MFS MULTIMARKET INCOME TRUST Form N-Q March 24, 2017

### **UNITED STATES**

### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

# FORM N-Q

### QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF

#### REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-04975

## MFS MULTIMARKET INCOME TRUST

(Exact name of registrant as specified in charter)

111 Huntington Avenue, Boston, Massachusetts 02199

(Address of principal executive offices) (Zip code)

Christopher R. Bohane

**Massachusetts Financial Services Company** 

111 Huntington Avenue

Boston, Massachusetts 02199

(Name and address of agents for service)

Registrant s telephone number, including area code: (617) 954-5000

Date of fiscal year end: October 31

Date of reporting period: January 31, 2017

### ITEM 1. SCHEDULE OF INVESTMENTS.

# **QUARTERLY REPORT**

January 31, 2017

# MFS® MULTIMARKET INCOME TRUST

# PORTFOLIO OF INVESTMENTS

1/31/17 (unaudited)

The Portfolio of Investments is a complete list of all securities owned by your fund. It is categorized by broad-based asset classes.

Bonds - 116.118	Acrospace - 0.6%         S. 1.15.00         \$ 1.15.80           KLX. Inc., 5.875%, 1.20/1.0202 (c)         25.00.00         261.875           Lockheed Martin Corp., 3.55%, 1/15/2024         25.00.00         24.838           TransDigm. Inc., 6.5%, 7/15/2024         70.00         100.875           Transdigm., Inc., 6.375%, 6/15/2026 (c)         155.00         152.075           Artinics - 0.1%         EUR 325,000         \$ 39.355           Appared Manufacturers - 0.1%         EUR 300.00         \$ 355.253           Asset Backed & Sccuritized - 4.2%         Bun of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051         \$ 87.228         \$ 93.907           Bayive Financial Revolving Mortgage Loon Trust, FRN, 2.356%, 12/28/2040 (c)         1,797.428         1,787.639           Chesapeake Funding ILLLC, 2016-1A, A2, FRN, 1917%, 3915/2028 (n)         30.031         30.031         30.031           Chigroup Chamercial Mortgage Trust, AM, Fill, 2/10/2049         30.31         30.031         30.031           Chigroup Chamercial Mortgage Trust, AM, Fill, 2/10/2049         30.31         30.031         30.031           Chigroup Chamercial Mortgage Trust, AM, Fill, 2/10/2049         30.31         30.031         30.031           Chigroup Chamercial Mortgage Trust, AM, Fill, 2/10/2049         30.34         30.031         30.031           Ch	Issuer	S	hares/Par		Value (\$)
CPI International. Inc., 875%, 21/15/2018         \$ 1,115,000         \$ 1,115,000         21,128,890         26,000         261,005         26,000         261,005         26,000         261,005         26,000         261,005         26,000         261,005         26,000         261,005         26,000         261,005         26,000 <th< td=""><td>CPI International, Inc., 875%, 2015/2018         \$ 1,15,000         \$ 1,28,800           Lockheed Martin Corp., 355%, 115/2026         406,000         246,000           TransDigm, Inc., 65%, 715/2024         700,000         700,875           Transdigm, Inc., 65%, 715/2026 (c)         155,000         \$ 2,001,252           Affiness - 0.1%         \$ 2,001,252           Affiness - 0.1%         \$ 2,001,252           Affiness - 0.1%         \$ 2,001,252           Appared Manufacturers - 0.1%         \$ 200,000         \$ 3,005,000           Christian Dior SE, 0.75%, 6024/2021         \$ 200,000         \$ 3,252,323           Asser Backed &amp; Securitized - 4.2%         \$ 200,000         \$ 5,872,28         \$ 5,993,000           Saylview Firancial Brevolvieg Mortage, Inc., FRN, 5.7518, 210/20051         \$ 5,872,28         \$ 5,993,000           Chespack Funding II LLC, 2016-1A. A. 2 FRN, 1917%, 31/52028 (o)         \$ 1,550,000         \$ 1,576,000           Quisigroup Commercial Mortage Trust, FRN, 5.75148, 12/10/2009         \$ 3,394,915         \$ 2,600           Crest Liuk, CDO, 7%, 1/28/2040 (a)(p)         \$ 3,394,915         \$ 2,600           Crest Liuk, CDO, 7%, 1/28/2040 (a)(p)         \$ 3,494,915         \$ 2,600           Uryleyde Senior Loan Fund, 2013-25A, A. CLO, FRN, 2123%, 41/15/2035 (n)         \$ 1,500,000         \$ 1,750,800      <t< td=""><td>Bonds - 116.1%</td><td></td><td></td><td></td><td></td></t<></td></th<>	CPI International, Inc., 875%, 2015/2018         \$ 1,15,000         \$ 1,28,800           Lockheed Martin Corp., 355%, 115/2026         406,000         246,000           TransDigm, Inc., 65%, 715/2024         700,000         700,875           Transdigm, Inc., 65%, 715/2026 (c)         155,000         \$ 2,001,252           Affiness - 0.1%         \$ 2,001,252           Affiness - 0.1%         \$ 2,001,252           Affiness - 0.1%         \$ 2,001,252           Appared Manufacturers - 0.1%         \$ 200,000         \$ 3,005,000           Christian Dior SE, 0.75%, 6024/2021         \$ 200,000         \$ 3,252,323           Asser Backed & Securitized - 4.2%         \$ 200,000         \$ 5,872,28         \$ 5,993,000           Saylview Firancial Brevolvieg Mortage, Inc., FRN, 5.7518, 210/20051         \$ 5,872,28         \$ 5,993,000           Chespack Funding II LLC, 2016-1A. A. 2 FRN, 1917%, 31/52028 (o)         \$ 1,550,000         \$ 1,576,000           Quisigroup Commercial Mortage Trust, FRN, 5.75148, 12/10/2009         \$ 3,394,915         \$ 2,600           Crest Liuk, CDO, 7%, 1/28/2040 (a)(p)         \$ 3,394,915         \$ 2,600           Crest Liuk, CDO, 7%, 1/28/2040 (a)(p)         \$ 3,494,915         \$ 2,600           Uryleyde Senior Loan Fund, 2013-25A, A. CLO, FRN, 2123%, 41/15/2035 (n)         \$ 1,500,000         \$ 1,750,800 <t< td=""><td>Bonds - 116.1%</td><td></td><td></td><td></td><td></td></t<>	Bonds - 116.1%				
KIX. Inc., 5875%; 1201/2022()         250,000         261,875           Lockheed Martin Corp., 555%; 1/15/2022         245,000         246,838           TransDigm. Inc., 6,8%; 7/15/2022         700,000         700,875           Transdigm, Inc., 6,55%; 7/15/2026 (x)         155,000         152,675           Transdigm, Inc., 6,375%, 6/15/2026 (x)         EUR         325,000         \$ 349,355           Apparel Manufacturers - 0.1%         EUR         300,000         \$ 325,253           Apparel Manufacturers - 0.1%         EUR         300,000         \$ 325,253           Asset-Backed & Securitized - 4.2%         EUR         300,000         \$ 352,203           Banc of America Commercial Mortgage, Inc., FRN, 5751%, 2/10/2051         \$ 587,228         \$ 593,907           Banc of America Commercial Mortgage Loan Trust, FRN, 2356%, 12/28/2040 (x)         1,707,428         1,378,639           Chesapeake Funding II LLC, 2016-1A. A2, FRN, 1917%, 3/15/2038 (n)         1,500,000         1,594,833           Chigroup Commercial Mortgage Trust, FRN, 5,566%, 12/21/2049         955,356         954,667           Credit Suisse Commercial Mortgage Trust, FRN, 5,666%, 12/21/2049         955,356         954,667           Credit Suisse Commercial Mortgage Trust, FRN, 5,666%, 12/21/2049         1,791,000         1,792,866           Credit Suisse Commercial Mortgage Trust, FRN	KLX, Inc., 5875%, 1201/2022 (z)         250,000         261,875           Lockheed Martin Gorp, 3.55%, 11/5/2022         245,000         246,838           Transdigm, Inc., 6.5%, 71/5/2024         700,000         700,875           Transdigm, Inc., 6.5%, 71/5/2026 (z)         155,000         152,675           Arilines - 0.1%         EUR 325,000         \$ 349,355           Apparel Manufacturers - 0.1%         EUR 300,000         \$ 352,523           Asset-Backed & Securitized - 4.2%         Bane of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051         \$ 587,228         \$ 593,907           Baro of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051         \$ 587,228         \$ 593,907           Baro of America Commercial Mortgage Loan Trust, FRN, 2.256%, 1278/2040 (z)         1,797,428         1,378,607           Chigroup Commercial Mortgage Trust, FRN, 5.751%, 2/10/2036         5 587,228         \$ 593,907           Baro of America Commercial Mortgage Trust, FRN, 5.751%, 2/10/2036         1,500,000         1,594,807           Chigroup Commercial Mortgage Trust, FRN, 5.751%, 2/10/2036         1,500,000         1,594,807           Chigroup Commercial Mortgage Trust, FRN, 5.750%, 6/15/2039         1,711,000         1,792,806           Creat Lid, CDO, 7%, 1/28/2036 (a)pp         1,791,100         1,792,806           Creat Lid, CDO, 7%, 1/28/2036 (a)pp <td< td=""><td>Aerospace - 0.6%</td><td></td><td></td><td></td><td></td></td<>	Aerospace - 0.6%				
Lockheed Martin Copp., 355%, 1/15/202         410,000         410,009           TransDigm, Inc., 65%, 7/15/2024         700,000         700,875           Transdigm, Inc., 65,375%, 6/15/2026 (x)         155,000         700,875           Transdigm, Inc., 6375%, 6/15/2026 (x)         \$2,901,225           Airlines - 0.1%         EUR 352,000         \$349,355           Apparel Manufacturers - 0.1%         EUR 300,000         \$325,253           Asset-Backed & Securitized - 4.2%         Banc of America Commercial Mortagee, Inc., FRN, 5/51%, 2/10/2051         \$857,228         \$599,00           Bayer & Financial Revolving Mortagee Loan Trast, FRN, 2356%, 12/28/2040 (x)         1,797,428         1,378,630           Chespace & Transding II LLC, 2016-1A. A. 2. FRN, 1,917%, 3/15/2028 (n)         1,500,000         1,550,000           Ligroup/Deutsch Bank Commercial Mortagee Trust, FRN, 5,366%, 1/21/12/049         955,36         954,600           Crigit Clusies Commercial Mortagee Trust, FRN, 5,669%, 6/15/2039         1,791,000         1,792,860           Credit Clusies Commercial Mortagee Trust, FRN, 5,669%, 6/15/2039         1,791,000         1,792,860           Credit Clusies Commercial Mortagee Trust, FRN, 5,695%, 6/15/2039         1,500,000         1,792,860           Credit Lid, CDO, 7%, 1/28/2040 (a)c)         1,500,000         1,792,860           Dryden Senior Loan Fund, 2014-13 A. 2, CLO, FR	Lockheed Martin Corp., 355%, 1/15/2026         400,000         246,000           TransDigm, Inc., 65%, 7/15/2024         700,000         700,805           Transdigm, Inc., 65%, 7/15/2026 (c)         155,000         152,675           Transdigm, Inc., 6.37%, 6/15/2026 (c)         155,000         152,675           Airlines - 0.1%         Ryania' Ltd., 1,125%, 3/10/2023         80,305         34,935           Airlines - 0.1%         EUR 350,000         \$ 325,253           Asser-Backed & Securitized - 4.2%         EUR 300,000         \$ 587,228         \$ 599,907           Bayeice Financial Revolving Mortage, Inc., FRN, 5751%, 2/10/2051         \$ 587,228         \$ 599,907           Bayeice Financial Revolving Mortage, Inc., FRN, 5751%, 2/10/2051         \$ 587,228         \$ 599,907           Bayeice Financial Revolving Mortage, Inc., FRN, 5751%, 2/10/2051         \$ 1,707,428         1,786,59           Chesapeake Funding II LLC, 2016-1A, 2., FRN, 1917%, 3/15/20/208 (n)         \$ 1,500,000         1,559,000         1,500,000         1,559,000         1,500,000         1,559,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000         1,500,000	CPI International, Inc., 8.75%, 2/15/2018	\$	1,115,000	\$	1,128,890
TransDigm. Inc., 6%, 71/5/2022         246,000         700,838           TransDigm. Inc., 6.5%, 71/5/2026 (z)         155,000         152,675           Transdigm. Inc., 6.375%, 6/15/2026 (z)         155,000         152,675           Arlinies - 0.1%         EUR 325,000         \$ 349,355           Apparel Manufacturers - 0.1%         EUR 300,000         \$ 325,253           Apparel Manufacturers - 0.1%         EUR 300,000         \$ 325,253           Asset-Backed & Securitized - 4.2%         EUR 300,000         \$ 587,228         \$ 593,907           Bane of America Commercial Mortagae, Inc., FRN, 5.751%, 2/10/2051         \$ 887,228         \$ 593,907           Chesspeake Funding II LLC, 2016-1A, A2. FRN, 1917%, 3/15/2028 (n)         1.550,000         1.559,483           Chigroup/Deurosche Bank Commercial Mortagae Trust, FRN, 5.366%, 12/11/2049         955,456         594,667           Criegi Valisses Commercial Mortagae Trust, FRN, 5.696%, 6/15/2039         1.781,000         1.792,866           Crest Lid., CDO, 7%, 1/28/2046 (a)tp)         3,194,915         426,667           Crest Lid., CDO, 7%, 1/28/2046 (a)tp)         1,750,000         1,794,066           Crest Lid., CDO, 7%, 1/28/2046 (a)tp)         1,750,000         1,794,066           Crest Lid., CDO, 7%, 1/28/2046 (a)tp)         1,750,000         1,750,000           Dryden Senior L	TransDigm, Inc., 65%, 7115/2024         246, 838           Transdigm, Inc., 6.578, 615/2026 (γ)         155,000         700,005           Transdigm, Inc., 6.375%, 615/2026 (γ)         155,000         152,675           Arifines - 0.1%         EUR 325,000         \$ 349,355           Apparal Lid., 1.125%, 310/2023         EUR 300,000         \$ 325,253           Apparal Manufactures - 0.1%         EUR 300,000         \$ 325,253           Asset Backed & Securitized - 4.2%         EUR 300,000         \$ 587,228         \$ 593,907           Bane of America Commercial Mortage, Inc., FRN, 5751%, 210/2051         \$ 587,228         \$ 593,907           Base of America Commercial Mortage Loan Trust, FRN, 2356%, 12/28/2040 (2)         1,797,428         1,378,639           Chespeake Funding II LLC, 2016-1A, A.2, FRN, 1917%, 2015/2028 (n)         300,001         1,500,000         1,559,483           Chigroup Commercial Mortage Trust, FRN, 57414, 12/10/2049         955,355         954,667           Credit Suisse Commercial Mortage Trust, FRN, 566%, 615/2039         1,781,000         1,792,866           Credit Suisse Commercial Mortage Trust, FRN, 5166%, 615/2039         1,781,000         1,781,000           Credit Suisse Commercial Mortage Trust, FRN, 5266%, 615/2039         1,781,000         1,781,000           Credit Suisse Commercial Mortage Trust, FRN, 1218,000         1,781,000 <td>KLX, Inc., 5.875%, 12/01/2022 (z)</td> <td></td> <td>250,000</td> <td></td> <td>261,875</td>	KLX, Inc., 5.875%, 12/01/2022 (z)		250,000		261,875
Translýgm, Inc., 6.5%, 7/115/2026 (z)         700,000         700,875           Transdígm, Inc., 6.375%, 6/15/2026 (z)         155,000         152,075           Airlines - 0.1%         EUR 325,000         \$ 2,901,252           Apparel Manufacturer s · 0.1%         EUR 300,000         \$ 349,355           Apparel Manufacturer s · 0.1%         EUR 300,000         \$ 325,253           Asset-Backed & Securitized - 4.2%         EUR 300,000         \$ 325,253           Asset-Backed & Securitized - 4.2%         EUR 300,000         \$ 587,228         \$ 593,907           Bane of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051         \$ 587,228         \$ 593,907           Bane of America Commercial Mortgage Irus, FRN, 5.751%, 2/10/2051         \$ 1550,000         \$ 1,578,639           Chéis pour Commercial Mortgage Trus, FRN, 5.14%, 2/10/2040         \$ 1,579,428         \$ 1,378,639           Chéis Guisse Commercial Mortgage Trus, FRN, 5.14%, 2/10/2049         \$ 93,311         300,431         300,431         300,431         300,431         300,431         300,431         300,431         300,431         300,431         300,600         \$ 1,590,900         1,550,000         \$ 1,590,900         1,590,803         1,711,000         1,792,866         Crest Ld., CDO, 7%, 1/28/204 (a/tp)         \$ 1,781,000         1,792,866         Crest Ld., CDO, 7%, 1/28/204 (a/tp)	Translým, Inc., 6.5%, 715/2024         700,000         700,0875           Transdým, Inc., 6.375%, 615/2026 (z)         155,000         152,675           Airlines - 0.1%         \$2,001,252           Airlines - 0.1%         EUR 325,000         \$349,555           Appared Manufactureurs - 0.1%         EUR 300,000         \$325,253           Asset-Backed & Securifized - 4.2%         EUR 300,000         \$539,907           Bayciew Financial Revolving Mortgage, Inc., FRN, 5751%, 2/10/2051         \$587,228         \$93,907           Bayciew Financial Revolving Mortgage Loan Trust, FRN, 2,356%, 1/2/8/2040 (z)         1,797,428         1,786,59           Chesapeake Funding II LLC, 2016-1A, A.2, FRN, 1917%, 3/15/2038 (n)         1,550,000         1,550,000         1,550,000           Citigroup/Dutiche Bank Commercial Mortgage Trust, FRN, 5,714%, 12/10/2049         955,365         934,667         Credit Suisse Commercial Mortgage Trust, FRN, 5,714%, 12/10/2049         955,365         934,667         Credit Suisse Commercial Mortgage Trust, AM, FRN, 5,66%, (615/2039         1,718,000         1,728,667         Credit Loan Fund, 2013-26A, A., CLO, FRN, 2,123%, 7/15/2025 (n)         1,500,000         1,494,97         Dytycle Senior Loan Fund, 2013-36A, A., CLO, FRN, 2,123%, 7/15/2025 (n)         1,500,000         1,494,97         Dytycle Senior Loan Fund, 2013-34A, C., CLO, FRN, 2,123%, 7/15/2025 (n)         1,500,000         1,494,97         Dytycle Senior L	Lockheed Martin Corp., 3.55%, 1/15/2026		406,000		410,099
Transdigm, Inc., 6.375%, 6/15/2026 (x)         155,000         152,075           Airlines - 0.1%         \$ 2,901,252           Arganair Ltd., 1.125%, 3/10/2023         EUR 325,000         \$ 349,355           Apparel Manufacturers - 0.1%         EUR 300,000         \$ 325,253           Asset-Backed & Sceuritized - 4.2%         EUR 300,000         \$ 5325,253           Banc of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051         \$ 587,228         \$ 593,907           Banc of America Commercial Mortgage, Inc., FRN, 5.714%, 12/10/2049         1,550,000         1,559,483           Chigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049         955,555         594,667           Chigroup Commercial Mortgage Trust, FRN, 5.566%, 6/15/2039         1,781,000         1,792,686           Credit Suisse Commercial Mortgage Trust, AM , FRN, 5.669%, 6/15/2039         1,781,000         1,792,686           Credit Suisse Commercial Mortgage Trust, AM , FRN, 5.669%, 6/15/2039         1,781,000         1,792,686           Credit Suisse Commercial Mortgage Trust, RN, 9,89%, 6/15/2039         1,781,000         1,792,686           Crest Ltd., CDO, 7%, 1/28/2090 (a)pp         1,792,000         1,792,000           Dryden Senior Loan Fund, 2014-31A, C. CLO, FRN, 3,213%, 4/18/2025 (in)         1,750,000         1,794,018           Enter Financing LLC, 2014-1, A2, 0,87%, 9/20/2019 (in)         1,891	Transdigm, Inc., 6.375%, 6/15/2026 (2)         155,000         152,075           Arilines - 0.1%         EUR 325,000         \$ 349,355           Appared Manufacturers - 0.1%         EUR 300,000         \$ 349,355           Appared Manufacturers - 0.1%         EUR 300,000         \$ 325,253           Assel-Backed & Securitized - 4.2%         EUR 300,000         \$ 587,228         \$ 593,907           Bane of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051         \$ 587,228         \$ 593,007           Bare of America Commercial Mortgage (Inc., FRN, 5.751%, 2/10/2051)         \$ 587,228         \$ 593,007           Chespeake Funding II LLC, 2016-1A. A2. FRN, 1.917%, 3/15/2028 (n)         1.550,000         1.559,483           Chigroup Commercial Mortgage Trust, FRN, 5.714%, 2/10/2049         99,311         300,001         1.590,000         1.590,483           Crigic Usias Commercial Mortgage Trust, FRN, 5.744%, 2/10/2049         99,311         300,001         1.797,286         6         72,548         6         72,548         6         72,548         6         72,748         72,728         73,786         72,728         72,728         72,728         72,728         72,728         72,728         72,728         72,728         72,728         72,728         72,728         72,728         72,728         72,728         72,728	TransDigm, Inc., 6%, 7/15/2022		245,000		246,838
Airlines - 0.1% Ryanair Lid., I,125%, 3/10/2023 Apparel Manufacturers - 0.1% Christian Dior SE, 0.75%, 6/24/2021 Asset- Backed & Securitized - 4.2% Bane of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051 Bane of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051 Sayview Financial Revolving Mortgage, Loan Trust, FRN, 2.356%, 12/28/2040 (z) 1,797,428 1,378,639 Asset- Backed & Securitized - 4.2% Bane of America Commercial Mortgage, Inc., FRN, 1917%, 3/15/2028 (n) 1,797,428 1,378,639 Asset- Backed & Securitized - 4.2% Bane of America Commercial Mortgage Loan Trust, FRN, 2.356%, 12/28/2040 (z) 1,797,428 1,378,639 Asset- Backed & Securitized - 4.2% Bane of America Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049 1,300,000 1,559,483 1,378,639 1,378,000 1,559,400 1,500,000 1,559,483 1,781,000 1,792,866 Crest Lid., CDO, 7%, 1/28/2040 (a)(p) 1,782,866 Crest Lid., CDO, 7%, 1/28/2040 (a)(p) 1,782,866 Crest Lid., CDO, 7%, 1/28/2040 (a)(p) 1,780,000 1,780,187 Dryden Senior Loan Fund, 2014-31A, C. C.LO, FRN, 2123%, 7/15/2025 (n) 1,500,000 1,750,187 Dryden Senior Loan Fund, 2014-31A, C. C.CLO, FRN, 3/873%, 4/18/2026 (n) 1,750,000 1,750,000 1,750,187 Enterprise Fleet Financing, LLC, 2014-1, A.2, 0.87%, 9/20/2019 (n) 1,848,801 1,878,401 1,780,000 1,750,00	Airlines - 0.18 Ryaniari Ltd., 1.125%, 3/10/2023 Asset-Backed & Securitized - 4.2% Christian Dior SE, 0.75%, 6/24/2021 Asset-Backed & Securitized - 4.2% Bane of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051 Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.356%, 1/2/8/2040 (c) 1.797,428 1.378,639 Chesspacke Funding II LLC, 2016-1A, A.2, FRN, 1.917%, 3/13/2028 (n) 1.550,000 1.550,	TransDigm, Inc., 6.5%, 7/15/2024		700,000		700,875
Airlines - 0.1%   Ryanair Ltd., 1.125%, 3/10/2023   EUR 325,000   \$349,355   Apparel Manufacturers - 0.1%   Christian Dior SE, 0.75%, 6/24/2021   EUR 300,000   \$325,253   Asset-Backed & Securitized - 4.2%   Sance of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051   \$587,228   \$593,007   Bayview Financial Revolving Mortgage, Inc., FRN, 5.256%, 12/28/2040 (2)   1,797,428   1,378,639   Chesapeack Funding II LLC, 2016-1A, A2, FRN, 1.9178, 3/15/2028 (m)   1,550,000   1,559,483   Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049   309,311   30,054   Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049   390,311   30,054   Citigroup Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   955,365   954,667   Credit Suisse Commercial Mortgage Trust, FRN, 5.366%, 6/15/2039   1,781,000   1,792,866   Crest Ld., CDO, 7%, 12/8/2040 (a)(p)   1,500,000   1,494,497   Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 2123%, 7/15/2025 (m)   1,500,000   1,494,497   Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3,873%, 4/18/2026 (n)   1,750,000   1,750,000   1,750,187   Enterprise Fleet Financing ILLC, 2014-1, A2, 0.87%, 9/20/2019 (n)   48,801	Airlines - 0.1   Negarair Lid., 1.125%, 3/10/2023   EUR 325,000   \$349,355     Apparel Manufacturers - 0.1   EUR 300,000   \$325,253     Asset-Backed & Securitizer - 4.2   EUR 300,000   \$325,253     Asset-Backed & Securitizer - 4.2   EUR 300,000   \$325,253     Asset-Backed & Securitizer - 4.2   EUR 300,000   \$359,300     Bayview Financial Revolving Mortgage, Inc., FRN, 5.751%, 2/10/2051   \$587,228   \$593,900     Bayview Financial Revolving Mortgage, Loan Trust, FRN, 2.356%, 12/28/2040 (z)   1.579,428   1.378,639     Chespacake Funding II LLC, 2016-14, A2   FRN, 1.917%, 3/15/2028 (n)   1.550,000   1.559,483     Chigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049   300,311   300,544     Crigiroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   955,365   954,667     Credit Suisse Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   955,365   954,667     Credit Suisse Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   31,94,915   426,074     Dryden Senior Loan Fund, 2013-26A, A. CLO, FRN, 2.123%, 7/15/2025 (n)   1.500,000   1.792,866     Credit Suisse Commercial Mortgage Trust, FRN, 5.478%, 7/15/2025 (n)   1.500,000   1.750,187     Enterprise Fleet Financing LLC, 2014-1, A2   0.673%, 9/20/2019 (n)   484,801   487,84     First Union National Bank Commercial Mortgage Trust, FRN, 2477%, 1/12/2043 (i)(q)(z)   129,230   626     First Union Auditonal Bank Commercial Mortgage Trust, FRN, 1.95%, 6/15/2049   1.273,006   1.273,006     First Union Auditonal Bank Commercial Mortgage Trust, FRN, 1.95%, 9/15/2049   1.273,006   1.277,706     Drydens Commercial Mortgage Trust, FRN, 1.95%, 9/15/2049   1.273,006   1.277,707     Drydens Chase Commercial Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)   2.798,29   3.308,200,200   2.309,204     Mercedes-Benz Auto Lease Trust, 2015-B. A2B   1.288%, 1/16/2018   433,238   433,536     Morgan Shanley Capital Trust, A4   FRN, 5.96%, 9/15/2049   1.674,000   1.648,488     Morgan Stanley Capital Trust, A4   FRN, 5.96%, 9/15/2051   5.75,100   5.75,100   5.75,100   5.75,1	Transdigm, Inc., 6.375%, 6/15/2026 (z)		155,000		152,675
Airlines - 0.1%   Ryanair Ltd., 1.125%, 3/10/2023   EUR 325,000   \$349,355   Apparel Manufacturers - 0.1%   Christian Dior SE, 0.75%, 6/24/2021   EUR 300,000   \$325,253   Asset-Backed & Securitized - 4.2%   Sance of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051   \$587,228   \$593,007   Bayview Financial Revolving Mortgage, Inc., FRN, 5.256%, 12/28/2040 (2)   1,797,428   1,378,639   Chesapeack Funding II LLC, 2016-1A, A2, FRN, 1.9178, 3/15/2028 (m)   1,550,000   1,559,483   Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049   309,311   30,054   Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049   390,311   30,054   Citigroup Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   955,365   954,667   Credit Suisse Commercial Mortgage Trust, FRN, 5.366%, 6/15/2039   1,781,000   1,792,866   Crest Ld., CDO, 7%, 12/8/2040 (a)(p)   1,500,000   1,494,497   Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 2123%, 7/15/2025 (m)   1,500,000   1,494,497   Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3,873%, 4/18/2026 (n)   1,750,000   1,750,000   1,750,187   Enterprise Fleet Financing ILLC, 2014-1, A2, 0.87%, 9/20/2019 (n)   48,801	Airlines - 0.1   Negarair Lid., 1.125%, 3/10/2023   EUR 325,000   \$349,355     Apparel Manufacturers - 0.1   EUR 300,000   \$325,253     Asset-Backed & Securitizer - 4.2   EUR 300,000   \$325,253     Asset-Backed & Securitizer - 4.2   EUR 300,000   \$325,253     Asset-Backed & Securitizer - 4.2   EUR 300,000   \$359,300     Bayview Financial Revolving Mortgage, Inc., FRN, 5.751%, 2/10/2051   \$587,228   \$593,900     Bayview Financial Revolving Mortgage, Loan Trust, FRN, 2.356%, 12/28/2040 (z)   1.579,428   1.378,639     Chespacake Funding II LLC, 2016-14, A2   FRN, 1.917%, 3/15/2028 (n)   1.550,000   1.559,483     Chigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049   300,311   300,544     Crigiroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   955,365   954,667     Credit Suisse Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   955,365   954,667     Credit Suisse Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   31,94,915   426,074     Dryden Senior Loan Fund, 2013-26A, A. CLO, FRN, 2.123%, 7/15/2025 (n)   1.500,000   1.792,866     Credit Suisse Commercial Mortgage Trust, FRN, 5.478%, 7/15/2025 (n)   1.500,000   1.750,187     Enterprise Fleet Financing LLC, 2014-1, A2   0.673%, 9/20/2019 (n)   484,801   487,84     First Union National Bank Commercial Mortgage Trust, FRN, 2477%, 1/12/2043 (i)(q)(z)   129,230   626     First Union Auditonal Bank Commercial Mortgage Trust, FRN, 1.95%, 6/15/2049   1.273,006   1.273,006     First Union Auditonal Bank Commercial Mortgage Trust, FRN, 1.95%, 9/15/2049   1.273,006   1.277,706     Drydens Commercial Mortgage Trust, FRN, 1.95%, 9/15/2049   1.273,006   1.277,707     Drydens Chase Commercial Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)   2.798,29   3.308,200,200   2.309,204     Mercedes-Benz Auto Lease Trust, 2015-B. A2B   1.288%, 1/16/2018   433,238   433,536     Morgan Shanley Capital Trust, A4   FRN, 5.96%, 9/15/2049   1.674,000   1.648,488     Morgan Stanley Capital Trust, A4   FRN, 5.96%, 9/15/2051   5.75,100   5.75,100   5.75,100   5.75,1					
Airlines - 0.1%   Ryanair Ltd., 1.125%, 3/10/2023   EUR 325,000   \$349,355   Apparel Manufacturers - 0.1%   Christian Dior SE, 0.75%, 6/24/2021   EUR 300,000   \$325,253   Asset-Backed & Securitized - 4.2%   Sance of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051   \$587,228   \$593,007   Bayview Financial Revolving Mortgage, Inc., FRN, 5.256%, 12/28/2040 (2)   1,797,428   1,378,639   Chesapeack Funding II LLC, 2016-1A, A2, FRN, 1.9178, 3/15/2028 (m)   1,550,000   1,559,483   Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049   309,311   30,054   Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049   390,311   30,054   Citigroup Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   955,365   954,667   Credit Suisse Commercial Mortgage Trust, FRN, 5.366%, 6/15/2039   1,781,000   1,792,866   Crest Ld., CDO, 7%, 12/8/2040 (a)(p)   1,500,000   1,494,497   Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 2123%, 7/15/2025 (m)   1,500,000   1,494,497   Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3,873%, 4/18/2026 (n)   1,750,000   1,750,000   1,750,187   Enterprise Fleet Financing ILLC, 2014-1, A2, 0.87%, 9/20/2019 (n)   48,801	Airlines - 0.1   Negarair Lid., 1.125%, 3/10/2023   EUR 325,000   \$349,355     Apparel Manufacturers - 0.1   EUR 300,000   \$325,253     Asset-Backed & Securitizer - 4.2   EUR 300,000   \$325,253     Asset-Backed & Securitizer - 4.2   EUR 300,000   \$325,253     Asset-Backed & Securitizer - 4.2   EUR 300,000   \$359,300     Bayview Financial Revolving Mortgage, Inc., FRN, 5.751%, 2/10/2051   \$587,228   \$593,900     Bayview Financial Revolving Mortgage, Loan Trust, FRN, 2.356%, 12/28/2040 (z)   1.579,428   1.378,639     Chespacake Funding II LLC, 2016-14, A2   FRN, 1.917%, 3/15/2028 (n)   1.550,000   1.559,483     Chigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049   300,311   300,544     Crigiroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   955,365   954,667     Credit Suisse Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   955,365   954,667     Credit Suisse Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049   31,94,915   426,074     Dryden Senior Loan Fund, 2013-26A, A. CLO, FRN, 2.123%, 7/15/2025 (n)   1.500,000   1.792,866     Credit Suisse Commercial Mortgage Trust, FRN, 5.478%, 7/15/2025 (n)   1.500,000   1.750,187     Enterprise Fleet Financing LLC, 2014-1, A2   0.673%, 9/20/2019 (n)   484,801   487,84     First Union National Bank Commercial Mortgage Trust, FRN, 2477%, 1/12/2043 (i)(q)(z)   129,230   626     First Union Auditonal Bank Commercial Mortgage Trust, FRN, 1.95%, 6/15/2049   1.273,006   1.273,006     First Union Auditonal Bank Commercial Mortgage Trust, FRN, 1.95%, 9/15/2049   1.273,006   1.277,706     Drydens Commercial Mortgage Trust, FRN, 1.95%, 9/15/2049   1.273,006   1.277,707     Drydens Chase Commercial Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)   2.798,29   3.308,200,200   2.309,204     Mercedes-Benz Auto Lease Trust, 2015-B. A2B   1.288%, 1/16/2018   433,238   433,536     Morgan Shanley Capital Trust, A4   FRN, 5.96%, 9/15/2049   1.674,000   1.648,488     Morgan Stanley Capital Trust, A4   FRN, 5.96%, 9/15/2051   5.75,100   5.75,100   5.75,100   5.75,1				\$	2 901 252
Ryanair Ltd., 1.125%, 3/10/2023         EUR 325,000         \$ 349,355           Apparel Manufacturers - 0.1%         EUR 300,000         \$ 325,252           Christian Dior SE, 0.75%, 6/24/2021         EUR 300,000         \$ 325,252           Asset-Backed & Securitized - 4.2%         S         \$ 587,228         \$ 593,007           Barvice Financial Revolving Mortgage Loan Trust, FRN, 2.356%, 12/28/2040 (z)         1,797,428         1,378,639           Chesapeake Funding II LLC, 2016-1A. A2 , FRN, 1917%, 3/15/2028 (n)         1,550,000         1,559,483           Chigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049         955,365         954,667           Crigiroup Commercial Mortgage Trust, FRN, 5.669%, 6/15/2039         1,781,000         1,750,000           Credit Suisse Commercial Mortgage Trust, FRN, 5.669%, 6/15/2039         1,781,000         1,750,000           Crest Ltd., CDO, 7%, 1/28/2040 (a(p)         3,194,915         426,074           Dryden Senior Loan Fund, 2013-26A, A. CLO, FRN, 2123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C. CLO, ERN, 3,3373, 4/18/2026 (n)         1,750,000         1,750,187           Entertyise Fleet Financing LLC, 2014-1, A2 , 0,87%, 9/20/2019 (n)         48,801         48,784           Entertyise Fleet Financing LLC, 2014-1, A2 , 0,87%, 9/20/2019 (n)         2,604,70         22,555	Ryanair Ltd., 1,125%, 3/10/2023         EUR 35,000         \$ 349,355           Apprarel Manufacturers - 0.1%         EUR 300,000         \$ 325,253           Asset-Backed & Securitized - 4.2%         Securitized - 4.2%         \$ 587,228         \$ 593,907           Bane of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051         1,797,428         1,378,639           Chespeake Funding II LLC, 2016-1A. A2, FRN, 1917%, 3/15/2028 (n)         1,550,000         1,559,433           Chigroup Commercial Mortgage Trust, FRN, 5.7514%, 1/21/0249         390,311         30,034           Cliigroup Commercial Mortgage Trust, FRN, 5.669%, 6/15/2039         1,781,000         1,792,866           Credit Suisse Commercial Mortgage Trust, FRN, 5.669%, 6/15/2039         1,781,000         1,792,866           Credit Suisse Commercial Mortgage Trust, FRN, 5.759%, 6/15/2039         1,781,000         1,792,866           Crest Lda, C.DO, 7%, 1/28/22404 (a)(p)         1,750,000         1,494,497           Dryden Senior Loan Fund, 2013-26A, A, CLO, FRN, 3:738%, 4/18/2026 (n)         1,750,000         1,494,497           Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n)         48,801         48,801         48,801           Enter Juion-Lehman Brothers Bank of America, FRN, 1,095%, 11/18/2035 (i)         2,264,570         22,554           First Union-Lehman Brothers Bank of America, FRN, 1,095%, 11/18/2035 (i)	Airlines - 0.1%			Ψ	2,701,232
Apparel Manufacturers - 0.1% Christian Dior SE, 0.75%, 6/24/2021 Asset-Backed & Securitized - 4.2% Asset-Backed & Securitized - 4.2% Banc of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051 Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.356%, 1/2/8/2040 (2) 1, 1797, 428 1, 378, 639 Chesapeake Funding II LLC, 2016-1A, A2, FRN, 1.917%, 3/15/2028 (n) 1, 1797, 428 Citigroup Commercial Mortgage Trust, FRN, 5.315/2028 (n) 1, 1797, 428 Citigroup Commercial Mortgage Trust, FRN, 5.14%, 1/2/10/2049 300,311 300,54 Citigroup Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 1/2/11/2049 300,311 300,54 Crest Lid., CDO, 7%, 1/28/2040 (a)(p) 1, 1781,000 1, 1792,866 Crest Lid., CDO, 7%, 1/28/2040 (a)(p) Dyden Senior Loan Fund, 2014-31A, C, CLO, FRN, 2.123%, 7/15/2025 (n) 1, 500,000 1, 494,447 Dryden Senior Loan Fund, 2014-31A, C, CLO, FRN, 3.873%, 4/18/2026 (n) 1, 500,000 1, 484,801 Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n) 1, 500,000 1, 484,801 1, 500,000 1,	Apparel Manufacturers - 0.1%		EUR	325,000	\$	349 355
Christian Dior SE, 0.75%, 6/24/2021         EUR 300,000         \$ 325,253           Asset-Backed & Securitized - 4.2%         8         \$ 587,028         \$ 593,007           Bayoive Financial Revolving Mortgage, Inc., FRN, 5.751%, 2/10/2051         \$ 587,228         \$ 593,007           Bayoive Financial Revolving Mortgage Loan Trust, FRN, 2.356%, 12/28/2040 (z)         1,797,428         1,378,639           Chesapeake Funding II LLC, 2016-1A, A.2, FRN, 1.917%, 3/15/2028 (n)         1,550,000         1,550,000           Chiggroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049         390,311         30,054           Credit Suisse Commercial Mortgage Trust, AM, FRN, 5.666%, 6/15/2039         1,781,000         1,728,600           Credit Lo, CDO, 7%, 1/28/2040 (a)(p)         3,194,915         426,074           Dyden Senior Loan Fund, 2014-31A, C, CLO, FRN, 213%, 7/15/2025 (n)         1,500,000         1,494,404           Dyden Senior Loan Fund, 2014-31A, C, CLO, FRN, 3,873%, 4/18/2026 (n)         1,750,000         1,750,187           Einst Union Antional Bank Commercial Mortgage Trust, FRN, 2477%, 1/12/2043 (i)(q)(z)         29,230         626           First Union-Lehman Brothers Bank of America, FRN, 1.995%, 1/11/8/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5,475%, 3/10/2039         1,238,915         1,239,008           JPMorgan Chase Commercial Mortga	Christian Dior SE, O.75%, 6/24/2021         EUR 300,000         \$ 325,253           Asset-Backed & Securitized - 4.2%         8         \$593,007           Bayview Financial Revolving Mortgage, Inc., FRN, 5.751%, 2/10/2051         \$587,228         \$593,007           Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.356%, 12/28/2040 (2)         1,797,428         1,378,639           Chespacka Founding ILLC, 2016-1A, A.2, FRN, 1,917%, 3/15/2028 (n)         1,550,000         1,559,000           Cligroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049         303,311         30,034           Crigroup/Deutsche Bank Commercial Mortgage Trust, AM , FRN, 5.669%, 6/15/2039         1,751,000         1,792,606           Crest Ld., CDO, 7%, 12/8/2040 (a)(p)         3,194,915         426,074           Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 2123%, 7/15/2025 (n)         1,500,000         1,750,000           Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3,873%, 4/18/2026 (n)         1,750,000         1,750,000           Enterprise Flee Financing LLC, 2014-1, A. 2, 0.87%, 9/0/2019 (n)         48,801         48,801           First Union National Bank Commercial Mortgage Trust, FRN, 1,247%, 1/12/2043 (j)(q)(z)         129,230         6.26           First Union Lachman Brothers Bank of America, FRN, 1.09%, 1/11/8/2035 (i)         2,664,570         2,555           Greenwich Capital Commercial Mortgage Trust, FRN, 2,47%, 1/12/204		Lon	323,000	Ψ	317,333
Banc of America Commercial Mortgage, Inc., FRN, 5.751%, 2/10/2051   \$\$87,228 \$\$93,90*   \$\$93,00*   \$\$95,00*   \$\$1,797,428 \$\$1,378,639 \$\$95,00*   \$\$1,797,428 \$\$1,378,639 \$\$1,00*   \$\$1,500,00*   \$\$1,559,483 \$\$1,378,639 \$\$1,500   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,559,483 \$\$1,00*   \$\$1,550,000 \$\$1,781,000 \$\$1,781,000 \$\$1,781,000 \$\$1,781,000 \$\$1,781,000 \$\$1,781,000 \$\$1,781,000 \$\$1,781,000 \$\$1,781,000 \$\$1,781,000 \$\$1,781,000 \$\$1,780,000 \$\$1,780,187 \$\$1,00*   \$\$1,550,000 \$\$1,494,497 \$\$1,00*   \$\$1,550,000 \$\$1,494,497 \$\$1,00*   \$\$1,550,000 \$\$1,550,0	Asset-Backed & Securitized - 4.2%   Sano of America Commercial Mortgage, Inc., FRN, 5.751%, 21/10/2051   \$ \$87,228   \$ \$93,007     Banc of America Commercial Mortgage, Inc., FRN, 2.356%, 12/28/2040 (2)   1,797.428   1,378.639     Chesapeake Funding II LLC, 2016-1A, A2, FRN, 1.917%, 3/15/2028 (n)   1,550,000   1,559,483     Chigroup/ Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049   390,311   30,054     Chigroup/ Commercial Mortgage Trust, FRN, 5,366%, 12/11/2049   955,565   595,4667     Credit Suisse Commercial Mortgage Trust, AM, FRN, 5,669%, (015/2039)   1,781,000   1,792,866     Credit Suisse Commercial Mortgage Trust, AM, FRN, 5,669%, (015/2039)   1,810,000   1,792,866     Crest Lid., CDO, 7%, 1/28/2040 (a)(p)   3,194,915   426,074     Dryden Senior Loan Fund, 2013-26A, A, CLO, FRN, 2.123%, 7/15/2025 (n)   1,500,000   1,404,497     Dryden Senior Loan Fund, 2014-31A, C, C.LO, FRN, 3.3873%, 4/18/2026 (n)   1,750,000   1,750,000     Crest Lid., CDO, 78. 1/28/2040 (a)(p)   48,801   48,784     First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)   129,230   626     First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)   129,230   626     First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)   1,238,915   1,239,905     Greenwich Capital Commercial Hunding Corp., 5.475%, 3/10/2039   265,555   265,417     John Deere Owner Trust, 1, 2, 1,15%, 10/15/2018   1,238,915   1,239,908     PMorgan Chase Commercial Mortgage Eccurities Corp., A 4, FRN, 5799%, 6/15/2049   2,243,253   2,272,290     Lehman Brothers Commercial Mortgage Trust, FRN, 1,152%, 2/18/2030 (i)   279,829   3     Loomis, Sayles & Co., CLO, A1, FRN, 2.553%, 10/15/207(c)   2,500,000   2,493,224     Lehman Brothers Commercial Mortgage Trust, FRN, 1,152%, 2/18/2030 (i)   2,79,229   2,432,53   2,722,90     Lehman Brothers Commercial Mortgage Trust, FRN, 1,152%, 2/18/2030 (i)   2,79,229   2,79,229   2,79,229   2,79,229   2,79,229   2,79,229   2,79,229   2,79,229	Apparel Manufacturers - 0.1%				
Banc of America Commercial Mortgage, Inc., FRN, 5.751%, 21/02/051         \$87,228         \$93,907           Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.356%, 12/28/2040 (z)         1,797,428         1,378,639           Chesapeake Funding II LLC, 2016-1A, A. 2, FRN, 1917%, 3/15/2028 (n)         1,550,000         1,559,043           Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049         390,311         300,54           Citigroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049         955,365         954,667           Credit Suisse Commercial Mortgage Trust, AM, FRN, 5.669%, 6/15/2039         1,810,000         1,792,866           Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)         3,04,915         426,074           Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 2,123%, 7/15/2025 (n)         1,500,000         1,550,000           Enterprise Fleet Financing LLC, 2014-1, A2, 2,087%, 9/20/2019 (n)         48,801         48,881           First Union-Lehman Brothers Bank of America, FRN, 1,095%, 11/18/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5,475%, 3/10/2039         265,555         265,417           John Deere Owner Trust, A2, 1,15%, 10/15/2018         1,239,098         1,239,098           JPMorgan Chase Commercial Mortgage Trust, 2007-LDI1, AM, FRN, 5,759%, 6/15/2049         1,232,253         265,255           Definan Brothers Commercial Mortg	Banc of America Commercial Mortgage, Inc., FRN, 2.751%, 2/10/2051         \$ 87,228         \$ 593,907           Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.356%, 12/28/2040 (z)         1,797,428         1,378,639           Chesapeake Funding II LLC, 2016-1A, A2 , FRN, 1917%, 31/5/2028 (n)         1,550,000         1,559,483           Citigroup Commercial Mortgage Trust, FRN, 5.316%, 12/11/2049         953,5365         954,667           Citigroup Commercial Mortgage Trust, RN, 5.366%, 12/11/2049         390,311         30,056           Critigroup/Deutsche Bank Commercial Mortgage Trust, RN, 5.366%, 12/11/2049         1,781,000         1,792,866           Crest Ldu, CDO, 7%, 1/28/2040 (a)(p)         3,194,915         42,6074           Dryden Senior Loan Fund, 2013-26A, A, CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C, CLO, FRN, 2.138,73%, 4/18/2026 (n)         1,750,000         1,750,187           Enterprise Fleet Financing LLC, 2014-1, A, 2, 0,87%, 9/20/2019 (n)         48,801         48,801         48,801           First Union Lehman Brothers Bank of America, FRN, 1095%, 11/11/2025 (i)         2,664,570         22,555         265,417           John Deere Owner Trust, A2, 1,15%, 10/15/2018         1,238,915         1,239,09         1,279,00         1,279,00           PMorgan Chase Commercial Mortgage Serutise Corp., A4, FRN, 5.759%, 6/15/2049 <t< td=""><td>Christian Dior SE, 0.75%, 6/24/2021</td><td>EUR</td><td>300,000</td><td>\$</td><td>325,253</td></t<>	Christian Dior SE, 0.75%, 6/24/2021	EUR	300,000	\$	325,253
Banc of America Commercial Mortgage, Inc., FRN, 5.751%, 21/02/051         \$87,228         \$93,907           Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.356%, 12/28/2040 (z)         1,797,428         1,378,639           Chesapeake Funding II LLC, 2016-1A, A. 2, FRN, 1917%, 3/15/2028 (n)         1,550,000         1,559,043           Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049         390,311         300,54           Citigroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049         955,365         954,667           Credit Suisse Commercial Mortgage Trust, AM, FRN, 5.669%, 6/15/2039         1,810,000         1,792,866           Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)         3,04,915         426,074           Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 2,123%, 7/15/2025 (n)         1,500,000         1,550,000           Enterprise Fleet Financing LLC, 2014-1, A2, 2,087%, 9/20/2019 (n)         48,801         48,881           First Union-Lehman Brothers Bank of America, FRN, 1,095%, 11/18/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5,475%, 3/10/2039         265,555         265,417           John Deere Owner Trust, A2, 1,15%, 10/15/2018         1,239,098         1,239,098           JPMorgan Chase Commercial Mortgage Trust, 2007-LDI1, AM, FRN, 5,759%, 6/15/2049         1,232,253         265,255           Definan Brothers Commercial Mortg	Banc of America Commercial Mortgage, Inc., FRN, 2.751%, 2/10/2051         \$ 87,228         \$ 593,907           Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.356%, 12/28/2040 (z)         1,797,428         1,378,639           Chesapeake Funding II LLC, 2016-1A, A2 , FRN, 1917%, 31/5/2028 (n)         1,550,000         1,559,483           Citigroup Commercial Mortgage Trust, FRN, 5.316%, 12/11/2049         953,5365         954,667           Citigroup Commercial Mortgage Trust, RN, 5.366%, 12/11/2049         390,311         30,056           Critigroup/Deutsche Bank Commercial Mortgage Trust, RN, 5.366%, 12/11/2049         1,781,000         1,792,866           Crest Ldu, CDO, 7%, 1/28/2040 (a)(p)         3,194,915         42,6074           Dryden Senior Loan Fund, 2013-26A, A, CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C, CLO, FRN, 2.138,73%, 4/18/2026 (n)         1,750,000         1,750,187           Enterprise Fleet Financing LLC, 2014-1, A, 2, 0,87%, 9/20/2019 (n)         48,801         48,801         48,801           First Union Lehman Brothers Bank of America, FRN, 1095%, 11/11/2025 (i)         2,664,570         22,555         265,417           John Deere Owner Trust, A2, 1,15%, 10/15/2018         1,238,915         1,239,09         1,279,00         1,279,00           PMorgan Chase Commercial Mortgage Serutise Corp., A4, FRN, 5.759%, 6/15/2049 <t< td=""><td>Asset-Backed &amp; Securitized - 4.2%</td><td></td><td></td><td></td><td></td></t<>	Asset-Backed & Securitized - 4.2%				
Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.35%, 12/28/2040 (z)	Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.3568, 12/28/2040 (2)         1,797,428         1,378,639           Chesapeake Funding II LLC, 2016-1A, A2 , FRN, 1.917%, 3/15/2028 (n)         1,550,000         1,559,483           Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049         390,311         30,054           Citigroup Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049         955,365         594,667           Credit Suisse Commercial Mortgage Trust, AM , FRN, 5.669%, 61/15/2039         1,781,000         1,792,866           Crest Lid., CDO, 7%, 1/28/2040 (a)(p)         3,194,915         426,074           Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3.873%, 4/18/2026 (n)         1,750,000         1,750,000           Einterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n)         48,801         48,801           Einst Union Autsonial Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union-Lehman Brothers Bank of America, FRN, 1.095%, 1/1/18/2035 (i)         2,664,570         22,555           Greenwich Capital Commercial Funding Corp., 5,475%, 3/10/2039         2,655,555         265,417           John Deere Owner Trust, A2, 1.15%, 10/15/2018         4,788,404         1,238,915         1,239,098		\$	587 228	\$	593 907
Chesapeake Funding ILLC, 2016-j.A. A2 , FRN, 1917%, 3/15/2028 (n)         1,550,000         1,559,483           Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049         390,311         30,054           Citigroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.566%, 12/11/2049         955,365         954,667           Credi Kuisse Commercial Mortgage Trust, AM , FRN, 5.669%, 6/15/2039         1,781,000         1,792,866           Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)         3,194,915         426,074           Dryden Senior Loan Fund, 2013-26A, A , CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C , CLO, FRN, 3,873%, 4/18/2026 (n)         1,750,000         1,750,100           Enterprise Flee Filmancing LLC, 2014-1, A2 , 0,87%, 9/20/2019 (n)         48,801         48,874           First Union-Lehman Brothers Bank of America, FRN, 1,095%, 1/18/2035 (i)         2,664,570         22,554           Greenwich Capital Commercial Hundrigage Trust, FRN, 2,477%, 1/12/2043 (i)(q)(z)         12,238,915         1,238,915           JPMorgan Chase Commercial Mortgage Securities Corp., 44, FRN, 5,759%, 6/15/2049         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Trust, 2007-LDI1, AM , FRN, 5,759%, 6/15/2049         2,243,253         2,272,220           Lehman Brothers Commercial Mortgage Trust, 2017-LDI1, AM , FRN, 5,759%, 6/15/2049         2,500,000         2,493,9	Chesapeake Funding II LLC, 2016-1 A, A2 , FRN, 1917%, 31/5028 (n)         1,550,000         1,559,483           Citigroup Commercial Mortgage Trust, FRN, 5,714%, 12/10/2049         390,311         30,054           Citigroup/Deutsche Bank Commercial Mortgage Trust, AM , FRN, 5,66%, 6/15/2039         1,781,000         1,792,866           Crest Lid., CDO, 7%, 1/28/2040 (a)(p)         3,194,915         426,074           Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3.873%, 4/18/2026 (n)         48,801         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           Grist Union-Lehman Brothers Bank of America, FRN, 1,095%, 1/11/8/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Mortgage Securities Corp., A4 , FRN, 5,759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Securities Corp., A4 , FRN, 5,759%, 6/15/2049         1,273,006         2,772,790           JPMorgan Chase Commercial Mortgage Trust, FRN, 1,1526, 1/16/2018         433,233         433,238         433,238           Lehman Brothers Commercial Mortgage Securities Corp., a4 , FRN, 5,759%, 6/15/2049         2,793,290         3           Lehman Brothers Commercial Mortgage Trust, FRN, 1,1526, 47,16/2018	• •	Ψ		Ψ	,
Citigroup Commercial Mortgage Trust, FRN, 5.714%, 12/10/2049         390.311         30.054           Citigroup/Deutsche Bank Commercial Mortgage Trust, RRN, 5.366%, 12/11/2049         955.365         954.667           Credit Suisse Commercial Mortgage Trust, AM , FRN, 5.669%, 6/15/2039         1,781,000         1,792,866           Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)         3,194,915         426,074           Dryden Senior Loan Fund, 2014-31A, C , CLO, FRN, 2,123%, 7/15/2025 (n)         1,500,000         1,750,187           Enterprise Fleet Financing LLC, 2014-1, A2 , 0,87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2,477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union-Lehman Brothers Bank of America, FRN, 1,095%, 11/18/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Mortgage Trust, FRN, 2,477%, 1/12/2043 (i)(q)(z)         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., 44, FRN, 5,759%, 6/15/2049         1,273,006         1,277.776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5,759%, 6/15/2049         1,273,006         2,277.290           Lehman Brothers Commercial Mortgage Trust, FRN, 1,152%, 2/18/2030 (i)         279,829         3           Acomis, Sayles & Co., CLO, Al , FRN, 2,555%, 10/15/2027 (s)         2,500,000         2,493,924      <	Citigroup/Commercial Mortgage Trust, FRN, 5.14%, 12/10/2049         390,311         30,054           Citigroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049         955,365         954,667           Credit Suisse Commercial Mortgage Trust, AM, FRN, 5.669%, 6/15/2039         1,781,000         1,792,866           Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)         1,500,000         1,500,000         1,494,497           Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 2,123%, 7/15/2025 (n)         1,500,000         1,750,187           Enterprise Fleet Financing LLC, 2014-1, A. 2., 0.87%, 9/20/2019 (n)         48,801         48,784           First Union Autoinal Bank Commercial Mortgage Trust, FRN, 2,477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union-Lehman Brothers Bank of America, FRN, 1,095%, 1/18/2035 (i)         2,664,570         2,2550           Greenwich Capital Commercial Funding Corp., 5,475%, 3/10/2039         1,238,915         1,238,915         1,239,098           John Deere Owner Trust, A. 2., 1,15%, 10/15/2018         1,238,915         1,239,098         1,277,006         1,277,776           PMorgan Chase Commercial Mortgage Trust, 2007-LDI1, AM, FRN, 5,759%, 6/15/2049         1,233,233         2,272,290           Lehman Brothers Commercial Mortgage Trust, 2007-LDI1, AM, FRN, 5,759%, 6/15/2049         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-Bs, AB, 1,1288%					
Citigroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049         955.365         954.667           Credit Suisse Commercial Mortgage Trust, AM, FRN, 5.669%, 6/15/2039         1,781.000         1,792.866           Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)         3,194.915         426.074           Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494.497           Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3.873%, 4/18/2026 (n)         1,750,000         1,750,187           Enterprise Fleet Financing LLC, 2014-1, A. 2., 0.87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union National Bank Commercial Mortgage Trust, FRN, 2.95%, 1/11/8/2035 (i)         266,4570         22,550           Greenwich Capital Commercial Mortgage Securities Corp., 24, 4, FRN, 5,759%, 6/15/2049         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5,759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5,759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Mortgage Trust, FRN, 1,152%, 21/18/2030 (i)         279,020         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1,288%, 1/16/2018         433,238	Citigroup/Deutsche Bank Commercial Mortgage Trust, AM , FRN, 5.69%, 615/2039         955,365         954,667           Credit Suisse Commercial Mortgage Trust, AM , FRN, 5.669%, 615/2039         1,781,000         1,792,866           Crest Ldd., CDO, 7%, 1/28/2040 (a)(p)         3,194,915         426,074           Dryden Senior Loan Fund, 2013-26A, A , CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C , CLO, FRN, 3.873%, 4418/2026 (n)         1,570,000         1,750,100           Einterprise Fleet Financing LLC, 2014-1, A2 , 0.87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (j)(q)(z)         129,230         626           First Union Lehman Brothers Bank of America, FRN, 1.095%, 1/118/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Mortgage Trust, 10075%, 1/118/2038         265,555         265,417           John Deere Owner Trust, A2 , 1.15%, 10/15/2018         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Trust, 1207-LD11, AM , FRN, 5.759%, 6/15/2049         1,277,766         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 1207-LD11, AM , FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.148/2,2/18/2030 (i)         279,20         3					
Credit Suisse Commercial Mortgage Trust, AM , FRN, 5.669%, 6/15/2039         1,781,000         1,792,866           Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)         3,194,915         426,074           Dryden Senior Loan Fund, 2013-26A, A , CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C , CLO, FRN, 3.873%, 4/18/2026 (n)         1,750,000         1,750,187           Enterprise Fleet Financing LLC, 2014-1, A2 , 0.87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union-Lehman Brothers Bank of America, FRN, 1.095%, 11/18/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,417           John Deere Owner Trust, A2 , 1.15%, 10/15/2018         1,238,915         1,239,098           IPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049         2,243,253         2,272,293           Lehman Brothers Commercial Mortgage Trust, 2017-B, A2B , 1,288%, 1/16/2018         433,238         433,354           Morgan Stanley Capital I Trust, AM , FRN, 5.706%, 4/15/2049         1,674,000         1,648,488	Credit Suisse Commercial Mortgage Trust, AM , FRN, 5.669%, 6/15/2039         1,781,000         1,792,866           Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)         3,194,915         426,074           Dryden Senior Loan Fund, 2013-26A, A , CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C , CLO, FRN, 3,873%, 4/18/2026 (n)         1,750,000         1,750,187           Enterprise Flee Financing LLC, 2014-1, AZ , 0,87%, 9/20/2019 (n)         48,801         48,784           First Union-Lehman Brothers Bank of America, FRN, 1.095%, 11/18/2035 (i)         2,664,570         22,555           First Union-Lehman Brothers Bank of America, FRN, 1.095%, 11/18/2035 (i)         2,664,570         22,554           John Deere Owner Trust, A2 , 1.15%, 10/15/2018         1,238,915         1,238,908           JPMorgan Chase Commercial Mortgage Serust, 207-LDI1, AM , FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           Jehman Brothers Commercial Mortgage Trust, 207-LDI1, AM , FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Mortgage Trust, 207-LDI1, AM , FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1 , FRN, 2.553%, 10/15/2027 (z)         3,50         433,238         433,356					
Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)         3,194,915         426,074           Dryden Senior Loan Fund, 2013-26A, A., C.LO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3.873%, 4/18/2026 (n)         1,750,000         1,750,100           Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union National Bank Commercial Mortgage Trust, FRN, 1.095%, 1/11/8/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,417           John Deere Owner Trust, A2, 1.15%, 10/15/2018         1,238,915         1,239,098           JMORgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lebma Brothers Commercial Mortgage Trust, PRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,294           Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1,288%, 1/16/2018         433,238         433,238           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,674,000         1,648,488           Morg	Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)         3,194,15         426,074           Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 3,873%, 4/18/2026 (n)         1,750,000         1,750,187           Enterprise Fleet Financing LLC, 2014-1, A2, 0,87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2,477%, 1/12/2043 (i)(q)(z)         129,230         626           Greenwich Capital Commercial Funding Corp., 5,475%, 3/10/2039         265,555         265,555         325,417           John Deere Owner Trust., A2, 1,15%, 10/15/2018         1,238,915         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5,759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5,759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Mortgage Trust, FRN, 1,152%, 2/18/2030 (i)         279,829         4         433,238         433,338           Morgan Stanley Capital I, Inc., FRN, 2,555%, 1/015/2027 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1,288%, 1/16/2018         433,238         433,338           Morgan Stanley Capital I, Inc., FRN, 1,481%, 4/28/2039 (i) (z)         1,4					,
Dryden Senior Loan Fund, 2013-26A, A, CLO, FRN, 2,123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C, CLO, FRN, 3,873%, 4/18/2026 (n)         1,750,000         1,750,100           Enterprise Fleet Financing LLC, 2014-1, A2, 0,87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2,477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union-Lehman Brothers Bank of America, FRN, 1,095%, 11/18/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5,475%, 3/10/2039         265,555         265,4477           John Deere Owner Trust, A2, 1,15%, 10/15/2018         1,238,915         1,238,915           JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 207-LD11, AM, FRN, 5,759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1,152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1, FRN, 2,553%, 10/15/2077 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1,288%, 1/16/2018         433,238         433,238           Morgan Stanley Capital I, Inc., FRN, 1,481%, 4/28/2039 (i)(z)         1,674,000         1,648,488	Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 2.123%, 7/15/2025 (n)         1,500,000         1,494,497           Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3.873%, 4/18/2026 (n)         1,750,000         1,750,187           Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union-Lehman Brothers Bank of America, FRN, 1.095%, 1/1/18/2035 (i)         26,64,570         22,550           Greenwich Capital Commercial Funding Corp., 54,73%, 3/10/2039         265,555         264,417           John Deere Owner Trust, A2, 1.15%, 10/15/2018         1,238,915         1,239,098           PMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1, FRN, 2.553%, 1/16/20129         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1.288%, 1/16/2018         433,238         433,238           Morgan Stanley Capital I Trust, AM, FRN, 5.706%, 4/15/2049         1,674,000         1,449,811         10,091					
Dryden Senior Loan Fund, 2014-31A, C, CLO, FRN, 3.873%, 4/18/2026 (n)         1,750,000         1,750,187           Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union-Lehman Brothers Bank of America, FRN, 1.095%, 1/1/8/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,417           John Deere Owner Trust, A2, 1.15%, 10/15/2018         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, PRN, 1.152%, 2/18/2030 (i)         279,829         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1,288%, 1/16/2018         433,238         433,338         433,356           Morgan Stanley Capital I Trust, AM, FRN, 5.706%, 4/15/2049         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(2)         1,449,811         1,009           Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5.965%, 2/15/2051         572,316	Drychen Senior Loan Fund, 2014-31 A, C., CLO, FRN, 3.873%, 4/18/2026 (n)         1,750,000         1,750,187           Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union-Lehman Brothers Bank of America, FRN, 1.095%, 11/18/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,417           John Deere Owner Trust, A2, 1.15%, 10/15/2018         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, RN, 1.152%, 2/18/2030 (i)         279,829         3           Loman Brothers Commercial Mortgage Trust, 40/15/2019         433,238         433,328           Morgan Stanley Capital I, Inc., FRN, 2.553%, 10/15/2027 (c)         2,500,000         2,493,924           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,674,001         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,1315,000         \$ 1,324,863           Delphi					
Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union National Bank Commercial Founding Corp., 5.475%, 3/10/2039         266,555         265,515           Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,417           John Deere Owner Trust, A2, 1.15%, 10/15/2018         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1, FRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,924           Mercedes-Benz, Auto Lease Trust, 2015-B, A2B, 1.288%, 1/16/2018         433,238         433,238           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,449,811         10,091           Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5.965%, 2/15/2051         572,316         575,160           Allison Trans	Enterprise Fleet Financing LLC, 2014-1, A2 , 0.87%, 9/20/2019 (n)         48,801         48,784           First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union National Bank Commercial Funding Corp., 5.475%, 3/10/2039         265,555         22,550           Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,417           John Deere Owner Trust , A2 , 1.15%, 10/15/2018         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4 , FRN, 5.759%, 6/15/2049         1,273,006         1,277,706           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehma Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1 , FRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1,288%, 1/16/2018         433,238         433,358           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,449,811         10,091           Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051         572,316         575,160           Pelphi Automotive P.C., 1.5%, 3/10/2025         EUR 250,000         264,184           Ferrar in.V., 1.5%, 3/16/2023 </td <td></td> <td></td> <td></td> <td></td> <td></td>					
First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union-Lehman Brothers Bank of America, FRN, 1.095%, 11/18/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,157           John Deere Owner Trust , A2 , 1.15%, 10/15/2018         1,238,915         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4 , FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1 , FRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1.288%, 1/16/2018         433,238         433,3356           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (ii)(z)         1,449,811         10,091           Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051         572,316         575,160           Allison Transmission, Inc., 5%, 10/01/2024 (n)         \$ 1,315,000         \$ 1,324,863	First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043 (i)(q)(z)         129,230         626           First Union-Lehman Brothers Bank of America, FRN, 1.095%, 11/18/2035 (i)         2,664,570         22,555           Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,417           John Deere Owner Trust, A2, 1.15%, 10/15/2018         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2070-LD11, AM, FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1, FRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B1, 1.288%, 11/6/2018         433,238         433,358           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         \$20,267,937           Automotive - 2.0%         \$20,267,937           Allison Transmission, Inc., 5%, 10/01/2024 (n)         \$1,315,000         \$1,324,863           Delphi Automotive PLC, 1.5%, 3/10/2025         EUR         250,000         264,184 <td></td> <td></td> <td></td> <td></td> <td></td>					
First Union-Lehman Brothers Bank of America, FRN, 1.095%, 11/18/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,417           John Deere Owner Trust, A2, 1.15%, 10/15/2018         1,238,915         1,238,915           JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1, FRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1.288%, 1/16/2018         433,238         433,338           Morgan Stanley Capital I, Irust, AM, FRN, 5.706%, 4/15/2049         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,449,811         10,091           Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5.965%, 2/15/2051         572,316         575,160           Automotive - 2.0%         2         \$2,000,000         \$1,324,863           Delphi Automotive PLC, 1.5%, 3/10/2024 (n)         \$1,315,000         \$1,324,863           Petrari NV, 1.5%, 3/16/2023         EUR 400,000	First Union-Lehman Brothers Bank of America, FRN, 1.095%, 11/18/2035 (i)         2,664,570         22,550           Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,417           John Deere Owner Trust , A2 , 1.15%, 10/15/2018         1,238,915         1,238,915           JPMorgan Chase Commercial Mortgage Securities Corp., A4 , FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1,288%, 1/16/2018         433,238         433,356         433,238         433,356           Morgan Stanley Capital I, Trust, AM , FRN, 5.706%, 4/15/2049         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)c         1,449,811         1,009           Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051         572,316         575,160           Allison Transmission, Inc., 5%, 10/01/2024 (n)         \$ 1,315,000         \$ 1,324,863           Delphi Automotive P.LC, 1.5%, 3/10/2025         EUR 20,000         264,184           Ferrari N.V., 1.5%, 3/16/2023         EUR 70,000         782,503					
Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039         265,555         265,417           John Deere Owner Trust, A 2, 1.15%, 10/15/2018         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4 , FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1 , FRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1.288%, 1/16/2018         433,238         433,358           Morgan Stanley Capital I, Irust, AM , FRN, 5.7066%, 4/15/2049         1,674,000         1,648,488           Morgan Stanley Capital I, Irust, AM , FRN, 5.966%, 4/15/2049         1,674,000         1,648,488           Morgan Stanley Capital I, Irust, FRN, 1.481%, 4/28/2039 (i)(z)         1,449,811         10,091           Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051         572,316         575,160           Automotive - 2.0%         2         1,315,000         \$ 1,324,863           Delphi Automotive PLC, 1.5%, 3/10/2024 (n)         \$ 1,315,000         \$ 1,324,863           Delphi Automotive PLC, 1.5%, 3/10/2023         EUR 700,	Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2018         265,555         265,417           John Deere Owner Trust, A2, 1.15%, 10/15/2018         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1, FRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1,288%, 11/16/2018         433,238         433,338           Morgan Stanley Capital I Trust, AM, FRN, 5.706%, 4/15/2049         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,449,811         10,091           Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5.965%, 2/15/2051         572,316         575,160           Altison Transmission, Inc., 5%, 10/01/2024 (n)         \$ 1,315,000         \$ 1,324,863           Delphi Automotive PLC, 1.5%, 3/10/2025         EUR 250,000         264,184           Ferrari N.V., 1.5%, 3/16/2023         EUR 700,000         782,503           Gates Global LLC, 6%, 7/15/2022 (n)         \$ 670,000         600,788 <td>• •</td> <td></td> <td></td> <td></td> <td></td>	• •				
John Deere Owner Trust , A2 , 1.15%, 10/15/2018         1,238,915         1,239,098           JPMorgan Chase Commercial Mortgage Securities Corp., A4 , FRN, 5.759%, 6/15/2049         1,273,006         1,277,776           JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049         2,243,253         2,272,290           Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1 , FRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1.288%, 1/16/2018         433,238         433,356           Morgan Stanley Capital I Trust, AM , FRN, 5.706%, 4/15/2049         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         572,316         575,160           Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051         572,316         575,160           Automotive - 2.0%         2         20,000         \$ 1,324,863           Delphi Automotive PLC, 1.5%, 3/10/2024 (n)         \$ 1,315,000         \$ 1,324,863           Ferrari N.V., 1.5%, 3/16/2023         EUR 250,000         264,184           Ferrari N.V., 1.5%, 3/16/2023         EUR 700,000         782,503           Gates Global LLC, 6%, 7/15/2022 (n)         \$ 670,000         782,503           Gener	John Deere Owner Trust					
IPMorgan Chase Commercial Mortgage Securities Corp., A4 , FRN, 5.759%, 6/15/2049   1,273,006   1,277,776   IPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049   2,243,253   2,272,290   Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)   279,829   3   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,493,924   2,500,000   2,500,00	IPMorgan Chase Commercial Mortgage Securities Corp., A4 , FRN, 5.759%, 6/15/2049   1,273,006   1,277,776   IPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049   2,243,253   2,272,290   2,43,253   2,272,290   2,43,253   2,272,290   2,43,253   2,272,290   2,43,253   2,273,290   2,43,294   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000   2,493,924   2,250,000					
PMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049   2,243,253   2,272,290   2,250,000   2,493,254   2,250,000   2,493,254   2,250,000   2,493,254   2,250,201   2,250,	PMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.759%, 6/15/2049   2,243,253   2,272,290   2,240,250   2,240,250   2,240,250   2,240,200   2,240,292   3   2,240,250   2,500,000   2,493,924   2,240,250   2,500,000   2,493,924   2,240,250   2,500,000   2,493,924   2,240,250   2,500,000   2,493,924   2,240,250   2,500,000   2,493,924   2,240,250   2,500,000   2,493,924   2,240,250   2,500,000   2,493,924   2,500,000   2,493,256   2,500,000   2,493,256   2,500,000   2,493,256   2,500,000   2,493,256   2,500,000   2,493,256   2,500,000   2,500,256   2,					
Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)       279,829       3         Loomis, Sayles & Co., CLO, A1 , FRN, 2.553%, 10/15/2027 (z)       2,500,000       2,493,924         Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1.288%, 1/16/2018       433,238       433,356         Morgan Stanley Capital I Trust, AM , FRN, 5.706%, 4/15/2049       1,674,000       1,648,488         Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)       1,449,811       10,091         Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051       572,316       575,160         Automotive - 2.0%       4       1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         GGaes Global LLC, 6%, 7/15/2022 (n)       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       258,128         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.152%, 2/18/2030 (i)         279,829         3           Loomis, Sayles & Co., CLO, A1, FRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1.288%, 1/16/2018         433,238         433,356           Morgan Stanley Capital I Trust, AM, FRN, 5.706%, 4/15/2049         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,449,811         10,091           Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5.965%, 2/15/2051         572,316         575,160           Automotive - 2.0%         Allison Transmission, Inc., 5%, 10/01/2024 (n)         \$ 1,315,000         \$ 1,324,863           Delphi Automotive PLC, 1.5%, 3/10/2025         EUR 250,000         264,184           Ferrari N.V., 1.5%, 3/16/2023         EUR 400,000         429,110           FGA Capital Irleand PLC, 2%, 10/23/2019         EUR 700,000         782,503           Gates Global LLC, 6%, 7/15/2022 (n)         \$ 670,000         660,788           General Motors Financial Co., Inc., 3.45%, 4/10/2022         486,000         484,376           General Motors Financial Co., Inc., 4.35%, 1/17/2027         195,000         193,326           Hyundai Capital America, 4%, 6/08/2017 (n)         256,000         258,128           HO Verwaltungs GmbH, 4.75%, 9					
Loomis, Sayles & Co., CLO, A1 , FRN, 2.553%, 10/15/2027 (z)       2,500,000       2,493,924         Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1.288%, 1/16/2018       433,238       433,356         Morgan Stanley Capital I Trust, AM , FRN, 5.706%, 4/15/2049       1,674,000       1,648,488         Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)       1,449,811       10,091         Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051       572,316       575,160         * 20,267,937         Automotive - 2.0%       **       \$1,315,000       \$1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2024 (n)       \$1,315,000       \$1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         Gates Global LLC, 6%, 7/15/2022 (n)       \$670,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Loomis, Sayles & Co., CLO, A1 , FRN, 2.553%, 10/15/2027 (z)         2,500,000         2,493,924           Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1.288%, 1/16/2018         433,238         433,356           Morgan Stanley Capital I Trust, AM , FRN, 5.706%, 4/15/2049         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,449,811         10,091           Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051         572,316         575,160           **Colomore Colomore Colo	· · · · · · · · · · · · · · · · · · ·				
Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1.288%, 1/16/2018       433,238       433,356         Morgan Stanley Capital I Trust, AM , FRN, 5.706%, 4/15/2049       1,674,000       1,648,488         Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)       1,449,811       10,091         Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051       572,316       575,160         * 20,267,937         Automotive - 2.0%       **       1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1.288%, 1/16/2018       433,238       433,356         Morgan Stanley Capital I Trust, AM, FRN, 5.706%, 4/15/2049       1,674,000       1,648,488         Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)       1,449,811       10,091         Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5.965%, 2/15/2051       572,316       575,160         **Counce Commercial Mortgage Trust, A4, FRN, 5.965%, 2/15/2051       \$1,315,000       \$1,324,863         Delphi Automotive - 2.0%       **EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2025       **EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       **EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       **670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         HYUNDAI Capital America, 4%, 6/08/2017 (n)       256,000       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP 500,000       646,612         Lear Corp., 5.25%, 1/15/2025       \$721,000       765,053					
Morgan Stanley Capital I Trust, AM, FRN, 5.706%, 4/15/2049       1,674,000       1,648,488         Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)       1,449,811       10,091         Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5.965%, 2/15/2051       572,316       575,160         ** 20,267,937         Automotive - 2.0%       ** 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Morgan Stanley Capital I Trust, AM , FRN, 5.706%, 4/15/2049         1,674,000         1,648,488           Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)         1,449,811         10,091           Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051         572,316         575,160           \$ 20,267,937           Automotive - 2.0%         Allison Transmission, Inc., 5%, 10/01/2024 (n)         \$ 1,315,000         \$ 1,324,863           Delphi Automotive PLC, 1.5%, 3/10/2025         EUR 250,000         264,184           Ferrari N.V., 1.5%, 3/16/2023         EUR 400,000         429,110           FGA Capital Ireland PLC, 2%, 10/23/2019         EUR 700,000         782,503           Gates Global LLC, 6%, 7/15/2022 (n)         \$ 670,000         660,788           General Motors Financial Co., Inc., 3.45%, 4/10/2022         486,000         484,376           General Motors Financial Co., Inc., 4.35%, 1/17/2027         195,000         193,326           Hyundai Capital America, 4%, 6/08/2017 (n)         256,000         258,128           HO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)         970,000         953,025           Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023         GBP 500,000         646,612           Lear Corp., 5.25%, 1/15/2025         \$ 721,000         765,053					
Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)       1,449,811       10,091         Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051       572,316       575,160         \$ 20,267,937         Automotive - 2.0%       Automotive - 2.0%         Allison Transmission, Inc., 5%, 10/01/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039 (i)(z)       1,449,811       10,091         Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051       572,316       575,160         \$ 20,267,937         Automotive - 2.0%         Allison Transmission, Inc., 5%, 10/01/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       \$ 670,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP 500,000       646,612         Lear Corp., 5.25%, 1/15/2025       721,000       765,053					,
Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051       572,316       575,160         \$ 20,267,937         Automotive - 2.0%       Allison Transmission, Inc., 5%, 10/01/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.965%, 2/15/2051       575,160         \$ 20,267,937         Automotive - 2.0%       Allison Transmission, Inc., 5%, 10/01/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP 500,000       646,612         Lear Corp., 5.25%, 1/15/2025       721,000       765,053					
Automotive - 2.0% Allison Transmission, Inc., 5%, 10/01/2024 (n)  Delphi Automotive PLC, 1.5%, 3/10/2025  EUR 250,000  264,184 Ferrari N.V., 1.5%, 3/16/2023  EUR 400,000  429,110  FGA Capital Ireland PLC, 2%, 10/23/2019  Gates Global LLC, 6%, 7/15/2022 (n)  General Motors Financial Co., Inc., 3.45%, 4/10/2022  General Motors Financial Co., Inc., 4.35%, 1/17/2027  Hyundai Capital America, 4%, 6/08/2017 (n)  \$20,267,937  \$1,315,000 \$1,324,863  EUR 250,000 \$264,184  FEUR 400,000 \$429,110 \$670,000 \$60,788  General Motors Financial Co., Inc., 3.45%, 4/10/2022 \$486,000 \$484,376  General Motors Financial Co., Inc., 4.35%, 1/17/2027  Hyundai Capital America, 4%, 6/08/2017 (n) \$256,000 \$258,128	Automotive - 2.0% Allison Transmission, Inc., 5%, 10/01/2024 (n)  Delphi Automotive PLC, 1.5%, 3/10/2025  EUR 250,000  EUR 250,000  264,184 Ferrari N.V., 1.5%, 3/16/2023  EUR 400,000  FGA Capital Ireland PLC, 2%, 10/23/2019  Gates Global LLC, 6%, 7/15/2022 (n)  General Motors Financial Co., Inc., 3.45%, 4/10/2022  General Motors Financial Co., Inc., 4.35%, 1/17/2027  Hyundai Capital America, 4%, 6/08/2017 (n)  193,326  Hyundai Capital America, 4%, 6/08/2017 (n)  195,000  258,128  IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)  Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023  GBP 500,000  646,612  Lear Corp., 5.25%, 1/15/2025  \$721,000	• • •				
Automotive - 2.0%       Allison Transmission, Inc., 5%, 10/01/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Automotive - 2.0%       Allison Transmission, Inc., 5%, 10/01/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP 500,000       646,612         Lear Corp., 5.25%, 1/15/2025       721,000       765,053	wacnovia Bank Commercial Mortgage Trust, A4, FRN, 5.965%, 2/15/2051		3/2,310		3/3,100
Automotive - 2.0%       Allison Transmission, Inc., 5%, 10/01/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Automotive - 2.0%       Allison Transmission, Inc., 5%, 10/01/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP 500,000       646,612         Lear Corp., 5.25%, 1/15/2025       721,000       765,053					
Allison Transmission, Inc., 5%, 10/01/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Allison Transmission, Inc., 5%, 10/01/2024 (n)       \$ 1,315,000       \$ 1,324,863         Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP 500,000       646,612         Lear Corp., 5.25%, 1/15/2025       721,000       765,053				\$ 2	20,267,937
Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000       264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000       429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Delphi Automotive PLC, 1.5%, 3/10/2025       EUR 250,000 264,184         Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000 429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000 782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000 660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000 484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000 193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000 258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000 953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP 500,000 646,612         Lear Corp., 5.25%, 1/15/2025       \$ 721,000 765,053					
Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000 429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000 782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000 660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000 484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000 193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000 258,128	Ferrari N.V., 1.5%, 3/16/2023       EUR 400,000 429,110         FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000 782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000 660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000 484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000 193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000 258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000 953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP 500,000 646,612         Lear Corp., 5.25%, 1/15/2025       \$ 721,000 765,053	Allison Transmission, Inc., 5%, 10/01/2024 (n)			\$	
FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	FGA Capital Ireland PLC, 2%, 10/23/2019       EUR 700,000       782,503         Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP 500,000       646,612         Lear Corp., 5.25%, 1/15/2025       \$ 721,000       765,053	Delphi Automotive PLC, 1.5%, 3/10/2025				
Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	Gates Global LLC, 6%, 7/15/2022 (n)       \$ 670,000       660,788         General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP       500,000       646,612         Lear Corp., 5.25%, 1/15/2025       \$ 721,000       765,053		EUR	400,000		429,110
General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	General Motors Financial Co., Inc., 3.45%, 4/10/2022       486,000       484,376         General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP       500,000       646,612         Lear Corp., 5.25%, 1/15/2025       \$ 721,000       765,053					
General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128	General Motors Financial Co., Inc., 4.35%, 1/17/2027       195,000       193,326         Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP       500,000       646,612         Lear Corp., 5.25%, 1/15/2025       \$ 721,000       765,053		\$			
Hyundai Capital America, 4%, 6/08/2017 (n) 256,000 258,128	Hyundai Capital America, 4%, 6/08/2017 (n)       256,000       258,128         IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP       500,000       646,612         Lear Corp., 5.25%, 1/15/2025       \$ 721,000       765,053					
	IHO Verwaltungs GmbH, 4.75%, 9/15/2026 (n)       970,000       953,025         Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP       500,000       646,612         Lear Corp., 5.25%, 1/15/2025       \$ 721,000       765,053					
IHO Verweltungs GmbH 4.75% 0/15/2026 (n) 052.025	Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023       GBP 500,000       646,612         Lear Corp., 5.25%, 1/15/2025       \$ 721,000       765,053	· · · · · · · · · · · · · · · · · · ·				
	Lear Corp., 5.25%, 1/15/2025 \$ 721,000 765,053					953,025
		Jaguar Land Rover Automotive PLC, 3.875%, 3/01/2023	GBP	500,000		
	V. 11 1. E N. V. 2.0756/ . 0/04/0010 EDN . 0/00/0040		\$			765,053
	voikswagen international Finance N.V., 3.8/5% to 9/04/2018, FKN to 9/29/2049 EUR 400,000 444,538	Volkswagen International Finance N.V., 3.875% to 9/04/2018, FRN to 9/29/2049	EUR	400,000		444,538

Issuer	S	hares/Par		Value (\$)
Bonds - continued				
Automotive - continued				
Volkswagen International Finance N.V., FRN, 2.5%, 12/29/2049	EUR	230,000	\$	240,414
ZF North America Capital, Inc., 4.5%, 4/29/2022 (n)	\$	1,335,000		1,370,044
ZF North America Capital, Inc., 4.75%, 4/29/2025 (n)		1,052,000		1,069,568
			\$	9,886,532
Biotechnology - 0.1%				
Life Technologies Corp., 6%, 3/01/2020	\$	363,000	\$	396,548
Broadcasting - 2.0%				
CBS Radio, Inc., 7.25%, 11/01/2024 (n)	\$	545,000	\$	567,819
Clear Channel Worldwide Holdings, Inc., A , 6.5%, 11/15/2022		400,000		403,600
Clear Channel Worldwide Holdings, Inc., B, 6.5%, 11/15/2022		1,095,000		1,143,180
iHeartMedia, Inc., 9%, 3/01/2021		721,000		538,948
Liberty Media Corp Liberty Formula One, 8.5%, 7/15/2029		1,280,000		1,420,800
Liberty Media Corp Liberty Formula One, 8.25%, 2/01/2030		50,000		52,500
Match Group, Inc., 6.375%, 6/01/2024		710,000		761,475
Netflix, Inc., 5.375%, 2/01/2021		945,000		1,014,694
Netflix, Inc., 5.875%, 2/15/2025		435,000		471,975
Netflix, Inc., 4.375%, 11/15/2026 (n)		480,000		471,000
Nexstar Broadcasting, Inc., 6.875%, 11/15/2020		900,000		933,390
Omnicom Group, Inc., 3.65%, 11/01/2024		154,000		155,524
Omnicom Group, Inc., 3.6%, 4/15/2026		444,000		440,036
ProSiebenSat.1 Media AG, 2.625%, 4/15/2021	EUR			555,046
SES S.A., 4.625% to 1/02/2022, FRN to 12/29/2049		500,000		548,764
Time Warner, Inc., 3.8%, 2/15/2027	\$	504,000		491,590
	·	,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
			\$	9,970,341
Brokerage & Asset Managers - 0.1%				
Intercontinental Exchange, Inc., 2.75%, 12/01/2020	\$	274,000	\$	278,727
Intercontinental Exchange, Inc., 3.75%, 12/01/2025		450,000		462,557
			\$	741,284
Building - 2.5%			φ	741,204
ABC Supply Co., Inc., 5.75%, 12/15/2023 (z)	\$	475,000	\$	494,000
Allegion PLC, 5.875%, 9/15/2023		473,000		503,745
Allegion U.S. Holding Co., Inc., 5.75%, 10/01/2021		1,295,000		1,350,038
Beacon Roofing Supply, Inc., 6.375%, 10/01/2023		835,000		895,538
Cimpor Financial Operations B.V., 5.75%, 7/17/2024 (n)		284,000		246,938
Elementia S.A. de C.V., 5.5%, 1/15/2025 (n)		210,000		202,650
Gibraltar Industries, Inc., 6.25%, 2/01/2021		1,150,000		1,188,094
HD Supply, Inc., 5.75%, 4/15/2024 (n)		640,000		673,600
HeidelbergCement AG, 2.25%, 3/30/2023	EUR	400,000		459,325
Masco Corp., 4.45%, 4/01/2025	\$	170,000		174,743
Masco Corp., 4.375%, 4/01/2026	Ψ	791,000		812,056
Mohawk Industries, Inc., 3.85%, 2/01/2023		653,000		666,228
Owens Corning, 4.2%, 12/15/2022		184,000		191,235
Owens Corning, 3.4%, 8/15/2026		372,000		355,986
PriSo Acquisition Corp., 9%, 5/15/2023 (n)		975,000		994,500
Standard Industries, Inc., 5.375%, 11/15/2024 (n)		1,050,000		1,082,813
Standard Industries, Inc., 6%, 10/15/2025 (n)		635,000		669,925
Summit Materials LLC/Summit Materials Finance Co., 6.125%, 7/15/2023		1,155,000		1,192,538
Union Andina de Cementos S.A.A., 5.875%, 10/30/2021 (n)		270,000		278,802
		270,000		270,002
			\$	12,432,754

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Business Services - 2.2%		
Alliance Data Systems Corp., 5.875%, 11/01/2021 (n)	\$ 1,015,000	\$ 1,047,988
Cisco Systems, Inc., 2.2%, 2/28/2021	530,000	528,669
Equinix, Inc., 4.875%, 4/01/2020	855,000	878,513
Equinix, Inc., 5.375%, 1/01/2022	290,000	306,675
Equinix, Inc., 5.375%, 4/01/2023	1,065,000	1,114,341
Equinix, Inc., 5.75%, 1/01/2025	537,000	566,535
Fidelity National Information Services, Inc., 3.875%, 6/05/2024	664,000	677,460
Fidelity National Information Services, Inc., 5%, 10/15/2025	208,000	226,103
Fidelity National Information Services, Inc., 3%, 8/15/2026	504,000	474,285
Fidelity National Information Services, Inc., 4.5%, 8/15/2046	244,000	235,123
Iron Mountain, Inc., REIT, 6%, 10/01/2020 (n)	465,000	487,088
Iron Mountain, Inc., REIT, 6%, 8/15/2023	1,330,000	1,409,800
MSCI, Inc., 5.75%, 8/15/2025 (n)	595,000	630,331
Tencent Holdings Ltd., 3.375%, 3/05/2018 (n)	664,000	673,534
Tencent Holdings Ltd., 3.375%, 5/02/2019 (n)	965,000	986,681
Tencent Holdings Ltd., 3.8%, 2/11/2025 (n)	734,000	742,060
		\$ 10,985,186
Cable TV - 5.3%		
Altice Financing S.A., 6.5%, 1/15/2022 (n)	\$ 1,477,000	\$ 1,539,773
Altice Financing S.A., 6.625%, 2/15/2023 (n)	1,525,000	1,597,438
Altice Finco S.A., 8.125%, 1/15/2024 (n)	719,000	763,938
Altice U.S. Finance I Corp., 5.5%, 5/15/2026 (n)	465,000	476,625
CCO Holdings LLC/CCO Holdings Capital Corp., 5.25%, 9/30/2022	500,000	517,610
CCO Holdings LLC/CCO Holdings Capital Corp., 5.125%, 5/01/2023 (n)	1,040,000	1,079,000
CCO Holdings LLC/CCO Holdings Capital Corp., 5.75%, 1/15/2024	1,395,000	1,464,750
CCO Holdings LLC/CCO Holdings Capital Corp., 5.375%, 5/01/2025 (n)	305,000	317,581
CCO Holdings LLC/CCO Holdings Capital Corp., 5.75%, 2/15/2026 (n)	505,000	535,142
Cequel Communications Holdings, 6.375%, 9/15/2020 (n)	725,000	744,938
Charter Communications Operating LLC, 6.384%, 10/23/2035	1,005,000	1,133,190
Comcast Corp., 2.75%, 3/01/2023	1,365,000	1,346,657
Comcast Corp., 4.65%, 7/15/2042	1,100,000	1,131,110
CSC Holdings LLC, 5.5%, 4/15/2027 (n)	870,000	883,050
DISH DBS Corp., 5%, 3/15/2023	1,010,000	993,588
DISH DBS Corp., 5.875%, 11/15/2024	1,105,000	1,117,431
Intelsat Jackson Holdings S.A., 7.25%, 4/01/2019	510,000	438,281
Intelsat Jackson Holdings S.A., 5.5%, 8/01/2023	645,000	451,500
Intelsat Jackson Holdings S.A., 8%, 2/15/2024 (n)	270,000	280,125
LGE Holdco VI B.V., 7.125%, 5/15/2024 (n)	EUR 680,000	835,911
Lynx II Corp., 6.375%, 4/15/2023 (n)	\$ 675,000	708,750
Shaw Communications, Inc., 5.65%, 10/01/2019	CAD 417,000	350,040
Sirius XM Radio, Inc., 4.625%, 5/15/2023 (n)	\$ 540,000	544,385
Sirius XM Radio, Inc., 6%, 7/15/2024 (n)	1,215,000	1,293,222
Sirius XM Radio, Inc., 5.375%, 4/15/2025 (n)	650,000	661,375
Sirius XM Radio, Inc., 5.375%, 7/15/2026 (n)	388,000	394,305
Sky PLC, 2.5%, 9/15/2026	EUR 400,000	458,977
Time Warner Cable, Inc., 5.75%, 6/02/2031	GBP 250,000	371,714
Time Warner Cable, Inc., 4.5%, 9/15/2042	\$ 210,000	188,664
Unitymedia Hessen, 5.5%, 1/15/2023 (n)	950,000	988,000
Unitymedia KabelBW GmbH, 6.125%, 1/15/2025 (n)	700,000	723,625
Virgin Media Secured Finance PLC, 5.25%, 1/15/2026 (n)	710,000	712,393
VTR Finance B.V., 6.875%, 1/15/2024 (n)	207,000	217,350
Ziggo Bond Finance B.V., 5.875%, 1/15/2025 (n)	450,000	453,094
		\$ 25,713,532

Issuer	S	Shares/Par	•	Value (\$)
Bonds - continued				
Chemicals - 1.9%				
Air Liquide Finance Co., 2.25%, 9/27/2023 (n)	\$	493,000	\$	471,487
Axalta Coating Systems Co., 4.875%, 8/15/2024 (n)		755,000		764,438
Chemours Co., 6.625%, 5/15/2023		745,000		741,275
Chemours Co., 7%, 5/15/2025		255,000		254,108
Consolidated Energy Finance S.A., 6.75%, 10/15/2019 (n)		784,000		785,960
GCP Applied Technologies Co., 9.5%, 2/01/2023 (n)		720,000		820,800
Huntsman International LLC, 5.125%, 4/15/2021	EUR	,		394,179
International Flavors & Fragrances, Inc., 1.75%, 3/14/2024  LANVESS AC 4.5% to 6/06/2022 FPN to 12/06/2076	EUR			392,783
LANXESS AG, 4.5% to 6/06/2023, FRN to 12/06/2076 LyondellBasell Industries N.V., 5.75%, 4/15/2024	\$	500,000 487,000		562,824 555,726
LyondellBasell Industries N.V., 4.625%, 2/26/2055	φ	386,000		361,457
PPG Industries, Inc., 0.875%, 11/03/2025	FIIR	350,000		365,999
Tronox Finance LLC, 6.375%, 8/15/2020	\$	1,200,000	1	,153,500
Tronox Finance LLC, 7.5%, 3/15/2022 (n)	Ψ	805,000	1	784,875
W.R. Grace & Co., 5.125%, 10/01/2021 (n)		1,035,000	1	,085,456
(ii)		1,000,000	-	,000,100
			\$ 9	,494,867
Computer Software - 1.3%				
Diamond 1 Finance Corp./Diamond 2 Finance Corp., 6.02%, 6/15/2026 (n)	\$	900,000	\$	971,713
Diamond 1 Finance Corp./Diamond 2 Finance Corp., 5.875%, 6/15/2021 (n)		355,000		374,476
Microsoft Corp., 1.55%, 8/08/2021		1,021,000		988,300
Microsoft Corp., 4.1%, 2/06/2037		922,000		933,128
Nuance Communications, Inc., 5.625%, 12/15/2026 (n)		955,000		953,806
Oracle Corp., 3.4%, 7/08/2024		483,000		492,563
VeriSign, Inc., 4.625%, 5/01/2023		1,629,000	1	,646,756
			\$ 6	,360,742
Computer Software - Systems 1.0%			Ψ	,500,7.2
Apple, Inc., 3.05%, 7/31/2029	GBP	450,000	\$	598,720
Apple, Inc., 3.85%, 8/04/2046	\$	291,000		270,462
CDW LLC/CDW Finance Corp., 6%, 8/15/2022		485,000		511,675
CDW LLC/CDW Finance Corp., 5.5%, 12/01/2024		425,000		442,531
JDA Software Group, Inc., 7.375%, 10/15/2024 (n)		820,000		861,000
Sabre GLBL, Inc., 5.375%, 4/15/2023 (n)		1,145,000	1	,164,680
Western Digital Corp., 10.5%, 4/01/2024 (n)		995,000	1	,171,613
Constanguates 196			\$ 5	,020,681
Conglomerates - 1.8% Amsted Industries Co., 5%, 3/15/2022 (n)	\$	1,510,000	¢ 1	,513,775
Apex Tool Group, 7%, 2/01/2021 (n)	Ф	965,000	<b>\$1</b>	892,625
EnerSys, 5%, 4/30/2023 (n)		1,435,000	1	,460,113
Enpro Industries, Inc., 5.875%, 9/15/2022		1,415,000		,471,600
Entegris, Inc., 6%, 4/01/2022 (n)		1,335,000		,395,075
Gardner Denver, Inc., 6.875%, 8/15/2021 (n)		1,000,000		997,500
General Electric Co., 1.25%, 5/26/2023	EUR			195,982
SPX FLOW, Inc., 5.625%, 8/15/2024 (n)	\$	895,000		912,900
			\$ 8	,839,570
Construction - 0.1%	ď	500,000	ф	124 (20
Empresas ICA S.A.B. de C.V., 8.9%, 2/04/2021 (a)(d)	\$	590,000	\$	124,638
Empresas ICA S.A.B. de C.V., 8.875%, 5/29/2024 (a)(d)(n)		914,000		201,880
			\$	326,518
Consumer Products - 0.8%	#	4.040.000		0.55
NBTY, Inc., 7.625%, 5/15/2021 (n)	\$	1,010,000	\$ 1	,057,975
Newell Rubbermaid, Inc., 5.375%, 4/01/2036		165,000		185,110

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Consumer Products - continued		
Prestige Brands, Inc., 5.375%, 12/15/2021 (n)	\$ 845,000	\$ 870,350
Reckitt Benckiser Treasury Services PLC, 3.625%, 9/21/2023 (n)	500,000	518,618
Spectrum Brands, Inc., 6.125%, 12/15/2024	165,000	174,488
Spectrum Brands, Inc., 5.75%, 7/15/2025	770,000	804,650
Spectrum Brands, Inc., 4%, 10/01/2026 (z)	EUR 280,000	311,745
Consumer Services - 2.2%		\$ 3,922,936
ADT Corp., 6.25%, 10/15/2021	\$ 1,525,000	\$ 1,658,438
ADT Corp., 4.125%, 6/15/2023	370,000	352,888
G4S International Finance PLC, 1.5%, 1/09/2023	EUR 300,000	324,200
Garda World Security Corp., 7.25%, 11/15/2021 (n)	\$ 755,000	722,913
Garda World Security Corp., 7.25%, 11/15/2021 (n)	470,000	450,025
Grupo Posadas S.A.B. de C.V., 7.875%, 6/30/2022 (n)	455,000	456,706
Interval Acquisition Corp., 5.625%, 4/15/2023	1,635,000	1,667,700
Mobile Mini, Inc., 5.875%, 7/01/2024	1,115,000	1,162,388
Monitronics International, Inc., 9.125%, 4/01/2020	1,495,000	1,453,888
Priceline Group, Inc., 2.15%, 11/25/2022	EUR 170,000	194,455
Priceline Group, Inc., 1.8%, 3/03/2027	EUR 650,000	680,341
Service Corp. International, 5.375%, 5/15/2024	\$ 565,000	591,838
ServiceMaster Co. LLC, 5.125%, 11/15/2024 (n)	970,000	982,125
		\$ 10,697,905
Containers - 2.6%		
Ball Corp., 5.25%, 7/01/2025	\$ 330,000	\$ 346,913
Berry Plastics Group, Inc., 5.5%, 5/15/2022	1,155,000	1,201,200
Berry Plastics Group, Inc., 6%, 10/15/2022	680,000	719,950
Crown American LLC, 4.5%, 1/15/2023	1,147,000	1,171,374
Crown American LLC, 4.25%, 9/30/2026 (n)	490,000	468,563
Crown European Holdings S.A., 3.375%, 5/15/2025 (z)	EUR 650,000	713,077
Multi-Color Corp., 6.125%, 12/01/2022 (n)	\$ 1,360,000	1,438,200
Plastipak Holdings, Inc., 6.5%, 10/01/2021 (n)	1,113,000	1,161,694
Reynolds Group, 5.75%, 10/15/2020	600,000	617,748
Reynolds Group, 8.25%, 2/15/2021	540,998	556,957
Reynolds Group, 5.125%, 7/15/2023 (n)	725,000	741,458
Reynolds Group, 7%, 7/15/2024 (n)	370,000	394,235
Sealed Air Corp., 4.875%, 12/01/2022 (n)	1,110,000	1,144,688
Sealed Air Corp., 4.5%, 9/15/2023 (n)	EUR 450,000	538,603
Sealed Air Corp., 5.125%, 12/01/2024 (n)	\$ 370,000	383,413
Signode Industrial Group, 6.375%, 5/01/2022 (n)	1,310,000	1,329,650
		\$ 12,927,723
Electronics - 0.7%  Provideom Corr. (Provideom Courney Finance Ltd., 2.875%, 1/15/2027 (p)	\$ 767,000	\$ 761,151
Broadcom Corp./Broadcom Cayman Finance Ltd., 3.875%, 1/15/2027 (n) Flextronics International Ltd., 4.625%, 2/15/2020	\$ 767,000 174,000	\$ 761,151 182,460
Sensata Technologies B.V., 5.625%, 11/01/2024 (n)		676,844
	645,000	639,680
Sensata Technologies B.V., 5%, 10/01/2025 (n) Tyco Electronics Group S.A., 6.55%, 10/01/2017	640,000 700,000	
•	700,000 FUR 550,000	724,424 506,872
Tyco Electronics Group S.A., 1.1%, 3/01/2023	EUR 550,000	596,872
F : M.I.O. : 6 : 520		\$ 3,581,431
Emerging Market Quasi-Sovereign - 5.2%	d 201.000	¢ 010.550
Autoridad del Canal de Panama, 4.95%, 7/29/2035 (n)	\$ 201,000	\$ 212,558
Banco de Reservas de la Republica Dominicana, 7%, 2/01/2023 (n)	946,000	947,712
Banco Nacional de Comercio Exterior, S.N.C., 3.8% to 8/11/2021, FRN to 8/11/2026 (n)	226,000	215,265

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Emerging Market Quasi-Sovereign - continued		
CNPC (HK) Overseas Capital Ltd., 4.5%, 4/28/2021 (n)	\$ 1,242,000	\$ 1,318,231
CNPC General Capital Ltd., 3.4%, 4/16/2023 (n)	391,000	390,832
Comision Federal de Electricidad, 4.875%, 1/15/2024 (n)	517,000	520,102
Comision Federal de Electricidad, 4.875%, 1/15/2024	465,000	467,790
Comision Federal de Electricidad, 5.75%, 2/14/2042 (n)	915,000	857,813
Comision Federal de Electricidad, 6.125%, 6/16/2045 (n)	900,000	864,000
Corporacion Financiera de Desarrollo S.A., 4.75%, 7/15/2025 (n)	268,000	281,990
Empresa Nacional del Petroleo, 4.375%, 10/30/2024 (n)	296,000	299,751
Empresa Nacional del Petroleo, 3.75%, 8/05/2026 (n)	423,000	403,965
Gaz Capital S.A., 4.95%, 2/06/2028 (n)	492,000	481,107
Majapahit Holding B.V., 7.25%, 6/28/2017 (n)	1,029,000	1,049,580
Majapahit Holding B.V., 8%, 8/07/2019 (n)	1,197,000	1,343,932
Majapahit Holding B.V., 7.75%, 1/20/2020 (n)	1,045,000	1,172,490
Office Cherifien des Phosphates S.A., 4.5%, 10/22/2025 (n)	371,000	355,604
Office Cherifien des Phosphates S.A., 6.875%, 4/25/2044 (n)	373,000	382,325
Pertamina PT, 5.25%, 5/23/2021 (n)	511,000	540,379
Pertamina PT, 4.875%, 5/03/2022 (n)	540,000	558,739
Pertamina PT, 4.3%, 5/20/2023 (n)	323,000	325,066
Pertamina PT, 6%, 5/03/2042	680,000	670,805
Petrobras Global Finance B.V., 6.25%, 3/17/2024	1,043,000	1,047,172
Petrobras International Finance Co., 6.75%, 1/27/2041	1,159,000	1,031,858
Petroleos Mexicanos, 5.5%, 1/21/2021	1,199,000	1,246,720
Petroleos Mexicanos, 4.625%, 9/21/2023	221,000	215,475
Petroleos Mexicanos, 6.5%, 3/13/2027 (n)	186,000	191,292
Petroleos Mexicanos, 5.5%, 6/27/2044	82,000	67,257
Petroleos Mexicanos, 5.625%, 1/23/2046	213,000	177,695
Petroleos Mexicanos Co. Guar 08/26 6.875, 6.875%, 8/04/2026	205,000	217,054
Petroleos Mexicanos Co. Guar 09/47 6.75, 6.75%, 9/21/2047	161,000	151,936
PT Pelabuhan Indonesia III, 4.875%, 10/01/2024 (n)	200,000	204,500
PT Perusahaan Gas Negara (Persero) Tbk, 5.125%, 5/16/2024 (n)	438,000	454,865
PT Perusahaan Listrik Negara, 5.5%, 11/22/2021 (n)	752,000	810,566
Sinopec Capital (2013) Ltd., 3.125%, 4/24/2023 (n)	666,000	654,065
Sinopec Capital (2013) Ltd., 4.25%, 4/24/2043 (n)	548,000	521,230
Sinopec Group Overseas Development (2012) Ltd., 3.9%, 5/17/2022 (n)	544,000	561,704
Southern Gas Corridor CJSC, 6.875%, 3/24/2026	1,367,000	1,477,208
State Grid Overseas Investment (2014) Ltd., 4.125%, 5/07/2024 (n)	2,263,000	2,366,502
Three Gorges Finance I (Cayman Islands) Ltd., 3.7%, 6/10/2025 (n)	204,000	205,336
		\$ 25,262,471
Emerging Market Sovereign - 7.6%		
Dominican Republic, 7.5%, 5/06/2021 (n)	\$ 879,000	\$ 966,900
Dominican Republic, 6.6%, 1/28/2024 (n)	188,000	201,160
Dominican Republic, 5.875%, 4/18/2024 (n)	206,000	211,290
Dominican Republic, 5.5%, 1/27/2025 (n)	211,000	209,517
Oriental Republic of Uruguay, 4.5%, 8/14/2024	213,714	225,682
Oriental Republic of Uruguay, 4.375%, 10/27/2027	377,731	386,740
Republic of Argentina, 6.875%, 4/22/2021 (n)	1,489,000	1,583,552
Republic of Colombia, 8.125%, 5/21/2024	679,000	855,540
Republic of Colombia, 6.125%, 1/18/2041	435,000	481,763
Republic of Croatia, 5.5%, 4/04/2023 (n)	1,362,000	1,448,555
Republic of Hungary, 5.375%, 2/21/2023	674,000	734,849
Republic of Hungary, 7.625%, 3/29/2041	488,000	680,155
Republic of Indonesia, 6.875%, 1/17/2018	838,000	878,567
Republic of Indonesia, 11.625%, 3/04/2019	733,000	876,400
Republic of Indonesia, 4.875%, 5/05/2021 (n)	336,000	357,609

Issuer		Shares/Par	Value (\$)
Bonds - continued			
Emerging Market Sovereign - continued			
Republic of Indonesia, 2.875%, 7/08/2021 (z)	EUR	375,000	\$ 424,749
Republic of Indonesia, 3.375%, 4/15/2023 (n)	\$	517,000	508,389
Republic of Indonesia, 5.875%, 1/15/2024 (n)		225,000	251,060
Republic of Indonesia, 4.125%, 1/15/2025 (n)		339,000	340,960
Republic of Indonesia, 4.125%, 1/15/2025		1,422,000	1,430,221
Republic of Kazakhstan, 3.875%, 10/14/2024 (n)		427,000	427,521
Republic of Kazakhstan, 5.125%, 7/21/2025 (n)		983,000	1,055,101
Republic of Kazakhstan, 4.875%, 10/14/2044 (n)		207,000	199,238
Republic of Lithuania, 6.125%, 3/09/2021 (n)		499,000	558,880
Republic of Lithuania, 6.625%, 2/01/2022 (n)		1,425,000	1,654,251
Republic of Panama, 3.75%, 3/16/2025		231,000	233,310
Republic of Panama, 8.875%, 9/30/2027		1,273,000	1,772,653
Republic of Panama, 9.375%, 4/01/2029		873,000	1,250,573
Republic of Paraguay, 4.625%, 1/25/2023 (n)		212,000	215,263
Republic of Peru, 8.75%, 11/21/2033		629,000	932,493
Republic of Peru, 5.625%, 11/18/2050		217,000	250,635
Republic of Poland, 5%, 3/23/2022		609,000	663,932
Republic of Romania, 6.75%, 2/07/2022 (n)		1,074,000	1,227,045
Republic of Romania, 4.375%, 8/22/2023 (n)		486,000	502,281
Republic of Romania, 4.875%, 1/22/2024 (n)		328,000	348,767
Republic of Sri Lanka, 6.125%, 6/03/2025		1,336,000	1,281,192
Republic of Turkey, 7%, 3/11/2019		790,000	838,972
Republic of Turkey, 5.625%, 3/30/2021		670,000	689,564
Republic of Turkey, 6.25%, 9/26/2022		646,000	675,593
Republic of Turkey, 4.875%, 10/09/2026		1,229,000	1,145,281
Russian Federation, 4.875%, 9/16/2023 (n)		800,000	847,280
Russian Federation, 4.75%, 5/27/2026		1,000,000	1,032,720
Russian Federation, 7.5%, 3/31/2030		274,990	329,851
Russian Federation, 5.625%, 4/04/2042 (n)		600,000	650,148
Socialist Republic of Vietnam, 6.75%, 1/29/2020		273,000	297,550
State of Qatar, 4.625%, 6/02/2046		203,000	206,175
United Mexican States, 3.625%, 3/15/2022		1,710,000	1,726,245
United Mexican States, 4%, 10/02/2023		1,364,000	1,372,866
United Mexican States, 8.5%, 5/31/2029	MXN	29,290,000	1,490,570
United Mexican States, 5.75%, 10/12/2110	\$	408,000	379,085
Energy - Independent - 3.3%			\$ 37,308,693
Afren PLC, 11.5%, 2/01/2016 (a)(d)(n)	\$	335,000	\$ 67
Afren PLC, 10.25%, 4/08/2019 (a)(d)(n)		219,000	44
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.875%, 12/15/2024 (z)		1,015,000	1,091,125
Carrizo Oil & Gas, Inc., 6.25%, 4/15/2023		1,245,000	1,277,681
Concho Resources, Inc., 5.5%, 4/01/2023		1,115,000	1,156,813
Concho Resources, Inc., 4.375%, 1/15/2025		477,000	487,733
Consol Energy, Inc., 5.875%, 4/15/2022		485,000	469,238
Consol Energy, Inc., 8%, 4/01/2023		975,000	999,375
Continental Resources, Inc., 4.5%, 4/15/2023		1,110,000	1,096,125
Diamondback Energy, Inc., 5.375%, 5/31/2025 (n)		1,030,000	1,063,475
Gulfport Energy Corp., 6%, 10/15/2024 (n)		720,000	733,500
Gulfport Energy Corp., 6.775%, 5/15/2025 (z)		315,000	322,875
PDC Energy, Inc., 6.125%, 9/15/2024 (n)		1,035,000	1,081,575
Range Resources Corp., 4.875%, 5/15/2025		1,105,000	1,075,386
Rice Energy, Inc., 7.25%, 5/01/2023		940,000	1,008,150
Sanchez Energy Corp., 6.125%, 1/15/2023		1,300,000	1,248,000
Salichez Ellerg, Colp., 0.125 /0, 1/15/2025		1,500,000	1,270,000

Issuer	S	Shares/Par		Value (\$)
Bonds - continued				
Energy - Independent - continued				
Seven Generations Energy, 8.25%, 5/15/2020 (n)	\$	470,000	\$	498,788
Tengizchevroil Finance Co. International Ltd., 4%, 8/15/2026 (n)		422,000		395,576
Tengizchevroil Finance Co. International Ltd., 4%, 8/15/2026		1,025,000		960,819
Whiting Petroleum Corp., 6.25%, 4/01/2023		1,175,000		1,186,750
			\$	16,153,095
Energy - Integrated - 0.3%				
Cenovus Energy, Inc., 6.75%, 11/15/2039	\$	632,000	\$	709,993
LUKOIL International Finance B.V., 4.563%, 4/24/2023 (n)		698,000		703,375
			\$	1,413,368
Entertainment - 1.3%			T	-,,
Carnival Corp., 1.875%, 11/07/2022	EUR	550,000	\$	623,133
Cedar Fair LP, 5.25%, 3/15/2021	\$	1,130,000		1,164,380
Cedar Fair LP, 5.375%, 6/01/2024		415,000		427,450
Cinemark USA, Inc., 5.125%, 12/15/2022		1,045,000		1,073,738
Cinemark USA, Inc., 4.875%, 6/01/2023		935,000		941,919
Six Flags Entertainment Corp., 5.25%, 1/15/2021 (n)		1,325,000		1,361,438
Six Flags Entertainment Corp., 4.875%, 7/31/2024 (z)		555,000		550,838
			\$	6,142,896
Financial Institutions - 3.2%			Ψ	0,1 12,000
AerCap Ireland Capital Ltd., 4.625%, 10/30/2020	\$	150,000	\$	157,554
Aircastle Ltd., 4.625%, 12/15/2018	Ψ	790,000	Ψ	819,625
Aircastle Ltd., 5.125%, 3/15/2021		550,000		578,188
Aircastle Ltd., 5.5%, 2/15/2022		980,000		1,028,902
CIT Group, Inc., 5.25%, 3/15/2018		1,115,000		1,152,353
CIT Group, Inc., 6.625%, 4/01/2018 (n)		1,447,000		1,520,074
CIT Group, Inc., 5.5%, 2/15/2019 (n)		1,014,000		1,066,809
Credit Acceptance Corp., 6.125%, 2/15/2021		106,000		107,590
Credit Acceptance Corp., 7.375%, 3/15/2023		1,035,000		1,061,972
International Lease Finance Corp., 7.125%, 9/01/2018 (n)		337,000		362,511
Nationstar Mortgage LLC/Capital Corp., 6.5%, 8/01/2018		785,000		796,775
Nationstar Mortgage LLC/Capital Corp., 7.875%, 10/01/2020		1,410,000		1,466,400
Nationstar Mortgage LLC/Capital Corp., 6.5%, 7/01/2021		345,000		351,469
Navient Corp., 8%, 3/25/2020		1,815,000		1,951,125
Navient Corp., 7.25%, 1/25/2022		1,570,000		1,615,138
Navient Corp., 7.25%, 9/25/2023		375,000		377,813
Navient Corp., 6.125%, 3/25/2024		455,000		430,544
Park Aerospace Holdings Ltd., 5.5%, 2/15/2024 (z)		780,000		801,060
			\$	15,645,902
Food & Beverages - 3.0%				
Anheuser-Busch InBev N.V., 1.5%, 4/18/2030	EUR	325,000	\$	333,346
Anheuser-Busch InBev Worldwide, Inc., 3.75%, 1/15/2022	\$	221,000		231,379
Anheuser-Busch InBev Worldwide, Inc., 3.3%, 2/01/2023		631,000		641,436
Anheuser-Busch InBev Worldwide, Inc., 4.7%, 2/01/2036		826,000		864,670
Aramark Services, Inc., 4.75%, 6/01/2026 (z)		660,000		657,360
Coca-Cola Co., 1.1%, 9/02/2036	EUR	110,000		103,527
Coca-Cola Enterprises, Inc., 1.875%, 3/18/2030	EUR	325,000		344,685
Constellation Brands, Inc., 4.25%, 5/01/2023	\$	894,000		938,441
Constellation Brands, Inc., 4.75%, 12/01/2025		313,000		333,736
Gruma S.A.B. de C.V., 4.875%, 12/01/2024 (n)		202,000		209,262
J.M. Smucker Co., 2.5%, 3/15/2020		121,000		122,065
J.M. Smucker Co., 4.375%, 3/15/2045		130,000		129,209

Issuer	S	hares/Par		Value (\$)
Bonds - continued				
Food & Beverages - continued				
JB Y Co. S.A. de C.V., 3.75%, 5/13/2025 (n)	\$	150,000	\$	143,482
JBS Investments GmbH, 7.75%, 10/28/2020 (n)		201,000		212,558
JBS Investments GmbH, 7.25%, 4/03/2024		450,000		471,938
JBS USA LLC/JBS USA Finance, Inc., 5.875%, 7/15/2024 (n)		1,080,000		1,115,100
Kraft Foods Group, Inc., 2.25%, 6/05/2017		700,000		702,447
Kraft Heinz Foods Co., 3.5%, 7/15/2022		340,000		345,802
Kraft Heinz Foods Co., 5%, 7/15/2035		173,000		181,386
Lamb Weston Holdings, Inc., 4.625%, 11/01/2024 (n)		470,000		471,175
Lamb Weston Holdings, Inc., 4.875%, 11/01/2026 (n)		245,000		245,306
PepsiCo, Inc., 2.15%, 10/14/2020		1,936,000		1,943,947
Pinnacle Foods Finance LLC/Pinnacle Foods Finance Corp., 5.875%, 1/15/2024		735,000		777,123
Sun Merger Sub, Inc., 5.875%, 8/01/2021 (n)		1,440,000		1,503,230
Tyson Foods, Inc., 5.15%, 8/15/2044		156,000		163,757
U.S. Foods Holding Corp., 5.875%, 6/15/2024 (n)		910,000		950,950
Wm. Wrigley Jr. Co., 2.9%, 10/21/2019 (n)		239,000		243,124
Wm. Wrigley Jr. Co., 3.375%, 10/21/2020 (n)		124,000		127,845
			\$	14,508,286
Food & Drug Stores - 0.3%				, , ,
Walgreens Boots Alliance, Inc., 2.7%, 11/18/2019	\$	580,000	\$	587,945
Walgreens Boots Alliance, Inc., 2.875%, 11/20/2020	GBP	200,000		262,210
Walgreens Boots Alliance, Inc., 4.65%, 6/01/2046	\$	614,000		614,683
			\$	1,464,838
Forest & Paper Products - 0.1%				
Appvion, Inc., 9%, 6/01/2020 (n)	\$	550,000	\$	305,250
Gaming & Lodging - 1.9%				
CCM Merger, Inc., 9.125%, 5/01/2019 (n)	\$	680,000	\$	703,922
GLP Capital LP/GLP Financing II, Inc., 5.375%, 11/01/2023	Ψ	895,000	Ψ	959,888
GLP Capital LP/GLP Financing II, Inc., 5.375%, 4/15/2026		160,000		166,800
Greektown Holdings LLC, 8.875%, 3/15/2019 (n)		950,000		995,125
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.625%, 10/15/2021		1,125,000		1,159,960
Isle of Capri Casinos, Inc., 8.875%, 6/15/2020		280,000		292,250
Isle of Capri Casinos, Inc., 5.875%, 3/15/2021		960,000		992,448
MGM Resorts International, 6.625%, 12/15/2021		1,105,000		1,232,075
MGM Resorts International, 6%, 3/15/2023		745,000		800,875
Ryman Hospitality Properties, Inc., REIT, 5%, 4/15/2021		1,030,000		1,050,600
Ryman Hospitality Properties, Inc., REIT, 5%, 4/15/2023		350,000		353,500
Wyndham Worldwide Corp., 2.5%, 3/01/2018		650.000		653,979
Wyndiani Wondwide Colp., 2.5 %, 5/01/2010		050,000		033,717
			\$	9,361,422
Industrial - 0.3%				
Howard Hughes Corp., 6.875%, 10/01/2021 (n)	\$	1,260,000	\$	1,327,725
Insurance - 0.8%				
AIG SunAmerica Global Financing X, 6.9%, 3/15/2032 (n)	\$	484,000	\$	616,706
American International Group, Inc., 1.5%, 6/08/2023		230,000		250,773
American International Group, Inc., 3.75%, 7/10/2025	\$	642,000		644,177
Aviva PLC, 3.375%, 12/04/2045	EUR			313,932
CNP Assurances S.A., 6% to 9/14/2020, FRN to 9/14/2040	EUR			489,013
Delta Lloyd N.V., FRN, 9%, 8/29/2042	EUR			608,247
Old Mutual PLC, 7.875%, 11/03/2025	GBP			663,882
Unum Group, 4%, 3/15/2024	\$	259,000		260,574
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\$ 3,847,304

Bonds - Countined   September   Septembe	Issuer	Shares/Par	Value (\$)
Aetun, E., 25%, 6/15/2023         \$ 460,000         \$ 45,201           Centiene Corp., 6.125%, 2/15/2024         765,000         812,813           Centiene Corp., 6.125%, 2/15/2024         \$ 175,2037         \$ 175,2037           Berchsite Hathaway, Inc., 2.15%, 3/15/2023         \$ 35,000         \$ 538,427           Berchsite Hathaway, Inc., 2.15%, 3/15/2023         \$ 18,000         \$ 358,427           Berchsite Hathaway, Inc., 1.625%, 3/15/20205         \$ 104,000         \$ 192,234           Chubb INA Holdings, Inc., 2.387, 11/00/2020         \$ 35,000         373,600           Chubb INA Holdings, Inc., 2.387, 11/00/2021         \$ 30,000         373,600           Liberty Muttad Group, Inc., 275%, 8/15/2023         \$ 90,007         78,000           Liberty Muttad Group, Inc., 275%, 8/15/2020         \$ 30,000         373,600           Liberty Muttad Group, Inc., 275%, 8/15/2020         \$ 30,000         373,600           Liberty Muttad Group, Inc., 275%, 8/15/2023         \$ 100,000         313,806           Marsh & McLeman Cos., Inc., 25%, 8/15/2023         \$ 100,000         313,806           Marsh & McLeman Cos., Inc., 25%, 101/20218         \$ 100,000         313,806           Marsh & McLeman Cos., Inc., 25%, 101/20218         \$ 100,000         325,515           International Market Quasi-Sovereign - 0.1%         \$ 100,000	Bonds - continued		
Centence Corp., 6.25%, 215/2024         460,00         482,908           Centence Corp., 6.125%, 215/2024         51,752,037           Insurance - Property & Casualty - 0.9%         51,752,037           Brechsine Harbaway, Inc., 2.75%, 315/2028         BUR         50,000         489,834           Berkshire Harbaway, Inc., 2.15%, 315/2028         BUR         50,000         410,252           Chubb NA Holdings, Inc., 2.37%, 1103/2020         31,400         313,600         335,000         335,000         335,000         335,000         378,075           Chub ThA Holdings, Inc., 2.37%, 1103/2022         30,300         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         778,075         250,000         278,000         278,000         278,000         278,000         278,000         278,000         278,000         278,000         278,000         278,000         278,000         278,000         278,000         278,000         278,000	Insurance - Health - 0.4%		
Centene Corp., 6.125%, 2/15/2024         765,000         81,2813           Insurance - Property & Casualty - 0.9%         5,752,037           Berkshire Hathway, Inc., 2.15%, 3/15/2003         \$ 38,000         408,004           Berkshire Hathway, Inc., 1.625%, 3/15/2003         \$ 10,000         408,004           Berkshire Hathway, Inc., 1.625%, 3/15/2003         \$ 10,000         310,237           Chubb TNA Holdings, Inc., 2.357, 11,003/2020         \$ 36,000         378,003           Chubb TNA Holdings, Inc., 2.357, 11,003/2020         \$ 50,000         378,003           Chub TNA Holdings, Inc., 2.55%, 6/15/2023         \$ 50,000         378,003           Liberty Muttaud Group, Inc., 2.75%, 5,54/2026 (2)         \$ 10,000         333,000           Marsh & McLennan Cos., Inc., 35%, 5,54/2024 (2)         \$ 10,000         333,000           Marsh & McLennan Cos., Inc., 35%, 6,003/2024         \$ 10,000         333,000           Marsh & McLennan Cos., Inc., 35%, 6,003/2024         \$ 10,000         323,35           International Market Quasi-Sovereign - 0.1%         \$ 10,000         \$ 235,515           International Market Quasi-Sovereign - 0.1%         \$ 10,000         \$ 325,515           International Market Quasi-Sovereign - 0.1%         \$ 10,000         \$ 23,515           International Market Quasi-Sovereign - 0.1%         \$ 10,000	Aetna, Inc., 2.8%, 6/15/2023	\$ 460,000	\$ 456,316
Insurance	Centene Corp., 5.625%, 2/15/2021	460,000	482,908
Bissance - Property & Cissalty - 0.9%   S. \$39,000   \$38,427   Berkshire Hathaway, Inc., 2.15%, 315/023	Centene Corp., 6.125%, 2/15/2024	765,000	812,813
Berkshir Hathaway, Inc., 2756, 315/0203         \$35,000         \$358,027           Berkshir Hathaway, Inc., 16258, 316/0205         EIR 3500         300,00           Berkshir Hathaway, Inc., 16258, 316/0205         EIR 3500         310,23           Chabb INA Holdings, Inc., 2387, 110/32020         36,00         336,00           Chabb INA Holdings, Inc., 2387, 110/32020         36,00         336,00           Liberty Mutual Group, Inc., 2588, 504/2026 (c)         EIR 120,00         595,00           Liberty Mutual Group, Inc., 2588, 504/2026 (c)         EIR 120,000         333,600           Marsh & McLeman Cos., Inc., 5258, 101/32018         \$30,00         333,600           Marsh & McLeman Cos., Inc., 5358, 504/20204         \$30,000         320,000           Marsh & McLeman Cos., Inc., 5358, 603/2024         \$10,000         \$23,38,961           International Market Quasi-Sovereign - 0.1%         Electricite de Prance S.A., 5378 to 1/29/2025, FRN to 1/29/2029         ER 18         30,000         \$24,38,961           International Market Quasi-Sovereign - 0.1%         Electricite de Prance S.A., 5378% to 1/29/2025, FRN to 1/29/2025         PY 1,350,000         \$116,406           Government of Japan, 2.4%, 3/20/2037         JPY 1,22,000         \$116,406           Government of Japan, 2.4%, 3/20/2037         JPY 1,22,000         \$240,000           Internet - 0.4% </td <td></td> <td></td> <td>\$ 1,752,037</td>			\$ 1,752,037
Berkshire Hathaway, Inc., 215%, 315/2028         EUR 30,000         408,934           Berkshire Hathaway, Inc., 215%, 315/2025         EUR 30,000         310,254           Chubb INA Holdings, Inc., 2378, 110/30/202         336,000         338,003           CNA Financial Corp., 58,75%, 815/2020         700,000         778,075           CNA Financial Corp., 58,75%, 815/2020         EUR 120,000         789,007           Liberry Mutual Group, Inc., 25%, 604/2026 (a)         EUR 120,000         333,600           Marsh & McLemnan Cos., Inc., 25%, 604/2026 (a)         EUR 120,000         333,600           Marsh & McLemnan Cos., Inc., 25%, 604/2024         315,000         320,000           Marsh & McLemnan Cos., Inc., 35%, 603/2024         315,000         320,000           Marsh & McLemnan Cos., Inc., 35%, 603/2024         BY 19,000         \$4,338,964           International Market Quasi-Sovereign - 0.1%         EUR 300,000         \$235,515           International Market Sovereign - 0.1%         EUR 300,000         \$235,515           International Market Sovereign - 0.1%         EUR 300,000         \$235,515           International Market Sovereign - 0.1%         EUR 300,000         \$236,515           International Market Sovereign - 0.1%         EUR 300,000         \$230,515           International Market Sovereign - 0.1%         EUR 300,000		d 250,000	ф. 250 427.
Berkshire Halhaway, Inc., 1625%, 31062035         EUR \$25,00         319,250           Chubb INA Boldings, Inc., 245%, 11082020         33,600         338,603           Chubb INA Boldings, Inc., 245%, 1108/2020         700,000         778,075           Liberty Mutual Group, Inc., 425%, 615/2023         EVR 120,000         332,808           Liberty Mutual Group, Inc., 425%, 615/2023         EVR 120,000         332,808           Marsh & McLennan Cos., Inc., 255%, 1016/2018         \$33,000         333,808           Marsh & McLennan Cos., Inc., 355%, 1016/20204         \$15,000         320,053           Marsh & McLennan Cos., Inc., 435%, 1/30/2047         GPP 197,000         320,053           Marsh & McLennan Cos., Inc., 435%, 1/30/2047         GPP 30,000         \$16,053           Bittermational Market Quasi-Sovereign - 0.1%         Electricite de France S.A., 537% to 1/29/2025, FRN to 1/29/2049         EVR 200,000         \$24,338,66           Intermational Market Sovereign - 0.1%         Electricite de France S.A., 537% to 1/29/2025, FRN to 1/29/2049         PPY 1,350,000         \$20,001           Government of Japan, 2.4%, 3/20/2037         JPY 1,300,000         \$20,001           Government of Japan, 2.4%, 3/20/2037         JPY 1,200,000         \$20,001           Baidu, Inc., 4125%, 60/2025         \$240,000         \$24,805           Baidu, Inc., 325%, 806/2018			
Chubb INA Holdings. Inc., 2.78x, 1103/2020		· · · · · · · · · · · · · · · · · · ·	,
Chubb INA Holdings. Inc. 2.875%. I103/2022   336,000   338,003   200.000   378,007	·		
CNA Financial Corp 5375%. 8115/2020         787,075           Liberry Mutual Group, inc 4259%. 5014/2026 (c)         EUR 12,000         132,886           Marsh & McLennan Cos., inc., 255%. 5004/2021 (c)         813,000         333,080           Marsh & McLennan Cos., inc., 355%. 6004/2024 (c)         913,000         330,000           Marsh & McLennan Cos., inc., 435%. 1030/2047 (c)         197,000         190,000           Marsh & McLennan Cos., inc., 435%. 1030/2047 (c)         6BP 300,000         160,53           Marsh & McLennan Cos., inc., 435%. 1030/2047 (c)         6BP 300,000         161,635           International Market Quasi-Sovereign - 0.1%         EUR 300,000         \$25,515           International Market Sovereign - 0.1%         EUR 300,000         \$325,515           International Market Sovereign - 0.1%         FUR 300,000         \$116,406           Government of Japan, 2.1%. 9/20/2024 (c)         PY 11,350,000         \$116,406           Government of Japan, 2.4%. 9/20/2025 (c)         PY 12,200,000         \$143,10           Government of Japan, 2.4%. 9/20/2025 (c)         PY 12,200,000         \$143,10           Government of Japan, 2.4%. 9/20/2025 (c)         PY 12,200,000         \$143,10           Baidu, Inc., 4125%, 60/2026 (c)         \$20,00         \$20,00           Baidu, Inc., 4125%, 60/2028 (c)         CAD 30,000 <td></td> <td></td> <td></td>			
Bibery Mutual Group, Inc., 425%, 5015/2026   595,067		,	
Disbury Mutual Group, Inc., 275%, 504/2026 (c)   212,808   333,000   333,680   331,6	1		
Marsh & McLennan Cos., Inc., 255%, 1015/2018         \$330,000         333,080           Marsh & McLennan Cos., Inc., 255%, 1030/2047         315,000         230,080           Marsh & McLennan Cos., Inc., 4,35%, 1/30/2047         197,000         193,039           QBE Capital Funding III Lid., 7.5% to 5/24/2021, FRN to 5/24/2041         GBP 300,000         \$416,435           International Market Quasi-Sovereign - 0.1%         EUR 300,000         \$325,515           International Market Sovereign - 0.1%         EUR 300,000         \$325,515           International Market Sovereign - 0.1%         EUR 300,000         \$325,515           International Market Sovereign - 0.1%         EUR 300,000         \$325,515           Government of Japan, 2.1%, 9/20/2024         JPY 11,350,000         \$230,191           Government of Japan, 2.1%, 9/20/2034         JPY 12,200,000         143,110           Government of Japan, 2.1%, 9/20/2035         JPY 12,200,000         143,110           Internet - 0.4%         \$24,000         \$244,895           Baidu, Inc., 4125%, 6/30/2025         \$240,000         \$244,895           Baidu, Inc., 325%, 8/06/2018         313,600         1,338,04           Baidu, Inc., 325%, 8/06/2018         313,600         3,380,44           Province of Alberta, 1.25%, 6/01/2020         CAD 30,200         \$230,861 <td></td> <td></td> <td>,</td>			,
Marsh & McLennan Cos., Inc., 3.5%, 603/2024         315,000         320,050           Marsh & McLennan Cos., Inc., 4.55%, 1/30/2047         197,000         193,039           Marsh & McLennan Cos., Inc., 4.35%, 1/30/2047         GBP 300,000         416,653           International Market Quasi-Sovereign - 0.1%         EUR 300,000         \$ 25,515           International Market Sovereign - 0.1%         EUR 300,000         \$ 116,406           Government of Japan, 2.1%, 9/20/204         JPY 1,350,000         \$ 116,406           Government of Japan, 2.1%, 9/20/2037         JPY 25,450,000         \$ 20,116           Government of Japan, 2.4%, 3/20/2037         JPY 12,200,000         143,110           International Market Sovereign - 0.1%         JPY 12,200,000         143,110           Government of Japan, 2.4%, 3/20/2037         JPY 12,200,000         143,10           International Market Sovereign - 0.1%         JPY 12,200,000         143,10           International Market Sovereign - 0.1%         JPY 12,200,000         143,10           Government of Japan, 2.4%, 3/20/2037         JPY 12,200,000         143,10           International Market Sovereign - 0.1%         S 240,000         24,895           Badu, Inc., 4.12%, 6/30/2025         \$ 240,000         24,895           Badu, Inc., 5.25%, 8/00/2025         \$ 230,861         24,900	•	,	
Marsh & McLennan Cos., Inc., 4.35%, 1/30/2047         197,000         193,009           QBE Capital Funding III Ltd., 7.5% to 5/24/2021, FRN to 5/24/2041         GBP 300,000         416,453           International Market Quasi-Sovereign - 0.1%         EUR 300,000         \$ 325,515           International Market Sovereign - 0.1%         EUR 300,000         \$ 325,515           International Market Sovereign - 0.1%         JPY 11,350,000         \$ 116,406           Government of Japan, 2.1%, 9/20/2024         JPY 11,350,000         \$ 16,406           Government of Japan, 2.4%, 3/20/2037         JPY 12,200,000         143,110           International Market Sovereign - 0.1%         \$ 489,707           Government of Japan, 2.4%, 3/20/2037         JPY 12,200,000         143,110           International Market Sovereign - 0.1%         \$ 489,707           International Market Sovereign - 0.1%         \$ 489,707           International Market Sovereign - 0.1%         \$ 240,000         \$ 244,805           Government of Japan, 2.4%, 3/20/2037         \$ 240,000         \$ 244,805           International Market Sovereign - 0.1%         \$ 240,000         \$ 244,805           Baidu, Inc., 3.25%, 8/06/20128         \$ 1,316,000         \$ 23,845           Baidu, Inc., 3.25%, 8/06/2018         \$ 1,316,000         \$ 23,845           Province of Albe			
QBE Capital Funding III Ltd., 7.5% to 5/24/2021, FRN to 5/24/2041         GBP 300,000         416,453           International Market Quasi-Sovereign - 0.1%         EUR 300,000         \$ 325,515           Electricite de France S.A., 5.375% to 1/29/2025, FRN to 1/29/2049         EUR 300,000         \$ 325,515           International Market Sovereign - 0.1%         FUY 11,350,000         \$ 16,406           Government of Japan, 2.1%, 9/20/2024         JPY 11,350,000         \$ 230,191           Government of Japan, 2.4%, 3/20/2037         JPY 12,200,000         143,110           Internet - 0.4%         JPY 12,200,000         143,110           Baidu, Inc., 4125%, 6/30/2025         \$ 240,000         \$ 244,895           Baidu, Inc., 3.25%, 8/06/2018         1,316,000         1,338,043           Baidu, Inc., 3.5%, 11/28/2022         \$ 2,060,547           Local Authorities - 0.2%         \$ 2,060,547           Province of Alberta, 1.25%, 6/01/2020         CAD 302,000         \$ 230,861           Province of Manitoba, 4,15%, 6/03/2020         CAD 302,000         \$ 230,861           Province of Manitoba, 4,15%, 6/03/2020         CAD 302,000         \$ 230,861           Province of Manitoba, 4,15%, 6/03/2020         CAD 302,000         \$ 230,861           Ashead Capital, Inc., 5,625%, 1001/2024 (n)         \$ 1,125,000         \$ 1,181,250      <			
S			
International Market Quasi-Sovereign - 0.1%   EUR   300,000   \$ 325,515   International Market Sovereign - 0.1%   Government of Japan, 2.1%, 9/20/2024   JPY   11,350,000   \$ 116,406   Government of Japan, 2.1%, 9/20/2025   JPY   23,400,000   230,191   Government of Japan, 2.4%, 3/20/2037   JPY   12,200,000   143,100   143,100   JPY   12,200,000   JPY   JPY	QBE Capital Funding III Ltd., 7.5% to 5/24/2021, FRN to 5/24/2041	GBP 300,000	416,453
Electricite de France S.A., 5.375% to 1/29/2025, FRN to 1/29/2049         EUR 300,000         \$ 325,515           International Market Sovereign - 0.1%         UR 11,350,000         \$ 116,406           Government of Japan, 2.1%, 9/20/2024         JPY 11,350,000         \$ 230,191           Government of Japan, 2.1%, 9/20/2025         JPY 12,200,000         143,110           Internet - 0.4%         \$ 489,707           Baidu, Inc., 4.125%, 6/30/2025         \$ 240,000         \$ 244,895           Baidu, Inc., 3.25%, 8/06/2018         1,316,000         1,338,043           Baidu, Inc., 3.5%, 11/28/2022         475,000         477,600           Local Authorities - 0.2%         CAD 302,000         \$ 230,861           Province of Alberta, 1.25%, 6/01/2020         CAD 302,000         \$ 230,861           Province of Alberta, 4.5%, 12/01/2040         CAD 410,000         369,124           Province of Manitoba, 4.15%, 6/03/2020         CAD 266,000         222,543           Machinery & Tools - 1.0%         \$ 1,125,000         \$ 1,181,250           No. Hudustrial Capital I.I.C., 5.625%, 10/01/2024 (n)         \$ 1,055,000         \$ 1,812,500           CNH Industrial Capital I.I.C., 4.375%, 11/06/2020         \$ 1,065,000         \$ 1,823,800           CNH Industrial Capital I.I.C., 4.375%, 11/06/2021         \$ 1,0			\$ 4,338,964
International Market Sovereign - 0.1%   JPY 11,350,000   \$116,406   Government of Japan, 2.1%, 9/20/2024   JPY 25,450,000   230,191   Government of Japan, 2.4%, 3/20/2037   JPY 12,200,000   143,110   JPY 12,200,000   144,895   JPY 12,200,000   144,895   JPY 12,200,000   144,895   JPY 12,200,000   143,180   JPY 12,200,000   147,600   JPY 12,200,000   JPY 12,200   JPY 12,200,000   JPY 12,200,000   JPY 12,200   JPY 12,200,000   JPY 12,200   JPY 12,200,000   JPY 12,200,000   JPY 12,200,000   JPY 12,200   JPY 12,200,000   JPY 12,200,000   JPY 12,200   JPY 12,200,000   JPY 12,200   JP	· ·		
Government of Japan, 2.1%, 9/20/2024         JPY 11,350,000         \$ 116,406           Government of Japan, 0.3%, 12/20/2025         JPY 25,450,000         230,191           Government of Japan, 2.4%, 3/20/2037         \$ 489,707           Internet - 0.4%         \$ 240,000         \$ 244,895           Baidu, Inc., 4.125%, 6/30/2025         \$ 240,000         \$ 244,895           Baidu, Inc., 3.5%, 8/06/2018         1,316,000         1,338,043           Baidu, Inc., 3.5%, 8/06/2018         475,000         477,609           Local Authorities - 0.2%         CAD         302,000         \$ 230,861           Province of Alberta, 1.25%, 6/01/2020         CAD         302,000         \$ 230,861           Province of Manitoba, 4.15%, 6/03/2020         CAD         260,000         \$ 222,543           Machinery & Tools - 1.0%         \$ 1,125,000         \$ 1,181,250           Machinery & Tools - 1.0%         \$ 1,125,000         \$ 1,818,250           CNH Industrial N.V., 4.5%, 8/15/2023         630,000         \$ 3,380           CNH Industrial Capital Linc., 4.375%, 11/06/2020         1,760,000         1,232,54           Mayer Equipment Services Co., 7%, 9/01/2022         1,055,000         1,122,25           Light Tower Rentals, Inc., 8.125%, 801/2019 (a)(d)(n)         \$ 3,000         \$ 34,91,637	Electricite de France S.A., 5.375% to 1/29/2025, FRN to 1/29/2049	EUR 300,000	\$ 325,515
Government of Japan, 0.3%, 1/2/0/2025         JPY 2,450,000         230,191           Government of Japan, 2.4%, 3/20/2037         JPY 1,200,000         143,110           Internet - 0.4%         \$489,707           Baidu, Inc., 4.125%, 6/30/2025         \$240,000         \$244,895           Baidu, Inc., 3.25%, 8/06/2018         1,316,000         1,338,043           Baidu, Inc., 3.5%, 11/28/2022         475,000         477,609           Local Authorities - 0.2%         CAD         302,000         \$230,861           Province of Alberta, 1.25%, 6/01/2020         CAD         302,000         \$230,861           Province of Manitoba, 4.15%, 6/03/2020         CAD         266,000         \$225,28           Machinery & Tools - 1.0%         CAD         260,000         \$225,28           Machinery & Tools - 1.0%         \$1,125,000         \$1,181,250           CNH Industrial Capital, Inc., 5.625%, 1001/2024 (n)         \$1,125,000         \$1,181,250           CNH Industrial Capital, Inc., 5.625%, 8/815/2023         \$3,000         \$3,000         \$3,000           CNH Industrial N.V., 4.5%, 8/15/2023         \$3,000         \$1,22,54           Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a) (d) (n)         \$3,000         \$3,000         \$3,000           Major Banks - 3.5%         EUR 250,000         \$34			
Government of Japan, 2.4%, 3/20/2037         JPY 1,20,0000         143,110           Internet - 0.4%         ***         \$489,707           Baidu, Inc., 3,25%, 8/06/2018         \$24,000         \$24,889,53           Baidu, Inc., 3,5%, 11/28/2022         \$2,000,547           Local Authorities - 0.2%         ***         \$2,000,547           Province of Alberta, 1,25%, 6/01/2020         CAD         302,000         \$23,886           Province of Alberta, 1,25%, 6/03/2020         CAD         410,000         309,101           Province of Manitoba, 4,15%, 6/03/2020         CAD         26,000         222,543           Machinery & Tools - 1.0%         S         1,125,000         \$1,182,500           Ashead Capital, Inc., 5,625%, 10/01/2024 (n)         \$1,125,000         \$1,182,500           CNH Industrial Capital LLC, 4,375%, 11/06/2020         \$1,050,000         1,823,800           CNH Industrial Capital LLC, 4,375%, 11/06/2020         \$1,050,000         1,823,800           CNH Industrial Capital Linc, 8,125%, 801/2019 (a)(d)(n)         \$3,000         \$3,000           Mayer Rentals, Inc., 8,125%, 801/2019 (a)(d)(n)         \$2,000         \$3,000           Babe, E guipment Services Co., 7%, 901/2022         EUR         \$50,000         \$3,000           Bab, S America Corp., 2,243%, 10/21/2037         \$1,000 <td></td> <td></td> <td>\$ 116,406</td>			\$ 116,406
Same	Government of Japan, 0.3%, 12/20/2025		230,191
Internet - 0.4%	Government of Japan, 2.4%, 3/20/2037	JPY 12,200,000	143,110
Baidu, Inc., 4.125%, 6/30/2025         \$ 240,000         \$ 244,895           Baidu, Inc., 3.25%, 8/06/2018         1,316,000         1,338,043           Baidu, Inc., 3.5%, 11/28/2022         475,000         477,600           \$ 2,060,547           Local Authorities - 0.2%           Province of Alberta, 1.25%, 6/01/2020         CAD 302,000         \$ 320,861           Province of Manitoba, 4.15%, 6/03/2020         CAD 410,000         369,124           Province of Manitoba, 4.15%, 6/03/2020         CAD 266,000         222,543           Machinery & Tools - 1.0%           Machinery & Tools - 1.0%         \$ 1,125,000         \$ 1,181,250           CNH Industrial Capital, Lic., 5.625%, 10/01/2024 (n)         \$ 1,760,000         1,823,800           CNH Industrial Capital, Lic., 4.375%, 11/06/2020         1,760,000         30,378           H&E Equipment Services Co., 7%, 9/01/2022         1,065,000         1,122,254           Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)         520,000         233,955           Major Banks - 3.5%         EUR         \$ 563,000         558,767           Bank of America Corp., 2.625%, 4/19/2021         \$ 563,000         558,767           Bank of America Corp., 2.625%, 4/19/2021         \$ 563,000         558,767			\$ 489,707
Baidu, Inc., 3.25%, 8/06/2018         1,316,000         1,338,043           Baidu, Inc., 3.5%, 11/28/2022         475,000         477,609           \$ 2,060,547           Local Authorities - 0.2%         CAD 302,000         \$ 230,861           Province of Alberta, 1.25%, 6/01/2020         CAD 410,000         369,124           Province of Manitoba, 4.15%, 6/03/2020         CAD 266,000         222,543           Machinery & Tools - 1.0%           Ashtead Capital, Inc., 5.625%, 10/01/2024 (n)         \$ 1,125,000         \$ 1,181,250           CNH Industrial Capital LLC, 4.375%, 11/06/2020         1,760,000         1823,800           CNH Industrial N.V. 4.5%, 8/15/203         630,000         630,378           H&E Equipment Services Co., 7%, 9/01/2022         1,065,000         1,122,254           Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)         520,000         233,955           Major Banks - 3.5%         EUR 250,000         341,732           Bank Of America Corp., 2.625%, 4/19/2021         \$ 563,000         558,767           Bank of America Corp., 2.625%, 4/19/2021         \$ 563,000         558,767           Bank of America Corp., FRN, 6.1%, 1/2/29/2049         \$ 2,167,000         2,259,008           Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028 </td <td></td> <td></td> <td></td>			
Baidu, Inc., 3.5%, 11/28/2022         475,000         477,009           Local Authorities - 0.2%         Toylince of Alberta, 1.25%, 6/01/2020         CAD 302,000         \$ 230,861           Province of Alberta, 4.5%, 12/01/2040         CAD 410,000         369,124           Province of Manitoba, 4.15%, 6/03/2020         CAD 266,000         222,543           Machinery & Tools - 1.0%         Tools - 1.0%         \$ 1,125,000         \$ 1,181,250           CNH Industrial Capital, Inc., 5.625%, 10/01/2024 (n)         \$ 1,760,000         1,823,800           CNH Industrial Capital LLC, 4.375%, 11/06/2020         1,760,000         1,823,800           CNH Industrial N.V., 4.5%, 8/15/2023         630,000         630,378           H&E Equipment Services Co., 7%, 9/01/2022         1,065,000         1,122,254           Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)         520,000         233,955           Major Banks - 3.5%         EUR 250,000         \$ 341,732           ABN AMRO North America Finance, Inc., 7.125%, 7/06/2022         EUR 250,000         \$ 341,732           Bank of America Corp., 2.625%, 4/19/2021         \$ 563,000         558,767           Bank of America Corp., 2.625%, 4/19/2021         \$ 563,000         558,767           Bank of America Corp., 1,248%, 10/21/2027         1,532,000         1,446,245           Ba			
S 2,060,547			
Local Authorities - 0.2%         CAD 302,000         \$ 230,861           Province of Alberta, 4.5%, 12/01/2040         CAD 410,000         369,124           Province of Manitoba, 4.15%, 6/03/2020         CAD 266,000         222,543           Machinery & Tools - 1.0%         *** 822,528           Machinery & Tools - 1.0%         *** 1,125,000         \$ 1,125,000         \$ 1,181,250           Nathead Capital, Inc., 5.625%, 10/01/2024 (n)         \$ 1,25,000         \$ 1,823,800           CNH Industrial Capital LLC, 4.375%, 11/06/2020         1,760,000         1,823,800           CNH Industrial N.V., 4.5%, 8/15/2023         630,000         630,378           H&E Equipment Services Co., 7%, 9/01/2022         1,065,000         1,122,254           Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)         520,000         233,955           Major Banks - 3.5%         EUR         250,000         \$ 341,732           Bank of America Corp., 2.625%, 4/19/2021         \$ 563,000         558,767           Bank of America Corp., 3.248%, 10/21/2027         1,532,000         1,446,245           Bank of New York Mellon Corp., 5.442 to 2/07/2027, FRN to 2/07/2028         647,000         647,000           Bank of New York Mellon Corp., 3442 to 2/07/2027, FRN to 2/07/2028         EUR         350,000         438,792 <td>Baidu, Inc., 3.5%, 11/28/2022</td> <td>475,000</td> <td>477,609</td>	Baidu, Inc., 3.5%, 11/28/2022	475,000	477,609
Local Authorities - 0.2%         CAD 302,000         \$ 230,861           Province of Alberta, 4.5%, 12/01/2040         CAD 410,000         369,124           Province of Manitoba, 4.15%, 6/03/2020         CAD 266,000         222,543           Machinery & Tools - 1.0%         *** 822,528           Machinery & Tools - 1.0%         *** 1,125,000         \$ 1,125,000         \$ 1,181,250           Nathead Capital, Inc., 5.625%, 10/01/2024 (n)         \$ 1,25,000         \$ 1,823,800           CNH Industrial Capital LLC, 4.375%, 11/06/2020         1,760,000         1,823,800           CNH Industrial N.V., 4.5%, 8/15/2023         630,000         630,378           H&E Equipment Services Co., 7%, 9/01/2022         1,065,000         1,122,254           Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)         520,000         233,955           Major Banks - 3.5%         EUR         250,000         \$ 341,732           Bank of America Corp., 2.625%, 4/19/2021         \$ 563,000         558,767           Bank of America Corp., 3.248%, 10/21/2027         1,532,000         1,446,245           Bank of New York Mellon Corp., 5.442 to 2/07/2027, FRN to 2/07/2028         647,000         647,000           Bank of New York Mellon Corp., 3442 to 2/07/2027, FRN to 2/07/2028         EUR         350,000         438,792 <td></td> <td></td> <td>¢ 2 060 547</td>			¢ 2 060 547
Province of Alberta, 1.25%, 6/01/2020         CAD 302,000         \$ 230,861           Province of Alberta, 4.5%, 12/01/2040         CAD 410,000         369,124           Province of Manitoba, 4.15%, 6/03/2020         CAD 266,000         222,543           **S 822,528           Machinery & Tools - 1.0%         **S 1,125,000         \$ 1,181,250           Ashtead Capital, Inc., 5.625%, 10/01/2024 (n)         \$ 1,760,000         1,823,800           CNH Industrial Capital LLC, 4.375%, 11/06/2020         1,760,000         1,823,800           CNH Industrial N.V., 4.5%, 8/15/2023         630,000         630,378           H&E Equipment Services Co., 7%, 9/01/2022         1,065,000         1,122,254           Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)         \$ 20,000         3341,732           ABN AMRO North America Finance, Inc., 7.125%, 7/06/2022         EUR 250,000         \$ 341,732           Bank of America Corp., 2.625%, 4/19/2021         \$ 563,000         558,767           Bank of America Corp., 3.248%, 10/21/2027         1,532,000         1,446,259,008           Bank of America Corp., FRN, 6.1%, 12/29/2049         2,167,000         2,259,098           Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028         647,000         647,000           Barclays Bank PLC, 6%, 1/14/2021         EUR 350,000         4	Local Authorities - 0.2%		\$ 2,060,547
Province of Manitoba, 4.15%, 6/03/2020         CAD 266,000         222,543           8822,528         8822,528           Machinery & Tools - 1.0%         81,125,000         \$1,181,250           Ashtead Capital, Inc., 5.625%, 10/01/2024 (n)         \$1,760,000         1,823,800           CNH Industrial Capital LLC, 4.375%, 11/06/2020         1,760,000         630,378           CNH Industrial N.V., 4.5%, 8/15/2023         1,065,000         61,122,254           Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)         520,000         233,955           Major Banks - 3.5%         EUR 250,000         \$41,732           Bank of America Finance, Inc., 7.125%, 7/06/2022         EUR 250,000         \$341,732           Bank of America Corp., 2.625%, 4/19/2021         \$563,000         558,767           Bank of America Corp., 3.248%, 10/21/2027         \$1,532,000         1,446,245           Bank of America Corp., FRN, 6.1%, 12/29/2049         2,167,000         2,259,09           Bank of New York Mellon Corp., 3,442 to 2/07/2027, FRN to 2/07/2028         647,000         647,000           Barclays Bank PLC, 6%, 1/14/2021         EUR 350,000         438,792	Province of Alberta, 1.25%, 6/01/2020	CAD 302,000	\$ 230,861
Section	Province of Alberta, 4.5%, 12/01/2040	CAD 410,000	369,124
Machinery & Tools - 1.0%       Ashtead Capital, Inc., 5.625%, 10/01/2024 (n)       \$ 1,125,000       \$ 1,181,250         CNH Industrial Capital LLC, 4.375%, 11/06/2020       1,760,000       1,823,800         CNH Industrial N.V., 4.5%, 8/15/2023       630,000       630,378         H&E Equipment Services Co., 7%, 9/01/2022       1,065,000       1,122,254         Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)       520,000       233,955         Major Banks - 3.5%       EUR 250,000       \$ 341,732         Bank of America Corp., 2.625%, 4/19/2021       \$ 563,000       558,767         Bank of America Corp., 3.248%, 10/21/2027       \$ 563,000       558,767         Bank of America Corp., FRN, 6.1%, 12/29/2049       2,167,000       2,259,098         Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028       647,000       647,000         Barclays Bank PLC, 6%, 1/14/2021       EUR 350,000       438,792	Province of Manitoba, 4.15%, 6/03/2020		
Machinery & Tools - 1.0%       Ashtead Capital, Inc., 5.625%, 10/01/2024 (n)       \$ 1,125,000       \$ 1,181,250         CNH Industrial Capital LLC, 4.375%, 11/06/2020       1,760,000       1,823,800         CNH Industrial N.V., 4.5%, 8/15/2023       630,000       630,378         H&E Equipment Services Co., 7%, 9/01/2022       1,065,000       1,122,254         Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)       520,000       233,955         Major Banks - 3.5%       EUR 250,000       \$ 341,732         Bank of America Corp., 2.625%, 4/19/2021       \$ 563,000       558,767         Bank of America Corp., 3.248%, 10/21/2027       \$ 563,000       558,767         Bank of America Corp., FRN, 6.1%, 12/29/2049       2,167,000       2,259,098         Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028       647,000       647,000         Barclays Bank PLC, 6%, 1/14/2021       EUR 350,000       438,792			
Ashtead Capital, Inc., 5.625%, 10/01/2024 (n) \$1,125,000 \$1,181,250 CNH Industrial Capital LLC, 4.375%, 11/06/2020 \$1,760,000 \$1,823,800 CNH Industrial N.V., 4.5%, 8/15/2023 \$630,000 \$630,378 H&E Equipment Services Co., 7%, 9/01/2022 \$1,065,000 \$1,122,254 Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n) \$520,000 \$233,955 \$\$  Major Banks - 3.5%  ABN AMRO North America Finance, Inc., 7.125%, 7/06/2022 \$EUR 250,000 \$341,732 Bank of America Corp., 2.625%, 4/19/2021 \$563,000 \$558,767 Bank of America Corp., 3.248%, 10/21/2027 \$1,532,000 \$1,446,245 Bank of America Corp., 3.442 to 2/07/2027, FRN to 2/07/2028 \$647,000 \$2,259,098 Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028 \$647,000 \$438,792	Machinery & Tools - 10%		\$ 822,528
CNH Industrial Capital LLC, 4.375%, 11/06/2020       1,760,000       1,823,800         CNH Industrial N.V., 4.5%, 8/15/2023       630,000       630,378         H&E Equipment Services Co., 7%, 9/01/2022       1,065,000       1,122,254         Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)       520,000       233,955         Major Banks - 3.5%       ABN AMRO North America Finance, Inc., 7.125%, 7/06/2022       EUR 250,000       \$ 341,732         Bank of America Corp., 2.625%, 4/19/2021       \$ 563,000       558,767         Bank of America Corp., 3.248%, 10/21/2027       1,532,000       1,446,245         Bank of America Corp., FRN, 6.1%, 12/29/2049       2,167,000       2,259,098         Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028       647,000       647,000         Barclays Bank PLC, 6%, 1/14/2021       EUR 350,000       438,792	·	\$ 1.125.000	¢ 1 191 250
CNH Industrial N.V., 4.5%, 8/15/2023       630,000       630,378         H&E Equipment Services Co., 7%, 9/01/2022       1,065,000       1,122,254         Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)       520,000       233,955         Major Banks - 3.5%       ABN AMRO North America Finance, Inc., 7.125%, 7/06/2022       EUR 250,000       \$ 341,732         Bank of America Corp., 2.625%, 4/19/2021       \$ 563,000       558,767         Bank of America Corp., 3.248%, 10/21/2027       1,532,000       1,446,245         Bank of America Corp., FRN, 6.1%, 12/29/2049       2,167,000       2,259,098         Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028       647,000       647,000         Barclays Bank PLC, 6%, 1/14/2021       EUR 350,000       438,792			
H&E Equipment Services Co., 7%, 9/01/2022 1,065,000 1,122,254 Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n) 520,000 233,955  Major Banks - 3.5%  ABN AMRO North America Finance, Inc., 7.125%, 7/06/2022 EUR 250,000 \$341,732 Bank of America Corp., 2.625%, 4/19/2021 \$563,000 558,767 Bank of America Corp., 3.248%, 10/21/2027 1,532,000 1,446,245 Bank of America Corp., FRN, 6.1%, 12/29/2049 2,167,000 2,259,098 Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028 647,000 Barclays Bank PLC, 6%, 1/14/2021 EUR 350,000 438,792	· ·		
Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)       520,000       233,955         Major Banks - 3.5%         ABN AMRO North America Finance, Inc., 7.125%, 7/06/2022       EUR 250,000       \$ 341,732         Bank of America Corp., 2.625%, 4/19/2021       \$ 563,000       558,767         Bank of America Corp., 3.248%, 10/21/2027       1,532,000       1,446,245         Bank of America Corp., FRN, 6.1%, 12/29/2049       2,167,000       2,259,098         Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028       647,000       647,000         Barclays Bank PLC, 6%, 1/14/2021       EUR 350,000       438,792		· · · · · · · · · · · · · · · · · · ·	
Major Banks - 3.5%       EUR       250,000       \$ 341,732         Bank of America Corp., 2.625%, 4/19/2021       \$ 563,000       558,767         Bank of America Corp., 3.248%, 10/21/2027       1,532,000       1,446,245         Bank of America Corp., FRN, 6.1%, 12/29/2049       2,167,000       2,259,098         Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028       647,000       647,000         Barclays Bank PLC, 6%, 1/14/2021       EUR       350,000       438,792	1 1		, ,
Major Banks - 3.5%       EUR       250,000       \$ 341,732         Bank of America Corp., 2.625%, 4/19/2021       \$ 563,000       558,767         Bank of America Corp., 3.248%, 10/21/2027       1,532,000       1,446,245         Bank of America Corp., FRN, 6.1%, 12/29/2049       2,167,000       2,259,098         Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028       647,000       647,000         Barclays Bank PLC, 6%, 1/14/2021       EUR       350,000       438,792			\$ 4 001 637
ABN AMRO North America Finance, Inc., 7.125%, 7/06/2022  Bank of America Corp., 2.625%, 4/19/2021  Bank of America Corp., 3.248%, 10/21/2027  Bank of America Corp., 5.248%, 10/21/2027  Bank of America Corp., FRN, 6.1%, 12/29/2049  Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028  Barclays Bank PLC, 6%, 1/14/2021  EUR 350,000  \$ 341,732  \$ 563,000  \$ 1,446,245  \$ 2,167,000  \$ 647,000  \$ 647,000  \$ 438,792	Major Banks - 3.5%		φ 4,331,03/
Bank of America Corp., 2.625%, 4/19/2021\$ 563,000558,767Bank of America Corp., 3.248%, 10/21/20271,532,0001,446,245Bank of America Corp., FRN, 6.1%, 12/29/20492,167,0002,259,098Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028647,000647,000Barclays Bank PLC, 6%, 1/14/2021EUR350,000438,792	J	EUR 250,000	\$ 341,732
Bank of America Corp., 3.248%, 10/21/20271,532,0001,446,245Bank of America Corp., FRN, 6.1%, 12/29/20492,167,0002,259,098Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028647,000647,000Barclays Bank PLC, 6%, 1/14/2021EUR350,000438,792			
Bank of America Corp., FRN, 6.1%, 12/29/2049       2,167,000       2,259,098         Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028       647,000       647,000         Barclays Bank PLC, 6%, 1/14/2021       EUR       350,000       438,792			
Bank of New York Mellon Corp., 3.442 to 2/07/2027, FRN to 2/07/2028       647,000         Barclays Bank PLC, 6%, 1/14/2021       EUR       350,000       438,792			
Barclays Bank PLC, 6%, 1/14/2021 EUR 350,000 438,792			
•			
	•		

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Major Banks - continued		
Credit Agricole S.A., 7.375%, 12/18/2023	GBP 200,000	\$ 320,109
Credit Agricole S.A., 7.875% to 10/26/2019, FRN to 10/29/2049	EUR 350,000	439,104
Goldman Sachs Group, Inc., 7.5%, 2/15/2019	\$ 1,200,000	1,326,929
HSBC Holdings PLC, 4.375%, 11/23/2026	399,000	401,125
JPMorgan Chase & Co., 3.25%, 9/23/2022	765,000	774,781
JPMorgan Chase & Co., 2.95%, 10/01/2026	1,137,000	1,075,205
JPMorgan Chase & Co., 6.75% to 2/01/2024, FRN to 8/29/2049	486,000	531,883
JPMorgan Chase & Co., 6% to 8/01/2023, FRN to 12/29/2049	1,515,000	1,556,663
Morgan Stanley, 6.625%, 4/01/2018	1,000,000	1,054,692
Morgan Stanley, 3.125%, 7/27/2026	572,000	543,108
Morgan Stanley, 3.95%, 4/23/2027	423,000	413,596
Nationwide Building Society, 1.25%, 3/03/2025	EUR 380,000	412,589
PNC Bank N.A., 2.6%, 7/21/2020	\$ 1,067,000	1,078,280
Royal Bank of Scotland Group PLC, 8.625% to 8/15/2021, FRN to 12/29/2049	435,000	449,138
Royal Bank of Scotland Group PLC, 7.5% to 8/10/2020, FRN to 12/29/2065	710,000	688,700
M 1' 10 H 11 M 1 1 00 ' 470		\$ 17,019,385
Medical & Health Technology & Services - 4.7%	¢ 765,000	¢ 707.050
AmSurg Corp., 5.625%, 7/15/2022	\$ 765,000	\$ 787,950
Becton, Dickinson and Co., 3.734%, 12/15/2024	66,000	67,650
Becton, Dickinson and Co., 4.685%, 12/15/2044	270,000	278,916
CHS/Community Health Systems, Inc., 6.875%, 2/01/2022	1,080,000	785,700
DaVita, Inc., 5.125%, 7/15/2024	425,000	419,688
DaVita, Inc., 5%, 5/01/2025	985,000	961,360
Envision Healthcare Corp., 6.25%, 12/01/2024 (n)	385,000	405,213
Fresenius U.S. Finance II, Inc., 4.25%, 2/01/2021 (n)	84,000	87,465
HCA, Inc., 4.25%, 10/15/2019	785,000	812,475
HCA, Inc., 7.5%, 2/15/2022	980,000	1,114,750
HCA, Inc., 5.875%, 3/15/2022	935,000	1,015,644
HCA, Inc., 5%, 3/15/2024	950,000	989,188
HCA, Inc., 5.375%, 2/01/2025	2,075,000	2,116,500
HCA, Inc., 5.875%, 2/15/2026 HCA, Inc., 5.25%, 6/15/2026	505,000 471,000	525,200 491,018
HealthSouth Corp., 5.125%, 3/15/2023	1,020,000	1,014,900
•	860,000	873,975
HealthSouth Corp., 5.75%, 11/01/2024 Laboratory Corp. of America Holdings, 4.7%, 2/01/2045	364,000	361,097
LifePoint Health, Inc., 5.375%, 5/01/2024 (n)	905,000	866,538
MEDNAX, Inc., 5.25%, 12/01/2023 (n)	760,000	784,700
Quintiles IMS Holdings, Inc., 5%, 10/15/2026 (n)	770,000	775,128
Quorum Health Corp., 11.625%, 4/15/2023 (n)	830,000	780,200
Tenet Healthcare Corp., 8%, 8/01/2020	2,135,000	2,148,344
Tenet Healthcare Corp., 8.125%, 4/01/2022	1,500,000	1,515,000
Tenet Healthcare Corp., 6.75%, 6/15/2023	995,000	940,275
Thermo Fisher Scientific, Inc., 3%, 4/15/2023	367,000	362,635
Thermo Fisher Scientific, Inc., 2.95%, 9/19/2026	245,000	231,577
Universal Health Services, Inc., 7.625%, 8/15/2020	1,010,000	1,002,425
Universal Health Services, Inc., 5%, 6/01/2026 (n)	359,000	357,205
on visual reduction, met, o to, of on 2020 (ii)	227,000	557,205
		\$ 22,872,716
Medical Equipment - 0.7%		
Hologic, Inc., 5.25%, 7/15/2022 (n)	\$ 1,000,000	\$ 1,042,500
Medtronic, Inc., 3.5%, 3/15/2025	437,000	446,630
Teleflex, Inc., 5.25%, 6/15/2024	955,000	983,650
Teleflex, Inc., 4.875%, 6/01/2026	445,000	442,775
Zimmer Biomet Holdings, Inc., 2.425%, 12/13/2026	EUR 300,000	332,945

\$ 3,248,500

Issuer	Sha	ares/Par		Value (\$)
Bonds - continued				
Metals & Mining - 2.6%				
Barrick Gold Corp., 4.1%, 5/01/2023		369,000	\$	387,781
Cameco Corp., 5.67%, 9/02/2019		420,000		346,861
Commercial Metals Co., 4.875%, 5/15/2023		828,000		844,560
First Quantum Minerals Ltd., 7%, 2/15/2021 (n)		375,000		384,375
Freeport-McMoRan, Inc., 3.875%, 3/15/2023		840,000		774,900
Freeport-McMoRan, Inc., 6.5%, 11/15/2020 (z)		130,000		133,250
Freeport-McMoRan, Inc., 6.875%, 2/15/2023 (z)		882,000		919,485
Freeport-McMoRan, Inc., 5.45%, 3/15/2043		375,000		322,500
Glencore Finance (Europe) S.A., 6.5%, 2/27/2019		150,000		207,219
Glencore Finance (Europe) S.A., 1.25%, 3/17/2021		400,000		437,370
Glencore Finance (Europe) S.A., 1.75%, 3/17/2025		300,000		315,197
GrafTech International Co., 6.375%, 11/15/2020		845,000		695,013
Kaiser Aluminum Corp., 5.875%, 5/15/2024		680,000		712,300
Kinross Gold Corp., 5.125%, 9/01/2021		410,000		426,400
Kinross Gold Corp., 5.95%, 3/15/2024		795,000		834,154
Lundin Mining Corp., 7.5%, 11/01/2020 (n)		310,000		328,730
Lundin Mining Corp., 7.875%, 11/01/2022 (n)		445,000		485,050
Southern Copper Corp., 5.25%, 11/08/2042		700,000		663,978
Southern Copper Corp., 5.875%, 4/23/2045		753,000		767,381
Steel Dynamics, Inc., 5.125%, 10/01/2021		435,000		450,225
Steel Dynamics, Inc., 5.25%, 4/15/2023		195,000		203,044
Steel Dynamics, Inc., 5.5%, 10/01/2024		435,000		461,644
Steel Dynamics, Inc., 5%, 12/15/2026 (n)		100,000		101,750
Suncoke Energy Partners LP/Suncoke Energy Partners Finance Corp., 7.375%, 2/01/2020		560,000		558,600
Suncoke Energy, Inc., 7.625%, 8/01/2019		130,000		129,009
TMS International Corp., 7.625%, 10/15/2021 (n)		700,000		698,250
No. 1			\$ 1	2,589,026
Midstream - 3.8%	¢	542,000	¢	527.040
APT Pipelines Ltd., 5%, 3/23/2035 (n)  Place Person Middle Person Finance Comp. (125%, 11/15/2022 (n))		542,000	\$	527,949
Blue Racer Midstream LLC/Blue Racer Finance Corp., 6.125%, 11/15/2022 (n)		,320,000		1,353,000
Crestwood Midstream Partners LP, 6%, 12/15/2020		625,000		643,750
Crestwood Midstream Partners LP, 6.125%, 3/01/2022		300,000		310,200
Dominion Gas Holdings LLC, 2.8%, 11/15/2020  Enbridge Lee 6% to 1/15/2027 FBN to 1/15/2027		415,000		420,784
Enbridge, Inc., 6% to 1/15/2027, FRN to 1/15/2077		476,000		481,950
Energy Transfer Equity LP, 7.5%, 10/15/2020		795,000		2,014,888
Enterprise Products Operating LLC, 3.9%, 2/15/2024		287,000		295,829
Enterprise Products Operating LLC, 4.85%, 3/15/2044		148,000		150,895
Ferrellgas LP/Ferrellgas Finance Corp., 6.75%, 1/15/2022		925,000		929,625
Kinder Morgan (Delaware), Inc., 7.75%, 1/15/2032		,614,000		2,014,766
Kinder Morgan Energy Partners LP, 5.4%, 9/01/2044		281,000		291,507
ONEOK, Inc., 7.5%, 9/01/2023		475,000		552,188
Sabine Pass Liquefaction LLC, 5.625%, 2/01/2021 Sabine Pass Liquefaction LLC, 5.625%, 4/15/2023		,185,000		1,279,800
•		,465,000		1,589,525
Sabine Pass Liquefaction LLC, 5.75%, 5/15/2024 Sabine Pass Liquefaction LLC, 5.75%, 2/01/2025		545,000		593,369
Sabine Pass Liquefaction LLC, 5.625%, 3/01/2025 Sabine Pass Liquefaction LLC, 5.625%, 3/01/2025		,125,000		1,222,031
Sabine Pass Liquefaction LLC, 5%, 3/15/2027 (n)  Targer Passauras Partners L P/Targer Passauras Finance Cours. 4 125%, 11/15/2010		500,000		524,375
Targa Resources Partners LP/Targa Resources Finance Corp., 4.125%, 11/15/2019		775,000		786,625
Targa Resources Partners LP/Targa Resources Finance Corp., 5.25%, 5/01/2023		415,000		425,375
Targa Resources Partners LP/Targa Resources Finance Corp., 5.375%, 2/01/2027 (n)		,280,000		1,326,400
Williams Cos., Inc., 4.55%, 6/24/2024	1,	,050,000		1,063,125
			\$ 1	8,797,956

Issuer	9	Shares/Par		Value (\$)
Bonds - continued				
Mortgage-Backed - 5.4%				
Fannie Mae, 5.5%, 1/01/2037 - 8/01/2037	\$	1,473,684	\$	1,648,847
Fannie Mae, 4%, 9/01/2040 - 2/01/2045		2,724,457		2,867,305
Fannie Mae, 3.5%, 3/01/2045 - 7/01/2046		3,366,476		3,448,778
Fannie Mae, FRN, 0.814%, 5/25/2018		4,202,619		4,195,563
Freddie Mac, 3.329%, 5/25/2025		5,000,000		5,197,326
Freddie Mac, 2.673%, 3/25/2026		1,099,000		1,080,499
Freddie Mac, 4%, 4/01/2044		195,955		205,821
Freddie Mac, 3.5%, 9/01/2045		4,680,158		4,783,651
Ginnie Mae, 3.5%, 5/20/2046		2,997,946		3,109,745
		,		
			\$ 2	26,537,535
Natural Gas - Distribution - 0.1%	_		_	
GNL Quintero S.A., 4.634%, 7/31/2029 (n)	\$	377,000	\$	378,282
Network & Telecom - 2.0%				
AT&T, Inc., 4.75%, 5/15/2046	\$	1,593,000	\$	1,455,073
British Telecom PLC, 5.75%, 12/07/2028	GBP	300,000		489,562
Centurylink, Inc., 6,45%, 6/15/2021	\$	970,000		1,030,625
Centurylink, Inc., 7.65%, 3/15/2042	Ψ	890,000		809,344
Columbus International, Inc., 7.375%, 3/30/2021 (n)		200,000		212,500
Deutsche Telekom International Finance B.V., 1.5%, 4/03/2028	EUR	400,000		425,490
Frontier Communications Corp., 6.25%, 9/15/2021	\$	540,000		504,900
Frontier Communications Corp., 7.125%, 7/15/2023	Ψ	665,000		595,175
Frontier Communications Corp., 7.125%, 1/15/2025		680,000		586,289
Telecom Italia Capital, 6%, 9/30/2034		320,000		315,200
Telecom Italia S.p.A., 3.625%, 1/19/2024	EUR	500,000		567,266
Telecom Italia S.p.A., 5.303%, 5/30/2024 (n)	\$			
	Ф	1,165,000		1,171,408
Verizon Communications, Inc., 1.75%, 8/15/2021		281,000		268,263
Verizon Communications, Inc., 6.4%, 9/15/2033		500,000		606,250
Zayo Group LLC/Zayo Capital, Inc., 5.75%, 1/15/2027 (n)		595,000		609,161
			\$	9,646,506
Oil Services - 0.5%				
Bristow Group, Inc., 6.25%, 10/15/2022	\$	860,000	\$	768,625
Odebrecht Offshore Drilling Finance Ltd., 6.75%, 10/01/2022 (n)		1,302,178		426,463
Trinidad Drilling Ltd., 6.625%, 2/15/2025 (z)		250,000		255,625
Weatherford International Ltd., 8.25%, 6/15/2023		1,005,000		1,025,100
				0.455.040
Oils - 0.4%			\$	2,475,813
CITGO Holding, Inc., 10.75%, 2/15/2020 (n)	\$	730,000	\$	779,859
CITGO Petroleum Corp., 6.25%, 8/15/2022 (n)	Ψ	880,000	Ψ	910,800
Valero Energy Corp., 4.9%, 3/15/2045		440,000		435,382
		,		,
			\$	2,126,041
Other Banks & Diversified Financials - 2.5%		600.000		((0,0/2
Banco Popolare Societa Cooperativa, 3.5%, 3/14/2019	EUR	600,000	\$	668,860
Bancolombia S.A., 5.95%, 6/03/2021	\$	1,094,000		1,201,321
Bank of Iceland, 1.75%, 9/07/2020	EUR	600,000		661,127
BBVA Banco Continental S.A., 5.25% to 9/22/2024, FRN to 9/22/2029 (n)	\$	104,000		107,900
BBVA Bancomer S.A. de C.V., 6.5%, 3/10/2021 (n)		1,207,000		1,291,104
BBVA Bancomer S.A. de C.V., 6.75%, 9/30/2022 (n)		424,000		461,100
Belfius Bank S.A., 3.125%, 5/11/2026	EUR	300,000		324,430
BPCE S.A., 4.5%, 3/15/2025 (n)	\$	302,000		295,064
Citigroup, Inc., 3.2%, 10/21/2026		871,000		825,040

Issuer	S	Shares/Par		Value (\$)
Bonds - continued				
Other Banks & Diversified Financials - continued				
Citizens Bank N.A., 2.55%, 5/13/2021	\$	256,000	\$	254,872
Discover Bank, 7%, 4/15/2020		249,000		276,981
Discover Bank, 4.25%, 3/13/2026		312,000		317,876
Groupe BPCE S.A., 12.5% to 9/30/2019, FRN to 8/29/2049 (n)		2,233,000 220,000		2,735,425 212,945
Industrial Senior Trust Co., 5.5%, 11/01/2022 (n) Intesa Sanpaolo S.p.A., 5.25%, 1/28/2022	GBP			343,854
UBS Group AG, 6.875%, 12/29/2049	\$	990,000		985,981
UBS Group Funding (Jersey) Ltd., 1.5%, 11/30/2024		500,000		537,657
UniCredit S.p.A., 4.375% to 1/03/2022, FRN to 1/03/2027		600,000		654,365
			\$	12,155,902
Personal Computers & Peripherals - 0.0%				
Equifax, Inc., 2.3%, 6/01/2021	\$	240,000	\$	236,290
Pharmaceuticals - 1.4%	ď	(00,000	¢.	(00.505
Celgene Corp., 2.875%, 8/15/2020	\$	600,000	\$	609,505
Endo Finance LLC/Endo Finco, Inc., 7.25%, 1/15/2022 (n)		1,440,000		1,303,200
Forest Laboratories, Inc., 4.375%, 2/01/2019 (n) Gilead Sciences, Inc., 2.35%, 2/01/2020		618,000 667,000		641,742 672,629
Mallinckrodt International Finance S.A., 5.75%, 8/01/2022 (n)		790,000		732,725
Mallinckrodt International Finance S.A., 5.5%, 4/15/2025 (n)		640,000		551,200
Valeant Pharmaceuticals International, Inc., 7%, 10/01/2020 (n)		1,570,000		1,420,850
Valeant Pharmaceuticals International, Inc., 7.5%, 7/15/2021 (n)		525,000		456,094
Valeant Pharmaceuticals International, Inc., 7.25%, 7/15/2022 (n)		780,000		655,294
Precious Metals & Minerals - 0.5%			\$	7,043,239
Eldorado Gold Corp., 6.125%, 12/15/2020 (n)	\$	1,335,000	\$	1,365,038
Teck Resources Ltd., 4.5%, 1/15/2021	Ψ	415,000	Ψ	422,263
Teck Resources Ltd., 8%, 6/01/2021 (n)		395,000		435,488
Teck Resources Ltd., 3.75%, 2/01/2023		255,000		247,669
Printing & Publishing - 0.9%			\$	2,470,458
Nielsen Finance LLC, 5%, 4/15/2022 (n)	\$	1,295,000	\$	1,322,519
Outdoor Americas Capital LLC/Outfront Media Capital Corp., 5.625%, 2/15/2024	Ψ	1,075,000	Ψ	1,122,031
TEGNA, Inc., 5.125%, 7/15/2020		460,000		476,100
TEGNA, Inc., 4.875%, 9/15/2021 (n)		420,000		430,500
TEGNA, Inc., 6.375%, 10/15/2023		840,000		888,300
			*	4.020.450
Real Estate - Apartment - 0.2%			\$	4,239,450
Grand City Properties S.A., 3.75% to 2/18/2022, FRN to 12/29/2049	EUR	300,000	\$	326,428
Vonovia SE, REIT, 2.125%, 7/09/2022		450,000		516,604
Real Estate - Healthcare - 0.5%			\$	843,032
MPT Operating Partnership LP, REIT, 6.375%, 2/15/2022	\$	1,335,000	•	1,381,725
MPT Operating Partnership LP, REIT, 5.25%, 8/01/2026	φ	990.000	φ	972,675
MI 1 Operating 1 attricismp E1, RE11, 3.23 /0, 0/01/2020		990,000		912,013
			\$	2,354,400
Real Estate - Office - 0.1% Merlin Properties SOCIMI S.A., REIT, 2.225%, 4/25/2023	EUR	450,000	\$	496,306
·			7	,
Real Estate - Other - 0.9%  DuPont Februs Technology LP PEIT 5 975% 0/15/2021	¢	1.015.000	¢	2.001.175
DuPont Fabros Technology LP, REIT, 5.875%, 9/15/2021  Felcor Lodging LP, PEIT, 5.625%, 3/01/2023	\$	1,915,000 1,130,000	Ф	2,001,175
Felcor Lodging LP, REIT, 5.625%, 3/01/2023		1,130,000		1,169,550

Books - continued         Section (Part - Continued)         Section (Section)         358,387           Fibra Loo, REIT, 6,95%, 1/3/3/2044 (n)         \$ 300,000         \$ 358,387           Starwood Property Trust, Inc., REIT, 5%, 1/21/5/2021 (n)         \$ 65,000         \$ 665,604           Real Featue - Retail - 0.1%         \$ 692,000         \$ 666,606           DDD Corp., REIT, 3,625%, 201/2025         \$ 800,000         \$ 806,006           Restaucts - 0.1%         \$ 800,000         \$ 800,000         \$ 800,000           Retailers - 1.6%         \$ 734,000         \$ 775,600           Best Bly Co., Inc., 55%, 3/15/2021         \$ 734,000         \$ 275,600           Dillar Tree, Inc., 57%, 3/01/2023         \$ 188,500         \$ 576,600           Divisition Automotive Group, Inc.DT Acceptance Corp., 8%,601/2021 (n)         \$ 88,500         \$ 578,600           Divisition Automotive Group, Inc.DT Acceptance Corp., 8%,601/2022 (n)         \$ 188,500         \$ 278,600           Divisition Automotive Group, Inc.DT Acceptance Corp., 8%,601/2024 (n)         \$ 188,500         \$ 278,600           Divisition Automotive Group, Inc.DT Acceptance Corp., 8%,601/2024 (n)         \$ 188,500         \$ 278,600           Divisition Automotive Group, Inc.DT Acceptance Corp., 8%,601/2024 (n)         \$ 188,500         \$ 358,500           Information Acceptance Liberal Acceptance Corp., 8%,601/202	Issuer	Shares/Par	Value (\$)
Fibrat Loo, REIT, 6.95%, 1/20/2044 (n)	Bonds - continued		
Starwood Property Trust, Inc., REIT, 5%, 12/15/2021 (n)	Real Estate - Other - continued		
Real Estater - Retinil - 0.195  DDR Corp, REIT - 3.625%, 201/2025  Restaurants - 0.1%  RECHolding Co./Ptzza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 601/2026 (n)  Retiniers - 1.6%  Re			
Real Estale - Retail - 0.1%   So	Starwood Property Trust, Inc., REIT, 5%, 12/15/2021 (n)	655,000	665,644
Real Estale - Retail - 0.1%   So			
DDR Corp., REIT, 3.625%, 201/2025   \$.699,000   \$.699,000   Restaurus - 0.1%   S.500,000   \$.586,60   Restaurus - 0.1%   S.500,000   \$.586,60   \$.576,60   \$.586,000   \$.796,60   \$.586,000   \$.796,60   \$.586,000   \$.796,60   \$.586,000   \$.796,60   \$.586,000   \$.796,60   \$.586,000   \$.796,60   \$.586,000   \$.796,60   \$.586,000   \$.796,60   \$.586,000   \$.58	D 15 ( D 17 0 17		\$ 4,192,244
Restaurans - 0.1%   Recitaurans - 0.1%   Recitaurans - 1.6%   Sanoth   Sa		¢ 602,000	¢ 660.600
Retailers - 1.6%   Space - 1.	DDR Colp., RE11, 5.025%, 2/01/2025	\$ 692,000	\$ 009,008
Retailers - 1.6%         S         734,000         1.726,000           Best Bay Co, Inc., 5.5%, 3/11/2021         1,350,000         1.429,650           Dollar Tree, Inc., 5.75%, 3/01/2023         1,350,000         1,249,650           Drive Time Automotive Group, Inc./DT Acceptance Corp., 8%, 601/2021 (n)         585,000         527,688           Hanesbrands, Fine., 4.875%, 5115/2026 (n)         574,000         722,880           Home Depol., Inc., 2625%, 601/2022         585,000         589,000           Home Depol., Inc., 3875%, 2115/2044         375,000         470,959           Home Depol., Inc., 3875%, 215/2044         378,000         420,500           Rite Aid Corp., 6,75%, 615/2021         265,000         275,600           Rite Aid Corp., 6,75%, 615/2021         265,000         275,600           Rite Aid Corp., 6,75%, 615/2021         389,000         398,341           Sally Beauty Holdings, Inc., 5625%, 1201/2025         389,000         574,759           Wesfarmers Ltd., 1.874%, 3/20/2018 (n)         156,000         156,000           Specialty Chemicals - 1.2%         \$96,000         \$1,012,800           A. Schulman, Inc., 6.875%, 601/2023 (c)         \$97,003,333           Specialty Chemicals - 1.2%         \$98,000         \$1,012,800           Chemitura Corp., 5.75%, 715/2021			
Best Bay Co., Inc., 5.5%, 3/15/2021         \$ 734,000         \$ 797.6602           Dollar Tree, Inc., 5.75%, 3/01/2023         1.355,000         5.78,660           Drive Time Automotive Group, Inc./DT Acceptance Corp., 8%, 6/01/2021 (n)         \$55,000         577,688           Hanesbrands Finance Luxemboury & C.A., 3.5%, 6/15/2024 (z)         \$ 740,000         722.894           Hanesbrands, Inc., 4875%, 5/15/2026 (m)         \$ 740,000         728.900           Home Depot, Inc., 2625%, 6/01/2022         \$ 85,000         \$ 780,000           Home Depot, Inc., 3%, 4/01/2026         475,000         470,959           Home Depot, Inc., 4875%, 2/15/2044         378,000         320,000           Rice Aid Corp., 6, 675%, 6/15/2021         265,000         275,600           Rice Aid Corp., 6, 675%, 6/15/2021         700,000         728,875           S.A. C.I. Falabella, 4.375%, 1/27/2025 (n)         380,000         308,416           S.A. J. Falabella, 4.375%, 1/27/2025 (n)         \$ 50,000         574,750           Sally Beauty Holdings, Inc., 56,25%, 1/20/12025         \$ 50,000         \$ 74,750           Sepcially Chemiculs - 1.2%         \$ 960,000         \$ 1,012,800           A. Schulman, Inc., 6,875%, 6/01/2023 (z)         \$ 960,000         \$ 1,012,800           Sepcially Chemiculs - 1.2%         \$ 725,000         750,755	KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 6/01/2026 (n)	\$ 580,000	\$ 586,763
Dollar Tree, Inc., 575%, 301/2023         1,350,000         1,429,650           DriveTime Automotive Group, Inc./DT Acceptance Corp., 8%, 6/01/2024 (c)         S85,000         577,688           Hancebrands Finance Luxembourg & C.A., 3.5%, 6/15/2024 (c)         EUR 200,000         222,884           Hancebrands, Inc., 4,875%, 5/15/2026 (n)         740,000         728,900           Home Depot, Inc., 2,625%, 6/01/2022         585,000         589,017           Home Depot, Inc., 3,475%, 21/50/24         378,000         470,909           Home Depot, Inc., 4,875%, 5/15/2021         320,000         330,816           Rike Aid Corp., 6,75%, 6/15/2021         265,000         275,600           Rike Aid Corp., 6,75%, 6/15/2021         389,000         398,341           SACL F. Falzbell, 4,375%, 1/27/2025 (n)         389,000         398,341           Sally Beauty Holdings, Inc., 5,625%, 1/201/2025         50,000         574,750           Wesfarmers Ld., 1,874%, 3/20/2018 (n)         59,000         51,012,800           A. Schulman, Inc., 6,875%, 6/01/2023 (c)         \$9,600,00         \$1,012,800           A. Schulman, Inc., 6,875%, 6/01/2023 (c)         \$9,600,00         \$1,012,800           Cochaltura Corp., 5,75%, 7/15/2021         1,430,00         1,487,200           Mexichem S.A.B. de C.V., 5,875%, 9/17/204 (n)         50,000         \$1	Retailers - 1.6%		
DriveTime Automotive Group, Inc./DT Acceptance Corp., 8%, 601/2021 (n)         585,000         577,688           Hanesbrands Finance Luxembory S.C.A., 3.5%, 6/15/2024 (z)         FUR 200,000         222.284           Hanesbrands, Inc., 4.875%, 5/15/2026 (n)         5,740,000         728.990           Home Depot, Inc., 2.025%, 6/01/2022         475,000         487,000           Home Depot, Inc., 3%, 4/01/2026         475,000         470,095           Home Depot, Inc., 4875%, 2/15/2044         378,000         320,000           Rike Aid Corp., 6,75%, 6/15/2021         265,000         275,600           Rike Aid Corp., 6,75%, 6/15/2021         700,000         728,875           S.A.C.I. Falabella, 4.375%, 1/27/2025 (n)         389,000         398,341           S.A.J. Falabella, 4.375%, 1/27/2025 (n)         389,000         398,341           Sally Beauty Holdings, Inc., 56,52%, 1/20/1205         550,000         754,750           Specialty Chemicals - 1.2%         \$7,703,333           Specialty Chemicals - 1.2%         \$7,703,333           A. Schulman, Inc., 6.875%, 601/2023 (z)         \$960,000         \$1,012,800           Chemitar Corp., 5.75%, 7/15/2021         1,300,000         1,487,200           Levals, Inc., 26.25%, 7/08/2025         \$1,200,000         1,872,200           Koppers, Inc., 6%, 2715/2025 (z)			
Hanesbrands Finance Luxembourg S.C.A., 3.5%, 6/15/2024 (z)			
Hamsbrands, Inc., 4875%, 5115/2026 (n)	1: 1 :		
Home Depot, Inc., 265%, 601/2022		· · · · · · · · · · · · · · · · · · ·	
Home Depot, Inc., 38, 401/2026			
Home Depot, Inc., 4.875%, 2/15/2044   378,000   320,001   330,001   330,001   375,000   278,875   275,000   275,00			
Rite Aid Corp., 9.25%, 3/15/2020         330,000         330,816           Rite Aid Corp., 6.75%, 6/15/2021         265,000         275,600           Rite Aid Corp., 6.125%, 4/01/2023 (n)         700,000         728,875           S.A.C.I. Falabella, 4.375%, 1/27/2025 (n)         389,000         398,341           Sally Beauty Holdings, Inc., 6.625%, 1/20/12025         550,000         574,750           Wesfarmers Ltd., 1.874%, 3/20/2018 (n)         156,000         156,176           ***********************************		· · · · · · · · · · · · · · · · · · ·	
Rite Aid Corp., 6.175%, 6/15/2021         265,000         275,500           Rite Aid Corp., 6.125%, 4/01/2023 (n)         700,000         728,875           S.A.C.I. Falabella, 4.375%, 1/27/2025 (n)         389,000         398,341           Sally Beauty Holdings, Inc., 5.625%, 1/201/2025         \$50,000         574,750           Wesfarmers Ltd., 1.874%, 3/20/2018 (n)         \$7,703,333           Specialty Chemicals - 1.2%         \$960,000         \$1,012,800           A. Schulman, Inc., 6.875%, 6/01/2023 (z)         \$960,000         \$1,012,800           Chemitura Corp., 5.75%, 7/15/2021         1,430,000         1,487,200           Ecolab, Inc., 2625%, 7/08/2025         EIR 275,000         326,002           Koppers, Inc., 6.9, 21/5/2025 (z)         \$725,000         750,375           Mexichem S.A.B. de C.V., 8.875%, 9/17/2044 (n)         \$540,000         487,339           Univar USA, Inc., 6.75%, 7/15/2023 (n)         \$5,790,176           Specialty Stores - 0.7%         \$1,300,000         \$1,277,250           Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)         \$1,300,000         \$1,277,250           Group 1 Automotive, Inc., 5%, 6/01/2022         1,150,000         \$1,277,250           Rallye S.A., 4.25%, 3/11/2019         EUR 300,000         336,094           Supermarkets - 0.4%         \$1,200,000			
Rite Aid Corp., 6.125%, 4.01/2023 (n)         700,000         728.875           S.A.C.I. Falabella, 4.375%, 1/27/2025 (n)         389,000         398,341           Sally Beauty Holdings, Inc., 5.625%, 1/201/2025         550,000         574,750           Wesfarmers Ltd., 1.874%, 3/20/2018 (n)         156,000         156,107           \$7,703,333           Specialty Chemicals - 1.2%         \$960,000         \$1,012,800           Chemitura Corp., 5.75%, 6/01/2023 (z)         \$960,000         \$1,012,800           Chemitura Corp., 5.75%, 7/15/2021         1,430,000         1,487,200           Ecolab, Inc., 2.625%, 7/08/2025         EUR 275,000         326,062           Koppers Inc., 6%, 2/15/2025 (z)         \$120,000         487,339           Univar USA, Inc., 6.75%, 7/15/2023 (n)         \$1,600,000         1,726,400           Specialty Stores - 0.7%           Argos Merger Sub, Inc., 7,125%, 3/15/2023 (n)         \$1,300,000         \$1,277,250           Group 1 Automotive, Inc., 5%, 6/01/2022         1,150,000         342,550           Rallye S.A., 4.25%, 3/11/2019         820,000         842,550           Supermarkets - 0.4%         \$1,200,000         \$36,002,73           William Morrison Supermarkets PLC, 3.5%, 7/27/2026	•	· · · · · · · · · · · · · · · · · · ·	
S.A. C.I. Falabella, 4.375%, 1/27/2025 (n)       389,000       398,341         Sally Beauty Holdings, Inc., 5.625%, 12/01/2025       550,000       574,750         Wesfarmers Ltd., 1.874%, 3/20/2018 (n)       156,000       156,107         \$7,703,333         Specialty Chemicals - 1.2%         A. Schulman, Inc., 6.875%, 6/01/2023 (z)       \$ 960,000       \$ 1,012,800         Chemtura Corp., 5.75%, 7/15/2021       1,430,000       1,487,200         Ecolab, Inc., 2.625%, 7/08/2025       EUR 275,000       750,375         Mexichem S.A.B. de C.V., 5.875%, 9/17/2044 (n)       \$ 5,000       1726,400         Mexichem S.A.B. de C.V., 5.875%, 9/17/2044 (n)       \$ 1,300,000       \$ 1,277,250         Specialty Stores - 0.7%         Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)       \$ 1,300,000       \$ 1,277,250         Group I Automotive, Inc., 5%, 6/01/2022       1,150,000       1,164,375         Mallye S.A., 4.25%, 3/11/2019       EUR 300,000       342,550         Rallye S.A., 4.25%, 3/11/2020       \$ 1,200,000       \$ 3,620,273         Supermarkets - 0.4%         Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)       \$ 1,200,000       \$ 1,250,640         Loblaw Cos. Ltd., 486%, 9/12/2023       CAD 421,000       363,194			
Sally Beauty Holdings, Inc., 5.625%, 12/01/2025         550,000         574,750           Wesfarmers Ltd., 1.874%, 3/20/2018 (n)         550,000         574,750           Wesfarmers Ltd., 1.874%, 3/20/2018 (n)         \$7,703,333           Specialty Chemicals - 1.2%         \$960,000         \$1,012,800           Chemtura Corp., 5.75%, 7/15/2021         1,430,000         1,487,200           Ecolab, Inc., 2.625%, 708/2025         EUR 275,000         326,062           Koppers, Inc., 6%, 2/15/2023 (x)         \$7,725,000         750,375           Mexichem S.A.B. de C.V., 5.875%, 9/17/2044 (n)         540,000         487,339           Univar USA, Inc., 6.75%, 7/15/2023 (n)         \$1,300,000         1,272,250           Group I Automotive, Inc., 5% (601/2022         1,150,000         1,164,375           Michaels Stores, Inc., 5.875%, 12/15/2020 (n)         820,000         842,550           Rallye S.A., 4.25%, 3/11/2019         EUR 300,000         336,098           Supermarkets - 0.4%         \$3,600,273           Supermarkets - 0.4%         \$1,200,000         \$1,250,640           Loblaw Cos. Ltd., 4.86%, 9/12/2023         CAD 421,000         36,194,000           William Morrison Supermarkets PLC, 3.5%, 7/27/2026         \$1,810,066           Supranational - 0.3%         \$1,810,066           Supranatio	•	,	,
Wesfarmer's Ltd., 1.874%, 3/20/2018 (n)         156,000         156,176           Specialty Chemicals - 1.2%         \$960,000         \$1.012,800           A. Schulman, Inc., 6.875%, 6/01/2023 (z)         \$960,000         \$1.012,800           Chemtura Corp., 5.75%, 7/15/2021         \$1,430,000         \$1,872,000           Ecolab, Inc., 2.625%, 7/08/2025         EUR 275,000         \$26,062           Koppers, Inc., 6%, 2/15/2025 (v)         \$725,000         750,375           Mexichem S.AB, de C.V., 5.875%, 9/17/2044 (n)         \$40,000         487,339           Univar USA, Inc., 6.75%, 7/15/2023 (n)         \$1,300,000         \$1,277,250           Specialty Stores - 0.7%         \$1,300,000         \$1,277,250           Group I Automotive, Inc., 5%, 6/01/2022         \$1,300,000         \$1,277,250           Group I Automotive, Inc., 5%, 6/01/2022         \$1,500,000         \$1,277,250           Rallye S.A., 4.25%, 3/11/2019         \$20,000         \$42,550           Rallye S.A., 4.25%, 3/11/2019         \$1,200,000         \$36,002           Supermarkets - 0.4%         \$1,200,000         \$36,002           Albertsons Cos. LLC/Safeway, Inc., 6,625%, 6/15/2024 (n)         \$1,200,000         \$1,250,640           Loblaw Cos. Ld., 4,86%, 9/12/2023         CAD         \$2,000         \$36,310           Willia	· · · · · · · · · · · · · · · · · · ·		
Specialty Chemicals - 1.2%		,	
Specialty Chemicals - 1.2%			
Specialty Chemicals - 1.2%			\$ 7.703.333
Å. Schulman, Inc., 6.875%, 601/2023 (z)       \$ 960,000       \$ 1,012,800         Chemtura Corp., 5.75%, 7/15/2021       1,430,000       1,487,200         Ecolab, Inc., 6.65, 7/15/2025 (z)       \$ 725,000       326,062         Koppers, Inc., 6%, 2/15/2025 (z)       \$ 725,000       750,375         Mexichem S.A.B. de C.V., 5.875%, 9/17/2044 (n)       540,000       487,339         Univar USA, Inc., 6.75%, 7/15/2023 (n)       1,660,000       1,726,400         Specialty Stores - 0.7%         Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)       \$ 1,300,000       \$ 1,277,250         Group 1 Automotive, Inc., 5%, 6/01/2022       1,150,000       1,164,375         Michaels Stores, Inc., 5.875%, 12/15/2020 (n)       8 20,000       842,550         Rallye S.A., 4.25%, 3/11/2019       EUR 300,000       336,098         Supermarkets - 0.4%         Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)       \$ 1,200,000       \$ 1,250,640         Loblaw Cos. Ltd., 4.86%, 9/12/2023       CAD 421,000       363,194         William Morrison Supermarkets PLC, 3.5%, 7/27/2026       GBP 150,000       196,232         International Bank for Reconstruction and Development, 2.8%, 1/13/2021       AUD 270,000       \$ 206,530         International Bank for Reconstruction and Development, 4.25%, 6/24/2025       AUD 405,000 </td <td>Specialty Chemicals - 1.2%</td> <td></td> <td>( - ) )</td>	Specialty Chemicals - 1.2%		( - ) )
Ecolab, Inc., 2.625%, 7/08/2025         EUR 275,000         326,062           Koppers, Inc., 6%, 2/15/2025 (z)         \$ 725,000         750,375           Mexichem S.A.B. de C.V., 5.875%, 9/17/2044 (n)         540,000         487,339           Univar USA, Inc., 6.75%, 7/15/2023 (n)         1,660,000         1,726,400           Specialty Stores - 0.7%           Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)         \$ 1,300,000         \$ 1,277,250           Group 1 Automotive, Inc., 5%, 6/01/2022         1,150,000         1,164,375           Michaels Stores, Inc., 5.875%, 12/15/2020 (n)         820,000         842,550           Rallye S.A., 4.25%, 3/11/2019         EUR 300,000         336,098           Supermarkets - 0.4%           Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)         \$ 1,200,000         \$ 1,250,640           Loblaw Cos. Ltd., 4.86%, 9/12/2023         CAD 421,000         363,194           William Morrison Supermarkets PLC, 3.5%, 7/27/2026         GBP 150,000         196,232           International Bank for Reconstruction and Development, 2.8%, 1/13/2021         AUD 270,000         \$ 206,530           International Bank for Reconstruction and Development, 4.25%, 6/24/2025         AUD 405,000         331,379           International Finance Corp., 3.25%, 7/22/2019         AUD 585,000         454,306		\$ 960,000	\$ 1,012,800
Koppers, Inc., 6%, 2/15/2025 (z)         \$ 725,000         750,375           Mexichem S.A.B. de C.V., 5.875%, 9/17/2044 (n)         540,000         487,339           Univar USA, Inc., 6.75%, 7/15/2023 (n)         \$ 5,790,176           Specialty Stores - 0.7%           Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)         \$ 1,300,000         \$ 1,277,250           Group I Automotive, Inc., 5%, 6/01/2022         1,150,000         1,164,375           Michaels Stores, Inc., 5.875%, 12/15/2020 (n)         820,000         842,550           Rallye S.A., 4.25%, 3/11/2019         EUR 300,000         336,098           Supermarkets - 0.4%           Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)         \$ 1,200,000         \$ 1,250,640           Loblaw Cos. Ltd., 4.86%, 9/12/2023         CAD         421,000         363,194           William Morrison Supermarkets PLC, 3.5%, 7/27/2026         GBP 150,000         196,232           Supranational - 0.3%         International Bank for Reconstruction and Development, 2.8%, 1/13/2021         AUD 270,000         \$ 206,530           International Bank for Reconstruction and Development, 4.25%, 6/24/2025         AUD 405,000         331,379           International Finance Corp., 3.25%, 7/22/2019         AUD 585,000         454,306	Chemtura Corp., 5.75%, 7/15/2021	1,430,000	1,487,200
Mexichem S.A.B. de C.V., 5.875%, 9/17/2044 (n)         540,000         487,339           Univar USA, Inc., 6.75%, 7/15/2023 (n)         1,660,000         1,726,400           \$5,790,176           Specialty Stores - 0.7%           Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)         \$1,300,000         \$1,277,250           Group 1 Automotive, Inc., 5%, 6/01/2022         1,150,000         1,164,375           Michaels Stores, Inc., 5.875%, 12/15/2020 (n)         820,000         842,550           Rallye S.A., 4.25%, 3/11/2019         EUR 300,000         336,098           \$3,620,273           Supermarkets - 0.4%           Albertsons Cos. Lt.C/Safeway, Inc., 6.625%, 6/15/2024 (n)         \$1,200,000         \$1,250,640           Loblaw Cos. Ltd., 4.86%, 9/12/2023         CAD 421,000         363,194           William Morrison Supermarkets PLC, 3.5%, 7/27/2026         GBP 150,000         196,232           International Bank for Reconstruction and Development, 2.8%, 1/13/2021         AUD 270,000         \$206,530           International Bank for Reconstruction and Development, 2.8%, 1/13/2021         AUD 405,000         331,379           International Finance Corp., 3.25%, 7/22/2019         AUD 585,000         454,306		· · · · · · · · · · · · · · · · · · ·	326,062
Univar USA, Inc., 6.75%, 7/15/2023 (n)  1,660,000  1,726,400  \$5,790,176  Specialty Stores - 0.7%  Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)  Group 1 Automotive, Inc., 5%, 6/01/2022  1,150,000  1,164,375  Michaels Stores, Inc., 5.875%, 12/15/2020 (n)  Rallye S.A., 4.25%, 3/11/2019  820,000  842,550  Rallye S.A., 4.25%, 3/11/2019  EUR 300,000  336,098  Supermarkets - 0.4%  Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)  Loblaw Cos. Ltd., 4.86%, 9/12/2023  CAD 421,000  363,194  William Morrison Supermarkets PLC, 3.5%, 7/27/2026  GBP 150,000  \$1,810,066  Supranational - 0.3%  International Bank for Reconstruction and Development, 2.8%, 1/13/2021  International Bank for Reconstruction and Development, 4.25%, 6/24/2025  International Finance Corp., 3.25%, 7/22/2019  AUD 585,000  454,306			
\$5,790,176		,	
Specialty Stores - 0.7%         Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)       \$ 1,300,000       \$ 1,277,250         Group 1 Automotive, Inc., 5%, 6/01/2022       1,150,000       1,164,375         Michaels Stores, Inc., 5.875%, 12/15/2020 (n)       820,000       842,550         Rallye S.A., 4.25%, 3/11/2019       EUR 300,000       336,098         Supermarkets - 0.4%         Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)       \$ 1,200,000       \$ 1,250,640         Loblaw Cos. Ltd., 4.86%, 9/12/2023       CAD 421,000       363,194         William Morrison Supermarkets PLC, 3.5%, 7/27/2026       GBP 150,000       196,232         Supranational - 0.3%       International Bank for Reconstruction and Development, 2.8%, 1/13/2021       AUD 270,000       \$ 206,530         International Bank for Reconstruction and Development, 4.25%, 6/24/2025       AUD 405,000       331,379         International Finance Corp., 3.25%, 7/22/2019       AUD 585,000       454,306	Univar USA, Inc., 6.75%, 7/15/2023 (n)	1,660,000	1,726,400
Specialty Stores - 0.7%         Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)       \$ 1,300,000       \$ 1,277,250         Group 1 Automotive, Inc., 5%, 6/01/2022       1,150,000       1,164,375         Michaels Stores, Inc., 5.875%, 12/15/2020 (n)       820,000       842,550         Rallye S.A., 4.25%, 3/11/2019       EUR 300,000       336,098         Supermarkets - 0.4%         Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)       \$ 1,200,000       \$ 1,250,640         Loblaw Cos. Ltd., 4.86%, 9/12/2023       CAD 421,000       363,194         William Morrison Supermarkets PLC, 3.5%, 7/27/2026       GBP 150,000       196,232         Supranational - 0.3%       International Bank for Reconstruction and Development, 2.8%, 1/13/2021       AUD 270,000       \$ 206,530         International Bank for Reconstruction and Development, 4.25%, 6/24/2025       AUD 405,000       331,379         International Finance Corp., 3.25%, 7/22/2019       AUD 585,000       454,306			
Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)       \$ 1,300,000       \$ 1,277,250         Group 1 Automotive, Inc., 5%, 6/01/2022       1,150,000       1,164,375         Michaels Stores, Inc., 5.875%, 12/15/2020 (n)       820,000       842,550         Rallye S.A., 4.25%, 3/11/2019       EUR 300,000       336,098         Supermarkets - 0.4%         Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)       \$ 1,200,000       \$ 1,250,640         Loblaw Cos. Ltd., 4.86%, 9/12/2023       CAD 421,000       363,194         William Morrison Supermarkets PLC, 3.5%, 7/27/2026       GBP 150,000       196,232         Supranational - 0.3%       International Bank for Reconstruction and Development, 2.8%, 1/13/2021       AUD 270,000       \$ 206,530         International Bank for Reconstruction and Development, 4.25%, 6/24/2025       AUD 405,000       331,379         International Finance Corp., 3.25%, 7/22/2019       AUD 585,000       454,306	0 11 0 0 0 0		\$ 5,790,176
Group 1 Automotive, Inc., 5%, 6/01/2022       1,150,000       1,164,375         Michaels Stores, Inc., 5.875%, 12/15/2020 (n)       820,000       842,550         Rallye S.A., 4.25%, 3/11/2019       EUR 300,000       336,098         \$ 3,620,273         Supermarkets - 0.4%         Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)       \$ 1,200,000       \$ 1,250,640         Loblaw Cos. Ltd., 4.86%, 9/12/2023       CAD 421,000       363,194         William Morrison Supermarkets PLC, 3.5%, 7/27/2026       GBP 150,000       196,232         Supranational - 0.3%       International Bank for Reconstruction and Development, 2.8%, 1/13/2021       AUD 270,000       \$ 206,530         International Bank for Reconstruction and Development, 4.25%, 6/24/2025       AUD 405,000       331,379         International Finance Corp., 3.25%, 7/22/2019       AUD 585,000       454,306		¢ 1.200.000	¢ 1 277 250
Michaels Stores, Inc., 5.875%, 12/15/2020 (n)       820,000       842,550         Rallye S.A., 4.25%, 3/11/2019       EUR 300,000       336,098         \$3,620,273         Supermarkets - 0.4%         Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)       \$1,200,000       \$1,250,640         Loblaw Cos. Ltd., 4.86%, 9/12/2023       CAD 421,000       363,194         William Morrison Supermarkets PLC, 3.5%, 7/27/2026       GBP 150,000       196,232         Supranational - 0.3%         International Bank for Reconstruction and Development, 2.8%, 1/13/2021       AUD 270,000       \$ 206,530         International Bank for Reconstruction and Development, 4.25%, 6/24/2025       AUD 405,000       331,379         International Finance Corp., 3.25%, 7/22/2019       AUD 585,000       454,306			
Rallye S.A., 4.25%, 3/11/2019  EUR 300,000 336,098  \$ 3,620,273  Supermarkets - 0.4%  Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)  Loblaw Cos. Ltd., 4.86%, 9/12/2023  William Morrison Supermarkets PLC, 3.5%, 7/27/2026  Supranational - 0.3%  International Bank for Reconstruction and Development, 2.8%, 1/13/2021  International Bank for Reconstruction and Development, 4.25%, 6/24/2025  AUD 405,000  AUD 585,000  AUD 585,000  AUD 585,000  AUD 585,000			
\$3,620,273 Supermarkets - 0.4% Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n) Loblaw Cos. Ltd., 4.86%, 9/12/2023 CAD 421,000 363,194 William Morrison Supermarkets PLC, 3.5%, 7/27/2026 GBP 150,000 196,232  \$1,810,066 Supranational - 0.3% International Bank for Reconstruction and Development, 2.8%, 1/13/2021 International Bank for Reconstruction and Development, 4.25%, 6/24/2025 International Finance Corp., 3.25%, 7/22/2019 AUD 585,000 454,306		,	- /
Supermarkets - 0.4%         Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)       \$ 1,200,000       \$ 1,250,640         Loblaw Cos. Ltd., 4.86%, 9/12/2023       CAD 421,000       363,194         William Morrison Supermarkets PLC, 3.5%, 7/27/2026       GBP 150,000       196,232         Supranational - 0.3%         International Bank for Reconstruction and Development, 2.8%, 1/13/2021       AUD 270,000       \$ 206,530         International Bank for Reconstruction and Development, 4.25%, 6/24/2025       AUD 405,000       331,379         International Finance Corp., 3.25%, 7/22/2019       AUD 585,000       454,306	Ranyo G.M., 4.23 %, 3/11/2019	ECK 500,000	330,070
Supermarkets - 0.4%         Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)       \$ 1,200,000       \$ 1,250,640         Loblaw Cos. Ltd., 4.86%, 9/12/2023       CAD 421,000       363,194         William Morrison Supermarkets PLC, 3.5%, 7/27/2026       GBP 150,000       196,232         \$\$\text{1,810,066}\$\$         Supranational - 0.3%         International Bank for Reconstruction and Development, 2.8%, 1/13/2021       AUD 270,000       \$ 206,530         International Bank for Reconstruction and Development, 4.25%, 6/24/2025       AUD 405,000       331,379         International Finance Corp., 3.25%, 7/22/2019       AUD 585,000       454,306			\$ 3,620,273
Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n) \$ 1,200,000 \$ 1,250,640 Loblaw Cos. Ltd., 4.86%, 9/12/2023 \$ CAD 421,000 363,194 William Morrison Supermarkets PLC, 3.5%, 7/27/2026 \$ GBP 150,000 196,232 \$ \$ 1,810,066 Supranational - 0.3%	Supermarkets - 0.4%		Ψ 5,020,275
Loblaw Cos. Ltd., 4.86%, 9/12/2023       CAD 421,000 363,194         William Morrison Supermarkets PLC, 3.5%, 7/27/2026       GBP 150,000 196,232         \$1,810,066         Supranational - 0.3%         International Bank for Reconstruction and Development, 2.8%, 1/13/2021       AUD 270,000 \$ 206,530         International Bank for Reconstruction and Development, 4.25%, 6/24/2025       AUD 405,000 331,379         International Finance Corp., 3.25%, 7/22/2019       AUD 585,000 454,306		\$ 1,200,000	\$ 1,250,640
\$1,810,066 Supranational - 0.3% International Bank for Reconstruction and Development, 2.8%, 1/13/2021 AUD 270,000 \$ 206,530 International Bank for Reconstruction and Development, 4.25%, 6/24/2025 AUD 405,000 331,379 International Finance Corp., 3.25%, 7/22/2019 AUD 585,000 454,306	• • • • • • • • • • • • • • • • • • • •		
Supranational - 0.3%         AUD         270,000         \$ 206,530           International Bank for Reconstruction and Development, 4.25%, 6/24/2025         AUD         405,000         331,379           International Finance Corp., 3.25%, 7/22/2019         AUD         585,000         454,306			
Supranational - 0.3%         AUD         270,000         \$ 206,530           International Bank for Reconstruction and Development, 4.25%, 6/24/2025         AUD         405,000         331,379           International Finance Corp., 3.25%, 7/22/2019         AUD         585,000         454,306			
International Bank for Reconstruction and Development, 2.8%, 1/13/2021         AUD         270,000         \$ 206,530           International Bank for Reconstruction and Development, 4.25%, 6/24/2025         AUD         405,000         331,379           International Finance Corp., 3.25%, 7/22/2019         AUD         585,000         454,306			\$ 1,810,066
International Bank for Reconstruction and Development, 4.25%, 6/24/2025         AUD 405,000         331,379           International Finance Corp., 3.25%, 7/22/2019         AUD 585,000         454,306			
International Finance Corp., 3.25%, 7/22/2019 AUD 585,000 454,306			
		· · · · · · · · · · · · · · · · · · ·	
West African Development Bank, 5.5%, 5/06/2021 (n) \$ 543,000 562,439			
	west African Development Bank, 5.5%, 5/06/2021 (n)	\$ 543,000	362,439

\$ 1,554,654

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Telecommunications - Wireless - 3.8%		
Altice Luxembourg S.A., 7.75%, 5/15/2022 (n)	\$ 585,000	\$ 620,831
Altice Luxembourg S.A., 7.625%, 2/15/2025 (n)	725,000	766,688
America Movil S.A.B. de C.V., 1.5%, 3/10/2024	EUR 420,000	450,850
American Tower Corp., REIT, 3.5%, 1/31/2023	\$ 743,000	745,122
American Tower Corp., REIT, 4%, 6/01/2025	514,000	514,995
Crown Castle International Corp., 3.7%, 6/15/2026	232,000	226,058
Digicel Group Ltd., 8.25%, 9/30/2020 (n)	615,000	545,044
Digicel Group Ltd., 6%, 4/15/2021 (n)	1,279,000	1,192,412
Digicel Group Ltd., 7.125%, 4/01/2022 (n)	756,000	604,467
Digicel Group Ltd., 6.75%, 3/01/2023 (n)	1,338,000	1,243,504
Digical Group Ltd., 6.75%, 3/01/2023	253,000	235,132
Millicom International Cellular S.A., 6.625%, 10/15/2021 (n)	412,000	430,540
SBA Tower Trust, 2.898%, 10/15/2044 (n)	439,000	442,041
SFR Group S.A., 7.375%, 5/01/2026 (n) Sprint Control Corp. 6 975%, 11/15/2028	765,000	785,081
Sprint Capital Corp., 6.875%, 11/15/2028	1,210,000	1,246,300
Sprint Corp., 7.875%, 9/15/2023	1,470,000	1,605,975
Sprint Corp., 7.125%, 6/15/2024 Sprint Nextel Corp., 9%, 11/15/2018 (n)	1,230,000 470,000	1,285,350 514,650
Sprint Nextel Corp., 6%, 11/15/2022	1,130,000	1,146,950
T-Mobile USA, Inc., 6.125%, 1/15/2022	1,130,000	153,338
T-Mobile USA, Inc., 6.5%, 1/15/2024	405,000	436,428
T-Mobile USA, Inc., 6.25%, 4/01/2021	1,675,000	1,735,635
T-Mobile USA, Inc., 6.633%, 4/01/2021	540,000	562,950
T-Mobile USA, Inc., 6.5%, 1/15/2026	800,000	879,000
VimpelCom Ltd., 5.95%, 2/13/2023 (n)	255,000	266,781
Telephone Services - 0.4%		\$ 18,636,122
Level 3 Financing, Inc., 5.375%, 1/15/2024	\$ 390,000	\$ 394,388
Level 3 Financing, Inc., 5.375%, 5/01/2025	1,170,000	1,194,137
TELUS Corp., 5.05%, 7/23/2020	CAD 425,000	360,201
		\$ 1,948,726
Tobacco - 0.5%		
B.A.T. International Finance PLC, 0.875%, 10/13/2023	EUR 300,000	\$ 319,336
Imperial Tobacco Finance PLC, 4.25%, 7/21/2025 (n)	\$ 742,000	763,767
Philip Morris International, Inc., 4.875%, 11/15/2043	356,000	379,377
Reynolds American, Inc., 8.125%, 6/23/2019	257,000	291,875
Reynolds American, Inc., 3.25%, 6/12/2020	69,000	70,769
Reynolds American, Inc., 4.45%, 6/12/2025	169,000	177,139
Reynolds American, Inc., 5.7%, 8/15/2035	202,000	231,110
		\$ 2,233,373
Transportation - Services - 0.5%		
Compagnie Financial et Indus Unternehmensanleihe, 0.75%, 9/09/2028	EUR 400,000	\$ 395,644
Delhi International Airport, 6.125%, 10/31/2026 (n)	\$ 200,000	207,689
Heathrow Funding Ltd., 4.625%, 10/31/2046	GBP 200,000	316,180
Navios Maritime Acquisition Corp., 8.125%, 11/15/2021 (n)	\$ 396,000	359,370
Navios Maritime Holding, Inc., 7.375%, 1/15/2022 (n)	870,000	596,494
Navios South American Logistics, Inc./Navios Logistics Finance (U.S.), Inc., 7.25%, 5/01/2022	180,000	166,275
Syncreon Group BV/Syncre, 8.625%, 11/01/2021 (n)	585,000	429,975
Ultrapetrol (Bahamas) Ltd., 8.875%, 6/15/2021 (a)(d)	246,000	43,050

\$ 2,514,677

Issuer		Shares/Par		Value (\$)
Bonds - continued				
U.S. Government Agencies and Equivalents - 4.5%				
Fannie Mae, 1.125%, 4/27/2017	\$	10,877,000	\$	10,892,369
Freddie Mac, 0.875%, 2/22/2017		10,902,000		10,904,431
			\$	21,796,800
U.S. Treasury Obligations - 6.2%				
U.S. Treasury Bonds, 3.125%, 11/15/2041 (f)	\$	12,069,000	\$	12,275,489
U.S. Treasury Notes, 0.875%, 11/30/2017		12,000,000		12,007,032
U.S. Treasury Notes, 2.25%, 11/15/2025		6,000,000		5,916,798
			\$	30,199,319
Utilities - Electric Power - 3.0%			Ψ.	50,155,515
Calpine Corp., 5.5%, 2/01/2024	\$	920,000	\$	897,000
Calpine Corp., 5.75%, 1/15/2025		730,000		713,575
CMS Energy Corp., 5.05%, 3/15/2022		500,000		547,759
Covanta Holding Corp., 7.25%, 12/01/2020		1,815,000		1,868,543
Covanta Holding Corp., 6.375%, 10/01/2022		320,000		330,000
Covanta Holding Corp., 5.875%, 3/01/2024		595,000		592,025
Duke Energy Florida LLC, 3.2%, 1/15/2027		589,000		590,131
Dynegy, Inc., 7.375%, 11/01/2022		380,000		375,250
Dynegy, Inc., 8%, 1/15/2025 (n)		255,000		244,800
E.ON International Finance B.V., 6.375%, 6/07/2032	GBP	200,000		346,350
EDP Finance B.V., 5.25%, 1/14/2021 (n)	\$	200,000		212,873
Emera U.S. Finance LP, 2.7%, 6/15/2021		142,000		140,910
Emera U.S. Finance LP, 3.55%, 6/15/2026		162,000		158,791
Empresa de Energia de Bogota S.A., 6.125%, 11/10/2021 (n)		303,000		312,848
Enel S.p.A., 8.75% to 9/24/2023, FRN to 9/24/2073 (n)		500,000		570,000
Enel S.p.A., 6.625% to 9/15/2021, FRN to 9/15/2076	GBP	230,000		307,424
Energias de Portugal S.A., 5.375%, 9/16/2075	EUR	500,000		561,124
Engie Energia Chile S.A., 4.5%, 1/29/2025 (n)	\$	609,000		609,075
Greenko Dutch B.V., 8%, 8/01/2019 (n)		410,000		435,113
Innogy Finance B.V., 4.75%, 1/31/2034	GBP	100,000		146,857
NRG Energy, Inc., 6.625%, 3/15/2023	\$	1,530,000		1,575,900
NRG Energy, Inc., 7.25%, 5/15/2026 (n)		745,000		779,456
PPL Capital Funding, Inc., 3.1%, 5/15/2026		561,000		538,264
PPL Capital Funding, Inc., 5%, 3/15/2044  PPL WEM Helding PLC 5 275% 5/01/2021 (n)		270,000		282,554
PPL WEM Holdings PLC, 5.375%, 5/01/2021 (n) Southern Co., 2.95%, 7/01/2023		183,000 333,000		198,475 328,209
Southern Co., 4.4%, 7/01/2046		502,000		496,751
Transelec S.A., 4.25%, 1/14/2025 (n)		535,000		542,684
Hallocice 3.A., 4.25 %, 1/14/2025 (II)		333,000		342,004
			\$	14,702,741
Utilities - Gas - 0.1%				
Transport de Gas Peru, 4.25%, 4/30/2028 (n)	\$	387,000	\$	386,033
Total Bonds		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		566,540,277
				, ,
Floating Rate Loans (g)(r) - 1.9%				
Aerospace - 0.1%	ф	570 506	ф	577.060
TransDigm, Inc., Term Loan C, 3.95%, 2/28/2020	\$	578,506	\$	577,060
Broadcasting - 0.1%				
Mission Broadcasting Inc. Term Loan B, 3.76%, 9/26/2023 (o)	\$	30,353	\$	30,619
Nexstar Broadcasting Inc. Term Loan B, 3.76%, 9/26/2023 (o)		329,435		332,318

362,937

\$

Issuer		Shares/Par		Value (\$)
Floating Rate Loans (g)(r) - continued				
Building - 0.2%	ф	061.010	ф	067.175
ABC Supply Co., Inc., Term Loan B, 3.5%, 10/31/2023	\$	961,019 291,343	\$	967,175
HD Supply, Inc., Term Loan B, 3.74%, 8/13/2021		291,343		292,872
			\$	1,260,047
Chemicals - 0.1%	_		_	***
GCP Applied Technologies, Inc., Term Loan B, 4.24%, 2/03/2022	\$	315,359	\$	318,119
Computer Software - Systems - 0.1%				
CDW LLC, Term Loan B, 3.25%, 8/17/2023	\$	382,478	\$	384,709
Sabre, Inc., Term Loan B, 4%, 2/19/2019		293,900		295,308
			\$	680,017
Conglomerates - 0.1%				
Entegris, Inc., Term Loan B, 3.52%, 4/30/2021	\$	497,111	\$	500,218
Consumer Products - 0.1%				
Spectrum Brands, Inc., Term Loan, 3.37%, 6/23/2022	\$	277,309	\$	280,159
Entertainment - 0.1%				
Cedar Fair LP, Term Loan B, 3.27%, 3/06/2020	\$	358,762	\$	360,556
Six Flags Theme Parks, Inc., Term Loan B, 6/30/2022 (o)		293,900		296,380
			\$	656,936
Food & Beverages - 0.1%				,
Pinnacle Foods Finance LLC, Term Loan I, 3.52%, 1/13/2023	\$	292,423	\$	293,474
Gaming & Lodging - 0.1%				
Hilton Worldwide Finance LLC, Term Loan B1, 3.5%, 10/25/2020	\$	519,266	\$	523,068
Medical & Health Technology & Services - 0.1%				
DaVita HealthCare Partners, Inc., Term Loan B, 3.53%, 6/24/2021	\$	695,721	\$	703,766
Printing & Publishing - 0.1%				
CBS Outdoor Americas Capital LLC, Term Loan B, 3%, 1/31/2021	\$	474,002	\$	474,496
Retailers - 0.1%				
Rite Aid Corp., Second Lien Term Loan, 4.87%, 6/21/2021	\$	328,597	\$	329,076
Telephone Services - 0.1%				
Level 3 Financing, Inc., Term Loan B, 4%, 1/15/2020	\$	352,300	\$	354,502
Transportation - Services - 0.2%				
Commercial Barge Line Co., First Lien Term Loan, 9.75%, 11/12/2020	\$	1,335,144	\$	1,265,049
Utilities - Electric Power - 0.2%				
Calpine Construction Finance Co. LP, Term Loan B1, 3.03%, 5/03/2020	\$	905,884	\$	905,507
Total Floating Rate Loans			\$ 9	9,484,431
Common Stocks - 0.1%				
Energy - Independent - 0.1%		10.117		105.052
Pacific Exploration & Production Corp.		10,145	\$	405,962

Issuer	Shares/Par	Value (\$)
Money Market Funds - 1.9%		
MFS Institutional Money Market Portfolio, 0.62% (v)	9,192,522	\$ 9,192,522
Total Investments		\$ 585,623,192
Other Assets Level Lishilities (20.00%)		(07 (92 707)
Other Assets, Less Liabilities - (20.0)%		(97,683,707)
Net Assets - 100.0%		\$ 487,939,485

- (a) Non-income producing security.
- (d) In default.
- (f) All or a portion of the security has been segregated as collateral for open futures contracts.
- (g) The rate shown represents a weighted average coupon rate on settled positions at period end, unless otherwise indicated.
- (i) Interest only security for which the fund receives interest on notional principal (Par amount). Par amount shown is the notional principal and does not reflect the cost of the security.
- (n) Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in the ordinary course of business in transactions exempt from registration, normally to qualified institutional buyers. At period end, the aggregate value of these securities was \$174,086,704, representing 35.7% of net assets.
- (o) All or a portion of this position has not settled. Upon settlement date, interest rates for unsettled amounts will be determined. The rate shown, if any, represents the weighted average coupon rate for settled amounts.
- (p) Payment-in-kind security.
- (q) Interest received was less than stated coupon rate.
- (r) Remaining maturities of floating rate loans may be less than stated maturities shown as a result of contractual or optional prepayments by the borrower. Such prepayments cannot be predicted with certainty. These loans may be subject to restrictions on resale. Floating rate loans generally have rates of interest which are determined periodically by reference to a base lending rate plus a premium.
- (v) Underlying affiliated fund that is available only to investment companies managed by MFS. The rate quoted for the MFS Institutional Money Market Portfolio is the annualized seven-day yield of the fund at period end.
- (z) Restricted securities are not registered under the Securities Act of 1933 and are subject to legal restrictions on resale. These securities generally may be resold in transactions exempt from registration or to the public if the securities are subsequently registered. Disposal of these securities may involve time-consuming negotiations and prompt sale at an acceptable price may be difficult. The fund holds the following restricted securities:

	Acquisition	<i>a</i> .	
Restricted Securities	Date	Cost	Value
A. Schulman, Inc., 6.875%, 6/01/2023	12/02/16-1/19/17	\$1,009,393	\$1,012,800
ABC Supply Co., Inc., 5.75%, 12/15/2023	1/26/17-1/30/17	494,872	494,000
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.875%, 12/15/2024	12/02/16-1/05/17	1,026,989	1,091,125
Aramark Services, Inc., 4.75%, 6/01/2026	12/20/16-1/19/17	654,965	657,360
Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.356%, 12/28/2040	3/01/06	1,797,428	1,378,639
Crown European Holdings S.A., 3.375%, 5/15/2025	4/28/15	713,278	713,077
First Union National Bank Commercial Mortgage Trust, FRN, 2.477%, 1/12/2043	12/11/03	458	626
Freeport-McMoRan, Inc., 6.5%, 11/15/2020	5/25/16	124,621	133,250
Freeport-McMoRan, Inc., 6.875%, 2/15/2023	10/07/16-1/24/17	924,107	919,485
Gulfport Energy Corp., 6.375%, 5/15/2025	12/15/16	315,000	322,875
Hanesbrands Finance Luxembourg S.C.A., 3.5%, 6/15/2024	5/19/16	223,940	222,884
KLX, Inc., 5.875%, 12/01/2022	1/09/17-1/13/17	260,427	261,875
Koppers, Inc., 6%, 2/15/2025	1/19/17-1/26/17	727,749	750,375
Liberty Mutual Group, Inc., 2.75%, 5/04/2026	4/26/16	134,533	132,886
Loomis, Sayles & Co., CLO, A1, FRN, 2.553%, 10/15/2027	7/27/16	2,488,028	2,493,924
Morgan Stanley Capital I, Inc., FRN, 1.481%, 4/28/2039	7/20/04	18,177	10,091
Park Aerospace Holdings Ltd., 5.5%, 2/15/2024	1/20/17-1/23/17	786,344	801,060
Republic of Indonesia, 2.875%, 7/08/2021	7/02/14	509,741	424,749
Six Flags Entertainment Corp., 4.875%, 7/31/2024	12/08/16-1/12/17	551,045	550,838
Spectrum Brands, Inc., 4%, 10/01/2026	9/14/16	314,972	311,745
Transdigm, Inc., 6.375%, 6/15/2026	1/23/17	154,613	152,675
Trinidad Drilling Ltd., 6.625%, 2/15/2025	1/27/17	250,000	255,625
Total Restricted Securities			\$13,091,964
% of Net assets			2.7%

Portfolio of Investments (unaudited) continued

The following abbreviations are used in this report and are defined:

- CDO Collateralized Debt Obligation
- CLO Collateralized Loan Obligation
- FRN Floating Rate Note. Interest rate resets periodically and the current rate may not be the rate reported at period end.
- PLC Public Limited Company
- REIT Real Estate Investment Trust

Abbreviations indicate amounts shown in currencies other than the U.S. dollar. All amounts are stated in U.S. dollars unless otherwise indicated. A list of abbreviations is shown below:

- AUD Australian Dollar
- CAD Canadian Dollar
- CHF Swiss Franc
- DKK Danish Krone
- EUR Euro
- GBP British Pound
- HKD Hong Kong Dollar
- JPY Japanese Yen
- KRW Korean Won
- MXN Mexican Peso
- NOK Norwegian Krone
- NZD New Zealand Dollar
- SEK Swedish Krona
- SGD Singapore Dollar
- ZAR South African Rand

#### **Derivative Contracts at 1/31/17**

#### Forward Foreign Currency Exchange Contracts at 1/31/17

Туре	Currency	Counterparty	Contracts to Deliver/Receive	Settlement Date Range	In Exchange For	Contracts at Value	Unrealized Appreciation (Depreciation)
Asset Deriva	atives						
BUY	CAD	Citibank N.A.	487,516	3/10/17	\$365,833	\$374,790	\$8,957
BUY	CHF	Goldman Sachs International	200,000	3/10/17	198,517	202,504	3,987
BUY	DKK	Citibank N.A.	11,054	3/10/17	1,606	1,607	1
BUY	EUR	Citibank N.A.	1,143,746	3/10/17	1,216,953	1,236,497	19,544
BUY	EUR	Goldman Sachs International	834,898	3/10/17	896,777	902,603	5,826
BUY		Morgan Stanley Capital Services,					
	EUR	Inc.	2,025,848	3/10/17	2,137,186	2,190,133	52,947
BUY	GBP	Citibank N.A.	518,493	3/10/17	639,194	652,739	13,545
BUY	GBP	Goldman Sachs International	1,045,803	3/10/17	1,291,557	1,316,579	25,022
SELL	GBP	Merrill Lynch International	6,397,639	3/10/17	8,126,600	8,054,093	72,507
BUY	KRW	JPMorgan Chase Bank N.A.	112,535,000	3/16/17	95,587	96,876	1,289
SELL	MXN	JPMorgan Chase Bank N.A.	32,899,000	3/10/17	1,601,633	1,569,509	32,124
BUY		Morgan Stanley Capital Services,					
	NOK	Inc.	6,390,000	3/10/17	736,977	774,950	37,973
BUY	NZD	JPMorgan Chase Bank N.A.	47,000	3/10/17	33,561	34,446	885
BUY	SEK	Barclays Bank PLC	6,864,000	3/10/17	747,691	786,047	38,356
BUY	SEK	Citibank N.A.	54,272	3/10/17	5,973	6,215	242
BUY	SGD	Barclays Bank PLC	102,000	3/10/17	71,958	72,397	439

	BUY	ZAR	JPMorgan Chase Bank N.A.	1,099,000	3/10/17	79,936	81,039	1,103
								****
								\$314,747
Li	ability Deriv	atives						
	SELL	AUD	Westpac Banking Corp.	1,360,795	3/10/17	\$1,012,646	\$1,031,139	\$(18,493)
	SELL	CAD	Citibank N.A.	479,965	3/10/17	360,008	368,985	(8,977)
	SELL	CAD	Merrill Lynch International	2,988,168	3/10/17	2,255,077	2,297,227	(42,150)
	SELL	CHF	UBS AG	205,919	3/10/17	204,981	208,497	(3,516)
	SELL	EUR	Brown Brothers Harriman	282,000	3/10/17	295,216	304,869	(9,653)
	SELL	EUR	Citibank N.A.	16,484,931	3/10/17	17,737,515	17,821,762	(84,247)

#### Forward Foreign Currency Exchange Contracts at 1/31/17 - continued

	Туре	Currency	Counterparty	Contracts to Deliver/Receive	Settlement Date Range	In Exchange For	Contracts at Value	Unrealized Appreciation (Depreciation)
Liability Derivatives continued								
	SELL	EUR	Goldman Sachs International	1,874,748	3/10/17	\$2,005,520	\$2,026,779	\$(21,259)
	SELL	EUR	JPMorgan Chase Bank N.A.	9,946,101	3/10/17-4/18/17	10,628,358	10,772,198	(143,840)
	BUY	HKD	JPMorgan Chase Bank N.A.	19,818,000	3/10/17	2,556,796	2,555,267	(1,529)
	SELL	JPY	Citibank N.A.	15,428,000	3/10/17	131,915	136,799	(4,884)
	SELL	JPY	Goldman Sachs International	63,181,239	3/10/17	557,333	560,223	(2,890)
	SELL	NOK	Citibank N.A.	3,412,710	3/10/17	401,315	413,878	(12,563)
	SELL	NOK	JPMorgan Chase Bank N.A.	1,659,000	3/10/17	194,494	201,196	(6,702)
	SELL	NOK	UBS AG	1,374,000	3/10/17	161,302	166,631	(5,329)

\$(366,032)

#### **Futures Contracts at 1/31/17**

Description	Currency	Contracts	Value	Expiration Date	Unrealized Appreciation (Depreciation)
Asset Derivatives					
Interest Rate Futures					
U.S. Treasury Note 10 yr (Short)	USD	467	\$58,126,906	March - 2017	\$158,836
U.S. Treasury Bond 30 yr (Short)	USD	5	754,219	March - 2017	2,989
					\$161.825

At January 31, 2017, the fund had cash collateral of \$225,016 and other liquid securities with an aggregate value of \$788,571 to cover any commitments for certain derivative contracts.

See attached supplemental information. For more information see notes to financial statements as disclosed in the most recent semiannual or annual report.

### **Supplemental Information**

1/31/17 (unaudited)

The fund is an investment company and accordingly follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board (FASB) Accounting Standards Codification Topic 946 Financial Services Investment Companies.

#### (1) Investment Valuations

Equity securities, including restricted equity securities, are generally valued at the last sale or official closing price on their primary market or exchange as provided by a third-party pricing service. Equity securities, for which there were no sales reported that day, are generally valued at the last quoted daily bid quotation on their primary market or exchange as provided by a third-party pricing service. Debt instruments and floating rate loans, including restricted debt instruments, are generally valued at an evaluated or composite bid as provided by a third-party pricing service. Short-term instruments with a maturity at issuance of 60 days or less may be valued at amortized cost, which approximates market value. Futures contracts are generally valued at last posted settlement price on their primary exchange as provided by a third-party pricing service. Futures contracts for which there were no trades that day for a particular position are generally valued at the closing bid quotation on their primary exchange as provided by a third-party pricing service. Forward foreign currency exchange contracts are generally valued at the mean of bid and asked prices for the time period interpolated from rates provided by a third-party pricing service for proximate time periods. Open-end investment companies are generally valued at net asset value per share. Securities and other assets generally valued on the basis of information from a third-party pricing service may also be valued at a broker/dealer bid quotation. Values obtained from third-party pricing services can utilize both transaction data and market information such as yield, quality, coupon rate, maturity, type of issue, trading characteristics, and other market data. The values of foreign securities and other assets and liabilities expressed in foreign currencies are converted to U.S. dollars using the mean of bid and asked prices for rates provided by a third-party pricing service.

The Board of Trustees has delegated primary responsibility for determining or causing to be determined the value of the fund s investments (including any fair valuation) to the adviser pursuant to valuation policies and procedures approved by the Board. If the adviser determines that reliable market quotations are not readily available, investments are valued at fair value as determined in good faith by the adviser in accordance with such procedures under the oversight of the Board of Trustees. Under the fund s valuation policies and procedures, market quotations are not considered to be readily available for most types of debt instruments and floating rate loans and many types of derivatives. These investments are generally valued at fair value based on information from third-party pricing services. In addition, investments may be valued at fair value if the adviser determines that an investment s value has been materially affected by events occurring after the close of the exchange or market on which the investment is principally traded (such as foreign exchange or market) and prior to the determination of the fund s net asset value, or after the halting of trading of a specific security where trading does not resume prior to the close of the exchange or market on which the security is principally traded. The adviser generally relies on third-party pricing services or other information (such as the correlation with price movements of similar securities in the same or other markets; the type, cost and investment characteristics of the security; the business and financial condition of the issuer; and trading and other market data) to assist in determining whether to fair value and at what value to fair value an investment. The value of an investment for purposes of calculating the fund s net asset value can differ depending on the source and method used to determine value. When fair valuation is used, the value of an investment used to determine the fund s net asset value may differ from quoted or published prices for the same investment. There can be no assurance that the fund could obtain the fair value assigned to an investment if it were to sell the investment at the same time at which the fund determines its net asset value per share.

Various inputs are used in determining the value of the fund s assets or liabilities. These inputs are categorized into three broad levels. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, an investment s level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The fund s assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment, and considers factors specific to the investment. Level 1 includes unadjusted quoted prices in active markets for identical assets or liabilities. Level 2 includes other significant observable market-based inputs (including quoted prices for similar securities, interest rates, prepayment speed, and credit risk). Level 3 includes unobservable inputs, which may include the adviser s own assumptions in determining the fair value of investments. Other

Supplemental Information (unaudited) continued

financial instruments are derivative instruments not reflected in total investments, such as futures contracts and forward foreign currency exchange contracts. The following is a summary of the levels used as of January 31, 2017 in valuing the fund sassets or liabilities:

	Level 1	Level 2	Level 3	Total
	\$405,962	\$	\$	\$405,962
cy & Equivalents		51,996,119		51,996,119
		64,941,040		64,941,040
		313,800,012		313,800,012
		26,537,535		26,537,535
		9,443,895		9,443,895
		10,824,042		10,824,042
		88,997,634		88,997,634
		9,484,431		9,484,431
	9,192,522			9,192,522
	\$9,598,484	\$576,024,708	\$	\$585,623,192
	\$161,825	\$	\$	\$161,825
Assets		314,747		314,747
Liabilities		(366,032)		(366,032)
		\$405,962 cy & Equivalents  9,192,522 \$9,598,484  \$161,825  Assets	\$405,962 \$  cy & Equivalents 51,996,119 64,941,040 313,800,012 26,537,535 9,443,895 10,824,042 88,997,634 9,484,431 9,192,522 \$9,598,484 \$576,024,708  \$161,825 \$  Assets \$14,747	\$405,962 \$ \$  cy & Equivalents  51,996,119  64,941,040  313,800,012  26,537,535  9,443,895  10,824,042  88,997,634  9,484,431  9,192,522  \$9,598,484  \$576,024,708  \$  \$161,825  \$ \$  Assets  \$14,747

For further information regarding security characteristics, see the Portfolio of Investments.

#### (2) Portfolio Securities

The cost and unrealized appreciation and depreciation in the value of the investments owned by the fund, as computed on a federal income tax basis, are as follows:

Aggregate cost	\$589,663,929
Gross unrealized appreciation	14,411,092
Gross unrealized depreciation	(18,451,829)
Net unrealized appreciation (depreciation)	\$(4,040,737)

The aggregate cost above includes prior fiscal year end tax adjustments, if applicable.

#### (3) Transactions in Underlying Affiliated Funds Affiliated Issuers

An affiliated issuer may be considered one in which the fund owns 5% or more of the outstanding voting securities, or a company which is under common control. For the purposes of this report, the fund assumes the following to be an affiliated issuer:

	Beginning Shares/Par	Acquisitions Shares/Par	Dispositions Shares/Par	Ending Shares/Par
Underlying Affiliated Fund	Amount	Amount	Amount	Amount
MFS Institutional Money Market Portfolio	19,203,537	41,699,747	(51,710,762)	9,192,522
	Realized	Capital Gain	Dividend	Ending
Underlying Affiliated Fund	Gain (Loss)	Distributions	Income	Value
MFS Institutional Money Market Portfolio	\$(139)	\$	\$19,331	\$9,192,522

#### ITEM 2. CONTROLS AND PROCEDURES.

- (a) Based upon their evaluation of the effectiveness of the registrant s disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940 (the Act )) as conducted within 90 days of the filing date of this Form N-Q, the registrant s principal financial officer and principal executive officer have concluded that those disclosure controls and procedures provide reasonable assurance that the material information required to be disclosed by the registrant on this report is recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission s rules and forms.
- (b) There were no changes in the registrant s internal controls over financial reporting (as defined in Rule 30a-3(d) under the Act) that occurred during the registrant s last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant s internal control over financial reporting.

#### ITEM 3. EXHIBITS.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Act (17 CFR 270.30a-2): Attached hereto.

#### **Notice**

A copy of the Amended and Restated Declaration of Trust, as amended, of the Registrant is on file with the Secretary of State of The Commonwealth of Massachusetts and notice is hereby given that this instrument is executed on behalf of the Registrant by an officer of the Registrant as an officer and not individually and the obligations of or arising out of this instrument are not binding upon any of the Trustees or shareholders individually, but are binding only upon the assets and property of the respective constituent series of the Registrant.

#### **SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Registrant: MFS MULTIMARKET INCOME TRUST

By (Signature and Title)\* /S/ DAVID L. DILORENZO

David L. DiLorenzo, President

Date: March 20, 2017

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title)\* /S/ DAVID L. DILORENZO

David L. DiLorenzo, President (Principal Executive Officer)

Date: March 20, 2017

By (Signature and Title)\* /S/ JAMES O. YOST

James O. Yost, Treasurer (Principal Financial Officer and Accounting Officer)

Date: March 20, 2017

<sup>\*</sup> Print name and title of each signing officer under his or her signature.