ACTIVITY A DIVINOS A 50/	Shares	Value
MUTUAL FUNDS† - 2.5% Guggenheim Floating Rate Strategies Fund - Institutional Class¹	635,706	\$ 16,541,066
Guggenheim Frouting Rute State Greek Fand Institutional Class	499,514	12,522,820
Guggenheim Strategy Fund II <sup>1</sup>	490,007	12,255,088
Guggenheim Strategy Fund III <sup>1</sup>	282,698	7,070,285
Total Mutual Funds		
(Cost \$48,262,335)		48,389,259
MONEY MARKET FUND <sup>†</sup> - 1.6%		
Dreyfus Treasury Securities Cash Management Fund - Institutional Class 0.75% <sup>2</sup>	30,193,948	30,193,948
Total Money Market Fund (Cost \$30,193,948)		30,193,948
(20.1.420),729,739	Face	
	Amount <sup>11</sup>	
ASSET-BACKED SECURITIES†† - 39.8%		
Collateralized Loan Obligations - 32.2% Venture XVI CLO Ltd.		
2017-16A, 2.67% due 04/15/26 <sup>3,4</sup> Telos CLO 2014-6 Ltd.	\$ 20,000,000	19,999,091
2017-6A, 2.43% due 01/17/27 <sup>3,4</sup>	19,900,000	19,884,908
Great Lakes CLO Ltd. 2014-1A, 3.01% due 04/15/25 <sup>3,4</sup>	10,000,000	10,009,886
2014-1A, 3.01% due 04/13/23 <sup>3,4</sup> 2015-1A, 3.11% due 07/15/26 <sup>3,4</sup>	5,000,000	5,014,854
2013-1A, 2.99% due 01/15/23 <sup>3,4</sup>	3,789,964	3,792,362
2014-1A, 4.86% due 04/15/25 <sup>3</sup> ,4	250,000	249,587
Fortress Credit BSL II Ltd.	200,000	213,507
2017-2A, 2.31% due 10/19/25 <sup>3,4</sup>	19,000,000	19,011,646
Fortress Credit Opportunities III CLO, LP 2017-3A, 2.80% due 04/28/26 <sup>3,4</sup>	15,000,000	14,983,837
2017-3A, 2.80% due 04/28/26 <sup>4</sup>	1,800,000	1,801,260
2017-3A, 3.40% due 04/28/26 <sup>3</sup> .4	1,000,000	998,691
CIFC Funding Ltd.		
2016-1A, 3.10% due 01/22/273.4	8,500,000	8,499,312
2014-4A, 2.54% due 10/17/26 <sup>3</sup> .4	5,000,000	5,008,047
2015-2A, 3.12% due 12/05/24 <sup>3,4</sup> 2015-2A, 3.92% due 12/05/24 <sup>3,4</sup>	2,000,000 1,990,000	2,000,003 1,993,243
Fortress Credit Opportunities VII CLO Ltd.	1,990,000	1,993,243
2016-7A, 3.30% due 12/15/28 <sup>3,4</sup>	17,000,000	17,033,443
Golub Capital Partners CLO Ltd.	17,000,000	17,000,110
2016-33A, 3.65% due 11/21/28 <sup>3,4</sup>	9,000,000	8,973,619
2015-25A, 2.97% due 08/05/27 <sup>3,4</sup>	5,000,000	5,000,764
2015-23A, 3.32% due 05/05/27 <sup>3,4</sup>	1,000,000	1,004,015
2015-24A, 4.92% due 02/05/27 <sup>3,4</sup>	1,000,000	998,783
2014-21A, 3.61% due 10/25/263.4	500,000	493,282
2014-18A, 4.66% due 04/25/26 <sup>3</sup> .4	250,000	249,576
2014-18A, 5.16% due 04/25/26 <sup>3,4</sup> Oaktree EIF II Series A2 Ltd.	250,000	245,301
2017-A2, 2.33% due 11/15/25 <sup>3,4</sup>	14,600,000	14,580,589
Palmer Square CLO 2013-1 Ltd. 2017-1A, 2.15% due 05/15/25 <sup>3,4</sup>	14,000,000	14,016,823
TICP CLO Ltd.	14,000,000	14,010,623
2014-3A, 2.34% due 01/20/27 <sup>3.4</sup> Steele Creek CLO Ltd.	13,350,000	13,342,856
2014-1A, 2.50% due 08/21/26 <sup>3,4</sup>	11.300.000	11,301,085
2017-1A, 3.02% due 08/21/26 <sup>3,4</sup>	2,000,000	1,999,912
Vibrant CLO III Ltd.		
2016-3A, 2.64% due 04/20/26 <sup>3,4</sup>	8,800,000	8,826,400
2016-3A, 3.21% due 04/20/26 <sup>3,4</sup> Fortress Credit Opportunities V CLO Ltd.	4,000,000	3,985,699
2017-5A, 2.85% due 10/15/26 <sup>3.4</sup>	5,200,000	5,203,811
2017-5A, 3.40% due 10/15/264	4,000,000	4,003,029
2017-5A, 4.30% due 10/15/26 <sup>3,4</sup>	1,000,000	1,001,702
2017-5A, 2.88% due 10/15/26 <sup>3,4</sup> Carlyle Global Market Strategies CLO Ltd.	1,000,000	999,060
Carlyle Global Market Strategies CLO Ltd. 2013-2A, 2.31% due 04/18/25 <sup>3,4</sup>	9,130,000	9,132,194
2013-2A, 2.63% due 10/15/25 <sup>3,4</sup>	2,000,000	2,000,081
Figueroa CLO 2013-2 Ltd.	2,000,000	_,,001

ASSET-BACKED SECURITIES* - 3.98% (continued)  PP Ltd.  2017-3. 2.19% due 07/14/3414  SRESURCE Agrial Corporation Ltd. 2017-CRES. 1.89% due 07/15/3434  ACIS CLO Ltd. 2013-1.4, 2.03% due 07/18/2434  ACIS CLO Ltd. 2013-1.4, 2.03% due 04/18/2434  Jamestown CLO III Ltd. 2013-1.4, 2.03% due 04/18/2434  ABPCI Direct Lending Fund CLO III.LC  2016-1.4, 3.65% due 12/222834  NNT Capital CLO LLC  2017-1.4, 2.10% due 04/18/2434  ABPCI Direct Lending Fund CLO III.LC  2017-1.4, 2.10% due 04/18/2434  ABPCI Direct Lending Fund CLO III.LC  2017-1.4, 2.10% due 04/18/2434  ABPCI Direct Lending Fund CLO III.LC  2017-1.4, 2.28% due 07/202934  ABPCI Direct Lending Fund CLO III.LC  2017-1.4, 2.28% due 07/18/2634  Current Clo III.d.  2017-1.4, 2.28% due 07/18/2634  2017-1.4, 2.28% due 07/18/2634  2017-1.4, 2.28% due 07/18/2634  2017-1.4, 2.28% due 10/18/2534  2017-1.4, 2.28% due 10/18/2534  2017-1.4, 2.38% due 07/20 2634  2017-2.4, 2.31% due 07/20 2634  2017-2.4, 2.33% due 07/20 2634  2017-1.4, 2.63% due 08/25/27734  2015-1.4, 2.63% due 09/25/27734  2015-1.4, 2.63% due 09/25/27734  2015-1.4, 2.63% due 09/25/27734  2015-1.4, 2.63% due 09/15/27734  2015-1.4, 2.63% due 09/15/2874  2015-2.4, 3.69% due 09/15/2874	6,750,000 \$ 3,000,000  9,500,000  5,500,000  4,000,000  8,000,000  7,700,000  4,000,000  3,500,000  4,000,000  3,500,000  4,000,000  3,500,000  3,500,000  3,500,000  3,000,000  2,000,000  2,000,000  2,000,000	6,762,633 2,998,592 9,512,636 5,468,178 4,007,713 9,387,680 7,966,117 7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497 2,000,161
PFP Ltd. 2017-3, 2.17% due 0714/3534 2015-2, 3.17% due 0714/3544 2015-2, 3.17% due 0714/3544 3015-1, 89% due 0715/3444 3013-1, 2.03% due 0418/2444 2013-1, 2.03% due 0418/2444 2013-1, 2.03% due 0418/2444 2013-1, 2.03% due 0418/2564 31mestown CLO III Ltd. 2017-3, 2.23% due 0715/2564 3PFCI Direct Lending Fund CLO II LtC 2016-1, 3.65% due 12/222584 NXT Capital CLO LtC 2017-1, 3. due 70/202934 Seneca Park CLO Limited 2017-1, 2.25% due 0717/264 3017-1, 2.25% due 10717/264 Northwook Capital X Ltd. 2017-10, 2.25% due 11/04/2534 2017-10, 2.25% due 0718/264 2017-10, 3.75% due 04/26/2834 3017-10, 3.75% due 04/26/2834 3016-11, 3.75% due 07/20264 3017-10, 2.25% due 07/15/264 3017-10, 2.25% due 07/15/264 3017-10, 2.25% due 07/15/264 3017-10, 2.25% due 07/15/264 3017-10, 3.75% due 04/26/2834 3016-10, 3.75% due 07/20264 3017-10, 3.75% due 07/20264 3017-10, 3.75% due 07/202664 3016-10, 3.75% due 07/202664 3017-20, 2.37% due 07/15/264 3016-20, 3.75% due 07/15/264 3016-20, 3.75% due 07/15/264	3,000,000  9,500,000  5,500,000  4,000,000  9,400,000  7,700,000  7,500,000  4,000,000  3,500,000  4,000,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,000,000  3,000,000  2,000,000  3,000,000  2,000,000  2,000,000  2,000,000	2,998,592 9,512,636 5,468,178 4,007,713 9,387,680 7,966,117 7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2017-3, 2.19% due 0714/45344  Resource Capital Corporation Ltd. 2017-CRES 1.89% due 0715/5444  ACIS CLO Ltd. 2013-1A, 2.03% due 0418/244  2014-4A, 2.59% due 05.01/2654  Jamestown CLO III Ltd. 2017-3A, 2.30% due 0418/244  2014-4A, 2.59% due 05.01/2654  ABPCI Direct Lending Fund CLO II LLC 2016-1A, 3.65% due 19/21/2844  NTC Capital CLO LLC 2017-1A, 3.05% due 0418/27844  ABPCI Direct Lending Fund CLO II ILC 2017-1A, 2.05% due 19/21/2844  ABPCI Direct Lending Fund CLO II ILC 2017-1A, 2.06% due 0717/264  ABPCI Direct Lending Fund CLO II ILC 2017-1A, 2.26% due 0717/264  ABPCI Direct Lending Fund CLO II ILC 2017-1A, 2.28% due 0717/264  ABPCI Direct Lending Fund CLO II ILC 2017-1A, 2.28% due 0717/264  2017-1A, 3.57% due 04/26/2834  2017-1A, 3.69% due 075/20764  2017-1A, 2.38% due 075/20764  2017-1A, 2.38% due 075/20764  2017-1A, 2.38% due 075/20764  2017-1A, 2.38% due 075/2764  2017-1A, 2.38% due 075/2774  2015-1A, 3.69% due 05/52/2774  Elegably CLO WIL Ld.  2017-1A, 2.28% due 0715/264  Cerbens Loan Funding XVII Ltd. 2016-1A, 3.78% due 0715/264  Venture XIX CLO Lid.  2017-1A, 2.29% due 0715/264  Venture XIX CLO Lid.  2017-1A, 2.29% due 0715/264  Venture XIX CLO Lid.  2017-1A, 2.29% due 0715/264  Venture XIX CLO II Ld.  2017-1A, 2.39% due 0715/264  Venture XIX CLO II Ld.  2017-1A, 2.39% due 0715/264  Venture XIX CLO II Ld.  2017-1A, 2.39% due 0715/264  Coron-Point CLO II Ld.  2013-2A, 3.09% due 015/27344  2015-1A, 3.69% due 015/27344	3,000,000  9,500,000  5,500,000  4,000,000  9,400,000  7,700,000  7,500,000  4,000,000  3,500,000  4,000,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,000,000  3,000,000  2,000,000  3,000,000  2,000,000  2,000,000  2,000,000	2,998,592 9,512,636 5,468,178 4,007,713 9,387,680 7,966,117 7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2015-2, 3.17% due 071/4/34 <sup>14</sup> Resource Capital Corporation Ltd. 2017-CRES, 1.89% due 071/5/34 <sup>14</sup> ACIS CLO Ltd. 2013-1A, 2.03% due 041/8/24 <sup>14</sup> 2013-1A, 2.03% due 041/8/24 <sup>14</sup> 2013-1A, 2.03% due 051/15/26 <sup>14</sup> Jamestown CLO III Ltd. 2017-1A, 2.59% due 01/15/26 <sup>14</sup> Jamestown CLO III Ltd. 2017-1A, 3.13% due 042/20/29 <sup>14</sup> ABPCI Direct Lending Fund CLO I LtC. 2016-1A, 3.65% due 12/22/28 <sup>14</sup> NNT Capital CLO LtC. 2017-1A, 3.13% due 042/20/29 <sup>14</sup> ABPCI Direct Lending Fund CLO II LtC. 2017-1A, 3.13% due 042/20/29 <sup>14</sup> ABPCI Direct Lending Fund CLO II LtC. 2017-1A, due 07/20/29 <sup>14</sup> Seneca Park CLO Limited 2017-1A, 2.66% due 07/17/26 <sup>14</sup> Northwoods Capital N Ltd. 2017-1A, 2.65% due 07/17/26 <sup>14</sup> Northwoods Capital N Ltd. 2017-1A, 2.25% due 11/04/25 <sup>33</sup> 2017-10A, 2.25% due 11/04/25 <sup>34</sup> 2017-10A, 2.25% due 17/02/26 <sup>14</sup> 2017-2A, 2.37% due 07/20/26 <sup>14</sup> 2016-2A, 3.37% due 04/26/28 <sup>34</sup> 2016-1A, 3.67% due 04/26/28 <sup>34</sup> 2016-1A, 3.68% due 05/52/73 <sup>44</sup> 2016-1A, 3.69% due 05/52/73 <sup>44</sup> 2016-1A, 3.69	3,000,000  9,500,000  5,500,000  4,000,000  9,400,000  7,700,000  7,500,000  4,000,000  3,500,000  4,000,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,000,000  3,000,000  2,000,000  3,000,000  2,000,000  2,000,000  2,000,000	2,998,592 9,512,636 5,468,178 4,007,713 9,387,680 7,966,117 7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2017-CRES, 1.89% due 07/15/3434 ACIS CLO Ltd. 2013-1A, 2.03% due 04/18/2444 2013-1A, 2.03% due 04/18/2444 2013-1A, 2.03% due 01/15/2634 ABROTI Direct Lending Fund CLO I LLC 2016-1A, 3.65% due 12/22/2844 ABROTI Direct Lending Fund CLO I LLC 2016-1A, 3.15% due 04/20/2934 ABROTI Direct Lending Fund CLO II LLC 2017-1A, 3.13% due 04/20/2934 ABROTI Direct Lending Fund CLO II LLC 2017-1A, due 07/20/2934 Seneca Park CLO Limited 2017-1A, 2.66% due 07/17/2634 ABROTI Direct Lending Fund CLO II LLC 2017-1A, 2.65% due 07/17/2634 Northwoods Capital X Ltd. 2017-1A, 2.75% due 11/04/2534 TLCP CLO II Ltd. 2017-2A, 2.71% due 07/20/2634 2017-10A, 2.25% due 07/20/2634 2017-10A, 2.25% due 07/20/2634 2017-10A, 2.25% due 07/20/2634 2017-11A, 5.66% due 07/20/2634 2016-2A, 3.17% due 07/20/2634 2016-2A, 3.17% due 11/22/2588 2016-11A, 4.62% due 04/26/2834 2016-1A, 4.62% due 04/26/2834 2016-1A, 3.69% due 05/25/27744 2016-2A, 3.77% due 10/25/25744 2017-1A, 2.32% due 07/16/2634 2017-1A, 2.33% due 09/25/27744 2017-1A, 2.33% due 09/25/27744 2017-1A, 2.33% due 09/25/27744 2017-1A, 2.33% due 09/25/27744 2017-1A, 2.33% due 09/15/2634 2017-1A, 2.34% due 07/15/2634 2017-1A, 2.34% due 07/15/2634 2017-1A, 2.35% due 07/15/2634 2017-1A, 2.35% due 07/15/2634 2017-1A, 2.34% due 07/15/2634 2017-2A, 2.31% due 09/15/2634 2017-2A, 2.34% due 07/15/2634 2017-2A, 3.71% due 09/15/2634	5,500,000 4,000,000 9,400,000 8,000,000 7,700,000 7,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,500,000 3,500,000 3,500,000 3,500,000 3,500,000 3,000,000 3,000,000 2,000,000 3,000,000 2,000,000	5,468,178 4,007,713 9,387,680 7,966,117 7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
ACIS CLO Ltd. 2013-1A, 2.03% due 04/18/2434 2014-4A, 2.59% due 05/50/2634 Jamestown CLO III Ltd. 2017-3A, 2.30% due 01/15/2634 ABPCI Direct Lending Fund CLO II LLC 2016-1A, 3.65% due 12/22/2284 NXT Capital CLO LLC 2017-1A, 3.13% due 04/20/2934 ABPCI Direct Lending Fund CLO II LLC 2017-1A, 2.078 due 07/20/2934 Seneca Park CLO Limited 2017-1A, 2.06% due 07/17/2634 Onthwoods Capital X Ltd. 2017-1A, 2.25% due 11/04/2534 2017-1A, 2.25% due 11/04/2534 2017-10A, 2.25% due 11/04/2534 2017-10A, 2.25% due 11/04/2534 2017-10A, 2.25% due 07/20/2634 OCP CLO Ltd. 2017-2A, 2.71% due 07/20/2634 2016-11A, 3.57% due 04/26/2834 2016-12A, 3.17% due 11/22/2534 2016-12A, 3.37% due 09/29/2734 2016-13A, 3.6% due 05/25/2734 2016-1A, 3.6% due 05/25/2734	5,500,000 4,000,000 9,400,000 8,000,000 7,700,000 7,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,500,000 3,500,000 3,500,000 3,500,000 3,500,000 3,000,000 3,000,000 2,000,000 3,000,000 2,000,000	5,468,178 4,007,713 9,387,680 7,966,117 7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2013-1A, 2.03% due 04/18/24/4 Jamestown CLO III Ltd. 2017-3A, 2.30% due 01/15/26/3 ABPCI Direct Lending Fund CLO I LLC 2016-1A, 3.65% due 12/22/28/4 NXT Capital CLO LLC 2017-1A, 3.13% due 04/20/29/4 ABPCI Direct Lending Fund CLO I LLC 2017-1A, 3.13% due 07/20/29/4 ABPCI Direct Lending Fund CLO II LC 2017-1A, 4.0 07/20/29/4 ABPCI Direct Lending Fund CLO II LLC 2017-1A, 2.66% due 07/17/26/4 2017-1A, 2.25% due 07/17/26/4 2017-1A, 2.25% due 07/17/26/4 2017-1A, 2.25% due 10/40/25/4 2017-1A, 2.25% due 10/40/25/4 2017-1A, 2.25% due 10/40/25/4 2017-2A, 2.37% due 07/20/26/4 OCP CLO II Ltd. 2016-11A, 3.57% due 04/26/28/4 2016-12A, 3.17% due 17/20/26/4 2016-11A, 6.55% due 05/25/27/4 2017-2A, 2.37% due 09/29/27/8 2016-11A, 6.65% due 09/29/27/8 2016-11A, 6.65% due 09/29/27/8 2016-11A, 6.69% due 09/29/27/8 2016-11A, 6.90% due 09/29/27/8 2016-11A, 6.90% due 09/29/27/8 2016-11A, 6.25% due 01/15/26/4 Cerberus Loan Funding Ltd. 2017-1A, 2.30% due 07/15/26/4 Voce CLO Ltd. 2016-1A, 3.6% due 01/15/28/4 A Voce CLO Ltd. 2017-1A, 2.38% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-1A, 2.38% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-1A, 2.38% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-1A, 2.38% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-1A, 2.38% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-1A, 2.38% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-1A, 2.38% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-1A, 2.38% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-1A, 3.16% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-2A, 3.47% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-2A, 3.47% due 07/15/26/4 Cerberus Loan Funding XVII Ltd. 2017-2A, 3.47% due 07/15/26/4 Crown Point CLO II Ltd. 2017-2A, 3.09% due 12/31/23/4	4,000,000  9,400,000  8,000,000  7,700,000  7,500,000  4,000,000  3,500,000  4,000,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,000,000  2,000,000  3,000,000  2,000,000  2,000,000	4,007,713 9,387,680 7,966,117 7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2014-4A, 2.5% due 05.01.26-4 Inmestown CLO III Ltd. 2017-3A, 2.30% due 01/15/26-4 ABPCI Direct Lending Fund CLO II LLC 2017-3A, 2.30% due 01/15/26-4 NXT Capital CLO ILLC 2017-1A, 3.13% due 04/2029-4 NXT Capital CLO ILLC 2017-1A, 2.13% due 04/2029-4 ABPCI Direct Lending Fund CLO II LLC 2017-1A, 2.6% due 07/10/26-4 Seneca Park CLO Limited 2017-1A, 2.28% due 07/17/26-4 2017-1A, 2.28% due 07/17/26-4 2017-1A, 2.28% due 07/17/26-4 Northwoods Capital X Ltd. 2017-10A, 2.27% due 11/04/253-4 TICP CLO II Ltd. 2017-2A, 2.71% due 01/20/26-4 COP CLO Ltd. 2017-2A, 2.73% due 07/20/26-4 COP CLO Ltd. 2016-11A, 3.57% due 04/26/28-4 2016-11A, 3.57% due 01/22/25-4 2016-11A, 3.67% due 05/25/273-4 2016-12A, 3.17% due 01/25/28-4 2016-12A, 3.17% due 01/25/28-4 2016-13A, 3.6% due 05/25/273-4 2016-2A, 3.37% due 01/16/26-4 Cerberus Loan Funding Ltd. 2017-1A, 2.28% due 07/15/26-4 2017-1A, 2.38% due 07/15/26-4 2016-1A, 3.6% due 05/25/273-4 2016-1A, 3.6% due 05/25/273-4 2016-1A, 3.6% due 05/25/273-4 2016-1A, 3.6% due 07/15/26-4 2017-1A, 2.38% due 07/15/26-4 2017-1A, 2.38% due 07/15/26-4 2017-1A, 2.38% due 07/15/26-4 2017-1A, 2.37% due 07/15/26-4 2017-1A, 2.37% due 07/15/26-4 2017-2A, 3.71% due 07/15/26-4 2017-2A, 3.70% due 07/15/26-4	4,000,000  9,400,000  8,000,000  7,700,000  7,500,000  4,000,000  3,500,000  4,000,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,500,000  3,000,000  2,000,000  3,000,000  2,000,000  2,000,000	4,007,713 9,387,680 7,966,117 7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2017-3A, 2.30% due 0.715/2.654 ABPCI Direct Lending Fund CLO ILLC 2016-1A, 3.65% due 12/22/283-4 NXT Capital CLO LLC 2017-1A, 3.15% due 04/20/293-4 ABPCI Direct Lending Fund CLO II LLC 2017-1A, 2.15% due 04/20/293-4 Seneca Park CLO Limited 2017-1A, 2.26% due 07/17/26-4 2017-1A, 2.26% due 07/17/26-4 2017-1A, 2.26% due 07/17/26-4 2017-1A, 2.25% due 1/04/253-4 2017-10A, 2.25% due 1/04/253-4 2017-10A, 2.25% due 1/04/253-4 2017-10A, 2.25% due 07/20/26-6 2017-2A, 2.71% due 07/20/26-6 2017-2A, 2.71% due 07/20/26-3 2017-1A, 2.35% due 07/20/26-3 2017-1A, 2.35% due 07/20/26-4 2016-2A, 3.71% due 1/22/253-4 2016-1A, 3.57% due 04/26/283-4 2016-2A, 3.71% due 1/22/253-4 2016-1A, 4.65% due 04/26/283-4 2016-2A, 3.78% due 09/29/273-4 2016-1A, 4.65% due 01/15/283-4 2016-1A, 2.68% due 01/15/283-4 2016-1A, 2.68% due 01/15/283-4 2016-1A, 3.68% due 01/15/283-4 2016-1A, 3.78% due 01/26/4-4 2017-2A, 2.34% due 07/15/26-4 Verture XIK CLO Ltd. 2017-1A, 2.32% due 07/15/26-4 Verture XIK CLO Ltd. 2017-2A, 3.71% due 07/15/26-4 Verture XIK CLO Ltd. 2017-2A, 3.74% due 07/15/26-4	8,000,000 7,700,000 7,500,000 4,000,000 3,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000 2,000,000 2,000,000	7,966,117 7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
ABPCI Direct Lending Fund CLO I LLC 2017-1A, 3.65% due 12/22/28 <sup>34</sup> NXT Capital CLO LLC 2017-1A, 3.13% due 04/20/29 <sup>34</sup> ABPCI Direct Lending Fund CLO II LLC 2017-1A, due 07/20/29 <sup>34</sup> Seneca Park CLO Limited 2017-1A, 2.28% due 07/17/26 <sup>34</sup> 2017-1A, 2.28% due 07/17/26 <sup>34</sup> Northwoods Capital X Ltd. 2017-10A, 2.72% due 11/04/25 <sup>34</sup> TICP CLO II Ltd. 2017-10A, 2.25% due 11/04/25 <sup>34</sup> TICP CLO II Ltd. 2017-2A, 2.71% due 07/20/26 <sup>34</sup> 2017-2A, 2.37% due 07/20/26 <sup>34</sup> 2016-2A, 3.17% due 07/20/26 <sup>34</sup> 2016-2A, 3.17% due 01/26/28 <sup>34</sup> 2016-2A, 3.17% due 01/26/28 <sup>34</sup> 2016-1A, 4.62% due 04/26/28 <sup>34</sup> 2016-1A, 3.65% due 05/25/27 <sup>34</sup> 12016-2A, 3.37% due 05/25/27 <sup>34</sup> 12016-2A, 3.37% due 05/25/27 <sup>34</sup> 12016-2A, 3.28% due 01/16/26 <sup>34</sup> Cerbents Loan Funding XVII Ltd. 2017-8A, 2.86% due 01/16/26 <sup>34</sup> Cerbents Loan Funding XVII Ltd. 2017-8A, 2.86% due 01/15/28 <sup>34</sup> A Voce CLO Ltd. 2016-1A, 3.66% due 01/15/28 <sup>34</sup> Venture XIX CLO Ltd. 2017-1A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>34</sup> Venture XIX CLO Ltd.	8,000,000 7,700,000 7,500,000 4,000,000 3,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000 2,000,000 2,000,000	7,966,117 7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2016-1A, 3.65% due 1/22/22834 NNT Capital CLO LLC 2017-1A, 3.13% due 04/20/2934 ABPCI Direct Lending Fund CLO II LLC 2017-1A, 04 (07/20/2934) Seneca Park CLO Limited 2017-1A, 2.65% due 07/17/2634 2017-1A, 2.28% due 07/17/2634 Northwoods Capital X Ltd. 2017-1A, 2.28% due 11/04/2534 2017-1OA, 2.72% due 11/04/2534 2017-1OA, 2.72% due 11/04/2534 2017-1OA, 2.23% due 07/20/2634 2017-2A, 2.71% due 07/20/2634 2017-2A, 2.71% due 07/20/2634 2017-2A, 2.73% due 07/20/2634 2016-2A, 3.73% due 07/20/2634 2016-2A, 3.73% due 04/26/2834 2016-1A, 3.65% due 07/20/2634 2016-1A, 3.65% due 07/20/2734 2016-1A, 3.65% due 07/20/2734 2016-1A, 3.65% due 07/25/2734 2016-2A, 3.37% due 05/25/2734 2016-2A, 3.37% due 05/25/2734 2016-2A, 3.37% due 05/25/2734 2016-2A, 3.37% due 07/25/26/34 2017-2A, 2.37% due 07/15/26/34	7,700,000 7,500,000 4,000,000 3,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000 2,000,000	7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
NXT Capital CLO LLC 2017-1A, 3.13% due 04/20/2934 ABPCI Direct Lending Fund CLO II LLC 2017-1A, due 07/20/2934 Seneca Park CLO Limited 2017-1A, 2.26% due 07/17/2634 Northwoods Capital X Ltd. 2017-10A, 2.72% due 11/04/2534 2017-10A, 2.72% due 11/04/2534 2017-10A, 2.75% due 10/04/2534 TICP CLO II Ltd. 2017-2A, 2.37% due 07/20/2634 2017-2A, 2.32% due 07/20/2634 COP CLO Ltd. 2016-1A, 3.57% due 04/26/2834 2016-2A, 3.17% due 01/22/2534 2016-1A, 3.65% due 00/26/2834 2016-1A, 3.65% due 00/26/2834 2016-1A, 3.65% due 05/25/2734 2016-1A, 2.63% due 05/25/2734 2016-1A, 2.63% due 05/25/2734 2016-2A, 3.37% due 05/25/2734 2016-3A, 3.69% due 01/16/2634 Cerberus Loan Funding XVII Ltd. 2017-8A, 2.86% due 01/16/2634 Cerberus Loan Funding XVII Ltd. 2017-3A, 2.36% due 01/16/2634 Venture XIX CLO Ltd. 2017-1A, 2.37% due 07/15/2634 Venture XIX CLO Ltd. 2017-1A, 3.16% due 01/15/2634 Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/2634 Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/2634 Venture XIX CLO Ltd. 2017-2A, 3.37% due 07/15/2634 Venture XIX CLO Ltd. 2017-2A, 3.37% due 07/15/2634 Venture XIX CLO Ltd. 2017-2A, 3.37% due 07/15/2634 Crown Point CLO II Ltd. 2017-2A, 3.37% due 07/15/2634 Crown Point CLO II Ltd.	7,700,000 7,500,000 4,000,000 3,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000 2,000,000	7,687,595 7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2017-1A, 3.13% due 04/20/2934 ABPCI Direct Lending Fund CLO II LLC 2017-1A, due 07/20/2934 Seneca Park CLO Limited 2017-1A, 2.66% due 07/17/2634 2017-1A, 2.28% due 07/17/2634 Northwoods Capital X Ltd. 2017-10A, 2.79% due 11/04/2534 TLOP CLO II Ltd. 2017-2A, 2.79% due 07/20/2634 2017-2A, 2.32% due 07/20/2634 2017-2A, 2.32% due 07/20/2634 2017-2A, 2.32% due 07/20/2634 2017-2A, 2.32% due 07/20/2634 2017-2A, 3.17% due 11/22/2534 2016-2A, 3.17% due 11/22/2534 2016-2A, 3.17% due 11/22/2534 2016-1A, 3.69% due 04/26/2834 2016-2A, 3.37% due 10/26/2634 Garrison Funding Ltd. 2015-1A, 2.63% due 05/25/2734 2016-2A, 3.37% due 09/29/2734 2016-2A, 3.89% due 05/25/2734 2016-2A, 3.37% due 10/15/2634 2017-1A, 3.28% due 07/26/2834 2016-3A, 3.69% due 07/26/2834 2016-3A, 3.69% due 07/26/2834 2016-3A, 3.69% due 07/26/2834 2016-3A, 3.69% due 07/26/26/34 Cerberus Loan Funding XVII Ltd. 2017-3A, 2.38% due 07/15/2634 Veneture XIX CLO Ltd. 2017-1A, 2.32% due 07/15/2634 Veneture XIX CLO Ltd. 2017-1A, 3.17% due 01/15/2634 Veneture XIX CLO Ltd. 2017-2A, 2.33% due 07/15/2634 Crown Point CLO II Ltd. 2017-2A, 3.31% due 07/15/2634 Crown Point CLO II Ltd. 2017-2A, 3.31% due 07/15/2634 Crown Point CLO II Ltd. 2017-2A, 3.31% due 07/15/2634 Crown Point CLO II Ltd. 2017-2A, 3.31% due 07/15/2634 Crown Point CLO II Ltd. 2017-2A, 3.31% due 07/15/2634 Crown Point CLO II Ltd. 2017-2A, 3.31% due 07/15/2634 Crown Point CLO II Ltd.	7,500,000 4,000,000 3,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000 2,000,000	7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
ABPCI Direct Lending Fund CLO II LLC 2017-1A, due 07/20/2934 Seneca Park CLO Limited 2017-1A, 2.66% due 07/17/2634 2017-1A, 2.28% due 07/17/2634 Northwoods Capital X Ltd. 2017-10A, 2.72% due 11/04/2534 2017-10A, 2.72% due 11/04/2534 TICP CLO II Ltd. 2017-2A, 2.37% due 07/20/2634 2017-2A, 2.37% due 07/20/2634 2017-2A, 2.37% due 07/20/2634 2016-1A, 3.57% due 04/26/2834 2016-1A, 3.57% due 04/26/2834 2016-1A, 3.67% due 05/25/2734 2016-1A, 3.69% due 05/25/2734 2015-1A, 2.63% due 05/25/2734 2015-1A, 2.63% due 05/25/2734 2015-1A, 2.63% due 05/25/2734 2015-1A, 3.69% due 01/16/2634 Cerberus Loan Funding XVII Ltd. 2017-8A, 2.86% due 01/15/2634 Voce CLO Ltd. 2016-1A, 3.69% due 01/15/2634 Verture XIX CLO Ltd. 2017-1A, 2.33% due 07/15/2634 Venture XIX CLO Ltd. 2017-1A, 3.75% due 07/15/2634 Venture XIX CLO Ltd. 2017-2A, 2.33% due 07/15/2634 Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/2634	7,500,000 4,000,000 3,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000 2,000,000	7,524,450 3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
Seneca Park CLO Limited 2017-1A, 2.66% due 07/17/263-4 2017-1A, 2.28% due 07/17/263-4 Northwoods Capital X Ltd. 2017-10A, 2.72% due 11/04/253-4 2017-10A, 2.72% due 11/04/253-4 TICP CLO II Ltd. 2017-2A, 2.32% due 07/20/263-4 2017-2A, 2.32% due 07/20/263-4 2017-2A, 2.32% due 07/20/263-4 2016-1A, 3.57% due 04/26/283-4 2016-1A, 4.62% due 04/26/283-4 2016-1A, 4.62% due 04/26/283-4 2016-1A, 4.62% due 04/26/283-4 2016-1A, 3.37% due 05/25/273-4 2016-1A, 3.37% due 05/25/273-4 2016-1A, 3.69% due 05/25/273-4 2016-2A, 3.37% due 09/29/273-4 2016-2A, 3.37% due 09/29/273-4 2016-2A, 3.37% due 09/29/273-4 2016-1A, 3.69% due 05/25/273-4 Elagship CLO VIII Ltd. 2017-3A, 2.86% due 01/15/263-4 Cerberus Loan Funding XVII Ltd. 2017-1A, 2.32% due 07/15/263-4 Venture XIX CLO Ltd. 2017-1A, 2.32% due 07/15/263-4 Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/263-4 Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/263-4 Crown Point CLO II Ltd. 2017-2A, 3.16% due 07/15/263-4 Crown Point CLO II Ltd. 2017-2A, 3.16% due 07/15/263-4 Crown Point CLO II Ltd. 2017-2A, 3.16% due 07/15/263-4 Crown Point CLO II Ltd. 2017-2A, 3.16% due 07/15/263-4 Crown Point CLO II Ltd.	4,000,000 3,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000	3,999,813 3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2017-1A, 2.66% due 07/17/26 <sup>3,4</sup> 2017-1A, 2.28% due 07/17/26 <sup>3,4</sup> Northwoods Capital X Ltd. 2017-10A, 2.72% due 11/04/25 <sup>3,4</sup> 2017-10A, 2.25% due 11/04/25 <sup>3,4</sup> TICP CLO II Ltd. 2017-2A, 2.71% due 07/20/26 <sup>3,4</sup> 2017-2A, 2.3% due 07/20/26 <sup>3,4</sup> COP CLO Ltd. 2016-1A, 3.57% due 04/26/28 <sup>3,4</sup> 2016-1A, 3.67% due 04/26/28 <sup>3,4</sup> 2016-1A, 4.62% due 04/26/28 <sup>3,4</sup> 2016-1A, 3.6% due 05/25/27 <sup>3,4</sup> 2015-1A, 2.63% due 05/25/27 <sup>3,4</sup> 2015-1A, 3.6% due 07/15/26 <sup>3,4</sup> Cerberus Loan Funding XVII Ltd. 2017-8A, 2.86% due 01/15/28 <sup>3,4</sup> A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3,4</sup> Venture XIX CLO Ltd. 2017-1A, 3.16% due 07/15/26 <sup>3,4</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3,4</sup> CVenture XIX CLO Ltd. 2017-2A, 3.16% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2017-2A, 3.1% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2017-2A, 3.1% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2017-2A, 3.1% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd.	3,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000	3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2017-1A, 2.28% due 07/17/263-4 Northwoods Capital X Ltd. 2017-10A, 2.27% due 11/04/253-4 2017-10A, 2.25% due 11/04/253-4 TICP CLO II Ltd. 2017-2A, 2.37% due 07/20/263-4 2017-2A, 2.37% due 07/20/263-4 2016-11A, 3.57% due 04/26/283-4 2016-2A, 3.17% due 11/22/253-4 2016-1A, 4.62% due 04/26/283-3 Garrison Funding Ltd. 2015-1A, 2.63% due 05/25/273-4 2016-2A, 3.37% due 09/29/273-4 2015-1A, 3.69% due 05/25/273-4 Flagship CLO VIII Ltd. 2015-1A, 3.69% due 01/16/263-4 Cerberus Loan Funding XVII Ltd. 2017-3A, 2.86% due 01/16/263-4 Cerberus Loan Funding XVII Ltd. 2017-1A, 2.32% due 07/15/263-4 Venture XIX CLO Ltd. 2017-1A, 2.32% due 07/15/263-4 Venture XIX CLO Ltd. 2017-2A, 3.16% due 07/15/263-4 Venture XIX CLO Ltd. 2017-2A, 3.16% due 07/15/263-4 Crown Point CLO II Ltd. 2017-2A, 3.17% due 07/15/263-4 Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/263-4 Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/263-4 Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/263-4 Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/263-4 Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/263-4 Crown Point CLO II Ltd.	3,500,000 4,000,000 3,500,000 4,000,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000	3,504,399 4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
Northwoods Capital X Ltd. 2017-10A, 2.72% due 11/04/25 <sup>3,4</sup> 2017-10A, 2.25% due 11/04/25 <sup>3,4</sup> TICP CLO II Ltd. 2017-2A, 2.71% due 07/20/26 <sup>3,4</sup> 2017-2A, 2.32% due 07/20/26 <sup>3,4</sup> OCP CLO Ltd. 2016-11A, 3.57% due 04/26/28 <sup>3,4</sup> 2016-2A, 3.17% due 11/22/25 <sup>3,4</sup> 2016-11A, 4.62% due 04/26/28 <sup>3,4</sup> 2016-11A, 4.63% due 04/26/28 <sup>3,4</sup> 2015-1A, 2.63% due 05/25/27 <sup>3,4</sup> 2015-1A, 3.63% due 05/25/27 <sup>3,4</sup> 2015-1A, 3.69% due 05/25/27 <sup>3,4</sup> 2015-1A, 3.69% due 01/16/26 <sup>3,4</sup> Cerberus Loan Funding XVII Ltd. 2017-8A, 2.86% due 01/16/26 <sup>3,4</sup> Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 07/15/26 <sup>3,4</sup> Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3,4</sup> Venture XIX CLO Ltd. 2017-1A, 2.34% due 07/15/26 <sup>3,4</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd.	4,000,000 3,500,000 4,000,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000	4,001,042 3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2017-10A, 2.72% due 11/04/253.4  TICP CLO II Ltd. 2017-2A, 2.71% due 07/20/263.4  2017-2A, 2.32% due 07/20/263.4  2016-11A, 3.57% due 04/26/283.4  2016-11A, 3.57% due 04/26/283.4  2016-11A, 4.62% due 04/26/283.4  2016-11A, 4.62% due 04/26/283.4  2015-1A, 2.63% due 05/25/273.4  2015-1A, 3.69% due 05/25/273.4  2015-1A, 3.69% due 05/25/273.4  2015-1A, 3.69% due 05/25/273.4  2015-1A, 3.69% due 01/16/263.4  Cerberus Loan Funding XVII Ltd.  2017-3A, 2.86% due 01/15/283.4  A Voce CLO Ltd.  2017-1A, 2.32% due 07/15/263.4  Venture XIX CLO Ltd.  2017-1A, 2.34% due 07/15/263.4  Venture XIX CLO Ltd.  2017-2A, 2.34% due 07/15/263.4  Venture XIX CLO 2014-2 Ltd.  2017-2A, 2.34% due 07/15/263.4  Corwn Point CLO II Ltd.  2017-2A, 2.34% due 07/15/263.4  Crown Point CLO II Ltd.  2017-2A, 3.71% due 07/15/263.4  Crown Point CLO II Ltd.  2017-2A, 3.99% due 12/31/233.4  Catamaran CLO Ltd.	3,500,000 4,000,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000	3,502,293 3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
TICP CLO II Ltd. 2017-2A, 2.71% due 07/20/263.4 2017-2A, 2.32% due 07/20/263.4 OCP CLO Ltd. 2016-11A, 3.57% due 04/26/283.4 2016-12A, 3.17% due 11/22/253.4 2016-11A, 4.62% due 04/26/283.4 Garrison Funding Ltd. 2015-1A, 2.63% due 05/25/273.4 2016-2A, 3.37% due 09/29/273.4 2016-2A, 3.37% due 09/29/273.4 2015-1A, 3.69% due 09/29/273.4 Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/263.4 Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/283.4 A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/263.4 Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/273.4 Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/273.4 Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/263.4 Coven Point CLO II Ltd. 2017-2A, 2.34% due 07/15/263.4 Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/263.4 Crown Point CLO II Ltd.	4,000,000 3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000	3,992,850 3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2017-2A, 2.71% due 07/20/263-4 2017-2A, 2.32% due 07/20/263-4 OCP CLO Ltd. 2016-11A, 3.57% due 04/26/283-4 2016-2A, 3.17% due 11/22/253-4 2016-11A, 4.62% due 04/26/283-4 Garrison Funding Ltd. 2015-1A, 2.63% due 05/25/273-4 2016-2A, 3.37% due 09/29/273-4 2016-2A, 3.37% due 09/29/273-4 2015-1A, 3.69% due 05/25/273-4 Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/263-4 Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/283-4 A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/263-4 Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/273-4 KVK CLO 2014-2 Ltd. 2016-19A, 3.16% due 07/15/263-4 COWN Point CLO II Ltd. 2017-2A, 2.34% due 07/15/263-4 COWN Point CLO II Ltd. 2017-2A, 3.71% due 07/15/263-4 COWN Point CLO II Ltd. COMPONIC CLO II Ltd.	3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000	3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2017-2A, 2.32% due 07/20/26 <sup>3,4</sup> OCP CLO Ltd. 2016-11A, 3.57% due 04/26/28 <sup>3,4</sup> 2016-2A, 3.17% due 11/22/25 <sup>3,4</sup> 2016-11A, 4.62% due 04/26/28 <sup>3,4</sup> Garrison Funding Ltd. 2015-1A, 2.63% due 05/25/27 <sup>3,4</sup> 2015-1A, 2.63% due 05/25/27 <sup>3,4</sup> 2015-1A, 3.69% due 05/25/27 <sup>3,4</sup> 2015-1A, 3.69% due 05/25/27 <sup>3,4</sup> Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/26 <sup>3,4</sup> Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/28 <sup>3,4</sup> A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3,4</sup> Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/27 <sup>3,4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3,4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. Caumaran CLO Ltd.	3,500,000 3,750,000 2,000,000 1,500,000 3,000,000 2,000,000	3,496,042 3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
OCP CLO Ltd. 2016-11A, 3.57% due 04/26/28 <sup>3.4</sup> 2016-2A, 3.17% due 11/22/25 <sup>3.4</sup> 2016-11A, 4.62% due 04/26/28 <sup>3.4</sup> Garrison Funding Ltd. 2015-1A, 2.63% due 05/25/27 <sup>3.4</sup> 2016-2A, 3.37% due 05/25/27 <sup>3.4</sup> 2016-2A, 3.37% due 05/25/27 <sup>3.4</sup> 2015-1A, 3.69% due 05/25/27 <sup>3.4</sup> Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/26 <sup>3.4</sup> Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/28 <sup>3.4</sup> A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3.4</sup> Venture XIX CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3.4</sup> Venture XIX CLO Ltd. 2017-2A, 2.34% due 07/15/27 <sup>3.4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> 2017-2A, 2.34% due 07/15/26 <sup>3.4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> Crown Point CLO II Ltd.	3,750,000 2,000,000 1,500,000 3,000,000 2,000,000	3,749,763 2,014,724 1,499,857 3,003,849 2,012,497
2016-11A, 3.57% due 04/26/28 <sup>3.4</sup> 2016-2A, 3.17% due 11/22/253.4 2016-11A, 4.62% due 04/26/28 <sup>3.4</sup> Garrison Funding Ltd. 2015-1A, 2.63% due 05/25/27 <sup>3.4</sup> 2016-2A, 3.37% due 09/29/27 <sup>3.4</sup> 2015-1A, 3.69% due 05/25/27 <sup>3.4</sup> Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/26 <sup>3.4</sup> Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/28 <sup>3.4</sup> A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3.4</sup> Venture XIX CLO Ltd. 2017-1A, 2.34% due 07/15/27 <sup>3.4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3.4</sup> Venture XIX due 07/15/26 <sup>3.4</sup> Coron Point CLO II Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3.4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> Crown Point CLO II Ltd.	2,000,000 1,500,000 3,000,000 2,000,000	2,014,724 1,499,857 3,003,849 2,012,497
2016-2A, 3.17% due 11/22/25 <sup>3.4</sup> 2016-11A, 4.62% due 04/26/28 <sup>3.4</sup> Garrison Funding Ltd. 2015-1A, 2.63% due 05/25/27 <sup>3.4</sup> 2016-2A, 3.37% due 09/29/27 <sup>3.4</sup> 2015-1A, 3.69% due 05/25/27 <sup>3.4</sup> Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/26 <sup>3.4</sup> Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/28 <sup>3.4</sup> A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3.4</sup> Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/27 <sup>3.4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3.4</sup> Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3.4</sup> Catamaran CLO Ltd.	2,000,000 1,500,000 3,000,000 2,000,000	2,014,724 1,499,857 3,003,849 2,012,497
Garrison Funding Ltd. 2015-1A, 2.63% due 05/25/27 <sup>3.4</sup> 2016-2A, 3.37% due 09/29/27 <sup>3.4</sup> 2015-1A, 3.69% due 05/25/27 <sup>3.4</sup> Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/26 <sup>3.4</sup> Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/28 <sup>3.4</sup> A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3.4</sup> Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/27 <sup>3.4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3.4</sup> Corwn Point CLO II Ltd. 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> 2013-2A, 3.09% due 12/31/23 <sup>3.4</sup> Crown Point CLO II Ltd.	3,000,000 2,000,000	3,003,849 2,012,497
2015-1A, 2.63% due 05/25/273.4 2016-2A, 3.37% due 09/29/273.4 2015-1A, 3.69% due 05/25/273.4 Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/263.4 Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/283.4 A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/263.4 Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/273.4 KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/263.4 Corwn Point CLO II Ltd. 2017-2A, 2.34% due 07/15/263.4 Crown Point CLO II Ltd. 2017-2A, 3.71% due 07/15/263.4 Crown Point CLO II Ltd.	2,000,000	2,012,497
2016-2A, 3.37% due 09/29/273.4 2015-1A, 3.69% due 05/25/273.4 Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/263.4 Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/283.4 A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/263.4 Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/273.4 KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/263.4 Coron Point CLO II Ltd. 2017-2A, 3.71% due 07/15/263.4 Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/233.4 Catamaran CLO Ltd.	2,000,000	2,012,497
2015-1A, 3.69% due 05/25/273.4 Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/263.4 Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/283.4 A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/263.4 Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/273.4 KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/263.4 2017-2A, 3.71% due 07/15/263.4 2017-2A, 3.71% due 07/15/263.4 Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/233.4 Catamaran CLO Ltd.		, ,
Flagship CLO VIII Ltd. 2017-8A, 2.86% due 01/16/26 <sup>3.4</sup> Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/28 <sup>3.4</sup> A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3.4</sup> Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/27 <sup>3.4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3.4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3.4</sup> Catamaran CLO Ltd.	2,000,000	2,000,101
Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/28 <sup>3.4</sup> A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3.4</sup> Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/27 <sup>3.4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3.4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3.4</sup> Catamaran CLO Ltd.		
2016-3A, 3.69% due 07/15/28 <sup>3,4</sup> A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3,4</sup> Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/27 <sup>3,4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3,4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3,4</sup> Catamaran CLO Ltd.	6,900,000	6,886,244
A Voce CLO Ltd. 2017-1A, 2.32% due 07/15/26 <sup>3.4</sup> Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/27 <sup>3.4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3.4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3.4</sup> Catamaran CLO Ltd.		=
2017-1A, 2.32% due 07/15/26 <sup>3,4</sup> Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/27 <sup>3,4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3,4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3,4</sup> Catamaran CLO Ltd.	6,500,000	6,479,640
Venture XIX CLO Ltd. 2016-19A, 3.16% due 01/15/273.4  KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3.4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3.4</sup> Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3.4</sup> Catamaran CLO Ltd.	6,400,000	6,397,996
2016-19A, 3.16% due 01/15/27 <sup>3,4</sup> KVK CLO 2014-2 Ltd. 2017-2A, 2.34% due 07/15/26 <sup>3,4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3,4</sup> Catamaran CLO Ltd.	0,100,000	0,371,770
2017-2A, 2.34% due 07/15/26 <sup>3,4</sup> 2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3,4</sup> Catamaran CLO Ltd.	6,100,000	6,138,276
2017-2A, 3.71% due 07/15/26 <sup>3,4</sup> Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3,4</sup> Catamaran CLO Ltd.		
Crown Point CLO II Ltd. 2013-2A, 3.09% due 12/31/23 <sup>3,4</sup> Catamaran CLO Ltd.	5,000,000	5,003,125
2013-2A, 3.09% due 12/31/23 <sup>3,4</sup> Catamaran CLO Ltd.	1,000,000	995,293
Catamaran CLO Ltd.	6,000,000	5,996,484
2016-1A, 3.22% due 12/20/23 <sup>3,4</sup>	.,,	- , ,
	3,250,000	3,250,720
2014-1A, 3.81% due 04/20/26 <sup>3.4</sup>	2,750,000	2,736,296
KVK CLO Ltd. 2017-1A, 2.98% due 05/15/26 <sup>3,4</sup>	5,600,000	5,611,337
2013-1A, 0.00% due 04/14/253-4-5	750,000	249,190
Cent CDO 14 Ltd.	750,000	2.5,150
2007-14A, 1.86% due 04/15/21 <sup>3,4</sup>	6,000,000	5,787,890
GoldenTree Loan Opportunities VII Ltd.		
2013-7A, 2.31% due 04/25/25 <sup>3,4</sup>	5,750,000	5,755,400
Northwoods Capital Ltd. 2017-14A, 2.48% due 11/12/25 <sup>3,4</sup>	5,700,000	5,701,079
2017-14A, 2-40% due 11/12/25*** Cent CLO LP	3,700,000	3,701,079
2014-21A, 2.38% due 07/27/26 <sup>3,4</sup>	5,500,000	5,508,368
Cent CLO 20 Ltd.		
2017-20A, 2.79% due 01/25/26 <sup>3,4</sup>	3,250,000	3,240,235
2017-20A, 2.26% due 01/25/263.4	2,100,000	2,095,222
Galaxy XVIII CLO Ltd. 2017-18A, 2.33% due 10/15/263.4	5,300,000	5,299,759
2017-10A, 253% tute 10/15/20 <sup>44</sup> OZLM IX Ltd.	2,200,000	3,477,139
2017-9A, 2.81% due 01/20/27 <sup>3,4</sup>		5 097 226
	5,100,000	5,087,326

ASSET PACKED SECURITIES** - 398** (continued)		Face Amount <sup>11</sup>	Value
Venue XII CLO Ltd.	ASSET-BACKED SECURITIES†† - 39.8% (continued)		
2017-12, 238% aim 40280674   \$ 5,000	Collateralized Loan Obligations - 32.2% (continued) Venture XII CLO Ltd.		
	2017-12A, 2.83% due 02/28/26 <sup>3,4</sup>	\$ 5,100,000 \$	5,086,522
Reginary Promising Incl		5,000,000	5 000 437
		3,000,000	3,009,437
2013-14, 287% the 107142646   4700,000   4728,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4708,000   4	2017-1A, 2.32% due 10/25/26 <sup>3,4</sup>	4,900,000	4,899,613
Calib Cipila Primers CLO 16 Lbd		4.700.000	4 725 806
Sound Foun CLO IV Ltd.	Golub Capital Partners CLO 16 Ltd.	4,700,000	4,723,000
2017-1A, 278% dee 01/21/26* 2016-1A, 378% dee 01/21/26* 2016-1A, 378% dee 01/21/26* 2016-1A, 378% dee 01/21/26* 2016-1A, 378% dee 01/22/26*		4,700,000	4,708,460
Oakee EFI Lot         \$50,000         \$594,99           Sheck Fill Coll Lot         \$50,000         \$594,99           Sheck Fill Coll Lot         \$250,000         \$24,998           Sheck Fill Coll Lot         \$250,000         \$24,998           2017-14, 277% dee 04/2020*         \$450,000         \$458,898           2016-12, 4,29% dee 04/2020*         \$400,000         \$658,898           TOP FILL Lot         \$400,000         \$455,001           Crew Martin Fill Coll Lot         \$400,000         \$455,001           TOP Waterman CLO LLC         \$400,000         \$408,216           Scenier Funding Lot         \$200,000         \$200,008           St Senier Funding Lot         \$200,000         \$200,008           Scenier Funding Lot         \$200,000         \$200,000           Nessia Commercial Exan Funding Lot         \$300,000         \$300,000           2017-14, 365% dee 07,20227**         \$300,000         \$39,202           2017-14, 365% dee 07,20227**         \$35,000         \$39,202           2017-14, 365% dee 07,20227**         \$35,000         \$39,402           2017-14, 265% dee 109,2025*         \$35,000         \$39,402           2018-14, 230% dee 07,2025*         \$35,000         \$39,402           2018-14, 230% dee 109,2025		4,700,000	4,692,358
Shackton CLO Lid.	Oaktree EIF I Ltd.		
2016-74, 311% die 04152734		4,500,000	4,504,999
TECP CLO I Lob.		4,250,000	4,249,794
FDF   LL.    106 -2.4, 279-5 due 05/12/31   4,000,000   4,008,205     106 -2.4, 279-5 due 05/12/31   4,000,000   4,053,001     106 -2.4, 279-5 due 1/15/27/34   4,000,000   4,053,001     107 -2.4, 278-5 due 1/15/27/34   4,000,000   4,056,216     108 -2.5, 278-5 due 1/15/27/34   4,000,000   2,003,006     205 -3.4, 2.5, 381-5 due 05/28/25/34   2,000,000   2,003,006     205 -3.4, 2.5, 381-5 due 05/28/25/34   2,000,000   2,003,006     205 -3.4, 2.5, 381-5 due 05/28/25/34   2,000,000   3,002,201     205 -3.4, 2.5, 381-5 due 05/25/25/34   1,000,000   1,001,413     205 -3.4, 3.5, 381-5 due 05/25/25/34   1,000,000   1,001,413     205 -3.4, 3.5, 381-5 due 05/25/25/34   1,000,000   1,001,413     205 -3.4, 3.5, 381-5 due 05/25/25/34   1,000,000   3,997,27     205 -3.4, 3.5, 381-5 due 10/25/25/34   3,800,00   3,895,42     205 -3.4, 3.5, 395-5 due 10/10/25/4   2,500,00   2,79,602     205 -3.4, 3.5, 395-5 due 10/10/25/4   3,500,00   3,744,100     205 -3.4, 2.5, 395-5 due 10/10/25/4   3,500,00   3,805,40     205 -3.4, 395-5 due 10/10/25/4   3,500,00   3,805,40     205 -3.4, 395-5 due 10/10/25/4   3,500,00   3,805,40     205 -3.4, 395-5 due 10/10/25/4   3,500,00   3,905,40     205 -3.4, 395-5 due 10/10/25/4   3,500,00   3,905,40     205 -3.4, 395-5 due 10/10/25/4   3,000,00   3,905,40     205 -3.4, 395-5 due 10	TICP CLO I Ltd.		
2016-24, 229% tide 05/12/214   2000,000   4,008,295   2016-24, 3218% tide 11/15/274*   4000,000   4,053,010   2016-24, 3218% tide 11/15/274*   4000,000   4,053,010   2016-14, 330% tide 11/15/284*   4000,000   2,003,006   2016-24, 330% tide 12/15/284*   2,000,000   2,003,006   2016-24, 330% tide 02/15/284*   2,000,000   2,003,006   2016-24, 330% tide 02/15/284*   3,000,000   3,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210   2,000,210		4,250,000	4,247,892
2016-2A, 3.21 Mein   11.52772*   4,000.000   4,035,001   1,000.000   4,005,001   1,000.000   4,005,001   1,000.000   4,005,001   1,000.000   4,005,001   1,000.000   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,005   2,005,0		4,000,000	4,068,393
TCP Waterman CLO LLC 105-16A 3289 de 12915283-4 2006.10 4 30000000000000000000000000000000000	Cerberus Loan Funding XVI, LP		
2016-1A, 3.50% due 1215283-4   20,000.00   2,030,650   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,600   20,015,10, 200,		4,000,000	4,053,001
2015-1A, 286 the 05/28/25/34   2,000,000   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065   2,003,065		4,000,000	4,036,216
2015-1A, 296% due 04/13/25-14   2000000   2002000   20020000   20020000   20020000   200200000000	FS Senior Funding Ltd.	2 000 000	2 002 065
Newstar Commercial Loan Funding LIC		, ,	, ,
2016-1A, 494% due 02/25/281%   1,000,000   1,001,413   1,001,413   2016-1A, 307% due 02/03/2514   4,000,000   3,997,227   2017-1A, 2016-1A, 307% due 02/03/2514   3,800,000   3,849,642   2013-19A, 2.50% due 10/29/2514   2,750,000   2,749,627   2015-6A, 3,33% due 10/10/2614   2,750,000   2,749,627   2015-6A, 3,33% due 10/10/2614   1,000,000   999,403   2015-6A, 3,33% due 10/10/2614   3,750,000   3,744,100   2017-8A, 2.60% due 10/17/2614   3,500,000   3,744,100   2017-8A, 2.60% due 10/17/2614   3,500,000   3,500,946   2017-8A, 2.60% due 10/17/2614   3,500,000   3,500,946   2017-8A, 2.60% due 0/17/2614   3,500,000   3,450,946   2017-8A, 2.60% due 0/17/2614   3,500,000   3,000,672   2017-8A, 2.60% due 0/17/2614   3,500,	Newstar Commercial Loan Funding LLC		
WhiteHore VI Ltd.			
2016-1A, 307% due 0203223-4   3,800,000   3,97,227   Cent CLO LIGH   Cont Cl		1,000,000	1,001,413
2013-19. 2.59% due 10.1029/2514   3,850,000   3,849,642   5,000   2,749,627   2015-6A, 3.13% due 10.1020614   1,000,000   999,4027   2015-6A, 3.39% due 10.1020614   1,000,000   3,744,100   2017-8A, 2.69% due 10.107.614   3,750,000   3,744,100   3,744,100   3,000,000   3,004,410   3,000,000   3,004,410   3,000,000   3,008,946   3,009,000   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800   3,009,800	2016-1A, 3.07% due 02/03/25 <sup>3,4</sup>	4,000,000	3,997,227
Fortress Credit Opportunities VI CLO Ltd		3.850.000	3.849.642
2015-A, 393% due 10/10/26 <sup>1,4</sup> 2017-8A, 2.60% due 10/17/26 <sup>1,4</sup> 2010-8A, 2.60% due 0/17/26 <sup>1,4</sup> 2010-1A, 4.0% due 1/17/26 <sup>1,4</sup> 2010-1A, 4.0% due 0/17/26 <sup>1,4</sup> 2010-1A, 4.0% due 0/17/	Fortress Credit Opportunities VI CLO Ltd.	, ,	
OZIAM VIII Ltd.         2017-8A, 2.60% due 10/17/26³4       3,750,000       3,744,100         Anchorage Capital CLO 4 Ltd.         2017-1A, 2.85% due 07/28/26³4       3,500,000       3,508,946         WhiteHorse VIII Ltd.         2014-1A, 2.67% due 05/07/26³4       3,450,000       3,358,95         2015-3A, 4.11% due 10/15/22³4       2,000,000       2,999,95         Plays DVII Ltd.         2017-7A, 2.28% due 01/20/26³4       3,000,000       3,000,000       3,007,72         Marathon CLO VII Ltd.         2017-7A, 2.28% due 10/28/28³4       3,000,000       3,000,000       3,006,772         Morthwoods Capital XIV Ltd.       3,000,000       3,000,000       3,003,616         Flith Street SLP II Ltd.       3,000,000       3,000,000       3,003,616         Flith Street SLP II Ltd.       3,000,000       3,000,000       3,003,616         Flith Street SLP II Ltd.       3,000,000       3,000,000       3,003,616       3,000,000       3,000,000       3,003,616       9,000,000       3,000,000       3,003,616       9,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000<			
2017-8A, 2.60% due 10/17/26 <sup>14</sup> Anchorage Capital CLO 4 Ltd  2017-4A, 2.85% due 07/28/26 <sup>3,4</sup> 2017-4A, 2.85% due 07/28/26 <sup>3,4</sup> 2014-1A, 2.67% due 05/01/26 <sup>3,4</sup> 2014-1A, 2.67% due 05/01/26 <sup>3,4</sup> 2013-1A, 4.06% due 04/15/24 <sup>3,4</sup> 2013-1A, 4.06% due 04/15/24 <sup>3,4</sup> 2013-1A, 4.06% due 04/15/24 <sup>3,4</sup> 2013-1A, 186 due 10/18/22 <sup>3,4</sup> 2013-1A, 186 due 10/18/22 <sup>3,4</sup> 2013-1A, 2.88% due 10/18/22 <sup>3,4</sup> 3.000,000  3.02,799,962  1015-3A, 4.11% due 10/18/22 <sup>3,4</sup> 3.000,000  3.00,772  Marahon CLO VII Ltd.  2017-7A, 2.28% due 10/28/25 <sup>3,4</sup> 3.000,000  3.00,672  1017-1A, 2.88% due 10/12/25 <sup>3,4</sup> 3.000,000  3.00,672  1017-1A, 2.88% due 10/12/25 <sup>3,4</sup> 3.000,000  3.00,672  1017-1A, 2.88% due 10/18/25 <sup>3,4</sup> 3.000,000  3.00,441  Regatta IV Funding Ltd.  2013-2A, 3.09% due 09/29/27 <sup>3,4</sup> 2014-1A, 2.33% due 07/25/26  2014-1A, 2.33% due 07/25/26  2014-1A, 3.23% due 03/15/32 <sup>3,4</sup> 2015-2A, 3.00% due 09/15/23 <sup>3,4</sup> 2015-2A, 3.00% due 09/15/23 <sup>3,4</sup> 2015-2A, 3.00% due 09/15/25 <sup>3,4</sup> 2015-1A, 4.0% due 01/15/25 <sup>3,4</sup> 2017-1A, 3.0% due 07/18/28 <sup>3,4</sup> 2017-1A, 3.0% due		1,000,000	999,403
2017-4A, 2.85% due 07/28/26 <sup>54</sup>   3,500,000   3,508,946   WhiteFlorse VIII Ltd.   3,450,000   3,458,956   Voya CLO Ltd.   3,400%   0,458,895   Voya CLO Ltd.   2,200,000   2,299,995   2015-3A, 4.11% due 10/15/22 <sup>34</sup>   1,000,000   999,962   Flagship VII Ltd.   2017-7A, 2.28% due 01/20/26 <sup>54</sup>   3,300,000   3,297,727   Marathon CLO VII Ltd.   2017-7A, 2.28% due 10/28/25 <sup>34</sup>   3,000,000   3,006,772   Vortinwools Capital XIV Ltd.   3,000,000   3,000,772   Vortinwools Capital Corp.   3,000,000   3,000,980   Vortinwools Capital Corp.   2,000,000   1,999,108   Vortinwools Capital Corp.   2,000,000   2,992,601   Vortinwools Capital Corp.   2,000,000   2,000,872   Vortinwools Capital Corp.   2,000,8	2017-8A, 2.60% due 10/17/26 <sup>3,4</sup>	3,750,000	3,744,100
WhiteIforse VIII Ltd.       3,450,000       3,455,895         2014-1A, 2.67% due 05/01/2634       2,300,000       2,299,995         2015-1A, 4.1% due 10/15/2234       1,000,000       999,905         Eligship VII Ltd.       3,000,000       3,297,727         Marathon CLO VII Ltd.       3,000,000       3,007,727         Marathon CLO VII Ltd.       3,000,000       3,006,72         Northwoods Capital XIV Ltd.       3,000,000       3,006,72         2015-2A, 2.88% due 10/12/2534       3,000,000       3,006,616         Fifth Street SLF II Ltd.       3,000,000       3,002,41         2015-2A, 3.09% due 09/29/2734       3,000,000       3,002,441         Regattal V Funding Ltd.       3,000,000       3,001,980         Resource Capital Corp.       2,000,000       995,814         2014-2A, 2.37% due 09/15/254       2,000,000       995,814         DFI Ltd.       3,000,000       2,992,691         Venture XVII CLO Ltd.       2,800,000       2,992,691         Venture XVII CLO Ltd.       2,800,000       2,804,872         2017-17A, 8,000 due 07/18/2834       2,500,000       2,804,872         Woodmont Trust       2,017-2A, 3,000 due 07/18/2834       2,500,000       2,804,872         Woodmont Trust       2,017		3 500 000	3 508 946
Voya CLO Ltd.   2,000,000   2,299,995   2,000,000   2,299,995   2,001-31A, 4.06% due 04/15/24 <sup>3,4</sup>   1,000,000   2,999,962   1,000,000   2,999,962   1,000,000   3,000,000   3,297,727   1,000,000   3,000,000   3,000,702   1,000,000   3,000,702   1,000,000   3,000,702   1,000,000   3,000,702   1,000,000   3,000,702   1,000,000   3,000,702   1,000,000   3,000,702   1,000,000   3,000,000   3,000,616   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   3,000,418   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000	WhiteHorse VIII Ltd.	3,300,000	3,306,940
2,30,000   2,299,995   2,301,534,411% due 10/15/22 <sup>3,4</sup>   1,000,000   99,962   2,301,534,411% due 10/15/22 <sup>3,4</sup>   3,300,000   3,297,727   3,228% due 01/20/26 <sup>3,4</sup>   3,300,000   3,297,727   3,282% due 01/20/26 <sup>3,4</sup>   3,000,000   3,006,772   2017-74, 2,282% due 10/28/25 <sup>3,4</sup>   3,000,000   3,006,772   3,201,744   3,000,000   3,006,772   3,201,744   3,288% due 11/12/25 <sup>3,4</sup>   3,000,000   3,006,772   3,201,744   3,200,000   3,002,441   3,201,744, 2,288% due 09/29/27 <sup>3,4</sup>   3,000,000   3,002,441   2,215-24, 3,00% due 09/29/27 <sup>3,4</sup>   3,000,000   3,002,441   2,215-24, 3,00% due 09/29/27 <sup>3,4</sup>   3,000,000   3,001,980   2,201,5-24, 3,23% due 07/25/26   3,000,000   1,999,108   2,015-26, 3,23% due 07/25/26   3,000,000   1,999,108   2,015-26, 3,23% due 03/15/32 <sup>3,4</sup>   2,000,000   1,999,108   2,015-26, 3,23% due 03/15/25 <sup>3,4</sup>   2,000,000   2,992,691   2,015-21, 4,40% due 11/12/30   3,000,000   2,992,691   2,015-14, 4,40% due 11/12/30   2,800,000   2,804,872   2,017-17A, % due 07/15/26 <sup>3,4</sup>   2,800,000   2,804,872   2,017-17A, % due 07/18/28 <sup>3,4</sup>   2,500,000   2,505,425   2,017-17A, % due 07/18/28 <sup>3,4</sup>   2,500,000   2,505,425   2,017-17A, % due 07/18/28 <sup>3,4</sup>   2,500,000   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505,425   2,505		3,450,000	3,435,895
2015-3A, 4,11% due 10/15/223-4   1,000,000   999,962   Flagship VII Ltd.   3,300,000   3,297,727   Marathon CLO VII Ltd.   3,000,000   3,000,772   Marathon CLO VII Ltd.   3,000,000   3,000,772   Morthwook Capital XIV Ltd.   3,000,000   3,003,616   Fifth Street SLF II Ltd.   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000   3,000,000		2 300 000	2 299 995
\$\sqrt{2017-7A}\$, 2.2896 due 01/20/263.4\$  Marathon CLO VII Ltd. 2017-7A, 2.8286 due 10/28/253.4\$  \$\sqrt{2017-7A}\$, 2.8286 due 10/28/253.4\$  Northwoods Capital XIV Ltd. 2017-14A, 2.88% due 11/12/253.4\$  \$\sqrt{2017-14A}\$, 2.88% due 10/28/273.4\$  \$\sqrt{2017-14A}\$, 2.88% due 09/29/273.4\$  \$\sqrt{2014-14A}\$, 2.39% due 09/25/26\$  \$\sqrt{2014-14A}\$, 2.39% due 09/25/273.4\$  \$\sqrt{2014-14A}\$, 2.39% due 09/15/323.4\$  \$\sqrt{2015-CRE3}\$, 4.32% due 03/15/323.4\$  \$\sqrt{2015-CRE3}\$, 4.32% due 03/15/323.4\$  \$\sqrt{2015-CRE3}\$, 4.32% due 03/15/323.4\$  \$\sqrt{2015-CRE3}\$, 4.29% due 03/15/323.4\$  \$\sqrt{2015-CRE3}\$, 4.29% due 01/15/263.4\$  \$\sqrt{2017-14A}\$, 4.00% due 11/12/304  \$\sqrt{2017-14A}\$, 6.00 e0/15/263.4\$  \$\sqrt{2017-14A}\$, 2.30% due 09/15/263.4\$  \$\sqrt{2015-CRE3}\$, 4.30% due 09/15/253.4\$  \$\sqrt{2015-CRE3}			
Marathon CLO VII Ltd.       2017-7A, 2.82% due 10/28/253.4       3,000,000       3,006,772         Northwoods Capital XIV Ltd.       3,000,000       3,003,616         Fifth Street SLF II Ltd.       3,000,000       3,002,441         Regata IV Funding Ltd.       0015-2A, 3.09% due 09/29/273.4       3,000,000       3,001,980         Resource Capital Corp.       2014-CRE2, 3.67% due 04/15/323.4       2,000,000       1,999,108         2015-CRE3, 4.32% due 03/15/323.4       1,000,000       995,814         FDF 1 Ltd.       3,000,000       2,992,691         Venture XVII CLO Ltd.       3,000,000       2,992,691         Venture XVII CLO Ltd.       2,800,000       2,804,872         2017-2A, 3.00% due 07/18/283.4       2,500,000       2,505,425         Ares XXVI CLO Ltd.       2,500,000       2,505,425         Ares XXVI CLO Ltd.       2,500,000       2,499,885         KKR CLO Ltd.       2,500,000       2,499,885	Flagship VII Ltd.	2 200 000	2 207 727
2017-7A, 2.82% due 10/28/25 <sup>3.4</sup> Northwoods Capital XIV Ltd. 2017-14A, 2.88% due 11/12/25 <sup>3.4</sup> 3,000,000 3,003,616 Fifth Street SLF II Ltd. 2015-2A, 3.09% due 09/29/27 <sup>3.4</sup> 8cgatta IV Funding Ltd. 2014-1A, 2.32% due 07/25/26 2014-1A, 2.32% due 07/25/26 8csource Capital Corp. 2014-CRE2, 3.67% due 04/15/32 <sup>3.4</sup> 2,000,000 1,999,108 2015-CRE3, 4.32% due 03/15/32 <sup>3.4</sup> 2,000,000 2,992,691 Venture XVII CLO Ltd. 2017-17A, % due 07/15/26 <sup>3.4</sup> 2,800,000 2,804,872 Woodmont Trust 2017-2A, 3.00% due 07/18/28 <sup>3.4</sup> 2,500,000 2,804,872 Woodmont Trust 2017-2A, 3.00% due 07/18/28 <sup>3.4</sup> 2,500,000 2,499,885 KKR CLO Ltd.		3,300,000	3,291,121
2017-14A, 2.88	2017-7A, 2.82% due 10/28/25 <sup>3,4</sup>	3,000,000	3,006,772
Fifth Street SLF II Ltd. 2015-2A, 3.09% due 09/29/27 <sup>3.4</sup> 2016-1A, 2.32% due 07/25/26 2014-1A, 2.32% due 07/25/26 2014-CRE2, 3.67% due 04/15/32 <sup>3.4</sup> 2015-CRE3, 4.32% due 03/15/32 <sup>3.4</sup> 2015-CRE3, 4.32% due 03/15/32 <sup>3.4</sup> 2015-CRE3, 4.32% due 03/15/32 <sup>3.4</sup> 2015-1A, 4.40% due 11/12/30 <sup>4</sup> 2015-1A, 4.40% due 11/12/30 <sup>4</sup> 2015-1A, 4.40% due 07/15/26 <sup>3.4</sup> 2017-17A, % due 07/15/26 <sup>3.4</sup> 2017-1A, 3.00% due 07/18/28 <sup>3.4</sup>		2 000 000	2 002 616
Regatta IV Funding Ltd. 2014-1A, 2,32% due 07/25/26 Resource Capital Corp. 2014-CRE2, 3,67% due 04/15/3234 2015-CRE3, 4,32% due 03/15/3234 2015-CRE3, 4,32% due 03/15/3234 2015-Ltd. 2015-1A, 4,40% due 11/12/304 2015-1A, 4,40% due 11/12/304 2017-17A, % due 07/15/2634 2017-17A, % due 07/15/2634 2017-17A, % due 07/15/2634 2017-17A, % due 07/15/2634 2017-17A, 3,00% due 07/18/2834	Fifth Street SLF II Ltd.	3,000,000	3,003,010
2014-1A, 2.32% due 07/25/26 Resource Capital Corp. 2014-CRE2, 3.67% due 04/15/32³.4 2015-CRE3, 4.32% due 03/15/32³.4 2015-CRE3, 4.32% due 03/15/32³.4 2015-IA, 4.40% due 11/12/30⁴ 2015-IA, 4.40% due 11/12/30⁴ 2017-17A, % due 07/15/26³.4 2017-17A, 3.00% due 07/18/28³.4 2017-17A, 3.00% due 07/18/28³.4 2017-17A, 3.00% due 07/18/28³.4 2017-17A, 3.00% due 07/18/28³.4 2.500,000 2.505,425 Ares XXVI CLO Ltd. 2013-1A, 3.91% due 04/15/25³.4 2.500,000 2.499,885 KKR CLO Ltd.		3,000,000	3,002,441
Resource Capital Corp.  2014-CRE2, 3.67% due 04/15/323.4 2,000,000 1,999,108 2015-CRE3, 4.32% due 03/15/323.4 5DF I Ltd. 2015-1A, 4.40% due 11/12/304 2,000,000 2,992,691 Venture XVII CLO Ltd. 2017-17A, % due 07/15/263.4 2,800,000 2,804,872 Woodmont Trust 2017-2A, 3.00% due 07/18/283.4 2,500,000 2,505,425 Ares XXVI CLO Ltd. 2013-1A, 3.91% due 04/15/253.4 8,500,000 2,499,885 KKR CLO Ltd.		3 000 000	3 001 980
2015-CRE3, 4.32% due 03/15/323.4 1,000,000 995,814  FDF I Ltd. 3,000,000 2,992,691  Venture XVII CLO Ltd. 2,800,000 2,804,872  Woodmont Trust 2017-17A, % due 07/18/283.4 2,500,000 2,505,425  Ares XXVI CLO Ltd. 2,500,000 2,499,885  KKR CLO Ltd. 3,30% due 04/15/253.4 2,500,000 2,499,885	Resource Capital Corp.	3,000,000	3,001,700
FDF I Ltd. 2015-1A, 4.40% due 11/12/30 <sup>4</sup> 2015-1A, 4.40% due 11/12/30 <sup>4</sup> 2017-17A, % due 07/15/26 <sup>3.4</sup> 2017-17A, % due 07/15/26 <sup>3.4</sup> 2000mont Trust 2017-2A, 3.00% due 07/18/28 <sup>3.4</sup> Ares XXVI CLO Ltd. 2013-1A, 3.91% due 04/15/25 <sup>3.4</sup> 2500,000 2,505,425  KR CLO Ltd. 2500,000 2,499,885  KR CLO Ltd.			1,999,108
2015-1A, 4.40% due 11/12/30 <sup>4</sup> Venture XVII CLO Ltd.  2017-17A, % due 07/15/26 <sup>3.4</sup> Woodmont Trust  2017-2A, 3.00% due 07/18/28 <sup>3.4</sup> Ares XXVI CLO Ltd.  2,500,000  2,505,425  Ares XXVI CLO Ltd.  2,500,000  2,499,885  KKR CLO Ltd.		1,000,000	995,814
2017-17A, % due 07/15/26 <sup>3,4</sup> Woodmont Trust 2017-2A, 3.00% due 07/18/28 <sup>3,4</sup> Ares XXVI CLO Ltd. 2013-1A, 3.91% due 04/15/25 <sup>3,4</sup> 2,500,000 2,505,425  XKR CLO Ltd.	2015-1A, 4.40% due 11/12/304	3,000,000	2,992,691
Woodmont Trust 2017-2A, 3.00% due 07/18/2834 Ares XXVI CLO Ltd. 2013-1A, 3.91% due 04/15/2534 2,500,000 2,505,425 XKR CLO Ltd. 2,500,000 2,499,885		2 800 000	2 904 972
2017-2A, 3.00% due 07/18/28 <sup>3.4</sup> Ares XXVI CLO Ltd. 2013-1A, 3.91% due 04/15/25 <sup>3.4</sup> KKR CLO Ltd. 2,500,000 2,505,425 2,500,000 2,499,885	2017-17A, % due 07/15/26 <sup>3,4</sup> Woodmont Trust	۷,000,000	2,004,072
2013-1A, 3.91% due 04/15/25 <sup>3,4</sup> 2,500,000 2,499,885 KKR CLO Ltd.	2017-2A, 3.00% due 07/18/28 <sup>3,4</sup>	2,500,000	2,505,425
KKR CLO Ltd.		2 500 000	2 /100 885
	KKR CLO Ltd.	2,500,000	2,477,003
	2015-12, 3.46% due 07/15/27 <sup>3,4</sup>	2,500,000	2,497,070

	Amount <sup>11</sup>	Value
ASSET-BACKED SECURITIES# - 39.8% (continued)		
Collateralized Loan Obligations - 32.2% (continued) RFTI Issuer Ltd.		
2015-FL1, 2.91% due 08/15/30 <sup>3,4</sup>	2,436,009	\$ 2,434,732
AMMC CLO XV Ltd. 2016-15A, 3.12% due 12/09/26 <sup>3,4</sup>	2,400,000	2,409,558
Nelder Grove CLO Ltd.	2,100,000	· · ·
2017-1A, 2.80% due 08/28/26 <sup>3,4</sup> AIMCO CLO Series 2014-A	2,400,000	2,404,918
2017-AA, 2.18% due 07/20/26 <sup>3,4</sup>	2,200,000	2,198,051
LCM XXII Ltd.	2 100 222	2 100 001
2016-22A, 2.43% due 10/20/28 <sup>3,4</sup> Atlas Senior Loan Fund V Ltd.	2,108,333	2,108,881
2016-1A, 3.81% due 07/16/26 <sup>3,4</sup>	2,000,000	2,009,876
Madison Park Funding XVI Ltd. 2016-16A, 3.06% due 04/20/26 <sup>3,4</sup>	2,000,000	2,008,687
Bsprt 2017-FI1 Issuer Ltd.	2,000,000	2,000,007
2017-FL1, 2.43% due 06/15/27 <sup>3,4</sup> KKR CLO Trust	2,000,000	2,002,360
2012-1A, 3.45% due 12/15/24 <sup>3,4</sup>	2,000,000	2,000,368
Vibrant CLO Ltd.	2 000 000	2.000.025
2015-1A, 3.26% due 07/17/24 <sup>3,4</sup> Northwoods Capital IX Ltd.	2,000,000	2,000,025
2012-9A, 3.41% due 01/18/24 <sup>3,4</sup>	2,000,000	1,999,888
OHA Loan Funding Ltd. 2013-1A, 2.60% due 07/23/25 <sup>3,4</sup>	2,000,000	1,999,844
OZLM Funding II Ltd.	2,000,000	1,999,044
2016-2A, 3.92% due 10/30/273.4	2,000,000	1,999,786
Regatta III Funding Ltd. 2017-1A, 2.35% due 04/15/26 <sup>3,4</sup>	2,000,000	1,996,401
Dryden XXIV Senior Loan Fund		
2015-24RA, 3.88% due 11/15/23 <sup>3,4</sup> Airlie CLO Ltd.	2,000,000	1,995,797
2006-2A, 2.61% due 12/20/20 <sup>3,4</sup>	2,000,000	1,990,729
Cereberus ICQ Levered LLC	1.052.017	1.054.204
2015-1A, 3.21% due 11/06/25 <sup>3,4</sup> Flatiron CLO Ltd.	1,952,917	1,954,284
2017-1A, 2.76% due 07/17/26 <sup>3,4</sup>	1,700,000	1,700,000
Tralee CLO III Ltd. 2016-3A, 3.16% due 07/20/26 <sup>3,4</sup>	1,600,000	1,601,069
Madison Park Funding XIV Ltd.	1,000,000	1,001,007
2017-14A, 2.71% due 07/20/26 <sup>3,4</sup>	1,600,000	1,596,069
Betony CLO Ltd. 2016-1A, 3.11% due 04/15/27 <sup>3,4</sup>	1,500,000	1,498,351
Dryden 37 Senior Loan Fund		
2015-37A, 0.00% due 04/15/27 <sup>4,5</sup> Dryden 30 Senior Loan Fund	1,500,000	1,412,878
2013-30A, 4.03% due 11/15/25 <sup>3,4</sup>	1,330,000	1,327,561
Highbridge Loan Management Ltd.	1 250 000	1 240 020
2014-2014, 3.22% due 07/28/25 <sup>3,4</sup> Symphony CLO XII Ltd.	1,250,000	1,249,929
2017-12A, 2.66% due 10/15/25 <sup>3,4</sup>	1,250,000	1,248,435
Venture VII CDO Ltd. 2006-7A, 1.39% due 01/20/22 <sup>3,4</sup>	1,159,215	1,152,804
Kingsland V Ltd.	1,107,210	
2007-5A, 1.96% due 07/14/21 <sup>3,4</sup> Fortress Credit Investments IV Ltd.	1,070,000	1,040,547
2015-4A, 3.06% due 07/17/23 <sup>3,4</sup>	1,000,000	1,001,043
Benefit Street Partners CLO Ltd.		
2015-IA, 4.26% due 10/15/25 <sup>3,4</sup> Battalion CLO Ltd.	1,000,000	1,000,507
2007-1A, 3.31% due 07/14/22 <sup>3,4</sup>	1,000,000	1,000,505
CFIP CLO Ltd. 2014-1A, 2.63% due 04/13/25 <sup>3,4</sup>	1,000,000	1,000,297
2014-1A, 2.03% due 04/15/23 <sup>3,4</sup> Cent CLO	1,000,000	1,000,297
2014-16A, 3.42% due 08/01/243.4	500,000	500,038
2014-16A, 4.37% due 08/01/24 <sup>3,4</sup> Ivy Hill Middle Market Credit Fund VII Ltd.	500,000	500,015
2013-7A, 3.46% due 10/20/25 <sup>3,4</sup>	1,000,000	999,936
Rockwall CDO II Ltd. 2007-1A, 1.72% due 08/01/24 <sup>3,4</sup>	000 222	007.265
200/-1A, 1.72% due 08/01/24 <sup>3,4</sup> Madison Park Funding V Ltd.	990,233	987,265
2007-5A, 2.65% due 02/26/21 <sup>3,4</sup>	1,000,000	981,811
OHA Credit Partners IX Ltd. 2013-9A, 0.00% due 10/20/25 <sup>4,5</sup>	1,000,000	908,393
2010 711 0100 /0 400 10/20/20 ·	1,000,000	700,373

SECTION SECURITISM		Face Amount <sup>11</sup>	Value
Team Park CLO Lal	ASSET-BACKED SECURITIES*† - 39.8% (continued)		
1915-11, 0.00% dee 04202775   \$ 1,000% de 5420275   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%   \$ 200.00%			
Buck District CLO Lat.		4 000 000	
2011-1, 25% set 2010-254	,	\$ 1,000,000	\$ 8/8,423
Cerbens Onsbose II CLO LIC         S000000         S0000000         S0000000         S0000000         S		799 731	799 652
2011-1, 3.50% also 10152314   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210   1210		177,131	177,032
MBREC   No.   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980   1980		500,000	500,255
101-CRE		112,170	112,161
History In Jone Advisors Funding Ed.   1902-19.4. (188) to 60 (1875-234)   30,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000			
2012-14, 18% the (8815-25a-4   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000   50,000	,	534,000	538,005
ADM NIT VIA		500,000	501 201
2011-14.4.4.02% due 017.28263-4   2015-2.4.5.25% due 04.27277-4   2015-14.5.55% due 04.2727-78-4   2015-14.5.55% due 04.27278-4   2015-14.5.55% due 04.2727-84   2015-14.5.55% due 04.2727-84   2015-14.5.55% due 02.27264-4   2015-14.55% due 02.27264-4		300,000	301,291
NZCO Fanding Each         500,00         499,98           Figurers CLO Late         500,000         499,94           Toise CLO Late         500,000         489,89           2015-1A, 327% due 03/21/24 <sup>14</sup> 500,000         489,89           2015-1A, 217% due 01/17/24 <sup>14</sup> 500,000         489,89           2014-1A, 210% due 01/17/24 <sup>14</sup> 500,000         498,89           2014-1A, 510% due 04/2023 <sup>14</sup> 500         498,21           Wilselforse PLA         500         498,21           Wilselforse PLA         500         498,32           201-1A, 510% due 04/17/20 <sup>14</sup> 500         498,32           Wilselforse PLA         250,000         498,32           201-1A, 4.50% due 01/17/20 <sup>14</sup> 250,000         498,32           201-1A, 4.50% due 01/17/20 <sup>14</sup> 250,000         248,85           201-1A, 4.50% due 01/17/20 <sup>14</sup> 250,000         248,85           201-1A, 4.50% due 01/17/20 <sup>14</sup> 250,000         248,85           201-1A, 2.60% due 01/21/24/5         250,000         248,85           201-1A, 2.60% due 01/21/24/5         250,000         248,85           201-1A, 2.00% due 10/21/24/5         250,000         250,000         250,000           201-1A, 2.00% due 10/		500 000	500 005
2015-1A, 3.52% die 0.42727345   50.000 499.98     2015-1A, 3.92% die 0.52712444   50.000 499.94     2015-1A, 3.92% die 0.52712444   50.000 499.94     2015-1A, 3.92% die 0.5271244   50.000 498.98     2015-1A, 3.92% die 0.5271245   50.0000 498.98     2015-1A, 1.52% die 0.5271245   50.0000 498.89     2015-1A, 1.52% die 0.5271245   50.0000 498.89     2015-1A, 1.52% die 0.5271245   50.0000 498.13     2015-1A, 1.72% die 0.5271245   50.0000 498.13		200,000	200,002
2013-1A, 3.9% the 08.21/244   2013-1A, 3.91% the 07.17724-1   2013-1A, 3.91% the 07.17724-1   2013-1A, 4.00% the 07.17724-1   2014-1A, 5.01% the 02.02.03-1   2014-1A, 4.00% the 07.01724-1   2014-1A, 2.00% the 07.01724-1		500,000	499,986
Tells CLO Lide   Gallain CLO VII Lide			
2013-14, 3.91% due 071/712434   500,000   498,996   6181416, 1.4, 4.06% due 0715/2334   500,000   498,899   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,495   628,49		500,000	499,941
Gallaria CLO VIII Lad.         50,000         498,89           COA Summit CLO Lud.         50,000         498,42           COA Summit CLO Lud.         50,000         498,42           Cull-14, So John dee Url-2073th         50,000         498,43           Whiterroes IV Lud.         50,000         498,13           NewStar Admitted Senior Loan Frogram LLC         25,000         247,633           10 14,13, 4,506 dee 07/25/25/34         25,000         247,633           20 14,12, 4,406 dee 07/25/25/34         50,000         248,835           Balber, L.O. Lud.         20,000         248,835           Coll 2, 2,200 dee 04/16/21/34         50,000         24,825           Cewis Park CLO Lud.         50,000         24,825           Coll 2, 2,416 dee 04/16/21/34         50,000         70,575           Ceyer River CLO Lud.         49,478         107,925           Coll 2, 41,216 dee 04/16/21/34         50,000         70,575           Coll 2, 41,216 dee 04/16/21/34         50,000         70,575           Coll 3, 41, 41,316 dee 04/16/21/34         40,000         70,575           Coll 3, 41, 41,316 dee 04/16/21/34         40,000         40,635         30,505         30,505           Coll 3, 41, 41,416 dee 04/16/21/34         62,485,60		500,000	100.006
2014-1A, 4.06% due 071/523 <sup>14</sup>   50,000   498,899   2014-1A, 5.01% due 04/2023 <sup>14</sup>   50,000   498,421   2014-1A, 5.01% due 04/2023 <sup>14</sup>   50,000   498,421   2007-1A, 2.61% due 01/17/20 <sup>14</sup>   50,000   498,130   2014-1A, 2.61% due 01/17/20 <sup>14</sup>   250,000   247,653   2014-1A, 4.46% due 07/25/25 <sup>14</sup>   250,000   247,653   2014-1A, 4.46% due 07/25/25 <sup>14</sup>   250,000   249,764   2014-1A, 4.46% due 07/25/25 <sup>14</sup>   250,000   249,764   2014-1A, 4.46% due 07/25/25 <sup>14</sup>   250,000   249,764   2012-1A, 0.00% due 05/15/23 <sup>14</sup>   250,000   249,764   2012-1A, 0.00% due 05/15/23 <sup>14</sup>   369,000   249,500   2012-1A, 0.00% due 05/15/23 <sup>14</sup>   491,478   107,929   2013-1A, 0.00% due 102/124 <sup>15</sup>   491,478   2012-1A, 0.00% due 102/124 <sup>15</sup>   2013-1A, 0.00% due 012/124 <sup>15</sup>   2013-1A, 0.00% due 102/124 <sup>15</sup>   2013-1A, 0.00% due 102/124 <sup>15</sup>   2013-1A, 0.00% due 012/124 <sup>15</sup>   2013-1A		500,000	498,996
COA Summit CLO Led.         500,000         498,21           Unit-14, 5019 due 04/10/2014         500,000         498,13           NewStar Affington Senior Loan Program LLC         250,000         247,653           2014-14, 24,48% due 07/12/25/25/4         250,000         227,678           2014-14, 24,48% due 07/25/25/49         250,000         239,768           2014-12, 0,00% due 05/15/23/49         750,000         248,858           Ringsland PLU Ld.         2007-24, 26,19% due 04/16/21/4         250,000         241,520           2007-14, 2, 61% due 04/16/21/4         30,000         241,520         250,000         241,520           2007-14, 2, 61% due 04/16/21/4         49,178         107,920         207,920           2007-14, 0,00% due 01/21/44/5         50,000         70,579         207,920           2007-14, 0,00% due 01/21/44/5         50,000         70,579         207,920         70,579         207,920         70,579         207,920         70,579         207,920         70,579         207,920         70,579         207,920         70,579         207,920         70,579         207,920         70,579         207,920         70,579         207,920         70,579         207,920         70,579         207,920         70,579         207,920         70,579		500,000	498 899
2014-1, 5.01% due 04/2023 <sup>14</sup>   50,000   498,121		500,000	470,077
Whiteffore VLId.		500,000	498,421
NewStar Arlington Senior Loan Program LLC	WhiteHorse IV Ltd.		
2011-1.A. 446% due 07/25/25/4		500,000	498,130
2014.1. 5.41% due 07/52/55 <sup>14</sup>   250,00% due 05/15/23/45   750,000 248,485   180,000% due 05/15/23/45   250,000% due 10/21/24/45   260,000% due 10/21/24/4			
Babson CLO Ltd			
2012-2A, 0.00% due 05/15/233-45   250,000   241,858   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   150,000   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520   241,520		250,000	239,764
Kingshald V Ltd.         250,00         24,152           2007-4A, 2,16% due 04/16/213-4         49,178         107,929           Ceuka Park CLO Ltd.         49,178         107,929           Copper River CLO Ltd.         500         70,505           2007-1A, 0,00% due 01/20/213-56         500         70,505           Total Collateralized Loan Obligations         501         619,638,637           Transport-Aircraft -2,1%         8         70         4,637,500         4,638,875           2016-2, 4,21% due 11/15/41         6,248,876         6,256,100         2016-1A, 4.88% due 03/17/369         4,637,500         4,638,875           2014-1, 5,138% due 12/15/29*         86,134         89,944         2014-1, 7,38% due 12/15/29*         80,000         80,124,32           201-1A, 3,79% due 05/16/42*         8,000         8,012,43         8,000         8,012,43           201-1A, 3,79% due 05/16/49*         4,942,136         5,009,798         7,009,798           205-1A, 1,78% due 03/23/243.4         4,784,635         4,533,42         4,533,42           210-1-1A, 2,79% due 05/15/49*         4,784,635         4,533,42           201-1A, 2,19% due 02/15/49*         4,784,635         4,533,42           201-1A, 2,19% due 02/15/49*         4,784,635         4,533,42 </td <td></td> <td>750 000</td> <td>248 485</td>		750 000	248 485
2007-4A, 2.61% due 04/16/2134   250,000   241,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   261,520   26		750,000	240,403
2013-1A, 0.00% due 10/21/243-5   91,478   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   107,929   10		250,000	241,520
Copper River CLO Ltd.         50,000         70,579           2007-1A, 0.00% due 01/20/215-56         619,638,637           Total Collateralized Loan Obligations         619,638,637           Transport-Aircraft -2.1%         8           Apollo Aviation Securitization Equity Trust         5           2016-12, 4.18% due 11/15/41         6,248,876         6,256,100           2016-12, 4.18% due 12/15/293         896,134         899,494           2014-12, 7.38% due 12/15/293         80,000         8,012,435           2014-12, 7.38% due 12/15/293         80,000         8,012,435           ASET 2017-1 Trust         80,000         8,012,435           Castelake Aircraft Securitization Trust         9,000         8,012,435           2014-12, 3.97% due 0.17/15/404         4,942,136         5,097,898           Raspor Trust         2015-12, 4,79% due 0.07/15/405         4,784,635         4,533,402           Falcon Aerospace Ltd.         3,666,75         3,706,153           1017-12, 4.58% due 0.20/15/424         3,666,75         3,706,153           Harbour Aircraft Investments Ltd.         1,650,067         1,650,000           2015-12, 4.21% due 0.20/15/494         1,670,000         1,650,000           ECAFI Ltd.         1,207,400         1,650,000         1,650,000 <td>Keuka Park CLO Ltd.</td> <td></td> <td></td>	Keuka Park CLO Ltd.		
\$\begin{align**2007** (a) 0.00% due 01/20/213-5.6 \end{align*2007**} 50,000 \end{align*2007**} 70,500 \end{align*2007**}		491,478	107,929
Total Collateralized Loan Obligations         619.638.637           Transport-Aircraft - 2.1%         52.1% colspan="2.24% due 1/15/41         6.248.876         6.256.00         2.248.876         6.258.00         6.258.00         6.258.00         6.258.00         6.258.00         6.258.00         6.258.00         6.258.00         8.289.00         8.289.00         8.289.00         8.289.00         8.289.00         8.289.00         8.289.00         8.289.00         8.289.00         8.289.00         8.289.00         8.289.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00         8.299.00		<b>700.000</b>	50.550
Parasport-Aircraft - 2.1%   Apollo Aviation Securitization Equity Trust		500,000	
Apollo Aviation Securitization Equity Trust	ů .		619,638,637
2016-2, 4.21% due 11/15/41			
2016-1A, 4.88% due 03/17/364   4,637,500   4,683,875   2014-1, 5.13% due 12/15/293   896,134   899,494   899,494   899,494   890,000   8,012,432   891,397%   881,397%   881,397%   881,397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2397%   881,2		6 248 876	6.256.100
2014-1, 5.13% due 12/15/293   896,134   899,494   2014-1, 7.38% due 12/15/293   358,453   359,798   358,453   359,798   358,453   359,798   358,453   359,798   358,453   359,798   358,453   359,798   358,453   359,798   358,453   369,798   360,0000   8,012,432   360,0000   8,012,432   360,0000   8,012,432   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,249   361,2			
AASET 2017-1 Trust 2017-1A, 3.97% due 05/16/424			
2017-1A, 3.97% due 05/16/424 Castlelake Aircraft Securitization Trust 2015-1A, 4.70% due 12/15/404	2014-1, 7.38% due 12/15/29 <sup>3</sup>	358,453	359,798
Castlelake Aircraft Securitization Trust         2015-1A, 4.70% due 12/15/404       4,942,136       5,009,789         Raspro Trust       4784,635       4,533,442         2005-1A, 1.78% due 03/23/243.4       4,784,635       4,533,442         Falcon Aerospace Ltd.       3,666,750       3,706,153         Harbour Aircraft Investments Ltd.       1,784,251       1,809,378         AIM Aviation Finance Ltd.       1,666,667       1,650,000         ECAF I Ltd.       1,407,901       1,387,262         Diamond Head Aviation Ltd.       1,271,830       1,272,451         Atlas Ltd.       2015-1, 3,81% due 07/14/284       1,271,830       1,272,451         Atlas Ltd.       2014-1, 4,488% due 12/15/39       849,000       850,061         AABS Ltd.       849,000       850,061			
2015-1A, 4.70% due 12/15/404  Raspro Trust 2005-1A, 1.78% due 03/23/243.4  Falcon Aerospace Ltd. 2017-1, 4.58% due 02/15/424  2017-1, 4.58% due 02/15/424  Alm Aviation Finance Ltd. 2016-1A, 4.70% due 07/15/41  Alm Aviation Finance Ltd. 2015-1A, 2.1% due 02/15/404  2015-1A, 4.21% due 02/15/404  2015-1A, 3.47% due 06/15/404  2015-1A, 3.48% due 07/14/284  Alm Aviation Einance Ltd. 2015-1A, 3.48% due 07/14/284  2015-1A, 3.48% due 07/14/284  2015-1A, 3.88% due 12/15/39  ABS Ltd.		8,000,000	8,012,432
Raspro Trust         2005-1A, 1.78% due 03/23/243.4       4,784,635       4,533,442         Falcon Aerospace Ltd.       3,666,750       3,706,153         2017-1, 4.58% due 02/15/424       1,784,251       1,809,378         AIM Aviation Finance Ltd.       1,784,251       1,809,378         AIM Aviation Finance Ltd.       1,666,667       1,650,000         ECAF I Ltd.       2015-1A, 3.47% due 06/15/404       1,407,901       1,387,262         Diamond Head Aviation Ltd.       2015-1, 3,81% due 07/14/284       1,271,830       1,272,451         Atlas Ltd.       2014-1, 4,488% due 12/15/39       849,000       850,061         AABS Ltd.       849,000       850,061		4.042.126	5 000 780
2005-1A, 1.78% due 03/23/243.4       4,784,635       4,533,442         Falcon Aerospace Ltd.       3,666,750       3,706,153         2017-1, 4.58% due 02/15/424       3,666,750       3,706,153         Harbour Aircraft Investments Ltd.       1,784,251       1,809,378         AIM Aviation Finance Ltd.       1,666,667       1,650,000         ECAF I Ltd.       2015-1A, 3.21% due 02/15/404       1,407,901       1,387,262         Diamond Head Aviation Ltd.       2015-1, 3.81% due 07/14/284       1,271,830       1,272,451         Atlas Ltd.       2014-1, 4,488% due 12/15/39       849,000       850,061         AABS Ltd.       849,000       850,061		4,942,130	3,009,789
Falcon Aerospace Ltd. 2017-1, 4.58% due 02/15/424 2017-1, 4.58% due 02/15/424 Arbour Aircraft Investments Ltd. 2016-1A, 4.70% due 07/15/41 2016-1A, 4.70% due 07/15/41 2015-1A, 4.21% due 02/15/404 ECAF I Ltd. 2015-1A, 3.47% due 06/15/404 2015-1A, 3.47% due 06/15/404 2015-1A, 3.81% due 07/14/284 2015-1A, 3.81% due 07/14/284 Atlas Ltd. 2015-1A, 4.88% due 12/15/39 ABS Ltd.		4 784 635	4 533 442
2017-1, 4.58% due 02/15/424 Arbour Aircraft Investments Ltd. 2016-1A, 4.70% due 07/15/41 AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/404 2015-1A, 4.21% due 02/15/404 2015-1A, 3.47% due 06/15/404 2015-1A, 3.47% due 06/15/404 2015-1A, 3.47% due 06/15/404 2015-1A, 3.47% due 06/15/404 2015-1A, 3.81% due 07/14/284 2015-1, 3.81% due 07/14/284 Atlas Ltd. 2014-1 A, 4.88% due 12/15/39 ABS Ltd.		1,701,000	1,000,112
2016-1A, 4.70% due 07/15/41 1,809,378 AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/404 1,666,667 1,650,000 ECAF I Ltd. 2015-1A, 3.47% due 06/15/404 1,407,901 1,387,262 Diamond Head Aviation Ltd. 2015-1, 3.81% due 07/14/284 1,271,830 1,272,451 Atlas Ltd. 2014-1A, 4.88% due 12/15/39 849,000 850,061 AABS Ltd.		3,666,750	3,706,153
AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/404  ECAF I Ltd. 2015-1A, 3.47% due 06/15/404  2015-1A, 3.47% due 06/15/404  Diamond Head Aviation Ltd. 2015-1, 3.81% due 07/14/284  Atlas Ltd. 2014-1A, 4.88% due 12/15/39  ABS Ltd.			
2015-1A, 4.21% due 02/15/40 <sup>4</sup> 1,666,667 1,650,000 ECAF I Ltd. 2015-1A, 3.47% due 06/15/40 <sup>4</sup> 1,407,901 1,387,262 Diamond Head Aviation Ltd. 2015-1, 3.81% due 07/14/28 <sup>4</sup> 1,271,830 1,272,451 Atlas Ltd. 2014-1 A, 4.88% due 12/15/39 849,000 850,061 AABS Ltd.		1,784,251	1,809,378
ECAF I Ltd. 2015-1A, 3.47% due 06/15/404 2015-1A, 3.47% due 06/15/404 2015-1, 3.17% due 07/14/284 2015-1, 3.17, 830 1,272,451 Atlas Ltd. 2014-1 A, 4.88% due 12/15/39 ABS Ltd.			1 250 000
2015-1A, 3.47% due 06/15/404 1,407,901 1,387,262 Diamond Head Aviation Ltd. 2015-1, 3.81% due 07/14/284 1,271,830 1,272,451 Atlas Ltd. 2014-1 A, 4.88% due 12/15/39 849,000 850,061 AABS Ltd.		1,666,667	1,650,000
Diamond Head Aviation Ltd.     1,271,830     1,272,451       2015-1, 3.81% due 07/14/284     1,271,830     1,272,451       Atlas Ltd.     2014-1 A, 4.88% due 12/15/39     849,000     850,061       AABS Ltd.     849,000     850,061		1 407 901	1 387 262
2015-1, 3.81% due 07/14/284 1,271,830 1,272,451 Atlas Ltd. 2014-1 A, 4.88% due 12/15/39 849,000 850,061 AABS Ltd.		1,407,901	1,367,202
Atlas Ltd. 2014-1 A, 4.88% due 12/15/39 849,000 850,061 AABS Ltd.		1.271.830	1.272.451
2014-1 A, 4.88% due 12/15/39 ABS Ltd. 849,000 850,061		-,,	, 12,101
	2014-1 A, 4.88% due 12/15/39	849,000	850,061
2013-1 A, 4.88% due 01/10/38 515,153 515,411			
	2013-1 A, 4.88% due 01/10/38	515,153	515,411

		Value
\$	349,499 \$	351,246
φ	349,499 \$	41,296,892
	_	41,290,092
	14,100,000	14,097,490
	9,202,083	9,090,383
	1,867,350	1,852,497
	1,964,367	1,980,656
	1,904,307	1,960,030
	1,956,500	1,926,398
		28,947,424
		20,5 11,121
	3,672,250	3,821,784
	3,473,750	3,659,179
	6,200,000	6,190,824
	3,822,025	2 019 975
	3,822,023	3,918,875
	1,731,165	1,746,018
	766,350	785,608
		,
	1,988,333	1,985,311
	1,600,134	1,605,404
	710 792	712.050
	719,782	713,950
	566,800	564,314
		24,991,267
		= 1,772,00
	10,250,000	10,257,078
	1,500,000	1,538,709
	3,345,019	3,460,516
	2,455,549	2,400,873
	2,433,349	2,400,673
	2,330,280	2,188,118
	, ,	
	1,000,000	997,488
	788,382	780,718
	651,392	641,956
	031,392	22,265,456
	_	22,203,430
	12.179.667	12,325,037
	1,000,000	1,003,362
	3,709,874	3,720,466
	929,056	935,449
	472.420	40.4.400
	4/2,420	484,490
	_	18,468,804
	4 550 000	4,559,565
		1,246,641
		3,709,874 929,056 472,420 4,550,000 1,250,000

	Face	
	Amount <sup>11</sup>	Value
ASSET-BACKED SECURITIES†† - 39.8% (continued)  Automotive - 0.3% (continued)		
Hertz Vehicle Financing LLC		
2016-2A, 4.99% due 03/25/224	\$ 477,000	
Total Automotive Mortgage Securities - 0.2%		6,272,681
DBJPM 17-C6 Mortgage Trust		
2017-C6, 1.04% due 06/10/50 <sup>3</sup>	63,100,000	4,692,116
Insurance - 0.0% Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 <sup>4</sup>	587,250	588,800
Diversified Payment Rights - 0.0% CCR, Inc. MT100 Payment Rights Master Trust		
2010-CX, 1.44% due 07/10/17 <sup>3</sup>	35,656	35,650
Total Asset-Backed Securities (Cost \$766,288,335)		767,197,727
(Cost \$100,266,333)		707,177,727
CORPORATE BONDS†† - 28.6%		
Financial - 9.3% Capital One Financial Corp.		
1.94% due 05/12/20 <sup>3</sup>	22,900,000	23,011,843
Citigroup, Inc. 6.25% 3.7	10,695,000	11,864,765
5.95% 3.7	4,050,000	4,339,697
5.95% 3.7	645,000	686,119
Bank of America Corp. 6.30% 3.7	6,794,000	7,617,773
6.10% 3,7	6,750,000	7,332,863
6.50% 3.7 Morgan Stanley	1,157,000	1,286,503
1.98% due 02/14/20 <sup>3</sup>	13,650,000	13,705,964
Goldman Sachs Group, Inc. 2.02% due 12/27/20 <sup>3</sup>	12 550 000	12 572 170
2.02% due 12/27/20 <sup>3</sup> Credit Agricole S.A.	13,550,000	13,573,170
2.20% due 06/10/20 <sup>3,4</sup>	11,550,000	11,685,342
JPMorgan Chase & Co. 1.88% due 06/01/21 <sup>3</sup>	8,100,000	8,111,210
6.00% 3,7	1,400,000	1,507,618
6.10% <sup>3,7</sup> Citizens Bank North America/Providence RI	250,000	271,250
1.77% due 05/26/20 <sup>3</sup>	8,050,000	8,057,181
Sumitomo Mitsui Trust Bank Ltd. 2.07% due 10/18/19 <sup>3,4</sup>	7,600,000	7,664,585
Bank of Nova Scotia	7,000,000	7,004,303
1.90% due 06/14/19 <sup>3</sup> Station Place Securitization Trust	6,750,000	6,805,755
2.12% due 02/25/49 <sup>3,4</sup>	6,366,667	6,368,222
Huntington National Bank	< 000 000	6016006
1.74% due 03/10/20 <sup>3</sup> Swedbank AB	6,000,000	6,016,926
1.94% due 03/14/22 <sup>3,4</sup>	5,800,000	5,807,940
Santander UK plc 2.72% due 03/14/19 <sup>3</sup>	5,700,000	5,803,364
Danske Bank A/S		
1.80% due 09/06/19 <sup>3,4</sup> Wells Fargo & Co.	5,600,000	5,620,994
5.88% 3,7	4,950,000	5,454,752
Sumitomo Mitsui Financial Group, Inc. 2.13% due 01/11/22 <sup>3</sup>	5,000,000	5,046,790
Westpac Banking Corp.	3,000,000	3,040,790
2.01% due 01/11/22 <sup>3</sup> Voya Financial, Inc.	5,000,000	5,041,565
5.65% due 05/15/53 <sup>3</sup>	2,400,000	2,550,000
KeyCorp	1,750,000	
5.00% 3.7 American Equity Investment Life Holding Co.	1,650,000	1,680,938
6.63% due 07/15/21	1,300,000	1,344,753
Citizens Financial Group, Inc. 5.50% 3.7	1,000,000	1,045,000
Northern Trust Corp.		
4.60% 3.7 US Bancorp	1,000,000	1,010,000
5.30% 3.7	200,000	213,000
Total Financial		180,525,882
Japan - 2.8% Japan (Government of)		
due 07/31/17 <sup>3</sup>	JPY 3,290,000,000	29,254,000
due 08/07/17 <sup>3</sup> due 09/11/17 <sup>3</sup>	JPY 2,071,000,000 JPY 644,000,000	18,415,162 5,726,727
Total Japan	31 1 077,000,000	53,395,889
Sweden - 2.2%		. ,
Sweden (Kingdom of) due 07/19/17 <sup>3</sup>	SEK 357,600,000	42,449,280
United Kingdom - 2.0%	SEK 337,000,000	12,117,200
United Kingdom (Government of) due 07/10/17 <sup>3</sup>	CDD 20.205.000	38,209,515
udC V// IV/ II*	GBP 29,335,000	30,207,313

CORPORT THE POLICE: As as a second of the police of the po		Face Amount <sup>11</sup>	Value
CORPORATE BONDS <sup>††</sup> - 28.6% (continued) Israel - 2.0%			
Israel (State of) 1.25% due 10/31/17	ILS	118,350,000 \$	34,341,619
4.00% due 01/31/18	ILS	11,340,000	3,378,976
Total Israel			37,720,595
Spain - 1.9% Spain (Kingdom of)			
due 07/14/17 <sup>3</sup>	EUR	27,085,000	30,941,403
due 08/18/17 <sup>3</sup>	EUR	5,500,000	6,285,201
Total Spain			37,226,604
Portugal - 1.9% Portugal (Republic of)			
due 07/21/173	EUR	28,640,000	32,718,689
due 09/22/17 <sup>3</sup> Total Portugal	EUR	3,890,000	4,446,286 37,164,975
Italy - 1.9%			31,104,713
Italy (Republic of)	EMID	27 020 000	20.067.140
due 07/14/17 <sup>3</sup> due 08/31/17 <sup>3</sup>	EUR EUR	27,020,000 5,490,000	30,867,148 6,274,592
Total Italy			37,141,740
Communications - 1.5%			
Verizon Communications, Inc. 1.72% due 05/22/20 <sup>3</sup>	\$	13,650,000	13.660,238
Deutsche Telekom International Finance BV	ψ	13,030,000	13,000,236
1.74% due 01/17/20 <sup>3,4</sup>		9,400,000	9,425,831
AT&T, Inc. 2.23% due 06/30/20 <sup>3</sup>		6,600,000	6,686,361
Total Communications		0,000,000	29,772,430
France - 1.5%			
France (Republic of) due 07/05/173	EVID	24 570 000	28,064,244
Consumer, Non-cyclical - 0.5%	EUR	24,570,000	20,004,244
Tenet Healthcare Corp.			
4.75% due 06/15/20 <sup>3</sup>		3,850,000	3,888,500
6.25% due 11/01/18 Aetna, Inc.		975,000	1,028,625
1.87% due 12/08/17 <sup>3</sup>		3,000,000	3,006,708
Bumble Bee Holdings, Inc. 9.00% due 12/15/174		2,016,000	2,021,040
Total Consumer, Non-cyclical		2,010,000	9,944,873
Basic Materials - 0.4%			. , , , , , , , , , , , , , , , , , , ,
Newcrest Finance Pty Ltd. 4.20% due 10/01/224		£ 450 000	5 622 062
4.20% due 10/01/224  Yamana Gold, Inc.		5,450,000	5,632,062
4.95% due 07/15/24		1,375,000	1,389,240
Total Basic Materials			7,021,302
Energy - 0.2% Phillips 66			
1.79% due 04/15/19 <sup>3</sup>		4,100,000	4,109,512
Schahin II Finance Co. SPV Ltd. 5.88% due 09/25/228.9		390,900	44,954
Total Energy		390,900	4,154,466
Industrial - 0.2%			.,,
CNH Industrial Capital LLC		4.550.000	
3.88% due 07/16/18 3.63% due 04/15/18		1,550,000 850,000	1,575,575 857,480
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu			
4.66% due 07/15/213.4		1,100,000	1,117,875
Dynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/198		527,000	519,095
Total Industrial			4,070,025
Slovenia - 0.2%			
Slovenia (Republic of) 1.75% due 10/09/17	EUR	2,990,000	3,433,326
Diversified - 0.1%	Eck	2,550,000	3,433,320
HRG Group, Inc.		1.740.000	1 702 500
7.88% due 07/15/19 Utilities - 0.0%		1,740,000	1,783,500
AES Corp.			
4.20% due 06/01/19³		534,000	534,000
Total Corporate Bonds (Cost \$541,848,540)			552,612,646
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 21.0%			
Residential Mortgage Backed Securities - 12.7% LSTAR Securities Investment Ltd.			
2017-1, 3.05% due 01/01/22 <sup>3</sup> ,4		9,135,339	9,114,328
2016-4, 3.05% due 10/01/21 <sup>3,4</sup>		4,521,749	4,504,612
2016-3, 3.05% due 09/01/21 <sup>3,4</sup> 2016-5, 3.05% due 11/01/21 <sup>3,4</sup>		3,265,692 2,595,204	3,239,998 2,584,325
CIT Mortgage Loan Trust		2,272,204	2,304,323
2007-1, 2.57% due 10/25/37 <sup>3,4</sup>		18,097,928	17,961,092
2007-1, 2.67% due 10/25/373.4 Structured Asset Securities Corporation Mortgage Loan Trust		1,385,044	1,402,298
2008-BC4, 1.85% due 11/25/37 <sup>3</sup>		15,329,121	14,933,808
2007-BC1, 1.35% due 02/25/37 <sup>3</sup>		496,407	463,749
JP Morgan Mortgage Acquisition Trust 2006-HE2, 1.36% due 07/25/36 <sup>3</sup>		14,749,082	14,435,144
2000 122, 13070 440 07/20/00		17,77,002	17,733,144

		Face Amount <sup>11</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS# - 21.0% (continued)			
Residential Mortgage Backed Securities - 12.7% (continued)			
FirstKey Master Funding 2017-R1, 1.28% due 11/03/41†††,3.4	\$	13,789,946 \$	13,592,833
Bayview Opportunity Master Fund IVb Trust	φ	13,769,940 \$	13,392,033
2017-RN1, 3.60% due 02/28/32 <sup>3,4</sup>		5,648,859	5,642,510
2017-NPL1, 3.60% due 01/28/324		3,485,827	3,478,578
Countrywide Asset-Backed Certificates			
2006-6, 1.39% due 09/25/36 <sup>3</sup>		6,273,136	5,880,163
2006-5, 1.51% due 08/25/36 <sup>3</sup>		2,948,922	2,838,681
First NLC Trust			
2005-4, 1.61% due 02/25/36 <sup>3</sup>		8,360,000	7,903,366
Bayview Opportunity Master Fund IIIa Trust		7.772.270	7.014.005
2016-RN3, 3.60% due 09/29/31 <sup>4</sup> GCAT		7,772,370	7,814,905
2017-1, 3.38% due 03/25/474		7,743,018	7,726,347
LSTAR Commercial Mortgage Trust		7,745,016	1,120,341
2016-7, 3.05% due 12/01/21 <sup>3,4</sup>		7,359,018	7,329,125
CSMC Series		7,557,616	7,027,120
2015-12R, 1.52% due 11/30/37 <sup>3,4</sup>		6,349,786	6,254,193
2014-2R, 1.22% due 02/27/46 <sup>3,4</sup>		361,504	340,923
Stanwich Mortgage Loan Co.			
2016-NPA1, 3.84% due 10/16/46 <sup>3,4</sup>		6,136,552	6,133,873
CWABS Incorporated Asset-Backed Certificates Trust			
2004-4, 1.94% due 07/25/34 <sup>3</sup>		5,996,183	5,966,825
GSMSC Resecuritization Trust		244.504	2055 250
2015-5R, 1.16% due 02/26/37 <sup>3</sup> .4		3,141,504	2,957,360
2015-7R, 1.20% due 09/26/37 <sup>3,4</sup>		2,867,973	2,721,664
Nationstar HECM Loan Trust 2016-1A, 2.98% due 02/25/263.4		4,465,549	4,466,978
2016-1A, 2.76% due 02/23/26 <sup>34</sup> 2016-3A, 2.01% due 08/25/26 <sup>4</sup>		603,532	604,241
2015-2A, 2.88% due 11/25/25 <sup>4</sup>		570,932	571,115
Credit-Based Asset Servicing & Securitization LLC 2006-CB2, 1.41% due 12/25/363		5,770,168	5,541,059
Stanwich Mortgage Loan Company 2017-NPL-A-1 LLC		.,,	.,. ,
2017-NPA1, 3.60% due 03/16/224		5,440,429	5,440,429
Ellington Loan Acquisition Trust			
2007-2, 2.17% due 05/25/37 <sup>3,4</sup>		5,223,663	5,227,922
CIM Trust			
2017-2, 3.05% due 12/25/57 <sup>3,4</sup>		4,779,189	4,776,640
GSAMP TRUST		1.626.000	4 610 544
2002-HE2, 2.25% due 10/20/323.4  Pers of America Funding Trust		4,636,008	4,618,544
Banc of America Funding Trust 2015-R4, 1.39% due 01/27/353.4		4,632,451	4,374,736
Bayview Opportunity Master Fund IIIb Trust		4,032,431	4,574,750
2017-RN3, 3.23% due 05/28/32 <sup>4</sup>		4,157,567	4,151,914
VOLT LIV LLC		1,221,201	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2017-NPL1, 3.63% due 02/25/474		3,980,196	3,982,810
Soundview Home Loan Trust			
2005-OPT3, 1.69% due 11/25/35 <sup>3</sup>		4,000,000	3,763,045
2003-1, 4.59% due 08/25/31 <sup>3</sup>		134,109	131,816
Bear Stearns Asset Backed Securities I Trust			
2006-HE3, 1.58% due 04/25/36 <sup>3</sup>		4,000,000	3,811,622
LVII Resecuritization Trust		2 404 044	2 520 000
2009-3, 4.90% due 11/27/373.4		3,484,911	3,530,908
VOLT LIII LLC 2016-NP13, 3.88% due 12/25/46 <sup>4</sup>		2 470 271	2 500 101
2016-NP13, 3.88% due 12/25/46 <sup>4</sup> VOLT LI LLC		3,478,371	3,500,101
2016-NP11, 3.50% due 10/25/464		3,496,350	3,499,286
VOLT LII LLC		2,470,330	3,477,480
2016-NP12, 3.63% due 11/26/464		3,068,036	3,080,089
NRPL Trust		3,000,030	5,000,007
2014-2A, 3.75% due 10/25/57 <sup>3,4</sup>		1,378,091	1,390,636
2015-1A, 3.88% due 11/01/54 <sup>4</sup>		1,224,268	1,219,471
		, ,	, , , , .

	Face Amount <sup>11</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 21.0% (continued)		
Residential Mortgage Backed Securities - 12.7% (continued) VOLT XL LLC		
2015-NP14, 4.38% due 11/27/45 <sup>4</sup> \$	2,274,077	\$ 2,282,286
Morgan Stanley Capital I Incorporated Trust	, ,	
2006-HE1, 1.51% due 01/25/36 <sup>3</sup>	2,102,125	2,018,702
First Franklin Mortgage Loan Trust	1 922 729	1 704 624
2004-FF10, 2.49% due 07/25/34 <sup>3</sup> Deutsche Alt-A Securities Mortgage Loan Trust Series	1,822,738	1,794,634
2006-AFI, 1.52% due 04/25/363	1,944,816	1,717,814
GCAT LLC	, , , , , , , , , , , , , , , , , , , ,	,
2015-1, 3.63% due 05/26/20 <sup>4</sup>	1,657,431	1,660,568
VOLT XXXIII LLC	1 (07 5(0	1 622 522
2015-NPL5, 3.50% due 03/25/55 <sup>4</sup> Nomura Resecuritization Trust	1,627,563	1,633,522
Nomina Resecutifization Titus 2015-4R, 1.96% due 03/26/36 <sup>3</sup> / <sup>4</sup>	1,515,713	1,450,540
2012-1R, 1.48% due 08/27/473-4	89,002	88,645
Global Mortgage Securitization Ltd.		
2005-A, 1.49% due 04/25/32 <sup>3,4</sup>	1,606,343	1,467,109
Morgan Stanley ABS Capital I Incorporated Trust	4 500 000	4.40.5.005
2006-NCI, 1.60% due 12/25/35 <sup>3</sup>	1,500,000	1,406,935
Structured Asset Investment Loan Trust 2005-2, 1.95% due 03/25/35 <sup>3</sup>	922,024	884,823
2005-1, 1.94% due 02/25/353-4	449,148	447,773
Encore Credit Receivables Trust	117,110	117,775
2005-4, 1.66% due 01/25/36 <sup>3</sup>	1,077,390	1,058,555
Ocwen Master Advance Receivables Trust		
2015-T3, 3.21% due 11/15/474	1,000,000	990,108
BCAP LLC 2014-RR3, 1.14% due 10/26/36 <sup>3</sup> .4	589,019	568,842
2014-RNS, 1.14% due 10/20/30 <sup>-67</sup> UCFC Manufactured Housing Contract	309,019	308,842
1997-2, 7.38% due 10/15/28	487,394	501,394
GSAMP Trust	,	,
2005-HE6, 1.66% due 11/25/35 <sup>3</sup>	405,367	404,360
First Frankin Mortgage Loan Trust		
2006-FF4, 1.41% due 03/25/363	385,660	375,284
GreenPoint Mortgage Funding Trust 2005-HE4, 1.69% due 07/25/303	205,538	200,829
Accredited Mortgage Loan Trust	203,336	200,829
2007-1, 1.35% due 02/25/37 <sup>3</sup>	202,045	200,045
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.07% due 06/26/36 <sup>4</sup>	170,534	144,103
Bayview Opportunity Master Fund Trust	0.4.602	02.027
2016-LT1, 3.47% due 10/28/314	84,693	82,927 244,283,860
Total Residential Mortgage Backed Securities		244,283,860
Commercial Mortgage Backed Securities - 7.8% Cold Storage Trust		
2017-ICE3, 2.16% due 04/15/24 <sup>3,4</sup>	14,300,000	14,317,711
2017-ICE3, 2.41% due 04/15/24 <sup>3,4</sup>	7,200,000	7,211,130
Hospitality Mortgage Trust		
2017-HIT, 1.87% due 05/08/30 <sup>3.4</sup>	15,500,000	15,518,295
BHMS 2014-ATLS Mortgage Trust	15,000,000	15 224 075
2014-ATLS, 4.24% due 07/05/334 Cosmopolitan Hotel Trust	15,000,000	15,334,067
Cosnoponian roce: 1 rus: 2016-CSMO, 2.56% due 11/15/33 <sup>3,4</sup>	10,000,000	10,075,135
2016-CSMO, 3.26% due 11/15/33 <sup>3,4</sup>	2,000,000	2,015,027
Chicago Skyscraper Trust	,,	,,
2017-SKY, 1.96% due 02/15/30 <sup>3,4</sup>	9,000,000	9,016,843
Wells Fargo Commercial Mortgage Trust		
2016-C37, 1.19% due 12/15/493 2016-C32, 1.510% due 12/15/293	38,640,514	2,307,333
2016-C32, 1.51% due 01/15/59 <sup>3</sup> 2015-LC22, 1.06% due 09/15/58 <sup>3</sup>	23,100,950 24,541,274	1,922,401 1,340,236
2017-RB1, 1.45% due 03/15/50 <sup>3</sup>	9,991,935	980,508
	-,,	, ,

	Face Amount <sup>11</sup>		Value
COLLATERALIZED MORTGAGE OBLIGATIONS# - 21.0% (continued)			
Commercial Mortgage Backed Securities - 7.8% (continued) 2016-NXS5, 1.72% due 01/15/59 <sup>3</sup>	\$ 6,921,423	\$	611,818
GS Mortgage Securities Trust			
2014-GSFL, 2.91% due 07/15/31 <sup>3,4</sup>	3,600,000	3,	3,568,234
2014-GSFL, 3.41% due 07/15/31 <sup>3,4</sup>	2,000,000	1,	,987,559
2017-GS6, 1.20% due 05/10/50 <sup>3</sup>	11,595,883		986,317
Motel 6 Trust			
2015-MTL6, 5.28% due 02/05/30 <sup>4</sup>	4,131,000	4,	1,133,579
2015-MTL6, 3.30% due 02/05/30 <sup>4</sup>	1,600,000	1,	,597,659
JPMDB Commercial Mortgage Securities Trust			
2017-C5, 1.18% due 03/15/50 <sup>3</sup>	57,933,483	4,	1,298,045
2016-C2, 1.86% due 06/15/49 <sup>3</sup>	8,901,462		869,794
IP Morgan Chase Commercial Mortgage Securities Trust			
2016-WIKI, 4.14% due 10/05/31 <sup>3,4</sup>	3,000,000	2,	2,987,215
2014-CBM, 3.11% due 10/15/29 <sup>3,4</sup>	1,100,000	1,	,102,055
2014-FL5, 3.26% due 07/15/31 <sup>3,4</sup>	1,000,000		987,495
Banc of America Commercial Mortgage Trust			
2017-BNK3, 1.30% due 02/15/50 <sup>3</sup>	33,831,338	2,	2,752,311
2016-UB10, 2.17% due 07/15/49 <sup>3</sup>	19,351,540	2,	2,253,082
GAHR Commercial Mortgage Trust			
2015-NRF, 3.49% due 12/15/34 <sup>3,4</sup>	4,500,000	4,	,328,645
2015-NRF, 2.29% due 12/15/19 <sup>3,4</sup>	366,093		366,093
CGGS Commercial Mortgage Trust			
2016-RNDA, 4.39% due 02/10/33 <sup>4</sup>	4,619,491	4,	,666,469
Morgan Stanley Capital I Trust	, ,	,	
2017-H1, 1.46% due 06/15/50 <sup>3</sup>	31,050,000	3.	3.131.647
2015-XLF1, 3.34% due 08/13/19 <sup>3,4</sup>	1,135,000	1,	,136,460
Americold LLC Trust			
2010-ARTA, 7.44% due 01/14/294	3,500,000	3.	,928,220
IPMCC Commercial Mortgage Securities Trust			
2017-JP5, 1.27% due 03/15/50 <sup>3</sup>	48,361,044	3.	3,581,184
VSD			
2017-PLT1 A, 3.60% due 12/25/43	3,576,959	3.	3,578,357
Citigroup Commercial Mortgage Trust	3,010,707	٥,	,070,007
2017-P7, 1.29% due 04/14/50 <sup>3</sup>	23,288,322	1.	.970.069
2016-C2, 1.94% due 09/10/49 <sup>3</sup>	6,766,490	,	837,944
2016-GC37, 1.97% due 04/10/49 <sup>3</sup>	3,823,752		454,630
Americold 2010 LLC Trust	5,025,752		15 1,050
2010-ARTA, 6.81% due 01/14/294	2,605,000	2.	2,914,554
Morgan Stanley Bank of America Merrill Lynch Trust	2,000,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2015-C27, 1.18% due 12/15/47 <sup>3</sup>	31,383,992	1	,909,242
Hyatt Hotel Portfolio Trust	31,303,772	1,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2015-HYT, 4.21% due 11/15/29 <sup>3,4</sup>	1,900,000	1	,904,759
BANK	1,700,000	1,	,704,737
2017-BNK4, 1.62% due 05/15/50 <sup>3</sup>	14,381,754	1	,473,972
IPMBB Commercial Mortgage Securities Trust	14,301,734	1,	,413,712
2013-C17, 1.10% due 01/15/47 <sup>3</sup>	32,915,587	1	,391,144
BHMS Mortgage Trust	32,713,367	1,	,391,144
2014-ATLS, 2.58% due 07/05/33 <sup>3,4</sup>	1,300,000	1	,299,999
CSAIL Commercial Mortgage Trust	1,500,000	1,	,299,999
2016-C6, 1.98% due 01/15/49 <sup>3</sup>	9,959,692	1	,118,202
	9,959,692	1,	,110,202
CDGJ Commercial Mortgage Trust	1 000 000		000.279
2014-BXCH, 3.66% due 12/15/27 <sup>3,4</sup>	1,000,000		999,378
CD Mortgage Trust	7.050.071		(7410)
2016-CD1, 1.58% due 08/10/49 <sup>3</sup>	7,058,871		674,165
LSTAR Commercial Mortgage Trust	#00.000		500 531
2014-2, 4.21% due 01/20/41 <sup>3,4</sup>	500,000		500,739

	Face Amount <sup>11</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 21.0% (continued)	Amount	Value
Commercial Mortgage Backed Securities - 7.8% (continued) GE Business Loan Trust		
2007-1A, 1.33% due 04/16/35 <sup>3,4</sup>	\$ 400,844	\$ 384,859
Total Commercial Mortgage Backed Securities		150,724,580
Financial - 0.2% Station Place Securitization Trust		
2017-1, 2.47% due 02/25/49 <sup>3,4</sup>	3,333,333	3,334,145
2017-1, 2.34% due 02/25/493.4 Total Financial	1,000,000	1,000,245 4,334,390
Government Agency - 0.1%		
Freddie Mac Multifamily Structured Pass Through Certificates 2013-K035, 0.56% due 08/25/23 <sup>3,10</sup>	110,789,524	2,377,665
Commerical Mortgage Backed Securities - 0.1% Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.24% due 07/15/50 <sup>3</sup>	26,000,000	2,113,020
Mortgage Securities - 0.1% CD 2017-CD4 Mortgage Trust		
2017-CD4, 1.49% due 05/10/50 <sup>3</sup> Total Collateralized Mortgage Obligations	17,293,338	1,635,085
(Cost \$401,710,833)		405,468,600
SENIOR FLOATING RATE INTERESTS††,3 - 1.7% Technology - 0.4%		
MA Financeco LLC		
3.67% due 11/19/21	5,000,000	4,990,650
Epicor Software 4.98% due 06/01/22	3,950,098	3,947,649
5.23% due 06/01/22	294,952	296,427
Eze Castle Software, Inc. 4.30% due 04/06/20	247,470	248,150
Total Technology	247,470	9,482,876
Consumer, Non-cyclical - 0.3%		
DJO Finance LLC 4.39% due 06/08/20	2,005,098	1,982,120
Smart & Final Stores LLC	2,003,076	1,982,120
4.77% due 11/15/22	1,770,796	1,697,007
Albertson's LLC 4.29% due 12/21/22	1,240,648	1,243,750
American Tire Distributors, Inc.		
5.48% due 09/01/21 Grocery Outlet, Inc.	684,745	687,956
4.80% due 10/21/21	668,285	657,846
Total Consumer, Non-cyclical		6,268,679
Communications - 0.3% Cengage Learning Acquisitions, Inc.		
5.34% due 06/07/23	4,298,301	4,051,621
Internet Brands	040.504	054 701
4.98% due 07/08/21 Neustar, Inc.	849,594	854,781
3.25% due 09/02/19	800,000	805,248
Total Communications Consumer, Cyclical - 0.3%		5,711,650
Caesars Growth Properties Holdings LLC		
4.23% due 05/08/21	1,496,250	1,502,609
Advantage Sales & Marketing LLC 4.55% due 07/23/21	1,082,507	1,035,829
PetSmart Inc		
4.22% due 03/11/22 Acosta, Inc.	789,924	733,753
4.48% due 09/26/21	786,655	701,696
National Vision, Inc.	500.045	504124
4.23% due 03/12/21 Fitness International LLC	592,347	594,124
5.48% due 07/01/20	208,407	211,077
BJ's Wholesale Club, Inc. 4.97% due 02/03/24	213,000	206,144
Total Consumer, Cyclical	213,000	4,985,232
Financial - 0.2%		
Misys Ltd. 4.74% due 06/13/24	3,900,000	3,898,557
Industrial - 0.2%	3,700,000	3,070,337
Filtration Group Corp.	1 225 220	1 227 170
4.48% due 11/23/20 CHI Overhead Doors, Inc.	1,335,230	1,337,179
4.48% due 07/29/22	997,233	991,419
Engility Corp. 4.48% due 08/12/20	950,000	955,938
Total Industrial	230,000	3,284,536
Total Senior Floating Rate Interests (Cost \$33,979,130)		33,631,530
FOREIGN GOVERNMENT BONDS <sup>††</sup> - 0.9%		
Czech Republic Government Bond	200 05	10 701 6 70
0.85% due 03/17/18 Kenya Government International Bond	288,820,000	12,731,360
6.88% due 06/24/244	2,420,000	2,474,450
Dominican Republic International Bond 5.95% due 01/25/274	2,350,000	2,455,750
5.95% due 01/25/2/* Total Foreign Government Bonds	2,550,000	2,455,750
(Cost \$16,655,774)		17,661,560
COMMERCIAL PAPER†† - 4.4%		
Ryder System, Inc. 1.35% due 07/14/17	30,000,000	29,985,375

COMMERCIAL PAPER*4.4% (continued)   Diritedhealth Group, Inc.   S 30,000,000   \$ 29,979,575     1,29% due 07/20/17   \$ 30,000,000   \$ 9,997,575     Nitripool Corp.   S 30,000,000   \$ 9,997,575     1,34% due 07/07/17   \$ 10,000,000   \$ 9,997,50     Anthem, Inc.   S 10,000,000   \$ 9,994,044     Harley-Davidson Financial Services   S 1,31% due 07/26/17   \$ 4,450,000   \$ 4,45,952     Cotal Commercial Paper   S 1,31% due 07/26/17   \$ 4,450,000   \$ 4,450,000     Cott \$84,402,696   \$ 4,402,696   \$ 84,002,696     Cottracts   S 1,31% due 07/26/17   \$ 1,000,000   \$ 9,994,044     Cotal Commercial Paper   S 1,31% due 07/26/17   \$ 4,450,000   \$ 4,450,952     Cotal Commercial Paper   S 1,31% due 07/26/17   \$ 4,450,000   \$ 4,450,952     Cotal Commercial Paper   S 1,31% due 07/26/17   \$ 4,450,000   \$ 4,450,952     Cotal Commercial Paper   S 1,5485   \$ 634,885     Cotal Cotal Commercial Paper   S 1,5485   \$ 634,885     Cotal
1.29% due 07/20/17 \$ 30,000,000 \$ 29,979,575 Whirlpool Corp. 1.35% due 07/07/17 \$ 10,000,000 \$ 9,997,550 Anthem, Inc. 1.34% due 07/17/17 \$ 10,000,000 \$ 9,994,044 Harley-Davidson Financial Services 1.31% due 07/26/17 \$ 4,450,000 \$ 4,445,952 \$ 13,100 \$ 4,450,000 \$ 4,445,952 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000 \$ 10,000
Whirlpool Corp.  1.35% due 07/07/17  Anthem, Inc.  1.34% due 07/17/17  1.34% due 07/17/17  1.31% due 07/26/17  1.31% due 07/26
1.35% due 07/07/17 Anthem, Inc. 1.34% due 07/17/17 1.34% due 07/17/17 1.31% due 07/26/17
Anthem, Inc.  1.34% due 07/17/17  1.34% due 07/17/17  1.31% due 07/26/17  1.31% due 07
1.34% due 07/17/17 1.34% due 07/17/17 1.34% due 07/17/17 1.31% due 07/26/17 1.31% due 07/
Harley-Davidson Financial Services
1.31% due 07/26/17  Total Commercial Paper (Cost \$84,402,696)  Contracts  PUTIONS PURCHASED† - 0.0% Put options on: iShares iBoxx USD High Yield Corporate Bond ETF Expiring September 2017
Cost \$84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696   84,402,696
(Cost \$84,402,696)  Contracts  DPTIONS PURCHASED† - 0.0% Put options on: iShares iBoxx USD High Yield Corporate Bond ETF Expiring September 2017
Contracts  DPTIONS PURCHASED† - 0.0% Put options on: iShares iBoxx USD High Yield Corporate Bond ETF Expiring September 2017
DPTIONS PURCHASED† - 0.0% Put options on: iShares iBoxx USD High Yield Corporate Bond ETF Expiring September 2017
DPTIONS PURCHASED† - 0.0% Put options on: iShares iBoxx USD High Yield Corporate Bond ETF Expiring September 2017
Put options on: iShares iBoxx USD High Yield Corporate Bond ETF Expiring September 2017
iShares iBoxx USD High Yield Corporate Bond ETF Expiring September 2017
iBoxx USD High Yield Corporate Bond ETF Expiring September 2017
Corporate Bond ETF Expiring September 2017
Expiring September 2017
with strike price of \$84.00
Fotal Put options         634,885
Fotal Options Purchased
(Cost \$944,585) 634,885
Fotal Investments - 100.5%
(Cost \$1,924,286,176) \$ 1,940,192,851
Other Assets & Liabilities, net - (0.5)% (9,969,132)
Total Net Assets - 100.0% \$ 1,930,223,719

## FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS\*††

			Settlement			Net Unrealized Appreciation/
Counterparty	Contracts to Buy (Sell)	Currency	Date	Settlement Value	Value at June 30, 2017	(Depreciation)
Bank of America	(3,290,000,000)	JPY	07/31/17 \$	29,505,271	\$ 29,287,955	\$ 217,316
J.P. Morgan	(644,000,000)	JPY	09/11/17	5,874,948	5,743,307	131,641
Goldman Sachs	(3,890,000)	EUR	09/22/17	4,409,860	4,463,150	(53,290)
Goldman Sachs	(5,490,000)	EUR	08/31/17	6,223,684	6,291,268	(67,584)
Deutsche Bank	(3,042,325)	EUR	10/10/17	3,425,415	3,494,134	(68,719)
J.P. Morgan	(5,500,000)	EUR	08/18/17	6,221,578	6,298,623	(77,045)
Citigroup	(27,854,770)	CSK	03/19/18	1,152,905	1,238,598	(85,693)
Goldman Sachs	(70,595,000)	CSK	03/19/18	3,046,170	3,139,097	(92,927)
Citigroup	(11,793,600)	ILS	01/31/18	3,301,218	3,411,946	(110,728)
Bank of America	(2,071,000,000)	JPY	08/07/17	18,197,874	18,441,988	(244,114)
Goldman Sachs	(74,925,000)	ILS	10/31/17	21,245,073	21,614,544	(369,471)
Deutsche Bank	(44,904,375)	ILS	10/31/17	12,491,133	12,954,122	(462,989)
Goldman Sachs	(24,570,000)	EUR	07/05/17	27,534,272	28,063,963	(529,691)
Bank of America	(192,825,200)	CSK	03/19/18	7,941,860	8,574,220	(632,360)
Deutsche Bank	(28,640,000)	EUR	07/21/17	31,937,610	32,746,279	(808,669)
Citigroup	(13,060,000)	EUR	07/14/17	13,997,251	14,925,794	(928,543)
Goldman Sachs	(29,335,000)	GBP	07/10/17	37,182,699	38,217,894	(1,035,195)
Goldman Sachs	(357,600,000)	SEK	07/19/17	40,897,199	42,479,117	(1,581,918)
Morgan Stanley	(41,045,000)	EUR	07/14/17	44,903,435	46,908,822	(2,005,387)
						\$ (8,805,366)

- Value determined based on Level 1 inputs.
- Value determined based on Level 2 inputs, unless otherwise noted.
  Value determined based on Level 3 inputs.
  Affiliated issuer.
  Rate indicated is the 7 day yield as of June 30, 2017.

- Affiliated issuer.
  Rate indicated is the 7 day yield as of June 30, 2017.
  Variable rate security. Rate indicated is rate effective at 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 \$1.096,409,808 (cost \$1,092,759,447), or 56.8% 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 \$70,579 (cost \$585,000), or 0.0% of total net assets.

  Perpetual maturity.
  Illiquid security.
  Security is in default of interest and/or principal obligations.

  Maturity date indicated is next interest reset date.
  Face amount is denominated in U.S. dollars unless otherwise noted.

  ple Public Limited Company

  REIT Real Estate Investment Trust

  JPY Japanese Yen

  EUR Euro

  CSK Czechoslovakian Koruna

  ILS Israli Shekel

  GBP British Pound

  SEK Swedish Krona