SOURCE CAPITAL INC /DE/ Form N-Q November 29, 2018

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 811-1731

Source Capital, Inc. (Exact name of registrant as specified in charter)

(Name and address of agent for service)

11601 WILSHIRE BLVD., STE 1200 LOS ANGELES, CALIFORNIA (Address of principal executive offices)

90025 (Zip code)

J. RICHARD ATWOOD, PRESIDENT Source Capital, Inc. 11601 WILSHIRE BLVD., STE 1200 LOS ANGELES, CALIFORNIA 90025 Copy to: MARK D. PERLOW, ESQ. DECHERT LLP ONE BUSH STREET STE. 1600 SAN FRANCISCO, CA 94104

Registrant s telephone number, including area code: (310) 473-0225

Date of fiscal year December 31

end:

Date of reporting period: September 30, 2018

ITEM 1. Schedule of Investments.

SOURCE CAPITAL, INC.

PORTFOLIO OF INVESTMENTS

September 30, 2018

(Unaudited)

COMMON STOCKS INTERNET MEDIA 8.5% Alphabet, Inc. (Class A)(a) 6,651 \$ 8,028,28	00
	0.0
Alphabet Inc. (Class A)(a) 6.651 © 0.000.00	00
Appliauci, inc. (Class A)(a) 0,031 \$ 8,028,26	89
Alphabet, Inc. (Class C)(a) 6,694 7,989,08	88
Baidu, Inc. (ADR) (China)(a) 46,767 10,694,67	
Facebook, Inc. (Class A)(a) 38,850 6,389,2	71
\$ 33,101,32	26
AIRCRAFT & PARTS 6.0%	
Arconic, Inc. 535,540 \$ 11,787,23	
United Technologies Corporation 83,510 11,675,55	33
\$ 23,462,70	68
DIVERSIFIED BANKS 5.8%	
Bank of America Corporation 307,066 \$ 9,046,10	64
Citigroup, Inc. 144,900 10,395,12	26
Royal Bank of Scotland Group plc (Britain) 952,980 3,105,28	86
\$ 22,546,5'	76
SEMICONDUCTOR DEVICES 5.0%	
Analog Devices, Inc. 94,480 \$ 8,735,62	21
Broadcom, Inc. 43,708 10,784,0°	75
\$ 19,519,69	96
INFRASTRUCTURE SOFTWARE 4.3%	
Microsoft Corporation 64,560 \$ 7,383,77	27
Oracle Corporation 181,588 9,362,6°	77
\$ 16,746,40	04
CABLE & SATELLITE 4.0%	
Charter Communications, Inc. (Class A)(a) 22,609 \$ 7,367,83	21
Comcast Corp. (Class A) 233,750 8,277,08	87
\$ 15,644,90	80
P&C INSURANCE 3.7%	
American International Group, Inc. 268,700 \$ 14,305,55	88
CEMENT & AGGREGATES 3.1%	
HeidelbergCement AG (Germany) 71,730 \$ 5,606,55	54
LafargeHolcim Ltd. (Switzerland) 133,030 6,567,43	58
\$ 12,174,0	12
INSURANCE BROKERS 2.6%	
Aon plc (Britain) 66,727 \$ 10,261,2	78
ELECTRICAL COMPONENTS 2.2%	
TE Connectivity, Ltd. (Switzerland) 96,290 \$ 8,466,78	80
INVESTMENT COMPANIES 2.1%	
Groupe Bruxelles Lambert SA (Belgium) 78,610 \$ 8,241,69	97
CONSUMER FINANCE 2.0%	
Ally Financial, Inc. 161,543 \$ 4,272,8	12
American Express Co. 34,511 3,675,0°	
\$ 7,947,88	89

	Shares or Principal Amount	Fair Value
COMMON STOCKS - Continued	rimount	ran value
GENERIC PHARMA 1.9%		
Mylan NV(a)	204,760	\$ 7,494,216
ADVERTISING & MARKETING 1.7%		
WPP plc (Britain)	443,640	\$ 6,502,315
INTERNITED A CED CEDITIONS A CE		
INTERNET BASED SERVICES 1.6%	40.160	¢ 6.414.207
Expedia, Inc.	49,160	\$ 6,414,397
HOME IMPROVEMENT 1.6%		
Mohawk Industries, Inc.(a)	34,480	\$ 6,046,068
Tronami Industries, India	5 .,	φ σ,σ ισ,σσσ
BANKS 1.5%		
Wells Fargo & Co.	109,830	\$ 5,772,665
MIDSTREAM - OIL & GAS 1.5%		
Kinder Morgan, Inc.	320,500	\$ 5,682,465
DI CIVI CED POOD 114		
PACKAGED FOOD 1.3%	110 200	¢ 5,000,160
Mondelez International, Inc. (Class A)	118,300	\$ 5,082,168
E-COMMERCE DISCRETIONARY 1.1%		
JD.com, Inc. (ADR) (China)(a)	171,920	\$ 4,485,393
b.com, inc. (ABR) (Ciniu)(u)	171,520	Ψ 1,103,373
FOOD & DRUG STORES 0.5%		
Jardine Strategic Holdings, Ltd. (Hong Kong)	57,010	\$ 2,069,463
LIFE SCIENCE EQUIPMENT 0.3%		
Thermo Fisher Scientific, Inc.	4,213	\$ 1,028,309
DIGENERAL G. AAG		
BASE METALS 0.3%	25 220	ф 1.010.202
Alcoa Corporation(a)	25,230	\$ 1,019,292
OTHER COMMON STOCKS AND (a)/L)		Φ 101.045
OTHER COMMON STOCKS 0.0%(a)(b)		\$ 101,945
TOTAL GOLD FON STOCKES (A.C. (C		* • • • • • • • • • • • • • • • • • • •
TOTAL COMMON STOCKS 62.6% (Cost \$208,535,640)		\$ 244,117,618
BONDS & DEBENTURES		
DOMDO & DEDENTUREO		
COMMERCIAL MORTGAGE-BACKED SECURITIES 3.2%		
AGENCY 0.0%		
	\$ 32,281	\$ 32,217
AGENCY STRIPPED 1.9%		
	\$ 15,366,616	\$ 553,068
Government National Mortgage Association 2012-58 IO 0.702% 2/16/2053(c)	11,954,955	371,859

	Principal	F2. * . X/. 1
BONDS & DEBENTURES - Continued	Amount	Fair Value
Government National Mortgage Association 2012-79 IO 0.751% 3/16/2053(c)	\$ 7,131,480	\$ 253,597
Government National Mortgage Association 2012-19 10 0.751% 5/16/2052(c)	2,943,719	151,303
Government National Mortgage Association 2015-19 IO 0.773% 1/16/2057(c)	7,506,221	413,675
Government National Mortgage Association 2012-109 IO 0.782% 10/16/2053(c)	12,537,782	401,654
Government National Mortgage Association 2012-114 IO 0.786% 1/16/2053(c)	16,240,432	789,870
Government National Mortgage Association 2014-153 IO 0.788% 4/16/2056(c)	10,946,149	569,886
Government National Mortgage Association 2013-74 IO 0.795% 12/16/2053(c)	18,760,624	860,852
Government National Mortgage Association 2013-146 IO 0.797% 11/16/2048(c)	15,963,308	573,190
Government National Mortgage Association 2014-187 IO 0.892% 5/16/2056(c)	6,897,984	385,477
Government National Mortgage Association 2015-114 IO 0.94% 3/15/2057(c)	2,082,647	120,675
Government National Mortgage Association 2015-108 IO 0.941% 10/16/2056(c)	8,536,860	505,342
Government National Mortgage Association 2016-65 IO 1.002% 1/16/2058(c)	6,295,445	466,432
Government National Mortgage Association 2016-106 IO 1.031% 9/16/2058(c)	6,373,092	487,742
Government National Mortgage Association 2016-125 IO 1.062% 12/16/2057(c)	3,699,039	285,731
	-,,	\$ 7,190,353
NON-AGENCY 1.3%		
Aventura Mall Trust M 2013-AVM A 3.867% 12/5/2032(c)(d)	\$ 970,000	\$ 983,400
Bear Stearns Commercial Mortgage Securities Trust 2005-PWR7 B 5.214% 2/11/2041(c)	124,726	125,083
Citigroup Commercial Mortgage Trust 2006-C4 B 6.395% 3/15/2049(c)	1,091	1,092
COMM Mortgage Trust 2014-FL5 B, 1M LIBOR + 2.150% 3.449% 10/15/2031(c)(d)	27,857	27,887
COMM Mortgage Trust 2014-FL5 C, 1M LIBOR + 2.150% 3.449% 10/15/2031(c)(d)	226,000	224,934
Credit Suisse Commercial Mortgage Trust Series 2016-MFF E, 1M LIBOR + 6.000%		
8.158% 11/15/2033(c)(d)	878,000	878,308
DBUBS Mortgage Trust 2011-LC2A A4 4.537% 7/10/2044(d)	1,082,918	1,111,026
JP Morgan Chase Commercial Mortgage Securities Trust 2010-C1 A3 5.058% 6/15/2043(d)	191,000	196,175
Latitude Management Real Estate Capita 2016-CRE2 A, 1M LIBOR + 1.700% 2.696%		
11/24/2031(c)(d)	444,000	446,219
Madison Avenue Trust M 2013-650M A 3.843% 10/12/2032(d)	277,000	279,024
Wells Fargo Commercial Mortgage Trust 2015-C26 A2 2.663% 2/15/2048	198,000	197,186
WFRBS Commercial Mortgage Trust 2013-UBS1 A3 3.591% 3/15/2046	737,000	743,309
		\$ 5,213,643
TOTAL COMMERICAL MORTGAGE-BACKED SECURITIES (Cost		
\$12,929,765)		\$ 12,436,213
Ψ12,727,1 (C)		Ψ 12,130,213
RESIDENTIAL MORTGAGE-BACKED SECURITIES 7.8%		
AGENCY COLLATERALIZED MORTGAGE OBLIGATION 1.6%		
Federal Home Loan Mortgage Corporation 4302 AE 2.00% 11/15/2029	\$ 400,227	\$ 391,513
Federal Home Loan Mortgage Corporation 4664 TA 3.00% 9/15/2037	170,847	169,666
Federal Home Loan Mortgage Corporation 4504 DN 3.00% 10/15/2040	338,085	335,056
Federal Home Loan Mortgage Corporation 3862 MB 3.50% 5/15/2026	455,000	458,160
Federal National Mortgage Association 2012-117 DA 1.50% 12/25/2039	130,544	123,762
Federal National Mortgage Association 2014-89 LB 2.00% 6/25/2042	111,314	108,233
Federal National Mortgage Association 2011-61 B 3.00% 7/25/2026	248,000	245,880
Federal National Mortgage Association 2017-30 G 3.00% 7/25/2040	254,478	250,325
Federal National Mortgage Association 2013-93 PJ 3.00% 7/25/2042	52,137	51,514
Federal National Mortgage Association 2017-16 JA 3.00% 2/25/2043	739,982	731,780
Federal National Mortgage Association 2018-16 HA 3.00% 7/25/2043	618,195	609,530
Federal National Mortgage Association 2014-4 KA 3.00% 1/25/2044	82,326	80,118

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BONDS & DEBENTURES - Continued	Amount	Fair Value
	329,000	\$ 328,809
Federal National Mortgage Association 2011-98 VE 3.50% 6/25/2026 \$ Federal National Mortgage Association 2011-80 KB 3.50% 8/25/2026	327,000	329,069
	521,013	
6 6		517,216
Federal National Mortgage Association 2017-52 KC 3.50% 4/25/2044	516,700	512,829
Federal National Mortgage Association 2017-59 DC 3.50% 5/25/2044	738,002	732,579
Federal National Mortgage Association 2003-78 B 5.00% 8/25/2023	200,742	207,915
AGENCY POOL FIXED RATE 3.4%		\$ 6,183,954
Federal Home Loan Mortgage Corporation J16678 3.00% 9/1/2026 \$	133,899	\$ 132,676
Federal Home Loan Mortgage Corporation J17544 3.00% 12/1/2026	179,748	178,106
Federal Home Loan Mortgage Corporation G16406 3.00% 1/1/2028	565,174	559,129
Federal Home Loan Mortgage Corporation G16478 3.00% 5/1/2030	776,132	768,314
Federal Home Loan Mortgage Corporation G16473 3.50% 1/1/2028	909,371	915,604
Federal Home Loan Mortgage Corporation J26472 3.50% 11/1/2028	182,559	183,953
Federal Home Loan Mortgage Corporation G13122 5.00% 4/1/2023	182,610	187,939
Federal Home Loan Mortgage Corporation G15744 5.00% 6/1/2026	161,375	165,005
Federal Home Loan Mortgage Corporation G13145 5.50% 4/1/2023	367,675	379,387
Federal National Mortgage Association MA1212 2.50% 10/1/2022	298,490	294,784
Federal National Mortgage Association AR6882 2.50% 10/1/2028	97,257	94,823
Federal National Mortgage Association BM4386 2.50% 8/1/2030	359,777	350,772
Federal National Mortgage Association AJ6973 3.00% 11/1/2026	44,569	44,268
Federal National Mortgage Association AJ937 3.00% 11/1/2026 Federal National Mortgage Association AJ9387 3.00% 12/1/2026	22,240	22,090
Federal National Mortgage Association AU3826 3.00% 12/1/2026 3.00% 12/1/2026	665,920	661,612
Federal National Mortgage Association AU3820 3.00% 12/1/2020 3.00% 12/1/2027		40.846
	41,123	-)
Federal National Mortgage Association AB4673 3.00% 3/1/2027	44,666	44,323
Federal National Mortgage Association AK9467 3.00% 3/1/2027	47,406	47,085
Federal National Mortgage Association AB8890 3.00% 4/1/2028	203,304	201,614
Federal National Mortgage Association AL4693 3.00% 8/1/2028	39,828	39,559
Federal National Mortgage Association AU6681 3.00% 9/1/2028	378,527	375,380
Federal National Mortgage Association AU6682 3.00% 9/1/2028	1,894,816	1,879,061
Federal National Mortgage Association 890837 3.00% 10/1/2028	456,618	453,107
Federal National Mortgage Association BM3539 3.00% 10/1/2030	937,956	930,157
Federal National Mortgage Association BM4536 3.00% 8/1/2031	1,312,000	1,301,091
Federal National Mortgage Association AB2446 3.50% 3/1/2026	254,355	256,118
Federal National Mortgage Association MA3075 3.50% 7/1/2027	828,503	836,511
Federal National Mortgage Association MA3132 3.50% 9/1/2027	183,695	185,470
Federal National Mortgage Association MA3251 3.50% 1/1/2028	222,497	224,579
Federal National Mortgage Association MA3321 3.50% 3/1/2028	122,562	123,709
Federal National Mortgage Association CA1631 3.50% 10/1/2028	210,530	211,973
Federal National Mortgage Association BM1231 3.50% 11/1/2031	444,493	447,679
Federal National Mortgage Association 889109 5.00% 1/1/2023	125,703	128,518
Federal National Mortgage Association AE0286 5.00% 4/1/2025	200,914	206,638
Federal National Mortgage Association AL7725 5.00% 9/1/2025	324,908	332,874
Federal National Mortgage Association 256717 5.50% 5/1/2022	104,166	107,046
		\$ 13,311,800
NON-AGENCY COLLATERALIZED MORTGAGE OBLIGATION 2.8%		
CIM Trust 2017-7 A, VRN 3.00% 4/25/2057(c)(d) \$	767,253	\$ 759,482
CIM Trust 2018-R3 A1, VRN 5.00% 12/25/2057(c)(d)	1,173,774	1,205,363
Citigroup Mortgage Loan Trust, Inc. 2014-A A 4.00% 1/25/2035(c)(d)	225,978	227,077
Finance of America Structured Securities Trust 2017-HB1 M1 2.84% 11/25/2027(c)(d)	379,000	375,403

		Principal		E-:- W-l
BONDS & DEBENTURES - Continued		Amount		Fair Value
Mill City Mortgage Loan Trust 2018-2 A1, VRN 3.50% 5/25/2058(c)(d)	\$	1,108,232	\$	1,100,887
Mill City Mortgage Loan Trust 2018-3 A1, VRN 3.50% 8/25/2058(c)(d)	Ψ	539,000	Ψ	533,719
Nationstar HECM Loan Trust 2017-2A M1 2.815% 9/25/2027(c)(d)		316,000		314,519
Nationstar HECM Loan Trust 2018-2A M1, VRN 3.552% 7/25/2028(c)(d)		188,000		187,438
Nomura Resecuritization Trust 2016-1R 3A1 5.00% 9/28/2036(c)(d)		120,370		121,692
Towd Point Mortgage Trust 2016-3 A1 2.25% 4/25/2056(c)(d)		447,766		435,945
Towd Point Mortgage Trust 2015-5 A1B, VRN 2.75% 5/25/2055(c)(d)		189,919		186,444
Towd Point Mortgage Trust 2015-1 AES 3.00% 10/25/2053(c)(d)		322,001		319,097
Towd Point Mortgage Trust 2015-3 A1B, VRN 3.00% 3/25/2054(c)(d)		313,149		309,746
Towd Point Mortgage Trust 2018-1 A1, VRN 3.00% 1/25/2058(c)(d)		852,872		836,838
Towd Point Mortgage Trust 2018-2 A1, VRN 3.25% 3/25/2058(c)(d)		1,205,742		1,189,255
Towd Point Mortgage Trust 2018-5 A1A, VRN 3.25% 8/25/2058(c)(d)		1,297,000		1,279,910
Towd Point Mortgage Trust 2015-4 A1 3.50% 4/25/2055(c)(d)		674,486		671,455
Towd Point Mortgage Trust 2015-4 71		854,325		853,774
10wd 1 omt Wortgage 11ust 2013-2 2111 3.73 % 11/25/2037(e)(d)		054,525	\$	10,908,044
TOTAL DECIDENTIAL MODTCAGE DACKED SECUDITIES (Cost \$20.762.004)			\$	
TOTAL RESIDENTIAL MORTGAGE-BACKED SECURITIES (Cost \$30,762,004)			Ф	30,403,798
ASSET-BACKED SECURITIES 18.5%				
AUTO 5.4%				
Ally Auto Receivables Trust 2017-1 B 2.35% 3/15/2022	\$	101,000	\$	99,017
Ally Auto Receivables Trust 2017-1 C 2.48% 5/16/2022	φ	191,000	φ	187,629
AmeriCredit Automobile Receivables Trust 2017-4 A3 2.04% 7/18/2022				
AmeriCredit Automobile Receivables Trust 2017-4 AS 2.04% //18/2022 AmeriCredit Automobile Receivables Trust 2017-1 C 2.71% 8/18/2022		402,000		396,190
BMW Vehicle Lease Trust 2017-1 A4 2.18% 6/22/2020		203,000 501,000		199,855 497,573
BMW Vehicle Lease Trust 2017-1 A4 2.18% 0/22/2020 BMW Vehicle Lease Trust 2017-2 A4 2.19% 3/22/2021		247,000		243,668
Capital Auto Receivables Asset Trust 2016-1 B 2.67% 12/21/2020		114,000		113,695
CarMax Auto Owner Trust 2017-4 A3 2.11% 10/17/2022		225,000		221,536
CarMax Auto Owner Trust 2017-4 A3 2.11% 10/17/2022 CarMax Auto Owner Trust 2018-1 A3 2.48% 11/15/2022		474,000		468,290
CarMax Auto Owner Trust 2018-1 A3 2.48% 11/13/2022 CarMax Auto Owner Trust 2018-2 A3 2.98% 1/17/2023		536,000		534,077
Credit Acceptance Auto Loan Trust 2017-2A A 2.55% 2/17/2026(d)		1,351,000		1,338,260
Credit Acceptance Auto Loan Trust 2017-2A A 2.53% 2/17/2026(d) Credit Acceptance Auto Loan Trust 2017-3A A 2.65% 6/15/2026(d)		445,000		439,883
Credit Acceptance Auto Loan Trust 2017-3A A 2.03% 0/13/2020(d) Credit Acceptance Auto Loan Trust 2016-3A B 2.94% 10/15/2024(d)		548,000		541,273
Credit Acceptance Auto Loan Trust 2016-3A B 2.94% 10/13/2024(d) Credit Acceptance Auto Loan Trust 2016-2A B 3.18% 5/15/2024(d)		601,000		600,912
Credit Acceptance Auto Loan Trust 2017-2A B 3.16% 3/13/2024(d) Credit Acceptance Auto Loan Trust 2017-3A B 3.21% 8/17/2026(d)		941,000		924,044
DT Auto Owner Trust 2017-4A C 2.86% 7/17/2023(d)		236,000		234,965
Exeter Automobile Receivables Trust 2018-1A B 2.75% 4/15/2022(d)		275,000		272,587
Exeter Automobile Receivables Trust 2017-1A B 2.75 % 4/15/2022(d) Exeter Automobile Receivables Trust 2017-1A B 3.00% 12/15/2021(d)		237,000		236,520
First Investors Auto Owner Trust 2017-1A B 2.67% 4/17/2023(d)		115,000		113,709
First Investors Auto Owner Trust 2017-1A B 2.07% 4/17/2023(d) First Investors Auto Owner Trust 2017-1A C 2.95% 4/17/2023(d)		219,000		214,561
GM Financial Automobile Leasing Trust 2016-3 C 2.38% 5/20/2020		208,000		
		,		207,011
GM Financial Automobile Leasing Trust 2017-2 B 2.43% 6/21/2021 GM Financial Automobile Leasing Trust 2017-1 B 2.48% 8/20/2020		597,000		590,179
e		1,320,000		1,309,039
GM Financial Automobile Leasing Trust 2018-1 A4 2.68% 12/20/2021		385,000		381,281
GM Financial Automobile Leasing Trust 2017-1 C 2.74% 8/20/2020		597,000		591,993
GM Financial Automobile Leasing Trust 2017-2 C 2.84% 6/21/2021		100,000		99,043
Honda Auto Receivables Owner Trust 2018-1I A4 2.78% 5/15/2024		918,000		910,143
Hyundai Auto Lease Securitization Trust 2017-C A4 2.21% 9/15/2021(d)		265,000		261,520
Hyundai Auto Lease Securitization Trust 2018-A A4 2.89% 3/15/2022(d)		576,000		572,067
Hyundai Auto Receivables Trust 2018-A A4 2.94% 6/17/2024		656,000		651,117
Mercedes-Benz Auto Lease Trust 2018-A A4 2.51% 10/16/2023		158,000		156,390

Nissan Auto Lease Triss 2017-B A3 1.91% 4/15/2020 \$ 563.00 \$ 563.00 \$ Nissan Auto Lease Triss 2017-B A4 2.17% 12/15/2021 292.000 288.337 Nissan Auto Lease Triss 2017-B A4 2.17% 12/15/2021 292.000 288.337 Nissan Auto Lease Triss 2017-B A4 2.17% 12/15/2021 292.000 288.337 Nissan Auto Receivables Owner Triss 2016-A A3 2.05% 5/16/2022 673.000 669.827 Prestige Auto Receivables Triss 2016-A2 A 2.19% 11/15/2022(d) 319.000 314.769 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 771.073 7		Principal Amount	Fair Value
Nissan Auto Lease Trust 2017-A A 3 1.91% 4/15/2020 \$ 567,000 \$ 563,706 Nissan Auto Lease Trust 2017-B A 2 1.17% 1/12/15/2021 292,000 288.337 Nissan Auto Receivables Owner Trust 2018-A A 3 2.65% 5/16/2022 662,000 667,502 Prestige Auto Receivables Trust 2017-IA B 2.19% 1/11/20/202(d) 319,000 314,769 Prestige Auto Receivables Trust 2017-IA B 2.93% 5/16/20/22(d) 327,000 322,403 Santander Drive Auto Receivables Trust 2017-IA B 2.93% 5/16/20/22 379,000 224,932 Santander Drive Auto Receivables Trust 2017-IA B 2.19% 3/15/20/22 299,000 207,623 Santander Drive Auto Receivables Trust 2017-IA B 2.19% 3/15/20/22 463,000 460,321 Santander Drive Auto Receivables Trust 2018-I B 2.63% 7/15/20/22 463,000 460,321 Santander Drive Auto Receivables Trust 2017-I C 2.76% 8/15/20/22 370,000 325,006 Westlack Automobile Receivables Trust 2017-I C 2.70% 10/17/20/22(d) 411,000 409,407 Westlack Automobile Receivables Trust 2017-I A C 2.70% 10/17/20/22(d) 411,000 409,407 Westlack Automobile Receivables Trust 2017-I A C 2.70% 10/17/20/22(d) 411,000 476,759 World Ormi Automobile Lease Securitization Trust 2017-A B 2.48% 8/15/20/	BONDS & DEBENTURES - Continued	Amount	raii vaiut
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Elm Trust 2016-1A A2 4.163% 6/20/2025(d) 355,000 353,658 Flagship VII Ltd. 2013-7A A2R 2.70% 1/20/2026(d) 291,606 288,845 Fortress Credit Opportunities IX CLO Ltd. 2017-9A A1T, FRN 3.864% 11/15/2029(c)(d) 613,000 613,967 Fortress Credit Opportunities IX CLO Ltd. 2017-9A E, FRN 9.564% 11/15/2029(c)(d) 328,000 320,569 Fortress Credit Opportunities VII CLO, Ltd. 2016-7I E, 3M USD LIBOR + 7.490% 9.824% 12/15/2028(c) 561,000 561,564 Halcyon Loan Advisors Funding 2015-3A A1R, 3M USD LIBOR + 0.90% 3.233% 10/18/2027(c)(d) 1,089,000 1,087,370 Halcyon Loan Advisors Funding 2015-1A AR, FRN 3.268% 4/20/2027(c)(d) 1,304,000 1,303,188 Halcyon Loan Advisors Funding 2014-3A AR, 3M USD LIBOR + 1.100% 3.447% 10/22/2025(c)(d) 491,000 491,042 Ivy Hill Middle Market Credit Fund VII Ltd. 3.583% 7/18/2030(c)(d)(e) 604,000 603,396 Ivy Hill Middle Market Credit Fund VII Ltd. 7A AR, FRN 3.878% 10/20/2029(c)(d) 250,000 249,824 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d) 224,771 222,455 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A AIBR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 329,000 632,000 Silvermore CLO Ltd. 2014-1A AIR, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671		857,000	
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Fortress Credit Opportunities IX CLO Ltd. 2017-9A E, FRN 9.564% 11/15/2029(c)(d) 328,000 320,569 Fortress Credit Opportunities VII CLO, Ltd. 2016-7I E, 3M USD LIBOR + 7.490% 9.824% 12/15/2028(c) 561,000 561,564 Halcyon Loan Advisors Funding 2015-3A A1R, 3M USD LIBOR + 0.90% 3.233% 10/18/2027(c)(d) 1,089,000 1,087,370 Halcyon Loan Advisors Funding 2015-1A AR, FRN 3.268% 4/20/2027(c)(d) 1,304,000 1,303,188 Halcyon Loan Advisors Funding 2014-3A AR, 3M USD LIBOR + 1.100% 3.447% 10/22/2025(c)(d) 491,000 491,042 Ivy Hill Middle Market Credit Fund VII Ltd. 3.583% 7/18/2030(c)(d)(e) 604,000 603,396 Ivy Hill Middle Market Credit Fund VII Ltd. 7A AR, FRN 3.878% 10/20/2029(c)(d) 250,000 249,824 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d) 224,771 222,455 NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671		613,000	613,967
12/15/2028(c) 561,000 561,564 Halcyon Loan Advisors Funding 2015-3A A1R, 3M USD LIBOR + 0.90% 3.233% 10/18/2027(c)(d) 1,089,000 1,087,370 Halcyon Loan Advisors Funding 2015-1A AR, FRN 3.268% 4/20/2027(c)(d) 1,304,000 1,303,188 Halcyon Loan Advisors Funding 2014-3A AR, 3M USD LIBOR + 1.100% 3.447% 10/22/2025(c)(d) 491,000 491,042 Ivy Hill Middle Market Credit Fund VII Ltd. 3.583% 7/18/2030(c)(d)(e) 604,000 603,396 Ivy Hill Middle Market Credit Fund VII Ltd. 7A AR, FRN 3.878% 10/20/2029(c)(d) 250,000 249,824 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d) 224,771 222,455 NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671		328,000	320,569
12/15/2028(c) 561,000 561,564 Halcyon Loan Advisors Funding 2015-3A A1R, 3M USD LIBOR + 0.90% 3.233% 10/18/2027(c)(d) 1,089,000 1,087,370 Halcyon Loan Advisors Funding 2015-1A AR, FRN 3.268% 4/20/2027(c)(d) 1,304,000 1,303,188 Halcyon Loan Advisors Funding 2014-3A AR, 3M USD LIBOR + 1.100% 3.447% 10/22/2025(c)(d) 491,000 491,042 Ivy Hill Middle Market Credit Fund VII Ltd. 3.583% 7/18/2030(c)(d)(e) 604,000 603,396 Ivy Hill Middle Market Credit Fund VII Ltd. 7A AR, FRN 3.878% 10/20/2029(c)(d) 250,000 249,824 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d) 224,771 222,455 NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671			
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Halcyon Loan Advisors Funding 2015-1A AR, FRN 3.268% 4/20/2027(c)(d) 1,304,000 1,303,188 Halcyon Loan Advisors Funding 2014-3A AR, 3M USD LIBOR + 1.100% 3.447% 10/22/2025(c)(d) 491,000 491,042 Ivy Hill Middle Market Credit Fund VII Ltd. 3.583% 7/18/2030(c)(d)(e) 604,000 603,396 Ivy Hill Middle Market Credit Fund VII Ltd. 7A AR, FRN 3.878% 10/20/2029(c)(d) 250,000 249,824 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d) 224,771 222,455 NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A AIBR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671	Halcyon Loan Advisors Funding 2015-3A A1R, 3M USD LIBOR + 0.90% 3.233%		
Halcyon Loan Advisors Funding 2014-3A AR, 3M USD LIBOR + 1.100% 3.447% 10/22/2025(c)(d) 491,000 491,042 Ivy Hill Middle Market Credit Fund VII Ltd. 3.583% 7/18/2030(c)(d)(e) 604,000 603,396 Ivy Hill Middle Market Credit Fund VII Ltd. 7A AR, FRN 3.878% 10/20/2029(c)(d) 250,000 249,824 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d) 224,771 222,455 NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671	10/18/2027(c)(d)	1,089,000	1,087,370
Halcyon Loan Advisors Funding 2014-3A AR, 3M USD LIBOR + 1.100% 3.447% 10/22/2025(c)(d) 491,000 491,042 Ivy Hill Middle Market Credit Fund VII Ltd. 3.583% 7/18/2030(c)(d)(e) 604,000 603,396 Ivy Hill Middle Market Credit Fund VII Ltd. 7A AR, FRN 3.878% 10/20/2029(c)(d) 250,000 249,824 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d) 224,771 222,455 NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671	Halcyon Loan Advisors Funding 2015-1A AR, FRN 3.268% 4/20/2027(c)(d)	1,304,000	1,303,188
Ivy Hill Middle Market Credit Fund VII Ltd. 3.583% 7/18/2030(c)(d)(e) 604,000 603,396 Ivy Hill Middle Market Credit Fund VII Ltd. 7A AR, FRN 3.878% 10/20/2029(c)(d) 250,000 249,824 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d) 224,771 222,455 NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671			
Ivy Hill Middle Market Credit Fund VII Ltd. 7A AR, FRN 3.878% 10/20/2029(c)(d) 250,000 249,824 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d) 224,771 222,455 NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671	10/22/2025(c)(d)	491,000	491,042
Ivy Hill Middle Market Credit Fund VII Ltd. 7A AR, FRN 3.878% 10/20/2029(c)(d) 250,000 249,824 NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d) 224,771 222,455 NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671	Ivy Hill Middle Market Credit Fund VII Ltd. 3.583% 7/18/2030(c)(d)(e)	604,000	603,396
NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671			
NewMark Capital Funding CLO, Ltd. 2014-2A BFR 3.669% 6/30/2026(d) 278,000 277,815 Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d) 293,000 288,734 Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671	NewMark Capital Funding CLO, Ltd. 2014-2A AFR 3.077% 6/30/2026(d)	224,771	222,455
Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671		278,000	277,815
Ocean Trails CLO V 2014-5A C2R 4.70% 10/13/2026(d) 186,000 185,939 Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671	Oaktree CLO Ltd. 2014-2A A1BR 2.953% 10/20/2026(d)	293,000	288,734
Saranac CLO III Ltd. 2014-3A ALR, FRN 3.466% 6/22/2030(c)(d) 632,000 631,997 Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671			
Senior Credit Fund SPV LLC 2016-1A 3.033% 12/19/2025(e) 925,000 925,000 Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671			
Silvermore CLO Ltd. 2014-1A A1R, 3M USD LIBOR + 1.170% 3.484% 5/15/2026(c)(d) 595,533 595,671			
		595,533	
		427,000	426,994

BONDS & DEBEXTURES - Continued		Principal Amount	Fair Value
Telos CLO 2013-3A AR, 3M USD LIBOR + 1.300% 3.636% 71/72026(c)(d) \$ 474,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 550,000 \$ 610,000 \$ 623,000 \$ 27,094 \$ 111 Credit Wind River CLO Ltd, 2016-1A AR, FRN 3.286% 4/17/2028(c)(d) \$ 670,000 \$ 639,993 \$ 000,000 \$ 624,367 \$ 000,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000 \$ 623,000	BONDS & DERENTURES - Continued	Amount	raii value
Telos CLO 2013-3A BR, 3M USD LIBOR + 2,000%		\$ 474,000	\$ 475,615
Teles CLO Ltd. 2014-5A A1R, FRN 3.286% 4/17/2028(c) 640,000 639,938 Tell Credit Wind River CLO Ltd. 2016-1A AR, FRN 3.94% 7/20/2030(c)(d) 607,000 606,971 Wellfleet CLO Ltd. 2016-1A AR, FRN 3.928% 4/20/2028(c)(d) 623,000 623,307 West CLO Ltd. 2016-1A AR, FRN 3.288% 4/20/2028(c)(d) 233,000 227,944 West CLO Ltd. 2011-3A A1BR 2.724% 1/16/2027(d) 233,000 227,944 West CLO Ltd. 2013-1A A1BR 2.724% 1/16/2027(d) 250,000 246,203 West CLO Ltd. 2013-1A A1BR 2.92% 7/25/2026(d) 250,000 246,203 West CLO Ltd. 2013-1A A2BR 3.93% 1/17/17/2025(d) 250,000 246,203 Cals CLO 2 Ltd. 2014-2A A1BR 2.92% 7/25/2026(d) 250,000 246,203 CREDIT CARD 1.4% American Express Credit Account Master Trust 2017-6 B 2.20% 5/15/2023 1,002,000 5 Sapha Capital One Multi-Asset Execution Trust 2016-A6 A6 1.82% 9/15/2022 1,051,000 1,302,626 Capital One Multi-Asset Execution Trust 2017-A1 A1 2.00% 1/17/2023 1,321,000 1,302,626 Capital One Multi-Asset Execution Trust 2016-A5 B 1,91% 9/15/2022 10,51,000 1,202,600 Synchrony Credit Card Trust 2018-A1 A1 3.38% 9/15/2024 1,279,000 1,279,000 1,279,000 Synchrony Credit Card Master Note Trust 2016-3 B 1,91% 9/15/2022 104,000 1,287,000 Synchrony Credit Card Master Note Trust 2016-3 B 1,91% 9/15/2022 104,000 1,287,000 Sapha Matter Card Master Note Trust 2016-3 B 2,91% 9/15/2022 104,000 1,287,000 Sapha Matter Card Master Note Trust 2016-3 B 3,91% 9/15/2022 104,000 1,287,000 Sapha Matter Card Master Note Trust 2016-3 B 3,91% 9/15/2022 104,000 1,287,000 Sapha Matter Card Master Note Trust 2016-3 B 3,91% 9/15/2022 104,000 1,287,000 Sapha Matter Card Master Note Trust 2016-3 B 3,91% 9/15/2022 104,000 1,287,000 Sapha Matter Card Master Note Trust 2016-3 B 3,91% 9/15/2022 104,000 1,287,000 Sapha Matter Card Master Owner Trust 2017-2 A 3,21% 1/15/2026(d) 1,287,000 1,287,000 Sapha Matter Card	,		
THIL Credit Wind River CLO Ltd. 2016-1A AR, FRN 3.398% 7/15/2028(c) 640,000 639,939 (VCO CLO LLC 2018-1A A, FRN 3.942% 7/20/2038(c)(d) 667,000 660,971 (e) 670,000 624,367 (e) 671,378 (e) 171,378 (e) 171,379 (e) 171		,	
WCO CLO LLC 2018-1 A A, FRN 3, 342% 7/20/2030(c)(d)			
WellItet CLO Ltd. 2016-1A AR, FRN. 3,258% 4/20/2028(c)(d) 629,000 233,000 227,944 West CLO Ltd. 2013-1A AIBR 2,724% 1/16/2027(d) 173,380 172,158 West CLO Ltd. 2013-1A AIBR 2,745% 1/17/2025(d) 250,000 249,880 Zais CLO 2 Ltd. 2013-1A AIBR 2,92% 7/25/2026(d) 250,000 240,820 Zais CLO 2 Ltd. 2014-2A AIBR 2,92% 7/25/2026(d) 250,000 240,820 Zais CLO 2 Ltd. 2014-2A AIBR 2,92% 7/25/2026(d) 250,000 240,522 Zais CLO 2 Ltd. 2014-2A AIBR 2,92% 7/25/2026(d) 250,000 240,522 Zais CLO 2 Ltd. 2014-2A AIBR 2,92% 7/25/2026(d) 250,000 240,522 Zais CLO 2 Ltd. 2014-2A AIBR 2,92% 7/25/2026(d) 250,000 240,522 Zais CLO 2 Ltd. 2014-2A AIBR 2,92% 7/25/2026(d) 250,000 240,522 Zais CLO 2 Ltd. 2014-2A AIBR 2,92% 7/25/2026 1,051,000 1,036,266 Zais Ltd. 2 Ltd		,	,
West CLO Ltd. 2014-2A A1BR		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·
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West CLO Ltd. 2013-1A AZBR 3.393% 117/2025(d) 250,000 246,292 Zais CLO 2 Ltd. 2014-2A AIBR 2.92% 7/25/2026(d) 50,000 266,292 Zais CLO 2 Ltd. 2014-2A AIBR 2.92% 7/25/2026(d) 50,000 \$ 1,77,19,335 CREDIT CARD 1.4% American Express Credit Account Master Trust 2017-6 B 2.20% 5/15/2023 \$ 1,002,000 \$ 980,468 Capital One Multi-Asset Execution Trust 2016-A6 A6 1.82% 9/15/2022 1,051,000 1,302,603 Capital One Multi-Asset Execution Trust 2017-A1 A1 2.00% 1/17/2023 1,321,000 1,302,603 Capital One Multi-Asset Execution Trust 2017-A1 A1 2.00% 1/17/2023 1,321,000 1,302,603 Capital One Multi-Asset Execution Trust 2017-A1 A1 2.00% 1/17/2023 1,321,000 1,322,603 Capital One Multi-Asset Execution Trust 2016-A6 A6 1.82% 9/15/2022 10,000 787,213 Synchrony Card Issuance Trust 2018-A1 A1 3.38% 9/15/2024 1,279,000 12,79,000 Synchrony Credit Card Master Note Trust 2016-3 B 1.91% 9/15/2022 104,000 \$ 102,870 College			
Zais CLO 2 Ltd. 2014-2A A1BR 2.92% 7/25/2026(d) \$ 17.719,335 CREDIT CARD 1.4% American Express Credit Account Master Trust 2017-6 B 2.20% 5/15/2023 \$ 1.002,000 \$ 980,468 Capital One Multi-Asset Execution Trust 2016-6A 6A 6 1.82% 9/15/2022 1,051,000 13,08,470 Capital One Multi-Asset Execution Trust 2017-A1 A1 2.00% 1/17/2023 1,321,000 1,302,626 Golden Credit Card Trust 2018-1A A 2.62% 1/15/2023(d) 798,000 787,213 (c) 1.279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,279,000 1,27	West CLO Ltd. 2013-1A A2BR 3.393% 11/7/2025(d)		
REDIT CARD 1.4% American Express Credit Account Master Trust 2017-6 B 2.20% 5/15/2023 \$ 1,002,000 \$ 980,468 Capital One Multi-Asset Execution Trust 2016-0A 66 1.82% 9/15/2022 1.051,000 1.038,470 1.2016 1.00 Multi-Asset Execution Trust 2016-0A 66 1.82% 9/15/2022 1.051,000 1.303,626 Capital One Multi-Asset Execution Trust 2016-0A 66 1.82% 9/15/2022 1.051,000 1.320,626 Capital One Multi-Asset Execution Trust 2017-A 1 A1 2.00% 1/17/2023 1.321,000 1.302,626 Capital One Multi-Asset Execution Trust 2018-1A A 2.62% 1/15/2023(d) 798,000 787,213 (capital Capital Capita			
American Express Credit Account Master Trust 2017-6 B 2.20% 5/15/2022 1,051,000 \$ 980,468 Capital One Multi-Asset Execution Trust 2016-A6 A6 1.82% 9/15/2022 1,051,000 1,038,470 Capital One Multi-Asset Execution Trust 2017-A1 A1 2.00% 1/17/2023 1,321,000 1,302,626 Golden Credit Card Trust 2018-1A A 2.62% 1/15/2023(d) 789,000 787,213 Synchrony Card Issuance Trust 2018-1A A 1.3.38% 9/15/2024 1,279,000 1,279,000 Synchrony Credit Card Master Note Trust 2016-3 B 1.91% 9/15/2022 104,000 102,870 5,490,647 EQUIPMENT 4.3% EQUIPMENT 4.3% ARI Fleet Lease Trust 2018-A A3 2.84% 10/15/2026(d) \$ 340,000 \$ 336,157 Ascentium Equipment Receivables Trust 2017-2A A3 2.31% 12/10/2021(d) 288,000 282,588 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 172,000 170,653 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.510% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding BLC Series 2017-1 A2 2.516% 7/20/2022(d) 1,292,000 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204,500 1,204			
Capital One Multi-Asset Execution Trust 2016-A6 A6 1.82% 9/15/2022 1,051,000 1,038,470 Capital One Multi-Asset Execution Trust 2017-A1 A1 2.00% 1/17/2023 1,321,000 1,302,626 Golden Credit Card Trust 2018-1A A 2.62% 1/15/2023(d) 798,000 787,213 Synchrony Credit Card Master Note Trust 2016-3 B 1.91% 9/15/2022 104,000 102,870 Synchrony Credit Card Master Note Trust 2016-3 B 1.91% 9/15/2022 104,000 102,870 EQUIPMENT 4.3% 8 5,490,647 ARI Fleet Lease Trust 2018-A A3 2.84% 10/15/2026(d) \$ 340,000 \$ 336,157 Ascentium Equipment Receivables Trust 2017-2A A3 2.31% 12/10/2021(d) 288,000 282,588 Avis Budget Rental Car Funding AESOP LLC 2014-2A A 2.50% 7/20/2021(d) 172,000 170,653 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-2A A 2.63% 12/20/2021(d) 616,000 606,647 CGG Receivables Trust 2018-1 A2 2.50% 6/16/2025(d) 363,000 360,914 Clessapeake Funding ILLC Series 2017-1 A3 2.19% 10/24/2022(d) 179,000 177,080 Ceintstar Funding LLC Series 2017-1 A3 2.50% 6/16/2025(d) 275,000 272,468	CREDIT CARD 1.4%		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Capital One Multi-Asset Execution Trust 2017-A1 A1 2.00% 1/17/2023 1,321,000 1,302,626 Golden Credit Card Trust 2018-1A A 2.62% 1/15/2022(d) 798,000 787,213 798,000 787,213 798,000 787,213 798,000 787,213 798,000 787,213 798,000 787,213 798,000 787,213 798,000 787,213 798,000 787,213 798,000 787,213 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 798,000 7	American Express Credit Account Master Trust 2017-6 B 2.20% 5/15/2023	\$ 1,002,000	\$ 980,468
Transport Tran	Capital One Multi-Asset Execution Trust 2016-A6 A6 1.82% 9/15/2022	1,051,000	1,038,470
Synchrony Card Issuance Trust 2018-A1 A1 3.38% 9/15/2024 1,279,000 1,279,000 102,870 104,000 102,870 5,490,647 104,000 102,870 5,490,647 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 102,870 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,000 104,0	Capital One Multi-Asset Execution Trust 2017-A1 A1 2.00% 1/17/2023	1,321,000	1,302,626
Synchrony Credit Card Master Note Trust 2016-3 B 1.91% 9/15/2022 104,000 102,870 \$ 5,490,647	Golden Credit Card Trust 2018-1A A 2.62% 1/15/2023(d)	798,000	787,213
EQUIPMENT 4.3% ARI Fleet Lease Trust 2018-A A3 2.84% 10/15/2026(d) \$ 340,000 \$ 336,157 Ascentium Equipment Receivables Trust 2017-2A A3 2.31% 12/10/2021(d) 288,000 282,588 Avis Budget Rental Car Funding AESOP LLC 2014-2A A 2.50% 2/20/2021(d) 172,000 170,653 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 2/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 616,000 606,647 CCG Receivables Trust 2018-1 A2 2.50% 6/16/2025(d) 363,000 360,914 Chesapeake Funding II LLC 2017-4A A1 2.12% 11/15/2029(d) 654,140 646,198 Coinstar Funding LLC Series 2017-1 A4 2.5.16% 4/25/2047(d) 225,150 227,870 Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d) 179,000 177,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 438,965 Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.36% 1/20/2023(d) 177,000 174,739 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.38% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A2 2.13% 4/10/2031(d) 409,000 408,761 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 409,000 408,761 hold Deero Owner Trust 2018-3 A4 3.23% 6/16/2025 598,000 592,611 hold Deero Owner Trust 2018-3 A4 3.23% 6/16/2025 598,000 592,611 hold Deero Owner Trust 2018-1 A3 3.10% 8/15/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1 A2 3.24% 4/18/2022(d) 499,000 490,103 NextGear Floorplan Master Owner Trust 2017-1 A3 3.22% 2/15/2023(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2017-1 A 2 3.22% 2/15/2023(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1 A 2 3.22% 2/15/2023(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2017-1 A 2 3.22% 2/15/2023(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2017-1 A 2 3.22% 2/15/2023(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2017-1 A 2 3.22% 2/15/2023(d) 498,000 491,599 NextGear Floorplan M	Synchrony Card Issuance Trust 2018-A1 A1 3.38% 9/15/2024	1,279,000	1,279,000
ARI Fleet Lease Trust 2018-A A3 2.84% 10/15/2026(d) \$ 340,000 \$ 336,157 Ascentium Equipment Receivables Trust 2017-2A A3 2.31% 12/10/2021(d) 288,000 282,588 Avis Budget Rental Car Funding AESOP LLC 2014-2A A 2.50% 2/20/2021(d) 172,000 170,653 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 616,000 606,647 CCG Receivables Trust 2018-1 A2 2.50% 6/16/2025(d) 363,000 360,914 Chessapeake Funding ILLC 2017-4A A1 2.12% 11/15/2029(d) 654,140 646,198 Coinstar Funding LLC Series 2017-1A A2 5.216% 4/25/2047(d) 225,150 227,870 Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d) 179,000 177,080 177,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 438,965 Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A2 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 Hortz Fleet Lease Fund	Synchrony Credit Card Master Note Trust 2016-3 B 1.91% 9/15/2022	104,000	102,870
ARI Fleet Lease Trust 2018-A A3 2.84% 10/15/2026(d) \$ 340,000 \$ 336,157 Ascentium Equipment Receivables Trust 2017-2A A3 2.31% 12/10/2021(d) 288,000 282,588 Avis Budget Rental Car Funding AESOP LLC 2014-2A A 2.50% 2/20/2021(d) 172,000 170,653 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-2A A 2.63% 12/20/2021(d) 616,000 606,647 CCG Receivables Trust 2018-1 A2 2.50% 6/16/2025(d) 363,000 360,914 Chesapeake Funding II LLC 2017-4A A1 2.12% 11/15/2029(d) 654,140 646,198 Chesapeake Funding II LLC 2017-1 A2 2.13% 5/22/2023(d) 179,000 177,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 225,150 227,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272,870 272			\$ 5,490,647
Ascentium Equipment Receivables Trust 2017-2A A3 2.31% 12/10/2021(d) 288,000 282,588 Avis Budget Rental Car Funding AESOP LLC 2014-2A A 2.50% 2/20/2021(d) 172,000 170,653 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-2A A 2.63% 12/20/2021(d) 616,000 606,647 CCG Receivables Trust 2018-1 A2 2.50% 6/16/2025(d) 363,000 360,914 Chesapeake Funding II LLC 2017-4A A1 2.12% 11/15/2029(d) 654,140 646,198 Coinstar Funding LLC Series 2017-1A A2 5.216% 4/25/2047(d) 225,150 227,870 Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d) 179,000 177,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 438,965 Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.83% 6/17/2023(d) 177,000 174,739 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 C 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 3.23% 5/10/2032(d) 470,638 467,820 John Deere Owner Trust 2018-B A4 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A3 3.23% 5/10/2032(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 4/18/2022(d) 499,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 498,000 497,889 Poeries 2017-1A 5.30% 3/15/2042(e) 424,000 238,831 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 490,000 493,831 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 490,000 493,831 Verizo	EQUIPMENT 4.3%		
Avis Budget Rental Car Funding AESOP LLC 2014-2A A 2.50% 2/20/2021(d) 172,000 170,653 Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-2A A 2.63% 12/20/2021(d) 616,000 606,647 CCG Receivables Trust 2018-1 A2 2.50% 6/16/2025(d) 363,000 360,914 Chesapeake Funding II LLC 2017-4A A1 2.12% 11/15/2029(d) 654,140 646,198 Coinstar Funding LLC Series 2017-1A A2 5.216% 4/25/2047(d) 225,150 227,870 Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d) 179,000 177,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 438,965 Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 C 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-1 A A 3.23% 6/16/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1 A A3 3.21% 8/15/2022(d) 499,000 490,013 NextGear Floorplan Master Owner Trust 2017-1 A A2 2.54% 4/18/2022(d) 499,000 491,509 NextGear Floorplan Master Owner Trust 2018-1 A A2 3.22% 2/15/2023(d) 300,000 297,889 Porpo Series 2017-1 A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2 A A 1.68% 5/20/2021(d) 707,000 697,835	ARI Fleet Lease Trust 2018-A A3 2.84% 10/15/2026(d)	\$ 340,000	\$ 336,157
Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d) 1,282,000 1,264,557 Avis Budget Rental Car Funding AESOP LLC 2015-2A A 2.63% 12/20/2021(d) 616,000 606,647 CCG Receivables Trust 2018-1 A2 2.50% 6/16/2025(d) 363,000 360,914 Chesapeake Funding II LLC 2017-4A A1 2.12% 11/15/2029(d) 654,140 646,198 Coinstar Funding LLC Series 2017-1A A2 5.216% 4/25/2047(d) 225,150 227,870 Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d) 179,000 177,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 438,965 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.36% 1/20/2023(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 C 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1A A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 NextGear Floorplan Master Owner Trust 2017-1A B 3.22% 2/15/2023(d) 499,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Perpo Series 2017-1A 5.30% 3/15/2042(e) 922,846 998,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 707,000 697,835	Ascentium Equipment Receivables Trust 2017-2A A3 2.31% 12/10/2021(d)	288,000	282,588
Avis Budget Rental Car Funding AESOP LLC 2015-2A A 2.63% 12/20/2021(d) 616,000 606,647 CCG Receivables Trust 2018-1 A2 2.50% 6/16/2025(d) 363,000 360,914 Chesapeake Funding II LLC 2017-4A A1 2.12% 11/15/2029(d) 654,140 645,140 645,140 Cinstar Funding LLC Series 2017-1 AA2 5.216% 4/25/2047(d) 225,150 227,870 Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d) 179,000 177,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 438,965 Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.36% 1/20/2023(d) 177,000 174,739 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 C 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 lohn Deere Owner Trust 2018-B A4 3.23% 6/16/2025 598,000 592,611 Subnote Credit Owner Trust 2018-B A4 3.23% 6/16/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1 A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1 A 2 2.54% 4/18/2022(d) 499,000 491,130 NextGear Floorplan Master Owner Trust 2018-1 A 2 3.22% 2/15/2023(d) 300,000 297,889 NextGear Floorplan Master Owner Trust 2018-1 A 2 3.22% 2/15/2023(d) 300,000 297,889 NextGear Floorplan Master Owner Trust 2018-1 A 2 3.22% 2/15/2023(d) 300,000 297,889 NextGear Floorplan Master Owner Trust 2018-1 A 2 3.22% 2/15/2023(d) 300,000 297,889 NextGear Floorplan Master Owner Trust 2018-1 A 2 3.22% 2/15/2023(d) 300,000 297,889 NextGear Floorplan Master Owner Trust 2018-1 A 2 3.22% 2/15/2023(d) 300,000 297,889 NextGear Floorplan Master Owner Trust 2018-1 A 2 3.22% 2/15/2023(d) 300,000 297,889 NextGear Floorplan Master Owner Trust 2018-1 A 2 3.22% 2/15/2023(d) 300,000 297,889 NextGear Floorplan Master Owner Tr	Avis Budget Rental Car Funding AESOP LLC 2014-2A A 2.50% 2/20/2021(d)	172,000	170,653
CCG Receivables Trust 2018-1 A2 2.50% 6/16/2025(d) 363,000 360,914 Chesapeake Funding II LLC 2017-4A A1 2.12% 11/15/2029(d) 654,140 646,198 Coinstar Funding LLC Series 2017-1 A A2 5.216% 4/25/2047(d) 225,150 227,870 Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d) 179,000 177,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 438,965 Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.36% 1/20/2023(d) 177,000 174,739 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 5/10/2035(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 2.91% 1/15/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1 A3 3.10% 8/15/2022(d) 1,009,000 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1 A 2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2017-1 A 2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1 A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2 A 1.68% 5/20/2021(d) 707,000 697,835 Verizon Owner Trust 2017-2 A 1.92% 12/20/201(d) 707,000 697,835	Avis Budget Rental Car Funding AESOP LLC 2015-1A A 2.50% 7/20/2021(d)	1,282,000	1,264,557
Chesapeake Funding II LLC 2017-4A A1 2.12% 11/15/2029(d) 654,140 646,198 Coinstar Funding LLC Series 2017-1A A2 5.216% 4/25/2047(d) 225,150 227,870 Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d) 179,000 177,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 438,965 Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.36% 1/20/2023(d) 177,000 174,739 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 C 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 598,000 592,611 Kubota Credit Owner Trust 2018-B A4 2.91% 1/15/2025 598,000 592,611 Kubota Credit Owner Trust 2018-B A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1 A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2018-1 A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1 A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2 A A 1.68% 5/20/2021(d) 707,000 697,835	Avis Budget Rental Car Funding AESOP LLC 2015-2A A 2.63% 12/20/2021(d)	616,000	606,647
Coinstar Funding LLC Series 2017-1A A2 5.216% 4/25/2047(d) 225,150 227,870 Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d) 179,000 177,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 438,965 Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.36% 1/20/2023(d) 177,000 174,739 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 620,000 616,895 John Deere Owner Trust 2018-B A4 2.91% 1/15/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1 A A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1 A A2 2.54% 4/18/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1 A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1 A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2 A A 1.68% 5/20/2021(d) 707,000 697,835	CCG Receivables Trust 2018-1 A2 2.50% 6/16/2025(d)	363,000	360,914
Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d) 179,000 177,080 217,080 Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 438,965 Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.36% 1/20/2023(d) 177,000 174,739 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 620,000 616,895 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1 A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1 A A2 3.54% 4/18/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1 A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1 A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2 A A 1.68% 5/20/2021(d) 707,000 697,835 Verizon Owner Trust 2017-2 A A 1.92% 12/20/2021(d) 707,000 697,835	Chesapeake Funding II LLC 2017-4A A1 2.12% 11/15/2029(d)	654,140	646,198
Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d) 442,906 275,000 272,468 Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.36% 1/20/2023(d) 177,000 174,739 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 C 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 620,000 616,895 John Deere Owner Trust 2018-A A4 2.91% 1/15/2025 598,000 592,611 MMAF Equipment Finance LLC 2017-B A3 3.21% 10/17/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1 A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1 A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 707,000 697,835	Coinstar Funding LLC Series 2017-1A A2 5.216% 4/25/2047(d)	225,150	227,870
Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d) 275,000 272,468 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.36% 1/20/2023(d) 177,000 174,739 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 C 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 620,000 616,895 John Deere Owner Trust 2018-1 A 3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1 A 2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2018-1 A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1 A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2017-2 A 1.92% 12/20/2021(d) 707,000 697,835	Dell Equipment Finance Trust 2017-2 A3 2.19% 10/24/2022(d)	179,000	177,080
GreatAmerica Leasing Receivables Funding LLC Series 2017-1 A4 2.36% 1/20/2023(d) 177,000 174,739 GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 207,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 C 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 620,000 616,895 John Deere Owner Trust 2018-B A4 2.91% 1/15/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1A A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2018-1A A2 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,5	Enterprise Fleet Financing LLC 2017-3 A2 2.13% 5/22/2023(d)	442,906	438,965
GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d) 210,000 227,008 GreatAmerica Leasing Receivables Funding LLC Series 2017-1 C 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 620,000 616,895 John Deere Owner Trust 2018 2018-A A4 2.91% 1/15/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1A A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1 A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 707,000 697,835	Enterprise Fleet Financing LLC 2017-1 A3 2.60% 7/20/2022(d)	275,000	272,468
GreatAmerica Leasing Receivables Funding LLC Series 2017-1 C 2.89% 1/22/2024(d) 250,000 246,235 Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 620,000 616,895 John Deere Owner Trust 2018 2018-A A4 2.91% 1/15/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1A A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835		177,000	174,739
Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d) 470,638 467,820 Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 620,000 616,895 John Deere Owner Trust 2018 2018-A A4 2.91% 1/15/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1A A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	GreatAmerica Leasing Receivables Funding LLC Series 2018-1 A4 2.83% 6/17/2024(d)	210,000	207,008
Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d) 409,000 408,761 John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 620,000 616,895 John Deere Owner Trust 2018 2018-A A4 2.91% 1/15/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1A A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835		250,000	246,235
John Deere Owner Trust 2018-B A4 3.23% 6/16/2025 620,000 616,895 John Deere Owner Trust 2018 2018-A A4 2.91% 1/15/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1A A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	Hertz Fleet Lease Funding LP 2017-1 A2 2.13% 4/10/2031(d)	470,638	467,820
John Deere Owner Trust 2018 2018-A A4 2.91% 1/15/2025 598,000 592,611 Kubota Credit Owner Trust 2018-1A A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	Hertz Fleet Lease Funding LP 2018-1 A2 3.23% 5/10/2032(d)	409,000	408,761
Kubota Credit Owner Trust 2018-1A A3 3.10% 8/15/2022(d) 1,009,000 1,006,391 MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	John Deere Owner Trust 2018-B A4 3.23% 6/16/2025	620,000	616,895
MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d) 499,000 490,113 NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	John Deere Owner Trust 2018 2018-A A4 2.91% 1/15/2025	598,000	592,611
NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d) 620,000 613,603 NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	Kubota Credit Owner Trust 2018-1A A3 3.10% 8/15/2022(d)	1,009,000	1,006,391
NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d) 498,000 491,599 NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	MMAF Equipment Finance LLC 2017-B A3 2.21% 10/17/2022(d)	499,000	490,113
NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d) 300,000 297,889 Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	NextGear Floorplan Master Owner Trust 2017-1A A2 2.54% 4/18/2022(d)	620,000	613,603
Prop Series 2017-1A 5.30% 3/15/2042(e) 922,846 908,562 Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	NextGear Floorplan Master Owner Trust 2017-2A B 3.02% 10/17/2022(d)		
Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d) 240,000 238,331 Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	NextGear Floorplan Master Owner Trust 2018-1A A2 3.22% 2/15/2023(d)	300,000	297,889
Verizon Owner Trust 2017-2A A 1.92% 12/20/2021(d) 707,000 697,835	Prop Series 2017-1A 5.30% 3/15/2042(e)	922,846	908,562
	Verizon Owner Trust 2016-2A A 1.68% 5/20/2021(d)	240,000	238,331
Verizon Owner Trust 2017-1A A 2.06% 9/20/2021(d) 269,000 266,571	· · ·	707,000	697,835
	Verizon Owner Trust 2017-1A A 2.06% 9/20/2021(d)	269,000	
Verizon Owner Trust 2017-3A A1A 2.06% 4/20/2022(d) 311,000 306,261	Verizon Owner Trust 2017-3A A1A 2.06% 4/20/2022(d)	311,000	306,261

		Principal Amount		Fair Value
BONDS & DEBENTURES - Continued		Amount		ran value
Verizon Owner Trust 2016-2A B 2.15% 5/20/2021(d)	\$	269,000	\$	265,126
Verizon Owner Trust 2017-2A B 2.22% 12/20/2021(d)	Ψ	645,000	Ψ	631,743
Verizon Owner Trust 2017-1A B 2.45% 9/20/2021(d)		918,000		905,428
Verizon Owner Trust 2018-1A B 3.05% 9/20/2022(d)		553,000		547,851
Volvo Financial Equipment LLC Series 2017-1A A4 2.21% 11/15/2021(d)		159,000		156,363
Volvo Financial Equipment LLC Series 2018-1A A3 2.54% 2/15/2022(d)		987,000		977,987
Wheels SPV 2 LLC 2018-1A A3 3.24% 4/20/2027(d)		291,000		289,884
(a)		2,1,000	\$	16,589,703
OTHER 2.9%			Ψ	10,000,700
Conn Funding II LP 2017-B B 4.52% 4/15/2021(d)	\$	200,000	\$	201,052
New Residential Advance Receivables Trust 2015-ON1 2016-T4 AT4 3.107%	Ψ	200,000	Ψ	201,032
12/15/2050(d)		1,345,000		1,332,357
New Residential Advance Receivables Trust Advance Receivables Backed Notes 2016-T2		1,0 .0,000		1,002,007
AT2 2.575% 10/15/2049(d)		681,000		675,194
New Residential Advance Receivables Trust Advance Receivables Backed Notes 2017-T1		001,000		073,171
AT1 3.214% 2/15/2051(d)		1,262,000		1,249,058
New Residential Mortgage LLC 2018-FNT1 A 3.61% 5/25/2023(d)		754,796		750,428
New Residential Mortgage LLC 2018-FNT2 A 3.79% 7/25/2054(d)		877,600		875,698
NRZ Excess Spread-Collateralized Notes Series 2018-PLS1 A 3.193% 1/25/2023(d)		376,002		372,574
NRZ Excess Spread-Collateralized Notes Series 2018-PLS2 A 3.265% 2/25/2023(d)		421,613		417,979
Panhandle-Plains Student Finance Corporation 2001-1 A2 3.17% 12/1/2031(e)		600,000		596,250
PFS Financing Corp. 2017-D A 2.40% 10/17/2022(d)		430,000		421,625
PFS Financing Corp. 2017-D B 2.74% 10/17/2022(d)		202,000		198,139
PFS Financing Corp. 2018-B A 2.89% 2/15/2023(d)		1,085,000		1,072,658
PFS Financing Corp. 2018-B B 3.08% 2/15/2023(d)		191,000		188,517
PFS Financing Corp. 2018-D A 3.19% 4/17/2023(d)		846,000		840,895
PFS Financing Corp. 2018-D B 3.45% 4/17/2023(d)		421,000		417,333
PFS Financing Corporation 2016-BA A 1.87% 10/15/2021(d)		320,000		316,066
PFS Financing Corporation 2017-BA A2 2.22% 7/15/2022(d)		588,000		576,253
PFS Financing Corporation 2017-BA B 2.57% 7/15/2022(d)		195,000		191,419
Unison Ground Lease Funding LLC 2013-1 B 5.78% 3/15/2043(d)(e)		349,000		346,362
WCP ISSUER LLC 2013-1 B 6.657% 8/15/2043(d)(e)		409,000		423,164
(4)(c)		105,000	\$	11,463,021
TOTAL ASSET-BACKED SECURITIES (Cost \$72,744,799)			\$	
TOTAL ASSET-DACKED SECURITIES (COSt \$12,144,199)			Э	72,274,082
CORPORATE BONDS & NOTES 0.9%				
COMMUNICATIONS 0.2%				
Cisco Systems, Inc. 2.45% 6/15/2020	\$	669,000	\$	663,497
CONSUMER, CYCLICAL 0.0%	Þ	009,000	Ф	003,497
	\$	753	\$	824
Continental Airlines 2000-1 Class B Pass Through Trust 8.388% 5/1/2022 Northwest Airlines 1999-2 Class C Pass Through Trust 8.304% 9/1/2010(e)	Ф	284,512	Ф	49,790
Nothiwest Allfilles 1999-2 Class C Pass Tillough Trust 8.304% 9/1/2010(e)		204,312	Ф	
CONSUMER, NON-CYCLICAL 0.1%			\$	50,614
StoneMor Partners LP / Cornerstone Family Services of West Virginia Subsidiary 7.875%				
	•	540,000	Ф	501 107
6/1/2021 ENERGY 0.3%	\$	540,000	\$	501,187
	¢	1 125 000	Ф	1 002 025
PHI, Inc. 5.25% 3/15/2019	\$	1,135,000	\$	1,083,925

		Principal Amount		Fair Value
BONDS & DEBENTURES - Continued FINANCIAL 0.1%				
Berkshire Hathaway Finance Corporation, 3M USD LIBOR + 0.260% 2.574% 8/15/2019(c INDUSTRIAL 0.0%) \$	336,000	\$	336,767
Air 2 US 10.127% 10/1/2020(d)(e)	\$	426,921	\$	81,115
TECHNOLOGY 0.2% Apple, Inc. 1.90% 2/7/2020	\$	750,000	\$	740.636
Oracle Corporation 3.875% 7/15/2020	Ф	21,000	Ф	21,343
•			\$	761,979
TOTAL CORPORATE BONDS & NOTES (Cost \$3,709,504)			\$	3,479,084
CORPORATE BANK DEBT 0.9%	Φ.	202.000	Ф	202.266
ABG Intermediate Holdings 2 LLC, 3M USD LIBOR + 7.750% 9.992% 9/29/2025(c)(f) JC Penney Corporation, Inc., 1M USD LIBOR + 4.250% 6.567% 6/23/2023(c)(f)	\$	293,000 531,910	\$	293,366 487,495
Logix Holding Co. LLC TL 1L, 1M USD LIBOR 5.750% 7.992% 12/22/2024(c)(f)		296,228		295,487
MB2LTL, 6M USD LIBOR + 9.250% 11.75% 11/30/2023(c)(e)(f)		184.000		184,920
OTGDDTL 1.000% 8/23/2021(c)(e)(f)(g)		5,949		147
OTGTL, 3M USD LIBOR 9.000% 11.337% 8/23/2021(c)(e)(f)		671,051		674,178
SDTL, 1M USD LIBOR +4.500 6.879% 11/22/2021(c)(e)(f)		348,847		348,034
Xplornet Communication, Inc., 3M USD LIBOR 4.000% 6.386% 9/9/2021(c)(f)		560,690		563,034
ZW1L, 3M USD LIBOR 5.000% 7.340% 11/16/2022(c)(e)(f)		363,292		363,746
ZW2L, 3M USD LIBOR 9.000% 11.312% 11/16/2023(c)(e)(f)		130,000		131,625
TOTAL CORPORATE BANK DEBT (Cost \$3,338,465)			\$	3,342,032
U.S. TREASURIES 1.7%				
U.S. Treasury Notes 1.875% 1/31/2022	\$	2,247,000	\$	2,173,599
U.S. Treasury Notes 2.000% 11/15/2021		2,231,000		2,171,879
U.S. Treasury Notes 2.000% 2/15/2022		2,238,000		2,173,339
TOTAL U.S. TREASURIES (Cost \$6,534,785)			\$	6,518,817
TOTAL BONDS & DEBENTURES 33.0% (Cost \$130,019,322)			\$	128,454,026
TOTAL INVESTMENT SECURITIES 95.6% (Cost \$338,554,962)			\$	372,571,644
TOTAL INVESTMENT SECURITIES 75.0% (Cost \$550,554,702)			Ф	372,371,044
SHORT-TERM INVESTMENTS 5.2%				
State Street Bank Repurchase Agreement 0.42% 10/1/2018 (Dated 09/28/2018, repurchase price of \$20,206,707, collateralized by \$21,835,000 principal amount U.S. Treasury Notes -				
2.25% 2027, fair value \$20,610,297)	\$	20,206,000	\$	20,206,000
TOTAL SHORT-TERM INVESTMENTS (Cost \$20,206,000)			\$	20,206,000
TOTAL INVESTMENTS 100.8% (Cost \$358,760,962)			\$	392,777,644
Other Assets and Liabilities, net (0.8)%				(2,676,255)
NET ASSETS 100.0%			\$	390,101,389

⁽a) Non-income producing security.

- (b) As permitted by U.S. Securities and Exchange Commission regulations, Other Common Stocks include holdings in their first year of acquisition that have not previously been publicly disclosed.
- (c) Variable/Floating Rate Security The rate shown is based on the latest available information as of September 30, 2018. For Senior Loan Notes, the rate shown may represent a weighted average interest rate. Certain variable rate securities are not based on a published rate and spread but are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description.
- (d) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, typically only to qualified institutional buyers. Unless otherwise indicated, these securities are not considered to be illiquid.
- (e) Investments categorized as a significant unobservable input (Level 3) (See Note 1).
- Restricted securities. These restricted securities constituted 0.85% of total net assets at September 30, 2018, most of which are considered liquid by the Adviser. These securities are not registered and may not be sold to the public. There are legal and/or contractual restrictions on resale. The Fund does not have the right to demand that such securities be registered. The values of these securities are determined by valuations provided by pricing services, brokers, dealers, market makers, or in good faith under policies adopted by authority of the Fund s Board of Directors.
- (g) These securities have been valued in good faith under policies adopted by authority of the Board of Directors in accordance with the Fund s fair value procedures. These securities constituted 0.00% of total net assets at September 30, 2018.

SOURCE CAPITAL, INC.

PORTFOLIO OF INVESTMENTS RESTRICTED SECURITIES

September 30, 2018

(Unaudited)

Issuer	Acquisition Date (s)	Cost	Fair Value	Fair Value as a % of Net Assets
ABG Intermediate Holdings 2 LLC, 3M USD LIBOR + 7.750% 9.992%	1			
9/29/2025	09/26/2017	\$ 292,105	\$ 293,366	0.08%
JC Penney Corporation, Inc., 1M USD LIBOR + 4.250% 6.567% 6/23/2023	10/4/2017, 10/5/2017, 10/6/2017, 10/11/2017,	-1.50-0	40= 40=	0.100
	02/07/2018	516,050	487,495	0.12%
Logix Holding Co. LLC TL 1L, 1M USD LIBOR 5.750% 7.992% 12/22/2024	08/11/2017	293,562	295,487	0.08%
MB2LTL, 6M USD LIBOR + 9.250%				
11.750% 11/30/2023	12/02/2016, 01/31/2017	181,782	184,920	0.05%
OTGDDTL 1.000% 8/23/2021	08/26/2016, 01/26/2018		147	0.00%
OTGTL, 3M USD LIBOR 9.000% 11.337% 8/23/2021	08/26/2016, 02/28/2017, 05/26/2017, 06/14/2017,			
111007 / 0 0/20/2021	08/26/2017, 08/30/2017,			
	11/30/2017, 01/26/2018	662,979	674,178	0.17%
SDTL, 1M USD LIBOR +4.500 6.879%	12/22/2016	244 100	240.024	0.000
11/22/2021	12/22/2016	344,108	348,034	0.09%
Xplornet Communication, Inc., 3M USD LIBOR 4.000% 6.386% 9/9/2021	09/08/2016, 09/20/2016, 10/7/2016, 10/14/2016			
	05/22/2017, 10/18/2017	558,779	563,034	0.14%
ZW1L, 3M USD LIBOR 5.000%				
7.340% 11/16/2022	11/17/2016	360,654	363,746	0.09%
ZW2L, 3M USD LIBOR 9.000%				
11.312% 11/16/2023	11/17/2016	128,446	131,625	0.03%
TOTAL RESTRICTED SECURITIES		\$ 3,338,465	\$ 3,342,032	0.85%

NOTE 1 Disclosure of Fair Value Measurements

The Fund uses the following methods and inputs to establish the fair value of its assets and liabilities. Use of particular methods and inputs may vary over time based on availability and relevance as market and economic conditions evolve.

Equity securities are generally valued each day at the official closing price of, or the last reported sale price on, the exchange or market on which such securities principally are traded, as of the close of business on that day. If there have been no sales that day, equity securities are generally valued at the last available bid price. Securities that are unlisted and fixed-income and convertible securities listed on a national securities exchange for which the over-the-counter (OTC) market more accurately reflects the securities value in the judgment of the Fund's officers, are valued at the most recent bid price. However, most fixed income securities are generally valued at prices obtained from pricing vendors and brokers. Vendors value such securities based on one or more of the following inputs: transactions, bids, offers, quotations from dealers and trading systems, spreads and other relationships observed in the markets among comparable securities, benchmarks, underlying equity of the issuer, and proprietary pricing models such as cash flows, financial or collateral performance and other reference data (includes prepayments, defaults, collateral, credit enhancements, and interest rate volatility). Short-term corporate notes with maturities of 60 days or less at the time of purchase are valued at amortized cost.

Securities for which representative market quotations are not readily available or are considered unreliable by the Adviser are valued as determined in good faith under procedures adopted by the authority of the Fund s Board of Directors. Various inputs may be reviewed in order to make a good faith determination of a security s value. These inputs include, but are not limited to, the type and cost of the security; contractual or legal restrictions on resale of the security; relevant financial or business developments of the issuer; actively traded similar or related securities; conversion or exchange rights on the security; related corporate actions; significant events occurring after the close of trading in the security; and changes in overall market conditions. Fair valuations and valuations of investments that are not actively trading involve judgment and may differ materially from valuations of investments that would have been used had greater market activity occurred.

The Fund classifies its assets based on three valuation methodologies. Level 1 values are based on quoted market prices in active markets for identical assets. Level 2 values are based on significant observable market inputs, such as quoted prices for similar assets and quoted prices in inactive markets or other market observable inputs as noted above including spreads, cash flows, financial performance, prepayments, defaults, collateral, credit enhancements, and interest rate volatility. Level 3 values are based on significant unobservable inputs that reflect the Fund s determination of assumptions that market participants might reasonably use in valuing the assets. The valuation levels are not necessarily an indication of the risk associated with investing in those securities. The following table presents the valuation levels of the Fund s investments as of September 30, 2018:

Investments		Level 1		Level 2		Level 3		Total
Common Stocks								
Internet Media	\$	33,101,326					\$	33,101,326
Aircraft & Parts		23,462,768						23,462,768
Diversified Banks		22,546,576						22,546,576
Semiconductor Devices		19,519,696						19,519,696
Infrastructure Software		16,746,404						16,746,404
Cable & Satellite		15,644,908						15,644,908
P&C Insurance		14,305,588						14,305,588
Cement & Aggregates		12,174,012						12,174,012
Insurance Brokers		10,261,278						10,261,278
Electrical Components		8,466,780						8,466,780
Investment Companies		8,241,697						8,241,697
Consumer Finance		7,947,889						7,947,889
Generic Pharma		7,494,216						7,494,216
Advertising & Marketing		6,502,315						6,502,315
Internet Based Services		6,414,397						6,414,397
Home Improvement		6,046,068						6,046,068
Banks		5,772,665						5,772,665
Midstream - Oil & Gas		5,682,465						5,682,465
Packaged Food		5,082,168						5,082,168
E-Commerce Discretionary		4,485,393						4,485,393
Food & Drug Stores		2,069,463						2,069,463
Life Science Equipment		1,028,309						1,028,309
Base Metals		1,019,292						1,019,292
Other Common Stocks		101,945						101,945
Commercial Mortgage-Backed Securities								202,510
Agency			\$	32,217				32,217
Agency Stripped			Ψ	7,190,353				7,190,353
Non-Agency				5,213,643				5,213,643
Residential Mortgage-Backed Securities				0,210,010				0,210,010
Agency Collateralized Mortgage Obligation				6,183,954				6,183,954
Agency Pool Fixed Rate				13,311,800				13,311,800
Non-Agency Collateralized Mortgage Obligation				10,908,044				10,908,044
Asset-Backed Securities				10,500,011				10,700,011
Auto				21,011,376				21,011,376
Collateralized Loan Obligation				16,190,939	\$	1,528,396		17,719,335
Credit Card				5,490,647	Ψ	1,320,370		5,490,647
Equipment				15,681,141		908,562		16,589,703
Other				10,097,245		1,365,776		11,463,021
Corporate Bonds & Notes				3,348,179		130,905		3,479,084
Corporate Bank Debt				1,639,382		1,702,650		3,342,032
U.S. Treasuries				6,518,817		1,702,030		6,518,817
Short-Term Investment				20,206,000				20,206,000
Short-reim hivestilient	\$	244,117,618	\$	143,023,737	¢	5,636,289	\$	392,777,644
	φ	2 11 ,117,010	φ	143,023,737	φ	3,030,289	Ф	372,111,044

The following table summarizes the Fund s Level 3 investment securities and related transactions during the period ended September 30, 2018:

Investments	Beginning Value at December 31, 2017	Net Realized and Unrealized Gains (Losses)*	Purchases	(Sales)	Gross Transfer In (Out)	Ending Value at September 30, 2018	Net Change in Unrealized Appreciation (Depreciation) related to Investments held at September 30, 2018
Commercial		((5.11.51.)	(=)	, , , , ,	
Mortgage-Backed							
Securities Non-Agency	464,468	\$ (2,578)	\$	(461,890)			
Residential							
Mortgage-Backed							
Securities Non-Agency							
Collateralized Mortgage							
Obligation	834,410	(3,894)		(455,113)\$	(375,403)		
Asset-Backed Securities							
Collateralized Loan							
Obligation	1,159,665	(7,325)\$	604,000		(227,944) \$	1,528,396	\$ (2,443)
Asset-Backed Securities							
Equipment	1,012,436	(26,190)		(77,684)		908,562	(26,244)
Asset-Backed Securities							
Other	3,961,842	. , , ,			(2,581,414)	1,365,776	
Corporate Bonds & Notes	290,257	(40,060)	92,368	(211,660)		130,905	. , ,
Corporate Bank Debt	2,856,931	12,319	1,629,420	(2,796,020)		1,702,650	
Total \$	10,580,009	\$ (82,380)\$	2,325,788 \$	(4,002,367)\$	(3,184,761) \$	5,636,289	\$ (87,835)

Investments classified within Level 3 of the fair value hierarchy are valued by the Adviser in good faith under procedures adopted by authority of the Fund s Board of Directors. The Adviser employs various methods to determine fair valuations including regular review of key inputs and assumptions, and review of related market activity, if any. However, there are generally no observable trade activities in these securities. The Adviser reports to the Board of Directors at their regularly scheduled quarterly meetings, or more often if warranted. The report includes a summary of the results of the process, the key inputs and assumptions noted, and any changes to the inputs and assumptions used. When appropriate, the Adviser will recommend changes to the procedures and process employed. The value determined for an investment using the fair value procedures may differ significantly from the value realized upon the sale of such investment. Transfers of investments between different levels of the fair value hierarchy are recorded at market value as of the end of the reporting period. There were transfers of \$3,184,761 out of Level 3 into Level 2 during the period ended September 30, 2018.

The following table summarizes the quantitative inputs and assumptions used for items categorized as items categorized as Level 3 of the fair value hierarchy as of September 30, 2018:

	rair value at			
	September 30,			
Financial Assets	2018	Valuation Technique(s)	Unobservable Inputs	Price/Range
Asset-Backed Securities - Collateralized				
Loan Obligation	\$ 1,528,396	Third-Party Broker Quote (a)	Quotes/Prices	\$99.90 - \$100.00

Asset-Backed Securities - Equipment	\$ 908,562	Third-Party Broker Quote (a)	Quotes/Prices	\$98.45
Asset-Backed Securities - Other	\$ 1,365,776	Third-Party Broker Quote (a)	Quotes/Prices	\$99.24 - \$103.46
Corporate Bonds and Notes - Consumer,				
Cyclical	\$ 49,790	Third-Party Broker Quote (a)	Quotes/Prices	\$17.50
Corporate Bonds and Notes - Industrial	\$ 81,115	Third-Party Broker Quote (a)	Quotes/Prices	\$19.00
Corporate Bank Debt	\$ 147	Pricing Model (b)	Reference prices	\$2.47
	\$ 1,702,503	Pricing Vendor	Prices	\$99.77 - \$101.25

⁽a) The Third-Party Broker Quote technique involves obtaining an independent third-party broker quote for the security.

NOTE 2 Federal Income Tax

The cost of investment securities held at September 30, 2018 (excluding short-term investments), was \$339,090,218 for federal income tax purposes. Net unrealized appreciation consists of:

Gross unrealized appreciation:	\$ 41,848,352
Gross unrealized depreciation:	(8,366,926)
Net unrealized appreciation:	\$ 33,481,426

⁽b) The Pricing Model technique for Level 3 securities involves calculating the difference between the fair value of the funded portion of the security and the price at which the Fund is committed to fund the unfunded committment.

ITEM 2. CONTROLS AND PROCEDURES.

amended (the 1 evaluation of the	The registrant s principal executive and principal financial officers have concluded that the registrant s ols and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as 940 Act)) are effective, as of a date within 90 days of the filing date of this Form N-Q based on their see controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rules 13a-15(b) or the Securities Exchange Act of 1934.
	There were no changes in the registrant s internal control over financial reporting (as defined in nder the 1940 Act that occurred during the registrant s last fiscal quarter that have materially affected, y likely to materially affect, the registrant s internal control over financial reporting.
ITEM 3. EXHIBITS	
(a)	The certifications required by Rule 30a-2(a) under the 1940 Act are attached hereto.

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.

SOURCE CAPITAL, INC.

By: /s/ J. Richard Atwood

J. Richard Atwood,

President (Principal Executive Officer)

Date: November 29, 2018

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: /s/ J. Richard Atwood

J. Richard Atwood,

President (Principal Executive Officer)

Date: November 29, 2018

By: /s/ E. Lake Setzler III

E. Lake Setzler III,

Treasurer (Principal Financial Officer)

Date: November 29, 2018