% (3 Month USD LIBOR + 3.50%) due 06/13/24	7,930,125	$ 7,949,395
MA Financeco LLC		
4.07% (1 Month USD LIBOR + 2.50%) due 11/19/21	5,000,000	4,998,950
Epicor Software		
5.32% (1 Month USD LIBOR + 3.75%) due 06/01/22	4,245,050	4,252,649
Internet Brands, Inc.		
5.34% (3 Month USD LIBOR + 3.75%) due 09/13/24	1,095,628	1,098,093
Total Technology		18,299,087
Consumer, Non-cyclical - 0.2%		
DJO Finance LLC		
4.70% (1 Month USD LIBOR + 3.25%) due 06/08/20	1,994,894	1,965,330
Smart & Final Stores LLC		
5.19% (3 Month USD LIBOR + 3.50%) due 11/15/22	1,770,796	1,725,782
Albertson's LLC		
4.67% (3 Month USD LIBOR + 3.00%) due 12/21/22	1,234,445	1,208,349
Grocery Outlet, Inc.		
5.19% (3 Month USD LIBOR + 3.50%) due 10/21/21	664,935	664,523
American Tire Distributors, Inc.		
5.82% (1 Month USD LIBOR + 4.25%) due 09/01/21	1,751	1,762
Total Consumer, Non-cyclical		5,565,746
Communications - 0.2%		
Cengage Learning Acquisitions, Inc.		
5.71% (1 Month USD LIBOR + 4.25%) due 06/07/23	4,298,301	4,094,132
Neustar, Inc.		
4.65% (3 Month USD LIBOR + 3.25%) due 01/08/20	658,558	667,890
Total Communications		4,762,022
Industrial - 0.1%		
CHI Overhead Doors, Inc.		
4.94% (3 Month USD LIBOR + 3.25%) due 07/29/22	991,950	991,335
Engility Corp.		
4.32% (1 Month USD LIBOR + 2.75%) due 08/12/20	875,000	879,996
Filtration Group Corp.		
4.38% (3 Month USD LIBOR + 3.00%) due 11/23/20	6,840	6,892
Total Industrial		1,878,223
Consumer, Cyclical - 0.0%		
Advantage Sales & Marketing LLC		
4.63% (3 Month USD LIBOR + 3.25%) due 07/23/21	1,077,031	1,048,425
PetSmart Inc		
4.57% (1 Month USD LIBOR + 3.00%) due 03/11/22	785,894	626,507
Total Consumer, Cyclical		1,674,932
Financial - 0.0%		
iStar, Inc.		
4.45% (1 Month USD LIBOR + 3.00%) due 10/01/21	300,000	302,250
Total Senior Floating Rate Interests		
(Cost $32,822,270)		32,482,260
COMMERCIAL PAPER†† - 1.3%		
Hewlett-Packard Co.		
1.69% due 01/16/18[11]	30,000,000	29,978,875
American Water Capital Corp.		
1.90% due 01/10/18[11]	3,400,000	3,398,385
Total Commercial Paper		
(Cost $33,377,260)		33,377,260
REPURCHASE AGREEMENT††,12 - 2.2%		
BNP Paribas issued 12/20/17 at 2.00% due 02/05/18	57,455,300	57,455,300
Total Repurchase Agreement		
(Cost $57,455,300)		57,455,300
Total Investments - 100.6%		
(Cost $2,624,677,897)		$ 2,639,730,975
Other Assets & Liabilities, net - (0.6)%		(15,187,292)
Total Net Assets - 100.0%		$ 2,624,543,683

CENTRALLY CLEARED INTEREST RATE SWAPS††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Value and Unrealized Loss
BOA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	2.24%	Quarterly	08/11/27	$ 94,700,000	$ (88,580)	$ (88,580)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2017	Net Unrealized Appreciation/Depreciation
Barclays	521,000,000	MXN	01/04/18	$ 29,029,921	$ 26,493,585	$ 2,536,336
Bank of America	303,300,000	SEK	01/17/18	37,400,579	37,013,391	387,188
Citigroup	6,315,170,000	HUF	02/28/18	24,634,222	24,495,982	138,240
Morgan Stanley	280,000,000	JPY	02/13/18	2,512,405	2,490,053	22,352
Goldman Sachs	653,359,200	HUF	04/25/18	2,561,181	2,540,986	20,195
Bank of America	814,875,000	HUF	06/22/18	3,196,215	3,179,568	16,647
Goldman Sachs	2,183,250,000	HUF	06/22/18	8,525,323	8,518,843	6,480
Goldman Sachs	250,000,000	HUF	05/23/18	978,588	973,822	4,766
Morgan Stanley	495,000	EUR	01/10/18	585,590	594,181	(8,591)
Goldman Sachs	495,000	EUR	01/31/18	585,887	595,081	(9,194)
Goldman Sachs	2,578,000	EUR	01/12/18	3,059,809	3,094,990	(35,181)
Bank of America	319,900,000	HUF	02/07/18	1,202,858	1,239,373	(36,515)
Goldman Sachs	3,828,000,000	JPY	01/22/18	33,955,696	34,005,533	(49,837)
Goldman Sachs	11,793,600	ILS	01/31/18	3,301,218	3,397,431	(96,213)
Citigroup	10,400,000	ILS	01/31/18	2,894,739	2,995,971	(101,232)
Morgan Stanley	17,230,000	EUR	01/17/18	20,551,255	20,692,744	(141,489)
Citigroup	27,854,770	CZK	03/19/18	1,152,905	1,317,692	(164,787)
Goldman Sachs	11,470,000	GBP	01/08/18	15,308,585	15,488,216	(179,631)
Goldman Sachs	100,200,000	SEK	01/17/18	12,027,657	12,227,965	(200,308)
Goldman Sachs	3,180,000,000	HUF	02/28/18	12,055,684	12,334,937	(279,253)
Barclays	2,969,000,000	HUF	02/21/18	11,225,377	11,511,876	(286,499)
Goldman Sachs	113,960,500	CZK	03/19/18	5,065,490	5,390,993	(325,503)
Morgan Stanley	97,600,000	DKK	03/01/18	15,459,304	15,788,401	(329,097)
Morgan Stanley	39,290,000	EUR	01/31/18	46,866,291	47,233,791	(367,500)
Morgan Stanley	29,537,000	EUR	03/09/18	34,951,870	35,584,451	(632,581)
Morgan Stanley	31,200,000	EUR	01/19/18	36,823,800	37,475,720	(651,920)
Goldman Sachs	27,700,000	GBP	01/02/18	36,673,138	37,396,552	(723,414)
Goldman Sachs	43,008,000	EUR	01/19/18	50,828,616	51,658,839	(830,223)
Goldman Sachs	41,380,000	EUR	01/17/18	48,859,021	49,696,212	(837,191)
Bank of America	192,825,200	CZK	03/19/18	7,941,859	9,121,750	(1,179,891)
						$ (4,333,846)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2017	Net Unrealized Depreciation
Goldman Sachs	521,000,000	MXN	01/04/18	$ 28,186,540	$ 26,493,585	(1,692,955)

~ *The face amount is denominated in U.S. dollars unless otherwise indicated.*
† *Value determined based on Level 1 inputs.*
†† *Value determined based on Level 2 inputs, unless otherwise noted.*
††† *Value determined based on Level 3 inputs.*
1 *Affiliated issuer.*
2 *Rate indicated is the 7 day yield as of December 31, 2017.*
3 *Variable rate security. Rate indicated is rate effective at December 31, 2017. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. The settlement status of a position may also impact the effective rate indicated. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.*
4 *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 $1,284,498,658 (cost $1,282,258,116), or 48.9% of total net assets.*
5 *Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.*
6 *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 $98,351 (cost $960,036), or 0.0% of total net assets.*
7 *Maturity date indicated is next interest reset date.*
8 *Perpetual maturity.*
9 *Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.*
10 *Security is in default of interest and/or principal obligations.*
11 *Rate indicated is the effective yield at the time of purchase.*
12 *Repurchase Agreement.*
13 *Zero coupon rate security.*
REIT — Real Estate Investment Trust
CME — Chicago Mercantile Exchange
LIBOR — London Interbank Offered Rate

WAC — Weighted Average Coupon
CZK — Czech Koruna
DKK — Danish Krone
EUR — Euro
GBP — British Pound
HUF — Hungarian Forint
ILS — Israeli New Shekel
JPY — Japanese Yen
MXN — Mexican Peso