

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form N-Q

April 30, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21982

Guggenheim Strategic Opportunities Fund

(Exact name of registrant as specified in charter)

227 West Monroe Street, Chicago, IL 60606

(Address of principal executive offices) (Zip  
code)

Amy J. Lee

227 West Monroe Street, Chicago, IL 60606

(Name and address of agent for service)

Registrant's telephone number, including area code: (312) 827-0100

Date of fiscal year end: May 31

Date of reporting period: December 1, 2017 – February 28, 2018

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Item 1. Schedule of Investments.  
Attached hereto.

Guggenheim Strategic Opportunities Fund  
SCHEDULE OF INVESTMENTS (Unaudited) February 28, 2018

	Shares	Value
COMMON STOCKS <sup>†</sup> - 0.2%		
Energy - 0.1%		
SandRidge Energy, Inc.*	41,086	\$ 577,669
Approach Resources, Inc.*	57,880	168,431
Titan Energy LLC*	9,603	7,202
Total Energy		753,302
Technology - 0.1%		
Aspect Software Parent, Inc.*, <sup>†††,1,2</sup>	40,745	200,060
Aspect Software Parent, Inc.*, <sup>†††,1,2</sup>	15,032	73,807
Qlik Technologies, Inc.*, <sup>†††,1</sup>	56	63,588
Qlik Technologies, Inc.*, <sup>†††,1</sup>	13,812	5,812
Qlik Technologies, Inc.*, <sup>††</sup>	3,600	-
Total Technology		343,267
Communications - 0.0%**		
Cengage Learning Acquisitions, Inc.*, <sup>††</sup>	11,126	63,975
Consumer, Non-cyclical - 0.0%**		
Targus Group International Equity, Inc.*, <sup>†††,1,2</sup>	12,989	31,357
Industrial - 0.0%*		
Carey International, Inc.*, <sup>†††,1</sup>	6	-
Total Common Stocks (Cost \$2,757,829)		1,191,901
PREFERRED STOCKS <sup>†</sup> - 1.2%		
Financial - 0.8%		
Morgan Stanley 5.85% <sup>3,4</sup>	110,000	2,924,900
Public Storage 5.40% <sup>3</sup>	41,000	1,045,500
Total Financial		3,970,400
Industrial - 0.3%		
Seaspan Corp. 6.38% <sup>3</sup>	52,750	1,341,433
Government - 0.1%		
AgriBank FCB 6.88% <sup>3,4,11</sup>	4,000	432,000
Total Preferred Stocks (Cost \$5,411,779)		5,743,833
MONEY MARKET FUND <sup>†</sup> - 2.5%		
Dreyfus Treasury Prime Cash Management		
Institutional Shares 1.31% <sup>5</sup>	12,415,133	12,415,133
Total Money Market Fund (Cost \$12,415,133)		12,415,133
Face		

	Amount~	
SENIOR FLOATING RATE INTERESTS <sup>††,15</sup>		
34.6%		
Industrial - 7.7%		
Tronair Parent, Inc.		
6.56% (1 Month USD LIBOR + 4.75%) and (3 Month USD LIBOR + 4.75%) due 09/08/23	3,176,082	3,152,261
ILPEA Parent, Inc.		
7.15% (1 Month USD LIBOR + 5.50%) due 03/02/23	2,649,375	2,649,375
Alion Science & Technology Corp.		
6.15% (1 Month USD LIBOR + 4.50%) due 08/19/21	2,355,434	2,355,434

	Face Amount~ Value	
SENIOR FLOATING RATE INTERESTS <sup>††,15</sup>		
34.6%		
(continued)		
Industrial - 7.7%		
(continued)		
American Bath Group LLC		
6.94% (3 Month USD LIBOR + 5.25%) due 09/30/23	2,177,945	\$2,198,810
SRS Distribution, Inc.		
10.40% (1 Month USD LIBOR + 8.75%) due 02/24/23	2,030,000	2,083,287
Transcendia Holdings, Inc.		
5.15% (1 Month USD LIBOR + 3.50%) due 05/30/24	1,995,000	2,003,738
Imagine Print Solutions LLC		
6.45% (3 Month USD LIBOR + 4.75%) due 06/21/22	1,985,000	1,875,825
Bioplan / Arcade		
6.40% (1 Month USD LIBOR + 4.75%) due 09/23/21	1,944,838	1,859,752
Advanced Integration Technology LP		
6.72% (1 Month USD LIBOR + 4.75%) and (3 Month USD LIBOR + 4.75%) due 04/03/23	1,780,391	1,789,293
Capstone Logistics		
6.15% (1 Month USD LIBOR + 4.50%) due 10/07/21	1,484,176	1,465,001
National Technical		
7.82% (1 Month USD LIBOR + 6.25%) due		

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06/12/21 <sup>†††,1</sup>	1,395,061	1,360,185
Endries Acquisition Holdings, Inc.		
6.33% (1 Month USD LIBOR + 4.75%) due		
06/01/23 <sup>†††,1</sup>	1,243,750	1,232,857
HBC Hardware Holdings		
8.19% (3 Month USD LIBOR + 6.50%) due 03/30/20		
	1,226,250	1,189,462
Amspec Services, Inc.		
6.17% (3 Month USD LIBOR + 4.50%) due 07/01/22		
	1,182,181	1,176,270
Zodiac Pool Solutions LLC		
5.69% (3 Month USD LIBOR + 4.00%) due 12/20/23		
	1,171,260	1,171,260
Duran, Inc.		
5.63% (3 Month USD LIBOR + 4.00%) due 12/20/24		
	550,000	551,375
5.71% (3 Month USD LIBOR + 4.00%) due 03/29/24		
	501,648	502,902
ProAmpac PG Borrower LLC		
10.09% (1 Month USD LIBOR + 8.50%) due 11/18/24		
	1,000,000	1,018,130
Diversitech Holdings, Inc.		
9.20% (3 Month USD LIBOR + 7.50%) due 06/02/25		
	1,000,000	1,008,750

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Guggenheim Strategic Opportunities Fund  
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February 28, 2018

DAE Aviation		
5.40% (1 Month USD LIBOR + 3.75%) due 07/07/22	997,449	1,005,558
Arctic Long Carriers		
6.15% (1 Month USD LIBOR + 4.50%) due 05/18/23	995,000	1,004,950
	Face	
	Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,15</sup> 34.6%		
(continued)		
Industrial - 7.7%		
(continued)		
Hayward Industries, Inc.		
9.90% (1 Month USD LIBOR + 8.25%) due 08/04/25	1,000,000	\$990,000
CPM Holdings		
5.15% (1 Month USD LIBOR + 3.50%) due 04/11/22	976,431	987,416
Resource Label Group LLC		
6.19% (3 Month USD LIBOR + 4.50%) due 05/26/23	988,939	969,161
Fortis Solutions Group LLC		
6.09% (1 Month USD LIBOR + 4.50%) due 12/15/23 <sup>†††,1</sup>	591,822	591,822
Dimora Brands, Inc.		
5.65% (1 Month USD LIBOR + 4.00%) due 08/24/24	498,750	503,114
SI Organization		
6.44% (3 Month USD LIBOR + 4.75%) due 11/23/19	490,219	492,057
Ranpak		
8.84% (1 Month USD LIBOR + 7.25%) due 10/03/22	427,778	429,917
CPM Holdings, Inc.		
5.15% (1 Month USD LIBOR + 3.50%) due 04/11/22	180,000	182,025
NaNa Development Corp.		
8.37% (3 Month USD LIBOR + 6.75%) due 03/15/18 <sup>†††,1</sup>	16,947	16,778
Carey International, Inc.		
9.00% (3 Month USD LIBOR + 9.00%) due 05/23/20 <sup>†††,1</sup>	50,742	6,010
Total Industrial		37,822,775

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Consumer, Non-cyclical - 6.5%		
Copernicus Group, Inc.		
6.69% (3 Month USD LIBOR + 5.00%) due 08/15/22	2,960,927	2,964,629
Reddy Ice Holdings, Inc.		
7.26% (3 Month USD LIBOR + 5.50%) and (Commercial Prime Lending Rate + 4.50%) due 05/01/19	2,242,471	2,242,471
Immucor, Inc.		
6.65% (2 Month USD LIBOR + 5.00%) due 06/15/21	1,990,000	2,024,825
CTI Foods Holding Co. LLC		
5.15% (1 Month USD LIBOR + 3.50%) due 06/29/20	1,225,000	1,104,031
8.90% (1 Month USD LIBOR + 7.25%) due 06/28/21	1,105,000	817,700
Pelican Products, Inc.		
5.94% (3 Month USD LIBOR + 4.25%) due 04/10/20	1,765,886	1,772,508
Endo Luxembourg Finance Co.		
5.94% (1 Month USD LIBOR + 4.25%) due 04/29/24	1,691,500	1,686,848

Face  
Amount~ Value

SENIOR FLOATING RATE INTERESTS<sup>††,15</sup>

- 34.6%		
(continued)		
Consumer, Non-cyclical - 6.5% (continued)		
Chef's Warehouse Parent LLC		
5.65% (1 Month USD LIBOR + 4.00%) due 06/22/22	1,610,957	\$1,623,039
Touchtunes Interactive Network		
6.40% (1 Month USD LIBOR + 4.75%) due 05/28/21	1,582,080	1,588,013
MDVIP LLC		
5.84% (1 Month USD LIBOR + 4.25%) due 11/14/24	1,500,000	1,500,000
BCPE Eagle Buyer LLC		
5.98% (1 Month USD LIBOR + 4.25%) and (3 Month USD LIBOR + 4.25%) due 03/18/24	1,490,246	1,475,344
Arctic Glacier Group Holdings, Inc.		
5.90% (1 Month USD LIBOR + 4.25%) due 03/20/24	1,241,872	1,243,946

Sho Holding I Corp. 6.79% (2 Month USD LIBOR + 5.00%) due 10/27/22	1,218,078	1,157,174
IHC Holding Corp. 8.44% (3 Month USD LIBOR + 6.75%) due 04/30/21 <sup>†††,1</sup>	949,144	941,625
8.35% (3 Month USD LIBOR + 6.75%) due 04/30/21 <sup>†††,1</sup>	182,187	180,744
RESIC Enterprises, LLC (Lyons Magnus, Inc.) 5.90% (1 Month USD LIBOR + 4.25%) due 11/11/24	1,050,000	1,063,125
Avantor, Inc. 5.65% (1 Month USD LIBOR + 4.00%) due 11/21/24	1,000,000	1,009,580
Alegeus Technologies LLC 6.69% (3 Month USD LIBOR + 5.00%) due 04/28/23 <sup>†††,1</sup>	995,000	986,447
Tecbid US, Inc. 5.94% (3 Month USD LIBOR + 4.25%) due 07/25/24	988,890	986,418
Springs Industries, Inc. 8.15% (1 Month USD LIBOR + 6.50%) due 06/01/21 <sup>†††,1</sup>	985,000	985,000

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SCHEDULE OF INVESTMENTS (Unaudited)

February 28, 2018

Affordable Care Holding 6.40% (2 Month USD LIBOR + 4.75%) due 10/24/22	980,000	982,450
Give and Go Prepared Foods Corp. 6.19% (1 Month USD LIBOR + 4.25%) and (3 Month USD LIBOR + 4.25%) due 07/29/23	837,900	839,995
Melissa & Doug LLC 5.44% (3 Month USD LIBOR + 3.75%) due 06/19/24	796,000	805,950
Certara, Inc. 5.69% (3 Month USD LIBOR + 4.00%) due 08/15/24	543,750	549,187
	Face Amount <sup>~</sup>	Value
SENIOR FLOATING RATE INTERESTS <sup>††,15</sup> 34.6% (continued) Consumer, Non-cyclical - 6.5% (continued) Packaging Coordinators Midco, Inc. 5.78% (3 Month USD LIBOR + 4.00%) due 06/30/23	473,797	\$475,873
NES Global Talent 7.27% (3 Month USD LIBOR + 5.50%) due 10/03/19	300,530	282,498
Nellson Nutraceutical (US) 5.94% (3 Month USD LIBOR + 4.25%) due 12/23/21	268,228	268,228
Examworks Group, Inc. 4.86% (1 Month USD LIBOR + 3.75%) due 07/27/21 <sup>†††,1</sup>	166,667	149,987
Nellson Nutraceutical (CAD) 5.94% (3 Month USD LIBOR + 4.25%) due 12/23/21	110,265	110,265
Targus Group International, Inc. 15.00% (Prime Rate + 10.50%) due 05/24/16 <sup>†††,1,2,7</sup>	155,450	—
Total Consumer, Non-cyclical Technology - 6.1% Planview, Inc. 6.82% (3 Month USD LIBOR		31,817,900



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+ 5.25%) due 01/27/23 <sup>†††,1</sup>	997,500	987,966
6.90% (1 Month USD LIBOR + 5.25%) due 01/27/23 <sup>†††,1</sup>	992,500	983,014
11.40% (1 Month USD LIBOR + 9.75%) due 07/27/23 <sup>†††,1</sup>	900,000	888,802
TIBCO Software, Inc. 5.15% (1 Month USD LIBOR + 3.50%) due 12/04/20	2,378,145	2,383,091
Fourth Hospitality 7.25% (3 Month USD LIBOR + 6.25%) due 07/15/21 <sup>†††,1</sup>	GBP 1,650,000	2,250,397
LANDesk Group, Inc. 5.90% (1 Month USD LIBOR + 4.25%) due 01/20/24	2,253,916	2,213,255
Cvent, Inc. 5.40% (1 Month USD LIBOR + 3.75%) due 11/29/24	2,000,000	2,014,160
Severin Acquisition LLC 6.53% (1 Month USD LIBOR + 4.88%) due 07/30/21	977,500	977,500
6.65% (1 Month USD LIBOR + 5.00%) due 07/30/21	576,240	576,240
7.03% (1 Month USD LIBOR + 5.38%) due 07/30/21	246,875	248,109
Ministry Brands LLC 6.65% (1 Month USD LIBOR + 5.00%) due 12/02/22	1,490,561	1,483,109
6.67% (3 Month USD LIBOR + 5.00%) due 12/02/22	187,585	186,647

Face  
Amount~ Value

SENIOR FLOATING RATE  
INTERESTS<sup>††,1,5</sup> 34.6%

(continued)

Technology - 6.1%

(continued)

Bullhorn, Inc.

8.64% (3 Month USD LIBOR

+ 6.75%) due

11/21/22<sup>†††,1</sup> 1,618,889 \$1,608,501

Aspect Software, Inc.

12.15% (1 Month USD LIBOR

+ 10.50%) due 05/25/20<sup>2</sup> 888,924 886,702

12.10% (1 Month USD LIBOR

+ 10.50%) due

05/25/18<sup>†††,1,2</sup> 609,375 609,375

Viewpoint, Inc.		
5.94% (3 Month USD LIBOR + 4.25%) due 07/19/24	1,396,500	1,398,246
Advanced Computer Software		
11.37% (3 Month USD LIBOR + 9.50%) due 01/31/23	1,250,000	1,231,250
7.37% (3 Month USD LIBOR + 5.50%) due 03/18/22	98,664	98,664
CPI Acquisition, Inc.		
6.36% (3 Month USD LIBOR + 4.50%) due 08/17/22	1,691,782	1,306,055
MRI Software LLC		
7.95% (3 Month USD LIBOR + 6.25%) due 06/30/23	1,101,125	1,090,114
7.83% (3 Month USD LIBOR + 6.25%) due 06/30/23	55,417	54,862
7.00% (3 Month USD LIBOR + 6.25%) due 06/30/23 <sup>†††,1</sup>	55,556	–
EIG Investors Corp.		
5.95% (1 Month USD LIBOR + 4.00%) and (3 Month USD LIBOR + 4.00%) due 02/09/23	1,058,972	1,064,649
Project Accelerate Parent, LLC		
5.94% (3 Month USD LIBOR + 4.25%) due 01/02/25	1,000,000	1,010,000
Palermo Finance Corp.		
6.22% (2 Month USD LIBOR + 4.50%) and (3 Month USD LIBOR + 4.50%) due 04/17/23 <sup>†††,1</sup>	995,000	986,540

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Guggenheim Strategic Opportunities Fund  
SCHEDULE OF INVESTMENTS (Unaudited)

February 28, 2018

Lytix, Inc. 8.44% (1 Month USD LIBOR + 6.75%) due 08/31/23 <sup>†††,1</sup>	945,000	923,568
Cologix Holdings, Inc. 8.65% (1 Month USD LIBOR + 7.00%) due 03/20/25	750,000	763,125
Greenway Health LLC 5.94% (3 Month USD LIBOR + 4.25%) due 02/16/24	597,000	600,480
GlobalLogic Holdings, Inc. 5.44% (2 Month USD LIBOR + 3.75%) due 06/20/22	487,505	489,943
Total Technology		29,314,364
Consumer, Cyclical - 5.6% BBB Industries, LLC 6.15% (1 Month USD LIBOR + 4.50%) due 11/03/21	2,848,394	2,867,393
	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,1,5</sup> 34.6% (continued)		
Consumer, Cyclical - 5.6% (continued)		
Mavis Tire 6.83% (1 Month USD LIBOR + 5.25%) due 10/31/21 <sup>†††,1</sup>	2,288,271	\$2,266,227
K & N Parent, Inc. 6.40% (1 Month USD LIBOR + 4.75%) due 10/20/23	1,980,000	1,980,000
Big Jack Holdings LP 5.65% (1 Month USD LIBOR + 4.00%) due 04/05/24	1,945,135	1,969,449
Blue Nile, Inc. 8.19% (3 Month USD LIBOR + 6.50%) due 02/17/23	1,950,000	1,959,750
AT Home Holding III 5.27% (3 Month USD LIBOR + 3.50%) due 06/03/22	1,945,000	1,949,862
Boot Barn Holdings, Inc. 6.19% (3 Month USD LIBOR + 4.50%) due 06/29/21 <sup>†††,1</sup>	1,865,000	1,846,350
Truck Hero, Inc.		

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5.64% (3 Month USD LIBOR + 4.00%) due 04/22/24	1,773,045	1,781,361
Apro LLC		
5.59% (1 Month USD LIBOR + 4.00%) due 08/08/24	1,175,000	1,180,875
Toys 'R' US, Inc.		
8.40% (1 Month USD LIBOR + 6.75%) due 01/18/19	1,175,000	1,147,094
LegalZoom.com, Inc.		
6.09% (1 Month USD LIBOR + 4.50%) due 11/21/24	1,050,000	1,055,250
Sears Roebuck Acceptance Corp.		
6.08% (1 Month USD LIBOR + 4.50%) due 01/20/19	1,053,938	1,048,226
SMG US Midco 2, Inc.		
4.89% (2 Month USD LIBOR + 3.25%) due 01/23/25	1,000,000	1,007,500
Galls LLC		
8.02% (3 Month USD LIBOR + 6.25%) due 01/31/25	910,263	900,022
Checkers Drive-In Restaurants, Inc.		
5.90% (1 Month USD LIBOR + 4.25%) due 04/25/24	895,500	895,500
Lands' End, Inc.		
4.82% (1 Month USD LIBOR + 3.25%) due 04/02/21	949,611	868,894
Belk, Inc.		
6.46% (3 Month USD LIBOR + 4.75%) due 12/12/22	919,513	794,992
ABRA Auto Body		
9.14% (3 Month USD LIBOR + 7.25%) due 09/19/22	500,000	500,835

Face  
Amount~ Value

SENIOR FLOATING RATE  
INTERESTS<sup>††.15</sup> 34.6%

(continued)

Consumer, Cyclical - 5.6%

(continued)

Acosta, Inc.

5.06% (1 Month USD LIBOR

+ 3.25%) and

(Commercial Prime

Lending Rate + 2.25%)

due 09/26/19

415,556 \$365,689

4.94% (3 Month USD LIBOR

+ 3.25%) and

(Commercial Prime Lending Rate + 2.25%) due 09/26/19	122,222	107,556
Talbots, Inc. 6.15% (1 Month USD LIBOR + 4.50%) due 03/19/20	457,871	449,859
EG Finco Ltd. 4.00% (3 Month USD LIBOR + 4.00%) due 02/01/25	300,000	299,850
CH Holding Corp. 8.90% (1 Month USD LIBOR + 7.25%) due 02/03/25	200,000	202,500
Total Consumer, Cyclical		27,445,034
Basic Materials - 2.7%		
A-Gas Ltd. 6.44% (3 Month USD LIBOR + 4.75%) due 08/11/24 <sup>†††,1</sup>	2,421,997	2,377,400
PetroChoice Holdings 6.79% (1 Month USD LIBOR + 5.00%) and (2 Month USD LIBOR + 5.00%) due 08/19/22	2,061,180	2,071,486
ICP Industrial, Inc. 5.58% (1 Month USD LIBOR + 4.00%) due 11/03/23	1,979,314	1,969,417
Niacet Corp. 6.19% (3 Month USD LIBOR + 4.50%) due 02/01/24	1,687,250	1,687,250
EP Minerals LLC 6.48% (3 Month USD LIBOR + 4.50%) due 08/20/20	1,546,878	1,551,720

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Hoffmaster Group, Inc. 6.19% (3 Month USD LIBOR + 4.50%) due 11/21/23	1,092,741	1,102,302
GrafTech Finance, Inc. 5.08% (3 Month USD LIBOR + 3.50%) due 02/12/25	1,000,000	998,750
Niacet B.V. 5.50% (3 Month EURIBOR + 4.50%) due 02/01/24	EUR 794,000	968,647
Big River Steel LLC 6.69% (3 Month USD LIBOR + 5.00%) due 08/23/23	498,750	506,232
Noranda Aluminum Acquisition Corp. 7.75% (Commercial Prime Lending Rate + 3.50%) due 02/28/19	551,369	16,541
Total Basic Materials Communications - 2.6%		13,249,745
Market Track LLC 5.94% (3 Month USD LIBOR + 4.25%) due 06/05/24	2,139,250	2,133,902
Anaren, Inc. 9.94% (3 Month USD LIBOR + 8.25%) due 08/18/21	1,000,000	998,750
6.19% (3 Month USD LIBOR + 4.50%) due 02/18/21	919,676	917,376
	Face Amount~	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,15</sup></b> 34.6%		
(continued)		
Communications - 2.6%		
(continued)		
Dominion Web Solutions LLC 7.60% (1 Month USD LIBOR + 6.00%) due 06/15/24 <sup>†††,1</sup>	1,875,192	\$1,845,946
Houghton Mifflin Co. 4.65% (1 Month USD LIBOR + 3.00%) due 05/28/21	1,735,634	1,630,767
Cengage Learning Acquisitions, Inc. 5.84% (1 Month USD LIBOR + 4.25%) due 06/07/23	1,685,939	1,547,321

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Comet Bidco Ltd.		
6.00% (3 Month USD LIBOR + 5.00%) due 10/31/24	1,500,000	1,475,625
TVC Albany, Inc.		
5.69% (3 Month USD LIBOR + 4.00%) due 09/18/24	1,130,268	1,135,919
Proquest LLC		
5.40% (1 Month USD LIBOR + 3.75%) due 10/24/21	393,828	398,629
10.65% (1 Month USD LIBOR + 9.00%) due 12/15/22	332,000	335,320
Mcgraw-Hill Global Education Holdings LLC		
5.65% (1 Month USD LIBOR + 4.00%) due 05/04/22	496,222	488,510
Total Communications		12,908,065
Utilities - 1.5%		
Thor Bidco (Morrison Utility)		
5.52% (3 Month USD LIBOR + 5.00%) due 09/20/23	GBP 1,400,000	1,927,499
Invenergy Thermal		
7.19% (3 Month USD LIBOR + 5.50%) due 10/19/22	1,510,708	1,431,395
Panda Power		
8.19% (3 Month USD LIBOR + 6.50%) due 08/21/20	1,230,373	1,148,344
Bhi Investments LLC		
10.59% (3 Month USD LIBOR + 8.75%) due 02/28/25	1,000,000	990,000
Exgen Texas Power LLC		
due 09/18/21 <sup>7</sup>	1,120,573	681,678
Panda Moxie Patriot		
7.44% (3 Month USD LIBOR + 5.75%) due 12/19/20	519,750	514,553
Lone Star Energy		
6.01% (3 Month USD LIBOR + 4.25%) due 02/22/21	286,649	283,513
Panda Temple II Power		
7.69% (3 Month USD LIBOR + 6.00%) due 04/03/19	284,856	261,591
Total Utilities		7,238,573
Financial - 0.9%		
Jane Street Group LLC		
5.37% (3 Month USD LIBOR + 4.50%) due 08/25/22	1,934,375	1,942,229

Face  
Amount~ Value

SENIOR FLOATING RATE INTERESTS<sup>††, 15</sup> 34.6%

(continued)

Financial - 0.9% (continued)

American Stock Transfer & Trust		
6.20% (3 Month USD LIBOR + 4.50%) due 06/26/20	1,438,644	\$1,437,449
Institutional Shareholder Services		
5.47% (3 Month USD LIBOR + 3.75%) due 10/16/24	458,333	459,479
PT Intermediate Holdings III LLC		
9.65% (2 Month USD LIBOR + 8.00%) due 12/08/25	400,000	402,000
Total Financial		4,241,157
Bank Loans - 0.7%		
Accuride Corp.		
6.94% (3 Month USD LIBOR + 5.25%) due 11/17/23	3,435,338	3,495,457
Energy - 0.3%		
PSS Companies		
6.34% (3 Month USD LIBOR + 4.50%) due 01/28/20	1,833,528	1,769,354
Total Senior Floating Rate Interests (Cost \$169,488,463)		169,302,424
CORPORATE BONDS <sup>†‡</sup> 25.6%		
Financial - 9.6%		
Citigroup, Inc.		
5.95% <sup>3,4</sup>	4,000,000	4,158,000
6.24% <sup>3,4</sup>	1,400,000	1,505,000
Bank of America Corp.		
6.50% <sup>3,4</sup>	2,000,000	2,192,900
6.09% <sup>3,4</sup>	1,750,000	1,855,000
6.30% <sup>3,4</sup>	1,000,000	1,097,500

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QBE Insurance Group Ltd. 7.49% due 11/24/43 <sup>4,9</sup>	3,000,000	3,405,000
BBC Military Housing-Navy Northeast LLC 6.29% due 10/15/49 <sup>†††</sup>	2,900,000	2,865,660
FBM Finance, Inc. 8.25% due 08/15/21 <sup>9</sup>	2,500,000	2,637,500
Customers Bank 6.12% due 06/26/29 <sup>4,10</sup>	2,500,000	2,593,151
Citizens Financial Group, Inc. 5.50% <sup>3,4</sup>	2,500,000	2,566,250
American Equity Investment Life Holding Co. 5.00% due 06/15/27	2,350,000	2,390,739
Jefferies Finance LLC / JFIN Company-Issuer Corp. 7.37% due 04/01/20 <sup>9</sup>	1,075,000	1,087,911
7.25% due 08/15/24 <sup>9</sup>	1,000,000	1,010,000
6.87% due 04/15/22 <sup>9</sup>	200,000	200,000
CNB Financial Corp. 5.74% due 10/15/26 <sup>4,10</sup>	2,000,000	2,041,534
Oxford Finance LLC / Oxford Finance Company-Issuer II, Inc. 6.37% due 12/15/22 <sup>9</sup>	2,000,000	2,030,000
Atlas Mara Ltd. 8.00% due 12/31/20	2,200,000	1,980,000

Face  
Amount~ Value

CORPORATE BONDS<sup>†‡</sup> 25.6%  
(continued)

## Financial - 9.6% (continued)

MetLife, Inc. 10.75% due 08/01/39	850,000	\$1,360,000
9.25% due 04/08/38 <sup>9</sup>	350,000	489,125
Hunt Companies, Inc. 6.25% due 02/15/26 <sup>9</sup>	1,250,000	1,223,437
Fidelity & Guaranty Life Holdings, Inc. 6.37% due 04/01/21 <sup>9</sup>	1,165,000	1,181,019
Wells Fargo & Co. 5.87% <sup>3,4</sup>	1,000,000	1,063,130
NFP Corp. 6.87% due 07/15/25 <sup>9</sup>	1,000,000	1,002,500
Lincoln Finance Ltd. 7.37% due 04/15/21 <sup>9</sup>	800,000	832,000

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Senior Housing Properties Trust		
4.75% due 02/15/28	850,000	831,813
Pacific Beacon LLC		
5.62% due 07/15/51 <sup>10</sup>	702,442	652,357
GEO Group, Inc.		
5.87% due 10/15/24	600,000	606,000
Atlantic Marine Corporations Communities LLC		
5.38% due 02/15/48	542,552	530,004
Jefferies LoanCore LLC / JLC Finance Corp.		
6.87% due 06/01/20 <sup>9</sup>	500,000	511,875
Icahn Enterprises LP / Icahn Enterprises Finance Corp.		
6.00% due 08/01/20	300,000	305,850
5.87% due 02/01/22	200,000	200,000
Goldman Sachs Group, Inc.		
5.29% <sup>3,4</sup>	250,000	255,625
Hospitality Properties Trust		
5.25% due 02/15/26	158,000	164,769
Total Financial		46,825,649
Consumer, Cyclical - 2.9%		
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		
6.75% due 06/15/23 <sup>11</sup>	2,135,000	1,942,850
6.50% due 05/01/21	429,000	405,405
WMG Acquisition Corp.		
6.75% due 04/15/22 <sup>9</sup>	2,130,000	2,209,875
Exide Technologies		
11.00% due 04/30/22 <sup>9</sup>	2,337,590	2,127,207
HP Communities LLC		
6.16% due 09/15/53 <sup>†††,10</sup>	1,000,000	1,057,524
6.82% due 09/15/53 <sup>10</sup>	971,014	1,027,225
Carrols Restaurant Group, Inc.		
8.00% due 05/01/22	1,925,000	2,011,625
TVL Finance PLC		
8.50% due 05/15/23	GBP 1,040,000	1,535,322
Titan International, Inc.		
6.50% due 11/30/23 <sup>9</sup>	1,000,000	1,020,000
	Face	
	Amount~	Value
CORPORATE BONDS <sup>††</sup> 25.6%		
(continued)		
Consumer, Cyclical - 2.9%		
(continued)		
Williams Scotsman International, Inc.		
7.87% due 12/15/22 <sup>9</sup>	700,000	\$733,250
Total Consumer, Cyclical		14,070,283

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Industrial - 2.8%

Encore Capital Group, Inc. 5.62% due 08/11/24 <sup>†††</sup>	4,000,000	3,931,254
Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22	2,150,000	2,349,874
Grinding Media Inc. / MC Grinding Media Canada Inc. 7.37% due 12/15/23 <sup>9</sup>	2,050,000	2,167,875
Dynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/19 <sup>11</sup>	1,800,000	1,804,500
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 <sup>†††,10</sup>	1,693,185	1,600,059
Cleaver-Brooks, Inc. 7.87% due 03/01/23 <sup>9</sup>	1,200,000	1,266,000
StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 <sup>9</sup>	680,000	737,800
Total Industrial		13,857,362
Communications - 2.7%		
MDC Partners, Inc. 6.50% due 05/01/24 <sup>9</sup>	2,900,000	2,892,750
SFR Group S.A. 7.37% due 05/01/26 <sup>9</sup>	2,225,000	2,147,793
DISH DBS Corp. 7.75% due 07/01/26	2,150,000	2,117,750

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McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance		
7.87% due 05/15/24 <sup>9</sup>	2,150,000	2,080,125
Cengage Learning, Inc.		
9.50% due 06/15/24 <sup>9</sup>	1,900,000	1,615,000
EIG Investors Corp.		
10.87% due 02/01/24	900,000	985,500
TIBCO Software, Inc.		
11.37% due 12/01/21 <sup>9</sup>	750,000	817,635
CSC Holdings LLC		
6.75% due 11/15/21	500,000	525,937
Total Communications		13,182,490
Energy - 2.3%		
Hess Corp.		
5.60% due 02/15/41	1,550,000	1,596,282
6.00% due 01/15/40	1,000,000	1,057,781
7.12% due 03/15/33	500,000	604,446
7.30% due 08/15/31	250,000	305,194
Husky Energy, Inc.		
4.00% due 04/15/24	900,000	912,007
3.95% due 04/15/22	600,000	613,214

Face  
Amount~ Value

CORPORATE BONDS <sup>†‡</sup> 25.6% (continued)		
Energy - 2.3% (continued)		
Sunoco Logistics Partners Operations, LP		
4.25% due 04/01/24	1,000,000	\$1,003,504
American Midstream Partners Limited Partnership / American Midstream Finance Corp.		
8.50% due 12/15/21 <sup>9</sup>	895,000	908,425
CNX Resources Corp.		
8.00% due 04/01/23	850,000	899,938
EQT Corp.		
8.12% due 06/01/19	800,000	849,512
Buckeye Partners, LP		
4.35% due 10/15/24	750,000	755,008
TransMontaigne Partners Limited Partnership / TLP Finance Corp.		
6.12% due 02/15/26	500,000	506,250

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Indigo Natural Resources LLC 6.87% due 02/15/26 <sup>9</sup>	500,000	488,860
Crestwood Midstream Partners Limited Partnership / Crestwood Midstream Finance Corp. 6.25% due 04/01/23	400,000	412,000
QEP Resources, Inc. 6.87% due 03/01/21	350,000	372,750
Schahin II Finance Co. SPV Ltd. 5.88% due 09/25/22 <sup>7,10</sup>	1,216,133	158,705
Total Energy Basic Materials - 2.2%		11,443,876
BHP Billiton Finance USA Ltd. 6.75% due 10/19/75 <sup>4,9,11</sup>	2,450,000	2,780,750
Yamana Gold, Inc. 4.95% due 07/15/24 <sup>11</sup>	2,260,000	2,340,159
Eldorado Gold Corp. 6.12% due 12/15/20 <sup>9</sup>	2,400,000	2,334,000
GCP Applied Technologies, Inc. 9.50% due 02/01/23 <sup>9</sup>	1,675,000	1,836,219
New Day Aluminum 10.00% due 10/28/20 <sup>†††,1,8</sup>	965,748	965,748
Mirabela Nickel Ltd. 9.50% due 06/24/19 <sup>7</sup>	1,388,176	291,517
Total Basic Materials Consumer, Non-cyclical - 1.7%		10,548,393
Albertsons Companies LLC / Safeway Inc. 6.62% due 06/15/24	2,400,000	2,211,000
Great Lakes Dredge & Dock Corp. 8.00% due 05/15/22	1,725,000	1,794,000
Valeant Pharmaceuticals International, Inc. 7.00% due 03/15/24 <sup>9</sup>	1,000,000	1,052,500

Face  
Amount~ Value

CORPORATE BONDS<sup>†‡</sup> 25.6% (continued)

Consumer, Non-cyclical - 1.7% (continued)		
Endo Finance LLC / Endo Finco, Inc. 7.25% due 01/15/22 <sup>9</sup>	800,000	\$668,000
5.37% due 01/15/23 <sup>9</sup>	500,000	373,750
Flexi-Van Leasing, Inc. 10.00% due 02/15/23 <sup>9</sup>	933,000	928,335
KeHE Distributors LLC / KeHE Finance Corp. 7.62% due 08/15/21 <sup>9</sup>	550,000	541,750

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Beverages & More, Inc. 11.50% due 06/15/22 <sup>9</sup>	550,000	512,875
FAGE International S.A./ FAGE USA Dairy Industry, Inc. 5.62% due 08/15/26 <sup>9</sup>	250,000	234,844
Midas Intermediate Holdco II LLC / Midas Intermediate Holdco II Finance, Inc. 7.87% due 10/01/22 <sup>9</sup>	150,000	151,687
Total Consumer, Non-cyclical Utilities - 0.5%		8,468,741
LBC Tank Terminals Holding Netherlands BV 6.87% due 05/15/23 <sup>9,11</sup>	1,425,000	1,469,531
Terraform Global Operating LLC 6.12% due 03/01/26 <sup>9</sup>	1,000,000	1,007,500
Total Utilities		2,477,031
Military Housing - 0.4% Fort Knox Military Housing Privatization Project 5.81% due 02/15/52 <sup>9</sup>	1,951,156	1,958,485
Technology - 0.3% Ascend Learning LLC 6.87% due 08/01/25 <sup>9</sup>	600,000	618,000
First Data Corp. 7.00% due 12/01/23 <sup>9</sup>	500,000	525,625

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Epicor Software Corp. 9.94% due 06/21/23 <sup>†††,1,10</sup>	428,000	428,000
Total Technology		1,571,625
Oil & Gas - 0.1%		
Glenn Pool Oil & Gas Trust 6.00% due 08/02/21 <sup>†††</sup>	739,331	722,709
Consumer Discretionary - 0.1%		
Pinnacle Bidco plc 6.37% due 02/15/25	GBP 250,000	347,609
Total Corporate Bonds (Cost \$124,202,629)		125,474,253
ASSET-BACKED SECURITIES <sup>†‡</sup> 20.2%		
Collateralized Loan Obligations - 13.8%		
Golub Capital Partners CLO 36m Ltd. 2018-36A, due 02/05/31 <sup>6,9</sup>	5,000,000	5,004,070
KVK CLO Ltd. 2014-2A, 6.47% due 07/15/26 <sup>9</sup>	3,000,000	2,867,272

Face  
Amount~ Value

ASSET-BACKED SECURITIES <sup>†‡</sup> 20.2% (continued)		
Collateralized Loan Obligations - 13.8%		
(continued)		
2013-1A, due 04/14/25 <sup>9,12</sup>	2,300,000	\$1,162,009
Fortress Credit Opportunities IX CLO Ltd. 2017-9A, 4.06% due 11/15/29 <sup>9</sup>	4,000,000	4,028,664
Flagship CLO VIII Ltd. 2014-8A, 6.92% due 01/16/26 <sup>9</sup>	3,250,000	3,185,703
FDF II Ltd. 2016-2A, 7.70% due 05/12/31 <sup>9</sup>	3,000,000	3,055,251
FDF I Ltd. 2015-1A, 6.87% due 11/12/30 <sup>9</sup>	2,000,000	2,020,262
2015-1A, 7.50% due 11/12/30 <sup>9</sup>	1,000,000	1,004,801
Dryden 50 Senior Loan Fund 2017-50A, due		

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07/15/30 <sup>9,12</sup> KKR CLO 14 Ltd. 2016-14, 6.07% due	2,855,000	2,736,465
07/15/28 <sup>9</sup> Golub Capital Partners CLO Ltd. 2017-16A, 4.75% due	2,500,000	2,506,019
07/25/29 <sup>9</sup> 2015-25A, 5.44% due	1,500,000	1,520,201
08/05/27 <sup>9</sup> Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 10/04/24 <sup>9,12</sup>	1,000,000	980,359
Avery Point II CLO Ltd. 2013-3X COM, due	2,600,000	2,073,789
01/18/25 <sup>12</sup> Fortress Credit Opportunities V CLO Ltd. 2017-5A, 6.25% due	2,399,940	2,024,792
10/15/26 <sup>9</sup> Newstar Commercial Loan Funding LLC 2017-1A, 6.72% due	2,000,000	2,010,272
03/20/27 <sup>9</sup> Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 6.53% due	2,000,000	1,985,347
10/10/26 <sup>9</sup> TPG Real Estate Finance 2018- FL-1 Issuer Ltd. 2018-FL1, 4.26% due	2,000,000	1,978,445
04/15/35 <sup>9</sup> Voya CLO 2013-1 Ltd. 2013-1A, due 10/15/30 <sup>6,9</sup>	1,800,000	1,800,000
Cent CLO 19 Ltd. 2013-19A, 5.06% due	3,000,000	1,791,175
10/29/25 <sup>9</sup>	1,750,000	1,750,441

Face  
Amount~ Value

ASSET-BACKED SECURITIES <sup>†‡</sup> 20.2% (continued) Collateralized Loan Obligations - 13.8% (continued) Monroe Capital CLO 2014-1 Ltd. 2014-1A, 5.34% due	1,750,000	\$1,749,166
10/22/26 <sup>9</sup> OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 <sup>9,12</sup>	2,000,000	1,744,704
Mountain Hawk II CLO Ltd. 2013-2A, 4.89% due		



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07/22/24 <sup>9</sup>	1,750,000	1,721,519
Treman Park CLO Ltd. 2015-1A, due 04/20/27 <sup>9,12</sup>	2,000,000	1,674,091
Babson CLO Ltd. 2014-1A, due 07/20/25 <sup>9,12</sup>	3,000,000	1,516,655
2012-2A, due 05/15/23 <sup>9,12</sup>	2,000,000	27,231
Marathon CLO V Ltd. 2013-5A, due 02/21/25 <sup>9,12</sup>	3,566,667	1,491,847
Atlas Senior Loan Fund II Ltd. 2012-2A, due 01/30/24 <sup>9,12</sup>	2,600,000	1,428,914
Fortress Credit Opportunities VII CLO Ltd. 2016-7A, 4.53% due 12/15/28 <sup>9</sup>	1,250,000	1,264,471
NewStar Arlington Senior Loan Program LLC 2014-1A, 5.99% due 07/25/25 <sup>9</sup>	750,000	723,230
2014-1A, 5.96% due 07/25/25 <sup>9</sup>	500,000	500,661
Great Lakes CLO 2014-1 Ltd. 2014-1A, due 10/15/29 <sup>6,9</sup>	1,153,846	1,023,159
Hunt CRE Ltd. 2017-FL1, 4.88% due 08/15/34 <sup>9</sup>	1,000,000	1,004,782
NewStar Clarendon Fund CLO LLC 2015-1A, 6.09% due 01/25/27 <sup>9</sup>	1,000,000	997,173

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Ladder Capital Commercial Mortgage Corp. 2017-FL1, 5.18% due 09/15/34 <sup>9</sup>	1,000,000	991,297
Garrison Funding Ltd. 2016-2A, 5.88% due 09/29/27 <sup>9</sup>	1,000,000	988,940
Venture XIII CLO Ltd. 2013-13A, due 06/10/25 <sup>9,12</sup>	1,500,000	921,468
Dryden 37 Senior Loan Fund 2015-37A, due 04/15/27 <sup>9,12</sup>	1,050,000	848,223
	Face Amount	Value
ASSET-BACKED SECURITIES <sup>††</sup> 20.2% (continued)		
Collateralized Loan Obligations - 13.8% (continued)		
Finn Square CLO Ltd. 2012-1A, due 12/24/23 <sup>9,12</sup>	2,500,000	\$568,852
West CLO Ltd. 2013-1A, due 11/07/25 <sup>9,12</sup>	1,350,000	532,493
Ares XXVI CLO Ltd. 2013-1A, due 04/15/25 <sup>9,12</sup>	3,700,000	165,823
Keuka Park CLO Ltd. 2013-1A, due 10/21/24 <sup>9,12</sup>	1,500,000	75,777
Total Collateralized Loan Obligations		67,445,813
Transport-Aircraft - 2.3%		
KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 <sup>9</sup>	1,983,586	1,975,697
Falcon Aerospace Ltd. 2017-1, 6.30% due 02/15/42 <sup>9</sup>	1,866,600	1,866,751
ECAF I Ltd. 2015-1A, 5.80% due 07/15/40 <sup>10</sup>	1,679,193	1,679,479
Rise Ltd. 6.50% due 02/12/39	1,482,390	1,487,694
Stripes Aircraft Ltd. 2013-1 A1, 5.09% due 03/20/23 <sup>†††</sup>	1,443,143	1,427,217
Emerald Aviation Finance Ltd. 2013-1, 6.35% due		

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10/15/38 <sup>9</sup>	1,162,546	1,160,955
Castlelake Aircraft Securitization Trust		
2014-1E, due 01/15/23 <sup>†††,1,6</sup>	3,054,105	922,332
Turbine Engines Securitization Ltd.		
2013-1A, 6.37% due 12/15/48 <sup>10</sup>	645,245	612,015
Airplanes Pass Through Trust		
2001-1A, 2.13% due 03/15/19 <sup>10</sup>	6,677,317	302,482
BBAM Acquisition Finance		
5.37% due 09/17/18	71,022	70,667
Total Transport-Aircraft Transportation - 1.7%		11,505,289
Apollo Aviation Securitization Equity Trust		
2017-1A, 5.93% due 05/16/42 <sup>9</sup>	2,818,200	2,821,339
2016-2, 7.87% due 11/15/41	1,910,750	1,917,073
2016-1A, 9.20% due 03/17/36 <sup>9</sup>	1,572,385	1,595,971

Face  
Amount Value

ASSET-BACKED SECURITIES <sup>††</sup>		
20.2% (continued)		
Transportation - 1.7% (continued)		
2016-1A, 6.50% due 03/17/36 <sup>9</sup>	980,199	\$1,003,689
2016-2, 5.93% due 11/15/41	889,900	906,918
Total Transportation		8,244,990
Whole Business - 1.0%		
TSGE 2017-1		
6.25% due 09/25/31 <sup>†††,1</sup>	5,000,000	4,888,096
Collateralized Debt Obligations - 0.9%		
Anchorage Credit Funding 1 Ltd.		
2015-1A, 6.30% due 07/28/30 <sup>9</sup>	3,000,000	3,105,028
Anchorage Credit Funding 4 Ltd.		
2016-4A, 5.50% due 02/15/35 <sup>9</sup>	1,000,000	1,006,145
Highland Park CDO I Ltd.		
2006-1A, 2.34% due 11/25/51 <sup>10</sup>	575,491	558,709

Total Collateralized Debt Obligations		4,669,882
Financial - 0.3%		
NCBJ 2015-1 A		
5.87% due 07/08/22 <sup>†††.1</sup>	1,368,907	1,365,215
Transport-Container - 0.2%		
Global SC Finance II SRL		
2013-1A, 2.98% due		
04/17/28 <sup>9</sup>	1,033,333	1,018,080
Total Asset-Backed Securities		
(Cost \$106,188,053)		99,137,365

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U.S. TREASURY BILLS<sup>†‡</sup> 6.3%

U.S. Treasury Bills

1.36% due 03/29/18 <sup>11,13,14</sup>	5,000,000	4,994,254
1.38% due 04/05/18 <sup>11,13,14</sup>	5,000,000	4,992,878
1.51% due 05/10/18 <sup>11,13,14</sup>	5,000,000	4,984,858
1.31% due 03/08/18 <sup>11,13,14</sup>	4,500,000	4,498,968
1.26% due 03/01/18 <sup>11,13,14</sup>	2,500,000	2,500,000
1.54% due 04/19/18 <sup>11,13,14</sup>	2,500,000	2,494,752
1.40% due 04/26/18 <sup>11,13,14</sup>		