	Shares	Value
MUTUAL FUNDS [†] - 2.2%		
Guggenheim Floating Rate Strategies Fund - Institutional Class ¹	1,302,292	\$ 33,560,068
Guggenheim Strategy Fund Π^1	584,598	14,609,093
Guggenheim Strategy Fund III ¹	483,045	12,071,303
Guggenheim Strategy Fund I ¹	407,164	10,195,385
Total Mutual Funds		
(Cost \$70,740,214)		70,435,849
MONEY MARKET FUND [†] - 1.5%		
Dreyfus Treasury Securities Cash Management Fund - Institutional Class 1.68% ²	47,757,785	47,757,785
Total Money Market Fund		
(Cost \$47,757,785)		47,757,785
	Face	
	Amount~	
ASSET-BACKED SECURITIES†† - 39.9%		
Collateralized Loan Obligations - 32.2%		
Atlas Senior Loan Fund IV Ltd. 2018-2A, 3.02% (3 Month USD LIBOR + 0.68%) due 02/17/26 ^{3,4}	61,500,000	61,477,971
2018-2A, 3.64% (3 Month USD LIBOR + 1.30%) due 02/17/26 ^{3,4}		4,999,515
2018-2A, 3.04% (3 Month USD LIBOR + 1.30%) due 02/17/20 ³³ KVK CLO Ltd.	5,000,000	4,999,513
2018-1A, 3.26% (3 Month USD LIBOR + 0.93%) due 05/20/29 ^{3,4}	30,100,000	30,098,056
2018-1A, 3.03% (3 Month USD LIBOR + 0.70%) due 05/20/29 ^{3,4}	6,250,000	6,249,643
2017-1A, 4.14% (3 Month USD LIBOR + 1.80%) due 05/15/26 ^{3,4}	5,600,000	5,599,161
2017-2A, 3.53% (3 Month USD LIBOR + 1.18%) due 07/15/26 ^{3,4}	5,000,000	4,999,309
2017-2A, 4.90% (3 Month USD LIBOR + 2.55%) due 07/15/26 ^{3,4}	1,000,000	1,001,078
2013-1A, due 01/15/28 ^{3,5}	750,000	355,466
ESL CLO Ltd.	750,000	333,400
2018-1A, 3.07% (3 Month USD LIBOR + 0.97%) due 07/17/28 ^{3,4}	24,930,000	24,936,233
2018-1A, 3.34% (3 Month USD LIBOR + 0.95%) due 07/17/28 ^{3,4}	15,770,000	15,771,577
ALM XII Ltd.	13,770,000	10,771,077
2018-12A, 2.98% (3 Month USD LIBOR + 0.89%) due 04/16/27 ^{3,4}	35,000,000	35,009,604
2018-12A, 3.44% (3 Month USD LIBOR + 1.35%) due 04/16/27 ^{3,4}	3,000,000	2,994,341
Ladder Capital Commercial Mortgage	- / /	7 7-
2017-FL1, 2.95% (1 Month USD LIBOR + 0.88%) due 09/15/34 ^{3,4}	34,400,000	34,291,038
Figueroa CLO Ltd.		
2018-2A, 2.92% (3 Month USD LIBOR + 0.85%) due 06/20/27 ^{3,4}	31,470,000	31,438,530
2018-2A, 3.83% (3 Month USD LIBOR + 0.60%) due 06/20/27 ^{3,4}	1,000,000	1,000,000
Flagship CLO VIII Ltd.		
2018-8A, 3.19% (3 Month USD LIBOR + 0.85%) due 01/16/26 ^{3,4}	21,150,000	21,150,000
2018-8A, 3.74% (3 Month USD LIBOR + 1.40%) due 01/16/26 ^{3,4}	9,650,000	9,650,000
MP CLO VIII Ltd.		
2018-2A, 3.27% (3 Month USD LIBOR + 0.91%) due 10/28/27 ^{3,4}	30,300,000	30,247,684
Golub Capital Partners Clo 36m Ltd.		
2018-36A, 3.39% (3 Month USD LIBOR + 1.30%) due 02/05/31 ^{3,4}	29,300,000	29,302,816
TICP CLO II-2 Ltd.		
2018-IIA, 3.74% (3 Month USD LIBOR + 0.84%) due 04/20/28 ^{3,4}	28,950,000	28,868,309

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES†† - 39.9% (continued)		
Collateralized Loan Obligations - 32.2% (continued) Venture XII CLO Ltd.		
2018-12A, 3.12% (3 Month USD LIBOR + 0.80%) due 02/28/26 ^{3,4}	23,000,000	\$ 22.897.436
2018-12A, 3.52% (3 Month USD LIBOR + 1.20%) due 02/28/26 ^{3,4}	5.100,000	5.069.189
Shackleton CLO Ltd.	5,100,000	3,007,187
2017-8A, 3.28% (3 Month USD LIBOR + 0.92%) due 10/20/27 ^{3,4}	23,000,000	22,996,996
2016-7A, 4.30% (3 Month USD LIBOR + 1.95%) due 04/15/27 ^{3,4}	4,250,000	4,248,713
West CLO Ltd.	7 - 17: 1	, ,,,
2017-1A, 3.28% (3 Month USD LIBOR + 0.92%) due 07/18/26 ^{3,4}	24,000,000	23,967,588
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 3.89% (3 Month USD LIBOR + 1.55%) due 11/15/29 ^{3,4}	23,800,000	23,802,037
Telos CLO Ltd.		
2017-6A, 3.62% (3 Month USD LIBOR + 1.27%) due 01/17/27 ^{3,4}	19,900,000	19,823,102
CIFC Funding Ltd.	44.500.000	44.500.400
2017-3A, 3.31% (3 Month USD LIBOR + 0.95%) due 07/22/26 ^{3,4}	14,500,000	14,500,429
2017-4A, 3.73% (3 Month USD LIBOR + 1.38%) due 10/17/26 ^{3,4}	5,000,000	5,005,452
Fortress Credit Opportunities VII CLO Ltd. 2016-7A, 4.39% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{3,4}	17 000 000	17.001.116
2016-/A, 4.39% (3 Month USD LIBOR + 2.05%) due 12/15/28 ²³ . BSPRT Issuer Ltd.	17,000,000	17,081,116
2017-FL2, 2.89% (1 Month USD LIBOR + 0.82%) due 10/15/34 ^{3,4}	13,500,000	13,495,158
2017-FL1, 3.42% (1 Month USD LIBOR + 1.35%) due 06/15/27 ^{3,4}	2,700,000	2,701,859
Wountain View CLO Ltd.	2,700,000	2,701,637
2018-1A, 2.90% (3 Month USD LIBOR + 0.80%) due 10/15/26 ^{3,4}	16,000,000	15,976,000
Carlyle Global Market Strategies CLO Ltd.	10,000,000	13,5 / 0,000
2018-2A, 3.15% (3 Month USD LIBOR + 0.78%) due 04/27/27 ^{3,4}	15,950,000	15,899,472
BlueMountain CLO Ltd.		
2017-2A, 3.29% (3 Month USD LIBOR + 0.93%) due 07/20/26 ^{3,4}	14,995,000	14,999,936
TICP CLO III-2 Ltd.		
2018-3R, 3.20% (3 Month USD LIBOR + 0.84%) due 04/20/28 ^{3,4}	14,800,000	14,800,071
Venture XVI CLO Ltd.		
2018-16A, 3.20% (3 Month USD LIBOR + 0.85%) due 01/15/28 ^{3,4} Hunt CRE Ltd.	14,550,000	14,532,245
	14 (00 000	14.520.007
2017-FL1, 3.07% (1 Month USD LIBOR + 1.00%) due 08/15/34 ^{3,4} TPG Real Estate Finance Issuer Ltd.	14,600,000	14,529,987
2018-FL1, 2.82% (1 Month USD LIBOR + 0.75%) due 02/15/35 ^{3,4}	14,000,000	13,993,477
Fortress Credit Opportunities XI CLO Ltd.	14,000,000	13,333,477
2018-11A, 3.65% (3 Month USD LIBOR + 1.30%) due 04/15/31 ^{3,4}	13,450,000	13,412,955
Vibrant CLO III Ltd.	15, 150,000	,.12,700
2016-3A, 3.84% (3 Month USD LIBOR + 1.48%) due 04/20/26 ^{3,4}	8,800,000	8,803,162
2016-3A, 4.41% (3 Month USD LIBOR + 2.05%) due 04/20/26 ^{3,4}	4,000,000	3,998,628
Marathon CLO V Ltd.		
2017-5A, 3.20% (3 Month USD LIBOR + 0.87%) due 11/21/27 ^{3,4}	12,000,000	11,952,110

	Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 39.9% (continued)	Amount	value
Collateralized Loan Obligations - 32.2% (continued)		
Atlas Senior Loan Fund III Ltd.		
2017-1A, 3.15% (3 Month USD LIBOR + 0.83%) due 11/17/27 ^{3,4}	12,000,000 \$	11.937.988
GPMT Ltd.	,,,,,,,	, ,
2018-FL1, 2.99% (1 Month USD LIBOR + 0.90%) due 11/21/35 ^{3,4}	11,900,000	11,877,842
BDS		
2018-FL1, 2.92% (1 Month USD LIBOR + 0.85%) due 01/15/35 ^{3,4}	11,800,000	11,790,055
Vibrant CLO II Ltd.		
2017-2A, 3.26% (3 Month USD LIBOR + 0.90%) due 07/24/24 ^{3,4}	5,904,122	5,904,294
2017-2A, 3.81% (3 Month USD LIBOR + 1.45%) due 07/24/24 ^{3,4}	4,850,000	4,851,331
AIMCO CLO Series		
2018-AA, 3.20% (3 Month USD LIBOR + 0.85%) due 01/15/28 ^{3,4}	8,000,000	7,990,172
2017-AA, 3.46% (3 Month USD LIBOR + 1.10%) due 07/20/26 ^{3,4}	2,200,000	2,199,674
Venture XVII CLO Ltd.		
2018-17A, 3.23% (3 Month USD LIBOR + 0.88%) due 04/15/27 ^{3,4}	9,100,000	9,079,569
Golub Capital Partners CLO Ltd.		
2016-33A, 4.81% (3 Month USD LIBOR + 2.48%) due 11/21/28 ^{3,4}	9,000,000	9,007,092
Ares XXXIII CLO Ltd.		
2016-1A, 3.67% (3 Month USD LIBOR + 1.35%) due 12/05/25 ^{3,4}	8,800,000	8,823,249
Crown Point CLO III Ltd.		
2017-3A, 3.26% (3 Month USD LIBOR + 0.91%) due 12/31/27 ^{3,4}	8,670,000	8,658,977
Monroe Capital CLO Ltd.		
2017-1A, 3.71% (3 Month USD LIBOR + 1.35%) due 10/22/26 ^{3,4}	8,100,000	8,095,636
VMC Finance LLC		
2018-FL1, 2.89% (1 Month USD LIBOR + 0.82%) due 04/15/35 ^{3,4}	8,110,035	8,088,217
Resource Capital Corporation Ltd.		
2017-CRE5, 2.87% (1 Month USD LIBOR + 0.80%) due 07/15/34 ^{3,4}	8,051,638	8,051,632
ABPCI Direct Lending Fund CLO I LLC	0.000.000	0.027.005
2016-1A, 5.06% (3 Month USD LIBOR + 2.70%) due 12/22/28 ^{3,4} DCP CLO Ltd.	8,000,000	8,027,905
2017-8A, 3.20% (3 Month USD LIBOR + 0.85%) due 04/17/27 ^{3,4}	6,000,000	5,998,849
2016-2A, 4.33% (3 Month USD LIBOR + 2.00%) due 11/22/25 ^{3,4}	-,,	, ,
2010-2A, 4.33% (3 Month USD LIBOR + 2.00%) due 11/22/23*** NXT Capital CLO LLC	2,000,000	2,003,249
2017-1A, 4.06% (3 Month USD LIBOR + 1.70%) due 04/20/29 ^{3,4}	7,700,000	7,719,144
eneca Park CLO Limited	7,700,000	/,/19,144
2017-1A, 3.85% (3 Month USD LIBOR + 1.50%) due 07/17/26 ^{3,4}	4,000,000	4.003,520
2017-1A, 3.47% (3 Month USD LIBOR + 1.12%) due 07/17/26 ³ ,4	3,500,000	3,499,501
ABPCI Direct Lending Fund CLO II LLC	5,300,000	3,479,301
2017-1A, 4.14% (3 Month USD LIBOR + 1.78%) due 07/20/29 ^{3,4}	7,500,000	7,490,918
Voodmont Trust	7,500,000	7,450,518
2017-3A, 4.08% (3 Month USD LIBOR + 1.73%) due 10/18/29 ^{3,4}	4,700,000	4,714,897

	Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 39.9% (continued)		
Collateralized Loan Obligations - 32.2% (continued)		
2017-2A, 4.16% (3 Month USD LIBOR + 1.80%) due 07/18/28 ^{3,4}	2,500,000	\$ 2,509,332
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 3.63% (3 Month USD LIBOR + 1.27%) due 04/20/30 ^{3,4}	6,600,000	6,599,077
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.88% (3 Month USD LIBOR + 2.53%) due 01/15/28 ^{3,4}	6,500,000	6,518,736
A Voce CLO Ltd.		
2017-1A, 3.51% (3 Month USD LIBOR + 1.16%) due 07/15/26 ^{3,4}	6,400,000	6,399,016
Avery Point V CLO Ltd.		
2017-5A, 3.33% (3 Month USD LIBOR + 0.98%) due 07/17/26 ^{3,4}	6,300,000	6,296,715
Venture XIX CLO Ltd.		
2016-19A, 4.35% (3 Month USD LIBOR + 2.00%) due 01/15/27 ^{3,4}	6,100,000	6,098,222
Jamestown CLO III Ltd.		
2017-3A, 3.49% (3 Month USD LIBOR + 1.14%) due 01/15/26 ^{3,4}	5,772,150	5,771,823
Northwoods Capital Ltd.		
2017-14A, 3.66% (3 Month USD LIBOR + 1.30%) due 11/12/25 ^{3,4}	5,700,000	5,681,892
Cent CLO LP		
2017-21A, 3.58% (3 Month USD LIBOR + 1.21%) due 07/27/26 ^{3,4}	5,500,000	5,500,071
AMMC CLO 15 Ltd.		
2016-15A, 3.68% (3 Month USD LIBOR + 1.35%) due 12/09/26 ^{3,4}	5,400,000	5,412,346
ACIS CLO Ltd.		
2014-4A, 3.78% (3 Month USD LIBOR + 1.42%) due 05/01/26 ^{3,4}	4,000,000	4,000,156
2013-1A, 3.23% (3 Month USD LIBOR + 0.87%) due 04/18/24 ^{3,4}	1,306,867	1,306,768
Galaxy XVIII CLO Ltd.		
2017-18A, 3.52% (3 Month USD LIBOR + 1.17%) due 10/15/26 ^{3,4}	5,300,000	5,299,109
Cent CLO 20 Ltd.		
2017-20A, 3.99% (3 Month USD LIBOR + 1.63%) due 01/25/26 ^{3,4}	3,250,000	3,253,720
2017-20A, 3.46% (3 Month USD LIBOR + 1.10%) due 01/25/26 ^{3,4}	2,023,394	2,023,232
OZLM IX Ltd.		
2017-9A, 4.01% (3 Month USD LIBOR + 1.65%) due 01/20/27 ^{3,4}	5,100,000	5,099,125
Cerberus Loan Funding XXIII, LP		
2018-2A, 3.28% (3 Month USD LIBOR + 1.00%) due 04/15/28 ^{3,4}	5,100,000	5,089,885
Regatta V Funding Ltd.		
2017-1A, 3.52% (3 Month USD LIBOR + 1.16%) due 10/25/26 ^{3,4}	4,900,000	4,899,325
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 4.06% (3 Month USD LIBOR + 1.70%) due 07/25/29 ^{3,4}	4,700,000	4,711,154
Symphony CLO XIV Ltd.		
2017-14A, 4.20% (3 Month USD LIBOR + 1.85%) due 07/14/26 ^{3,4}	4,700,000	4,699,045
PFP Ltd.		
2017-3, 3.12% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{3,4}	4,424,819	4,426,230
Newstar Commercial Loan Funding LLC		
2017-1A, 4.70% (3 Month USD LIBOR + 2.50%) due 03/20/27 ^{3,4}	3,000,000	3,022,929

	Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 39.9% (continued)		
Collateralized Loan Obligations - 32.2% (continued)		
2016-1A, 6.08% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{3,4}	1,000,000	\$ 1,003,616
TCP Waterman CLO Ltd.		
2016-1A, 4.17% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{3,4}	4,000,000	4,020,824
Cerberus Loan Funding XVI, LP		
2016-2A, 4.40% (3 Month USD LIBOR + 2.05%) due 11/15/27 ^{3,4}	4,000,000	4,019,801
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ³	4,000,000	4,000,432
WhiteHorse VI Ltd.		
2016-1A, 4.26% (3 Month USD LIBOR + 1.90%) due 02/03/25 ^{3,4}	4,000,000	3,999,596
FS Senior Funding Ltd.		
2015-1A, 4.99% (3 Month USD LIBOR + 2.65%) due 05/28/25 ^{3,4}	2,000,000	2,002,148
2015-1A, 4.14% (3 Month USD LIBOR + 1.80%) due 05/28/25 ^{3,4}	2,000,000	1,996,587
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 4.23% (3 Month USD LIBOR + 1.90%) due 10/10/26 ^{3,4}	2,750,000	2,750,610
2015-6A, 5.03% (3 Month USD LIBOR + 2.70%) due 10/10/26 ^{3,4}	1,000,000	1,000,091
OZLM VIII Ltd.		
2017-8A, 3.48% (3 Month USD LIBOR + 1.13%) due 10/17/26 ^{3,4}	3,750,000	3,749,374
Cent CLO Ltd.		
2013-19A, 3.69% (3 Month USD LIBOR + 1.33%) due 10/29/25 ^{3,4}	3,607,210	3,608,875
Northwoods Capital XII-B Ltd.		
2018-12BA, 3.09% (3 Month USD LIBOR + 0.75%) due 06/15/31 ^{3,4}	3,500,000	3,499,742
Marathon CLO VII Ltd.		
2017-7A, 4.01% (3 Month USD LIBOR + 1.65%) due 10/28/25 ^{3,4}	3,000,000	3,004,223
Northwoods Capital XIV Ltd.		
2017-14A, 4.06% (3 Month USD LIBOR + 1.70%) due 11/12/25 ^{3,4}	3,000,000	3,000,641
Regatta IV Funding Ltd.	2 000 000	2 222 422
2017-1A, 3.38% (3 Month USD LIBOR + 1.02%) due 07/25/26 ^{3,4} FDF I Ltd.	3,000,000	2,999,480
	2 000 000	2.066.460
2015-1A, 4.40% due 11/12/30 ³	3,000,000	2,966,469
Flagship VII Ltd. 2017-7A, 3.48% (3 Month USD LIBOR + 1.12%) due 01/20/26 ^{3,4}	2 828 024	2 828 007
2017-7A, 3.48% (3 Month USD LIBOR + 1.12%) due 01/20/20*** ALM VI Ltd.	2,828,024	2,828,007
2018-6A, 3.75% (3 Month USD LIBOR + 1.40%) due 07/15/26 ^{3,4}	2,700,000	2,694,600
2018-0A, 3.73% (3 Month USD LIBOR + 1.40%) due 07/13/20*** AMMC CLO XV Ltd.	2,700,000	2,094,000
2016-15A, 4.23% (3 Month USD LIBOR + 1.90%) due 12/09/26 ^{3,4}	2,400,000	2,403,414
2010-13A, 4.23% (5 Month USD LIBOR + 1.90%) due 12/09/20 V	2,400,000	2,403,414
2016-15, 3.92% (3 Month USD LIBOR + 1.56%) due 10/18/28 ^{3,4}	2,300,000	2,305,980
Garrison Funding Ltd.	2,300,000	2,303,780
2016-2A, 4.53% (3 Month USD LIBOR + 2.20%) due 09/29/27 ^{3,4}	2,000,000	2,009,885
OHA Loan Funding Ltd.	2,000,000	2,007,883
2017-1A, 3.81% (3 Month USD LIBOR + 1.45%) due 07/23/25 ^{3,4}	2,000,000	2,002,065
OZLM Funding II Ltd.	2,000,000	2,002,003
2016-2A, 5.11% (3 Month USD LIBOR + 2.75%) due 10/30/27 ^{3,4}	2,000,000	1.999.818
2010 214, 5.1170 (5 Monat CoD Libor + 2.1570) due 10/30/21	2,000,000	1,773,010

	Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 39.9% (continued)		
Collateralized Loan Obligations - 32.2% (continued) Regatta III Funding Ltd.		
2017-1A, 3.40% (3 Month USD LIBOR + 1.05%) due 04/15/26 ^{3,4} Madison Park Funding XVI Ltd.	2,000,000	\$ 1,999,769
2016-16A, 4.26% (3 Month USD LIBOR + 1.90%) due 04/20/26 ^{3,4} Denali Capital CLO X LLC	2,000,000	1,999,472
2017-1A, 3.41% (3 Month USD LIBOR + 1.05%) due 10/26/27 ^{3,4} Oaktree CLO Ltd.	2,000,000	1,998,693
2017-1A, 3.23% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4}	2,000,000	1,992,207
Recette CLO Ltd. 2017-1A, 3.66% (3 Month USD LIBOR + 1.30%) due 10/20/27 ^{3,4}	2,000,000	1,988,817
Madison Park Funding XIV Ltd. 2017-14A, 3.91% (3 Month USD LIBOR + 1.55%) due 07/20/26 ^{3,4}	1,600,000	1,601,471
Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{3,5}	1,500,000	1,422,427
LCM XXII Ltd. 2016-22A, 3.63% (3 Month USD LIBOR + 1.28%) due 10/20/28 ^{3,4}	1,341,667	1,341,523
Symphony CLO XII Ltd. 2017-12A, 3.85% (3 Month USD LIBOR + 1.50%) due 10/15/25 ^{3,4}	1,250,000	1,251,019
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{3,5} Treman Park CLO Ltd.	1,000,000	865,000
2015-1A, due 04/20/27 ^{3,5} Venture VII CDO Ltd.	1,000,000	859,835
2006-7A, 2.59% (3 Month USD LIBOR + 0.23%) due 01/20/22 ^{3,4} Cereberus ICQ Levered LLC	781,462	781,468
2015-1A, 4.40% (3 Month USD LIBOR + 2.05%) due 11/06/25 ^{3,4} LMREC, Inc.	539,646	539,677
2016-CRE2, 3.78% (1 Month USD LIBOR + 1.70%) due 11/24/31 ^{3,4} Halcyon Loan Advisors Funding Ltd.	534,000	536,670
2012-1A, 5.34% (3 Month USD LIBOR + 3.00%) due 08/15/23 ^{3,4} Copper River CLO Ltd.	500,000	499,968
2007-1A, due 01/20/21 ^{5,6}	500,000	59,980
Babson CLO Ltd. 2012-2A, due 05/15/23 ^{3,5}	750,000	30,245
Keuka Park CLO Ltd. 2013-1A, due 10/21/24 ^{3,5}	500,000	16,630
Total Collateralized Loan Obligations		1,046,010,217
Transport-Aircraft - 3.1% Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ³ 2017-1, 3.97% due 07/15/42	11,850,000 5,318,962	11,904,502 5,278,699
2015-1A, 4.70% due 12/15/40 ³	3,564,934	3,598,979
Apollo Aviation Securitization Equity Trust 2016-2, 4.21% due 11/15/41	12,271,640	12,326,792
2016-1A, 4.88% due 03/17/36 ³ SAPPHIRE AVIATION FINANCE I Ltd.	3,872,140	3,953,681
2018-1A, 4.25% due 03/15/40 ³ KDAC Aviation Finance Ltd.	14,197,917	14,320,952
2017-1A, 4.21% due 12/15/42 ³ MAPS Ltd.	11,975,000	11,871,876
2018-1A, 4.21% due 05/15/43 ³ AASET Trust	9,378,400	9,417,095
2017-1A, 3.97% due 05/16/42 ³	7,272,800	7,262,054

2071-1, 28% des (27) 5427 3,146,025 3,23,24 2015-1, 28% des (27) 14287 1,949,10 1,93,25 2015-1, 28% des (27) 14287 1,949,10 1,93,25 Escent Markins 1,277,47 1,275,25 Escent Markins Finance Leal 1,195,31 1,158,22 ECAPT LEAL 1,005,46 1,005,46 1,015-1, 3,25% due (10/1549² 1,005,46 1,005,46 2,015-1, 3,25% due (0.1239) 73,590 73,590 2,014-1, 4,25% due (0.1239) 720,00 20,20 2,014-1, 4,25% due (0.1239) 14,202,08 1,971,00 2,014-1, 4,25% due (0.1239) 14,202,08 1,971,00 2,014-1, 4,25% due (0.1239) 14,202,08 1,971,00 2,017-1, 3,25% due (0.02429) 1,982,00 1,971,00 2,017-1, 3,25% due (0.02429) 1,982,00 1,982,00 2,018-1, 4, 039% due (0.1253) 9,940,00 9,940,00 2,018-1, 3, 25% due (0.0254) 9,940,00 9,940,00 2,018-1, 3, 25% due (0.0254) 9,940,00 9,940,00 2,018-1, 3, 25% due (0.0254) 9,940,00 9,940,00		Face	
Tamper Affection Affecti	ACCEPT DA CIVED CECUDIFIED TO AN ANALYSIS D	Amount~	Value
Michael Mich			
Region Tend 1980-18.1.2 2005 (Moorth 1950 11000 (1 4007) abe 1052 1215 45 (1 450.00 1 450.0	AIM Aviation Finance Ltd.		
2005.1.A, 279% (Obm tis SDI IROR + 0.07%) doe 0.07.2274 ^A 1.811,700 1.724,575 1.801,700 1.724,575 1.801,700 1.724,575 1.801,700 1.724,575 1.801,700 1.8		6,242,796	\$ 6,284,642
200-1-1, 272% Of Month USD 1280% + 0.00% of 0.002324 ³ 4 1,316,70 1,216,70 200-1-1, 245% of 6.00 1542 ³ 3,166,50 3,212,24 200-1-1, 245% of 6.00 1542 ³ 1,954,91 1,932,22 AASET USL 6. 1,954,91 1,207,47 BOST 1, 131,154 of 101,152 1,129,31 1,215,62 AASET USL 6. 1,129,31 1,155,823 BOST 1, 13,154 of 101,152 1,129,31 1,155,823 BOST 1, 13, 137% of 60 001,150 ³ 1,054,63 1,054,63 BOST 1, 13, 137% of 60 001,150 ³ 1,054,63 1,054,63 BOST 1, 13, 137% of 60 001,150 ³ 1,054,63 1,054,63 BOST 1, 13, 137% of 60 001,150 ³ 1,054,63 1,054,63 BOST 1, 13, 137% of 60 001,150 ³ 1,054,03 2,000,00 BOST 1, 13, 137% of 60 001,150 ³ 1,054,03 2,000,00 BOST 1, 13, 137% of 60 001,150 ³ 1,000,00 1,000,00 BOST 1, 13, 137% of 60 001,150 ³ 1,000,00 1,000,00 BOST 1, 13, 137% of 60 001,150 ³ 1,000,00 2,000,00 BOST 1, 13, 137% of 60 001,150 ³ 1,000,00 2,000,00		4.476.400	4.340.362
2017-1, 25% ode 0015045 3,10625 3,10250			
Damont Patent Avisters 1,934,919 1,935,218 1	Falcon Aerospace Ltd.		
3.0.5.1.3.18% de 07/14.29% 1,933,25% A.0.SEN US LEG 1,207,47% 1,207,67% 2.0.18.4.3.3.49% de 07/16.29% 1,207,47% 1,207,60% EAST LEG 1,207,41% 1,203,40% EAST LEG 1,008,40% 1,008,40% SABLE LEG 1,008,40% 200,50% SABLE LEG 30,104,40% 200,50% SABLE LEG 30,104,40% 200,50% SABLE LEG 30,104,40% 200,50% SABLE LEG 30,104,40% 200,50% SABLE LEG 30,104,20% 200,50% SABLE LEG 30,104,20% 200,50% SABLE LEG 30,104,20% 200,50% SABLE LEG 30,104,20% 200,50% SABLE LEG 40,20% 200,50% SABLE LEG 40,20% 20,70% SABLE LEG 40,20% 20,7		3,416,625	3,422,341
1915-14. 3489-in. 01161288 1217.878 1218.7887	2015-1, 3.81% due 07/14/28 ³	1,934,919	1,933,258
Smooth Activation Finame Let.		1,297,478	1.287.687
EAF I.d.	Emerald Aviation Finance Ltd.		
2015-14, 3479-due 001549\$ 100,4481 100,4482 100,4483 100		1,129,331	1,135,823
Abas Lat 1986 198		1 063 461	1 054 683
Page 1	Atlas Ltd.	1,005,701	1,054,065
2011-14, 179% due (2012)99 278,000 278,0		781,580	753,549
Total Transport-Califeral Fungament of Marine Continients 186 Tentime Continient 186 187, 187, 288 187, 187, 288 187, 187, 288 187, 187, 288 187, 289, 288 187, 289, 288 187, 289, 288 187, 289, 288 187, 289, 288 187, 289, 288 187, 289, 288 187, 289, 288 187, 289, 288 187, 289, 288 187, 289, 288 187, 289, 288 187, 289, 289, 289, 289, 289, 289, 289, 289		280 250	278 003
Section of Marine Containers Ind.	·	200,230	
1,29,2,88 1,391,500 1,290,84 1,290,88 1,391,570 1,290,84 1,290,84 1,291,320 1,290,84 1,291,320 1,290,84 1,291,320 1,290,84 1,291,320 1,290,84 1,291,320 1,290,84 1,291,320 1,290,84 1,291,320 1,290,84 1,291,320 1,290,84 1,291,320 1,290,84 1,291,320 1,290,84 1,291,320 1,290,84 1,291,320 1,291,3	Transport-Container - 1.5%		
CLI Funding LLC 1081-14, 2019 due 04/18/43 8,910.24 8,970.25 1081-14, 2019 due 04/18/43 7,624,581 7,		14 202 000	12 071 570
2018-1A, 4.03% due 041843 ³ 8,940,941 8,73,032 1018-1A, 2.08% due 041728 ⁴ 7,624,833 7,83,907 2018-1A, 2.08% due 041728 ⁴ 6,660,000 6,946,000 2018-1A, 3.5% due 022523 ³ 6,660,000 6,946,000 Extenime Marine Containers V Itd 2017-1A, 3.7% due 052042 ³ 2,508,500 2,519,061 Clist Handing VLLC 2013-1A, 2.83% due 041828 ³ 2,106,333 2,100,333 2,100,333 2,100,333 2,100,333 2,100,333 2,100,333 2,100,333 2,100,333 2,100,333 2,100,333 2,100,333 1,00,333		14,292,988	13,9/1,3/0
10.13-1.2.98% due 04.1728\$ 7.624.88\$ 7.824.997 7.624.88\$ 7.624.997 7.624.88\$ 7.624.997 7.624.88\$ 7.624.997 7.624.88\$ 7.624.997 7.624.997 7.624.88\$ 7.624.997 7.624.997 7.624.997 7.624.997	2018-1A, 4.03% due 04/18/43 ³	8,940,941	8,973,032
CAL Funding III Ltd			
2018-1A, 3.96% due 0.02.543³ 6,960,00 6,946,90 12017-1A, 3.72% due 0.87.042³ 5,280,488 5,247,241 2017-1A, 2.83% due 0.91.87.83³ 2,568,500 2,519,061 12013-1A, 2.83% due 0.91.87.83³ 2,103,333 2,103,333 12013-1A, 3.08% due 0.91.87.83³ 3,103,333 2,103,333 12013-1A, 3.08% due 0.91.87.83 1,622,933 4,722,934 7013-1A, 3.87% due 0.91.547³ 16,702,833 16,662,867 2013-1A, 3.87% due 0.91.0453² 10,503,833 10,398,951 2015-1A, 3.78% due 0.92.045³ 10,503,833 10,398,951 2015-1A, 4.17% due 0.92.045³ 10,503,833 10,398,951 2015-1A, 3.75% due 0.92.045³ 10,503,833 10,398,951 2015-1A, 4.16% due 0.92.045³ 10,503,833 10,398,951 2015-1A, 3.6% due 0.92.045³ 10,500,933 1,410,95 2015-1A, 3.6% due 0.92.045³ 2,275,45 2,669,934 2015-1A, 3.6% due 0.92.045³ 9,700,000 9,843,13 2015-1A, 2.5% due 0.92.52° 9,700,000 3,259,120 2017-1A, 2.9% due 0.92.52° 9,700,000 3,259,120 2017-1A, 2.9% due 0.92.52° 2,000,000 1,91,353		7,624,583	7,483,997
State Marine Containers V Ltd.		6,960,000	6,934,690
Cl Funding V LLC	Textainer Marine Containers V Ltd.	.,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2013-1A, 283% due 03/1828³ 2,568,500 2,519,061 Conose Container Program Ld. 2,136,333 2,10,333 2013-1A, 3,08% due 04/1828³ 2,136,333 4,728,934 Net Leave - 1,8% 2 1,72,23,234 Capital Automotive LLC 16,702,833 16,662,867 STORE Master Funding LLC 1,71,100 1,714,005 2015-1A, 4,17% due 04/2045° 1,719,00 1,714,005 2015-1A, 4,17% due 04/2045° 2,275,56 2,269,93 2015-1A, 4,17% due 04/2045° 1,000,00 9,88,811 2015-1A, 4,17% due 04/2045° 1,000,00 9,88,811 2015-1A, 4,17% due 04/2045° 1,000,00 9,88,811 2015-1A, 2,57% due 04/2045° 1,000,00 9,88,811 2015-1A, 2,57% due 04/2045° 1,000,00 9,88,811 2015-1A, 2,57% due 04/2045° 3,000,00 9,88,811 2014-1A, 3,56% due 10/1543° 9,700,00 9,88,811 2015-1A, 2,57% due 04/2521° 3,000 3,20,12 Bertra Vehicle Financing II. L 2,000,00 1,31,31 2015-1A, 2,57% due 07/25222° 2,000,00		5,280,458	5,247,241
Canos Containers Program Lide 2,136,333 2,103.43		2 568 500	2 519 061
Total Transport-Containes 47,229,394 Net Lease - 1.0% 47,229,394 Capital Automotive LLC 3017-14, 3.87% due 04/15473 16,602,807 STOKE Master Funding ILLC 10,305,833 10,389,895 2015-14, 4.17% due 04/20453 10,503,603 1,711,500 1,711,500 STOKE Master Funding LLC 2,275,456 2,269,345 2013-14, 4.16% due 03/20433 2,275,456 2,269,345 Capital Automotive REIT 1,000,00 98,811 Total Net Lease 3,261,508 Automotive - 0.6% 4 4 Hertz Vehicle Financing IL, LP 9,000,00 9,594,337 2017-14, 2,978% due 03/25/213 9,000,00 9,594,337 2017-14, 2,96% due 10/25/213 3,000,00 3,259,129 Britz Vehicle Financing IL, C 2 1,000,00 9,594,337 2017-14, 2,67% due 03/25/213 9,000,00 9,594,337 2,101,203,205 4,200,00 4,321,333 2016-24, 2,65% due 03/25/223 2,000,00 1,971,637 2,000,00 1,971,637 2017-14, 3,61% (3 Month USD LIBOR + 1,25%) due 07,2547,34 <th< td=""><td> ,</td><td>2,308,300</td><td>2,319,001</td></th<>	,	2,308,300	2,319,001
Net Lease - 1.0% Capital Automotive LLC Capital Automotive REIT Capital Automotive Auto	2013-1A, 3.08% due 04/18/28 ³	2,136,333	2,100,343
Capital Automotive LLC	Total Transport-Container		47,229,934
2017-1A, 3.87% due 04/1547\$ 16,702,83\$ 16,622,867 STORE Master Funding I LLC 2015-1A, 4.17% due 04/2045\$ 10,530,583 10,389,595 2015-1A, 3.75% due 04/2045\$ 1,771,000 1,741,005 2015-1A, 4.15% due 04/2045\$ 1,771,500 1,741,005 2,269,948 2,275,456 2,269,948 2,275,456 2,269,948 2,275,456 2,269,948 2,275,456 2,269,948 2,275,456 2,269,948 2,275,456 2,269,948 2,275,456 2,269,948 2,275,456 2,269,948 2,275,456 2,269,948 2,275,456 2,275,4			
STORE Master Funding LLC 10,530,583 10,388,951 2015-1A, 4.17% due 04/2045 ³ 1,771,500 1,741,005 2015-1A, 3.75% due 04/2045 ³ 1,771,500 1,741,005 2015-1A, 3.75% due 04/2045 ³ 2,275,456 2,269,934 2,275,456 2,269,934 2,275,456 2,269,934 2,275,456 2,269,934 2,275,456 2,269,934 2,275,456 2,269,934 2,275,456 2,269,934 2,275,456 2,269,934 2,275,456 2,269,934 2,275,456 2,269,934 2,275,456 2,269,934 2,275,456		16.702.833	16.662.867
2015-1A, 3.75% due 04/20/45 ³ 1,711,000 1,741,005 STORE Master Funding LLC 2,269,342 2,26	STORE Master Funding I LLC	10,7,10,000	
STORE Master Funding LLC 2013-1A, 4.16% due 03/20/43 ³ 2,275,456 2,269,348 2013-1A, 4.16% due 03/20/43 ³ 1,000,000 9,888,811 2014-1A, 3,66% due 10/15/44 ³ 1,000,000 9,888,811 2014-1A, 3,66% due 10/15/44 ³ 1,000,000 3,888,811 2014-1A, 2,66% due 10/15/44 ³ 1,000,000 3,269,126 2015-1A, 2,273% due 03/25/21 ³ 3,300,000 3,259,129 2015-1A, 2,25% due 03/25/21 ³ 3,300,000 3,259,129 1,2015-1A, 2,25% due 03/25/21 ³ 2,000,000 4,382,133 2,016-2A, 2,25% due 03/25/23 ³ 2,000,000 1,971,637 2,000,000	· ·		
2013-1A, 4.16% due 03/20/43³ 2,275,456 2,269,936 2,269,936 2,269,936 2,269,936 2,269,936 2,269,936 2,269,936 2,269,936 2,269,936 2,269,936 2,269,126 2,269,246		1,771,500	1,741,005
Capital Automotive REIT 2014. A, 366% due 10/15/43³ 1,000,000 98.81 it Total Net Lease Jean colspan="3">Jean c		2 275 456	2 269 934
Total Net Lease 32,061,568 Automotive - 0.6% 1 Note of the principal I, LP 2015-1A, 2.73% due 03/25/21³ 9,700,000 9,594,337 2017-1A, 2.96% due 10/25/21³ 3,300,000 3,259,129 Hertz Vehicle Financing LLC 4,500,000 4,382,133 2016-2A, 2.95% due 03/25/22³ 2,000,000 1,971,637 Total Automotive 9,207,236 Whole Business - 0.6% 5 19,207,236 Domino's Pizz Master Issuer LLC 5 5,21,880 2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47³.4 5,21,625 5,221,880 Jimmy Johns Funding LLC 5,075,514 5,042,19 2017-1A, 3.61% due 07/30/47³ 5,075,514 5,042,19 Taco Bell Funding LLC 3,447,500 3,559,440 Sonic Capital LLC 3,447,500 3,559,440 2016-1A, 4.97% due 05/25/46³ 3,310,82 3,310,82 2016-1A, 4.47% due 05/20/46³ 3,310,82 3,310,021 Drug Royalty III Limited Partnership 3,000,000 3,200,000	Capital Automotive REIT	2,273,430	2,207,734
Automotive - 0.6% Hertz Vehicle Financing II, LP 2015-1A, 2.73% due 03/25/21³ 9,700,000 9,594,337 2017-1A, 2.96% due 10/25/21³ 3,300,000 3,259,129 Hertz Vehicle Financing LLC 4,500,000 4,382,133 2016-2A, 2.95% due 03/25/22³ 2,000,000 1,971,637 Total Automotive 19,207,236 Whole Business - 0.6% 5 19,207,236 Domino's Pizza Master Issuer LLC 2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47³.4 5,210,625 5,221,880 Jimmy Johns Funding LLC 5,075,514 5,042,219 Taco Bell Funding LLC 3,447,500 3,559,440 2016-1A, 4,97% due 05/25/46³ 3,447,500 3,559,440 Sonic Capital LLC 2016-1A, 4,47% due 05/20/46³ 3,310,882 3,310,021 Drug Royalty III Limited Partnership 3,310,882 3,310,021		1,000,000	
Hertz Vehicle Financing II, LP 2015-1A, 2.73% due 03/25/21³ 9,700,000 9,594,337 2017-1A, 2.96% due 10/25/21³ 3,300,00 3,259,129 Hertz Vehicle Financing LLC 4,500,000 4,382,133 2016-2A, 2.95% due 03/25/22³ 2,000,000 1,971,637 Total Automotive 19,207,236 Whole Business - 0.6% 5 20,000,00 Domino's Pizza Master Issuer LLC 5 5,210,625 5,221,880 Jimmy Johns Funding LLC 5,075,514 5,042,219 Tace Bell Funding LLC 5,075,514 5,042,219 Tace Bell Funding LLC 3,447,500 3,599,440 Sonic Capital LLC 2016-1A, 4,97% due 05/25/46³ 3,447,500 3,599,440 Fonic Pay Royalty III Limited Partnership 3,310,882 3,310,021	Total Net Lease		32,061,568
2015-1A, 2.73% due 03/25/21 ³ 9,700,000 9,594,337 2017-1A, 2.96% due 10/25/21 ³ 3,300,000 3,259,129 Hertz Vehicle Financing LLC 2016-AA, 2.65% due 07/25/22 ³ 4,500,000 4,382,133 2016-2A, 2.95% due 03/25/22 ³ 2,000,000 1,971,637 Total Automotive 19,207,236 Whole Business - 0.6% Domino's Pizza Master Issuer LLC 2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{3,4} 5,221,880 Jimmy Johns Funding LLC 2017-1A, 3.61% due 07/30/47 ³ 5,075,514 5,042,219 Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ³ 3,447,500 3,559,440 Sonic Capital LLC 2016-1A, 4.47% due 05/20/46 ³ 3,310,82 3,310,021 Drug Royalty III Limited Partnership			
2017-1A, 2.96% due 10/25/21 ³ Hertz Vehicle Financing LLC 2016-4A, 2.65% due 07/25/22 ³ 2016-2A, 2.95% due 03/25/22 ³ 2017-1A, 3.61% due 07/30/25/25 2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{3,4} 2017-1A, 3.61% due 07/30/47 ³ 2017-1A, 3.61% due 07/30/47 ³ 2016-1A, 4.97% due 05/25/46 ³ 2016-1A, 4.97% due 05/25/46 ³ 2016-1A, 4.47% due 05/20/46 ³		9,700,000	9,594,337
2016-4A, 2.65% due 07/25/22 ³ 4,500,000 4,382,133 2016-2A, 2.95% due 03/25/22 ³ 2,000,000 1,971,637 Total Automotive 19,207,236 Whole Business - 0.6% Domino's Pizza Master Issuer LLC 2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{3,4} 5,210,625 5,221,880 Jimmy Johns Funding LLC 2017-1A, 3.61% due 07/30/47 ³ 5,075,514 5,042,219 Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ³ 3,447,500 3,559,440 Sonic Capital LLC 2016-1A, 447% due 05/20/46 ³ 3,310,822 3,310,021 Drug Royalty III Limited Partnership			
2016-2A, 2.95% due 03/25/22³ 2,000,000 1,971,637 Total Automotive 19,207,236 Whole Business - 0.6%	Hertz Vehicle Financing LLC		
Total Automotive 19,207,236 Whole Business - 0.6% University of Extra Muster Issuer LLC 2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47³.4 5,21,880 Jimmy Joins Funding LLC 5,075,514 5,042,219 Taco Bell Funding LLC 3,447,500 3,559,440 2016-1A, 4.97% due 05/25/46³ 3,447,500 3,559,440 Sonic Capital LLC 2016-1A, 4.47% due 05/20/46³ 3,310,882 3,310,021 Drug Royalty III Limited Partnership 3,310,821 3,310,021	,		
Whole Business - 0.6% Domino's Pizza Master Issuer LLC 5,210,625 5,221,880 2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{3,4} 5,210,625 5,221,880 Jimmy Johns Funding LLC 5,075,514 5,042,219 Taco Bell Funding LLC 3,447,500 3,559,440 Sonic Capital LLC 3,447,500 3,559,440 2016-1A, 4.47% due 05/20/46 ³ 3,310,882 3,310,021 Drug Royalty III Limited Partnership		2,000,000	
2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{3,4} Jimmy Johns Funding LLC 2017-1A, 3.61% due 07/30/47 ³ Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ³ Sonic Capital LLC 2016-1A, 4.47% due 05/20/46 ³ Jay 18, 2016-1A, 4.97% due 05/20/46 ³ Sonic Capital LLC 2016-1A, 4.47% due 05/20/46 ³ Sonic Capital LLC 2016-1A, 4.97% due 05/20/46 ³ Jay 18, 2016-1A, 4.97% due 05/20/46 ³ Sonic Capital LLC	Whole Business - 0.6%		17,207,230
Jimmy Johns Funding LLC 2017-1A, 3,61% due 07/30/47³ 5,075,514 5,042,219 Taco Bell Funding LLC 3,447,500 3,559,440 2016-1A, 4.97% due 05/25/46³ 3,447,500 3,559,440 Sonic Capital LLC 3,310,882 3,310,021 Drug Royalty III Limited Partnership 3,310,882 3,310,021	Domino's Pizza Master Issuer LLC 2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{3,4}	5,210,625	5,221,880
Taco Bell Funding LLC 3,447,500 3,559,440 2016-1A, 4.97% due 05/25/46³ 3,447,500 3,559,440 Sonic Capital LLC 2016-1A, 4.47% due 05/20/46³ 3,310,882 3,310,021 Drug Royalty III Limited Partnership 3,310,821 3,310,021	Jimmy Johns Funding LLC		
2016-1A, 4.97% due 05/25/46 ³ Sonic Capital LLC 2016-1A, 4.47% due 05/25/46 ³ 3,310,882 3,310,021 Drug Royalty III Limited Partnership		5,075,514	5,042,219
2016-IA, 4.47% due 05/20/46 ³ 3,310,882 3,310,021 Drug Royalty III Limited Partnership	2016-1A, 4.97% due 05/25/46 ³	3,447,500	3,559,440
Drug Royalty III Limited Partnership		2.210.002	2 210 021
		3,310,882	5,510,021
		1,083,197	1,075,963

	Face	
ACCUSED A CHARLES OF CAMPAINTED AND ACCOUNT.	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 39.9% (continued)		
Whole Business - 0.6% (continued)		
Drug Royalty II Limited Partnership 2 2014-1, 3.48% due 07/15/23 ³	396 788 \$	205 221
2014-1, 3.48% due 0//13/23° Total Whole Business	396,788 \$	395,231 18,604,754
Total Whole Business Collateralized Debt Obligations - 0.5%	_	18,604,754
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ³	11,650,000	11,159,320
2016-3A, 3.85% due 10/28/33 ³	1,500,000	1,482,317
RB Commercial Trust	1,500,000	1,402,317
2012-RS1, 5.35% due 01/26/22 ³	3,326,164	3,312,361
Putnam Structured Product Funding Ltd.	3,320,104	3,312,301
2003-1A, 3.07% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{3,4}	1,506,156	1,489,609
H2 Asset Funding Ltd.	1,000,100	1,10,,00
2014-1A, 3.99% due 03/19/37	395,584	397,886
Total Collateralized Debt Obligations		17,841,493
Infrastructure - 0.4%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ³	7,500,000	7,500,375
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 ³	3,189,333	3,190,556
SBA Tower Trust		
2014-1A, 2.90% due 10/08/19 ³	1,725,000	1,714,068
Total Infrastructure		12,404,999
Transport-Rail - 0.0%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 ³	1,675,157	1,651,401
Insurance - 0.0%		
Chesterfield Financial Holdings LLC	161250	
2014-1A, 4.50% due 12/15/34 ³	464,250	467,835
Total Asset-Backed Securities (Cost \$1,300,103,236)		1 207 279 072
(Cost \$1,500,105,230)		1,297,278,972
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 28.4%		
Residential Mortgage Backed Securities - 21.2%		
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 ^{3,4}	44,200,718	43,075,049
2017-5, 2.69% (1 Month USD LIBOR + 0.60%) due 02/25/57 ^{3,4}	31,362,491	31,391,549
2017-3, 2.09% (1 Month OSD EIBOK + 0.00%) due 02/25/37% 2018-2, 3.25% (WAC) due 03/25/58 ^{3,4}	30,870,739	30,553,947
		, ,
2018-1, 3.00% (WAC) due 01/25/58 ^{3,4}	6,667,956	6,565,424
2017-1, 2.75% (WAC) due 10/25/56 ^{3,4}	5,116,834	5,009,541
2016-1, 2.75% (WAC) due 02/25/55 ^{3,4}	1,443,155	1,425,556
CIM Trust	44.404.004	44.000.000
2018-R2, 3.69% (WAC) due 08/25/57 ^{3,4}	41,491,324	41,320,820
2018-R4, 4.07% (WAC) due 12/26/57 ^{3,4}	40,000,000	40,023,548
2017-2, 3.98% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{3,4}	3,994,894	4,045,076
Structured Asset Securities Corporation Mortgage Loan Trust	22 447 222	******
2007-WF1, 2.30% (1 Month USD LIBOR + 0.21%) due 02/25/37 ⁴	22,417,920	22,035,883
2008-BC4, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/37 ⁴	17,496,156	17,396,130
2006-BC4, 2.26% (1 Month USD LIBOR + 0.17%) due 12/25/36 ⁴	2,132,770	2,059,099
2006-BC3, 2.25% (1 Month USD LIBOR + 0.16%) due 10/25/36 ⁴	2,116,951	1,884,930
	414,999	409,422
2007-BC1, 2.22% (1 Month USD LIBOR + 0.13%) due 02/25/37 ⁴	,	
2007-BC1, 2.22% (1 Month USD LIBOR + 0.13%) due 02/25/37 ⁴ Soundview Home Loan Trust		
	25,965,959 9,939,298	25,167,485 9,948,706

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 28.4% (continued)		
Residential Mortgage Backed Securities - 21.2% (continued)		
2005-OPT3, 2.56% (1 Month USD LIBOR + 0.47%) due 11/25/35 ⁴	4,000,000 \$	3,982,138
2003-1, 5.47% (1 Month USD LIBOR + 3.38%) due 08/25/31 ⁴	83,818	83,617
Saxon Asset Securities Trust		
2007-3, 2.40% (1 Month USD LIBOR + 0.31%) due 09/25/47 ⁴	31,473,126	30,851,674
Home Equity Loan Trust		
2007-FRE1, 2.28% (1 Month USD LIBOR + 0.19%) due 04/25/37 ⁴	26,562,279	24,961,272
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{3,4}	21,473,247	21,445,571
2017-5A, 3.59% (1 Month USD LIBOR + 1.50%) due 06/25/57 ^{3,4}	2,718,225	2,791,015
American Home Mortgage Investment Trust		
2006-3, 2.45% (1 Month USD LIBOR + 0.36%) due 12/25/46 ⁴	10,607,575	10,295,100
2006-1, 2.37% (1 Month USD LIBOR + 0.28%) due 03/25/46 ⁴	8,126,628	7,833,577
Countrywide Asset-Backed Certificates		
2007-8, 2.28% (1 Month USD LIBOR + 0.19%) due 11/25/37 ⁴	10,890,158	10,299,558
2006-6, 2.26% (1 Month USD LIBOR + 0.17%) due 09/25/36 ⁴	5,304,349	5,195,037
2006-5, 2.38% (1 Month USD LIBOR + 0.29%) due 08/25/36 ⁴	2,219,467	2,179,469
NovaStar Mortgage Funding Trust Series		_,_,,,,,,
2007-2, 2.29% (1 Month USD LIBOR + 0.20%) due 09/25/37 ⁴	17,003,823	16,451,186
CIT Mortgage Loan Trust	.,,.	-, - ,
2007-1, 3.44% (1 Month USD LIBOR + 1.35%) due 10/25/37 ^{3,4}	14.483.953	14,605,939
2007-1, 3,54% (1 Month USD LIBOR + 1,45%) due 10/25/37 ^{3,4}	1.031.796	1,038,796
Bear Stearns Asset Backed Securities I Trust	-,**-,***	2,000,770
2006-HE9, 2.23% (1 Month USD LIBOR + 0.14%) due 11/25/36 ⁴	10,507,427	10,166,131
2006-HE3, 2.45% (1 Month USD LIBOR + 0.36%) due 04/25/36 ⁴	4,000,000	3,973,188
IndyMac INDX Mortgage Loan Trust	.,,	-,,,,,,,,
2006-AR6, 2.48% (1 Year CMT Rate + 0.92%) due 06/25/46 ⁴	14.777.863	13,826,006
Banc of America Funding Trust	,,	,,
2015-R2, 2.35% (1 Month USD LIBOR + 0.26%) due 04/29/37 ^{3,4}	10,278,000	9,987,520
2015-R4, 2.13% (1 Month USD LIBOR + 0.17%) due 01/27/35 ^{3,4}	3,655,636	3,476,347
Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Ctfs Ser	3,023,030	3,170,317
2005-R10, 2.52% (1 Month USD LIBOR + 0.43%) due 01/25/36 ⁴	12,500,000	12,518,677
GCAT LLC		,,
2018-1. 3.84% due 06/25/48 ³	12,080,896	12,072,702
LSTAR Securities Investment Ltd.	12,000,000	12,072,702
2018-1A, 3.98% due 04/01/21 ^{†††,7}	7,293,956	7,278,274
2017-6, 3.73% (1 Month USD LIBOR + 1.75%) due 09/01/22 ^{3,4}	3,167,009	3,167,009

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 28.4% (continued)		
Residential Mortgage Backed Securities - 21.2% (continued) Alternative Loan Trust		
2007-OA7, 2.23% (1 Month USD LIBOR + 0.14%) due 05/25/47 ⁴	9.954.444	\$ 9.603,584
Morgan Stanley Home Equity Loan Trust	9,934,444	\$ 9,003,384
2006-2, 2.37% (1 Month USD LIBOR + 0.28%) due 02/25/36 ⁴	9,432,712	9,416,868
JP Morgan Mortgage Acquisition Trust	7,432,/12	9,410,808
2006-HE2, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/36 ⁴	8,775,764	8,680,000
LSTAR Securities Investment Trust	0,773,704	0,000,000
2018-2, 3.48% (1 Month USD LIBOR + 1.50%) due 04/01/23 ^{3,4}	8.354.025	8,356,949
RASC Series Trust	0,55 1,025	0,230,713
2006-EMX4, 2.32% (1 Month USD LIBOR + 0.23%) due 06/25/36 ⁴	8,500,000	8,291,811
FirstKey Master Funding	0,500,000	0,271,011
2017-R1, 2.22% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{3,4}	6,500,000	6,360,250
2017-R1, 2.22% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{†††} ,3,4	1.611.480	1,610,980
Nationstar Home Equity Loan Trust	, , , , , , , , , , , , , , , , , , , ,	,,
2007-B, 2.31% (1 Month USD LIBOR + 0.22%) due 04/25/37 ⁴	7,953,155	7,826,196
Freddie Mac Structured Agency Credit Risk Debt Notes		
2015-DNA1, 3.94% (1 Month USD LIBOR + 1.85%) due 10/25/27 ⁴	4,864,235	4,955,256
2014-DN1, 4.29% (1 Month USD LIBOR + 2.20%) due 02/25/24 ⁴	2,431,370	2,500,197
First NLC Trust		
2005-4, 2.48% (1 Month USD LIBOR + 0.39%) due 02/25/36 ⁴	7,411,171	7,387,861
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 2.58% (1 Month USD LIBOR + 0.49%) due 10/25/35 ⁴	7,250,000	7,253,502
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser		
2005-WHQ3, 3.04% (1 Month USD LIBOR + 0.95%) due 06/25/35 ⁴	7,025,000	7,028,180
Structured Asset Investment Loan Trust		
2006-3, 2.24% (1 Month USD LIBOR + 0.15%) due 06/25/36 ⁴	6,021,957	5,830,471
2005-2, 2.83% (1 Month USD LIBOR + 0.74%) due 03/25/35 ⁴	746,764	747,925
2005-1, 2.81% (1 Month USD LIBOR + 0.72%) due 02/25/35 ^{3,4}	339,433	339,955
FBR Securitization Trust		
2005-2, 2.84% (1 Month USD LIBOR + 0.75%) due 09/25/35 ⁴	6,750,000	6,760,095
Fannie Mae Connecticut Avenue Securities		
2016-C01, 4.04% (1 Month USD LIBOR + 1.95%) due 08/25/28 ⁴	3,503,700	3,518,608
2016-C02, 4.24% (1 Month USD LIBOR + 2.15%) due 09/25/28 ⁴	2,859,198	2,875,847
Bayview Opportunity Master Fund IVa Trust		
2018-RN3, 3.67% due 03/28/33 ³	6,364,691	6,353,649

CSMC Series 2015-12R, 2.46% (1 Month USD LIBOR + 0.50%) due 11/30/37 ^{3,4} 2014-2R, 2.16% (1 Month USD LIBOR + 0.20%) due 02/27/46 ^{3,4} 2014-2R, 2.16% (1 Month USD LIBOR + 0.20%) due 02/27/46 ^{3,4} New Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{3,4} 5,372,580 5,406,728 CWABS Incorporated Assert-Backed Certificates Trust 2004-4, 2.81% (1 Month USD LIBOR + 0.72%) due 07/25/34 ⁴ Credit-Based Asser Servicing & Securitization LLC 2006-CB2, 2.28% (1 Month USD LIBOR + 0.19%) due 12/25/36 ⁴ GSAMP Trust 2002-HE2, 3.12% (1 Month USD LIBOR + 1.04%) due 10/20/32 ^{3,4} 2005-HE6, 2.53% (1 Month USD LIBOR + 0.44%) due 11/25/35 ⁴ GSMSC Resecuritization Trust		Face Amount~	Value
Deephaven Residential Mortgage Trust 2017-3A_2 S86-WCX (due 10:25/45/45)	COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 28.4% (continued)		
2013-12A, 2.58% (WAC) due 1025/47 ^{3,4} 5,847,25 5,807,518	Residential Mortgage Backed Securities - 21.2% (continued)		
CSMC Series			
2015-12R, 2.16% (1 Month USD LIBOR + 0.20%) due 01/27/46^3.4 281,326		5,843,725 \$	5,807,518
2014-R. 216% (1 Month USD LIBOR + 20%) due 0727/46 ^{3,4} 2018-1A, 4.00% (WAC) due 1225/57 ^{3,4} 2018-1A, 4.00% (WAC) due 1020/32 ^{3,4} 2018-1A, 4.00% (WAC) due 1020/32 ^{3,4} 2018-1A, 4.00% (WAC) due 1020/32 ^{3,4} 2018-1A, 18, 4.00% (WAC) due 1026/37 ^{3,4} 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/47 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/47 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/47 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/47 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/47 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/47 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/45 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/45 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/45 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/45 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/45 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/35 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/35 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/35 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/35 ⁴ 2018-1A, 2.30% (I Month USD LIBOR + 0.15%) due 0125/35 ⁴ 201			
New Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 1225/573-4 2018-1A, 2.81% (I Month USD LIBOR + 0.72%) due 0725/34-4 2018-1A, 2.81% (I Month USD LIBOR + 0.19%) due 1225/36-4 3, 4.712,66	2015-12R, 2.46% (1 Month USD LIBOR + 0.50%) due 11/30/37 ^{3,4}	5,347,875	5,329,972
2018-1.4. 4.00% (WAC) due 12/25/37 ³ 4 5,372,80 5,406,728 CWABS Incorporated Asset-Backed Certificates Trust 2004-4, 2.81% (1 Month USD LIBOR + 0.72%) due 07/25/34 5,084,615 2006-CB2, 2.28% (1 Month USD LIBOR + 0.19%) due 12/25/36 ⁴ 4,746,481 4,772,664 4,746,481 4,773,762 4,773,76	2014-2R, 2.16% (1 Month USD LIBOR + 0.20%) due 02/27/46 ^{3,4}	297,773	281,326
CAMBE Incorporated Asset Backed Certificates Trust 5,084,615 5,084,615 Credit-Bassed Asset Servicing & Securitization LLC 2006-CB2, 2.28% (1 Month USD LIBOR + 0.19%) due 12/25/36 ⁴ 4,746,481 CRAMP Trust 2002-HEZ, 3.12% (1 Month USD LIBOR + 0.19%) due 10/20/32 ^{3,4} 289,006 289,767 CRAMP Trust 2009-HEZ, 3.12% (1 Month USD LIBOR + 1.04%) due 10/20/32 ^{3,4} 289,006 289,767 CRAMP Trust 2005-HEZ, 3.12% (1 Month USD LIBOR + 0.14%) due 10/20/32 ^{3,4} 289,006 289,767 CRAMP Trust 2015-SR, 4.11% (1 Month USD LIBOR + 0.14%) due 02/26/37 ^{3,4} 2,340,730 2,340,287 2,340	New Residential Mortgage Trust		
2004-4, 2.81% (1 Month USD LIBOR + 0.72%) due 07/25/34\def 5,084,615 \) Credit-Based Asset Servicing & Securitization LLC	2018-1A, 4.00% (WAC) due 12/25/57 ^{3,4}	5,372,580	5,406,728
Credit-Based Asset Serviring & Securitization LLC	CWABS Incorporated Asset-Backed Certificates Trust		
2006-CB2, 2.28% (1 Month USD LIBOR + 0.19%) due 12/25/36	2004-4, 2.81% (1 Month USD LIBOR + 0.72%) due 07/25/34 ⁴	5,059,281	5,084,615
GSAMP Trust	Credit-Based Asset Servicing & Securitization LLC		
2002-HE2, 3.12% (1 Month USD LIBOR + 1.04%) due 10/20/32 ^{3,4} 2005-HE6, 2.53% (1 Month USD LIBOR + 0.44%) due 11/25/35 ⁴ 2089,066 28,066 28	2006-CB2, 2.28% (1 Month USD LIBOR + 0.19%) due 12/25/36 ⁴	4,772,664	4,746,481
2005-HE6, 2.53% (1 Month USD LIBOR + 0.44%) due 11/25/35 ⁴ 289,06 289,767 280,85C Resecuritization Trust 2015-5R, 4.11% (1 Month USD LIBOR + 0.14%) due 02/26/37 ^{3,4} 2,30,303 2015-7R, 2.13% (1 Month USD LIBOR + 0.15%) due 09/26/37 ^{3,4} 2,236,004 2343,287 2,236,004 2006-14, 2.23% (1 Month USD LIBOR + 0.15%) due 09/26/37 ^{3,4} 4,089,237 3,886,208 2006-14, 2.23% (1 Month USD LIBOR + 0.15%) due 01/25/47 ⁴ 4,089,237 3,886,208 4,089,237 3,886,208 4,089,237 3,886,208 4,089,237 2,241,640 2,416,414 2,	GSAMP Trust		
GSMSC Resecuritization Trust 2,450,002 2,330,730 2015-5R, 4.11% (1 Month USD LIBOR + 0.15%) due 09/26/37 ^{3,4} 2,236,004 2015-7R, 2.13% (1 Month USD LIBOR + 0.15%) due 09/26/37 ^{3,4} 4,089,237 2,236,004 HarborView Mortgage Loan Trust 4,089,237 3,886,208 BISI Asset Securitization Croproation Trust 8 2,421,640 2,416,714 RSI Asset Securitization Croproation Home Equity Loan Trust Series 2,000,000 1,989,075 2005-OPT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴ 2,000,000 1,989,075 Morgan Stanley Capital I Incorporated Trust 2,000,000 1,989,075 Morgan Stanley Capital I Incorporated Trust 3,000,000 1,989,075 Stanwich Mortgage Loan Toust 1,000,000 1,989,075 Stanwich Mortgage Pass-Through Trust 1,000,000 1,789,825 Stanwich Mortgage Pass-Through Trust 1,000,000 1,789,825 1,789,825 Stanwich Mortgage Pass-Through Trust 1,610,000 1,659,103 1,789,825 1,789,825 Stank Mortgage Pass-Through Trust 1,610,000 1,659,103 1,599,035 1,599,035 1,599,035 1,599,035 <td>2002-HE2, 3.12% (1 Month USD LIBOR + 1.04%) due 10/20/32^{3,4}</td> <td>4,351,120</td> <td>4,377,376</td>	2002-HE2, 3.12% (1 Month USD LIBOR + 1.04%) due 10/20/32 ^{3,4}	4,351,120	4,377,376
2015-5R, 4.11% (1 Month USD LIBOR + 0.14%) due 02/26/37 ^{3,4} 2015-7R, 2.13% (1 Month USD LIBOR + 0.15%) due 09/26/37 ^{3,4} 2034, 287 2034, 238, 287 2005-14, 2.23% (1 Month USD LIBOR + 0.15%) due 01/25/47 ⁴ 2005-0PT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴ 2005-0PT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴ 2005-0PT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴ 2005-0PT1, 2.72% (1 Month USD LIBOR + 0.03%) due 04/25/35 ⁴ 2005-0PT1, 2.72% (1 Month USD LIBOR + 0.03%) due 04/25/35 ⁴ 2005-HE2, 3.11% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ 2005-HE2, 3.11% (1 Month USD LIBOR + 0.29%) due 04/25/36 ⁴ 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 04/25/36 ⁴ 2006-HE1, 2.38% (WAC) due 10/16/46 ^{3,4} 21,730,83 2006-HE1, 2.38% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 21,730,83 2007-2, 2.47% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 2007-2, 3.04% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 2007-2, 3.04% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 2007-2, 3.04% (1 Month USD LIBOR + 0.18%) due 05/25/37 ^{3,4} 2007-2, 3.04% (1 Month USD LIBOR + 0.18%) due 05/25/37 ^{3,4} 2007-2, 3.04% (1 Month USD LIBOR + 0.18%) due 07/25/34 ⁴ 2007-2, 3.04% (1 Month USD LIBOR + 0.28%) due 07/25/34 ⁴ 2007-2, 3.04% (1 Month USD LIBOR + 0.28%) due 07/25/34 ⁴ 2007-2, 3.04% (1 Month USD LIBOR + 0.28%) due 07/25/34 ⁴ 2007-2, 3.04% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 2007-2007-2007-2007-2007-2007-2007-2007	2005-HE6, 2.53% (1 Month USD LIBOR + 0.44%) due 11/25/35 ⁴	289,006	289,767
2015-7R, 2.13% (1 Month USD LIBOR + 0.15%) due 09/26/37 ^{3,4} 4,234,004 HarborView Mortgage Loan Trust 2006-14, 2.23% (1 Month USD LIBOR + 0.15%) due 01/25/47 ⁴ 4,089,237 3,886,208 HSI Asset Securitization Corporation Trust 2005-OPT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴ ACE Securities Corporation Home Equity Loan Trust Series 2005-HEL2, 3.11% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ 2,006,000 2,989,075 Morgan Stanley Capital I Incorporated Trust 2005-HEL2, 3.18% (1 Month USD LIBOR + 0.29%) due 04/25/35 ⁴ 2,006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 3,1789,25 Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 2,005-2, 2.72% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 3,1730,363 Popular ABS Mortgage Pass-Through Trust 2007-2, 2.30% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 51Ington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 51Ington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 51Ington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 51Ington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 51Ington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 51Ington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 51Ington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 51Ington Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 51Ington Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 51Ington Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 51Ington Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 51Ington Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 51Ington Loan Trust Series	GSMSC Resecuritization Trust	·	
HarborView Mortgage Loan Trust 2006-14, 2.23% (1 Month USD LIBOR + 0.15%) due 01/25/47 ⁴ ACR Securitization Corporation Trust 2005-OPT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴ ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.11% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ Morgan Stanley Capital I Incorporated Trust 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 2006-HE3, 3.84% (WAC) due 10/16/46 ^{3,4} Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 1,661,086 1,659,171 Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AB1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AB1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,610,047 1,550,202 Morgan Stanley ABS Capital I Incorporated Trust	2015-5R, 4.11% (1 Month USD LIBOR + 0.14%) due 02/26/37 ^{3,4}	2,450,002	2,330,730
HarborView Mortgage Loan Trust 2006-14, 2.23% (1 Month USD LIBOR + 0.15%) due 01/25/47 ⁴ 4.089,237 3,886,208 HSI Asset Securitization Corporation Trust 2005-0PT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴ 2,416,640 2,416,714 ACE Securities Corporation Home Equity Loan Trust Series 2005-1HE2, 3.11% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ 2,000,000 1,989,075 Morgan Stanley Capital I Incorporated Trust 2006-1HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 1,789,825 Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 1,730,363 Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 1,659,171 Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 1,598,693 First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (1 Month USD LIBOR + 0.95%) due 07/25/34 ⁴ 1,557,264 2044-FF10, 3.37% (1 Month USD LIBOR + 0.95%) due 07/25/34 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557,264 2046-FF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,557	2015-7R, 2,13% (1 Month USD LIBOR + 0,15%) due 09/26/37 ^{3,4}	2,343,287	2.236,004
HSI Asset Securitization Corporation Trust 2005-OPT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴ ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.11% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.18% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ Morgan Stanley Capital I Incorporated Trust 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 1,731,885 1,730,363 Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 1,598,693 First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,500,200 Morgan Stanley ABS Capital I Incorporated Trust		_,= .=,= .,	_, ,,,,,,
HSI Asset Securitization Corporation Trust 2005-OPT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴ ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.11% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.18% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ Morgan Stanley Capital I Incorporated Trust 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 1,731,885 1,730,363 Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 1,598,693 First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,500,200 Morgan Stanley ABS Capital I Incorporated Trust	2006-14, 2,23% (1 Month USD LIBOR + 0,15%) due 01/25/474	4.089.237	3,886,208
ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.11% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 21,789,825 Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 2006-RPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 2006-RPA1 as Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 1,597,035 First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,500,020 Morgan Stanley ABS Capital I Incorporated Trust		,,	-,,
ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.11% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 21,789,825 Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 2006-RPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 2006-RPA1 as Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 1,597,035 First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,500,020 Morgan Stanley ABS Capital I Incorporated Trust	2005-OPT1, 2,72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴	2.421,640	2.416.714
Morgan Stanley Capital I Incorporated Trust 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 1,789,825 1,789,825 Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 1,731,885 1,730,363 Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 1,661,086 1,659,171 Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 1,598,693 1,598,693 1,597,035 1,598,693 1,597,035			
Morgan Stanley Capital I Incorporated Trust 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ 1,789,825 1,789,825 Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 1,731,885 1,730,363 Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 1,661,086 1,659,171 Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 1,598,693 1,598,693 1,597,035 1,598,693 1,597,035	2005-HE2, 3,11% (1 Month USD LIBOR + 1,02%) due 04/25/35 ⁴	2.000.000	1,989,075
2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ Stanwich Mortgage Loan Co. 2016-NPA1, 3.88% (WAC) due 10/16/46 ^{3,4} 1,731,885 1,730,363 Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 21,661,086 1,659,171 Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 1,597,035 1,598,693 First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,610,047 1,520,020 Morgan Stanley ABS Capital I Incorporated Trust		,,	, ,
Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} 1,731,885 1,730,363 Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 1,661,086 1,659,171 Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 1,597,035 1,598,693 First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ 1,535,950 1,557,264 Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 1,610,047 1,520,020 Morgan Stanley ABS Capital I Incorporated Trust 1 1 1,520,020		1.809.217	1,789,825
Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 1,661,086 1,659,171		,,	,,.
Popular ABS Mortgage Pass-Through Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ 1,661,086 1,659,171	2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4}	1,731,885	1,730,363
Ellington Loan Acquisition Trust 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} 1,597,035 1,598,693 First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ 2004-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ Morgan Stanley ABS Capital I Incorporated Trust			
2007-2, 3.04% (I Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (I Month USD LIBOR + 1.28%) due 07/25/34 ⁴ Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (I Month USD LIBOR + 0.30%) due 04/25/36 ⁴ Morgan Stanley ABS Capital I Incorporated Trust	2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴	1,661,086	1,659,171
First Franklin Mortgage Loan Trust 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ Morgan Stanley ABS Capital I Incorporated Trust			
2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ Morgan Stanley ABS Capital I Incorporated Trust	2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4}	1,597,035	1,598,693
Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ Morgan Stanley ABS Capital I Incorporated Trust	First Franklin Mortgage Loan Trust		
Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ Morgan Stanley ABS Capital I Incorporated Trust	2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴	1.535.950	1,557.264
Morgan Stanley ABS Capital I Incorporated Trust		3,222,722	,,
Morgan Stanley ABS Capital I Incorporated Trust	2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴	1.610.047	1,520.020
2006-NC1, 2.47% (1 Month USD LIBOR + 0.38%) due 12/25/35 ⁴ 1.500.000 1.469.198		-,,,,,,,,	<i>,,</i>
	2006-NC1, 2.47% (1 Month USD LIBOR + 0.38%) due 12/25/35 ⁴	1.500.000	1,469.198

COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 28.4% (continued) Residential Mortgage Backed Securities - 21.2% (continued) GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 2,34% (1 Month USD LIBOR + 0.25%) due 12/25/35 ⁴		
GE-WMC Asset-Backed Pass-Through Certificates Series		
$2005-2$, 2.34% (1 Month USD LIBOR $\pm 0.25\%$) due $12/25/35^4$		
	1,371,701	\$ 1,365,902
Bayview Opportunity Master Fund IVb Trust		
2017-RPL1, 3.10% due 07/28/32 ³	1,300,301	1,298,088
Nomura Resecuritization Trust		
2015-4R, 1.41% (1 Month USD LIBOR + 0.43%) due 03/26/36 ^{3,4}	1,281,078	1,233,755
Encore Credit Receivables Trust		
2005-4, 2.53% (1 Month USD LIBOR + 0.44%) due 01/25/36 ⁴	1,000,923	998,289
VOLT XL LLC		
2015-NP14, 4.38% due 11/27/45 ³	849,283	855,954
VOLT LIV LLC		
2017-NPL1, 3.50% due 02/25/47 ³	633,872	633,805
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	415,895	439,071
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22 ³	351,307	350,924
Bayview Opportunity Master Fund IIIb Trust	2/12/2	251152
2017-RN3, 3,23% due 05/28/32 ³	264,212	264,162
First Frankin Mortgage Loan Trust		
2006-FF4, 2.34% (1 Month USD LIBOR + 0.19%) due 03/25/36 ⁴ BCAP LLC	235,558	233,697
2014-RR3, 2.07% (WAC) due 10/26/36 ^{3,4}	145,836	145,121
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.63% due 06/26/36 ³	139,682	122,956
Accredited Mortgage Loan Trust		
2007-1, 2.22% (1 Month USD LIBOR + 0.13%) due 02/25/37 ⁴	102,140	101,759
Total Residential Mortgage Backed Securities		690,040,683
Commercial Mortgage Backed Securities - 3.9%		
Wells Fargo Commercial Mortgage Trust		
2017-SMP, 2.95% (1 Month USD LIBOR + 0.75%) due 12/15/34 ^{3,4}	9,000,000	9,003,245
2016-C37, 1.17% (WAC) due 12/15/49 ⁴ , ¹⁵	38,208,160	2,014,342
2017-C38, 1.23% (WAC) due 07/15/50 ⁴ , 15	25,832,466	1,850,369
2016-C32, 1.49% (WAC) due 01/15/59 ^{4, 15}	22,871,394	1,704,248
2015-LC22, 1.03% (WAC) due 09/15/58 ⁴ , 15	24,219,421	1,142,089
2017-C42, 1.05% (WAC) due 12/15/50 ⁴ , 15	14,971,131	1,017,526
2017-RBI, 1.44% (WAC) due 03/15/50 ⁴ , ¹⁵	9,957,738	865,651
2016-NXSS, 1.70% (WAC) due 01/15/59 ⁴ .15	6,850,469	524,791
2010-VASS, 1.10% (WAC) due 01/15/35/ BHMS Mortgage Trust	5,650,407	324,771
2014-ATLS, 4.24% due 07/05/33 ³	15,000,000	15,018,944
2014-ATLS, 3.48% (1 Month USD LIBOR + 1.50%) due 07/05/33 ^{3,4}	1,300,000	1,300,745
Hospitality Mortgage Trust	1,300,000	1,300,743
2017-HIT, 2.88% (1 Month USD LIBOR + 0.85%) due 05/08/30 ^{3,4}	15,500,000	15,500,660
2017-H11, 2-8679 (1 Molting USD LIBOR + 0.8379) due 0.5/08/30 * GAHR Commercial Mortgage Trust	15,500,000	15,500,000
2015-NRF, 3.49% (WAC) due 12/15/34 ^{3,4}	6,353,165	6,281,219
2015-NRF, 3.47% (1 Month USD LIBOR + 1.30%) due 12/15/34 ^{3,4}	286.710	286,800

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COLL TERRAL METER MODELS OF CRIMINATURE AND MALE	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 28.4% (continued) Commercial Mortgage Backed Securities - 3.9% (continued)		
Americal LLC Trust		
2010-ARTA. 7.44% due 01/14/29 ³	3,500,000 \$	3,735,899
2010-ARTA, 6.81% due 01/14/29 ³	2,605,000	2,759,620
GS Mortgage Securities Corporation Trust	2,003,000	2,737,020
2017-STAY, 2.92% (1 Month USD LIBOR + 0.85%) due 07/15/32 ^{3,4}	2,800,000	2,802,287
2017-STAY, 3.17% (1 Month USD LIBOR + 1.10%) due 07/15/32 ^{3,4}	2,300,000	2,310,130
IPMDB Commercial Mortgage Securities Trust	2,300,000	2,310,130
2017-C5, 1.17% (WAC) due 03/15/50 ^{4, 15}	57,646,844	3,738,738
2016-C2. 1.85% (WAC) due 06/15/49 ⁴ , 15	8,841,507	742,105
COMM Mortgage Trust	8,841,307	/42,10.
2015-CR24, 0.95% (WAC) due 08/10/48 ⁴ , 15	66,315,276	3,013,545
2018-COR3, 0.59% (WAC) due 05/10/51 ⁴ , 15	35,694,962	1,356,259
Banc of America Commercial Mortgage Trust	33,074,702	1,330,235
2017-BNK3, 1.29% (WAC) due 02/15/50 ⁴ , 15	33,625,094	2,410,634
2017-BNRS, 1.25% (WAC) due 02/15/30 4 2016-UB10, 2.15% (WAC) due 07/15/49 ^{4, 15}	19,161,208	1,924,640
DBJPM Mortgage Trust	19,101,208	1,924,040
2017-C6, 1.18% (WAC) due 06/10/50 ⁴ , 15	62,887,566	4,150,152
BANK	02,887,300	4,130,132
2017-BNK7, 0.96% (WAC) due 09/15/60 ^{4, 15}	35,029,404	1,912,802
2017-BNK4, 1.61% (WAC) due 05/15/50 ⁴ , 15		
	14,267,718	1,288,111
2017-BNK6, 1.01% (WAC) due 07/15/60 ^{4, 15} JP Morgan Chase Commercial Mortgage Securities Trust	15,508,443	886,258
	2 000 000	2,920,992
2016-WIKI, 4.14% (WAC) due 10/05/31 ^{3,4}	3,000,000	<i>y y</i>
2014-CBM, 4.02% (1 Month USD LIBOR + 1.95%) due 10/15/29 ^{3,4}	1,100,000	1,099,999
BENCHMARK Mortgage Trust	404400000	2 004 554
2018-B2, 0.57% (WAC) due 02/15/51 ^{4, 15}	124,138,325	3,801,575
UBS Commercial Mortgage Trust	22.005.022	2 505 766
2017-C2, 1.30% (WAC) due 08/15/50 ^{4, 15}	32,995,023	2,505,768
2017-C5, 1.18% (WAC) due 11/15/50 ^{4, 15}	14,047,499	939,137
Morgan Stanley Bank of America Merrill Lynch Trust	25 110 001	
2015-C27, 1.16% (WAC) due 12/15/47 ⁴	36,419,871	1,975,195
2017-C34, 0.97% (WAC) due 11/15/52 ^{4, 15}	24,744,365	1,400,929
JPMCC Commercial Mortgage Securities Trust		
2017-JP5, 1.26% (WAC) due 03/15/50 ^{4, 15}	47,979,070	3,112,201
Citigroup Commercial Mortgage Trust	22.245.222	
2017-P7, 1.29% (WAC) due 04/14/50 ^{4, 15}	23,215,322	1,744,125
2016-C2, 1.93% (WAC) due 08/10/49 ^{4, 15}	6,722,720	743,749
2016-GC37, 1.96% (WAC) due 04/10/49 ^{4, 15}	3,797,060	400,803
Morgan Stanley Capital I Trust		
2017-H1, 1.61% (WAC) due 06/15/50 ^{4, 15}	30,833,609	2,722,700
Bancorp Commercial Mortgage Trust		
2018-CR3, 3.32% (1 Month USD LIBOR + 1.25%) due 01/15/33 ^{3,4}	2,200,000	2,203,152
VSD 2017 BLT1 A 2 600/ July 12/25/42	1,922,820	1,921,423
2017-PLT1 A, 3.60% due 12/25/43 CD Mortgage Trust	1,922,820	1,921,423
2017-CD6, 1.12% (WAC) due 11/13/50 ⁴ , 15	14.928.843	933,966
	7: -7: -	,
2016-CD1, 1.57% (WAC) due 08/10/49 ⁴ , 15	7,004,806	601,966

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 28.4% (continued)		
Commercial Mortgage Backed Securities - 3.9% (continued)		
CD Commercial Mortgage Trust		
2017-CD4, 1.48% (WAC) due 05/10/50 ⁴ , 15	17,205,430 \$	1,442,226
CGMS Commercial Mortgage Trust		
2017-B1, 1.00% (WAC) due 08/15/50 ^{4, 15}	22,418,488	1,291,289
JPMBB Commercial Mortgage Securities Trust		
2013-C17, 1.01% (WAC) due 01/15/47 ⁴ , 15	30,685,793	1,040,460
CSAIL Commercial Mortgage Trust	0.004.010	056 656
2016-C6, 1.96% (WAC) due 01/15/49 ^{4, 15} GS Mortgage Securities Trust	9,904,819	956,676
2017-GS6, 1.20% (WAC) due 05/10/50 ⁴ , 15	11,570,911	879,120
2017-GS6, 1.20% (WAC) due 03/10/30 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	11,570,911	8/9,120
2010-ARTA, 4.95% due 01/14/29 ³	840,000	871,766
LSTAR Commercial Mortgage Trust	840,000	8/1,/00
2014-2, 4.21% (WAC) due 01/20/41 ^{3,4} , 15	500,000	497,579
GE Business Loan Trust	200,000	1,71,517
2007-1A, 2.24% (1 Month USD LIBOR + 0.17%) due 04/16/35 ³ ,4	289,723	283,235
Total Commercial Mortgage Backed Securities		125,831,840
Government Agency - 3.3%		125,651,610
Seasoned Credit Risk Transfer Trust		
2018-1, 2.00% due 05/25/57	28,232,334	26,712,797
2017-4, 2.50% due 06/25/57	18,981,401	18,490,893
2017-4, 3.50% due 06/25/57	9,491,219	9,326,224
Freddie Mac Multifamily Structured Pass Through Certificates ⁸		
2018-K074, 3.60% due 02/25/28	14,000,000	14,088,211
2017-KGX1, 3.00% due 10/25/27	14,000,000	13,448,361
2013-K035, 0.54% (WAC) due 08/25/23 ^{4, 15}	108,556,969	1,886,579
Fannie Mae ⁸	4 (00 000	4 421 021
3.01% due 12/01/27 2.99% due 03/01/30	4,600,000 4,000,000	4,431,921 3,784,933
3.13% due 01/01/30	3,050,000	2,931,810
3.23% due 01/01/30	2,981,372	2,903,190
3.12% due 01/01/30	2,979,766	2,871,923
3.21% due 08/01/27	2,188,043	2,153,999
3.17% due 01/01/30	1,700,000	1,634,735
3.22% due 01/01/30	1,300,000	1,256,021
Freddie Mac Seasoned Credit Risk Transfer ⁸		
2017-3, 3.00% due 07/25/56	952,387	915,210
Total Government Agency		106,836,807
Total Collateralized Mortgage Obligation (Cost \$922,836,437)		922,709,330
CORPORATE BONDS ^{††} - 15.9%		
Financial - 11.1%		<u> </u>
Station Place Securitization Trust		
3.21% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{3,4}	23,000,000	23,000,002
2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{3,4}	21,900,000	21,900,000
2.86% (1 Month USD LIBOR + 0.90%) due 07/24/18 ^{3,4}	19,600,000	19,600,000
3.09% (1 Month USD LIBOR + 1.00%) due 03/24/19 ^{3,4}	14,000,000	14,000,000
2.71% (1 Month USD LIBOR + 0.70%) due 06/24/19 ^{3,4}	13,600,000	13,600,000
2.96% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{3,4} Santander UK plc	6,550,000	6,543,063
2.92% (3 Month USD LIBOR + 0.62%) due 06/01/21 ⁴ Capital One Financial Corp.	30,740,000	30,722,533
3.12% (3 Month USD LIBOR + 0.76%) due 05/12/20 ⁴ Sumitomo Mitsui Trust Bank Ltd.	22,900,000	22,996,174
2.77% (3 Month USD LIBOR + 0.44%) due 09/19/19 ^{3,4}	14,350,000	14,367,884
3.27% (3 Month USD LIBOR + 0.91%) due 10/18/19 ^{3,4}	7,600,000	7,660,877
Silving Citization Control and Total Control Control	7,000,000	7,000,877

	Face	
CORPORATE BONDS ^{††} - 15.9% (continued)	Amount~	Value
Financial - 11.1% (continued)		
Mitsubishi UFJ Financial Group, Inc.		
3.15% (3 Month USD LIBOR + 0.79%) due 07/25/22 ⁴	14,650,000 \$	14,712,497
3.39% (3 Month USD LIBOR + 1.06%) due 09/13/21 ⁴	5,990,000	6,075,587
4.18% (3 Month USD LIBOR + 1.88%) due 03/01/21 ⁴	453,000	468,962
Citizens Bank North America/Providence RI	+55,000	400,702
3.13% (3 Month USD LIBOR + 0.81%) due 05/26/22 ⁴	12,200,000	12,178,916
2.89% (3 Month USD LIBOR + 0.57%) due 05/26/20 ⁴	8,050,000	8,072,328
Mizuho Financial Group, Inc.	5,050,000	0,072,320
3.21% (3 Month USD LIBOR + 0.88%) due 09/11/22 ⁴	16.450,000	16,537,485
3.47% (3 Month USD LIBOR + 1.14%) due 09/13/21 ⁴	1,500,000	1,522,346
Goldman Sachs Group, Inc.	1,500,000	1,322,340
3.07% (3 Month USD LIBOR + 0.73%) due 12/27/20 ⁴	15,700,000	15,753,525
3.54% (3 Month USD LIBOR + 1.20%) due 09/15/20 ⁴	1,000,000	1,015,008
Morgan Stanley	1,000,000	1,013,000
3.16% (3 Month USD LIBOR + 0.80%) due 02/14/20 ⁴	13,650,000	13,691,387
3.32% (3 Month USD LIBOR + 0.98%) due 06/16/20 ⁴	1,650,000	1,670,165
3.29% (3 Month USD LIBOR + 0.93%) due 07/22/22 ⁴	700,000	705,638
Sumitomo Mitsui Banking Corp.	700,000	703,036
2.70% (3 Month USD LIBOR + 0.35%) due 01/17/20 ⁴	15,450,000	15,449,677
Svenska Handelsbanken AB	13,430,000	13,449,077
2.80% (3 Month USD LIBOR + 0.47%) due 05/24/21 ⁴	13,500,000	13,502,970
Credit Agricole S.A.	13,500,000	13,302,770
3.30% (3 Month USD LIBOR + 0.97%) due 06/10/20 ^{3,4}	11,550,000	11,689,940
Assurant, Inc.	11,550,000	11,000,040
3.59% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁴	9,022,000	9,044,674
JPMorgan Chase & Co.	*,,-=,,***	-,,,,
2.98% (3 Month USD LIBOR + 0.68%) due 06/01/21 ⁴	8,100,000	8,138,475
Lloyds Bank plc	-, -,,	-, -, -,
2.85% (3 Month USD LIBOR + 0.49%) due 05/07/21 ⁴	8,050,000	8,061,377
Sumitomo Mitsui Financial Group, Inc.		
3.31% (3 Month USD LIBOR + 0.97%) due 01/11/224	5,000,000	5,060,663
4.01% (3 Month USD LIBOR + 1.68%) due 03/09/21 ⁴	1,000,000	1,031,006
3.50% (3 Month USD LIBOR + 1.14%) due 10/19/21 ⁴	702,000	713,034
Citigroup, Inc.	,	, , , , , , ,
6.25% 9,10	5,747,000	5,962,512
UBS Group Funding Switzerland AG		
4.13% (3 Month USD LIBOR + 1.78%) due 04/14/21 ^{3,4}	5,700,000	5,884,340
Westpac Banking Corp.		
3.19% (3 Month USD LIBOR + 0.85%) due 01/11/22 ⁴	5,000,000	5,047,943
Bank of America Corp.		
2.99% (3 Month USD LIBOR + 0.65%) due 10/01/21 ⁴	4,200,000	4,214,874
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	324,000	316,210
Lincoln Finance Ltd.		
7.38% due 04/15/21 ³	100,000	103,237
Enstar Group Ltd.	100.000	00.691
4.50% due 03/10/22	100,000	99,681
Total Financial		361,114,990
Consumer, Non-cyclical - 3.0% Express Scripts Holding Co.		
3.07% (3 Month USD LIBOR + 0.75%) due 11/30/20 ⁴	21,875,000	21,888,631
3.07% (3 Month USD LIBOR ± 0.73%) due 11/30/20* General Mills, Inc.	21,873,000	21,088,031
2.89% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁴	20,750,000	20,780,832
2.0770 (3 MOHAI OSD EIDOK + 0.3470) due 04/10/21	20,730,000	20,780,832

		Face Amount~		Value
CORPORATE BONDS ^{††} - 15.9% (continued)				
Consumer, Non-cyclical - 3.0% (continued)				
CVS Health Corp.				
2.96% (3 Month USD LIBOR + 0.63%) due 03/09/20 ⁴		8,950,000	\$	8,984,491
3.05% (3 Month USD LIBOR + 0.72%) due 03/09/21 ⁴ Kraft Heinz Foods Co.		8,500,000		8,542,848
2.92% (3 Month USD LIBOR + 0.57%) due 02/10/21 ⁴ Allergan Funding SCS		16,200,000		16,218,600
3.58% (3 Month USD LIBOR + 1.26%) due 03/12/20 ⁴ Zimmer Biomet Holdings, Inc.		11,300,000		11,422,205
3.08% (3 Month USD LIBOR + 0.75%) due 03/19/21 ⁴		11,050,000		11,068,631
Total Consumer, Non-cyclical		,,		98,906,238
Energy - 0.8%				,, ,
Phillips 66				
2.92% (3 Month USD LIBOR + 0.60%) due 02/26/21 ⁴		8,700,000		8,713,518
3.00% (3 Month USD LIBOR + 0.65%) due 04/15/19 ^{3,4}		4,100,000		4,101,815
Equities Corp.		· · · · · · · · · · · · · · · · · · ·		, i
3.08% (3 Month USD LIBOR + 0.77%) due 10/01/20 ⁴		11,450,000		11,455,896
Schahin II Finance Co. SPV Ltd.				
5.88% due 09/25/22 ^{6,11}		390,900		54,726
Total Energy				24,325,955
Communications - 0.6%				
Discovery Communications LLC				
3.03% (3 Month USD LIBOR + 0.71%) due 09/20/19 ⁴		11,000,000		11,050,689
Deutsche Telekom International Finance BV				
2.93% (3 Month USD LIBOR + 0.58%) due 01/17/20 ^{3,4}		9,400,000		9,435,411
Thomson Reuters Corp. 3.85% due 09/29/24		221,000		217,695
Total Communications		221,000		20,703,795
Industrial - 0,3%				20,703,773
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg				
5.85% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{3,4}		7,750,000		7,822,075
Technology - 0.1%		,,,,,,,,,		.,,
Infor US, Inc.				
5.75% due 08/15/20 ³		3,500,000		3,543,750
Basic Materials - 0.0%				
Yamana Gold, Inc.				
4.95% due 07/15/24		1,116,000		1,114,784
Total Corporate Bonds (Cost \$517,304,358)				517,531,587
				317,331,307
FOREIGN GOVERNMENT DEBT ^{††} - 5.0%				
Government of Japan due 09/03/18 ¹²	IDV/	5.055.000.000		45.660.540
due 09/03/18 ¹²	JPY	5,055,000,000		45,669,740
	JPY	207,100,000		1,870,754
due 07/09/18 ¹²	JPY	203,000,000		1,833,651
Total Government of Japan			_	49,374,145
Republic of Hungary due 07/25/18 ¹²	THE STATE OF THE S	10.000.000.000		20 525 105
5.50% due 12/20/18	HUF HUF	10,869,000,000 1,780,000,000		38,535,195
5.50% due 12/20/18 Total Republic of Hungary	HUF	1,780,000,000		6,462,457 44,997,652
Czech Republic				11,77 ,032
due 09/07/18 ¹²	CZK	480,000,000		21,570,858
4.60% due 08/18/18	CZK CZK	468,580,000		21,570,858 21,175,364
Total Czech Republic	CZK	700,500,000		42,746,222
State of Israel				72,770,222
0.50% due 10/31/18	ILS	97,010,000		26,639,763
Total Foreign Government Debt		. ,,,,,,,,,,		_0,000,000
(Cost \$169,361,335)				163,757,782

	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,4} - 1.7%		
Technology - 0.7%		
Misys Ltd.		
5.81% (3 Month USD LIBOR + 3.50%) due 06/13/24	7,890,375	\$ 7,743,535
MA Financeco LLC		
4.59% (1 Month USD LIBOR + 2.50%) due 11/19/21	4,987,500	4,962,562
Epicor Software		
5.35% (1 Month USD LIBOR + 3.25%) due 06/01/22	4,433,337	4,416,712
SS&C Technologies, Inc.		
4.59% (1 Month USD LIBOR + 2.50%) due 04/16/25	4,077,633	4,075,350
Internet Brands, Inc.		
5.84% (1 Month USD LIBOR + 3.75%) due 09/13/24	1,087,411	1,086,356
Masergy Holdings, Inc.		· · ·
5.58% (3 Month USD LIBOR + 3.25%) due 12/15/23	498,734	497,901
Total Technology	, , , , , , , , , , , , , , , , , , ,	22,782,416
Consumer, Non-cyclical - 0.3%		
DJO Finance LLC		
5.45% (3 Month USD LIBOR + 3.25%) due 06/08/20	3,979,562	3,957,197
Diamond (BC) B.V.	3,717,302	3,751,171
5.10% (2 Month USD LIBOR + 3.00%) due 09/06/24	2,183,500	2,139,830
Albertson's LLC	2,183,500	2,137,630
5.34% (3 Month USD LIBOR + 3.00%) due 12/21/22	1,228,242	1,216,193
Smart & Final Stores LLC	1,220,242	1,210,173
5.59% (1 Month USD LIBOR + 3.50%) due 11/15/22	925,096	901,969
Grocery Outlet, Inc.	725,070	701,707
5.59% (1 Month USD LIBOR + 3.50%) due 10/21/21	661,585	660,758
PPDI (Pharmaceutical Product Development, Inc.)	001,585	000,738
4.59% (1 Month USD LIBOR + 2.50%) due 08/18/22	99,743	99,157
Total Consumer, Non-cyclical	77,143	8,975,104
Communications - 0.3%		8,973,104
Cengage Learning Acquisitions, Inc.	4 200 201	2.028.218
6.34% (1 Month USD LIBOR + 4.25%) due 06/07/23	4,298,301	3,938,318
Unitymedia Finance LLC	2 250 000	2 224 042
4.07% (1 Month USD LIBOR + 2.00%) due 06/01/23	3,250,000	3,224,943
WMG Acquisition Corp.	790 000	772 400
4.22% (1 Month USD LIBOR + 2.13%) due 11/01/23	780,000	773,409
Neustar, Inc.	452 290	452 502
4.59% (1 Month USD LIBOR + 2.50%) due 01/08/20	452,389	452,502
5.59% (1 Month USD LIBOR + 3.50%) due 08/08/24	299,246	299,246
Total Communications		8,688,418
Consumer, Cyclical - 0.2%		
Mavis Tire Express Services Corp.		
5.33% (1 Month USD LIBOR + 3.25%) due 03/20/25	4,782,748	4,734,920
Prime Security Services Borrower LLC		
4.84% (1 Month USD LIBOR + 2.75%) due 05/02/22	523,678	520,583
Total Consumer, Cyclical		5,255,503
Financial - 0.1%		
iStar, Inc.		
2.75% (3 Month USD LIBOR + 2.75%) due 06/19/23	4,000,000	3,985,000
3.75% (1 Month USD LIBOR + 3.00%) due 10/01/21	237,930	237,335

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,4} - 1.7% (continued) Financial - 0.1% (continued)		
Delos Finance S.A.R.L (International Lease Finance)		
4.08% (3 Month USD LIBOR + 1.75%) due 10/06/23	400,000 §	399,500
Total Financial	<u>-</u>	4,621,835
Industrial - 0.1% Reece Ltd.		
2.00% (3 Month USD LIBOR + 2.00%) due 05/31/25	2,500,000	2,487,500
CHI Overhead Doors, Inc.	7	,,
5.34% (1 Month USD LIBOR + 3.25%) due 07/29/22	986,890	988,943
Engility Corp. 4.34% (1 Month USD LIBOR + 2.25%) due 08/12/20	554,255	554,023
4.34% (1 Month USD LIBOR + 2.25%) due 08/12/20 TransDigm Group, Inc.	554,255	334,023
4.59% (1 Month USD LIBOR + 2.50%) due 06/09/23	299,250	297,155
ProAmpac PG Borrower LLC	,	, in the second
5.61% (3 Month USD LIBOR + 3.50%) due 11/20/23	150,000	149,016
Total Industrial		4,476,637
Basic Materials - 0.0%		
Alpha 3 B.V. 5.33% (3 Month USD LIBOR + 3.00%) due 01/31/24	350,000	347,959
Total Senior Floating Rate Interests		371,737
(Cost \$55,826,888)		55,147,872
COMMERCIAL PAPER ^{††} - 1.2%		_
Nutrien Ltd.		
2.40% due 07/13/18 ^{12,13}	15,000,000	14,988,000
Rogers Communications, Inc.		
2.22% due 07/12/18 ^{12,13}	14,000,000	13,990,246
Waste Management, Inc.		
2.35% due 07/18/18 ^{12,13}	10,000,000	9,988,903
Total Commercial Paper (Cost \$38,967,149)		38,967,149
REPURCHASE AGREEMENTS ^{††,14} - 3.7%		
Jefferies & Company, Inc.		
issued 06/28/18 at 2.85% open maturity	24,786,000	24,786,000
issued 06/29/18 at 2.85% open maturity	10,515,000	10,515,000
issued 05/25/18 at 3.17% due 07/02/18	15,374,000	15,374,000
issued 06/25/18 at 2.70% due 07/25/18 Barclays	2,550,000	2,550,000
issued 04/30/18 at 2.40% open maturity	20,495,291	20,495,291
BNP Paribas	,,,,,,,,,	,,,,,_,
issued 04/26/18 at 2.56% due 07/27/18	18,780,000	18,780,000
issued 06/05/18 at 2.56% due 07/27/18	12,773,953	12,773,953
issued 06/25/18 at 2.56% due 07/27/18	4,018,776	4,018,776
issued 05/03/18 at 2.56% due 08/01/18 Mizuho	9,165,057	9,165,057
issued 06/27/18 at 2.74% due 07/27/18	2,923,000	2,923,000
Total Repurchase Agreements	2,723,000	2,723,000
(Cost \$121,381,077)	_	121,381,077
	Contracts	
OTC OPTIONS PURCHASED ^{††} - 0.0%		
Call options on: Bank of America Merrill		
Lynch iShares MSCI		
Emerging Markets		
ETF Expiring January		
2019 with strike price		
of \$55.00 (Notional		
Value \$96,618,500)	17,567	122,969
Bank of America Merrill Lynch S&P 500 Index		
Expiring January 2019		
Expiring January 2019 with strike price of \$3,000.00 (Notional	383	400,235
with strike price of \$3,000.00 (Notional Value \$114,900,000)	505	
with strike price of \$3,000.00 (Notional Value \$114,900,000) Total OTC Options Purchased		
with strike price of \$3,000.00 (Notional Value \$114,900,000) Total OTC Options Purchased (Cost \$4,875,424)		523,204
with strike price of \$3,000.00 (Notional Value \$114,900,000) Total OTC Options Purchased (Cost \$4,875,424) Total Investments - 99.5%		
with strike price of \$3,000.00 (Notional Value \$114,900,000) Total OTC Options Purchased (Cost \$4,875,424)		

Not Unrealized

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS ††

		Floating Rate	Floating		Payment		Notional		Premiums Paid	Unrealized
Counterparty	Exchange	Type	Rate Index	Fixed Rate	Frequency	Maturity Date	Amount	Market Value	(Received)	Gain (Loss)
			3-Month USD-							
BofA Merrill Lynch	CME	Receive	LIBOR	2.69%	Quarterly	04/13/21 \$	(381,000,000)	\$ 1,672,594	\$ 1,572,542	\$100,052
			3-Month USD-							
BofA Merrill Lynch	CME	Receive	LIBOR	2.59%	Quarterly	11/13/47	(9,500,000)	750,975	860,610	(109,635)
			3-Month USD-							
BofA Merrill Lynch	CME	Receive	LIBOR	2.73%	Quarterly	04/13/23	(16,000,000)	119,360	(1,947)	121,307
			3-Month USD-							
BofA Merrill Lynch	CME	Receive	LIBOR	2.82%	Quarterly	04/13/28	(2,600,000)	31,408	37,483	(6,075)
									\$ 2,468,688	\$105,649

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS ††

						Net Unrealized
Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Appreciation/ (Depreciation)
Citigroup	59,500,000	BRL	10/01/18 \$	17,137,387	\$ 15,250,154	\$ 1,887,233
JPMorgan Chase & Co.	480,000,000	CZK	09/07/18	23,459,264	21,696,605	1,762,659
JPMorgan Chase & Co.	51,000,000	BRL	10/01/18	14,804,063	13,071,560	1,732,503
Goldman Sachs	500,000,000	MXN	07/05/18	26,508,605	25,161,441	1,347,164
Goldman Sachs	1,877,900,000	HUF	12/20/18	7,582,267	6,739,042	843,225
Goldman Sachs	7,437,000,000	HUF	07/25/18	27,198,420	26,423,557	774,863
Citigroup	66,842,550	ILS	10/31/18	19,003,641	18,454,843	548,798
Morgan Stanley	3,432,000,000	HUF	07/25/18	12,742,022	12,193,848	548,174
JPMorgan Chase & Co.	178,866,000	CZK	08/20/18	8,540,653	8,077,333	463,320
Citigroup	207,087,080	CZK	08/20/18	9,746,650	9,351,757	394,893
Morgan Stanley	5,055,000,000	JPY	09/04/18	46,245,894	45,864,950	380,944
Goldman Sachs	30,652,500	ILS	10/31/18	8,714,657	8,462,979	251,678
Goldman Sachs	4,080,000	EUR	09/14/18	5,019,653	4,792,215	227,438
Goldman Sachs	104,181,600	CZK	08/20/18	4,923,981	4,704,692	219,289
Goldman Sachs	30,800,000	MXN	07/19/18	1,626,094	1,546,572	79,522
Goldman Sachs	203,000,000	JPY	07/09/18	1,899,486	1,834,380	65,106
Goldman Sachs	880,000	EUR	07/20/18	1,092,446	1,029,003	63,443
Goldman Sachs	207,100,000	JPY	07/20/18	1,904,354	1,872,851	31,503
Citigroup	439,312	CZK	07/12/18	20,169	19,776	393
						\$ 11,622,148

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Net Unrealized Appreciation/ (Depreciation)
JPMorgan Chase & Co.	55,250,000	BRL	10/01/18 \$	13,934,214 \$	14,160,858	\$ 226,644
Deutsche Bank	7,156	CZK	07/12/18	321	322	1
Goldman Sachs	4,080,000	EUR	09/14/18	4,793,408	4,792,215	(1,193)
Goldman Sachs	30,800,000	MXN	07/19/18	1,548,696	1,546,572	(2,124)
Goldman Sachs	880,000	EUR	07/20/18	1,041,548	1,029,004	(12,544)
Citigroup	500,000,000	MXN	07/05/18	25,186,379	25,161,440	(24,939)
Citigroup	55,250,000	BRL	10/01/18	14,285,529	14,160,857	(124,672)
						\$ 61,173

- The face amount is denominated in U.S. dollars unless otherwise indicated. Value determined based on Level 1 inputs. Value determined based on Level 2 inputs. Value determined based on Level 3 inputs. Affiliated issuer. Rate indicated is the 7 day yield as of June 30, 2018. Security is a 144A or Section 4(aV) security. These securities have been described in the 1 day of June 30, 2018.

- Rate indicated is the 7 day yield as of June 30, 2018.

 Security is a 144A or Section 4(a)(2) securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$1,837,333,396 (cost \$1,839,858,248), or 56.5% of total net assets.

 Variable rate security. Rate indicated is the rate effective at June 30, 2018. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. The settlement status of a position may also impact the effective rate indicated. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

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

 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$114,706 (cost \$641,505), or 0.0% of total net assets.

 Security was fair valued by the Valuation Committee at June 30, 2018. The total market value of fair valued securities amounts to \$7,278,274, (cost \$7,270,084) or 0.2% of total net assets.

 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.

- On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency Perpetual maturity.

 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date. Security is in default of interest and/or principal obligations.

 Zero coupon rate security.

 Rate indicated is the effective yield at the time of purchase.

 Repurchase Agreements.

 Security is an interest-only strip. Rate indicated is effective yield at June 30, 2018.

BofA BRL CME CMT CZK EUR HUF ILS JPY LIBOR MXN plc REIT WAC

Bank of America
Brazilian Real
Chicago Mercantile Exchange
Constant Maturity Treasury
Czech Koruna
EURO
Hungarian Forint
Israeli New Shekel
Japanese Yen
London Interbank Offered Rate
Mexican Peso
Public Limited Company
Real Estate Investment Trust
Weighted Average Coupon