

Edgar Filing: Pioneer Floating Rate Trust - Form N-Q

Pioneer Floating Rate Trust
Form N-Q
April 26, 2017

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS
OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21654

Pioneer Floating Rate Trust
(Exact name of registrant as specified in charter)

60 State Street, Boston, MA 02109
(Address of principal executive offices) (ZIP code)

Terrence J. Cullen, Pioneer Investment Management, Inc.,
60 State Street, Boston, MA 02109
(Name and address of agent for service)

Registrant's telephone number, including area code: (617) 742-7825

Date of fiscal year end: November 30

Date of reporting period: February 28, 2017

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after close of the first and third fiscal quarters, pursuant to Rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. ss. 3507.

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ITEM 1. Schedule of Investments.

File the schedules as of the close of the reporting period as set forth in ss. 210.12-12 12-14 of Regulation S-X [17 CFR 210.12-12 12-14]. The

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schedules need not be audited.

Pioneer Floating
Rate Trust

NQ | February 28, 2017

Ticker Symbol: PHD

Schedule of Investments | 2/28/17 (unaudited)

Principal Amount USD (\$)		Value
	SENIOR SECURED FLOATING RATE LOAN INTERESTS - 129.6% of Net Assets*(a)	
	AUTOMOBILES & COMPONENTS - 5.7%	
	Auto Parts & Equipment - 4.7%	
1,609,202	Allison Transmission, Inc., Term Loan B-3, 3.28%, 9/23/22	\$1,628,220
2,358,000	BBB Industries US Holdings, Inc., First Lien Initial Term Loan, 6.0%, 11/3/21	2,373,445
1,103,568	Cooper-Standard Automotive, Inc., Additional Term B-1 Loan, 3.748%, 11/2/23	1,116,902
1,506,591	Electrical Components International, Inc., Term Loan, 5.75%, 5/28/21	1,519,774
1,672,055	Federal-Mogul Corp., Tranche C Term Loan, 4.75%, 4/15/21	1,659,306
905,545	Gates Global LLC, Initial Dollar Term Loan, 4.25%, 7/6/21	907,667

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500,000	Innovative Xcessories & Services LLC, Term Loan, 5.75%, 11/29/22	505,625
1,629,271	MPG Holdco I, Inc., Initial Term Loan, 3.75%, 10/20/21	1,634,669
1,338,538	TI Group Automotive Systems LLC, Initial US Term Loan, 3.531%, 6/30/22	1,349,413
2,033,162	Tower Automotive Holdings USA LLC, Refinancing Term Loan, 4.063%, 4/23/20	2,036,974
		\$14,731,995
	Automobile Manufacturers - 0.7%	
363,636(b)	CH Hold Corp. (aka Caliber Collision), First Lien Initial Term Loan, 2/1/24	\$368,182
351,939	Inteva Products LLC, Term B Loan, 9.75%, 9/8/21	353,918
850,000	Octavius Corp. (Winnebago Industries), Tranche B Term Loan, 5.5%, 11/8/23	862,750
466,667	Visteon Corp., Initial Term Loan, 3.929%, 4/9/21	471,042
		\$2,055,892
	Tires & Rubber - 0.3%	
1,000,000	Goodyear Tire & Rubber Co., Second Lien Term Loan, 3.78%, 4/30/19	\$1,003,750
	Total Automobiles & Components	\$17,791,637
	BANKS - 0.2%	
	Thrifts & Mortgage Finance - 0.2%	
760,000	Ocwen Loan Servicing LLC, Restatement Effective Date Term Loan, 6.0%, 12/7/20	\$767,283
		—
	Total Banks	\$767,283
	CAPITAL GOODS - 13.9%	
	Aerospace & Defense - 5.7%	
1,823,822	Accudyne Industries Borrower SCA/Accudyne Industries LLC, Refinancing Term Loan, 4.0%, 12/13/19	\$1,742,433
2,275,000	ADS Tactical, Inc., Term Loan, 8.498%, 12/31/22	2,252,250
1,231,250	Allion Science and Technology Corp., First Lien Term Loan, 5.5%, 8/19/21	1,233,559
1,571,455	BE Aerospace, Inc., Term Loan, 3.75%, 12/16/21	1,582,503
1,343,006	DAE Aviation Holdings, Inc., Initial Term Loan, 5.25%, 7/7/22	1,353,918
1,365,189	Digitalglobe, Inc., Term Loan, 3.531%, 1/15/24	1,373,438
1,500,000	DynCorp International, Inc., Term Loan B2, 7.75%, 7/7/20	1,455,000
539,775	Engility Corp. (fka TASC, Inc.), Term B2 Loan, 4.75%, 8/14/23	545,510
245,640	IAP Worldwide Services, Inc., First Lien Term Loan, 8.0%, 7/18/19	233,358
498,747		502,300

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	Transdigm, Inc., Tranche F Term Loan, 3.781%, 6/9/23	
1,843,000	Turbocombustor Technology, Inc., Initial Term Loan, 5.5%, 12/2/20	1,723,205
1,478,976	Vencore, Inc. (fka SI Organization, Inc.), First Lien Initial Term Loan, 5.75%, 11/23/19	1,500,930
1,787,706	WP CPP Holdings LLC, First Lien Term B-3 Loan, 4.539%, 12/28/19	1,766,848
334,900	WP CPP Holdings LLC, Second Lien Term B-1 Loan, 8.789%, 4/30/21	319,830
		\$17,585,082
	Building Products - 2.4%	
1,156,263	Armstrong World Industries, Inc., Term Loan B, 4.0%, 3/31/23	\$1,156,745
1,713,598	Builders FirstSource, Inc., Term Loan B, 4.0%, 2/29/24	1,718,525
306,968	NCI Building Systems, Inc., Tranche B Term Loan, 4.25%, 6/24/19	307,544
1,315,939	Quikrete Holdings, Inc., First Lien Initial Loan, 4.022%, 11/15/23	1,334,307
1,684,350	Summit Materials LLC, Restatement Effective Date Term Loan, 4.0%, 7/18/22	1,703,826
1,439,281	Unifrax Holding Co., New Term B Dollar Loan, 4.25%, 11/28/18	1,438,381
		\$7,659,328
	Construction Machinery & Heavy Trucks - 1.2%	
396,942	Doosan Infracore International, Inc. (Doosan Holdings Europe, Ltd.), Tranche B Term Loan, 4.5%, 5/28/21	\$402,400
951,923	Manitowoc Co., Inc., Term Loan, 5.75%, 3/3/23	964,120
1,599,750	Navistar, Inc., Tranche B Term Loan, 5.0%, 8/7/20	1,614,148
Principal Amount USD (\$)		
		Value
	Construction Machinery & Heavy Trucks - (continued)	
836,676	Terex Corp., US Term Loan, 3.539%, 1/31/24	\$841,905
		\$3,822,573
	Electrical Components & Equipment - 1.3%	
1,961,122	Pelican Products, Inc., First Lien Term Loan, 5.25%, 4/10/20	\$1,958,671
835,841	Southwire Company LLC, Initial Term Loan, 3.271%, 2/10/21	843,503
1,336,528	WireCo WorldGroup, Inc., First Lien Initial Term Loan B, 6.5%, 9/29/23	1,351,564
		\$4,153,738

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	Industrial Conglomerates - 1.4%	
375,000	Culligan NewCo, Ltd., First Lien Tranche B-1 Term Loan, 5.0%, 12/13/23	\$381,094
1,122,188	DTI Holdco, Inc., Initial Term Loan, 6.289%, 10/2/23	1,118,447
987,806	Filtration Group Corp., First Lien Term Loan, 4.304%, 11/23/20	997,993
927,161(b)	Milacron LLC, Term B Loan, 9/28/23	932,956
700,000	ProAmpac PG Borrower LLC, First Lien Initial Term Loan, 5.056%, 11/20/23	709,844
		\$4,140,334
	Industrial Machinery - 1.8%	
189,050	Blount International, Inc., Initial Term Loan, 7.25%, 4/12/23	\$191,177
500,000	Columbus McKinnon Corp., Initial Term Loan, 4.0%, 1/31/24	503,750
1,366,058	Gardner Denver, Inc., Initial Dollar Term Loan, 4.558%, 7/30/20	1,361,362
1,960,000	Mueller Water Products, Inc., Term Loan B, 3.279%, 11/25/21	1,980,417
1,727,930	NN, Inc., Tranche B Term Loan, 5.031%, 10/19/22	1,746,290
		\$5,782,996
	Trading Companies & Distributors - 0.1%	
528,035	WESCO Distribution, Inc., Tranche B-1 Loan, 3.778%, 12/12/19	\$529,850
	Total Capital Goods	\$43,673,901
	COMMERCIAL & PROFESSIONAL SERVICES - 5.7%	
	Diversified Support Services - 1.1%	
766,632	DH Publishing LP, Term B-4 Loan, 3.527%, 8/22/22	\$771,873
1,053,947	InfoGroup, Inc., Term Loan B, 7.0%, 5/28/18	1,049,556
693,029	KAR Auction Services, Inc., Tranche B-2 Term Loan, 4.188%, 3/11/21	698,660
897,305	Ryan LLC, Tranche B Term Loan, 6.75%, 8/7/20	892,819
		\$3,412,908
	Environmental & Facilities Services - 2.9%	
894,503	Advanced Disposal Services, Inc. (fka ADS Waste Holdings, Inc.), Additional Term Loan, 3.5%, 11/10/23	\$904,986
469,349	Granite Acquisition, Inc., First Lien Term B Loan, 5.0%, 12/17/21	474,384
21,073	Granite Acquisition, Inc., First Lien Term C Loan, 5.0%, 12/17/21	21,299
1,500,000	Granite Acquisition, Inc., Second Lien Term B Loan, 8.25%, 12/19/22	1,459,062
550,000(b)		552,750

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	Infiltrator Water Technologies, LLC, Term B-1 Loan, 5/27/22	
1,471,313	Safway Group Holding LLC, Initial Term Loan, 5.75%, 8/21/23	1,492,768
852,529	US Ecology, Inc., Term Loan, 3.781%, 6/17/21	858,657
1,081,074	Waste Industries USA, Inc., Term B Loan, 3.531%, 2/27/20	1,087,696
605,280	Wastequip LLC, Term Loan, 5.5%, 8/9/19	607,172
1,737,447	WCA Waste Systems, Inc., Initial Term Loan, 3.522%, 8/11/23	1,749,663
		\$9,208,437
	Human Resource & Employment Services - 0.2% On Assignment, Inc., Tranche B-2 Term Loan, 3.031%, 6/3/22	\$566,703
562,485		
	Office Services & Supplies - 0.2% West Corp., Refinanced Term B-12 Loan, 3.281%, 6/17/23	\$650,089
646,754		
	Security & Alarm Services - 1.3% Allied Universal Holdco LLC (fka USAGM Holdco LLC), Amendment Delayed Draw Term Loan, 5.5%, 7/28/22	\$101,999
101,114		
832,351	Allied Universal Holdco LLC (fka USAGM Holdco LLC), Incremental Term Loan, 5.5%, 7/28/22	838,594
176,058	Garda Security, Term B Delayed Draw Loan, 4.0%, 11/6/20	177,086
1,391,873	Garda Security, Term B Loan, 4.0%, 11/6/20	1,399,995
1,610,414	Prime Security Services Borrower LLC, First Lien 2016-2 Refinancing Term B-1 Loan, 4.25%, 5/2/22	1,627,273
		\$4,144,947
	Total Commercial & Professional Services	\$17,983,084
	CONSUMER DURABLES & APPAREL - 2.7% Homefurnishing Retail - 0.7% Serta Simmons Bedding LLC, First Lien Initial Term Loan, 4.538%, 11/8/23	\$1,894,943
1,883,493		
350,000	Serta Simmons Bedding LLC, Second Lien Initial Term Loan, 9.038%, 11/8/24	354,812
		\$2,249,755
Principal Amount USD (\$)		Value
	Housewares & Specialties - 1.4% Prestige Brands, Inc., Term B-4 Loan, 1/26/24	\$800,862
790,000(b)		
2,045,821		2,059,637

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	Reynolds Group Holdings Inc., Incremental US Term Loan, 3.781%, 2/5/23	
1,486,545	World Kitchen LLC, US Term Loan, 5.5%, 3/4/19	1,487,014
		\$4,347,513
	Leisure Products - 0.6%	
1,000,000	Bass Pro Group LLC, Initial Term Loan, 5.97%, 12/15/23	\$963,047
327,383	Bombardier Recreational Products, Inc., Term B Loan, 4.04%, 6/30/23	329,668
397,719	Marine Acquisition Corp., Term Loan, 4.75%, 1/30/21	398,879
		\$1,691,594
	Total Consumer Durables & Apparel	\$8,288,862
	CONSUMER SERVICES - 9.7%	
	Casinos & Gaming - 1.5%	
840,007	CityCenter Holdings LLC, Term B Loan, 3.75%, 10/16/20	\$850,822
788,744	Eldorado Resorts, Inc., Initial Term Loan, 4.25%, 7/25/22	797,372
2,514,689	Scientific Games International, Inc., Initial Term B-3 Loan, 4.845%, 10/1/21	2,553,667
500,000	Station Casinos LLC, Term B Facility Loan, 3.28%, 6/8/23	503,904
		\$4,705,765
	Education Services - 3.7%	
3,396,416	Bright Horizons Family Solutions LLC, Incremental Effective Date Term Loan, 3.523%, 11/7/23	\$3,439,720
1,831,810	Cengage Learning Acquisitions, Inc., 2016 Refinancing Term Loan, 5.25%, 6/7/23	1,734,923
1,728,169	KC MergerSub, Inc., Term B-1 Loan, 5.25%, 8/12/22	1,744,371
1,457,977	Laureate Education, Inc., Series 2021 Extended Term Loan, 8.509%, 3/17/21	1,473,695
500,000(b)	Learning Care Group, Inc., Term Loan, 5/5/21	505,625
2,499,370	Nord Anglia Education Finance LLC, Initial Term Loan, 4.554%, 3/31/21	2,532,174
		\$11,430,508
	Hotels, Resorts & Cruise Lines - 0.5%	
37,067	Hilton Worldwide Finance LLC, Series B-1 Term Loan, 3.5%, 10/26/20	\$ 37,397
503,966	Hilton Worldwide Finance LLC, Series B-2 Term Loan, 3.278%, 10/25/23	509,041
948,503	Sabre, Inc., 2017 Incremental Term Loan, 3.529%, 2/22/24	957,158
		\$1,503,596
	Leisure Facilities - 1.6%	
842,076	Cedar Fair LP, US Term Facility, 3.281%, 3/6/20	\$849,308
2,163,627		2,184,452

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	Fitness International LLC, Term B Loan, 6.0%, 7/1/20		
860,188	Life Time Fitness, Inc., 2017 Refinancing Term Loan, 4.0%, 6/10/22	865,871	
1,286,450	Six Flags Theme Parks, Inc., Tranche B Term Loan, 3.25%, 6/30/22	1,300,521	
		\$5,200,152	
	Restaurants - 1.9%		
747,512	1011778 BC Unlimited Liability Co. (New Red Finance, Inc.) (aka Burger King/Tim Hortons), Term B-3 Loan, 3.25%, 2/16/24	\$749,101	
1,339,417	Landry's, Inc. (fka Landry's Restaurants, Inc.), Term Loan B, 4.029%, 10/4/23	1,356,159	
1,738,313	NPC International, Inc., Term Loan, 4.75%, 12/28/18	1,745,918	
1,955,000	Red Lobster Management LLC, First Lien Initial Term Loan, 6.25%, 7/28/21	1,984,325	
		\$5,835,503	
	Specialized Consumer Services - 0.5%		
1,300,000(b)	Creative Artists Agency LLC, Term Loan B, 2/10/24	\$1,313,542	
378,890	Weight Watchers International, Inc., Initial Tranche B-2 Term Loan, 4.193%, 4/2/20	335,013	
		\$1,648,555	
	Total Consumer Services	\$30,324,079	
	DIVERSIFIED FINANCIALS - 3.5%		
	Asset Management & Custody Banks - 0.5%		
1,491,211	Vistra Group, Ltd., USD Term Loan, 4.75%, 10/26/22	\$1,487,483	
	Consumer Finance - 0.4%		
1,361,516	Trans Union LLC, Term B-2 Loan, 3.281%, 4/9/23	\$1,371,387	
	Diversified Capital Markets - 0.2%		
500,000(b)	Freedom Mortgage Corp., Initial Term Loan, 2/23/22	\$507,344	
	Investment Banking & Brokerage - 0.6%		
1,179,746	Duff & Phelps Corp., Initial Term Loan, 4.75%, 4/23/20	\$1,190,511	
635,298	Guggenheim Partners Investment Management Holdings LLC, Term B Loan, 3.529%, 7/21/23	641,122	
Principal Amount USD (\$)			Value
	Investment Banking & Brokerage - (continued)		
103,459	LPL Holdings, Inc., 2021 Tranche B Term Loan, 4.281%, 3/29/21	\$104,817	
		\$1,936,450	

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	Other Diversified Financial Services - 1.4%	
1,107,955	AWAS Finance Luxembourg 2012 SA, Term Loan, 3.78%, 7/16/18	\$1,114,534
324,373	Delos Finance S.a.r.l., Term Loan, 3.248%, 10/6/23	327,617
755,737	Fly Funding II S.a.r.l., Term Loan, 3.79%, 2/9/22	762,034
1,978,250	Livingston International, Inc., First Lien Initial Term B-1 Loan, 5.5%, 4/18/19	1,964,649
		\$4,168,834
	Specialized Finance - 0.4%	
1,229,949	DBRS, Ltd., Initial Term Loan, 6.304%, 3/4/22	\$1,183,826
	Total Diversified Financials	\$10,655,324
	ENERGY - 3.6%	
	Oil & Gas Drilling - 1.0%	
500,000(b)	Gavilan Resources LLC, Second Lien Term Loan, 2/24/24	\$501,250
2,600,000	Jonah Energy LLC, Second Lien Initial Term Loan, 7.5%, 5/12/21	2,541,500
		\$3,042,750
	Oil & Gas Equipment & Services - 0.3%	
1,638,809	FR Dixie Acquisition Corp., Term Loan, 5.804%, 12/18/20	\$1,147,166
	Oil & Gas Exploration & Production - 0.8%	
1,000,000	California Resources Corp., Term Loan, 11.375%, 12/31/21	\$1,129,583
1,000,000	Chesapeake Energy Corp., Term Loan Class A, 8.553%, 8/23/21	1,086,563
250,000	MEG Energy Corp., Initial Term Loan, 4.54%, 12/31/23	251,741
		\$2,467,887
	Oil & Gas Refining & Marketing - 0.5%	
896,252	Pilot Travel Centers LLC, Initial Tranche B Term Loan, 2.772%, 5/25/23	\$900,733
564,345	Western Refining, Inc., Term Loan 2013, 5.25%, 11/12/20	567,520
		\$1,468,253
	Oil & Gas Storage & Transportation - 1.0%	
1,000,000	Energy Transfer Equity LP, Term Loan, 3.529%, 2/2/24	\$1,004,643
2,138,241	Gulf Finance LLC, Tranche B Term Loan, 6.25%, 8/25/23	2,178,333
		\$3,182,976
	Total Energy	\$11,309,032
	FOOD & STAPLES RETAILING - 1.9%	
	Food Distributors - 1.3%	
894,505		\$879,970

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	CTI Foods Holding Co., LLC, First Lien Term Loan, 4.5%, 6/29/20	
1,000,000	CTI Foods Holding Co., LLC, Second Lien Term Loan, 8.25%, 6/28/21	910,000
2,412,615	Mill US Acquisition, First Lien Term Loan, 5.0%, 7/3/20	2,257,805
		\$4,047,775
	Food Retail - 0.6%	
1,389,375	Albertson's LLC, 2016-1 Term B-6 Loan, 4.302%, 6/22/23	\$1,411,523
490,022	Packers Holdings LLC, Term Loan, 4.75%, 12/2/21	498,597
		\$1,910,120
	Total Food & Staples Retailing	\$5,957,895
	FOOD, BEVERAGE & TOBACCO - 3.9%	
	Packaged Foods & Meats - 3.9%	
246,941	AdvancePierre Foods, Inc., Term Loan, 4.0%, 6/2/23	\$250,594
1,645,875	Amplify Snack Brands, Inc., Term Loan, 6.5%, 9/2/23	1,620,500
1,000,000	Del Monte Foods, Inc., Second Lien Initial Term Loan, 8.31%, 8/18/21	722,500
1,236,551	Dole Food Co., Inc., Tranche B Term Loan, 4.549%, 11/1/18	1,244,434
1,496,250	Give and Go Prepared Foods Corp., First Lien Term Loan, 6.5%, 7/29/23	1,513,083
1,701,375	Hearthside Group Holdings LLC, 2017 Replacement Term Loan, 4.0%, 6/2/21	1,718,389
990,000(b)	JBS USA Lux SA (fka JBS USA, LLC), Initial Term Loan, 10/30/22	994,434
408,900	Maple Holdings Acquisition Corp. (aka Keuring Green Mountain, Inc.), Term Loan B, 5.27%, 3/3/23	415,245
1,945,801(b)	Pinnacle Foods Finance LLC, Initial Term Loan, 2/2/24	1,957,201
1,466,250	Shearer's Foods LLC, First Lien Term Loan, 4.938%, 6/30/21	1,468,083
	Total Food, Beverage & Tobacco	\$11,904,463
	HEALTH CARE EQUIPMENT & SERVICES - 15.2%	
	Health Care Equipment - 0.4%	
1,250,000	Cidron Healthcare, Ltd. (aka ConvaTec, Inc.), Term B Loan, 3.281%, 10/25/23	\$1,259,896
	Health Care Facilities - 4.1%	
420,750	Acadia Healthcare Co., Inc., Tranche B-2 Term Loan, 3.781%, 2/16/23	\$425,010
796,000	ATI Holdings Acquisition, Inc., First Lien Initial Term Loan, 5.505%, 5/10/23	803,794
256,142	CHS/Community Health Systems, Inc., Incremental 2018 Term F Loan, 4.18%, 12/31/18	255,751
Principal		Value

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Amount USD (\$)		
	Health Care Facilities - (continued)	
269,611	CHS/Community Health Systems, Inc., Incremental 2019 Term G Loan, 3.75%, 12/31/19	\$267,841
496,080	CHS/Community Health Systems, Inc., Incremental 2021 Term H Loan, 4.0%, 1/27/21	488,484
1,556,280	Iasis Healthcare LLC, Term B-2 Loan, 4.5%, 5/3/18	1,555,169
1,978,061	Kindred Healthcare, Inc., Incremental Term Loan, 4.313%, 4/9/21	1,967,330
1,990,000	Prospect Medical Holdings, Inc., Term Loan, 7.125%, 6/30/22	1,990,000
1,052,833	Quorum Health Corp., Term Loan, 6.789%, 4/29/22	1,049,074
418,152	Select Medical Corp., Series E, Tranche B Term Loan, 6.025%, 6/1/18	419,198
992,500	Select Medical Corp., Series F, Tranche B Term Loan, 6.011%, 3/3/21	1,000,564
1,410,652(b)	Select Medical Corp., Term Loan B, 2/13/24	1,417,265
1,319,779	Vizient, Inc., Term B-2 Loan, 5.0%, 2/13/23	1,339,851
		\$12,979,331
	Health Care Services - 6.8%	
975,000	Aegis Toxicology Sciences Corp., First Lien Initial Term Loan, 5.5%, 2/24/21	\$960,984
1,104,342	Alliance Healthcare Services, Inc., Initial Term Loan, 4.267%, 6/3/19	1,098,820
264,280	Ardent Legacy Acquisitions, Inc. (Ardent Mergeco LLC), Term Loan, 6.5%, 8/4/21	264,940
595,347(c)	Bioscrip, Inc., Initial Term B Loan, 9.25% (2.75% PIK 6.5% cash), 7/31/20	577,784
357,208(c)	Bioscrip, Inc., Term Loan, 9.25% (2.75% PIK 6.5% cash), 7/31/20	346,671
865,683	BSN Medical Luxembourg Holding S.a.r.l. (P & F Capital), Facility Term Loan B-1B, 4.0%, 8/28/19	867,847
1,407,790(c)	CCS Medical, Inc., Second Lien Term Loan, 12.75% (12.75% PIK 0% cash), 5/1/18	21,117
866,759	DaVita HealthCare Partners, Inc., Term Loan B2, 3.531%, 6/24/21	879,306
1,626,217	Envision Healthcare Corp. (fka Emergency Medical Services Corp.), Initial Term Loan, 4.0%, 12/1/23	1,642,188
897,750	ExamWorks Group, Inc. (fka Gold Merger Co., Inc.), Term B-1 Loan, 4.25%, 7/27/23	907,850
1,462,500	Genex Holdings, Inc., First Lien Term B Loan, 5.25%, 5/28/21	1,469,813
1,296,750	Genoa Healthcare Co., LLC, First Lien Initial Term Loan, 4.75%, 10/30/23	1,307,934
100,000	Genoa Healthcare Co., LLC, Second Lien Initial Term Loan, 9.0%, 10/28/24	101,000
740,662	Global Healthcare Exchange LLC, Initial Term Loan, 5.25%, 8/15/22	751,772

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1,483,734	HC Group Holdings III, Inc., First Lien Initial Term Loan, 6.0%, 4/7/22	1,446,641
900,000	Inventiv Group Holdings, Inc., Initial Term Loan, 4.804%, 11/9/23	906,188
500,000(b)	MPH Acquisition Holdings LLC, Initial Term Loan, 6/7/23	508,125
1,237,506	National Mentor Holdings, Inc., Tranche B Term Loan, 4.25%, 1/31/21	1,241,219
350,222	National Surgical Hospitals, Inc., Term Loan, 4.5%, 6/1/22	351,307
1,318,875	nThrive, Inc. (fka Precyse Acquisition Corp.), First Lien Initial Term Loan, 6.5%, 10/20/22	1,336,460
933,010	NVA Holdings, Inc., First Lien Term Loan, 4.75%, 8/14/21	938,841
1,113,268	Pharmaceutical Product Development, First Lien Term B Loan, 4.25%, 8/18/22	1,121,153
500,000	Team Health Holdings, Inc., Initial Term Loan, 3.75%, 2/6/24	499,141
1,778,916	US Renal Care, Inc., First Lien Initial Term Loan, 5.25%, 12/30/22	1,644,607
		\$21,191,708
	Health Care Supplies - 1.8%	
1,138,400	Alere, Inc., Term Loan B, 4.25%, 6/20/22	\$1,140,713
1,336,500	Greatbatch, Ltd., Term B Loan, 5.25%, 10/27/22	1,346,357
559,300	Halyard Health, Inc., Term Loan, 3.531%, 11/1/21	565,592
675,000(b)	Kinetic Concepts, Inc., Term Loan B, 1/25/24	674,457
1,821,987	Sterigenics-Nordion Holdings LLC, Initial Term Loan, 4.25%, 5/16/22	1,825,382
		\$5,552,501
	Health Care Technology - 1.9%	
2,024,367	Change Healthcare Holdings, Inc. (fka Emdeon, Inc.), Term B-2 Loan, 3.75%, 11/2/18	\$2,027,846
195,500	Change Healthcare Holdings, Inc. (fka Emdeon, Inc.), Term B-3 Loan, 3.75%, 11/2/18	195,775
1,586,158(b)	Change Healthcare Holdings, Inc. (fka Emdeon, Inc.) Term Loan B, 2/3/24	1,592,106
1,125,775(d)	Medical Card System, Inc., Term Loan, 1.5%, 5/31/19	731,754
738,750	MJ Acquisition Corp., Term Loan, 4.0%, 6/1/22	743,669
650,000	Press Ganey Holdings, Inc., Initial Term Loan, 4.25%, 10/23/23	652,438
		\$5,943,588
Principal Amount USD (\$)		Value
	Managed Health Care - 0.2%	
355,653(e)	MMM Holdings, Inc., MMM Term Loan, 10.25%, 6/30/19	\$350,318
258,558(e)		254,679

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	MSO of Puerto Rico, Inc., Term Loan, 10.25%, 6/30/19	\$604,997
	Total Health Care Equipment & Services	\$47,532,021
	HOUSEHOLD & PERSONAL PRODUCTS - 1.4%	
	Household Products - 0.7%	
1,102,500	Redbox Automated Retail LLC, First Lien Term B Loan, 8.5%, 9/27/21	\$1,101,122
667,496	Spectrum Brands Canada, Inc., 2016 Replacement USD Term Loan, 3.399%, 6/23/22	676,561
73,397	Wash Multifamily Parent, Inc., First Lien Initial Canadian Term Loan, 4.25%, 5/16/22	73,856
419,102	Wash Multifamily Parent, Inc., First Lien Initial US Term Loan, 4.25%, 5/16/22	421,721
		\$2,273,260
	Personal Products - 0.7%	
1,237,420	Nature's Bounty Co., (aka NBTY, Inc.), Dollar Term B-1 Loan, 4.5%, 5/5/23	\$1,240,513
798,000	Revlon Consumer Products Corp., Initial Term Loan B, 4.281%, 9/7/23	804,028
		\$2,044,541
	Total Household & Personal Products	\$4,317,801
	INSURANCE - 2.7%	
	Insurance Brokers - 0.3%	
980,011	NFP Corp., Term B Loan, 4.5%, 1/8/24	\$991,240
	Life & Health Insurance - 0.5%	
1,633,970	Integro, Ltd., Initial Term Loan, 6.75%, 10/31/22	\$1,638,055
	Multi-Line Insurance - 0.2%	
659,164	Alliant Holdings I LLC, Term Loan B, 4.503%, 8/12/22	\$666,322
	Property & Casualty Insurance - 1.7%	
850,000	Acrisure LLC, First Lien Term B Loan, 5.75%, 11/22/23	\$862,219
500,000	Confie Seguros Holding II Co., Second Lien Term Loan, 10.25%, 5/8/19	498,333
2,403,380	Confie Seguros Holding II Co., Term B Loan, 5.75%, 4/19/22	2,423,660
1,414,903	USI, Inc., Initial Term Loan, 4.25%, 12/27/19	1,420,209
		\$5,204,421
	Total Insurance	\$8,500,038
	MATERIALS - 14.5%	
	Commodity Chemicals - 0.3%	
1,043,273	Tronox Pigments (Netherlands) BV, Closing Date Term Loan, 4.5%, 3/19/20	\$1,050,337
	Construction Materials - 1.7%	
1,010,000	84 Lumber Co., Initial Term Loan, 6.75%, 10/25/23	\$1,018,838

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452,830(b)	American Bath Group LLC, First Lien Initial Incremental Term Loan, 9/30/23	458,491	
748,125	American Bath Group LLC, First Lien Replacement Term Loan, 6.25%, 9/30/23	755,606	
500,000	American Builders & Contractors Supply Co., Inc., Restatement Effective Date Term Loan, 3.531%, 10/31/23	504,444	
238,699	Faenza Acquisition GmbH (CeramTec Acquisition Corp.), Dollar Term B-3 Loan, 4.304%, 8/30/20	239,594	
781,983	Faenza Acquisition GmbH (CeramTec Acquisition Corp.), Initial Dollar Term B-1 Loan, 4.304%, 8/30/20	784,915	
91,248	Faenza Acquisition GmbH (CeramTec Acquisition Corp.), Initial Dollar Term B-2 Loan, 4.304%, 8/30/20	91,590	
586,808	Headwaters, Inc., Term B-1 Loan, 4.0%, 3/24/22	589,815	
586,500	Penn Engineering & Manufacturing Corp., Incremental Tranche B Term Loan, 4.0%, 8/27/21	589,432	
		\$5,032,725	
	Diversified Chemicals - 2.8%		
298,671	Allnex (Luxembourg) & Cy SCA (fka AI Chem & Cy SCA), Tranche B-2 Term Loan, 5.287%, 9/13/23	\$302,218	
225,016	Allnex (Luxembourg) & Cy SCA (fka AI Chem & Cy SCA), Tranche B-3 Term Loan, 5.287%, 9/13/23	227,688	
1,269,420	Axalta Coating Systems Dutch Holding B BV & Axalta Coating Systems US Holdings, Inc., Term B-1 Dollar Loan, 3.498%, 2/1/23	1,286,184	
1,223,914	Azelis Finance SA (Azelis US Holdings, Inc.), First Lien Dollar Term Loan, 5.25%, 12/16/22	1,237,173	
1,691,500	Nexeo Solutions LLC, Term Loan B, 5.263%, 6/9/23	1,707,887	
570,862	Orion Engineered Carbons GmbH (OEC Finance US LLC), Initial Dollar Term Loan, 3.998%, 7/25/21	574,311	
618,753	Plaskolite LLC, First Lien Term Loan, 5.75%, 11/3/22	626,487	
179,310	Royal Holdings, Inc., Second Lien Initial Term Loan, 8.5%, 6/19/23	179,983	
835,698	Tata Chemicals North America, Term Loan, 3.75%, 8/7/20	837,787	
Principal Amount USD (\$)			Value
	Diversified Chemicals - (continued)		
1,812,063	Univar USA Inc., Term B-2 Loan, 3.608%, 7/1/22	\$1,815,743	
		\$8,795,461	
	Diversified Metals & Mining - 1.5%		
1,007,490		\$1,014,230	

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1,745,625	FMG Resources (August 2006) Pty, Ltd. (FMG America Finance, Inc.), Term Loan, 3.75%, 6/30/19	1,772,857
972,500	Global Brass and Copper, Inc., Initial Term Loan, 5.25%, 7/18/23	955,076
992,985	Hi-Crush Partners LP, Advance, 4.75%, 4/28/21	992,985
	US Silica Co., Term Loan, 4.0%, 7/23/20	\$4,735,148
1,723,750	Fertilizers & Agricultural Chemicals - 0.6% Methanol Holdings (Trinidad), Ltd. (Methanol Holdings (Delaware) LLC), Initial Term Loan, 4.281%, 6/30/22	\$1,698,928
1,022,438	Forest Products - 0.3% Expera Specialty Solutions LLC, Term Loan B, 5.75%, 11/3/23	\$1,031,384
1,156,991	Metal & Glass Containers - 2.0% Berry Plastics Corp., Term I Loan, 3.281%, 10/1/22	\$1,166,572
1,165,798	BWay Intermediate Co., Inc., Initial Term Loan, 4.75%, 8/14/23	1,169,545
166,653	Kleopatra Holdings 2 SCA, Initial German Borrower Dollar Term Loan, 4.25%, 4/28/20	168,528
389,968	Kleopatra Holdings 2 SCA, Initial US Dollar Term Loan, 4.25%, 4/28/20	394,355
1,400,320	Tank Holding Corp., Initial Term Loan, 5.25%, 3/16/22	1,401,637
1,920,750	Tekni-Plex, Inc., USD Term Loan, 4.539%, 6/1/22	1,926,032
		\$6,226,669
1,278,249	Paper Packaging - 0.9% Caraustar Industries, Inc., Incremental Term Loan, 8.0%, 5/1/19	\$1,296,624
399,845	Caraustar Industries, Inc., Term Loan, 8.0%, 5/1/19	405,593
1,168,563	Onex Wizard Acquisition Co. I S.a.r.l. (aka SIG Combibloc Group), Term Loan, 4.0%, 3/11/22	1,178,462
		\$2,880,679
1,653,881	Paper Products - 1.0% Appvion, Inc., Term Commitment, 7.75%, 6/28/19	\$1,609,777
946,457	Exopack Holdings SA, USD Term Loan, 4.5%, 5/8/19	954,738
500,000	Ranpak Corp., Second Lien Initial Term Loan, 8.25%, 10/3/22	482,500
196,950	Ranpak Corp., Tranche B-1 USD Term Loan, 4.25%, 10/1/21	196,950
		\$3,243,965
1,465,677(b)	Specialty Chemicals - 1.9% Ferro Corp., US Dollar Term Loan, 2/14/24	\$1,478,961
59,310		59,631

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	Huntsman International LLC, 2015 Extended Term B Dollar Loan, 3.603%, 4/19/19	
1,405,263	MacDermid, Inc., Tranche B-4 Term Loan, 5.0%, 6/7/23	1,423,620
1,592,000	Omnova Solutions, Inc., Term B-2 Loan, 5.25%, 8/25/23	1,605,930
1,358,761	PQ Corp., First Amendment Tranche B-1 Term Loan, 5.289%, 11/4/22	1,377,687
		\$5,945,829
	Steel - 1.5%	
1,980,234	Atkore International, Inc., First Lien Initial Incremental Term Loan, 4.0%, 12/22/23	\$2,002,099
647,124	TMS International Corp., Term B Loan, 4.557%, 10/16/20	650,360
1,968,625	Zekelman Industries, Inc. (fka JMC Steel Group, Inc.), Term Loan, 4.75%, 6/14/21	1,990,158
		\$4,642,617
	Total Materials	\$45,283,742
	MEDIA - 12.3%	
	Advertising - 2.2%	
3,523,984	Affinion Group, Inc., Tranche B Term Loan, 6.75%, 4/30/18	\$3,520,052
1,197,000	CB Poly Investments LLC, First Lien Closing Date Term Loan, 6.25%, 8/16/23	1,214,955
611,200	Checkout Holding Corp., First Lien Term B Loan, 4.5%, 4/9/21	554,664
1,968,000	Crossmark Holdings, Inc., First Lien Term Loan, 4.5%, 12/20/19	1,600,639
		\$6,890,310
	Broadcasting - 4.1%	
766,021	A-L Parent LLC (aka Learfield Communications), First Lien Initial Term Loan, 4.25%, 12/1/23	\$776,075
1,122,642	Beasley Mezzanine Holdings LLC, Initial Term Loan, 7.0%, 11/1/23	1,122,642
342,128	CBS Outdoor Americas Capital LLC (CBS Outdoor Americas Capital Corp.), Term Loan, 3.031%, 2/1/21	343,767
377,943	Entercom Radio LLC, Term B Loan, 4.5%, 11/1/23	380,825
532,752(b)	Gray Television, Inc., Term B-2 Loan, 2/7/24	537,813
752,847	Hubbard Radio LLC, Term Loan, 4.25%, 5/27/22	753,161
1,852,800	MCC Iowa LLC, Tranche H Term Loan, 3.25%, 1/29/21	1,867,843
2,639,250	MediArena Acquisition BV (fka AP NMT Acquisition BV), First Lien Dollar Term B Loan, 6.75%, 8/13/21	2,396,769
Principal Amount		Value

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USD (\$)

	Broadcasting - (continued)	
1,987,599	Sinclair Television Group, Inc., Tranche B Term Loan, 3.04%, 1/3/24	\$1,994,639
500,000	Townsquare Media, Inc., Additional Term B Loan, 4.0%, 4/1/22	503,750
2,122,402	Univision Communications, Inc., Replacement First Lien Term Loan, 4.0%, 3/1/20	2,132,948
		\$12,810,232
	Cable & Satellite - 1.7%	
1,973,425	Charter Communications Operating LLC (aka CCO Safari LLC), Term F-1 Loan, 2.79%, 1/3/21	\$1,986,377
425,000	Telenet Financing USD LLC, Term Loan AF Facility, 3.77%, 1/31/25	429,449
1,075,000	UPC Financing Partnership , Facility AP, 3.52%, 4/15/25	1,083,230
1,117,713	Virgin Media Bristol LLC, Facility I , 3.52%, 1/31/25	1,125,397
723,188	WideOpenWest Finance LLC, New Term B Loan, 4.554%, 8/18/23	728,702
		\$5,353,155
	Movies & Entertainment - 2.2%	
1,143,435	AMC Entertainment, Inc., Initial Term Loan, 3.521%, 12/15/22	\$1,156,775
1,236,231	CDS US Intermediate Holdings, Inc. (Cirque Du Soleil Canada, Inc.), First Lien Initial Term Loan, 5.0%, 7/8/22	1,248,439
1,000,000	CDS US Intermediate Holdings, Inc. (Cirque Du Soleil Canada, Inc.), Second Lien Initial Term Loan, 9.25%, 7/10/23	994,063
470,588	Kasima LLC, Term Loan, 3.486%, 5/17/21	474,902
478,016	Live Nation Entertainment, Inc., Term B-2 Loan, 3.313%, 10/31/23	484,290
1,061,500	Seminole Hard Rock Entertainment, Inc., Term Loan, 3.52%, 5/14/20	1,069,682
1,275,132	WMG Acquisition Corp., Tranche C Term Loan, 3.75%, 11/1/23	1,283,557
		\$6,711,708
	Publishing - 2.1%	
863,616	Houghton Mifflin Holdings, Inc., Term Loan, 4.0%, 5/28/21	\$809,640
118,156	Lee Enterprises, Inc., First Lien Term Loan, 7.25%, 3/31/19	118,746
2,985,000	McGraw-Hill Global Education Holdings LLC, First Lien Term B Loan, 5.0%, 5/4/22	2,943,956
761,328	Quincy Newspapers, Inc., Term Loan B, 7.0%, 11/2/22	769,893

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1,375,500	Springer SBM Two GmbH, Initial Term B9 Loan, 4.5%, 8/14/20	1,380,085
600,000	Trader Corp., Term Loan, 5.0%, 9/28/23	608,250
	Total Media	\$6,630,570
		\$38,395,975
	PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 3.4%	
	Biotechnology - 0.5%	
902,510	Alkermes, Inc., 2021 Term Loan, 3.53%, 9/25/21	\$905,894
698,897	Lantheus Medical Imaging, Inc., Term Loan, 7.0%, 6/30/22	699,596
		\$1,605,490
	Life Sciences Tools & Services - 0.8%	
1,975,000	Albany Molecular Research, Inc., Term Loan B, 6.006%, 7/16/21	\$1,994,750
434,598	Catalent Pharma Solutions, Inc. (fka Cardinal Health 409, Inc.), Dollar Term Loan, 3.75%, 5/20/21	439,895
		\$2,434,645
	Pharmaceuticals - 2.1%	
1,683,995	Concordia Healthcare Corp., Initial Dollar Term Loan, 5.25%, 10/21/21	\$1,381,477
1,638,385	Endo Luxembourg Finance Company I S.a.r.l., Term Loan B, 3.813%, 9/26/22	1,646,918
400,000	Horizon Pharma, Inc., Incremental Term B-1 Loan, 5.5%, 5/7/21	404,000
609,794	Mallinckrodt International Finance SA, Initial Term B Loan, 3.338%, 3/19/21	611,509
1,048,125	Patheon, Inc., Term Loan, 4.25%, 3/11/21	1,054,785
817,776	Valeant Pharmaceuticals International, Inc., Series C-2 Tranche B Term Loan, 5.28%, 12/11/19	822,815
614,336	Valeant Pharmaceuticals International, Inc., Series D-2 Tranche B Term Loan, 5.03%, 2/13/19	617,517
		\$6,539,021
	Total Pharmaceuticals, Biotechnology & Life Sciences	\$10,579,156
	REAL ESTATE - 2.7%	
	Diversified REIT - 0.2%	
448,875	ESH Hospitality, Inc., Initial Term Loan, 3.781%, 8/30/23	\$450,639
	Hotel & Resort REIT - 0.4%	
1,354,763	MGM Growth Properties Operating Partnership LP, Term B Loan, 3.281%, 4/25/23	\$1,365,431
	Real Estate Services - 0.8%	
1,469,045		\$1,439,664

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	Altisource Solutions S.a.r.l, Term Loan B, 4.5%, 12/9/20		
1,181,359	GCA Services Group, Inc., Term Loan, 5.75%, 3/1/23	1,189,974	
		\$2,629,638	
Principal Amount USD (\$)			Value
	Retail REITs - 0.7%		
1,997,528	DTZ US Borrower LLC, First Lien Initial Term Loan, 4.25%, 11/4/21	\$2,012,760	
85,106	DTZ US Borrower LLC, Second Lien Initial Term Loan, 9.289%, 11/4/22	85,505	
		\$2,098,265	
k			
	Specialized REIT - 0.6%		
1,970,063	Communications Sales & Leasing, Inc. (CSL Capital LLC), Shortfall Term Loan, 4.0%, 10/24/22	\$1,978,179	
	Total Real Estate	\$8,522,152	
	RETAILING - 2.5%		
	Apparel Retail - 0.5%		
518,433	Hudson's Bay Co., Term Loan B, 4.25%, 9/30/22	\$509,749	
1,228,974	Men's Wearhouse, Inc., Term Loan B, 4.528%, 6/18/21	1,205,418	
		\$1,715,167	
	Automotive Retail - 0.5%		
1,106,331	CWGS Group LLC, Term Loan, 4.523%, 11/8/23	\$1,117,222	
563,127	Hertz Corp., Tranche Term B-1 Loan, 3.531%, 6/30/23	565,371	
		\$1,682,593	
	Computer & Electronics Retail - 0.1%		
105,433(c)	Targus Group International, Inc., Tranche A-2 Term Loan,		
	15.0% (15.0% PIK 0.0% cash), 12/31/19	\$101,742	
316,299(c)	Targus Group International, Inc., Tranche B Term Loan,		
	15.0% (15.0% PIK 0.0% cash), 12/31/19	245,132	
		\$346,874	
	Home Improvement Retail - 0.5%		
1,427,444	Apex Tool Group LLC, Term Loan, 4.5%, 1/31/20	\$1,418,523	
	Specialty Stores - 0.9%		
730,427	Party City Holdings, Inc., 2016 Replacement Term Loan, 3.75%, 8/19/22	\$727,949	
2,064,746	PetSmart, Inc., Tranche B-2 Loan, 4.0%, 3/11/22	2,036,649	

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		\$2,764,598
	Total Retailing	\$7,927,755
	SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 1.1%	
	Semiconductor Equipment - 0.2%	
452,449	Entegris, Inc., Tranche B Term Loan, 3.531%, 4/30/21	\$456,785
	Semiconductors - 0.9%	
1,733,715	M/A-COM Technology Solutions Holdings, Inc., Initial Term Loan, 4.521%, 5/7/21	\$1,761,888
317,994	Microsemi Corp., Term B Loan, 3.031%, 1/15/23	320,634
847,875	ON Semiconductor Corp., 2016 New Replacement Term Loan, 4.031%, 3/31/23	857,885
		\$2,940,407
	Total Semiconductors & Semiconductor Equipment	\$3,397,192
	SOFTWARE & SERVICES - 9.4%	
	Application Software - 2.6%	
940,582	Applied Systems, Inc., First Lien Term Loan, 4.0%, 1/25/21	\$947,538
977,215	Applied Systems, Inc., Second Lien Term Loan, 7.5%, 1/24/22	985,765
600,000	Greeneden US Holdings I LLC, Tranche B-1 Dollar Term Loan, 5.025%, 12/1/23	608,550
766,746	Infor (US), Inc. (fka Lawson Software Inc.), Tranche B-6 Term Loan, 3.75%, 2/1/22	768,390
523,688	Quest Software US Holdings, Inc., First Lien Initial Term Loan, 7.0%, 10/31/22	532,798
1,714,134	STG-Fairway Acquisitions, Inc., First Lien Term Loan, 6.25%, 6/30/22	1,675,566
1,200,000	Synchronoss Technologies, Inc., Initial Term Loan, 4.082%, 1/19/24	1,205,550
1,401,102	Verint Systems, Inc., Tranche B Incremental Term Loan, 3.655%, 9/6/19	1,410,909
		\$8,135,066
	Data Processing & Outsourced Services - 1.1%	
975,542	First Data Corp., 2021C New Dollar Term Loan, 3.779%, 3/24/21	\$988,789
1,632,668	First Data Corp., 2022C New Dollar Term Loan, 3.779%, 7/8/22	1,649,903
746,250	WEX, Inc., Term B Loan, 4.281%, 6/30/23	757,977
		\$3,396,669
	Home Entertainment Software - 0.4%	
1,241,064	MA Financeco LLC, Initial Tranche B-2 Term Loan, 4.789%, 11/19/21	\$1,255,248

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Principal Amount USD (\$)		Value
966,349	Internet Software & Services - 1.3% Avast Software BV, Initial Dollar Term Loan, 5.0%, 9/30/22	\$979,536
908,093	Match Group, Inc., Term B-1 Loan, 4.201%, 11/16/22	922,849
1,650,000	Rackspace Hosting, Inc., First Lien Term B Loan, 4.5%, 11/3/23	1,670,625
140,575(b)	Zayo Group LLC (Zayo Capital, Inc.), 2017 Incremental Acquisition Term Loan, 1/19/24	142,069
291,963	Internet Software & Services - (continued) Zayo Group LLC (Zayo Capital, Inc.), 2017 Incremental Refinancing B-2 Term Loan, 3.5%, 1/19/24	\$295,066 \$4,010,145
778,537	IT Consulting & Other Services - 2.8% Booz Allen Hamilton, Inc., New Refinancing Tranche B Term Loan, 3.027%, 6/30/23	\$784,538
3,412,500	Evergreen Skills Lux S.a.r.l., First Lien Initial Term Loan, 5.75%, 4/28/21	3,132,037
1,000,000	Evergreen Skills Lux S.a.r.l., Second Lien Initial Term Loan, 9.25%, 4/28/22	708,750
429,429(b)	Go Daddy Operating Co., LLC, Initial Term Loan, 2/15/24	430,798
475,000	Kronos, Inc., First Lien Initial Term Loan, 5.034%, 11/1/23	480,690
700,000	Rocket Software, Inc., Second Lien Term Loan, 10.5%, 10/14/24	708,750
492,006	Science Applications International Corp., Incremental Tranche B Loan, 3.563%, 5/4/22	496,004
1,357,813	Sitel Worldwide Corp., First Lien Term B-1 Loan, 6.563%, 9/18/21	1,353,994
750,000	TaxACT, Inc. (H.D. Vest, Inc.), Initial Term Loan, 7.0%, 1/3/23	759,375 \$8,854,936
898,000	Systems Software - 1.2% EZE Software Group LLC, First Lien Term B-2 Loan, 4.0%, 4/6/20	\$901,367
325,000	Ivanti Software, Inc. (fka LANDesk Group, Inc.), First Lien Term Loan, 5.25%, 1/20/24	327,600
1,243,125	MSC.Software Corp., Term Loan, 5.0%, 5/29/20	1,246,233
1,238,703	Rovi Solutions Corp., Term B Loan, 3.29%, 7/2/21	1,244,897 \$3,720,097
	Total Software & Services	\$29,372,161

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	TECHNOLOGY HARDWARE & EQUIPMENT - 3.1%	
	Communications Equipment - 0.5%	
899,737	Audio Visual Services Group, Inc., First Lien Term Loan, 4.5%, 1/25/21	\$901,986
493,750	Commscope, Inc., Tranche 5 Term Loan, 3.281%, 12/29/22	497,659 \$1,399,645
	Electronic Components - 0.6%	
653,600	Generac Power Systems, Inc., 2016 New Term Loan, 3.748%, 5/31/23	\$661,668
1,203,563	Mirion Technologies (Finance) LLC (Mirion Technologies, Inc.), First Lien Initial Term Loan, 5.75%, 3/31/22	1,205,317 \$1,866,985
	Electronic Manufacturing Services - 0.6%	
1,884,894	4L Technologies, Inc. (fka Clover Holdings, Inc.), Term Loan, 5.278%, 5/8/20	\$1,822,457
	Technology Distributors - 0.6%	
792,922	CDW LLC (fka CDW Corp.), Term Loan, 3.0%, 8/17/23	\$797,680
96,823	SS&C European Holdings S.a.r.l., Term B-2 Loan, 4.031%, 7/8/22	97,534
1,008,926	SS&C Technologies, Inc., Term B-1 Loan, 4.031%, 7/8/22	1,016,335 \$1,911,549
	Technology Hardware, Storage & Peripherals - 0.8%	
1,246,875	Dell International LLC, Term Loan B, 4.04%, 9/7/23	\$1,256,648
558,250	Diebold, Inc., Dollar Term B Loan, 5.313%, 11/6/23	569,059
796,000	Western Digital Corp., US Term B-1 Loan, 4.529%, 4/29/23	802,530 \$2,628,237
	Total Technology Hardware & Equipment	\$9,628,873
	TELECOMMUNICATION SERVICES - 2.1%	
	Integrated Telecommunication Services - 0.7%	
1,227,807	GCI Holdings, Inc., New Term B Loan, 3.781%, 2/2/22	\$1,236,248
307,323	Securus Technologies Holdings, Inc., First Lien Initial Term Loan, 4.75%, 4/30/20	307,835
615,358	Windstream Services LLC (fka Windstream Corp.), 2016 Term Loan Tranche B-6, 4.78%, 3/29/21	623,178 \$2,167,261
	Wireless Telecommunication Services - 1.4%	
2,526,479		\$2,557,006

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	Altice US Finance I Corp., 2016 Refinancing Term Loan, 3.781%, 1/15/25	
720,343	Intelsat Jackson Holdings SA, Tranche B-2 Term Loan, 3.75%, 6/30/19	714,716
1,250,000	Sprint Communications, Inc., Initial Term Loan, 3.313%, 2/2/24	1,252,969
		\$4,524,691
	Total Telecommunication Services	\$6,691,952
	TRANSPORTATION - 4.3%	
	Airlines - 2.7%	
490,000	Air Canada, Term Loan, 3.755%, 10/6/23	\$496,002
2,910,656	American Airlines, Inc., 2015 New Term Loan, 3.278%, 6/27/20	2,929,939
1,254,938	American Airlines, Inc., Class B Term Loan, 3.27%, 12/14/23	1,261,997
Principal Amount USD (\$)		Value
	Airlines - (continued)	
2,100,000	American Airlines, Inc., Replacement Class B Term Loan, 3.281%, 4/28/23	\$2,112,396
1,440,000	Delta Air Lines, Inc., 2014 Term B-1 Loan, 3.273%, 10/18/18	1,453,051
240,625	United Air Lines, Inc. (fka Continental Airlines, Inc.), Class B Term Loan, 3.281%, 4/1/19	242,355
		\$8,495,740
	Marine - 0.7%	
1,657,242	Commercial Barge Line Co., Initial Term Loan, 9.75%, 11/12/20	\$1,584,737
566,748	Navios Maritime Partners LP, Term Loan, 5.25%, 6/27/18	566,040
		\$2,150,777
	Trucking - 0.9%	
402,816	PODS LLC, Tranche B-2 Term Loan, 4.25%, 2/2/22	\$405,669
776,000	Syncreon Global Finance, Inc., Term Loan, 5.25%, 10/28/20	689,994
1,554,408	YRC Worldwide, Inc., Initial Term Loan, 8.5%, 2/13/19	1,547,801
		\$2,643,464
	Total Transportation	\$13,289,981
	UTILITIES - 4.1%	
	Electric Utilities - 2.3%	
1,348,782	APLH Holdings, Ltd., Partnership, Term Loan, 6.0%, 4/13/23	\$1,362,269

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2,171,250	Calpine Construction Finance Co., LP, Term B-1 Loan, 3.03%, 5/3/20	2,176,678
919,823	ExGen Renewables LLC, Term Loan, 5.272%, 2/8/21	925,285
1,725,000	Talen Energy Supply LLC, Initial Term Loan, 6.06%, 12/6/23	1,757,884
473,873	TPF II Power LLC (TPF II Covert Midco LLC), Term Loan, 5.0%, 10/2/21	479,169
102,143	Vistra Operations Co., LLC (fka Tex Operations Co., LLC), Initial Term C Loan, 3.531%, 8/4/23	102,643
447,857	Vistra Operations Co., LLC (fka Tex Operations Co., LLC), Initial Term Loan, 3.531%, 8/4/23	450,050
		\$7,253,978
	Independent Power Producers & Energy Traders - 1.4%	
1,635,100	Calpine Corp., Term Loan B, 3.75%, 1/15/24	\$1,645,064
1,201,563	NRG Energy, Inc., Term Loan, 3.031%, 6/30/23	1,206,446
1,381,147	TerraForm AP Acquisition Holdings LLC, Term Loan, 5.5%, 6/27/22	1,394,958
		\$4,246,468
	Multi-Utilities - 0.1%	
429,369	EFS Cogen Holdings I LLC, Term B Advance, 4.5%, 6/28/23	\$434,066
	Water Utilities - 0.3%	
840,667	WTG Holdings III Corp., First Lien Term Loan, 4.75%, 1/15/21	\$844,870
	Total Utilities	\$12,779,382
	TOTAL SENIOR SECURED FLOATING RATE LOAN INTERESTS (Cost \$405,621,767)	\$404,873,741
	COLLATERALIZED LOAN OBLIGATIONS - 1.5% of Net Assets	
	BANKS - 1.5%	
	Diversified Banks - 0.6%	
1,000,000(a)	Primus, Ltd., Series 2007-2A, Class D, 3.423%, 7/15/21 (144A)	\$988,308
951,289(a)	Stanfield McLaren, Ltd., Series 2007-1A, Class B2L, 5.552%, 2/27/21 (144A)	939,808
		\$1,928,116
	Thriffs & Mortgage Finance - 0.9%	
700,000(a)	NCF Dealer Floorplan Master Trust, Series 2016-1A, Class C, 9.279%, 3/21/22 (144A)	\$703,516
2,000,000(a)	Stone Tower, Ltd., Series 2007-6A, Class C, 2.373%, 4/17/21 (144A)	1,999,905
		\$2,703,421

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	Total Banks	\$4,631,537	
	TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost \$4,364,080)	\$4,631,537	
	CORPORATE BONDS & NOTES - 5.6% of Net Assets		
	AUTOMOBILES & COMPONENTS - 0.3%		
	Auto Parts & Equipment - 0.3%		
1,000,000	International Automotive Components Group SA, 9.125%, 6/1/18 (144A)	\$1,001,250	
		—	
	Total Automobiles & Components	\$1,001,250	
	BANKS - 0.4%		
	Diversified Banks - 0.4%		
1,100,000(f)(g)	BNP Paribas SA, 7.625% (144A)	\$1,161,600	
		—	
	Total Banks	\$1,161,600	
Principal Amount USD (\$)			Value
	CAPITAL GOODS - 0.3%		
	Trading Companies & Distributors - 0.3%		
900,000	United Rentals North America, Inc., 4.625%, 7/15/23	\$923,859	
		—	
	Total Capital Goods	\$923,859	
	ENERGY - 0.6%		
	Oil & Gas Exploration & Production - 0.3%		
500,000	Gulfport Energy Corp., 6.625%, 5/1/23	\$508,750	
625,000	WPX Energy, Inc., 7.5%, 8/1/20	673,437	
		\$1,182,187	
	Oil & Gas Storage & Transportation - 0.3%		
800,000(a)	Golar LNG Partners LP, 7.289%, 5/15/21 (144A)	\$800,000	
	Total Energy	\$1,982,187	
	HEALTH CARE EQUIPMENT & SERVICES - 0.4%		
	Health Care Facilities - 0.4%		
201,000	CHS/Community Health Systems, Inc., 5.125%, 8/15/18	\$202,256	
1,000,000	CHS/Community Health Systems, Inc., 6.875%, 2/1/22	877,500	

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	Total Health Care Equipment & Services	\$1,079,756
	INSURANCE - 1.4%	
	Reinsurance - 1.4%	
500,000(a)	Alamo Re, Ltd., 6.288%, 6/7/18 (144A) (Cat Bond)	\$518,900
400,000(h)(i)	Berwick Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 2/1/18	50,680
250,000(h)(i)	Carnoustie Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/20	29,925
250,000(h)(i)	Carnoustie Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/21	250,500
250,000(h)(i)	Gleneagles Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/20	42,050
400,000(h)(i)	Gullane Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/20	16,760
400,000(h)(i)	Gullane Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/21	403,400
250,000(a)	Kilimanjaro Re, Ltd., Series 2015-1, Class D, 9.758%, 12/6/19 (144A) (Cat Bond)	260,525
250,000(a)	Kilimanjaro Re, Ltd., Series 2015-1, Class E, 7.258%, 12/6/19 (144A) (Cat Bond)	255,700
250,000(h)(i)	Madison Re, Variable Rate Notes, 3/31/19	269,525
400,000(h)(i)	Pangaea Re Segregated Account (Artex SAC, Ltd.), Series 2016-1, Variable Rate Notes, 2/1/20	55,600
400,000(h)(i)	Pangaea Re Segregated Account (Artex SAC, Ltd.), Series 2017-1, Variable Rate Notes, 11/30/21	406,840
400,000(h)(i)	Pinehurst Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 1/16/18	380,840
300,000(h)(i)	Portrush 2016 Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 6/15/17	68,490
300,000(a)	Resilience Re Ltd., 5.008%, 1/8/19 (144A) (Cat Bond)	300,000
350,000(j)	Resilience Re, Ltd., 4/7/17 (Cat Bond)	352,800
400,000(h)(i)	St. Andrews Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 2/1/18	56,240
400,000(h)(i)	St. Andrews Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 2/1/19	404,720
300,000(h)(i)	Sunningdale 2017 Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 1/16/18	272,160
	Total Insurance	\$4,395,655
	MATERIALS - 0.7%	
	Commodity Chemicals - 0.4%	
1,230,000	Rain CII Carbon LLC / CII Carbon Corp., 8.0%, 12/1/18 (144A)	\$1,228,462
	Metal & Glass Containers - 0.3%	

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1,000,000(a)	Ardagh Packaging Finance Plc / Ardagh Holdings USA, Inc., 4.289%, 5/15/21 (144A)	\$1,026,250	
	Total Materials	\$2,254,712	
	MEDIA - 0.1%		
	Broadcasting - 0.1%		
300,000	CSC Holdings LLC, 5.5%, 4/15/27 (144A)	\$308,625	
	Total Media	\$308,625	
	SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 0.2%		
	Semiconductors - 0.2%		
750,000	Micron Technology, Inc., 5.25%, 8/1/23 (144A)	\$756,563	
	Total Semiconductors & Semiconductor Equipment	\$756,563	
	SOFTWARE & SERVICES - 0.3%		
	Internet Software & Services - 0.3%		
920,000	j2 Cloud Services, Inc., 8.0%, 8/1/20	\$956,800	
	Total Software & Services	\$956,800	
Principal Amount USD (\$)			Value
	TELECOMMUNICATION SERVICES - 0.5%		
	Integrated Telecommunication Services - 0.5%		
500,000	CenturyLink, Inc., 6.45%, 6/15/21	\$532,815	
1,000,000	Frontier Communications Corp., 10.5%, 9/15/22	1,039,680	
	Total Telecommunication Services	\$1,572,495	
	UTILITIES - 0.4%		
	Independent Power Producers & Energy Traders - 0.4%		
1,125,000	NRG Energy, Inc., 6.25%, 7/15/22	\$1,144,688	
	Total Utilities	\$1,144,688	
	TOTAL CORPORATE BONDS & NOTES (Cost \$16,704,165)	\$17,538,190	
	U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 5.0% of Net Assets		
3,270,000(a)	U.S. Treasury Notes, 0.684%, 10/31/17	\$3,273,401	
8,980,000(a)	U.S. Treasury Notes, 0.706%, 4/30/18	8,995,356	
3,365,000(a)	U.S. Treasury Notes, 0.788%, 1/31/18	3,372,877	
		\$15,641,634	

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	TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost \$15,625,894)	\$15,641,634
	TAX EXEMPT OBLIGATIONS - 2.1% of Net Assets (k)	
	Massachusetts - 0.4%	
100,000(f)	Massachusetts Health & Educational Facilities Authority, Children's Hospital Corp., Series N-4, 0.58%, 10/1/49	\$100,000
1,200,000(f)	Massachusetts Health & Educational Facilities Authority, Harvard University, Series R, 0.41%, 11/1/49	1,200,000
		\$1,300,000
	Mississippi - 0.1%	
235,000(f)	Mississippi Business Finance Corp., Chevron USA, Inc., Project, Series C, 0.58%, 12/1/30	\$235,000
	Pennsylvania - 0.7%	
2,300,000(f)	Geisinger Authority, Geisinger Health System, Series B, 0.55%, 8/1/22	\$2,300,000
	Texas - 0.9%	
430,000(f)	Harris County Health Facilities Development Corp., The Methodist Hospital System, Series A-1, 0.57%, 12/1/41	\$430,000
1,790,000(f)	Harris County Health Facilities Development Corp., The Methodist Hospital System, Series A-2, 0.57%, 12/1/41	1,790,000
420,000(f)	Lower Neches Valley Authority Industrial Development Corp., Exxon Capital Ventures, Inc., 0.56%, 11/1/38	420,000
		\$2,640,000
	TOTAL TAX EXEMPT OBLIGATIONS (Cost \$6,475,000)	\$6,475,000
Shares		
	EXCHANGE-TRADED FUNDS - 1.7% of Net Assets	
	DIVERSIFIED FINANCIALS - 1.7%	
	Asset Management & Custody Banks - 0.6%	
40,000	BlackRock Floating Rate Income Strategies Fund, Inc.	\$589,600
30,000	Eaton Vance Floating-Rate Income Trust	459,000
50,000	First Trust Senior Floating Rate Income Fund II	693,500
50,000	Invesco Senior Income Trust	236,000
		\$1,978,100
	Other Diversified Financial Services - 1.1%	
27,000	iShares iBoxx \$ High Yield Corporate Bond ETF	\$2,383,830
42,000	PowerShares Senior Loan Portfolio	981,540
		\$3,365,370
	Total Diversified Financials	\$5,343,470
	TOTAL EXCHANGE-TRADED FUNDS	

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	(Cost \$5,127,287)		\$5,343,470
	COMMON STOCKS - 0.2% of Net Assets		
	CONSUMER DURABLES & APPAREL - 0.0%†		
	Homebuilding - 0.0%†		
31,348(l)	WAICCS Las Vegas 3 LLC		\$100,000
	Total Consumer Durables & Apparel		\$100,000
	CONSUMER SERVICES - 0.1%		
	Education Services - 0.1%		
14,548(l)	Cengage Learning Acquisitions, Inc.		\$170,939
	Total Consumer Services		\$170,939
	HEALTH CARE EQUIPMENT & SERVICES -		
	0.0%†		
	Health Care Technology - 0.0%†		
209,625(d)(l)	Medical Card System, Inc.	\$	2,096
	Total Health Care Equipment & Services	\$	2,096
Shares			Value
	INDUSTRIALS - 0.0%†		
	Diversified Support Services - 0.0%†		
31(l)	IAP Worldwide Services, Inc.	\$	42,515
	Total Industrials	\$	42,515
	MEDIA - 0.0%†		
	Publishing - 0.0%†		
497(l)	Solocal Group SA	\$	1,562
	Total Media	\$	1,562
	PHARMACEUTICALS, BIOTECHNOLOGY &		
	LIFE SCIENCES - 0.0%†		
	Biotechnology - 0.0%†		
2,454(l)	Progenics Pharmaceuticals, Inc.	\$	27,583
	Total Pharmaceuticals, Biotechnology & Life	\$	27,583
	Sciences		
	RETAILING - 0.0%†		
	Computer & Electronics Retail - 0.0%†		
91,346(d)(l)	Targus Cayman SubCo., Ltd.	\$	88,606
	Total Retailing	\$	88,606
	TRANSPORTATION - 0.1%		
	Air Freight & Logistics - 0.1%		
710(l)	CEVA Holdings LLC		\$140,824
	Total Transportation		\$140,824
	UTILITIES - 0.0%†		
	Independent Power Producers & Energy Traders -		
	0.0%†		
775	NRG Energy, Inc.	\$	12,834
	Total Utilities	\$	12,834

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	TOTAL COMMON STOCKS (Cost \$2,069,782)	\$586,959
Principal Amount USD (\$)		
	TEMPORARY CASH INVESTMENTS - 5.1% of Net Assets	
	CERTIFICATE OF DEPOSIT - 0.4%	
1,145,000	Sumitomo Mitsui Bank, 1.26%, 4/3/17	\$1,145,598
	COMMERCIAL PAPER - 1.4%	
792,000	Amphenol Corp., 0.88%, 3/1/17	\$791,979
1,145,000	Natixis SA, 0.56%, 3/1/17	1,144,981
1,145,000	Prudential Funding LLC, 0.6%, 3/1/17	1,144,980
1,145,000	Societe Generale SA, 0.52%, 3/1/17	1,144,980
		\$4,226,920
	REPURCHASE AGREEMENT - 2.4%	
7,500,000	\$7,500,000 TD Securities USA LLC, 0.52%, dated 2/28/17, plus accrued interest on 3/1/17 collateralized by the following:	
	\$7,650,029 U.S. Treasury Notes, 1.375%, 8/31/23.	\$7,500,000
	TREASURY BILL - 0.9%	
2,865,000(j)	U.S. Treasury Bill, 3/15/17	\$2,864,542
	TOTAL TEMPORARY CASH INVESTMENTS (Cost \$15,736,499)	\$15,737,060
	TOTAL INVESTMENTS IN SECURITIES - 150.8%	
	(Cost - \$471,724,474) (m)	\$470,827,591
	OTHER ASSETS AND LIABILITIES - (50.8)%	\$(158,535,656)
	NET ASSETS - 100.0%	\$312,291,935

REIT Real Estate Investment Trust.

(144A) Security is exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold normally to qualified institutional buyers in a transaction exempt from registration. At February 28, 2017, the value of these securities amounted to \$12,249,412, or 3.9% of total net assets.

(Cat Bond) Catastrophe or event-linked bond. At February 28, 2017, the value of these securities amounted to \$1,687,925 or 0.5% of net assets.

† Amount rounds to less than 0.1%.

* Senior secured floating rate loan interests in which the Trust invests generally pay interest at rates that are periodically redetermined by reference to a base lending rate plus a premium. These base lending rates are generally (i) the lending rate offered by one or more major European banks, such as LIBOR (London InterBank Offered Rate), (ii) the prime rate offered by one or more major United States banks, (iii) the rate of a certificate of deposit or (iv) other base lending rates used by commercial lenders. The interest rate shown is the rate accruing at February 28, 2017.

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- (a) Floating rate note. The rate shown is the coupon rate at February 28, 2017.
- (b) This term loan will settle after February 28, 2017, at which time the interest rate will be determined.
- (c) Payment in Kind (PIK) security which may pay interest in the form of additional principal amount.
- (d) Security is valued using fair value methods (other than prices supplied by independent pricing services).
- (e) Security is in default.
- (f) The interest rate is subject to change periodically. The interest rate shown is the rate at February 28, 2017.
- (g) Security is perpetual in nature and has no stated maturity date.
- (h) Structured reinsurance investment. At February 28, 2017, the value of these securities amounted to \$2,707,730, or 0.9% of total net assets.
- (i) Rate to be determined.
- (j) Security issued with a zero coupon. Income is recognized through accretion of discount.
- (k) Consists of Revenue Bonds unless otherwise indicated.
- (l) Non-income producing.
- (m) At February 28, 2017, the net unrealized depreciation on investments based on cost for federal tax purposes of \$471,928,028 was as follows:

Aggregate gross unrealized appreciation for all investments in which there is an excess of value over tax cost	\$	6,298,841
Aggregate gross unrealized depreciation for all investments in which there is an excess of tax cost over value		(7,399,278)
Net unrealized depreciation	\$	(1,100,437)

CENTRALLY CLEARED CREDIT DEFAULT SWAP AGREEMENTS - SELL PROTECTION

Notional Principal \$(1)	Exchange	Obligation Entity/Index	Coupon	Credit Rating(2)	Expiration Date	Premiums	
						Paid/ (Received)	Unrealized Appreciation
1,067,000	Chicago Mercantile Exchange	Markit North	CDX 5.00%	B+	6/20/20	\$64,230	\$38,151

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	America				
	High Yield				
	Index Series				
	24				
1,092,700	Markit CDX 5.00%	B+	12/20/20	(10,391)	108,580
	North				
	America				
	Chicago High Yield				
	Mercantile Index Series				
	Exchange	25			
				\$53,839	\$146,731

- (1) The notional amount is the maximum amount that a seller of credit protection would be obligated to pay upon occurrence of a credit event.
Based on Standard & Poor's rating of the issuer or weighted average of all the underlying securities of the index.
- (2) securities of the index.

Various inputs are used in determining the value of the Trust's investments. These inputs are summarized in the three broad levels below.

Level 1 - quoted prices in active markets for identical securities.

Level 2 - other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risks, etc.).

Level 3 - significant unobservable inputs (including the Trust's own assumptions in determining fair value of investments).

The following is a summary of the inputs used as of February 28, 2017, in valuing the Trust's investments.

	Level 1	Level 2	Level 3	Total
Senior Secured Floating Rate Loan Interests				
Health Care Equipment & Services				
Health Care Technology	\$-	\$5,211,834	\$731,754	\$5,943,588
All Other Senior Secured Floating Rate Loan Interests	-	398,930,153	-	398,930,153
Collateralized Loan Obligations	-	4,631,537	-	4,631,537
Corporate Bonds & Notes				
Insurance				
Reinsurance	-	1,035,125	3,360,530	4,395,655
All Other Corporate Bonds & Notes	-	13,142,535	-	13,142,535
U.S. Government and Agency Obligations	-	15,641,634	-	15,641,634
Tax Exempt Obligations	-	6,475,000	-	6,475,000
Exchange-Traded Funds	5,343,470	-	-	5,343,470
Common Stocks				
Consumer Durables & Apparel				
Homebuilding	-	100,000	-	100,000
Consumer Services				
Education Services	-	170,939	-	170,939
Health Care Equipment & Services				
Health Care Technology	-	-	2,096	2,096

Industrials