SCHEDULE OF INVESTMENTS (Unaudited)

TOTAL RETURN BOND FUND		
	Shares	VALUE
OMMON STOCKS [†] - 0.0%**		
NERGY - 0.0%**		
Titan Energy LLC*.1	6,740 \$	122,668
	•,···• •	,
otal Common Stocks		
(Cost \$200,000)		122,668
REFERRED STOCKS ^{††} - 0.0%**		
NDUSTRIAL - 0.0%**		
Seaspan Corp. 6.38% due 04/30/19 ¹	44,000	1,104,400
otal Preferred Stocks		
(Cost \$1,100,000)		1,104,40
IUTUAL FUNDS† - 1.4%		
Guggenheim Floating Rate Strategies Fund — Institutional Class ²	1,369,251	35,710,06
Guggenheim Limited Duration Fund — Institutional Class ²	634,963	15,702,63
Guggenheim Strategy Fund I ²	486,545	12,187,95
Guggenheim Strategy Fund II ²	475,628	11,890,70
Guggenheim Strategy Fund III ² otal Mutual Funds	257,614	6,442,93
(Cost \$81,240,039)		81,934,30
		01,001,001
LOSED-END FUNDS [†] - 0.2%		
Guggenheim Strategic Opportunities Fund ²	481,691	9,802,41
otal Closed-End Funds		
(Cost \$8,478,228)		9,802,412
HORT-TERM INVESTMENTS [†] - 2.4%		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 0.48% ⁴	138,016,288	138,016,288
otal Short-Term Investments		
(Cost \$138,016,288)		138,016,28
	FACE AMOUNT ³	
ASSET-BACKED SECURITIES†† - 41.3% COLLATERALIZED LOAN OBLIGATIONS - 31.9%		
TFC Funding Ltd.	* 24.500.000	21 51 1 10
2017-3A, 2.06% due 10/24/25 ^{3,6} 2015-2A, 3.00% due 12/05/24 ^{3,6}	\$ 24,700,000 18,500,000	24,644,49 18,495,42
2017-3A, 2.54% due 10/24/25 ^{5,6}	11,500,000	11,457,93
2015-3A, 3.12% due 10/19/27 ^{5.6}	9,750,000	9,740,11
2016-1A, 2.99% due 01/22/27 ^{5,6}	7,500,000	7,500,27
2016-5A, 3.72% due 01/17/27 ^{5,6}	3,750,000	3,751,72
2015-2A, 3.12% due 04/15/27 ^{5,6}	2,000,000	2,000,75
2014-1A, 3.82% due 04/18/25 ^{5,6} ortress Credit Opportunities III CLO, LP	500,000	499,99
2017-3A, 2.82% due 04/28/26 ^{5.6}	64,150,000	64.070.60
	64,150,000 7,700,000	
2017-3A, 4.00% due 04/28/266	64,150,000 7,700,000 5,000,000	7,680,27
2017-3A, 4.00% due 04/28/26 ⁶ 2014-3A, 2.91% due 04/28/26 ^{5,6} 2014-3A, 3.51% due 04/28/26 ^{5,6}	7,700,000 5,000,000 650,000	7,680,27 4,999,95 647,79
2017-3A, 4.00% due 04/28/26 ⁶ 2014-3A, 2.91% due 04/28/26 ^{5,6} 2014-3A, 3.51% due 04/28/26 ^{5,6} 2014-3A, 4.26% due 04/28/26 ^{5,6}	7,700,000 5,000,000	7,680,27 4,999,95 647,79
2017-3A, 4.00% due 04/28/26 ⁶ 2014-3A, 2.91% due 04/28/26 ^{5.6} 2014-3A, 3.51% due 04/28/26 ^{5.6} 2014-3A, 4.26% due 04/28/26 ^{5.6} iolub Capital Partners CLO Ltd.	7,700,000 5,000,000 650,000 400,000	7,680,27 4,999,95 647,79 399,99
2017-3A, 4.00% due 04/28/26 ⁶ 2014-3A, 2.91% due 04/28/26 ^{5.6} 2014-3A, 3.51% due 04/28/26 ^{5.6} 2014-3A, 4.26% due 04/28/26 ^{5.6} 0lub Capital Partners CLO Ltd. 2016-33A, 3.37% due 11/21/28 ^{5.6}	7,700,000 5,000,000 650,000 400,000 48,750,000	7,680,27 4,999,95 647,79 399,99 48,588,47
2017-3A, 4.00% due 04/28/26 ⁵ 2014-3A, 2.91% due 04/28/26 ^{5,6} 2014-3A, 3.51% due 04/28/26 ^{5,6} 2014-3A, 4.26% due 04/28/26 ^{5,6} Jolub Capital Partners CLO Ltd. 2016-33A, 3.37% due 11/21/28 ^{5,6} 2015-25A, 2.83% due 08/05/27 ^{5,6}	7,700,000 5,000,000 650,000 400,000 48,750,000 16,500,000	7,680,27 4,999,95 647,75 399,99 48,588,47 16,503,12
2016-33A, 3.37% due 11/21/28 ^{5.6} 2015-25A, 2.83% due 08/05/27 ^{5.6} 2015-24A, 3.73% due 02/05/27 ^{5.6}	7,700,000 5,000,000 650,000 400,000 48,750,000 16,500,000 5,000,000	7,680,27 4,999,95 647,79 399,99 48,588,47 16,503,12 5,004,24
2017-3A, 4.00% due 04/28/26 ⁵ .6 2014-3A, 2.91% due 04/28/26 ^{5,6} 2014-3A, 3.51% due 04/28/26 ^{5,6} 2014-3A, 4.26% due 04/28/26 ^{5,6} Golub Capital Partners CLO Ltd. 2016-33A, 3.37% due 11/21/28 ^{5,6} 2015-25A, 2.83% due 08/05/27 ^{5,6}	7,700,000 5,000,000 650,000 400,000 48,750,000 16,500,000	64,070,60 7,680,27 4,999,95 647,79 399,99 48,588,47 16,503,12 5,004,24 3,205,14 2,661,21

	FACE Amount ³	
2013-17A, 4.87% due 10/25/25 ^{5,6}	\$ 400,000	\$ 400,990
Fortress Credit BSL II Ltd.		
2017-2A, 2.80% due 10/19/25 ^{5.6}	41,850,000	41,752,473
2013-2A, 2.52% due 10/19/25 ^{5,6}	15,500,000	15,508,470
2013-2A, 3.27% due 10/19/25 ^{5,6}	4,000,000	4,006,261
OCP CLO Ltd.		
2016-11A, 3.43% due 04/26/28 ^{5.6}	18,500,000	18,498,935
2014-6A, 5.97% due 07/17/26 ^{5.6}	7,700,000	7,357,290
2016-11A, 4.48% due 04/26/28 ^{5,6}	7,000,000	6,999,371
2016-2A, 3.90% due 11/22/25 ^{5.6}	6,500,000	6,507,236
2015-8A, 6.52% due 04/17/27 ^{5,6}	6,500,000	6,250,510
2014-6A, 4.12% due 07/17/26 ^{5,6}	5,500,000	5,499,769
2014-7A, 3.13% due 10/20/26 ^{5.6}	3,500,000	3,499,959
2013-4A, 3.79% due 10/24/25 ^{5.6}	2,250,000	2,250,000
2014-6A, 3.07% due 07/17/26 ^{5.6}	1,500,000	1,500,003
Shackleton CLO Ltd.		
2016-7A, 2.97% due 04/15/27 ^{5.6}	20,250,000	20,249,032
2017-4A, 2.65% due 01/13/25 ^{5.6}	14,950,000	14,963,889
2015-8A, 3.98% due 10/20/27 ^{5.6}	7,600,000	7,577,761
2013-4A, 3.02% due 01/13/25 ^{5.6}	5,000,000	5,003,478
2016-2A, 3.68% due 10/20/23 ^{5.6}	4,000,000	3,999,757
2014-6A, 4.12% due 07/17/26 ^{5,6}	2,950,000	2,957,550
2013-3A, 6.52% due 04/15/25 ^{5.6}	2,250,000	1,989,886
KVK CLO Ltd.		
2017-1A, 2.84% due 05/15/26 ^{5.6}	24,865,000	24,847,258
2017-2A, 2.80% due 01/15/26 ^{5.6}	19,200,000	19,171,546
2014-2A, 5.77% due 07/15/26 ^{5.6}	9,930,000	8,544,418
2013-1A, due 04/14/25 ^{6,7}	3,800,000	1,721,241
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 2.94% due 10/15/26 ^{5.6}	29,450,000	29,468,853
2017-5A, 3.40% due 10/15/26 ⁶	16,000,000	16,016,589
2014-5A, 4.56% due 10/15/26 ^{5.6}	1,750,000	1,749,412
2014-5A, 3.66% due 10/15/26 ^{5.6}	1,500,000	1,499,251
2017-5A, 3.75% due 10/15/266	1,000,000	1,001,058
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 2.98% due 12/15/28 ^{5.6}	42,200,000	42,268,426
2016-7A, 3.88% due 12/15/28 ^{5.6}	5,000,000	4,969,766
PFP Ltd.		
2017-3, 1.83% due 01/14/35 ^{5.6}	28,500,000	28,568,115
2015-2, 2.93% due 07/14/34 ^{5.6}	16,500,000	16,485,732
2017-3, 2.53% due 01/14/35 ^{5,6}	2,000,000	2,005,600
NXT Capital CLO LLC		
2017-1A, 2.86% due 04/20/29 ^{5,6}	32,000,000	31,944,525
2015-1A, 4.69% due 04/21/27 ^{5,6}	1,000,000	
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.48% due 01/15/28 ^{5,6}	31,500,000	31,397,992
Flagship CLO VIII Ltd.		
2017-8A, 2.29% due 01/16/26 ^{5.6}	30,900,000	30,825,789

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TOTAL RETURN BOND FUND	RETURN BOND FUND			
		FACE		
		AMOUNT ³	VALU	
'hiteHorse VI Ltd.				
2016-1A, 2.93% due 02/03/25 ^{5,6}	\$	22,100,000 \$	22,083,63	
2016-1A, 3.78% due 02/03/25 ^{5,6}	Ŷ	8,500,000	8,502,24	
Zoro-rA, 5.78% due 02/05/23-4		8,500,000	6,502,24	
2016-19A, 3.02% due 01/15/27 ^{5,6}		29,450,000	29,448,58	
Great Lakes CLO Ltd.		29,430,000	29,440,50	
2015-1A, 2.97% due 07/15/26 ^{5,6}		10,000,000	10.031.98	
2013-1A, 2.87% due 04/15/25 ^{5,6}		9,500,000	9,509,70	
2012-1A, 3.77% due 01/15/23 ^{5.6}		4,000,000	3,995,30	
2015-1A, 3.72% due 07/15/26 ^{5,6}		4,000,000	3,955,99	
2012-1A, 5.12% due 01/15/23 ^{5,6}		1,250,000	1,249,92	
2012-1A, due 01/15/23 ^{5,7,15}		1,000,000	423,87	
2014-1A, 4.72% due 04/15/25 ^{5,6}		250,000	247,17	
Cerberus Loan Funding XVI, LP				
2016-2A, 3.07% due 11/15/27 ^{5,6}		15,500,000	15,684,76	
2016-2A, 3.37% due 11/15/27 ^{5,6}		9,350,000	9,434,62	
A Voce CLO Ltd.				
2017-1A, 2.70% due 07/15/26 ^{5,6}		23,200,000	23,143,45	
OZLM IX Ltd.				
2017-9A, 2.69% due 01/20/27 ^{5,6}		22,550,000	22,480,44	
Venture XII CLO Ltd.				
2017-12A, 2.67% due 02/28/26 ^{5,6}		22,300,000	22,238,72	
Galaxy XVIII CLO Ltd.				
2017-18A, 2.65% due 10/15/26 ^{5,6}		19,550,000	19,549,10	
2014-18A, 4.02% due 10/15/26 ^{5,6}		2,500,000	2,500,00	
uolumne Grove CLO Limited				
2017-1A, 2.81% due 04/25/26 ^{5,6}		22,000,000	21,917,84	
ymphony CLO XIV Ltd.				
2017-14A, 2.86% due 07/14/26 ^{5,6}		21,275,000	21,283,04	
egatta V Funding Ltd.				
2017-1A, 2.71% due 10/25/26 ^{5,6}		20,950,000	20,986,72	
lewstar Commercial Loan Funding LLC				
2017-1A, 3.54% due 03/20/27 ^{5,6}		12,750,000	12,749,97	
2016-1A, 4.80% due 02/25/28 ^{5,6}		5,750,000	5,761,77	
2015-1A, 3.83% due 01/20/27 ^{5,6}		1,000,000	999,93	
2014-1A, 4.63% due 04/20/25 ^{5,6}		500,000	498,03	
Daktree EIF II Series Ltd.		200,000	., .,	
2014-A2, 3.34% due 11/15/25 ^{5,6}		8,000,000	7,999,35	
1.30% due 10/23/21		6,614,009	6,611,91	
2014-A2, 4.24% due 11/17/25 ^{5,6}		5,300,000	5,292,14	
atamaran CLO Ltd.		5,500,000	5,272,1-	
2016-1A, 3.10% due 12/20/23 ^{5,6}		12,000,000	12,003,32	
2012-1A, 6.77% due 12/20/23 ^{5,6}		3,000,000	2,961,03	
2012-1A, 6.53% due 10/18/26 ^{5,6}		2,500,000	2,141,30	
2016-2A, 3.07% due 10/18/26 ^{5,6}		1,750,000	1,761,84	
2010-2A, 5.07% due 10/18/20-3		1,000,000	1,007,6	
ICP CLO II Ltd.		1,000,000	1,007,0	
2017-2A, 2.70% due 07/20/26 ^{5,6}		14,000,000	14.012.02	
		14,000,000	14,013,97	
2014-2A, 4.03% due 07/20/26 ^{5.6}		3,000,000	3,000,00	
2014-2A, 4.33% due 07/20/26 ^{5,6}		2,850,000	2,819,53	

SCHEDULE OF INVESTMENTS (Unaudited)(continued)

	FACE	
	AMOUNT ³	VALUE
¢	10 125 000	10.075.140
\$	19,125,000 \$	19,075,140
	14,000,000	14 005 115
		14,027,115
		4,006,638
	600,000	600,182
	10,450,000	10,470,007
	18,450,000	18,470,986
	12 500 000	12 400 21 6
		13,499,216
	4,621,000	4,347,968
		14,499,333
	2,500,000	2,500,000
	17,000,000	16,910,506
	16,800,000	16,799,902
	16,750,000	16,750,521
		8,305,596
	7,500,000	7,500,626
	15,750,000	15,789,717
	7,000,000	7,046,912
	6,250,000	6,250,630
	2,250,000	2,244,064
	14,000,000	14,015,512
	1,000,000	999,998
	11,500,000	11,500,970
	3,500,000	3,491,579
	14,500,000	14,522,913
	14,500,000	14,512,390
	/ /	,- ,
	14,393,000	14,389,911
	,	, ,-
	13.010.000	13,011,304
	- , - ,	- , - ,
	12.900.000	12,907,446
	, ,	,,, 110
	12.850.000	12,801,968
		,1,>00
	12.000.000	11,956,067
	12,000,000	11,250,007
	11 600 000	11,642,889
	11,000,000	11,042,009
		11,458,596
	\$	\$ 19,125,000 \$ 14,000,000 4,000,000 600,000 18,450,000 13,500,000 4,621,000 14,500,000 2,500,000 16,750,000 16,750,000 16,750,000 15,750,000 7,000,000 6,250,000 2,250,000 14,000,000 1,000,000 1,000,000 1,000,000 1,000,000

March	31,	2017

Wenture XI CLO Lid. S 11.500,000 S 11.431,980 2015-11A, 2.99% due 10/15/22 ⁶⁶ 4,500,000 4,471,295 2013-CRE3, 3.49% due 00/15/32 ⁶⁶ 3,000,000 2,974,692 2015-CRE3, 3.49% due 00/15/32 ⁶⁶ 2,000,000 1,978,992 2010-CRE2, 3.44% due 0/15/32 ⁶⁶ 2,000,000 1,978,992 2015-CRE3, 4.49% due 0/15/32 ⁶⁶ 2,000,000 1,978,992 2010-CRE2, 3.44% due 0/15/32 ⁶⁶ 2,000,000 1,976,992 2015-CRE3, 4.49% due 0/15/32 ⁶⁶ 2,000,000 1,976,992 2010-CRE2, 3,44% due 0/15/32 ⁶⁶ 2,000,000 1,976,992 2015-CRE3, 3.49% due 0/15/32 ⁶⁶ 7,150,000 7,224,647 2,000,000 1,999,824 2016-LA, 3.18% due 12/15/28 ⁵⁶ 4,000,000 3,999,824 1,999,824 1,750,000 7,757,603 2017-LA, 2.49% due 07/17/26 ⁵⁶ 7,600,000 7,757,603 2,000,000 1,749,772 2017-LA, 2.49% due 07/17/26 ⁵⁶ 7,600,000 7,757,603 2,000,000 1,749,772 2017-LA, 2.49% due 07/17/26 ⁵⁶ 7,600,000 7,757,603 2,000,000 2,001,948,435 2015-LA, 3.59% due 02/025 ⁵⁶ 9,00		FACE AMOUNT ³	VALUE
2015-11.0.299% die U1/1225 ^A 11,0.000511,0.13,0.0002015-0.251,3.34% die 0.015325 ^A 4,500,000-2,244,0002015-0.251,4.54% die 0.015325 ^A 2,000,000-2,244,0002015-0.251,4.54% die 0.015325 ^A 2,000,000-2,244,0002015-0.252,4.54% die 0.015325 ^A 1,000,000-2,244,0002015-0.252,541,000,000-2,244,0002015-0.25251,000,000-2,244,0002015-0.25257,1500,000-7,274,0002015-0.25257,1500,000-7,274,0002015-0.25252,000,000-7,274,0002015-0.25252,000,000-7,274,0002015-0.25252,000,000-7,274,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,0002015-0.25252,000,000-2,000,000 <t< th=""><th></th><th>ANOUN</th><th>VALUE</th></t<>		ANOUN	VALUE
beome Copial Corp. Source Source 2015 Corp. 3.2% doe 2015 25.2% 2015 Corp. 3.2% doe 2015 C	Venture XI CLO Ltd.		
2015 CRE3. 34% due 0011522*4500.0004.471.0522015 CRE3. 40% due 001523*300.0001.978.022015 CRE3. 40% due 001523*200.0001.978.022015 CRE3. 40% due 001523*200.0001.978.022015 CRE3. 40% due 001523*200.0001.978.022015 CRE3. 40% due 001523*200.0001.928.022015 CRE3. 40% due 001523*7.150.007.254.072015 CRE3. 40% due 001705*7.070.007.254.072016 LA 3.158 due 12/152*7.000.007.976.002016 LA 3.158 due 12/152*7.000.001.90.922016 LA 3.158 due 12/152*7.000.001.90.722016 LA 3.158 due 12/152*7.000.001.90.722016 LA 3.158 due 12/152*7.000.001.90.722016 LA 3.158 due 12/152*7.000.001.90.722016 LA 3.54% due 12/152*7.000.001.90.722016 LA 3.54% due 12/152*7.000.001.90.722016 LA 3.54% due 12/152*8.00.006.01.682016 LA 3.54% due 00.125*8.00.006.01.682016 LA 3.54% due 00.125*9.00.009.24.962016 LA 3.54% due 00.125*9.00.009.24.962016 LA 3.54% due 00.125*9.00.009.24.962016 LA 3.54% due 01.025*9.00.009.24.962016 LA 3.54% due 01.025*9.00.00	2015-11A, 2.99% due 11/14/22 ^{5.6}	\$ 11,500,000	\$ 11,431,980
2015 CRE3. 449% dae 0415529*3000002.974.0202015 CRE3. 44% dae 0415529*2000001.970.022015 CRE3. 44% dae 0415529*2000001.970.022015 CRE3. 44% dae 0415529*1.000001.970.022015 CRE3. 44% dae 0415529*1.000002.974.022015 CRE3. 44% dae 0415529*1.000002.974.022015 CRE3. 45% dae 071726*2.000002.974.022015 LA. 315% dae 12/1528*2.000007.577.032015 LA. 315% dae 0717726*2.000007.577.032015 LA. 315% dae 0717726*2.000002.019.352015 LA. 315% dae 0717726*2.000002.019.352015 LA. 315% dae 071726*2.000002.019.352015 LA. 315% dae 0701275*2.000002.019.352015 LA. 326% dae 0701275*0.00002.019.352015 LA. 215% dae 05/2126*0.00002.019.352015 LA. 215% dae 05/2126*0.00002.019.352015 LA. 215% dae 05/2126*0.00002.019.352015 LA. 215% dae 05/2126*0.00002.019.352015 LA. 215% dae 05/2126*0.00005.95.942015 LA. 215% dae 05/2126*0.00005.95.942015 LA. 215% dae 05/2125*0.050.005.95.942015 LA. 215% dae 05/2125*0.050.005.95.942015 LA. 215% dae 01/225*0.050.005.95.942015 LA. 215% dae 01/225*0.050.005.95.942015 LA. 215% dae 01/225*0.050.005.95.942015 LA. 215% dae 01/225*0.050.005.95.942015 LA. 215% dae 01/225*0.0	Resource Capital Corp.		
2015CRE3, 44%, due (M1532 ^{5A})2000.0001978022001CRE3, 44%, due (M1532 ^{5A})2000.0001978022000 Cons Det CLO II Ld.11,800.0012,83.59CPW Jacenard LG LLC2000.00072,84.64CPW Jacenard LG LLC2000.00072,84.64CPW Jacenard LG LLC2000.00072,84.64CPW Jacenard LG LLC2000.00075,76.032017-LA, 24.54 sue (17)7,76.7420,000.0017,80.742017-LA, 24.54 sue (17)7,76.7420,000.0017,80.742017-LA, 24.54 sue (17)7,76.7420,000.0017,80.742017-LA, 24.54 sue (17)7,76.7420,000.0017,80.742017-LA, 24.54 sue (17)7,76.7420,000.0020,01.932017-LA, 24.54 sue (17)7,76.7420,000.007,000.002017-LA, 24.54 sue (17)7,76.7420,000.007,50.932017-LA, 24.55 sue (1	2015-CRE3, 3.34% due 03/15/32 ^{5,6}	4,500,000	4,471,295
2014 CRE2, 34.49, dae (JJ 5522 ³⁶)2000,0001970,002Covers Point CD LIL	2015-CRE3, 4.09% due 03/15/32 ^{5.6}	3,000,000	2,974,692
Crown Pairl CLO II Lal.1130,00012.85 205DY Naternan CLO LLC7,150,0007.224,6472016-LA, 3184 kin 21/352847,150,0007.224,6472016-LA, 3184 kin 21/352846,0007.275,0002016-LA 3184 kin 21/352842,000,0007.876,0842016-LA 3184 kin 21/352842,000,0007.876,0842016-LA 3184 kin 21/352842,000,0007.876,0842016-LA 3548 kin 2025/12 ¹⁶ 2,000,0007.876,0842016-LA 3548 kin 2025/12 ¹⁶ 8,171,4498,167,2422016-LA 3548 kin 2025/12 ¹⁶ 8,000,0002,001,9352016-LA 3548 kin 2025/12 ¹⁶ 6,0006,001,0842016-LA 3548 kin 2020/12 ³⁶ 6,000,0006,001,0842016-LA 3548 kin 2020/12 ³⁶ 0,000,0006,001,0842016-LA 3548 kin 2016/12 ³⁷⁴ 0,000,0006,001,0842016-LA 3548 ki	2015-CRE3, 4.94% due 03/15/32 ^{5.6}	2,000,000	1,978,992
Crown Pairl CLO II Lal.1130,00012.85 205DY Naternan CLO LLC7,150,0007.224,6472016-LA, 3184 kin 21/352847,150,0007.224,6472016-LA, 3184 kin 21/352846,0007.275,0002016-LA 3184 kin 21/352842,000,0007.876,0842016-LA 3184 kin 21/352842,000,0007.876,0842016-LA 3184 kin 21/352842,000,0007.876,0842016-LA 3548 kin 2025/12 ¹⁶ 2,000,0007.876,0842016-LA 3548 kin 2025/12 ¹⁶ 8,171,4498,167,2422016-LA 3548 kin 2025/12 ¹⁶ 8,000,0002,001,9352016-LA 3548 kin 2025/12 ¹⁶ 6,0006,001,0842016-LA 3548 kin 2020/12 ³⁶ 6,000,0006,001,0842016-LA 3548 kin 2020/12 ³⁶ 0,000,0006,001,0842016-LA 3548 kin 2016/12 ³⁷⁴ 0,000,0006,001,0842016-LA 3548 ki	2014-CRE2, 3.44% due 04/15/32 ^{5.6}	2.000.000	1.970.032
2013-23, 295% dec 123/125 ⁴⁶ 1,300,000 1,285,392 2016-1A, 315% dec 12/528 ⁴⁶ 7,150,000 7,224,647 2016-1A, 315% dec 12/528 ⁴⁶ 4,000,000 3999,824 Pation CLO Ld.	,		····
TCP Wateman CLO LLC 7,150,000 7,224,67 2016 LA 318% de 12/528^5 4,000,000 3,998,824 Pationa CLO LLC 4,000,000 7,876,843 2017 LA 26% de 07/1726^5 2,000,000 7,876,844 2017 LA 26% de 07/1726^5 2,000,000 1,780,084 2016 LA 316% de 07/02575 2,000,000 1,780,084 2016 LA 25% de 07/02576 2,000,000 1,780,782 2017 LA 25% de 020(125% 8,177,L49 8,177,L49 2017 LA 25% de 020(125% 650,000 650,000 2017 LA 25% de 020(125% 650,000 10,048,453 2017 LA 25% de 020(125% 9,800,000 9,824,506 2017 LA 25% de 020(125% 9,800,000 9,824,506 2017 LA 25% de 020(125% 7,500,000 7,555,504 2016 LA 3,51% de 0501,275% 16,500,000 16,533,504 2015 A, 425 de 01/122% 7,500,000 7,500,000 2015 A, 425 de 01/122% 7,500,000 7,500,000 2015 A, 425 de 01/122% 7,500,000 7,500,000 2015 A, 425 de 01/122% 7,500,000 7,500,000 <		11.300.000	11.283.592
2016 LA 318% de 21528 ⁵⁶ 7,150,000 7,224,647 Flation CLO Ld.			,
2016-1.0.343% due [21/325 ^{4/3} 400.000 3.99.824 2017-1.0.2.64% due (01/726 ^{4/3} 7.600.000 7.577.03 2017-1.0.2.64% due (01/726 ^{4/3} 2.000.000 1.780.64% 2016-1.0.2.54% due (01/726 ^{4/3} 1.780.04% 1.780.04% 2016-1.0.2.54% due (01/225 ^{4/3} 8.171.449 8.160.742 2012-1.0.2.54% due 2002.026 2.000.000 2.001.935 2013-1.0.2.54% due 2002.25% 6.000.00 6.018.85 2016-1.0.3.54% due 10/25.25% 9.800.000 9.800.000 2016-1.0.3.54% due 10/25.25% 9.800.000 9.84.500 2016-1.0.3.54% due 10/15.25% 7.500.000 7.559.544 2016-1.0.3.54% due 10/15.25% 7.500.000 7.559.544 2015-2.55% due 0.101.52% 7.500.000 7.575.559 2015-2.55% due 0.101.52% 7.500.000 7.505.000 2015-2.55% due 0.101.52% 1.650.000 7.650.000 2015-2.55% due 0.101.52% 2.250.000 2.250.000 2015-2.55% due 0.101.52% 2.250.000 2.250.000 2015-2.55% due 0.101.52% 2.250.000 2.250.000 2015-2.55% due 0.102.27% 2.250.000 2.250.000 2015		7 150 000	7 224 647
Haiton CLO Lid. Crossen CLO Lid. 2017-LA, C46W due 07/1726 ^{5A} 7.600,000 7.577,003 2017-LA, C46W due 07/1726 ^{5A} 2.000,000 1.780,64M 2017-LA, C46W due 102521 ^{5A} 1.759,000 1.780,74M Black Diamond CLO Lid. 7 7 7 2012-LA, 245W due 020122 ^{5A} 2.000,000 2.001,93 2013-LA, 245W due 020122 ^{5A} 650,000 650,100 Nelder Grove CLO Lid. 650,000 650,000 650,100 Nelder Grove CLO Lid. 7 7 759,200 72,859,400 Stati LA, 253W due 100122 ^{5A} 9,800,000 9,824,506 750,000 7,559,400 Stati LA, 253W due 10142 ^{22A} 7,500,000 7,559,400 7,559,400 7,559,400 Stati LA, 253W due 10142 ^{22A} 7,500,000 7,559,400 7,559,400 7,559,400 Stati LA, 253W due 10142 ^{22A} 7,500,000 7,559,400 7,559,400 7,559,400 7,559,400 7,559,400 7,559,400 7,559,400 7,559,400 7,559,400 7,559,400 7,559,400 7,559,400 7,559,400 7,	,		., ,
2017-1A, 24% due (0/1726 ²⁶)7,600,0007,577,032013-1A, 637% due (0/1726 ⁵⁶)2,000,0001,280,6842016-1A, 354% due (0/1726 ⁵⁶)8,171,4498,160,7422012-1A, 243% due (20123 ⁵⁶)2,000,0002,001,9352014-1A, 23% due (20123 ⁵⁶)3,000,0002,001,9352015-1A, 3,0% due (20123 ⁵⁶)3,000,0002,001,9352015-1A, 3,0% due (20123 ⁵⁶)3,000,0002,932,9362015-1A, 3,0% due (20123 ⁵⁶)7,500,0007,552,9342015-1A, 3,0% due (20123 ⁵⁶)1,550,0001,553,2812015-1A, 23% due (1/142 ²¹⁴)1,550,0001,553,2812015-1A, 23% due (1/142 ²¹⁶)1,550,0002,250,0002013-1A, 23% due (1/142 ²¹⁶)2,250,0002,250,0002013-1A, 23% due (1/142 ²¹⁶)2,250,0002,250,0002013-1A, 23% due (1/122 ¹⁷⁶)2,250,0002,250,0002013-1A, 23% due (1/122 ¹⁷⁶)3,750,0008,764,9162013-1A, 23% due (1/152 ¹⁷⁶)2,250,0002,269,0002013-1A, 23% due (1/152 ¹⁷⁶)3,750,0005,90,0002013-1A, 23% due (1/152 ¹⁷⁶)3,700,0002,90,91,91,4052013-1A, 23% due (1/152 ¹⁷⁶)2,250,0002,269,91,91,4052013-1A, 23% due (1/152 ¹⁷⁶) <td></td> <td>4,000,000</td> <td>3,333,824</td>		4,000,000	3,333,824
2013-1A, 637% due (1)/1766'-92,000,0001.789,0542016-1A, 534% due (1)/2511/41.750,0001.789,772Black Diamond CLO Loi.8,171,4198,107,4242014-1A, 336% due (2)/21/3420,000,002,000,00020,001,9352013-1A, 236% due (2)/21/34650,000650,168Nelder Grove CLO Loi.10,005,00010,048,4532014-1A, 236% due (2)/21/349,800,0009,824,506Nelder Grove CLO Loi.9,800,0009,824,5062016-1A, 305% due (2)/25/549,800,0001,653,2812016-1A, 305% due (1)/21/247,500,0007,525,5042015-6A, 531% due (1)/127/467,500,0007,525,5042015-6A, 531% due (1)/127/477,500,0007,525,5042015-6A, 531% due (1)/127/471,650,0001,653,2812015-6A, 531% due (1)/127/4710,000,0009,314,4532015-7A, 420% due (1)/1527/4710,000,0009,314,4532015-7A, 347% due (1)/1527/477,000,0007,000,0002015-7A, 2016 due (1)/1527/477,000,0007,000,0002015-7A, 2016 due (1)/1527/472,250,0008,250,0002015-7A, 2017 due (1)/1527/478,500,0008,452,5002015-7A, 2017 due (1)/1527/478,500,0005,452,9162015-7A, 2017 due (1)/1527/479,500,0005,404,852,5002015-7A, 2017 due (1)/1527/479,500,0005,404,852,5002015-7A, 2017 due (1)/1527/479,500,0005,404,852,5002015-7A, 2017 due (1)/1527/479,500,0005,404,852,5002015-7A, 2017 due (1)/1527/479,5		7,600,000	7 577 602
2016-1A, 3.54% doc 10.272 ¹⁵ 1,750,000 1,749,772 Black Diamod (CD 1d. 2012-1A, 24.3% doc 2001/23 ⁵⁵ 2,000,000 2,001,923 2014-1A, 3.3% doc 2001/23 ⁵⁶ 2,000,000 2,001,923 2014-1A, 3.3% doc 2001/23 ⁵⁶ 2,000,000 2,001,923 2014-1A, 3.3% doc 2001/23 ⁵⁶ 2,000,000 2,001,923 2017-1A, 2.80% doc 206.276.5 2,000,000 2,001,943 X016-0K doc 206.272.6 ⁵⁶ 3,000,00 9,824,506 CD15-0K doc 206.272.5 ⁵⁶ 3,000,00 7,529,504 2015-1A, 3.50% doc 206.272.5 ⁵⁶ 3,5000 1,653,281 2013-1A, 3.57% doc 04/152.7 ⁵⁷ 1,000,000 9,391,405 2014-1A, 3.57% doc 04/152.5 ⁵⁶ 2,200,000 2,200,000 2014-3A, 4.57% doc 04/152.5 ⁶⁶ 3,200,000 2,200,000 2014-3A, 4.57% doc 04/152.5 ⁶⁶ 8,500,000 8,576,495 2014-1A, 4.57% doc 04/152.5 ⁶⁶ 8,500,000 8,267,645 2014-1A, 4.57% doc 04/152.5 ⁷⁶ <td></td> <td>.,,</td> <td>- , ,</td>		.,,	- , ,
Black Diamond CLO Lid. FL FL Dil-1A, 2378, den (201235-6) 8,171.469 8,160.742 Dil-1A, 2378, den (200265*6) 2,000.000 2,001.935 Dil-1A, 2378, den (201235-6) 10,059,000 050.193.68 Note of cove CLO Lid. 010-14.059,000 10,048.453 Dil-1A, 2378, den (201255*6) 9,000,00 9,824.506 Oxil-1A, 3378, den (201275*6) 7,500,000 7,529.504 Oxil-1A, 3378, den (201275*6) 7,500,000 7,529.504 Oxil-2A, 3378, den (201275*6) 10,000,000 9,391,405 Oxil-3A, 3378, den (201275*6) 10,000,000 9,391,405 Oxil-3A, 3378, den (201275*6) 10,000,000 7,000,000 Oxil-3A, 3378, den (201275*6) 10,000,000 9,391,405 Oxil-3A, 3378, den (201275*6) 10,000,000 7,000,000 Oxil-3A, 3378, den (201275*6) 2,250,000 2,280,000 Oxil-3A, 3378, den (20157*6) 2,250,000 2,280,000 Oxil-3A, 3378, den (20157*6) 8,250,000 8,267,645 Oxil-1A, 3797, den (41/1527*6) 8,250,000 5,248,816 Oxil-	,	, ,	
2012-1A, 2.43% due 0.2012354 8,171,449 8,160,742 2014-1A, 2.43% due 0.2012354 650,000 650,008 2013-1A, 2.83% due 0.2012354 650,000 10,054,000 2017-1A, 2.80% due 0.8282656 10,050,000 9,884,000 2017-1A, 2.80% due 0.8282656 9,800,000 9,884,506 2015-1A, 3.05% due 1.025254 9,800,000 9,884,506 2015-1A, 3.05% due 1.025255 7,500,000 7,529,504 2013-1A, 3.37% due 0.142255 375,000 375,500 2013-3A, 325% due 0.142255 375,000 375,600 2013-3A, 325% due 0.1202756 10,000,000 9,391,405 1014-23, 35% due 0.1202756 7,000,000 9,391,405 1014-23, 35% due 0.1202756 2,200,000 2,240,000 2014-1A, 34% due 0.1202756 8,000,00 8,430,245 1014-1A, 35% due 0.1202756 8,200,000 8,430,245 2014-1A, 35% due 0.1202756 8,200,000 9,434,345 2014-1A, 35% du		1,750,000	1,749,772
2014-1A, 387% due 02/0626 ⁵⁶ 2000,000 2,001,935 0013-1A, 248% due 02/01255 650,000 160,048,453 0017-1A, 296% due 08/2926 ⁶⁵ 0.005,000 10,048,453 Ares XXXIII CLO Lid. 980,000 9,824,500 2016-1A, 305% due 10/2525.5 7,500,000 7,529,504 CSI CLO Lid. 7,500,000 7,529,504 2013-1A, 357% due 0/14824.56 16,600,000 16,53,281 2013-1A, 357% due 0/14824.56 10,000,000 9,391,405 2013-1A, 357% due 0/14824.56 10,000,000 9,391,405 2013-1A, 357% due 0/14824.56 10,000,000 9,291,405 2013-1A, 357% due 0/14824.56 10,000,000 9,291,405 2013-1A, 357% due 0/14824.57 10,000,000 9,291,405 2013-1A, 238% due 0/12,0275 ⁵⁵ 2,250,000 2,250,000 2014-17A, 378% due 0/15,265 ⁵⁵ 8,500,000 8,362,550 2014-17A, 248% due 0/15,265 ⁵⁵ 8,200,000 8,200,200 2014-17A, 378% due 0/14,275 ⁵⁵ 8,200,000 8,200,86 2014-17A, 378% due 0/15,275 ⁵⁵ 8,200,000 8,200,800 2015-1A		0 171 440	0.160.740
2013-1A, 428% due 020123*6 650,000 650,168 2017-1A, 28% due 028265 ⁶⁴ 10,050,000 10,048,453 2017-1A, 28% due 028265 ⁷⁴ 9,800,000 9,823,506 2016-1A, 305% due 120525 ⁷⁵ 9,800,000 7,239,504 2015-6A, 351% due 0510/27*6 7,500,000 7,239,504 2013-1A, 37% due 041/327*6 375,000 16,852,813 2013-1A, 37% due 041/327*6 10,000,000 9,391,405 2015-37Å, due 041/527*5 10,000,000 9,391,405 1014-54, 35% due 01/2027*6 7,000,000 9,391,405 1014-54, 35% due 01/2027*6 7,000,000 9,391,405 1014-74, 37% due 01/15/26*6 7,000,000 9,391,405 1014-74, 37% due 01/15/26*6 7,000,000 9,391,405 1014-74, 37% due 01/15/26*6 8,000,00 8,045,606 2014-17A, 37% due 01/15/26*6 8,000,00 8,045,606 2014-17A, 37% due 01/15/26*6 8,000,00 8,046,856 2014-17A, 37% due 01/15/26*6 8,000,00 8,048,856 2014-17A, 37% due 01/15/26*6 8,000,00 9,049,4868 2014-17A, 37% due 01/15/26*6 8,000,00 9,049,4868 2015-20			
Neider Growe CLO Ltd. Neider Growe CLO Ltd. 2017-1A, 280% due 08/28/265 ^{6,4} 10,050,000 10,048,483 Ares XXXIII CLO Ltd. 9,800,000 9,824,506 Ares XXXIII CLO Ltd. 7,500,000 7,529,504 2015-16, 305% due 10/05/25.5 7,500,000 7,529,504 C1S Lot Ltd. 7,500,000 7,529,504 2013-1A, 307% due 04/15/27.5 10,000,000 9,91,405 Typedra 77 Semicor Loan Fund 10,000,000 7,900,000 7,000,000 2014-3A, 328% due 01/20/27.5 10,000,000 9,21,405 10,000,000 7,209,1405 2014-3A, 328% due 01/20/27.5 10,000,000 7,200,000 7,000,000 2,014,01,437,437% 8,000,000 <			
2017-1A 2.80% due 08/28/26 ⁴⁶ 10,050,000 10,048,433 Aves XXXIIIC-D1 d. 9,800,000 9,824,506 C15 CA 3.51% due 05/01/27 ^{5,6} 7,500,000 7,529,504 2015-6A, 3.51% due 05/01/27 ^{5,6} 7,500,000 7,529,504 2013-2A, 425% due 10/14/22 ^{5,6} 7,500,000 7,529,504 2013-2A, 425% due 10/14/22 ^{5,6} 10,000,000 9,91405 2013-2A, 425% due 10/14/22 ^{5,6} 10,000,000 9,91405 2015-37, due 04/15/27 ^{6,7} 10,000,000 7,000,000 2014-3A, 335% due 01/20/27 ^{5,6} 7,000,000 7,000,000 2014-3A, 35% due 01/20/27 ^{5,6} 7,000,000 8,7050,000 2014-17A, 35% due 01/12/25 ^{6,5} 8,500,000 8,755,916 2014-17A, 35% due 01/12/25 ^{6,5} 8,500,000 8,436,256 2014-17A, 35% due 01/15/25 ^{6,5} 8,500,000 8,267,645 2014-17A, 35% due 01/15/25 ^{6,5} 8,250,000 8,201,648 2014-17A, 35% due 01/15/25 ^{6,5} 8,250,000 8,201,648 2014-17A, 35% due 01/15/25 ^{6,5} 8,200,000 8,201,648 2014-17A, 35% due 01/15/25 ^{6,5} 8,200,000 8,201,648 2014-17A, 35% due 01/15/25 ^{6,5} 8,200,000		650,000	650,168
Ames XXXIII CLO Lid. Ames XXIII CLO Lid. Ames XXIIII CLO Lid. Ames XXIIII CLO Lid.			
2016-1A, 305% due 1205/25 ^{5.6} 9800,000 9,824,506 CISC LCD Ld. 7,500,000 7,529,504 2013-6A, 3.51% due 05.01/27. ⁵⁶ 1,6500,000 1,653,250 2013-2A, 4.23% due 10/14/22. ⁵⁶ 375,000 7,529,504 2013-2A, 4.23% due 10/14/22. ⁵⁶ 0,000,000 9,91,405 2015-37A, due 04/15/27. ⁵⁷ 10,000,000 9,91,405 2014-3A, 33% due 01/20/27. ⁵⁶ 7,000,000 7,000,000 2014-3A, 33% due 01/20/27. ⁵⁶ 7,000,000 2,250,000 2014-3A, 33% due 01/20/27. ⁵⁶ 8,500,000 8,575,916 Wentree XVII LCD Ld. 10000,256 8,500,000 8,436,256 2014-17A, 3.87% due 01/20/25. ⁵⁶ 8,500,000 8,436,256 Malison Park Funding XVI Ld. 10000,256 8,250,000 8,267,645 2016-1A, 2.93% due 01/572. ⁵⁶ 8,250,000 8,269,000 8,269,000 8,200,868 2015-1A, 3.79% due 04/152. ⁷⁵ 9,500,000 5,904,868 2,250,000 2,249,919 2016-1A, 2.93% due 01/15/25. ⁷⁵ 8,000,000 8,007,804 2,209,000 2,249,919 2013-1X, due 04/15/24 9,500,000 8,007,804 2,209,000 2,2	,	10,050,000	10,048,453
ACIS CLO Lid. 7,500,000 7,525,040 2015-6A, 318 /he 05/01/275/6 7,500,000 1,653,281 2013-1A, 3.97% he 04/18/245/6 375,000 7,525,040 2013-1A, 3.97% he 04/12/276/7 10,000,000 9,314,647 2015-6A, 318 /he 05/01/2027/6 10,000,000 9,301,405 TCP CLO IIL d.			
2015 - AA, 31% due 05/01/27.4 7,500,00 7,529,504 2013 - AA, 32% due 10/1422.54 1,650,000 1,653,281 2013 - AA, 42% due 10/1422.54 375,000 374,307 Dryden 37 Senior Loan Fund	,	9,800,000	9,824,506
2013-1A, 3.97% due 04/18/24 ^{5.6} 1,650,000 1,653,281 2013-2A, 4.23% due 10/14/22 ^{5.6} 375,000 374,547 2015-37A, due 04/15/27 ^{6.7} 10,000,000 9,391,405 2014-3A, 3.38% due 01/20/27 ^{5.6} 7,000,000 7,000,000 2014-3A, 3.38% due 01/20/27 ^{5.6} 7,000,000 7,000,000 2014-3A, 3.38% due 01/20/27 ^{5.6} 7,000,000 7,000,000 2014-17A, 3.87% due 01/20/27 ^{5.6} 8,750,000 8,754,916 Neubregue Brunne CLO XVII Lid. 8,500,000 8,436,256 2014-17A, 3.79% due 08/04/25 ^{5.6} 8,500,000 8,267,645 Betony CLO Lid. 8,250,000 8,267,645 2016-16A, 2.97% due 04/15/27 ^{5.6} 8,250,000 8,240,836 Voya CLO Lid. 2015-3A, 379% due 01/5/27 ^{5.6} 8,200,000 5,904,868 2015-3A, 379% due 01/5/27 ^{5.6} 8,000,000 5,904,868 2015-3A, 379% due 10/15/27 ^{5.6} 8,000,000 7,990,538 Curry El Gibal Market Strategies CLO Lid. 2015-3A, 327,545 8,000,000 7,990,538 Curry El Gibal Market Strategies CLO Lid. 2015-3A, 327,545 8,000,000 7,990,538 Curry El Gibal Market Strategies CLO Lid. 2015			
2013-2A, 4.23% due 10/14/22 ^{5.6} 375,000 374,547 Dryden 37 Senior Loan Fund 0,000,000 9,391,405 2015-37A, due 04/15/27 ^{5.7} 7,000,000 7,000,000 20,31,405 TICP CLO III Ld. 7,000,000 7,000,000 20,000 2014-3A, 3.38% due 01/2027 ^{5.6} 7,000,000 2,250,000 2,250,000 Ventre XVII CLO Ld. 8,750,000 8,754,916 8,754,916 Sold 4.7, 3.8% due 01/15/25 ^{5.6} 8,500,000 8,436,256 Neuberger Berman CLO XVII Ltd. 7000000 20,436,436,256 Sold 57,9% due 80,442,5 ^{6.6} 8,500,000 8,436,256 Madison Park Funding XVI Ltd. 700000 20,436,436,256 Sold 50,42,93% due 04/15/27.56 8,250,000 5,004,868 Color Ld. 700,538 2,0000 5,904,868 2015-3A, 39.76 due 01/15/22.56 2,0000 2,249,919 Fifth Street SLF II Ld. 700,000 5,904,868 2015-3A, 39.76 due 01/15/22.56 8,000,000 2,909,918 Carbie Global March Strategies CLO Ld. 700,000 7,909,918 2015-3A, 39.76 due 01/15/22.56 8,000,000 7,909,918 <td< td=""><td></td><td></td><td></td></td<>			
Dryden 37 Senior Loan Fund 10,000,000 9,391,405 2015 37A, due 04/15/27 ⁵⁷ 10,000,000 9,391,405 2014 3A, 2.38% due 01/20/275.6 7,000,000 7,000,000 2014 3A, 2.38% due 01/20/275.6 2,250,000 2,250,000 Ventre XVII CLO Ltd. 2014 17A, 3.79% due 07/15/26 ^{5.6} 8,750,000 8,754,916 Ventre XVII CLO Ltd. 2014 17A, 3.79% due 08/04/25 ^{5.6} 8,500,000 8,436,256 Madison Park Funding XVI Ltd. 2016 14A, 2.93% due 04/20/26 ^{5.6} 8,250,000 8,267,645 2016 14A, 2.93% due 04/20/26 ^{5.6} 8,250,000 8,267,645 8,250,000 8,248,856 Vog CLO Ltd. 2015 3A, 379% due 04/15/27 ^{5.6} 8,250,000 5,904,868 2,015 3A, 379% due 10/15/22 ^{5.6} 8,250,000 5,904,868 2,015 3A, 379% due 10/15/22 ^{5.6} 2,250,000 2,249,919			
2015-37A, due 04/15/27 ^{6,7} 10,000,000 9,391,405 TICP CLO III Lat.	2013-2A, 4.23% due 10/14/22 ^{5,6}	375,000	374,547
TICP CLO III Ltd. 7,000,000 7,000,000 2014-3A, 3.38% due 01/20/275.6 2,250,000 2,250,000 2014-17A, 3.8% due 01/20/275.6 8,750,000 8,754,916 Neuberger Berman CLO XVII Ltd. 8,500,000 8,436,256 Madison Park Funding XVI Ltd. 8,250,000 8,267,645 2016-16A, 2.93% due 04/15/275.6 8,250,000 8,267,645 Betong VLO Ltd. 8,250,000 8,240,836 2016-16A, 2.93% due 04/15/275.6 8,250,000 8,240,836 Voja CLO Ltd. 9,500,000 5,904,868 2015-3A, 3.97% due 04/15/275.6 8,250,000 8,240,919 2015-3A, 3.97% due 01/15/275.6 8,000,000 5,904,868 2015-3A, 3.97% due 10.15/225.6 8,000,000 8,007,084 2015-2A, 3.97% due 01.15/275.6 8,000,000 8,007,084 Carlye Global Market Strategies CLO Ltd. 1015-24, 2.95% due 09/29/275.6 8,000,000 7,090,538 Carlye Global Market Strategies CLO Ltd. 1021-24, 2.93% due 07/15/27.56 8,920,000 7,229,225 2014-2A, A.93% due 07/02/25.6 750,000 7,229,225 20,424, 4.93% due 07/20,235.6 70,000 7,229,235	Dryden 37 Senior Loan Fund		
2014-3A, 3.38% due 01/20275.6 7,000,000 2,250,000 2014-3A, 4.28% due 01/20/275.6 2,250,000 2,250,000 Venture XVII CLO Lud. 8,750,000 8,754,916 2014-17A, 3.87% due 07/15/26 ^{5,6} 8,750,000 8,436,256 Neuberger Berman CLO XVII Lud. 9 9 2014-17A, 3.79% due 08/42/556 8,500,000 8,436,256 Madison Park Funding XVI Lud. 8 9 2016-16A, 2,93% due 04/20/26 ^{5,6} 8,250,000 8,267,645 Betony CLO Lud. 9 9 9 8,240,836 2013-17A, due 04/15/27 ^{4,7} 9,500,000 5,904,868 2,250,000 2,249,919 Erift Bireet SLF II Lud. 9 <td< td=""><td>2015-37A, due 04/15/27^{6.7}</td><td>10,000,000</td><td>9,391,405</td></td<>	2015-37A, due 04/15/27 ^{6.7}	10,000,000	9,391,405
2014-3A, 4.28% due 01/20/27 ^{5.6} 2,250,000 Venture XVII CLO Ld. 2014-17A, 3.8% due 07/15/26 ^{5.6} 8,750,000 8,754,916 Neuberger Berman CLO XVII Ltd. 8,500,000 8,436,256 Madison Park Funding XVI Ltd. 8,200,000 8,267,645 D16-16A, 2.93% due 04/20/26 ^{5.6} 8,250,000 8,267,645 Betony CLO Ltd. 8,200,000 8,267,645 2013-1X, due 04/15/27 ^{5.6} 8,250,000 5,904,868 2015-12, 3,97% due 10/15/25 ^{7.6} 9,500,000 5,904,868 2015-23, 3,97% due 09/29/27 ^{5.6} 9,500,000 5,904,868 2015-23, 3,97% due 09/15/27 ^{5.6} 8,000,000 8,007,084 KKR CLO Ltd. 9 9 9,000,000 8,007,084 Z015-23, 32% due 07/15/27 ^{5.6} 8,000,000 8,007,084 9,500,000 8,007,084 KKR CLO Ltd. 9 9 9,000,000 8,007,084 9,500,000 7,292,255 Carlyle Global Market Strategies CLO Ltd. 8,000,000 7,229,225 2014-24, 4.93% due 07/120,23 ^{5.6} 7,209,225 2014-24, 4.93% due 07/20,23 ^{5.6} 7,229,225 2014-24, 4.93% due 07/20,23 ^{5.6} 7,299,235 2014-24, 4.93% due 07/20,23 ^{5.6} 7,229,225<	TICP CLO III Ltd.		
Venture XVII CLO Ltd. 8,750,000 8,754,916 2014-17A, 3.87% due 07/15/26 ^{5,6} 8,500,000 8,436,256 2014-17A, 3.79% due 08/04/25 ^{5,6} 8,500,000 8,436,256 Madison Park Funding XVI Ltd.	2014-3A, 3.38% due 01/20/27 ^{5,6}	7,000,000	7,000,000
2014-17A, 3.87% due 07/15/26 ^{5,6} 8,750,000 8,754,916 Neuberger Berman CLO XVII Ld.	2014-3A, 4.28% due 01/20/27 ^{5,6}	2,250,000	2,250,000
Neuberger Berman CLO XVII Ltd. Neuberger Berman CLO XVII Ltd. 2014-17A, 3.79% due 08/04/25 ^{5.6} 8,500,000 8,436,256 Madison Park Funding XVI Ltd.	Venture XVII CLO Ltd.		
Neuberger Berman CLO XVII Ltd. 8,500,000 8,436,256 Madison Park Funding XVI Ltd.	2014-17A, 3.87% due 07/15/26 ^{5,6}	8,750,000	8,754,916
2014-17A, 3.79% due 08/04/25 ^{5.6} 8,500,000 8,436,256 Madison Park Funding XVI Ld.	Neuberger Berman CLO XVII Ltd.		
Madison Park Funding XVI Ltd. 8,250,000 8,267,645 2016-16A, 2.93% due 0/4/20/26 ^{5,6} 8,250,000 8,240,836 Betony CLO Ltd. 8,250,000 8,240,836 2016-1A, 2.97% due 0/15/27 ^{5,6} 9,500,000 5,904,868 2013-1X, due 0/4/15/24 ⁷ 9,500,000 5,904,868 2015-2A, 2.96% due 09/29/27 ^{5,6} 8,000,000 8,007,084 KKR CLO Ltd. 2015-2A, 2.96% due 09/29/27 ^{5,6} 8,000,000 8,007,084 Carlyle Global Market Strategies CLO Ltd. 2015-2A, 2.96% due 07/20/23 ^{5,6} 2,000 7,299,538 Carlyle Global Market Strategies CLO Ltd. 2012-2A, 4.93% due 07/20/23 ^{5,6} 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5,6} 8,920,000 7,229,225 Vibrant CLO IV Ltd. 750,000 749,963		8,500,000	8.436.256
2016-16A, 2.93% due 04/20/26 ^{5,6} 8,250,000 8,267,645 Betony CLO Ltd. 8,250,000 8,240,836 2016-1A, 2.97% due 04/15/27 ^{5,6} 8,250,000 8,240,836 2013-1X, due 04/15/24 ⁷ 9,500,000 5,904,868 2013-3A, 3.97% due 10/15/22 ^{5,6} 2,250,000 2,249,919 Fifth Street SLF II Ltd. 9 9,200,000 8,007,084 2015-2A, 2.96% due 09/29/27 ^{5,6} 8,000,000 7,990,538 2015-12, 3.32% due 07/15/27 ^{5,6} 8,000,000 7,990,538 Carlyle Global Market Strategies CLO Ltd. 9 9 2013-3A, due 10/04/24 ^{6,7} 8,920,000 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5,6} 9,500,000 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5,6} 750,000 7,299,638			-,,
Betony CLO Ltd. 8,250,000 8,240,836 2016-1A, 2.97% due 04/15/27 ^{5.6} 9,500,000 5,904,868 2013-1X, due 04/15/24 ⁷ 2,250,000 2,249,919 2015-3A, 3.97% due 10/15/22 ^{5.6} 2,250,000 2,249,919 Fifth Street SLF II Ltd. 8,000,000 8,007,000 2015-2A, 2.96% due 09/29/27 ^{5.6} 8,000,000 7,990,538 Carlyle Global Market Strategies CLO Ltd. 3,000,000 7,990,538 Carlyle Global Market Strategies CLO Ltd. 3,920,000 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5.6} 8,020,000 7,49,63 Vibrant CLO IV Ltd. 750,000 749,963		8.250.000	8.267.645
2016-1A, 2.97% due 04/15/27 ^{5,6} 8,250,000 8,240,836 Voja CLO Ltd.		0,200,000	0,207,010
Voya CLO Ltd. 9,500,000 5,904,868 2013-1X, due 04/15/247 9,500,000 5,904,868 2015-3A, 3.97% due 10/15/225.6 2,250,000 2,249,919 Fifth Street SLF II Ltd. 2015-2A, 2.96% due 09/29/275.6 8,000,000 8,007,084 Carl Jle Global Market Strategies CLO Ltd. 8,000,000 7,990,538 Carlyle Global Market Strategies CLO Ltd. 2013-2A, 4.93% due 07/20/23 ^{5.6} 8,920,000 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5.6} 750,000 749,963 Vibrant CLO IV Ltd. 750,000 749,963		8 250 000	8 240 836
2013-1X, due 04/15/247 9,500,000 5,904,868 2015-3A, 3.97% due 10/15/225.6 2,250,000 2,249,919 Fifth Street SLF II Ltd. 0 2015-2A, 2.96% due 09/29/275.6 8,000,000 8,007,084 KKR CLO Ltd. 0 0 2015-12, 3.32% due 07/15/275.6 8,000,000 7,990,538 Carlyle Global Market Strategies CLO Ltd. 0 0 2012-3A, due 10/04/24 ^{6,7} 8,920,000 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5.6} 750,000 749,963 Vibrant CLO IV Ltd. 0 0 749,963		0,200,000	0,210,050
2015-3A, 3.97% due 10/15/22 ^{5,6} 2,250,000 2,249,919 Fifth Street SLF II Ltd.		9 500 000	5 90/1 868
Fifth Street SLF II Ltd. 8,000,000 8,007,084 2015-2A, 2.96% due 09/29/275.6 8,000,000 8,007,084 KKR CLO Ltd. 2015-12, 3.32% due 07/15/275.6 8,000,000 7,990,538 Carlyle Global Market Strategies CLO Ltd. 2012-12, 3.42% due 07/20/23 ^{5.6} 8,920,000 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5.6} 750,000 749,963 Vibrant CLO IV Ltd.			
2015-2A, 2.96% due 09/29/275.6 8,000,000 8,007,084 KKR CLO Ltd. 2015-12, 3.32% due 07/15/275.6 8,000,000 7,990,538 Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 10/04/24 ^{6,7} 8,920,000 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5.6} 750,000 749,963 Vibrant CLO IV Ltd. 750,000 749,963		2,250,000	2,249,919
KKR CLO Ltd. 8,000,000 7,990,538 Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 10/04/24 ^{6,7} 8,920,000 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5,6} 8,920,000 749,963 Yibrant CLO IV Ltd.		2 000 000	8 007 084
2015-12, 3.32% due 07/15/27 ^{5.6} 8,000,00 7,990,538 Carlyle Global Market Strategies CLO Ltd.		8,000,000	8,007,084
Carlyle Global Market Strategies CLO Ltd. 8,920,000 7,229,225 2012-3A, due 10/04/24 ^{6.7} 8,920,000 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5.6} 750,000 749,963 Vibrant CLO IV Ltd. 750,000 749,963		0.000.000	7 000 529
2012-3A, due 10/04/24 ^{6.7} 8,920,000 7,229,225 2014-2A, 4.93% due 07/20/23 ^{5.6} 750,000 749,963 Vibrant CLO IV Ltd. 750,000 749,963		8,000,000	7,990,538
2014-2A, 4.93% due 07/20/23 ^{5,6} 750,000 749,963 Vibrant CLO IV Ltd.		0.000.000	7 000 005
Vibrant CLO IV Ltd.			
		750,000	749,963
2016-4A, 3.43% due 01/20/285.6 7,000,000 7,111,921			
	2016-4A, 3.43% due 07/20/28 ^{5,6}	7,000,000	7,111,921

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	FACE	¥7
	AMOUNT ³	VALU
brant CLO Limited		
2015-1A, 3.82% due 07/17/24 ^{5.6}	\$ 7,000,000 \$	6,995,33
ent CLO 21 Ltd.		
2017-21A, 2.76% due 07/27/26 ^{5.6}	7,000,000	6,994,04
res XXVI CLO Ltd.	.,	-,,,,,
2013-1A, 3.77% due 04/15/25 ^{5.6}	5,000,000	4,999,70
2013-1A, due 04/15/25 ^{6,7}	4,300,000	1,946,62
	1,500,000	1,910,0.
2012-1A, 4.55% due 08/25/23 ^{3,6}	6.250.000	6.252.0
2012-1A, 5.68% due 08/25/23 ^{5.6}	350,000	350,1
arathon CLO VII Ltd.	550,000	550,1
2014-7A, 4.54% due 10/28/25 ^{5,6}	4,000,000	4,002,6
2014-7A, 3.69% due 10/28/25 ^{5,6}	2,500,000	2,499,8
tlas Senior Loan Fund V Ltd.	2,500,000	2,499,0.
2016-1A, 3.53% due 07/16/26 ^{5,6}	6,500,000	6,499,6
very Point II CLO Ltd.	0,500,000	0,499,0
2013-3X COM, due 01/18/25 ⁷	7,500,060	6,427,2
,	7,500,060	0,427,2
fth Street Senior Loan Fund I LLC	5 000 000	5 007 2
2015-1A, 3.03% due 01/20/27 ^{5.6}	5,000,000	5,007,34
2015-1A, 4.03% due 01/20/27 ^{5,6}	1,250,000	1,252,1
ereberus ICQ Levered LLC		
2015-1A, 3.07% due 11/06/25 ^{5,6}	4,000,000	4,008,6
2015-1A, 4.07% due 11/06/25 ^{5,6}	2,250,000	2,249,8
ortress Credit Funding V, LP		
2015-5A, 3.69% due 08/15/22 ^{5,6}	6,000,000	5,993,9
orthwoods Capital IX Ltd.		
2012-9A, 3.27% due 01/18/24 ^{5,6}	5,815,000	5,814,6
res CLO Ltd.		
2016-3A, 4.92% due 01/17/24 ^{5.6}	5,550,000	5,550,2
ICP CLO I Ltd.		
2014-1A, 4.03% due 04/26/26 ^{5,6}	5,500,000	5,500,49
HA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{6,7}	6,000,000	5,353,5
HA Loan Funding Ltd.		
2017-1A, 3.09% due 07/23/25 ^{5,6}	5,300,000	5,296,9
IMCO CLO Series		
2015-AA, 3.32% due 01/15/28 ^{5.6}	5,000,000	5,042,2
FTI Issuer Ltd.		, ,
2015-FL1, 4.79% due 08/15/30 ^{5.15}	5,000,000	5,007,6
ountain Hawk II CLO Ltd.	-,	-,,.
2013-2A, 2.73% due 07/22/24 ^{5,6}	5,000,000	4,993,7
prress Credit Opportunities VI CLO Ltd.	2,000,000	1,775,7
2015-6A, 3.81% due 10/10/26 ^{5,6}	5,000,000	4,979,2
elos CLO Ltd.	5,000,000	4,979,2
2013-3A, 4.02% due 01/17/24 ^{5,6}	2.000.000	2,000,7
2013-5A, 4.02% due 01/17/275.6	1,500,000	2,000,7
2007-2A, 3.22% due 04/15/22 ^{5.6}	1,100,000	1,000,7
enefit Street Partners CLO V Ltd.	1,100,000	1,0/1,1
2017-VA, 2.53% due 10/20/26 ^{5.6}	4,500,000	4,496,9

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		FACE AMOUNT ³	VALUE
Marathon CLO V Ltd.			
2013-5A, 3.40% due 02/21/25 ^{5,6}	\$	4,500,000 \$	4,485,366
Jamestown CLO VI Ltd.	ψ	4,500,000 \$	4,405,500
2015-6A, 5.80% due 02/20/27 ^{5,6}		4,500,000	4,268,106
Cavalry CLO II		4,500,000	4,200,100
2013-2A, 2.37% due 01/17/24 ^{5,6}		4,000,000	4,000,000
Regatta III Funding Ltd.		4,000,000	4,000,000
2014-1A, 3.87% due 04/15/26 ^{5,6}		4,000,000	3,979,412
Kingsland V Ltd.		4,000,000	5,777,412
2007-5A, 1.82% due 07/14/21 ^{5,6}		4.000.000	3,874,516
OZLM Funding II Ltd.		4,000,000	5,674,510
2016-2A, 3.64% due 10/30/27 ^{5.6}		3,750,000	3,739,559
Babson CLO Ltd.		5,750,000	3,739,339
2012-2A, due 05/15/23 ^{6,7}		4,750,000	2,825,307
2012-2A, due 05/15/25% 2014-IA, due 07/20/2567		1,300,000	2,823,307 805,452
Anchorage Capital CLO 4 Ltd.		1,300,000	605,452
2014-4A, 3.20% due 07/28/26 ^{5,6}		3.600.000	3,600,637
		3,000,000	5,000,057
Greywolf CLO III Ltd.		2,000,000	1 009 967
2014-1A, 3.89% due 04/22/26 ^{5,6}			1,998,867
2014-1A, 3.09% due 04/22/26 ^{5,6}		1,500,000	1,506,159
Cent CLO		1 750 000	1 550 150
2014-16A, 3.28% due 08/01/24 ^{5,6}		1,750,000	1,750,150
2014-16A, 4.23% due 08/01/24 ^{5,6}		1,750,000	1,750,071
THL Credit Wind River CLO Ltd.		2 500 000	2 15 6 600
2014-2A, 6.27% due 07/15/26 ^{5,6}		3,600,000	3,456,609
CFIP CLO Ltd.			
2014-1A, 2.49% due 04/13/25 ^{5,6}		3,400,000	3,410,480
Eaton Vance CLO Ltd.			
2017-1A, 2.62% due 07/15/26 ^{5,6}		3,400,000	3,391,783
Recette CLO LLC			
2015-1A, 3.83% due 10/20/27 ^{5.6}		3,250,000	3,269,563
Venture X CLO Ltd.			
2016-10A, 3.51% due 07/20/22 ^{5,6}		3,250,000	3,257,371
Oaktree EIF I Series A1 Ltd.			
2016-A, 4.68% due 01/20/27 ^{5,6}		3,250,000	3,254,767
Cerberus Onshore II CLO LLC			
2014-1A, 3.72% due 10/15/23 ^{5.6}		2,250,000	2,251,151
2014-1A, 3.02% due 10/15/23 ^{5.6}		970,732	970,869
AMMC CLO XI Ltd.			
2016-11A, 3.89% due 10/30/23 ^{5,6}		3,000,000	3,015,267
Crown Point CLO III Ltd.			
2015-3A, 4.07% due 12/31/27 ^{5,6}		3,000,000	3,012,120
Madison Park Funding Ltd.			
2007-6A, 4.28% due 07/26/21 ^{5,6}		3,000,000	3,004,824
Benefit Street Partners CLO Ltd.			
2015-IA, 4.12% due 10/15/25 ^{5,6}		3,000,000	3,003,021
Atlas Senior Loan Fund VI Ltd.			
2017-6A, 3.38% due 10/15/26 ^{5,6}		3,000,000	2,988,370
Ivy Hill Middle Market Credit Fund VII Ltd.			
2013-7A, 3.33% due 10/20/25 ^{5,6}		2,000,000	1,952,694
2013-7A, 4.48% due 10/20/25 ^{5,6}		1,000,000	967,568
KKR CLO Trust			,
2012-1A, 3.33% due 12/15/24 ^{5.6}		2,000,000	2,000,503

	FACE AMOUNT ³	VALUE
2012-1A, 4.43% due 12/15/24 ^{5,6}	\$ 500,000 \$	500,268
FS Senior Funding Ltd.		
2015-1A, 2.82% due 05/28/25 ^{5.6}	2,500,000	2,500,125
Marathon CLO IV Ltd.	· · ·	, , , , , , , , , , , , , , , , , , ,
2012-4A, 4.06% due 05/20/23 ^{5.6}	2,500,000	2,500,118
Oaktree EIF II Series B1 Ltd.		
2015-B1A, 3.34% due 02/15/26 ^{5.6}	2,205,000	2,206,382
Rockwall CDO II Ltd.		
2007-1A, 1.58% due 08/01/24 ^{5.6}	2,100,000	2,083,893
NewStar Arlington Senior Loan Program LLC		
2014-1A, 3.64% due 07/25/25 ^{5.6}	1,000,000	980,666
2014-1A, 4.76% due 07/25/25 ⁶	700.000	700.442
2014-1A, 4.34% due 07/25/25 ^{5.6}	400,000	395,968
Duane Street CLO IV Ltd.	,	,
2007-4A, 3.29% due 11/14/21 ^{5.6}	2,000,000	2,000,064
Mountain Hawk I CLO Ltd.	, ,	
2013-1A, 3.21% due 01/20/24 ^{5.6}	2,000,000	2,000,060
Octagon Investment Partners XVI Ltd.	, ,	, ,
2013-1A, 3.77% due 07/17/25 ^{5.6}	2,000,000	1,999,930
NewStar Clarendon Fund CLO LLC	, ,	, ,
2015-1A, 4.39% due 01/25/27 ^{5.6}	2.000.000	1,989,951
Sound Point CLO IV Ltd.	,,	,,
2013-3A, 3.39% due 01/21/26 ^{5.6}	2,000,000	1,986,450
Madison Park Funding V Ltd.	,,	,,
2007-5A, 2.50% due 02/26/21 ^{5.6}	2,000,000	1,960,411
Ivy Hill Middle Market Credit Fund IX Ltd.	,,	, · · · /
2014-9A, 3.47% due 10/18/25 ^{5.6}	1,000,000	996,232
2014-9A, 4.32% due 10/18/25 ^{5.6}	1,000,000	963.338
LMREC, Inc.		
2015-CRE1, 4.48% due 02/22/32 ^{5.6}	2,000,000	1,957,186
Venture XIII CLO Ltd.	_,,	-,
2013-13A, due 06/10/25 ^{6,7}	3,700,000	1,877,569
AMMC CLO XIII Ltd.		,,.
2013-13A, 6.79% due 01/26/26 ^{5.6}	2,000,000	1,840,910
Westchester CLO Ltd.		, ,
2007-1A, 1.47% due 08/01/22 ^{5.6}	1,850,000	1,804,511
Galaxy XIX CLO Ltd.		
2015-19A, due 01/24/27 ^{6.7}	2,000,000	1,803,999
Newstar Trust		
2012-2A, 5.28% due 01/20/23 ^{5.6}	1,000,000	1,000,053
2012-2A, 4.28% due 01/20/23 ^{5.6}	750,000	753,336
Adirondack Park CLO Ltd.	,	
2013-1A, 4.02% due 04/15/24 ^{5.6}	1,500,000	1,501,196
ING Investment Management CLO Ltd.	, ,	
2007-4A, 3.24% due 06/14/22 ^{5.6}	1,500,000	1,499,939
COA Summit CLO Limited		
2014-1A, 3.83% due 04/20/23 ^{5.6}	1,250,000	1,249,887
Venture CLO Ltd.		1 1
2013-14A, 3.80% due 08/28/25 ^{5.6}	1,250,000	1,249,772
Oaktree CLO Ltd.	, ,	, , , , , , , , , =
2014-2A, 6.28% due 10/20/26 ^{5.6}	1,250,000	1,202,124
ALM XIV Ltd.	, ,	, . ,
2014-14A, 3.99% due 07/28/26 ^{5.6}	750,000	753,001
	,	,

	FACE Amount ³	VALUE
2014-14A, 4.49% due 07/28/26 ^{5,6}	\$ 300,000 \$	300,768
Highbridge Loan Management Ltd.	\$ 500,000 \$	300,768
2013-2A, 4.73% due 10/20/24 ^{5,6}	1,000,000	1,002,415
Collatin CLO VII Ltd.	1,000,000	1,002,415
2014-1A, 3.92% due 07/15/23 ^{5,6}	1,000,000	1,000,052
Line Street CLO Ltd.	1,000,000	1,000,052
2007-1A, 3.65% due 06/20/21 ^{5.6}	1,000,000	986,809
WhiteHorse IV Ltd.	1,000,000	200,002
2007-4A, 2.47% due 01/17/20 ^{5.6}	1,000,000	985,260
Saranac CLO III Ltd.	, ,	,
2014-3A, 6.31% due 06/22/25 ^{5,6}	1,000,000	900,434
Atlas Senior Loan Fund II Ltd.		
2012-2A, due 01/30/24 ^{6,7}	1,200,000	764,693
Grayson CLO Ltd.		
2006-1A, 1.44% due 11/01/21 ^{5,6}	750,000	732,705
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24 ^{6,7}	1,000,000	505,943
GoldenTree Credit Opportunities Financing Ltd.		
2012-1A, 5.38% due 06/15/28 ^{5,6}	500,000	503,905
AMMC CLO XIV Ltd.		
2014-14A, 3.84% due 07/27/26 ^{5.6}	500,000	499,961
DIVCORE CLO Ltd.		
2013-1A, 4.81% due 11/15/32 ^{5.6}	500,000	499,041
MCF CLO IV LLC		
2014-1A, 6.78% due 10/15/25 ^{5,6}	500,000	454,498
Ares XXV CLO Ltd.		102.110
2013-3A, due 01/17/24 ^{6,7}	750,000	405,119
Rockwall CDO Ltd.	260 624	250.072
2007-1A, 1.28% due 08/01/24 ^{5,6}	260,624	259,973
Eastland CLO Ltd.	250.000	245 472
2007-1A, 1.43% due 05/01/22 ^{5.6}	250,000	245,473
Copper River CLO Ltd. 2007-1A, due 01/20/21 ^{5,7,15}	1,500,000	210,889
Global Leveraged Capital Credit Opportunity Fund	1,500,000	210,889
2006-1A, 2.03% due 1/20/18 ⁵ 6	73,711	73.656
Marathon CLO II Ltd.	73,711	75,050
2005-2A, due 12/20/19 ⁺⁺ .7	250,000	
Total Collateralized Loan Obligations	250,000	1,833,452,669
		1,855,452,007
COLLATERALIZED DEBT OBLIGATIONS - 3.2%		
Anchorage Credit Funding Ltd.		
2016-4A, 3,50% due 02/15/35 ⁶	55,600,000	55,397,307
2016-3A, 3.85% due 10/28/33 ⁶	7,500,000	7,609,395
Putnam Structured Product Funding Ltd.	1,500,000	1,009,090
2003-1A, 1.91% due 10/15/38 ^{5,6}	29,424,187	26,704,900
FDF II Ltd.	27,121,107	20,701,900
2016-2A, 4.29% due 05/12/316	20,500,000	20,598,443
2016-2A, 5.29% due 05/12/316	5,000,000	5,059,237
Triaxx Prime CDO Ltd.	- , ,	.,,
2006-2A, 1.05% due 10/02/39 ^{5.6}	17,220,718	16,782,189
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22 ⁶	15,792,231	16,309,063
FDF I Ltd.	- / - / -	.,,
2015-1A, 4.40% due 11/12/30 ⁶	13,000,000	12,813,533
		//

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TOTAL RETURN BOND FUND		
	FACE	
	AMOUNT ³	VALU
RERS Funding Ltd. 2011-RS, 1.10% due 05/09/46 ^{5.6}	\$ 12,110,238	\$ 8,127,08
lighland Park CDO I Ltd.	\$ 12,110,236	\$ 8,127,08
2006-1A, 1.45% due 11/25/51 ^{5,6}	4.026,789	3,740,53
Anchorage Credit Funding 1 Ltd.	4,020,769	5,740,55
2015-1A, 4.30% due 07/28/30 ⁶	3,000,000	3,099,15
PMCC Re-REMIC Trust	5,000,000	5,099,15
2014-FRR1, 3.24% due 04/27/44 ^{5,6}	3,000,000	2,959,86
V-Star REL CDO VIII Ltd.	5,000,000	2,939,80
2006-8A, 1.15% due 02/01/41 ^{5,6}	1.946.894	1,935,87
Vrightwood Capital Real Estate CDO Ltd.	1,740,074	1,755,67
2005-1A, 1.48% due 11/21/40 ^{5,6}	1,250,000	1,226,32
2003-1A, 1.46% due 11/21/40***	1,230,000	1,220,32
2006-1X A1B, 1.31% due 11/20/46	557,649	554,51
	557,049	
otal Collateralized Debt Obligations		182,917,43
RANSPORT-AIRCRAFT - 3.2%		
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	34,618,290	34,647,92
2016-1A, 4.88% due 03/17/36 ⁶	20,970,000	21,074,85
2014-1, 5.13% due 12/15/29 ⁵	7,412,046	7,402,78
2014-1, 7.38% due 12/15/29 ⁵	2,280,630	2,277,77
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/406	28,089,286	27,983,95
2015-1A, 5.07% due 02/15/40 ⁶	2,340,774	2,293,95
astlelake Aircraft Securitization Trust		
2015-1A, 4.70% due 12/15/406	18,756,450	19,141,17
2014-1, 5.25% due 02/15/29	1,181,888	1,178,93
2014-1, 7.50% due 02/15/29	582,583	582,58
CAF I Ltd.		
2015-1A, 4.95% due 06/15/406	15,828,514	15,337,49
2015-1A, 3.47% due 06/15/40 ⁶	1,491,867	1,476,94
alcon Aerospace Ltd.	-,	-,,,
2017-1, 4.58% due 02/15/42	16,507,040	16,640,92
arbour Aircraft Investments Ltd.	10,001,010	10,010,72
2016-1A, 4.70% due 07/15/41	7,616,910	7,632,78
Diamond Head Aviation Ltd.	.,010,10	7,002,70
2015-1, 3.81% due 07/14/28 ⁶	4,386,890	4,389,05
tise Ltd.	1,000,000	1,007,00
4.75% due 02/12/39	3,995,539	3,975,56
xtlas Ltd.	-,,,,,,,,,	-,,
2014-1 A, 4.88% due 12/15/39	3,458,400	3,449,75
ABS Ltd.	2,120,100	5,119,75
2013-1 A, 4.88% due 01/10/38	2,842,982	2,835,87
agle I Ltd.	2,042,762	2,055,07
2014-1A, 4.31% due 12/15/39 ⁶	2,573,750	2,575,68
merald Aviation Finance Ltd.	2,575,750	2,373,00
2013-1, 4.65% due 10/15/38 ⁶	1,548,922	1,556,66
2013-1, 6.35% due 10/15/38°	331.912	331,91
tripes 2103 Aircraft 1 Ltd.	551,912	551,91
2013-1 A1, 4.48% due 03/20/23 ^{†††,1}	1,654,686	1,615,75
2015-1 A1, 7.70 /0 due 03/20/23 ·····	1,034,080	1,015,73

SCHEDULE OF INVESTMENTS (Unaudited)(continued)

TOTAL RETURN BOND FUND			
	F Amot	ACE NT ³	VALUE
urbine Engines Securitization Ltd.			
2013-1A, 5.13% due 12/13/48 ¹⁵	\$ 1,094	729 \$	1,084,378
Willis Engine Securitization Trust II			
2012-A, 5.50% due 09/15/37 ⁶	1,055	542	1,047,724
AASET			
2014-1 C, 10.41% due 12/15/29	991	889	989,409
Airplanes Pass Through Trust			
2001-1A, 1.46% due 03/15/19 ^{5,15}	740	322	229,500
Total Transport-Aircraft			181,753,360
NET LEASE - 1.9%			
Capital Automotive REIT			
2017-1A, 3.87% due 04/15/476	49,950	000	49,935,520
2014-1A, 3.66% due 10/15/44 ⁶	4,500		4,385,043
Store Master Funding I-VII	y		,,.
2016-1A, 3.96% due 10/20/46 ⁶	30,973	729	29,610,88
2016-1A, 4.32% due 10/20/46 ⁶	7,400		7,429,42
Spirit Master Funding LLC	7,400		7,129,42
2014-2A, 5.76% due 03/20/42 ⁶	4,938	032	5,172,58
2014-4A, 4.63% due 01/20/45 ⁶	4,250		4,170,820
Store Master Funding I LLC	1,200		1,170,02
2015-1A, 4.17% due 04/20/45 ⁶	5.792	947	5,704,14
2015-1A, 3.75% due 04/20/45 ⁶	1,485		1,463,27
Store Master Funding LLC	-,		-,,
2012-1A, 5.77% due 08/20/42 ⁶	1,770	251	1,783,21
2013-1A, 4.16% due 03/20/43 ⁶	1,727		1,713,480
fotal Net Lease			111,368,394
WHOLE BUSINESS - 0.8%			
Taco Bell Funding LLC			
2016-1A, 4.97% due 05/25/46 ⁶	27,462	000	27,875,084
2016-1A, 4.38% due 05/25/46 ⁶	5,273		5,341,855
Wendys Funding LLC	0,210		5,511,051
2015-1A, 4.50% due 06/15/45 ⁶	7,830	750	7,623,010
Drug Royalty III Limited Partnership	.,		.,,.
2016-1A, 3.98% due 04/15/276	3,824	269	3,824,665
Sonic Capital LLC			
2016-1A, 4.47% due 05/20/46 ⁶	2,485	417	2,449,276
Total Whole Business	2,00	,	47,113,896
NDUSTRIAL - 0.1%			
Agnico-Eagle Mines Ltd.			
4.84% due 06/30/26 ^{†††,1}	6,000	000	5,967,026
INSURANCE - 0.1%			
Chesterfield Financial Holdings LLC			
2014-1A, 4.50% due 12/15/34 ⁶	4,950	000	4,927,181
FINANCIAL - 0.1%			
ndustrial DPR Funding Ltd.			
2016-1A, 5.24% due 04/15/26 ^{†††,6}	4,000	000	3,880,34
Hana Small Business Lending Loan Trust			5,000,54
2014-2014, 3.68% due 01/25/40 ^{5,6}	905	181	890,330
Fotal Financial	203		4,770,681
TRANSPORT-CONTAINER - 0.0%**			
TRANSPORT-CONTAINER - 0.0%** CLI Funding V LLC 2013-2A, 3.22% due 06/18/28 ⁶	1,384	177	1,335,424

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TOTAL DETLIDAD BOND EUROD			
TOTAL RETURN BOND FUND			
		FACE	
		AMOUNT ³	VALU
DIVERSIFIED PAYMENT RIGHTS - 0.0%**			
CCR Incorporated MT100 Payment Rights Master Trust			
2012-CA, 4.75% due 07/10/22 ⁶	\$	723,810 \$	732,068
CCR, Inc. MT100 Payment Rights Master Trust	Ψ	,25,010 0	152,000
2010-CX, 1.30% due 07/10/17 ⁵		210,470	210,053
Garanti Diversified Payment Rights Finance Co.			,
2007-A, 1.20% due 07/09/17 ⁵		208,000	207,52
Total Diversified Payment Rights			1,149,64
Total Asset-Backed Securities			
(Cost \$2,354,851,264)			2,374,755,709
(C0st \$2,534,651,204)			2,374,733,70
COLLATERALIZED MORTGAGE OBLIGATIONS ⁺⁺ - 31.3%			
RESIDENTIAL MORTGAGE BACKED SECURITIES - 21.8%			
RALI Series Trust			
2006-QO5, 1.20% due 05/25/46 ⁵		27,612,163	24,522,75
2006-QO10, 1.14% due 01/25/37 ⁵		16,406,108	13,916,59
2007-QO4, 1.17% due 05/25/47 ⁵		13,731,741	12,379,86
2006-QO2, 1.20% due 02/25/46 ⁵		22,548,824	9,774,96
2007-QO2, 1.13% due 02/25/47 ⁵		13,894,070	8,238,88
2007-QO4, 1.18% due 05/25/47 ⁵		6,387,420	5,764,40
2005-QO1, 1.28% due 08/25/35 ⁵		6,458,826	5,147,63
2005-QO1, 2.14% due 08/25/35 ⁵		4,270,664	3,704,00
2006-QS8, 1.43% due 08/25/36 ⁵		5,432,822	3,495,33
2006-QO2, 1.25% due 02/25/46 ⁵		5,966,913	2,645,89
2007-QO3, 1.14% due 03/25/47 ⁵		2,606,353	2,120,45
CIT Mortgage Loan Trust		84,382,335	02 770 54
2007-1, 2.33% due 10/25/375.6 2007-1, 2.42% dwe 10/25/275.6			83,778,54
2007-1, 2.43% due 10/25/37 ^{5,6}		7,086,943	6,939,03
LSTAR Securities Investment Ltd. 2016-4, 2.78% due 10/01/21 ^{5,6}		20 002 707	20 ((2.10
,		28,892,787	28,662,19
2017-1, 2.78% due 01/01/22 ^{5,6}		18,797,608	18,750,61
2016-5, 2.78% due 11/01/21 ^{5,6} 2016-3, 2.78% due 09/01/21 ^{5,6}		16,824,273	16,738,73
2016- <i>5</i> , <i>2</i> , 78% due 05/01/21 ^{5,6}		14,690,142 3,416,280	14,505,12 3,403,46
FirstKey Master Funding		5,410,280	5,405,40
2017-R1, 1.01% due 11/03/41 ^{5,6}		64,850,000	63,712,14
American Home Mortgage Investment Trust		04,850,000	03,712,14
2007-1, 2.08% due 05/25/47 ⁸		225,682,858	41,417,20
2007-1, 2.06% due 03/25/46 ⁵		8,433,059	6,946,17
2006-1, 1.26% due 03/25/46 ⁵		3,783,164	3,142,13
LSTAR Commercial Mortgage Trust		5,765,104	5,142,15
2016-7, 2.78% due 12/01/21 ^{5,6}		41,733,452	41,368,28
VOLT L LLC		+1,755,452	-1,500,20
2016-NP10, 3.50% due 09/25/46 ^{5,6}		37,118,963	37,351,27
CIM Trust		57,110,705	57,551,27
2017-2, 2.78% due 12/25/57 ^{5,6}		37,500,000	37,219,81
Bayview Opportunity Master Fund IIIa Trust		57,500,000	57,219,01
2016-RN3, 3.60% due 09/29/31 ^{5,6}		35,469,618	35,416,77
GCAT		55,159,010	55,410,77
		34,000,000	33,967,49

	FACE	\$7
	AMOUNT ³	VALU
Countrywide Asset-Backed Certificates		
2006-6, 1.15% due 09/25/36 ⁵	\$ 33,691,563 \$	31,409,19
2005-15, 1.43% due 03/25/36 ⁵	1,500,000	1,230,47
First NLC Trust		
2005-4, 1.37% due 02/25/36 ⁵	30,550,000	28,686,8
2005-1, 1.44% due 05/25/35 ⁵	3,440,397	2,977,9
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% due 10/16/46 ^{5.6}	29,609,826	29,567,38
Bayview Opportunity Master Fund IVb Trust		
2017-NPL1, 3.60% due 01/28/32 ⁶	18,749,061	18,698,77
2017-RN1, 3.60% due 02/28/32 ^{5,6}	9,442,842	9,429,03
STAR Securities Investment Trust		
2016-2, 2.78% due 03/01/21 ^{5,6}	23,885,231	23,765,80
2015-10, 2.78% due 11/02/20 ^{5.6}	3,358,432	3,357,38
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 1.17% due 12/25/36 ⁵	26,736,867	24,826,0
/OLT XLI LLC		
2016-NPL1, 4.25% due 02/26/46 ^{6,13}	23,558,836	23,671,17
/OLT LI LLC		
2016-NP11, 3.50% due 10/25/46 ⁶	22,102,280	22,264,52
/OLT LIV LLC		
2017-NPL1, 3.63% due 02/25/47 ^{5.6}	19,750,000	19,680,69
/OLT LIII LLC		
2016-NP13, 3.88% due 12/26/46 ⁶	19,618,754	19,569,39
American Home Mortgage Assets Trust		
2006-4, 1.17% due 10/25/46 ⁵	14,723,694	9,698,69
2007-1, 1.34% due 02/25/47 ⁵	12,289,042	7,126,70
2006-5, 1.56% due 11/25/46 ⁵	5,143,718	2,627,50
VaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 1.42% due 07/25/47 ⁵	10,850,341	9,368,9
2007-OA3, 1.41% due 04/25/47 ⁵	7,034,709	5,743,94
2006-AR13, 1.52% due 10/25/46 ⁵	2,492,158	2,174,50
2006-AR11, 1.56% due 09/25/46 ⁵	1,998,134	1,589,33
CSMC Series		
2015-12R, 1.27% due 11/30/375.6	19,537,079	18,425,4
Vashington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.47% due 11/25/46 ⁵	20,952,928	15,277,3
2006-7, 4.41% due 09/25/36	3,087,170	1,607,23
2006-AR9, 1.48% due 11/25/46 ⁵	1,285,679	1,031,10
2006-8, 4.56% due 10/25/36	533,368	323,4
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 1.08% due 04/25/36 ⁵	11,234,710	9,824,9
2007-OA2, 1.41% due 04/25/47 ⁵	5,172,549	4,389,39
2006-OA1, 1.18% due 02/25/47 ⁵	4,458,030	3,994,55

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TOTAL RETURN BOND FUND		
	-	
	FACE	
	AMOUNT ³	VALUE
VOLT LII LLC		
2016-NP12, 3.63% due 11/26/46 ⁶	\$ 18,037,502 \$	17,961,887
Lehman XS Trust Series		
2007-2N, 1.16% due 02/25/37 ⁵	11,523,152	7,969,082
2007-15N, 1.23% due 08/25/37 ⁵	6,077,034	5,197,502
2005-7N, 1.25% due 12/25/35 ⁵	3,088,235	2,911,586
Impac Secured Assets CMN Owner Trust		
2005-2, 1.23% due 03/25/36 ⁵	17,692,619	15,858,676
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 1.12% due 07/25/37 ^{5.6}	9,042,685	8,279,988
2007-HE2A, 1.11% due 07/25/37 ^{5.6}	7,439,708	6,654,334
VOLT XLVIII LLC		
2016-NPL8, 3.50% due 07/25/46 ⁶	14,843,522	14,923,673
GSMSC Resecuritization Trust		
2015-5R, 0.91% due 02/26/37 ^{5,6}	15,899,146	14,139,610
Nomura Resecuritization Trust		
2016-1R, 3.78% due 01/28/38 ^{†††,5,6}	9,630,973	9,671,685
2015-4R, 1.66% due 03/26/36 ^{5,6}	2,398,254	2,287,694
2015-4R, 1.49% due 12/26/36 ^{5,6}	1,755,054	1,638,724
2012-1R, 1.22% due 08/27/47 ^{5,6}	137,691	136,645
VOLT XXXIX LLC		
2015-NP13, 4.13% due 10/25/45 ⁶	12,386,445	12,413,357
Citigroup Mortgage Loan Trust, Inc.		
2005-HE3, 1.72% due 09/25/35 ⁵	11,687,000	11,143,564
VOLT XL LLC		
2015-NP14, 4.38% due 11/27/456	10,517,368	10,620,208
NRPL Trust		
2015-1A, 3.88% due 11/01/54 ⁶	7,274,037	7,227,344
2014-2A, 3.75% due 10/25/57 ^{5.6}	3,111,357	3,133,565
Banc of America Funding Trust		
2014-R7, 0.92% due 09/26/36 ^{5,6}	6,419,296	6,159,314
2015-R4, 0.95% due 01/27/35 ^{5,6}	3,984,346	3,737,338
Alternative Loan Trust		
2007-OA7, 0.96% due 05/25/47 ⁵	6,128,750	5,198,075
2005-38, 1.68% due 09/25/35 ⁵	5,141,161	4,500,942
First Franklin Mortgage Loan Trust		
2004-FF10, 2.26% due 07/25/34 ⁵	9,970,558	9,651,070
VOLT XXXVI LLC		
2015-NP10, 3.63% due 07/25/45 ^{5,6}	9,605,998	9,629,226
VOLT XXXIII LLC		
2015-NPL5, 3.50% due 03/25/55 ⁶	9,370,375	9,405,271
HarborView Mortgage Loan Trust		
2006-14, 1.13% due 01/25/475	10,328,164	8,810,625
Soundview Home Loan Trust		
2007-1, 1.15% due 03/25/37 ⁵	5,105,871	4,897,214
2005-OPT3, 1.45% due 11/25/35 ⁵	3,930,000	3,544,941
Bayview Opportunity Master Fund Trust		
2016-LT1, 3.47% due 10/28/31 ^{5.6}	8,402,346	8,360,566

TOTAL RETURN BOND FUND			
		FACE	
		AMOUNT ³	VALU
/OLT XXVII LLC			
2014-NPL7, 3,38% due 08/27/57 ⁶	S	8.002.314 \$	7,993,19
Morgan Stanley ABS Capital I Incorporated Trust	Ψ	0,002,514 0	1,775,17
2006-NC1, 1.36% due 12/25/35 ⁵		7,800,000	7,273,13
ear Stearns Asset Backed Securities I Trust		1,000,000	7,270,10
2006-HE3, 1.34% due 04/25/365		7,600,000	7,204,93
Aorgan Stanley Resecuritization Trust			
2014-R9, 0.91% due 11/26/46 ^{5.6}		7,403,934	6,976,72
Structured Asset Investment Loan Trust			
2005-11, 1.34% due 01/25/36 ⁵		7,689,989	6,952,76
ndyMac INDX Mortgage Loan Trust			
2005-AR18, 1.76% due 10/25/36 ⁵		9,353,238	6,721,84
P Morgan Mortgage Acquisition Trust			
2006-HE2, 1.12% due 07/25/36 ⁵		6,957,211	6,688,06
ASG Resecuritization Trust			
2010-3, 1.07% due 12/28/45 ^{5,6}		7,448,451	6,379,77
Vericrest Opportunity Loan Trust			
2015-NPL3, 3.38% due 10/25/586		6,389,314	6,364,2
OLT XXXIV LLC			
2015-NPL7, 3.25% due 02/25/55 ^{5,6}		5,033,961	5,026,13
ark Place Securities Incorporated Asset-Backed Pass-Through Certificates Series			
2005-WCW2, 1.51% due 07/25/35 ⁵		5,000,000	4,728,0
3CAP LLC			
2014-RR2, 1.07% due 03/26/36 ^{5,6}		3,357,490	3,294,07
2014-RR3, 0.92% due 10/26/36 ^{5.6}		1,443,798	1,409,15
/OLT XLII LLC			
2016-NPL2, 4.25% due 03/26/46 ⁶		4,564,423	4,598,74
JAX Mortgage Loan Trust			
2015-A, 3.88% due 11/25/54 ^{5,6}		3,888,072	3,878,16
Juminent Mortgage Trust			
2006-2, 1.18% due 02/25/46 ⁵		5,101,828	3,789,09
SAA Home Equity Trust			
2006-14, 1.15% due 09/25/36 ⁵		6,018,902	3,129,06
2007-7, 1.25% due 07/25/37 ⁵		454,840	413,29
WABS Asset-Backed Certificates Trust			
2004-15, 2.33% due 04/25/35 ⁵		3,490,000	3,404,52
SAA Trust			
2005-10, 1.96% due 06/25/35 ⁵		3,312,000	3,112,04
lationstar HECM Loan Trust			
2016-1A, 2.98% due 02/25/26 ⁶		2,250,958	2,250,93
mpac Secured Assets Trust			
2006-2, 1.15% due 08/25/36 ⁵		2,658,066	2,152,6
FMSI Series Trust			
2006-\$11, 6.00% due 11/25/36		2,204,785	1,933,72
GreenPoint Mortgage Funding Trust			

2006-511, 6.00% due 11/25/36 GreenPoint Mortgage Funding Trust 2005-HE4, 1.45% due 07/25/30⁵ GCAT LLC 2015-1, 3.63% due 05/26/20^{5,6}

1,909,455

1,503,691

1,942,626

1,503,540

March	31	2017	
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TOTAL RETURN BOND FUND			
		_	
	4	FACE AMOUNT ³	VALUE
structured Asset Securities Corporation Mortgage Loan Trust			
2006-BC6, 1.15% due 01/25/37 ⁵	\$	1,087,842 \$	1,024,590
rwin Home Equity Loan Trust	¢.	1,087,842 \$	1,024,390
2007-1, 5.85% due 08/25/37 ⁶		1,019,890	996,366
JCFC Manufactured Housing Contract		1,019,890	990,30
1997-2, 7.38% due 10/15/28		871,410	898,84
Alliance Bancorp Trust		871,410	050,04
2007-OA1, 1.22% due 07/25/37 ⁵		1,173,092	853,61
SSAMP Trust		1,175,092	855,01
2005-HE6, 1.42% due 11/25/35 ⁵		781,380	768,450
Aorgan Stanley Re-REMIC Trust		781,380	708,450
2010-R5. 1.60% due 06/26/36 ⁶		446,136	326,74
,		440,130	
otal Residential Mortgage Backed Securities			1,257,387,70
COMMERCIAL MORTGAGE BACKED SECURITIES - 7.2%			
Citigroup Commercial Mortgage Trust			
2016-GC36, 4.76% due 02/10/49 ⁵		3,800,000	24,585,33
2016-P5, 4.32% due 10/10/49 ⁵		5,950,000	5,663,63
2016-C2, 1.80% due 08/10/49 ⁵		4,480,088	4,363,44
2016-P4, 2.01% due 07/10/49 ⁵		2,880,527	4,265,01
2016-P5, 1.56% due 10/10/49 ⁵		1,891,407	3,192,04
2016-GC37, 1.81% due 04/10/49 ⁵		9,283,447	2,294,01
2015-GC35, 0.90% due 11/10/48 ⁵		4,235,261	1,784,98
2015-GC29, 1.16% due 04/10/48 ⁵	24	4,795,430	1,601,21
2013-GC15, 4.37% due 09/10/46 ⁵		380,000	411,63
Chicago Skyscraper Trust			
2017-SKY, 1.71% due 04/15/30 ^{5,6}	38	8,500,000	38,521,55
Cosmopolitan Hotel Trust			
2016-CSMO, 3.01% due 11/15/33 ^{5.6}	1:	5,500,000	15,664,47
2016-CSMO, 3.56% due 11/15/33 ^{5.6}	13	3,100,000	13,279,89
2016-CSMO, 4.41% due 11/15/33 ^{5,6}	(6,600,000	6,707,10
PMDB Commercial Mortgage Securities Trust			
2016-C2, 3.40% due 06/15/49 ⁵	14	4,300,000	13,430,24
2017-C5, 1.18% due 03/15/50 ⁵	134	4,710,000	10,118,06
2016-C2, 1.71% due 06/15/49 ⁵	33	3,013,410	3,320,40
2016-C4, 3.10% due 12/15/49 ⁵		3,500,000	3,196,26
2016-C4, 0.85% due 12/15/49 ⁵	33	3,947,987	2,140,75
Vells Fargo Commercial Mortgage Trust			
2016-C32, 1.36% due 01/15/59 ⁵		5,213,536	10,530,04
2017-RB1, 1.45% due 03/15/505		0,025,513	3,982,53
2016-C35, 2.01% due 07/15/48 ⁵		7,572,908	3,614,34
2016-NXS5, 1.57% due 01/15/595	30	0,717,142	2,767,80
2015-NXS4, 0.96% due 12/15/485	39	9,667,639	2,354,70
2017-RC1, 1.74% due 01/15/60 ⁵	2	1,348,259	2,339,66
2015-P2, 1.03% due 12/15/485	34	4,791,168	2,142,40
2015-C30, 1.01% due 09/15/585	33	3,480,376	2,095,45
2016-C32, 4.72% due 01/15/595		1,400,000	1,456,26

	FACE	
	AMOUNT ³	VALUE
2015-NXS1, 1,19% due 05/15/48 ⁵	\$ 11.813.640 \$	761.354
2015-NXS1, 1.19% due 05/15/48 ⁵ 2015-NXS4, 4.22% due 12/15/48 ⁵	\$ 64,000	65,973
,	64,000	05,975
COMM Mortgage Trust 2015-CR27, 4.47% due 10/10/58 ⁵	5,750,000	5,813,464
2015-CR26, 1.05% due 10/10/38 ⁵	92,954,277	5,796,127
2013-CR13, 4.75% due 12/10/23 ⁵	4,650,000	4,790,376
2015-CR26, 4.49% due 10/10/25°	3,780,000	3,618,458
2015-CR20, 4.49% due 10/10/48 ⁵ 2015-CR24, 4.38% due 08/10/48 ⁵	2,967,000	3,012,913
2015-CR24, 4.58% due 05/10/48 ⁵ 2015-CR23, 1.00% due 05/10/48 ⁵	49,269,853	2,639,120
2015-CR25, 1.00% due 05/10/48 ⁵ 2015-CR27, 1.16% due 10/10/48 ⁵	31.665.320	2,039,120
2013-CR13, 0.94% due 12/10/23 ⁵	51,997,259	1,996,892
		, ,
2014-LC15, 1.35% due 04/10/47 ⁵ 2015-CR23, 3.80% due 05/10/48	15,182,720 700,000	878,199 720,252
· · · · , · · · · · · · · · · · · · · ·	700,000	720,252
JP Morgan Chase Commercial Mortgage Securities Trust	17,000,000	16,614,726
2016-WIKI, 4.01% due 10/05/31 ^{5.6} 2016-JP3, 1.52% due 08/15/49 ⁵	74,764,368	7,509,954
2015-JP3, 1.52% due 08/15/49 ⁵ 2015-JP1, 4.74% due 01/15/49 ⁵	2.800.000	2,917,723
2015-JP1, 4.74% due 01/15/49 ³ 2016-WSP, 3.06% due 08/15/33 ^{5,6}	5,000,000	5,005,250
	5,000,000	5,005,250
GAHR Commercial Mortgage Trust 2015-NRF. 3.38% due 12/15/34 ^{5,6}	21,950,000	21.115.066
	21,950,000	21,115,966
GS Mortgage Securities Corporation Trust	18 000 000	10 400 450
2016-ICE2, 5.16% due 02/15/33 ^{5,6}	18,000,000	18,422,458
VSD	17 500 000	17 455 760
2017-PLT1 A, 3.60% due 12/25/43	17,500,000	17,455,760
JPMCC Commercial Mortgage Securities Trust	015 016 000	16 202 450
2017-JP5, 1.28% due 03/15/50 ⁵	215,016,000	16,303,459
Motel 6 Trust	15 000 000	15.056.650
2015-MTL6, 5.28% due 02/05/306	15,000,000	15,076,679
Morgan Stanley Bank of America Merrill Lynch Trust		
2014-C19, 4.75% due 12/15/46 ^{+++,6}	7,318,000	7,310,592
2015-C27, 1.04% due 12/15/47 ⁵	41,492,193	2,558,496
Morgan Stanley Capital I Trust		
2015-XLF1, 3.09% due 08/14/31 ^{5,6}	7,600,000	7,610,929
2016-UBS9, 4.55% due 03/15/49 ⁵	275,000	270,096
JPMBB Commercial Mortgage Securities Trust		
2015-C31, 4.62% due 08/15/48 ⁵	3,253,000	3,041,999
2013-C17, 4.89% due 01/15/47 ⁵	2,500,000	2,560,481
2013-C12, 0.70% due 07/15/45 ⁵	50,177,352	1,201,612
CSAIL Commercial Mortgage Trust		
2015-C1, 0.95% due 04/15/50 ⁵	58,138,941	3,161,119
2016-C6, 4.75% due 01/15/49 ⁵	3,000,000	3,110,586
CDGJ Commercial Mortgage Trust		
2014-BXCH, 3.41% due 12/15/27 ^{5,6}	3,000,000	3,012,639
2014-BXCH, 5.16% due 12/15/27 ^{5,6}	1,798,536	1,810,932

TOTAL RETURN BOND FUND		
	FACE	
	AMOUNT ³	VALUE
AMIT Commencial Mantenas Constitue Transf		
BAMLL Commercial Mortgage Securities Trust	\$ 3,480,000	\$ 3,360,400
2014-ICTS, 2.81% due 06/15/28 ^{5,6} 2014-ICTS, 3.86% due 06/15/28 ^{5,6}	\$ 5,480,000 1,500,000	5 5,360,400
,	1,500,000	1,452,109
*REMF Mortgage Trust 2013-K29, 0.13% due 05/25/46 ^{6,9}	820,388,451	4,756,448
	620,566,451	4,730,448
DBWF Mortgage Trust 2015-LCM, 3.42% due 06/10/34 ^{5,6}	5,000,000	4,330,097
	5,000,000	4,330,097
DBJPM Mortgage Trust 2016-C1, 3.35% due 05/10/49 ⁵	4.450.000	4,176,827
	4,450,000	4,170,827
CD Mortgage Trust	25.054.278	2 497 022
2016-CD1, 1.44% due 08/10/49 ⁵	35,954,378	3,487,923
CFCRE Commercial Mortgage Trust		
2016-C3, 1.09% due 01/10/48 ⁵	40,620,578	2,900,492
CD Commerical Mortgage Trust		
2017-CD3, 1.05% due 02/10/50 ⁵	35,083,560	2,780,021
BXHTL Mortgage Trust		
2015-JWRZ, 3.76% due 05/15/29 ^{5,6}	2,500,000	2,511,764
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.15% due 02/15/50 ⁵	24,585,220	2,060,116
Hyatt Hotel Portfolio Trust		
2015-HYT, 3.96% due 11/15/29 ^{5,6}	2,000,000	2,011,885
BLCP Hotel Trust		
2014-CLRN, 3.41% due 08/15/29 ^{5,6}	1,795,000	1,800,073
CSMC Trust		
2015-SAND, 3.76% due 08/15/30 ^{5,6}	1,700,000	1,703,701
Freddie Mac Multifamily Structured Pass Through Certificates		
2015-K043, 0.55% due 12/25/24 ⁵	44,738,571	1,602,348
GS Mortgage Securities Trust		
2015-GC28, 1.15% due 02/10/48 ⁵	21,608,546	1,273,469
WFRBS Commercial Mortgage Trust		
2013-C12, 1.38% due 03/15/48 ^{5.6}	13,906,313	741,909
LSTAR Commercial Mortgage Trust		
2014-2, 4.91% due 01/20/41 ^{5,6}	500,000	503,254
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	227,245
GreenPoint Mortgage Funding Trust		
2007-AR1, 1.06% due 02/25/47 ⁵	24	24
Total Commercial Mortgage Backed Securities		415,710,572
MILITARY HOUSING - 1.3%		
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ^{+++,15}	22,832,105	23,133,768
2003-PRES, 6.24% due 10/10/41 ⁶	10,957,451	12,506,988
2005-DRUM, 5.47% due 05/10/50 ^{†††,15}	4,708,255	4,585,494
2005-BLIS, 5.25% due 07/10/50 ^{+++,15}	2,500,000	2,327,843
Capmark Military Housing Trust	2,500,000	2,527,045
2008-AMCW, 6.90% due 07/10/55 ^{+++,15}	8.433.488	9,785,618

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	FACE AMOUNT ³		VALUE
2007-ROBS, 6.06% due 10/10/52 ¹⁵	\$ 4,805,985	\$	4,823,238
2006-RILY, 1.23% due 07/10/51 ^{†††,5,6}	7,203,608		4,331,516
2007-AET2, 6.06% due 10/10/52 ¹⁵	2,185,659		2,260,540
Total Military Housing			71,852,415
GOVERNMENT AGENCY - 0.7%			
Fannie Mae			
#BA1742, 3.50% due 12/01/45	8,376,195		8,571,883
#AS6528, 4.00% due 01/01/46	4,043,775		4,247,269
#AL6307, 4.50% due 02/01/45	2,283,861		2,453,275
#A\$7580, 3.00% due 07/01/46	2,283,901		2,265,273
#AS2523, 5.00% due 05/01/44	1,272,139		1,398,118
#AX3215, 4.50% due 09/01/44	1,276,442		1,369,940
#AL4290, 4.50% due 10/01/43	1,003,302		1,076,762
#AL6671, 5.00% due 12/01/44	847,603		931,540
#MA1525, 3.50% due 08/01/43	836,608		859,219
#AN3562, 3.63% due 01/01/37	748,645		749,698
#AN3620, 2.75% due 11/01/31	676,508		644,275
#AS7386, 3.50% due 06/01/46	99,113		101,402
Freddie Mac			
#G08694, 4.00% due 02/01/46	3,788,659		3,979,024
#G60038, 3.50% due 01/01/44	3,307,281		3,394,181
#G08677, 4.00% due 11/01/45	2,934,523		3,081,117
#G08715, 3.00% due 08/01/46	2,310,558		2,290,046
Freddie Mac Multifamily Structured Pass Through Certificates			
2014-K715, 2.86% due 01/25/21	450,000		461,390
Total Government Agency			37,874,412
FINANCIAL - 0.3%			
Station Place Securitization Trust			
2017-1, 2.23% due 02/25/49 ^{†††,5,6}	8,000,000		7,991,573
2017-1, 3.23% due 02/25/49 ^{†††,5,6}	7,000,000		6,992,746
Total Financial			14,984,319
Total Collateralized Mortgage Obligations (Cost \$1,790,452,163)		_	1,797,809,423
			1,777,009,425
CORPORATE BONDS ^{††} - 10.1% FINANCIAL - 5.7%			
Bank of America Corp.			
6.10% ^{5,10}	30,749,000		32,578,565
6,30%5,10	18,615,000		20,243,813
6,50% ^{5,10}	6,450,000		7,038,563
2.15% due 11/09/20	1,600,000		1,585,563
Citigroup, Inc.	1,000,000		1,565,505
6.25% ^{5,10}	30,140,000		32,513,524
5.95%5.10	14,860,000		15,473,124
5,95% ^{5,10}	9,235,000		9,639,031
Hospitality Properties Trust	9,255,000		9,039,031
5.25% due 02/15/26	17,900,000		18,757,087
4.95% due 02/15/26	6,850,000		7,033,676
Mid-Atlantic Military Family Communities LLC	0,030,000		7,055,070
5.30% due 08/01/50 ⁶	18.690.030		17,585,824
Jefferies Group LLC	18,090,030		17,365,624
4.85% due 01/15/27	13,750.000		14,035,794
4.85% due 01/15/27 5.13% due 01/20/23	13,750,000		14,035,794
Voya Financial, Inc.	1,500,000		1,011,099
5.65% due 05/15/53 ⁵	14.145.000		14,392,537
3.03% uue 03/13/33	14,145,000		14,392,337

	FACE Amount ³	VALUE
Infinity Property & Casualty Corp.		
5.00% due 09/19/22	\$ 12,961,000 \$	13,688,566
Wells Fargo & Co.	0.000.000	10 562 022
5.88% ^{5.10} KeyCorp	9,800,000	10,563,832
5.00%5.10	9,350,000	9,256,500
BBC Military Housing-Navy Northeast LLC 6.30% ^{+++,1,10}	8,725,000	8,737,179
JPMorgan Chase & Co.		
6.10%5.10	4,550,000	4,808,213
6.00% ^{5,10}	2,000,000	2,085,600
Atlas Mara Ltd. 8.00% due 12/31/20 ¹	6,600,000	5,458,200
Fort Benning Family Communities LLC	0,000,000	5,458,200
1.26% due 01/15/36 ^{†††,5,15}	6,000,000	4,885,444
Lincoln Finance Ltd.		
7.38% due 04/15/216	4,580,000	4,854,800
GEO Group, Inc. 5.88% due 10/15/24	3,615,000	3,696,338
6.00% due 04/15/26	1,036,000	1,049,181
Northern Trust Corp.	1,000,000	1,049,101
4.60% ^{5,10}	4,737,000	4,642,260
Citizens Financial Group, Inc.		
5.50% ^{5,10}	4,500,000	4,618,125
Navigators Group, Inc. 5.75% due 10/15/23	4,050,000	4,342,908
S.75% due 10/15/25 Kennedy-Wilson, Inc.	4,050,000	4,342,908
5.88% due 04/01/24	4,113,000	4,215,825
Greystar Real Estate Partners LLC	.,,	1,210,020
8.25% due 12/01/22 ⁶	3,445,000	3,716,293
Fort Knox Military Housing Privatization Project	1.065 (12	1.060.462
5.82% due 02/15/52 ⁶ 1.25% due 02/15/52 ⁺⁺ ,5.1 ⁵	1,965,613 1,761,916	1,960,463 1,052,067
Atlantic Marine Corporations Communities LLC	1,701,910	1,052,007
5.43% due 12/01/50 ¹⁵	1,426,658	1,392,233
5.37% due 12/01/506	807,741	824,785
5.38% due 02/15/48	549,505	523,524
Fidelity National Financial, Inc.	2 (25 000	0.550.000
5.50% due 09/01/22 Customers Bank	2,425,000	2,560,899
6.13% due 06/26/29 ^{5,15}	2,000,000	2,045,000
M&T Bank Corp.	_,,	_,,
5.13% 5.10	2,000,000	1,990,000
Goldman Sachs Group, Inc. 6.13% due 02/15/33	1,600,000	1,931,682
US Bancorp 5.30%5.10		
First American Financial Corp.	1,800,000	1,833,750
4.30% due 02/01/23	1,680,000	1,704,625
Prudential Financial, Inc.		,,
6.63% due 12/01/37	1,300,000	1,683,963
Royal Bank of Scotland Group plc 3.88% due 09/12/23	1,700,000	1,675,452
Enstar Group Ltd.	2,700,000	1,070,102
4.50% due 03/10/22	1,610,000	1,630,260
Barclays plc	1 (00.000	1 (21.2(2
4.38% due 01/12/26 Compass Bank	1,600,000	1,621,363
2.75% due 09/29/19	1,600,000	1,609,763
CBRE Services, Inc.		
5.25% due 03/15/25	1,500,000	1,591,914
International Lease Finance Corp. 8.63% due 01/15/22	1,300,000	1,590,698
Santander UK Group Holdings plc		
2.88% due 08/05/21 AmTrust Financial Services, Inc.	1,600,000	1,579,178
6.13% due 08/15/23 ¹	1,301,000	1,365,197
	1,001,000	1,000,127

BASIC MATERIALS - 1.0% Yamana Gold, Inc. 4.95% due 07/15/24 Newcrest Finance Pty Ltd. 4.20% due 10/01/22⁶

TOTAL RETURN BOND FUND		
	Face Amount ³	
Cadence Bank North America		
6.25% due 06/28/29 ^{5,15}	\$ 1,200,000	\$
Morgan Stanley	+ + <u>-</u>	-
7.25% due 04/01/32	820.000	
Pacific Northwest Communities LLC		
5.91% due 06/15/50 ¹⁵	1,000,000	
Univest Corporation of Pennsylvania		
5.10% due 03/30/25 ^{1,5}	1,000,000	
Wilton Re Finance LLC		
5.88% due 03/30/33 ^{5.6}	925,000	
Nationwide Mutual Insurance Co.		
9.38% due 08/15/39 ⁶	530,000	
ACC Group Housing LLC		
6.35% due 07/15/54 ¹⁵	625,000	
HSBC Holdings plc		
4.38% due 11/23/26	700,000	
Hanover Insurance Group, Inc.		
4.50% due 04/15/26	650,000	
Discover Bank/Greenwood DE		
4.20% due 08/08/23	610,000	
Lincoln National Corp.		
8.75% due 07/01/19	307,000	
7.00% due 06/15/40	210,000	
Assurant, Inc.		
6.75% due 02/15/34	106,000	
Total Financial		
CONSUMER, NON-CYCLICAL - 1.3%		
Danone S.A.		
2.95% due 11/02/266	29,200,000	
Tenet Healthcare Corp.	29,200,000	
4.63% due 06/15/20 ⁵	22,374,000	
Bumble Bee Holdings, Inc.	22,374,000	
9.00% due 12/15/17 ⁶	10,801,000	
Offutt AFB America First Community LLC	10,801,000	

Offutt AFB America First Community LLC		
5.46% due 09/01/50 ⁶	6,721,049	6,401,127
United Communities LLC		
5.61% due 09/15/516	4,628,496	4,888,757
Flowers Foods, Inc.		
3.50% due 10/01/26	1,750,000	1,705,872
Actavis Funding SCS		
4.55% due 03/15/35	800,000	802,174
Total Consumer, Non-cyclical		74,728,749
ENERGY - 1.2%		
Sunoco Logistics Partners Operations, LP		
5.95% due 12/01/25	18,100,000	20,152,884
3.90% due 07/15/26	5,600,000	5,410,698
Buckeye Partners, LP		
3.95% due 12/01/26	12,876,000	12,610,651
4.35% due 10/15/24	4,760,000	4,836,603
ConocoPhillips		
6.50% due 02/01/39	10,495,000	13,366,820
Hess Corp.		
4.30% due 04/01/27	3,650,000	3,585,070
7.88% due 10/01/29	897,000	1,097,154
Sabine Pass Liquefaction LLC		
5.88% due 06/30/26	1,500,000	1,653,881
ONEOK Partners, LP		
3.38% due 10/01/22	1,600,000	1,601,474
MPLX, LP		
4.13% due 03/01/27	1,600,000	1,593,064
Enterprise Products Operating LLC		
3.90% due 02/15/24	890,000	910,897
3.95% due 02/15/27	400,000	407,864
Marathon Petroleum Corp.		
3.63% due 09/15/24	1,200,000	1,181,430
QEP Resources, Inc.		
6.88% due 03/01/21	200,000	212,500
Schahin II Finance Company SPV Ltd.		
5.88% due 09/25/22 ^{11,15}	781,800	89,907
Total Energy		68,710,897

March 31, 2017

VALUE

1,200,000 1,112,976 1,081,030 1,017,500 942,344 849,320 718,614 705,434 674,881 635,261 350,435 271,286

127,941 324,962,102

27,913,974 22,485,870

10,530,975

21,125,100

19,470,614

21,020,000

18,955,000

March	31,	2017	

	FACE AMOUNT ³	VALUE
BHP Billiton Finance USA Ltd. 6.75% due 10/19/75 ^{5.6}	\$ 13,000,000	\$ 14,703,000
Eldorado Gold Corp.	\$ 13,000,000	\$ 14,703,000
6.13% due 12/15/20 ⁶	1,050,000	1,076,250
	1,050,000	1,076,230
Southern Copper Corp.	120.000	121 500
5.25% due 11/08/42	430,000	421,509
7.50% due 07/27/35	260,000	 316,574
Total Basic Materials		 57,113,047
CONSUMER, CYCLICAL - 0.3%		
HP Communities LLC		
5.78% due 03/15/46 ¹⁵	2,150,000	2,296,500
5.86% due 09/15/53 ¹⁵	1,420,000	1,501,096
5.62% due 09/15/32 ¹⁵	1,000,000	1,090,610
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.	1,000,000	1,020,010
	2 000 000	2 950 000
6.50% due 05/01/21	3,000,000	2,850,000
Hasbro, Inc.		
6.35% due 03/15/40	1,500,000	1,756,862
Wyndham Worldwide Corp.		
4.50% due 04/01/27	1,630,000	1,642,095
Northern Group Housing LLC		
6.80% due 08/15/53 ¹⁵	1,200,000	1,440,636
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.	1,200,000	1,110,050
5.88% due 03/01/27	1,000,000	985,000
	1,000,000	985,000
Ford Motor Co.		
7.45% due 07/16/31	650,000	 819,857
Total Consumer, Cyclical		 14,382,656
INDUSTRIAL - 0.2%		
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 ^{†††,6}	2,580,793	2,578,194
Reynolds Group Issuer Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer		
6.88% due 02/15/21	2,009,220	2,064,473
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	,, .	,,
4.52% due 07/15/21 ^{5,6}	1,875,000	1,918,369
	1,875,000	1,910,509
Dynagas LNG Partners Limited Partnership / Dynagas Finance, Inc.	. =	= =
6.25% due 10/30/19 ¹	1,700,000	1,678,750
Eaton Corp.		
4.00% due 11/02/32	1,300,000	1,317,533
L3 Technologies, Inc.		
5.20% due 10/15/19	760,000	814,398
Total Industrial	,	10,371,717
UTILITIES - 0.2%		
LBC Tank Terminals Holding Netherlands BV		
6.88% due 05/15/23 ⁶	5,590,000	5,800,295
AES Corp.		
4.05% due 06/01/19 ⁵	3,098,000	3,098,000
Exelon Generation Company LLC		
6.25% due 10/01/39	670,000	694,787
Total Utilities	,	 9,593,082
COMMUNICATIONS - 0.1%		
SFR Group S.A.		
6.25% due 05/15/24 ⁶	3,150,000	3,169,687
Charter Communications Operating LLC / Charter Communications Operating Capital		
6.38% due 10/23/35	1,400,000	1,591,452
Time Warner Cable LLC	, , ,	,,
4.00% due 09/01/21	1,500,000	1,554,914
4.00% due 05/01/21 Qwest Corp.	1,300,000	1,554,914
	1 270 000	1 202 225
6.75% due 12/01/21	1,270,000	1,392,235

SCHEDULE OF INVESTMENTS (Unaudited)(continued)

	FACE Amount ³	VALUE
AT&T, Inc.		
6.30% due 01/15/38	\$ 500,000 <u>\$</u>	574,540
Total Communications		8,282,828
IVERSIFIED - 0.1%		
IRG Group, Inc.		
7.88% due 07/15/19 .eucadia National Corp.	6,395,000	6,618,825
5.50% due 10/18/23	1,500,000	1,597,464
lotal Diversified		8,216,289
ECHNOLOGY - 0.0%**		
CA, Inc.		
5.38% due 12/01/19	760,000	821,119
IVERSIFIED PAYMENT RIGHTS - 0.0%**		
CIC Receivables Master Trust		
4.89% due 10/07/21 ^{†††}	439,429	452,340
Otal Corporate Bonds (Cost \$568,304,660)		577,634,826
(Cost 5005,007,000)		577,054,020
J.S. GOVERNMENT SECURITIES ^{††} - 9.6%		
J.S. Treasury Bond 1.94% due 11/15/44 ¹²	1,143.025,000	484,574,020
8.75% due 05/15/20	9,030,000	484,574,020 11,001,077
2.88% due 11/15/46	10,379,000	10,070,463
8.75% due 08/15/20	6,500,000	8,014,045
4.38% due 05/15/40	6,150,000	7,635,852
7.88% due 02/15/21 8.13% due 08/15/21	5,500,000 4,400,000	6,755,546 5,553,451
8.13% due 08/15/19	3,000,000	3,471,444
8.00% due 11/15/21	2,600,000	3,300,476
2.75% due 11/15/42	2,580,000	2,456,542
4.75% due 02/15/41	1,500,000	1,963,770
2.88% due 08/15/45 2.13% due 05/15/25	1,800,000 1,200,000	1,745,649 1,181,906
otal U.S. Treasury Bond	1,200,000	547,724,241
J.S. Treasury Note		547,724,241
3.13% due 05/15/19	2,500,000	2,595,118
2.88% due 03/31/18	1,000,000	1,017,383
Fotal U.S. Treasury Note		3,612,501
fotal U.S. Government Securities (Cost \$581,111,599)		551,336,742
FEDERAL AGENCY NOTES ^{††} - 3.5% Fannie Mae Principal Strips ¹⁴		
due 05/15/30 ¹²	43,400,000	28,123,547
due 01/15/3012	35,825,000	23,529,000
due 05/15/29 ¹²	33,900,000	22,360,610
due 11/15/30 ¹²	17,570,000	11,197,484
otal Fannie Mae Principal Strips		85,210,641
ireddie Macl4		
	45,850,000	30,376,541
due 12/14/29 ¹² 1.25% due 10/02/19	2,500,000	2,486,058
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22		2,486,058 2,036,160
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 Total Freddie Mac	2,500,000	2,486,058
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 vital Freddie Mac reddie Mac Principal Strips ¹⁴	2,500,000 2,000,000	2,486,058 2,036,160 34,898,759
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 otal Freddie Mac	2,500,000 2,000,000 28,085,000	2,486,058 2,036,160 34,898,759 17,563,966
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 'otal Freddie Mac reddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹²	2,500,000 2,000,000	2,486,058 2,036,160 34,898,759 17,563,966
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 otal Freddie Mac reddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² otal Freddie Mac Principal Strips ennessee Valley Authority	2,500,000 2,000,000 28,085,000 28,600,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 otal Freddie Mac reddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² otal Freddie Mac Principal Strips ennessee Valley Authority 5.38% due 04/01/56	2,500,000 2,000,000 28,085,000 28,600,000 8,360,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 otal Freddie Mac Freddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² otal Freddie Mac Principal Strips ennessee Valley Authority 5.38% due 04/01/56 4.25% due 09/15/65	2,500,000 2,000,000 28,085,000 28,600,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 otal Freddie Mac reddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² otal Freddie Mac Principal Strips ennesse Valley Authority 5.38% due 04/01/56 4.25% due 09/15/65 otal Tennessee Valley Authority	2,500,000 2,000,000 28,085,000 28,600,000 8,360,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 otal Freddie Mac reddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² otal Freddie Mac Principal Strips ennesse Valley Authority 5.38% due 04/01/56 4.25% due 09/15/65 otal Tennessee Valley Authority	2,500,000 2,000,000 28,085,000 28,600,000 8,360,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 otal Freddie Mac reddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² otal Freddie Mac Principal Strips ennessee Valley Authority 5.38% due 04/01/56 4.25% due 09/15/65 otal Tennessee Valley Authority annie Mae Interest Strips ¹⁴ due 01/15/32 ¹² due 01/15/32 ¹²	2,500,000 2,000,000 28,085,000 28,600,000 8,360,000 9,900,000 8,833,000 2,250,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028 5,471,178 1,193,645
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 otal Freddie Mac reddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² otal Freddie Mac Principal Strips ennessee Valley Authority 5.38% due 04/01/56 4.25% due 09/15/65 otal Tennessee Valley Authority annie Mae Interest Strips ¹⁴ due 01/15/32 ¹² due 01/15/32 ¹² due 01/15/33 ¹²	2,500,000 2,000,000 28,085,000 28,600,000 9,900,000 8,3360,000 9,900,000 8,833,000 2,250,000 1,450,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028 5,471,178 1,193,645 827,184
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 otal Freddie Mac reddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² otal Freddie Mac Principal Strips ennessee Valley Authority 5.38% due 04/01/56 4.25% due 09/15/65 otal Tennessee Valley Authority annie Mae Interest Strips ¹⁴ due 01/15/32 ¹² due 01/15/32 ¹² due 01/15/33 ¹² due 01/15/33 ¹² due 01/15/33 ¹²	2,500,000 2,000,000 28,085,000 28,600,000 8,360,000 9,900,000 8,833,000 2,250,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028 5,471,178 1,193,645 827,184 776,410
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 Votal Freddie Mac reddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² Votal Freddie Mac Principal Strips ennessee Valley Authority 5.38% due 04/01/56 4.25% due 09/15/65 Votal Tennessee Valley Authority annie Mae Interest Strips ¹⁴ due 01/15/32 ¹² due 01/15/32 ¹² due 01/15/32 ¹² due 01/15/32 ¹² Votal Fannie Mae Interest Strips	2,500,000 2,000,000 28,085,000 28,600,000 9,900,000 8,3360,000 9,900,000 8,833,000 2,250,000 1,450,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028 5,471,178 1,193,645 827,184
due $12/14/29^{12}$ 1.25% due $10/02/192.38%$ due $01/13/22otal Freddie Macreddie Mac Principal Strips14due 03/15/31^{12}due 07/15/32^{12}otal Freddie Mac Principal Stripsennessee Valley Authority5.38%$ due $04/01/564.25%$ due $09/15/65otal Tennessee Valley Authorityannie Mae Interest Strips14due 01/15/32^{12}due 01/15/32^{12}due 01/15/32^{12}due 01/15/32^{12}due 01/15/32^{12}otal Fannie Mae Interest Strips$	2,500,000 2,000,000 28,085,000 28,600,000 9,900,000 8,3360,000 9,900,000 8,833,000 2,250,000 1,450,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028 5,471,178 1,193,645 827,184 776,410 8,268,417
due $12/14/29^{12}$ 1.25% due $10/02/192.38%$ due $01/13/22otal Freddie Macreddie Mac Principal Strips14due 03/15/31^{12}due 07/15/32^{12}otal Freddie Mac Principal Stripsennessee Valley Authority5.38%$ due $04/01/564.25%$ due $09/15/65otal Tennessee Valley Authorityannie Mae Interest Strips14due 01/15/32^{12}due 01/15/32^{12}due 01/15/32^{12}due 01/15/32^{12}due 01/15/32^{12}due 01/15/32^{12}due 01/15/32^{12}due 07/15/32^{12}otal Fannie Mae Interest Stripsreddie Mac Interest Strips$	2,500,000 2,000,000 28,085,000 28,600,000 9,900,000 8,833,000 2,250,000 1,450,000 1,333,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028 5,471,178 1,193,645 827,184 776,410 8,268,417 4,698,326
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 Votal Freddie Mac reddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² Votal Freddie Mac Principal Strips ennessee Valley Authority 5.38% due 04/01/56 5.38% due 04/01/56 5.38% due 04/01/56 Votal Tennessee Valley Authority 5.38% due 04/01/56 Votal Tennessee Valley Authority Authority Auto 11/5/32 ¹² due 01/15/32 ¹² due 01/15/32 ¹² Votal Fannie Mae Interest Strips Freddie Mac Interest Strips Votal Fannie Mae Interest Strips Votal Fannie Mae Interest Strips Votal Fannie Mae Interest Strips Votal Fannie Mae Interest Strips Votal Fandie Mac Interest Strips Votal Freddie Mac Interest Strips	2,500,000 2,000,000 28,085,000 28,600,000 9,900,000 8,833,000 2,250,000 1,450,000 1,333,000 7,250,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028 5,471,178 1,193,645 827,184 776,410 8,268,417 4,698,326
2.38% due 01/13/22 Total Freddie Mac Preddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² Total Freddie Mac Principal Strips Tennessee Valley Authority 5.38% due 04/01/56 4.25% due 04/01/56 Total Tennessee Valley Authority Pannie Mae Interest Strips ¹⁴ due 01/15/32 ¹² due 01/15/32 ¹² due 01/15/32 ¹² Total Fannie Mae Interest Strips Freddie Mac Interest Strips Freddie Mac Interest Strips Cotal Fannie Mae Interest Strips Freddie Mac Interest Strips Cotal Fannie Mae Interest Strips Cotal Fannie Mae Interest Strips Freddie Mac Interest Strips Cotal Fannie Mae Interest Strips Cotal Freddie Mac Interest Strips Cotal Fandie Mae Interest Strips Cotal Freddie Mac Interest Strips Cotal Freddie Ma	2,500,000 2,000,000 28,085,000 28,600,000 9,900,000 8,833,000 2,250,000 1,450,000 1,333,000 7,250,000 2,906,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028 5,471,178 1,193,645 827,184 776,410 8,268,417 4,698,326 1,845,917 6,544,243
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 ordal Freddie Mac freddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 07/15/32 ¹² ordal Freddie Mac Principal Strips ennessee Valley Authority 5.38% due 04/01/56 4.25% due 04/01/56 4.25% due 04/01/56 1.25% due 04/01/	2,500,000 2,000,000 28,085,000 28,600,000 9,900,000 8,833,000 2,250,000 1,450,000 1,333,000 7,250,000 7,250,000 2,906,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028 5,471,178 1,193,645 827,184 776,410 8,268,417 4,698,326 1,845,917 6,544,243 3,873,014
due 12/14/29 ¹² 1.25% due 10/02/19 2.38% due 01/13/22 Ordal Freddie Mac Freddie Mac Principal Strips ¹⁴ due 03/15/31 ¹² due 03/15/31 ¹² fordal Freddie Mac Principal Strips Fennessee Valley Authority 5.38% due 04/01/56 4.25% due 09/15/65 Total Tennessee Valley Authority annie Mac Interest Strips ¹⁴ due 01/15/32 ¹² due 01/15/32 ¹² due 01/15/32 ¹² due 01/15/32 ¹² due 01/15/32 ¹² otal Fannie Mae Interest Strips Freddie Mac Interest Strips Freddie Mac Interest Strips Gue 03/15/30 ¹² due 09/15/30 ¹² due 09/15/30 ¹² Ordal Fannie Mae Interest Strips Freddie Mac Interest Strips Freddie Ma	2,500,000 2,000,000 28,085,000 28,600,000 9,900,000 8,833,000 2,250,000 1,450,000 1,333,000 7,250,000 2,906,000	2,486,058 2,036,160 34,898,759 17,563,966 16,625,266 34,189,232 10,663,849 10,388,179 21,052,028 5,471,178 1,193,645 827,184 776,410 8,268,417 4,698,326 1,845,917 6,544,243

	FACE AMOUNT ³	VALUE
Residual Funding Corporation Principal Strips due 01/15/3012	\$ 5,000,000 \$	3,331,590
Total Federal Agency Notes (Cost \$207,762,425)	2 2,000,000 2	199,692,678
ENIOR FLOATING RATE INTERESTS ⁺⁵ - 3,4%		
ECHNOLOGY - 0.9% picor Software		
4.75% due 06/01/22	18,076,258	18,094,335
5.00% due 06/01/22 IG Investors Corp.	3,293,630	3,299,130
6.04% due 02/09/23	8,125,628	8,179,827
6.53% due 11/08/19	698,534	701,154
ypress Intermediate Holdings III, Inc. 4.00% due 03/31/24	6,200,000	6,094,600
acom Technology Solutions Holdings, Inc.	0,200,000	0,094,000
3.86% due 05/07/21	1,989,796	2,018,409
IBCO Software, Inc. 5.50% due 12/04/20	1,960,000	1,979,188
dvanced Computer Software	1,900,000	1,979,100
10.56% due 01/31/231	2,000,000	1,818,340
ologix Holdings, Inc.	1,000,000	1 000 210
4.00% due 03/20/24 licrosemi Corp.	1,000,000	1,000,310
3.23% due 01/15/23	868,192	872,125
licro Focus International plc		
4.79% due 11/19/21 ompucom Systems, Inc.	845,513	851,254
4.25% due 05/11/20	290,010	240,708
eridian Corp.		
4.54% due 09/15/20 licron Technology, Inc.	239,000	236,909
4.74% due 04/26/22	198,997	199,682
spect Software, Inc.		
11.28% due 05/25/20 otal Technology	14,916	14,897 45,600,868
COMMUNICATIONS - 0.6%		
Cengage Learning Acquisitions, Inc.		
5.25% due 06/07/23	22,170,133	21,096,212
FR Group SA 4.29% due 01/14/25	6,783,000	6,783,000
5.29% due 01/15/24	1,439,125	1,440,147
ternet Brands		=
4.75% due 07/08/21	3,151,620	3,167,090
roquest LLC 5.25% due 10/24/21	1,349,770	1,368,329
Itice US Finance I Corp.		
3.98% due 01/15/25	7798,000	7796,508
oughton Mifflin Co. 4.00% due 05/31/21	42,443	683,048
elenet Financing USD LLC		
3.91% due 01/31/25	500,000	500,065
iggo Secured Finance BV otal Communications		35,834,399
NDUSTRIAL - 0.6%		
ravelport Finance Luxembourg Sarl		
4.29% due 09/02/21	21,082,482	21,223,10
ngility Corp. 4.75% due 08/14/23	3,149,902	3,162,69
MF Group Holding BV	5,147,702	5,102,09
4.00% due 10/16/23	EUR 1,750,000	1,883,19
C GB Holdings, Inc.	1 (75.000	1 (92 27
1.75% due 02/28/24 ynolds Group Holdings, Inc.	1,675,000	1,683,37
3.98% due 02/05/23	1,493,258	1,498,39
reCore National LLC	1 077 101	1.000 50
5.50% due 03/05/21 Ilman Group, Inc.	1,364,121	1,367,53
4.65% due 06/30/21	989,822	996,83
rdware Holdings LLC		
7.68% due 03/30/20 ^{+++,1} VA Holdings, Inc.	745,875	730,95
4.65% due 08/14/21	575,000	580,03
HI Overhead Doors, Inc. 4.25% due 07/29/22	498,738	497,905

SCHEDULE OF INVESTMENTS (Unaudited)(continued)		March 51, 2017
TOTAL RETURN BOND FUND		
	From	
	FACE AMOUNT ³	VALUE
Vencor Group		
4.65% due 06/18/21	\$ 292,710	\$ 284,113
JSIC Holding, Inc.		
5.17% due 12/08/23	149,625	150,373
Thermasys Corp.	01 250	81.660
5.25% due 05/03/19 ¹ Fotal Industrial	91,250	81,669 34,140,168
CONSUMER, NON-CYCLICAL - 0.6%		
Pharmaceutical Product Development		
4.33% due 08/18/22	8,498,784	8,520,031
APH Acquisition Holdings LLC		
4.90% due 06/07/23	3,890,166	3,937,392
xamworks Group, Inc. 4.23% due 07/27/23	3,815,438	3,832,149
ress Ganey Holdings, Inc.	5,015,450	5,652,147
4.25% due 10/23/23	3,192,000	3,198,001
ackaging Coordinators Midco, Inc.		- , ,
5.00% due 06/30/23	3,184,000	3,170,086
lbertson's LLC		
4.40% due 12/21/22	2,756,045	2,771,892
JO Finance LLC	- 2.255 - 202	0.000 107
4.25% due 06/08/20	2,366,783	2,286,407
HG Healthcare Services, Inc. 4.75% due 06/07/23	1,887,745	1,909,454
Grocery Outlet, Inc.	1,007,745	1,909,454
5.15% due 10/21/21	1,741,271	1,742,908
Die Call Medical, Inc.	-,	-,,,,,,,,
5.09% due 11/27/20	1,658,912	1,549,706
TI Foods Holding Co. LLC		
4.65% due 06/29/20	200,000	198,000
otal Consumer, Non-cyclical		33,116,026
ONSUMER, CYCLICAL - 0.5% quinox Holdings, Inc.		
4.25% due 03/08/24	8,050,000	8,107,879
eslie's Poolmart, Inc.	0,000,000	6,107,077
4.77% due 08/16/23	4,453,000	4,466,359
rader Corp. 4.25% due 09/28/23	4,000,000	4,008,320
etSmart Inc	4,000,000	4,008,320
4.02% due 03/11/22	4,160,690	3,968,258
ife Time Fitness, Inc.		
4.00% due 06/10/22	1,703,954	1,706,936
800 Contacts		
4.28% due 01/22/23	1,584,030	1,593,265
yemart Express 5.19% due 12/17/21	1,325,000	1,338,250
TL Acquisition, Inc.	1,525,000	1,550,250
3.23% due 08/01/23	1,243,750	1,252,307
BB Industries, LLC		
6.00% due 11/03/21	982,500	983,119
eiman Marcus Group, Inc.		
4.25% due 10/25/20	582,000	466,845
ears Holdings Corp. 5.50% due 06/30/18	367,738	362,796
costa, Inc.	307,738	302,790
3.82% due 09/26/19 ^{†††,1}	342,222	319,554
otal Consumer, Cyclical		28,573,888
INANCIAL - 0.1%		
lyperion Insurance		
5.50% due 04/29/22	2,648,281	2,655,458
ational Financial Partners Corp.		
4.65% due 01/08/24	1,820,438	1,838,642
elos Finance S.A.R.L 3.40% due 10/06/23	1,300,000	1,313,325
UB International Ltd.	1,300,000	1,513,525
4.03% due 10/02/20	1,000,000	1,004,860
merican Stock Transfer & Trust		,,
5.75% due 06/26/20	235,408	234,820
otal Financial		7,047,105
ASIC MATERIALS - 0.1%		
oad Infrastructure Investment		
4.50% due 06/13/23	4,439,250	4,464,776
lexeo Solutions LLC	1 (01 500	1 704 105
4.81% due 06/09/23	1,691,500	1,704,186
Total Basic Materials		6,168,962

TOTAL RETURN BOND FUND		
	FACE AMOUNT ³	VALU
	HIJOCH	TALC.
TILITIES - 0.0%**		
ivenergy Thermal Operating I, LLC 6.65% due 10/19/22	\$ 2,602,732 \$	2 408 62
otal Senior Floating Rate Interests	\$ 2,602,732 \$	2,498,62
(Cost \$192,940,654)		192,980,03
IUNICIPAL BONDS ^{††} - 1.2%		
ALIFORNIA - 0.5%		
an Mateo County Community College District General Obligation Unlimited		
due 09/01/34 ¹²	14,900,000	7,801,19
oway Unified School District General Obligation Unlimited	10.000.000	2 751 10
due 08/01/40 ¹² due 08/01/38 ¹²	10,000,000 8,460,000	3,751,10
oothill-De Anza Community College District General Obligation Unlimited	8,400,000	5,471,05
due 08/01/32 ¹²	9,385,000	5,446,86
an Diego Unified School District General Obligation Unlimited		
due 07/01/39 ¹²	7,150,000	2,879,30
due 07/01/43 ¹²	1,350,000	456,90
everly Hills Unified School District California General Obligation Unlimited	5 205 000	2 (52 5)
due 08/01/34 ¹² otal California	5,295,000	2,653,58
HIO - 0.5% marican Municipal Pawar Ing. Payanua Panda		
merican Municipal Power, Inc. Revenue Bonds 8.08% due 02/15/50	15,250,000	23,511,53
7.50% due 02/15/50	2,060,000	2,807,8
otal Ohio	,,	26,319,4
IICHIGAN - 0.1%		
etroit City School District General Obligation Unlimited		
7.75% due 05/01/39	4,900,000	6,417,82
LLINOIS - 0.1%		
tate of Illinois General Obligation Unlimited		
5.65% due 12/01/38	5,350,000	5,657,94
LORIDA - 0.0%**		
ounty of Miami-Dade Florida Revenue Bonds		
due 10/01/41 ¹²	4,100,000	1,342,25
EXAS - 0.0%**		
arris County-Houston Sports Authority Revenue Bonds		
due 11/15/4512	2,850,000	766,42
due 11/15/41 ¹²	1,500,000	494,4
otal Texas		1,260,8
otal Municipal Bonds		
(Cost \$66,894,913)		67,458,29
OREIGN GOVERNMENT BONDS ^{††} - 0.7%		
zech Republic Government Bond		
due 11/09/17 ¹²	CSK 455,000,000	18,087,2
ominican Republic International Bond 6.85% due 01/27/45 ⁶	10,755,000	11,104,5
enya Government International Bond	10,10,000	11,101,0
6.88% due 06/24/24 ⁶	11,005,000	10,951,2
ahamas Government International Bond		
6.95% due 11/20/296	110,000	117,42
otal Foreign Government Bonds (Cost \$39,701,051)		40,260,4
		.,,
OMMERCIAL PAPER ^{††} - 1.2% yundai Capital America		
1.20% due 04/18/17 ⁶	32,000,000	31,981,8
1120/0 440 0 0 10 17	52,000,000	51,701,00

March 31, 2017

TOTAL RETURN BO	OND FUND						
						FACE AMOUNT ³	VAI
CVS Health Corp							
1.22% due 04/17/17					\$	25,000,000	\$ 24,986,4
Aondelez International	Inc						
1.18% due 04/24/17						710,000,000	79,992,4
0.92% due 04/10/17						750,000	749,8
otal Mondelez Internat	tional Inc						10,742,2
nilever Capital Corp							
0.84% due 04/24/17						1,500,000	1,499,1
argill Inc 0.84% due 04/21/17						1,000,000	999.5
pple Inc						1,000,000	999,
0.77% due 05/10/17						1.000.000	999.2
otal Commercial Pap	or					1,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
(Cost \$71,208,490)							71,208,5
(0000071,200,190)						•	/1,200,0
						CONTRACTS	
PTIONS PURCHAS	ED [†] - 0.2%						
all options on:							
ank of America Merril	ll Lynch June 2017 iShares 20-	+ Year Treasury Bond	ETF, Expiring with strike price of \$1	20.00		33,392	8,949,0
otal Call options							8,949,0
otal Options Purchas	ed					-	
(Cost \$5,843,600)							8,949,0
						-	
otal Investments - 106	6.5%						
(Cost \$6,108,105,374))					8	6,113,065,8
						_	
PTIONS WRITTEN	(† - (0.1)%						
all options on:							
	•	+ Year Treasury Bond	ETF, Expiring with strike price of \$1	23.00		33,392	(4,841,8
otal Options Written							
(Premiums received \$						-	(4,841,8
ther Assets & Liabili							(367,703,7
otal Net Assets - 100.0	0%					ş	5,740,520,2
		DACOFEMENTO**					
ENTRALLY CLEAR	RED INTEREST RATE SWA		FLOATING	FIXED	MATURITY	NOTIONAL	MARKET UNREAL
COUNTERPARTY	EXCHANGE	FLOATING RATE	FLOATING RATE INDEX	RATE	DATE	AMOUNT	VALUE APPRECIA
lerrill Lynch	CME	Receive	3-Month USD-LIBOR	2.16%	02/13/24 \$	(108,330,000) \$	500,718 \$ 500
lemm Lynch	UME	Receive	3-MOUIL OSD-LIBOK	2.10%	02/15/24 \$	(108,330,000) \$	300,718 \$ 500
ORWARD FOREIGN	N CURRENCY EXCHANGI	E CONTRACTS ^{††}					
JAME FOREIGI	CORREACT EACHANGE	L COMINACIÓ"				VALUE AT	Ν
							1.

					VALUE AI	1461
	CONTRACTS		Settlement	SETTLEMENT	MARCH 31,	UNREALIZED
COUNTERPARTY	TO SELL	CURRENCY	DATE	VALUE	2017	DEPRECIATION
Bank of America	(1,786,000)	CSK	04/11/17	\$ 1,892,619	\$ 1,906,170	\$ (13,551)
J.P. Morgan	(455,000,000)	EUR	11/09/17	18,215,301	18,342,077	 (126,776)
						\$ (140,327)

**

Non-income producing security. Less than 0.1% of net assets. Value determined based on Level 1 inputs. Value determined based on Level 2 inputs, unless otherwise noted. 1 11 111

Value determined based on Level 3 inputs.

1

Affiliated issuer. The face amount is denominated in U.S. dollars, unless otherwise noted.

The face amount is denominated in U.S. dolars, unless otherwise noted. Rate indicated is the 7 day yield as of March 31, 2017. Variable rate security. Rate indicated is rate effective at March 31, 2017. Security is a 144A or Section 4(a)(2) security. The total market value of 144A or Section 4(a)(2) securities is \$3,442,482,047 (cost \$3,411,816,348), or 60.0% of total net assets. These securities have been determined to be liquid under guidelines established by the Board of Trustees. Security is an ostated coupon. However, it is expected to receive residual cash flow payments on defined deal dates. Security is an interest-only strip. Rate indicated is effective yield at March 31, 2017. Maturity date indicated is next interest reset date. Perpetual maturity.

Maturity date indicated is next interest reset date.
Perpetual maturity.
Security is in default of interest and/or principal obligations.
Zero coupon rate security.
Security is a step up/step down security. The coupon increases or decreases at regular intervals until the security reaches full maturity. Rate indicated is rate effective as of March 31, 2017.
On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.
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 \$80,763,369 (cost \$88,586,441), or 0.01% of total net assets.
ple — Public Limited Company
REIT — Real Estate Investment Trust
CME — Chicago Mercantile Exchange
CSK — Czech Koruna
EUR — Euro